

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:43PM
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Page 1 of 4

				Market Value			
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
LIQUIDITY RESERVE TOTAL:			399,237,880.48	314,588,476.39	100.00%	100.00%	0.60%
FIXED INCOME							
Internal Fixed Income							
	FI	FIXED INCOME	8,451,307,876.31	8,079,848,722.06	100.00%	88.77%	15.40%
Internal Fixed Income Total:			8,451,307,876.31	8,079,848,722.06	100.00%	88.77%	15.40%
External Fixed Income							
Emerging							
	FIDELITY	PYRAMIS GLOBAL ADVISORS TRUST CO.	260,603,445.42	184,820,601.27	18.08%	2.03%	0.35%
	SALOMON	STONE HARBOR INVESTMENT PARTNERS LP	224,356,431.02	182,125,026.72	17.82%	2.00%	0.35%
Emerging Totals			484,959,876.44	366,945,627.99	35.91%	4.03%	0.70%
High Yield							
	OAKLOAN	OAKTREE LOAN FUND	150,000,000.00	112,684,683.00	11.03%	1.24%	0.21%
	OAKTREE	OAKTREE CAPITAL MANAGEMENT	285,746,582.14	208,610,219.78	20.41%	2.29%	0.40%
	PIMCO	PACIFIC INVESTMENT COMPANY	461,201,038.40	333,729,496.00	32.66%	3.67%	0.64%
High Yield Totals			896,947,620.54	655,024,398.78	64.09%	7.20%	1.25%
External Fixed Income Total:			1,381,907,496.98	1,021,970,026.77	100.00%	11.23%	1.95%
FIXED INCOME TOTAL:			9,833,215,373.29	9,101,818,748.83	100.00%	100.00%	17.35%
DOMESTIC EQUITIES							
Internal Equities							
Large Cap							
	LC1	LARGE-CAP GROWTH (F)	1,820,218,278.51	1,438,022,846.86	7.28%	6.72%	2.74%
	LCA	LARGE-CAP CORE ANALYST (F)	1,733,204,065.19	1,358,164,364.75	6.88%	6.34%	2.59%
	LCP	LARGE-CAP PASSIVE (P)	7,235,557,220.53	6,934,531,686.49	35.12%	32.39%	13.22%
	LCV	LARGE-CAP VALUE (F)	1,578,577,643.81	1,256,511,416.80	6.36%	5.87%	2.39%
	MCV	MID-CAP VALUE (F)	1,398,825,584.07	1,032,109,759.88	5.23%	4.82%	1.97%
	QN1	QUANTITATIVE 1000 (Q)	1,689,717,790.09	1,332,764,912.65	6.75%	6.23%	2.54%
	RMG	MID-CAP GROWTH (F)	1,637,860,798.06	1,236,804,518.94	6.26%	5.78%	2.36%
Large Cap Totals			17,093,961,380.26	14,588,909,506.37	73.89%	68.14%	27.81%
All Cap							
	3TR	TRANSITION PORTFOLIO (T)	80,867,789.90	23,021,132.54	0.12%	0.11%	0.04%
	AAL	ASSET ALLOCATION (P)	4,319,047,146.65	4,364,415,000.00	22.11%	20.39%	8.32%
All Cap Totals			4,399,914,936.55	4,387,436,132.54	22.22%	20.49%	8.36%
Small Cap							
	QN2	QUANTITATIVE 2000 (Q)	1,033,309,540.90	766,982,361.12	3.88%	3.58%	1.46%



Monthly Market

As Of 12/31/2008

Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	Market Value		
					% of Group	% of Asset Class	% of Fund
DOMESTIC EQUITIES							
Internal Equities							
Small Cap Totals			1,033,309,540.90	766,982,361.12	3.88%	3.58%	1.46%
Internal Equities Total:			22,527,185,857.71	19,743,328,000.03	100.00%	92.22%	37.63%
External Equities							
Large Cap							
	5GS	GOLDMAN SACHS - 1000	766,337,240.94	597,771,794.34	35.89%	2.79%	1.14%
	5IN	INTECH - 1000	318,242,219.29	253,530,258.68	15.22%	1.18%	0.48%
Large Cap Totals			1,084,579,460.23	851,302,053.02	51.12%	3.98%	1.62%
Small Cap							
	6CH	CHARTWELL - 2000 VALUE	80,346,877.10	61,761,688.02	3.71%	0.29%	0.12%
	6DG	NEUBERGER BERMAN - 2000 VALUE	97,577,677.31	62,942,757.68	3.78%	0.29%	0.12%
	6EA	EAGLE ASSET - 2000 CORE	79,768,807.00	68,630,218.64	4.12%	0.32%	0.13%
	6FC	FULLER THALER - 2000 CORE	98,642,007.13	74,205,205.76	4.46%	0.35%	0.14%
	6FT	FULLER & THALER - 2000 MICROCAP	44,233,557.97	31,573,460.41	1.90%	0.15%	0.06%
	6LA	LORD, ABBETT - 2000 VALUE	231,164,911.45	188,869,544.48	11.34%	0.88%	0.36%
	6LC	LORD, ABBETT - 2000 CORE	199,143,350.05	158,871,935.11	9.54%	0.74%	0.30%
	6MA	M.A. WEATHERBIE - 2000 GROWTH	150,965,253.24	116,746,624.77	7.01%	0.55%	0.22%
	6NC	NEXT CENTURY - 2000 GROWTH	61,774,736.21	50,555,357.87	3.04%	0.24%	0.10%
Small Cap Totals			1,043,617,177.46	814,156,792.74	48.88%	3.80%	1.55%
External Equities Total:			2,128,196,637.69	1,665,458,845.76	100.00%	7.78%	3.17%
DOMESTIC EQUITIES TOTAL:			24,655,382,495.40	21,408,786,845.79	100.00%	100.00%	40.80%
INTERNATIONAL EQUITIES							
Internal International							
Internal EAFE							
	EQS	EQUITY SWAPS	1,943,749,639.91	1,376,257,160.51	22.37%	11.86%	2.62%
	I-EAFE	INTERNAL EAFE INDEX	935,128,138.10	1,049,781,848.42	17.06%	9.04%	2.00%
	I-EAFEVAL	EAFE VALUE	1,727,957,911.93	1,425,182,960.89	23.16%	12.28%	2.72%
	I-LAZAR	TRANSITION ACCOUNT	33,576,315.38	35,612,405.72	0.58%	0.31%	0.07%
	I-PAN	INTERNAL EAFE TOPDOWN	252,345,870.81	244,275,223.06	3.97%	2.10%	0.47%
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO	1,432,347,253.83	1,058,265,408.93	17.20%	9.12%	2.02%
Internal EAFE Totals			6,325,105,129.96	5,189,375,007.53	84.34%	44.71%	9.89%
Internal EMERGING							
	EQS-E	EMERGING SWAP	85,361,393.76	87,773,626.79	1.43%	0.76%	0.17%
	I-ACT	INTERNAL EMERGING	574,727,868.62	623,395,775.96	10.13%	5.37%	1.19%
	I-EMO	EMERGING MARKETS OPPORTUNITY PORTFOLIO	317,929,641.52	252,456,810.94	4.10%	2.18%	0.48%



Monthly Market

As Of 12/31/2008

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					% of Group	% of Asset Class	% of Fund
INTERNATIONAL EQUITIES							
Internal International							
Internal EMERGING Totals			978,018,903.90	963,626,213.69	15.66%	8.30%	1.84%
Internal International Total:			7,303,124,033.86	6,153,001,221.22	100.00%	53.01%	11.73%
External International							
External EAFE							
	I-ARROW	ARROWSTREET CAPITAL L.P.	1,636,858,600.72	1,097,179,043.07	20.12%	9.45%	2.09%
	I-BERNS	ALLIANCE BERNSTEIN EAFE	1,240,124,953.06	809,357,211.11	14.84%	6.97%	1.54%
	I-BERNS2	ALLIANCE BERNSTEIN STYLE BLEND	1,752,530,954.18	1,164,359,910.06	21.35%	10.03%	2.22%
	I-MARVIN	MARVIN & PALMER_EAFE	1,281,236,910.46	1,153,782,145.63	21.15%	9.94%	2.20%
External EAFE Totals			5,910,751,418.42	4,224,678,309.87	77.46%	36.40%	8.05%
External EMERGING							
	I-BABS	COLONIAL FIRST STATE	498,401,284.25	358,697,040.37	6.58%	3.09%	0.68%
	I-GEN	GENESIS	429,933,477.11	311,780,492.21	5.72%	2.69%	0.59%
	I-MARVEM	MARVIN & PALMER EMERGING	342,065,443.28	276,178,910.97	5.06%	2.38%	0.53%
	I-SANF	ALLIANCE BERNSTEIN EMERGING	460,559,465.09	282,846,329.30	5.19%	2.44%	0.54%
External EMERGING Totals			1,730,959,669.73	1,229,502,772.85	22.54%	10.59%	2.34%
External International Total:			7,641,711,088.15	5,454,181,082.72	100.00%	46.99%	10.40%
INTERNATIONAL EQUITIES TOTAL:			14,944,835,122.01	11,607,182,303.94	100.00%	100.00%	22.12%
REAL ESTATE							
Real Estate							
	RE-DOM	REAL ESTATE DOMESTIC	366,599,076.80	372,556,718.50	5.80%	5.80%	0.71%
	RE-EAST	REAL ESTATE EAST REGION	373,821,863.94	1,855,650,000.00	28.88%	28.88%	3.54%
	RE-INTL	REAL ESTATE INTERNATIONAL	258,179,256.29	292,733,088.80	4.56%	4.56%	0.56%
	RE-MIDWEST	REAL ESTATE MIDWEST REGION	662,785,117.41	811,221,747.60	12.62%	12.62%	1.55%
	RE-OPPFUND	REAL ESTATE OPPORTUNITY FUND	239,459,978.18	204,543,062.17	3.18%	3.18%	0.39%
	RE-OTHER	REAL ESTATE OTHER	75,137,388.40	122,000,000.00	1.90%	1.90%	0.23%
	RE-REIT	REAL ESTATE REIT	778,827,833.26	536,204,272.30	8.34%	8.34%	1.02%
	RE-RESIEX	REAL ESTATE RESI EX US	89,895,347.78	49,798,440.43	0.77%	0.77%	0.09%
	RE-SOUTH	REAL ESTATE SOUTH REGION	553,171,523.47	761,271,189.38	11.85%	11.85%	1.45%
	RE-WEST	REAL ESTATE WEST REGION	643,867,934.30	1,419,900,000.07	22.10%	22.10%	2.71%
REAL ESTATE TOTAL:			4,041,745,319.83	6,425,878,519.25	100.00%	100.00%	12.25%
ALTERNATIVE INVESTMENTS							
Alternative Investments							
	AI-DPE	DOMESTIC PRIVATE EQUITY	1,757,237,348.31	2,018,185,505.06	55.91%	55.91%	3.85%



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As Of 12/31/2008

						Market Value		
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ALTERNATIVE INVESTMENTS								
Alternative Investments								
	AI-GIP	GLOBAL/INT'L PRIVATE EQUITY FUND	79,257,339.76	130,795,687.03	3.62%	3.62%	0.25%	
	AI-OTH	ALTERNATIVE INVESTMENTS OTHER	423,363,380.05	456,922,955.30	12.66%	12.66%	0.87%	
	AI-PPE	PUBLIC PRIVATE EQUITY	106,476,542.06	141,781,012.25	3.93%	3.93%	0.27%	
	AI-SD	STOCK DISTRIBUTION	36,084,210.29	38,565,492.79	1.07%	1.07%	0.07%	
	AI-VC	VENTURE CAPITAL	719,791,139.48	823,619,968.05	22.82%	22.82%	1.57%	
ALTERNATIVE INVESTMENTS TOTAL:			3,122,209,959.95	3,609,870,620.48	100.00%	100.00%	6.88%	
Grand Total for All Investments			56,996,626,150.96	52,468,125,514.68			100.00%	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 5 of 342

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio: LQR		LIQUIDITY RESERVE			
		Instrument: ABSCARDFLOAT		ABSCARD FLOAT BULLET MATURITY			
AEIT 2005-1 A 9/15/10	02586GAA0	5.165	5.3500	8/15/2011	50,000,000	49,765,784.45	45,355,423.62
AMXCA 2006 B A (1/18/11)	02582JEB2	2.864	5.6513	8/15/2013	5,000,000	4,939,864.97	4,357,072.92
AMXCA 2006-1 A(5/16/11)	02582JEE6	3.151	5.3500	12/15/2013	15,000,000	14,762,274.38	12,802,477.08
AMXCA 2007-4 A(5/15/10)	02582JER7	2.778	5.3100	12/17/2012	25,000,000	24,778,335.70	22,783,989.58
CHAIT 2005 -A9 A9 9/15/09	161571AU8	5.413	5.3500	11/15/2011	12,000,000	12,003,072.88	11,537,085.00
COMET 2006 A9 A9(7/15/10)	14041NCY5	2.996	5.3350	5/15/2013	50,000,000	49,029,477.28	45,088,069.44
DCMT 2003-4 A2(11/15/10)	25466KEU9	3.582	2.6375	5/15/2013	80,000,000	77,065,803.05	68,851,944.45
DCMT 2007-3 A1(4/15/10)	254708AA8	4.028	5.3300	4/15/2010	30,000,000	29,680,999.86	27,017,070.83
GEMNT 2007-3 A1(6/15/10)	36159JBD2	3.132	5.3300	6/15/2013	49,875,000	48,602,355.40	43,191,202.76
MBNAS 2006-A4 A4 4/15/09	55264TDW8	5.412	5.3400	9/15/2011	86,048,000	86,054,013.21	84,574,822.39
NMOTR 2007-A A 5/17/10	65474VAC5	5.438	5.3200	5/15/2012	50,000,000	49,932,445.17	45,104,715.28
ABSCARD FLOAT BULLET MATURITY TOTAL					452,923,000	446,614,426.35	410,663,873.35
		Instrument: AGC		AGENCY BONDS WITH COUPONS			
FED HOME LOAN BANK	3133XLX99	5.240	5.2363	2/11/2009	164,750,000	164,749,154.55	165,605,738.96
FEDERAL HOME LOAN BANK	3133XLZ30	5.438	5.4380	2/18/2009	3,115,000	3,115,000.00	3,130,199.90
FEDERAL HOME LOAN BANK	3133XMUX7	4.736	4.7413	5/5/2009	100,000,000	100,001,779.28	100,610,718.75
FREDDIE MAC	3128X7FQ2	2.493	2.4000	9/28/2009	100,000,000	99,959,810.96	99,886,343.75
AGENCY BONDS WITH COUPONS TOTAL					367,865,000	367,825,744.79	369,233,001.36
		Instrument: COR		CORPORATE NOTES/BONDS			
IBM INTL GROUP CAPITAL	44924EAA8	5.631	5.5500	2/13/2009	40,000,000	40,000,000.00	40,150,338.89
MET LIFE GLOB FUNDING I	59217EBQ6	3.590	3.5513	6/25/2010	25,000,000	25,000,000.00	22,468,273.44
PROCTER & GAMBLE INTL FUNDING S.C.A.	742748AB2	5.370	5.3700	7/6/2009	30,000,000	30,000,000.00	30,320,168.75
CORPORATE NOTES/BONDS TOTAL					95,000,000	95,000,000.00	92,938,781.08
		Instrument: CP		COMMERCIAL PAPER (DISCOUNT)			
FHLB DISC CO	313385BC9	0.010		1/27/2009	20,000,000	19,999,864.88	19,999,864.88
FHLB DISC CORP	313385AM8	0.050		1/12/2009	15,000,000	14,999,770.83	14,999,770.83
FHLB DISC CORP	313385BB1	0.100		1/26/2009	45,298,000	45,294,854.31	45,294,854.31
FHLB DISCOUNT CO	313385CY0	0.030		3/12/2009	53,223,000	53,219,893.52	53,219,893.52
FHLB DISCOUNT CO	313385DF0	0.030		3/19/2009	9,000,000	8,999,422.22	8,999,422.22

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As Of 12/31/2008

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Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
FHLB DISCOUNT NOTE	313385AE6	1.660		1/5/2009	100,000,000	99,982,019.10	99,982,019.10
FHLB DISCOUNT NOTE	313385AR7	1.762		1/16/2009	100,000,000	99,927,789.09	99,927,789.09
FHLB DISCOUNT NT	313385CN4	0.220		3/2/2009	30,000,000	29,988,930.88	29,988,930.88
FNM DISCOUNT	313589DU4	0.200		4/1/2009	100,000,000	99,949,793.54	99,949,793.54
FNMA DISCOUNT	313589BR3	1.966		2/9/2009	100,000,000	99,790,369.13	99,790,369.13
FNMA DISCOUNT	313589BZ5	1.885		2/17/2009	100,000,000	99,757,500.80	99,757,500.80
FNMA DISCOUNT	313589CP6	0.030		3/3/2009	47,500,000	47,497,645.06	47,497,645.06
FNMA DISCOUNT	313589EP4	0.200		4/20/2009	40,000,000	39,976,059.02	39,976,059.02
FREDDIE DISCOUNT	313397BL4	0.120		2/4/2009	100,000,000	99,988,858.00	99,988,858.00
FREDDIE DISCOUNT	313397GH8	0.230		6/1/2009	100,000,000	99,903,297.33	99,903,297.33
PFIZER INC	71708ENN1	1.307		1/22/2009	40,000,000	39,970,070.71	39,970,070.71
TREASURY BILL	912795J51	1.743		1/2/2009	25,000,000	24,998,824.48	24,998,824.48
TREASURY BILL	912795J77	1.804		1/15/2009	55,000,000	54,962,141.83	54,962,141.83
TREASURY BILL	912795J93	1.744		1/29/2009	30,000,000	29,960,031.99	29,960,031.99
TREASURY BILL	912795K34	1.933		2/12/2009	104,000,000	103,769,464.25	103,769,464.25
TREASURY BILL	912795K67	1.149		3/5/2009	75,000,000	74,847,563.97	74,847,563.97
TREASURY BILL	912795K75	1.133		3/12/2009	63,000,000	62,860,351.77	62,860,351.77
TREASURY BILL	912795K91	1.117		3/26/2009	80,000,000	79,791,584.65	79,791,584.65
TREASURY BILL	912795L25	1.000		4/2/2009	100,000,000	99,747,036.52	99,747,036.52
TREASURY BILL	912795L33	1.030		4/9/2009	100,000,000	99,719,440.37	99,719,440.37
TREASURY BILL	912795L41	1.185		4/16/2009	100,000,000	99,654,835.41	99,654,835.41
TREASURY BILL	912795L58	0.833		4/23/2009	20,000,000	19,948,286.35	19,948,286.35
TREASURY BILL	912795L66	0.758		4/30/2009	300,000,000	299,247,839.65	299,247,839.65
TREASURY BILL	912795L74	0.561		5/7/2009	195,000,000	194,617,437.00	194,617,437.00
TREASURY BILL	912795L82	0.312		5/14/2009	420,000,000	419,516,479.68	419,516,479.68
TREASURY BILL	912795L90	0.310		5/21/2009	350,000,000	349,578,894.61	349,578,894.61
TREASURY BILL	912795M24	0.191		5/28/2009	115,000,000	114,910,753.52	114,910,753.52
TREASURY BILL	912795M40	0.172		6/11/2009	200,000,000	199,845,936.35	199,845,936.35
TREASURY BILL	912795Q79	0.160		6/4/2009	300,000,000	299,793,738.29	299,793,738.29
COMMERCIAL PAPER (DISCOUNT) TOTAL					3,632,021,000	3,627,016,779.11	3,627,016,779.11

Instrument: FRBES

FLOATING RATE CORPORATE BOND

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 7 of 342

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
Portfolio: LQR LIQUIDITY RESERVE							
Instrument: FRBES FLOATING RATE CORPORATE BOND							
AMXCA 2007-3A(3/15/10)	02582JEP1	5.402	5.3200	10/15/2012	20,000,000	20,000,000.00	18,457,086.11
CHAIT 2006-A3 A3(5/15/09)	161571BF0	5.386	5.3100	7/15/2011	21,230,000	21,230,000.00	20,865,259.75
CHAMT 2002-3 A(5/15/09)	16151RBN2	5.500	5.5200	9/15/2011	40,500,000	40,598,076.88	39,828,695.63
FLOATING RATE CORPORATE BOND TOTAL					81,730,000	81,828,076.88	79,151,041.49
Instrument: STIF SHORT TERM INVESTMENT FUND							
FIFTH THIRD US TREASURY MM FUND	99FSQTRI6			12/31/2009	100,000,000	100,000,000.00	100,000,000.00
SHORT TERM INVESTMENT FUND TOTAL					100,000,000	100,000,000.00	100,000,000.00
LIQUIDITY RESERVE TOTAL					4,729,539,000	4,718,285,027.13	4,679,003,476.39

Monthly Market

As Of 12/31/2008

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
Portfolio: LQR-CONTRA LQR-CONTRA ASSETS							
Instrument: FUTMINI FUTURES EXPOSURE S&P MINI							
S&P 500 EMINI FUTURES 03/09	CD:ES09H0			1/1/2001	-96,987	-4,319,047,146.65	-4,364,415,000.00
FUTURES EXPOSURE S&P MINI TOTAL					-96,987	-4,319,047,146.65	-4,364,415,000.00
LQR-CONTRA ASSETS TOTAL					-96,987	-4,319,047,146.65	-4,364,415,000.00
LIQUIDITY RESERVE TOTAL					4,729,442,013	399,237,880.48	314,588,476.39

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 9 of 342

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				
CCCIT 2007-A8 A8 (9/20/17)	17305EDY8	AAA	5.922	5.6500	S	9/20/2019	82.58	65,780,000	64,373,224.38	55,360,539.36
CHAIT 2005 A-7 (1/18/11)	161571AQ7	AAA	4.556	4.5500	M	3/15/2013	95.23	15,000,000	14,996,764.46	14,315,133.33
DCENT 2007-A1 A1 (9/15/17)	254683AC9	AAA	5.884	5.6500	M	3/16/2020	71.19	45,000,000	44,140,507.16	32,147,600.00
								125,780,000	123,510,496.00	101,823,272.69
ABSCARD BULLET MATURITY TOTAL										
				Instrument:	ABSCARDFLOAT	ABSCARD FLOAT BULLET MATURITY				
AMXCA 2006-1 A(5/16/11)	02582JEE6	AAA	5.418	5.3500	M	12/15/2013	85.29	6,000,000	6,001,489.58	5,120,990.83
AMXCA 2007-5 A (5/15/12)	02582JET3	AAA	5.434	5.3500	M	12/15/2014	81.74	12,000,000	12,000,000.00	9,815,981.67
CCCIT 2001 -A7 A7 (8/15/11)	17305EAQ8	AAA	5.498	5.5088	Q	8/15/2013	86.13	50,000,000	50,171,695.03	43,206,734.38
CHAIT 2007-A13 A13 (7/16/12)	161571CD4	AAA	5.433	5.3600	M	7/15/2014	80.96	20,000,000	20,000,000.00	16,202,863.89
COMET 2007-A4 A4 (5/15/12)	14041NDS7	AAA	5.433	5.3500	M	3/16/2015	79.04	5,000,000	4,998,244.12	3,954,792.36
DCMT 2005 2 A (10/15/09)	25466KFE4	AAA	5.858	5.6413	M	4/17/2012	94.81	3,761,000	3,745,956.10	3,567,979.73
DCMT 2007-3 A2 (4/16/12)	254708AC4	AAA	5.448	5.3700	M	10/16/2014	77.00	75,000,000	75,000,000.00	57,794,093.75
MBNAS 2006-B1 B1 (2/15/13)	55264TDR9	A2	4.788	2.6775	M	7/15/2015	57.03	29,000,000	25,630,841.44	16,558,367.64
								200,761,000	197,548,226.27	156,221,804.25
ABSCARD FLOAT BULLET MATURITY TOTAL										
				Instrument:	AGC	AGENCY BONDS WITH COUPONS				
FANNIE MAE	31359MEU3	AAA	6.827	6.2500	S	5/15/2029	137.12	49,300,000	46,342,917.49	67,992,889.30
FANNIE MAE	31398ADM1	AAA	4.867	5.3750	S	6/12/2017	117.09	41,400,000	42,841,045.21	48,593,531.75
FHLB CHICAGO (SUB DEBT)	313771AA5	AA2	5.625	5.6250	S	6/13/2016	103.06	15,000,000	15,000,000.00	15,500,737.50
								105,700,000	104,183,962.70	132,087,158.55
AGENCY BONDS WITH COUPONS TOTAL										
				Instrument:	CMBB	COMMERCIAL MORTGAGE BACKED - AMORTIZING				
BACM 2005-1 A3	05947UC89	NR	3,237.257	4.8770	M	11/10/2042	95.51	64,646,444	64,355,810.21	62,004,612.89
BAFU 2001-3 A2	05947UDP0	NR	4.741	5.4640	M	4/11/2037	92.79	75,704,000	76,922,990.70	70,593,475.31
BSCMS 2002-TOP8 A2	07383FPW2	NR	5.267	4.8300	M	8/15/2038	88.90	61,300,000	60,491,101.25	54,741,819.50
CSFB 2000-C1 A2	22540ASN9	NR	5.096	7.5450	M	4/16/2062	98.54	27,927,341	28,446,346.41	27,636,105.69
CSFB 2001-CK3 A4	22540A3F3	AAA	5.638	6.5300	M	6/15/2034	95.46	101,635,000	103,355,988.08	97,574,851.14
CSFB 2001-CP4 A4	22540A6G8	NR	5.217	6.1800	M	12/15/2035	94.67	162,699,000	165,804,646.03	154,866,670.14
CSFB 2004-C1 A4	22541SAD0	AAA	5.266	4.7500	M	1/15/2037	87.07	82,617,000	80,917,177.29	72,260,821.35
CSFB 2004-C4 A2	22541SH43	AAA	4.410	3.8800	M	10/15/2039	97.74	24,990,177	24,931,962.56	24,505,950.43
FUBOA 2001-C1 A2	337368AB0	AAA	5.023	6.1360	M	3/15/2033	95.55	145,533,164	147,280,408.06	139,795,276.69

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				
FUNBC 2000-C1 A2	33736XAB5	NR	4.711	7.8410 M	5/17/2032	98.27	69,062,275	70,823,030.72	68,318,071.06
FUNBC 2000-C2 A2	33736XAX7	NR	5.036	7.2020 M	10/15/2032	97.12	87,186,004	89,713,739.59	85,196,564.82
GCCFC 2002-C1 A4	396789BF5	AAA	4.709	4.9480 M	1/11/2035	89.11	23,270,000	23,470,262.92	20,830,916.17
GCCFC 2005-GG3 A2	396789JR1	AAA	4.979	4.3050 M	8/10/2042	96.03	92,933,647	92,506,796.76	89,580,368.76
GCCFC 2005-GG3 A3	396789JS9	AAA	4.504	4.5690 M	8/10/2042	80.81	20,000,000	20,044,853.48	16,237,750.00
GCCFC 2006-GG7 A2	20173MAB6	AAA	5.325	5.9132 M	7/10/2038	85.79	25,000,000	25,327,240.91	21,571,191.60
GECMC 2005-C2 A2	36828QLZ7	NR		4.7060 M	5/10/2043	95.01	57,524,312	57,114,748.70	54,879,439.80
GMAcc 2000-C1 A2	361849KN1	AAA	4.652	7.7240 M	3/15/2033	98.63	53,131,080	54,206,711.33	52,747,296.88
GSMS 2006-GG6 AM	36228CWZ2	AAA	7.289	5.6220 M	4/10/2038	54.92	16,000,000	14,613,618.63	8,862,480.00
GSMS 2007-GG10 A4	36246LAE1	AAA	6.095	5.9933 M	8/10/2045	71.09	69,825,000	69,618,983.79	49,987,327.64
GSMS 2007-GG10 AM	36246LAG6	AAA	9.300	5.7992 M	8/10/2045	47.36	36,555,000	29,392,245.97	17,490,203.57
JPMCC 2001-C1 A3	46625MFC8	NR	5.119	5.8570 M	10/12/2035	92.80	106,425,000	108,294,855.58	99,285,035.45
JPMCC 2001-CIB2 A3	46625MCU1	NR	5.167	6.4290 M	4/15/2035	94.78	62,420,000	64,073,694.76	59,496,091.16
JPMCC 2005-LDP1 A2	46625YGL1	AAA	4.998	4.6250 M	3/15/2046	95.20	72,320,000	72,095,324.98	69,124,480.53
JPMCC 2005-LDP1 ASB	46625YGN7	AAA	4.782	4.8530 M	3/15/2046	84.44	10,000,000	10,024,008.82	8,483,941.67
JPMCC 2005-LDP2 A3	46625YNB5	AAA	5.492	4.6970 M	7/15/2042	78.23	86,660,000	84,513,523.41	68,135,919.49
JPMCC 2007-C1 AM	46630DAG7	AAA	7.584	5.9457 M	2/15/2051	41.32	27,000,000	24,282,438.03	11,290,987.78
JPMCC 2007-LD11 A4	46631BAE5	AAA	5,820.131	6.0073 M	6/15/2049	71.66	85,000,000	84,547,572.00	61,335,664.25
KEY 2000-C1 A2	74436JFX0	AAA	5.058	7.7270 M	5/17/2032	98.70	90,695,747	92,280,429.83	90,097,079.54
LBCMT 1999-C1 A2	501773CS2	AAA		6.7800 M	6/15/2031	99.42	21,508,513	21,542,148.52	21,505,072.03
LBUBS 2003-C1 A4	52108HPN8	NR	5.199	4.3940 M	3/15/2032	85.91	60,065,000	58,421,327.68	51,746,664.88
LBUBS 2003-C5 A2	52108HSY1	NR		3.4780 M	7/15/2027	99.24	270,086	268,080.44	268,563.04
LBUBS 2004-C1 A4	52108HYK4	AAA	5.229	4.5680 M	1/15/2031	85.71	51,100,000	49,744,608.82	43,928,512.45
LBUBS 2005-C2 A2	52108H3D4	AAA	4.944	4.8210 M	4/15/2030	94.91	28,046,417	28,018,116.15	26,693,972.26
LBUBS 2005-C2 A4	52108H3F9	AAA	4.939	4.9980 M	4/15/2030	79.39	30,000,000	30,060,202.12	23,899,700.00
MLCFC 2007-9 A3	60688CAC0	NR		5.6930 M	9/12/2049	82.70	30,000,000	29,901,405.96	24,950,825.00
MLCFC 2007-9 A4	60688CAE6	NR	5.804	5.7000 M	9/12/2049	70.56	54,000,000	53,790,061.27	38,357,280.00
MLMT 2003-KEY1 A4	59022HCQ3	NR	5.281	5.2360 M	11/12/2035	86.65	56,175,000	56,143,045.25	48,921,871.26
MLMT 2004-MKB1 A2	59022HCT7	AAA	5.096	4.3530 M	2/12/2042	94.13	41,068,250	40,803,865.46	38,807,340.02
MSC 2004-IQ7 A4	61745MZA4	NR	5.162	5.4298 M	6/15/2038	85.88	75,000,000	75,946,465.44	64,751,615.31
MSC 2007-IQ14 A4	61754KAF2	AAA	6.001	5.6920 M	4/15/2049	71.50	21,300,000	20,937,882.71	15,329,681.00

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					
MSC 2007-IQ14 AM	61754KAG0	AAA	8.048	5.6914	M	4/15/2049	47.42	42,500,000	36,702,607.28	20,355,070.02
PMCF 2001-ROCK A2	74438WAB2	AAA	5.045	6.6050	M	5/10/2034	95.87	89,046,122	91,410,458.44	85,855,080.20
PNCMA 2000-C2 A2	69348HCM8	AAA	5.377	7.3000	M	10/12/2033	97.41	58,986,262	60,117,574.43	57,817,940.28
WBCMT 2003-C9 A3	929766MT7	NR	5.028	4.6080	M	12/15/2035	91.60	48,614,354	48,209,098.23	44,715,968.68
WBCMT 2004-C14 A2	929766TP8	AAA	5.328	4.3680	M	8/15/2041	95.24	39,750,000	39,458,952.83	38,002,987.50
WBCMT 2005-C17 A4	929766C35	AAA	5.256	5.0830	M	3/15/2042	80.96	24,500,000	24,318,887.63	19,937,752.92
WBCMT 2005-C17 APB	929766C27	AAA	4.976	5.0370	M	3/15/2042	82.78	11,653,000	11,683,777.66	9,695,616.46
								2,621,643,195	2,616,929,077.12	2,332,471,906.62
COMMERCIAL MORTGAGE BACKED - AMORTIZING TOTAL										
			Instrument: COR		CORPORATE NOTES/BONDS					
ABBNEY NATIONAL PLC	002920AC0	A1	8.029	7.9500	S	10/26/2029	86.94	10,000,000	9,918,948.65	8,837,741.67
ALLSTATE CORP	020002AT8	A2	6.135	5.9500	S	4/1/2036	87.98	5,000,000	4,999,229.25	4,473,525.00
ALLSTATE LF GLB FN TRST	02003MBQ6	AA3	5.398	5.3750	S	4/30/2013	97.41	10,000,000	9,991,192.29	9,831,876.39
AMERICAN EXPRESS	025816AQ2	A2	4.913	4.8750	S	7/15/2013	92.54	5,000,000	4,992,401.34	4,739,495.83
ANHEUSER-BUSCH COS INC	035229CV3	BAA2	5.194	5.0500	S	10/15/2016	89.82	5,100,000	5,053,074.39	4,635,089.67
ANHEUSER-BUSCH COS INC	035229DD2	BAA2	5.552	5.5000	S	1/15/2018	91.64	2,000,000	1,992,477.70	1,883,462.22
AOL TIME WARNER INC	00184AAG0	BAA2	7.753	7.7000	S	5/1/2032	101.22	18,200,000	18,095,018.92	18,655,060.67
ARCHER DANIELS MIDLAND	039483AN2	A2	6.464	6.7500	S	12/15/2027	94.21	15,000,000	15,464,957.89	14,175,900.00
AT&T CORP	001957BC2	A2	5.780	9.0500	S	11/15/2011	104.41	7,367,000	7,907,937.37	7,760,823.45
AT&T CORP	001957BD0	A2	7.255	9.7500	S	11/15/2031	119.94	10,000,000	12,738,445.21	12,096,022.22
AT&T INC	00206RAG7	A2	6.332	6.3000	S	1/15/2038	105.00	10,000,000	9,956,449.00	10,790,500.00
AT&T INC	00206RAJ1	A2	5.529	5.5000	S	2/1/2018	100.35	20,000,000	19,959,113.35	20,527,333.33
BANK OF AMERICA (SUB BANK)	06050TKN1	AA1	5.566	5.3000	S	3/15/2017	94.57	10,000,000	9,825,927.07	9,613,455.56
BANK OF AMERICA CORP	060505DP6	AA2	5.844	5.7500	S	12/1/2017	100.68	15,000,000	14,903,214.75	15,174,475.00
BANK OF AMERICA CORP (CAP SECS)	066048AA7	AA3	7.675	8.0000	S	12/15/2026	85.00	15,935,000	16,478,178.29	13,601,407.78
BANK OF AMERICA NA	06050TKW1	AA1	5.345	6.1000	S	6/15/2017	98.38	26,000,000	27,319,584.10	25,648,248.89
BANK OF NEW YORK MELLON	06406HBE8	AA2	4.973	4.9500	S	11/1/2012	101.52	12,000,000	11,990,450.88	12,281,400.00
BOEING CO.	097023AS4	A2	6.483	6.6250	S	2/15/2038	110.22	5,000,000	5,091,960.83	5,636,188.89
BOEING CO.	580169AM2	A2	6.366	9.7500	S	4/1/2012	110.71	10,000,000	10,978,499.95	11,315,150.00
BOSTON SCIENTIFC	101137AC1	BA2	4.349	4.2500	S	1/12/2011	92.00	5,000,000	4,990,572.48	4,699,756.94
BRITISH TELECOM PLC	111021AE1	BAA1	6.755	8.8750	S	12/15/2030	105.27	20,825,000	25,847,761.05	22,007,559.19
BURLINGTON NORTHERN SANTA FE	12189TAV6	BAA1	5.271	4.3000	S	7/1/2013	94.28	5,750,000	5,528,549.53	5,544,552.50
Group: FIXED INCOME - Internal	Portfolio: FI	FIXED INCOME								

Monthly Market

As Of 12/31/2008

01/23/2009
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Page 12 of 342

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				
BURLINGTON NORTHERN SANTA FE	12189TBA1	BAA1	5.781	5.7500 S	3/15/2018	97.21	10,000,000	9,978,112.55	9,889,905.56
CANADIAN NATIONAL RAILWAY	136375BN1	A3	6.257	6.2000 S	6/1/2036	102.17	10,240,000	10,163,835.18	10,515,319.47
CANADIAN NATIONAL RAILWAY	136375BR2	A3	5.607	5.5500 S	5/15/2018	99.99	5,000,000	4,979,304.51	5,034,908.33
CARGILL, INC. 144A	141781AC8	A2	7.420	7.3750 S	10/1/2025	84.73	13,180,000	13,123,480.71	11,410,024.85
CAROLINA POWER & LIGHT	144141CX4	A2	5.768	5.2500 S	12/15/2015	102.93	15,638,000	15,178,491.25	16,132,212.93
CATERPILLAR FIN SERV CRP	14912L2R1	A2	4.720	4.7000 S	3/15/2012	97.64	10,000,000	9,994,077.36	9,901,988.89
CINCINNATI GAS & ELECTRIC	172070CN2	BAA1	5.705	5.7000 S	9/15/2012	98.00	7,000,000	6,998,896.53	6,977,133.33
CINTAS CORPORATION NO. 2	17252MAH3	A2	6.138	6.1250 S	12/1/2017	88.20	10,000,000	9,991,005.33	8,870,641.67
CIT GROUP INC	125581AQ1	BAA1	4.353	4.2500 S	2/1/2010	90.00	5,000,000	4,994,615.30	4,588,541.67
CITIGROUP INC	172967BL4	A1	6.128	6.6250 S	6/15/2032	93.67	4,000,000	4,245,393.48	3,758,697.78
CITIGROUP INC	172967BP5	A1	5.269	5.6250 S	8/27/2012	93.60	10,000,000	10,116,560.19	9,553,750.00
CITIGROUP INC	172967CC3	A1	6.039	6.0000 S	10/31/2033	86.34	6,000,000	5,970,120.64	5,241,280.00
CITIGROUP INC	172967CU3	AA3	4.170	4.1250 S	2/22/2010	97.66	20,000,000	19,990,085.86	19,826,825.00
CITIGROUP INC	172967DA6	AA3	4.628	4.6250 S	8/3/2010	97.53	7,000,000	6,999,688.12	6,960,267.22
CITIGROUP INC	172967ES6	AA3	6.295	6.1250 S	5/15/2018	100.52	35,000,000	34,583,842.48	35,455,223.60
COCA COLA ENTERPRISES	191219AY0	A3	6.629	6.9500 S	11/15/2026	100.64	5,000,000	5,166,213.99	5,076,202.78
COMCAST (TCI COMM)	879240AN9	BAA2	5.095	9.8000 S	2/1/2012	104.37	4,000,000	4,530,490.88	4,338,253.33
COMCAST CORP	20030NAL5	BAA2	6.130	5.9000 S	3/15/2016	95.20	10,047,000	9,913,041.49	9,738,981.31
COMCAST CORP	20030NAV3	BAA2	6.575	6.9500 S	8/15/2037	105.31	5,000,000	5,240,046.87	5,396,877.78
COMCAST CORP	20030NAW1	BAA2	5.703	5.7000 S	5/15/2018	93.44	15,000,000	14,996,577.35	14,125,250.00
COMCAST CORP	20030NAX9	BAA2	6.416	6.4000 S	5/15/2038	98.22	10,000,000	9,978,758.75	9,903,577.78
CONSOLIDATED EDISON CO OF NY	209111ES8	A1	6.342	6.3000 S	8/15/2037	98.22	15,000,000	14,917,779.93	15,089,400.00
CONSTELLATION ENERGY GRP	210371AH3	BAA2	6.192	7.0000 S	4/1/2012	92.97	5,000,000	5,116,995.53	4,735,750.00
COUNTRYWIDE FINANCIAL	22237LPA4	AA2	4.077	4.0000 S	3/22/2011	95.50	10,000,000	9,985,667.99	9,660,000.00
COX COMMUNICATIONS	224044AY3	BAA3	6.352	7.7500 S	11/1/2010	97.98	5,000,000	5,119,047.71	4,963,533.33
COX COMMUNICATIONS	224044BE6	BAA3	6.134	7.1250 S	10/1/2012	95.45	10,000,000	10,327,324.87	9,723,525.00
COX COMMUNICATIONS	224044BS5	BAA3	6.304	6.2500 S	6/1/2018	87.07	25,000,000	24,905,413.71	21,897,208.33
CREDIT SUISSE FB USA INC	22541LAC7	AA1	6.485	6.5000 S	1/15/2012	102.59	18,000,000	18,007,375.12	19,004,980.00
CREDIT SUISSE FB USA INC	22541LAL7	AA1	4.019	3.8750 S	1/15/2009	100.00	2,000,000	1,999,972.27	2,035,676.11
CREDIT SUISSE FB USA INC	22541LBH5	AA1	4.877	4.8750 S	8/15/2010	100.53	8,000,000	7,999,775.17	8,189,813.33
CREDIT SUISSE NEW YORK	22541HCC4	NR	5.883	6.0000 S	2/15/2018	91.75	15,000,000	15,122,157.30	14,102,350.00

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				
CRH AMERICA INC	12626PAD5	BAA1	4.834	6.9500 S	3/15/2012	78.00	7,000,000	7,434,666.18	5,603,247.22
DEUTSCHE TELEKOM INT FIN	25156PAC7	BAA1	7.749	8.2500 S	6/15/2030	122.67	18,000,000	19,279,653.01	22,150,599.99
DEUTSCHE TELEKOM INT FIN	25156PAG8	BAA1	5.464	5.3750 S	3/23/2011	98.68	3,000,000	2,994,471.91	3,004,295.83
DIAGEO CAPITAL PLC	25243YAL3	A3	5.215	5.2000 S	1/30/2013	97.27	3,000,000	2,997,747.81	2,983,533.33
DIAGEO CAPITAL PLC	25243YAM1	A3	5.765	5.7500 S	10/23/2017	95.98	5,000,000	4,994,909.04	4,853,505.56
DOMINION RESOURCES	25746UBD0	BAA2	7.062	7.0000 S	6/15/2038	95.38	7,000,000	6,946,532.26	6,698,377.78
DOMINION RESOURCES	25746UBE8	BAA2	6.413	6.4000 S	6/15/2018	96.23	10,000,000	9,990,970.32	9,651,044.44
DTE ENERGY CO	233331AE7	BAA2	4.943	7.0500 S	6/1/2011	98.88	10,000,000	10,475,988.69	9,946,650.00
DUKE ENERGY CAROLINAS	26442CAB0	A2	6.005	6.0000 S	1/15/2038	105.90	5,000,000	4,996,542.39	5,433,533.33
DUKE ENERGY CORP	264399DW3	A3	4.667	6.2500 S	1/15/2012	103.02	9,000,000	9,399,139.95	9,531,265.00
DUKE ENERGY CORP	26441CAB1	BAA2	6.285	6.2500 S	6/15/2018	96.54	15,000,000	14,962,986.08	14,522,516.67
FIFTH THIRD BANK	31677QAP4	AA3	4.217	4.2000 S	2/23/2010	99.00	10,000,000	9,998,119.70	10,049,333.33
FIRSTENERGY CORP	337932AB3	BAA3	7.004	6.4500 S	11/15/2011	94.47	4,000,000	3,944,382.72	3,811,646.69
FLORIDA POWER & LIGHT	341081EP8	AA3	5.939	5.8500 S	2/1/2033	104.99	3,150,000	3,114,086.00	3,384,060.75
FLORIDA POWER & LIGHT	341081ER4	AA3	6.027	5.9500 S	10/1/2033	109.09	4,000,000	3,960,760.71	4,423,140.00
FRANCE TELECOM	35177PAL1	A3	7.081	8.7500 S	3/1/2031	124.87	23,000,000	29,743,673.06	29,370,616.66
GENERAL ELEC CAP CORP	36962G3K8	AAA	5.265	5.2500 S	10/19/2012	100.64	15,000,000	14,992,367.22	15,252,750.00
GENERAL ELEC CAP CORP	36962G3P7	AAA	6.000	5.8750 S	1/14/2038	96.47	20,000,000	19,659,923.69	19,839,469.44
GENERAL ELEC CAP CORP	36962GM68	AAA	4.476	4.3750 S	11/21/2011	98.83	12,000,000	11,967,486.63	11,917,933.33
GENERAL ELEC CAP CORP	36962GXZ2	AAA	6.047	6.7500 S	3/15/2032	106.24	3,000,000	3,260,948.73	3,246,855.00
GENERAL ELEC CAP CORP	36962GZY3	AAA	5.489	5.4500 S	1/15/2013	101.40	27,000,000	26,961,119.26	28,056,255.01
GEORGIA POWER COMPANY	373334GE5	A2	5.909	5.7000 S	6/1/2017	101.32	8,000,000	7,889,870.09	8,143,920.00
GLAXOSMITHKLINE CAP INC	377372AB3	A1	5.493	5.3750 S	4/15/2034	98.48	7,500,000	7,379,677.05	7,470,804.17
GOLDMAN SACHS GROUP INC	38141GAZ7	AA3	4.619	6.8750 S	1/15/2011	100.25	5,000,000	5,217,045.11	5,170,756.94
GOLDMAN SACHS GROUP INC	38141GFG4	AA3	6.246	5.9500 S	1/18/2018	93.04	30,000,000	29,395,467.95	28,720,508.34
GOLDMAN SACHS GROUP INC	38141GFM1	AA3	6.047	6.1500 S	4/1/2018	94.92	40,000,000	40,289,894.77	38,581,800.00
HARTFORD FIN SVCS GRP (ITT HARTFORD)	45068HAF3	A3	7.327	7.3000 S	11/1/2015	94.14	10,000,000	9,986,046.39	9,535,166.67
HBOS PLC	4041A2AF1	AA3	5.911	6.0000 S	11/1/2033	67.60	7,645,000	7,732,108.61	5,244,775.80
HBOS PLC	4041A2AH7	AA3	6.818	6.7500 S	5/21/2018	87.94	20,000,000	19,907,463.17	17,737,600.00
HBOS PLC (BANK OF SCOTLAND)	809326AC5	AA2	7.732	7.7000 S	8/15/2010	99.87	22,500,000	22,489,121.84	23,125,025.00
HOME DEPOT INC	437076AL6	BAA1	3.862	3.7500 S	9/15/2009	96.74	12,000,000	11,990,759.14	11,740,940.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 14 of 342

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				
HOME DEPOT INC	437076AM4	BAA1	4.729	4.6250 S	8/15/2010	96.03	10,000,000	9,983,924.12	9,777,722.22
HOME DEPOT INC	437076AP7	BAA1	5.465	5.4000 S	3/1/2016	87.25	7,000,000	6,973,551.72	6,233,290.00
HSBC BANK USA	4042Q1AA5	AA3	5.621	5.8750 S	11/1/2034	96.00	5,000,000	5,171,433.49	4,848,858.33
HSBC FINANCE CORP	441812JW5	AA3	4.561	6.3750 S	10/15/2011	98.89	10,000,000	10,469,511.14	10,023,983.33
HSBC FINANCE CORP	441812KA1	AA3	5.299	6.3750 S	11/27/2012	99.36	12,500,000	12,971,480.94	12,494,885.42
HUTCHISON WHAMP INTL LTD	44841SAC3	A3	7.015	7.4500 S	11/24/2033	91.97	7,700,000	8,091,156.82	7,140,956.48
HUTCHISON WHAMPOA FIN	448414AE2	A3	8.385	7.5000 S	8/1/2027	93.28	7,795,000	7,149,429.45	7,514,691.80
HUTCHISON WHAMPOA FINANCE	448414AC6	A3	7.965	7.4500 S	8/1/2017	99.57	10,250,000	9,925,166.94	10,524,409.58
IBM CORP	459200BB6	A1	5.956	5.8750 S	11/29/2032	105.82	15,000,000	14,845,916.89	15,951,783.33
IBM CORPORATION	459200AM3	A1	6.795	7.0000 S	10/30/2025	115.88	6,000,000	6,126,467.73	7,023,966.67
JOHN DEERE CAPITAL CORP	244217BG9	A2	4.518	7.0000 S	3/15/2012	104.16	22,040,000	23,654,887.39	23,410,692.09
JP MORGAN CHASE & CO	46625HGT1	AA2	5.141	5.3750 S	10/1/2012	101.39	15,000,000	15,117,808.50	15,409,912.50
JP MORGAN CHASE & CO	46625HGY0	AA2	6.024	6.0000 S	1/15/2018	105.34	10,000,000	9,982,834.12	10,810,266.67
JP MORGAN CHASE BANK NA	48121CVZ6	AA1	5.776	6.0000 S	7/5/2017	100.00	15,000,000	15,222,283.36	15,439,250.00
JPMORGAN CHASE & CO	46625HCE8	AA2	4.802	4.7500 S	3/1/2015	97.39	25,000,000	24,931,106.87	24,742,083.33
JPMORGAN CHASE & CO	46625HDD9	AA2	4.622	4.6000 S	1/17/2011	99.59	21,000,000	20,991,580.62	21,353,966.67
JPMORGAN CHASE & CO	46625HHB9	AA2	4.822	4.7500 S	5/1/2013	99.18	20,000,000	19,944,303.12	19,993,533.33
KELLOGG CO	487836AT5	A3	6.174	7.4500 S	4/1/2031	119.95	5,000,000	5,765,599.36	6,090,375.00
LEHMAN BROTHERS HOLDINGS	52517PYN5	B3	4.284	4.2500 S	1/27/2010	13.00	11,000,000	10,995,197.10	1,430,000.00
LEHMAN BROTHERS HOLDINGS	5252M0BZ9	B3	6.782	5.6250 S	1/24/2013	13.00	15,000,000	14,358,654.86	1,950,000.00
LEHMAN BROTHERS HOLDINGS	5252M0FD4	B3	6.679	6.8750 S	5/2/2018	13.00	20,000,000	20,272,647.03	2,600,000.00
LOWE'S COMPANIES INC	548661CJ4	A1	5.557	5.5000 S	10/15/2035	82.09	10,000,000	9,920,851.11	8,325,311.11
MANULIFE(JOHN HANCOCK)	144A 41020VAA9	AA3	8.017	7.3750 S	2/15/2024	97.23	13,000,000	12,276,621.80	13,002,094.44
MARATHON OIL CORP	565849AD8	BAA1	6.090	6.0000 S	10/1/2017	83.41	10,000,000	9,939,586.71	8,490,800.00
MARATHON OIL CORP	565849AE6	BAA1	6.615	6.6000 S	10/1/2037	73.96	5,000,000	4,990,338.75	3,780,250.00
MERRILL LYNCH & CO	59018YN64	A2	6.776	6.8750 S	4/25/2018	103.99	37,500,000	37,751,599.68	39,468,906.25
MERRILL LYNCH & CO	59018YSK8	A2	4.139	4.1250 S	1/15/2009	99.93	5,000,000	4,999,974.96	5,091,404.17
MERRILL LYNCH & CO	59018YUZ2	A2	4.314	4.2500 S	2/8/2010	97.87	15,000,000	14,989,784.89	14,932,979.17
METLIFE INC	59156RAE8	A2	6.199	6.5000 S	12/15/2032	82.00	3,000,000	3,111,773.75	2,468,666.67
METLIFE INC	59156RAR9	A2	6.768	6.8170 S	8/15/2018	95.00	15,000,000	15,051,080.53	14,636,296.67
MIDAMERICAN ENERGY HOLDINGS	59562VAT4	BAA1	5.774	5.7500 S	4/1/2018	98.23	15,000,000	14,974,413.46	14,950,125.00

Group: FIXED INCOME - Internal

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Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 15 of 342

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				
MONUMENTAL GLOBAL FUNDNG	61532XAC0	AA3	5.583	5.2500 S	1/15/2014	90.70	6,400,000	6,307,035.46	5,959,477.33
MORGAN STANLEY	6174466Q7	A1	6.375	6.6250 S	4/1/2018	89.50	42,000,000	42,727,086.07	38,285,625.00
MORGAN STANLEY	617446GM5	A1	4.805	6.7500 S	4/15/2011	97.50	6,500,000	6,770,781.37	6,430,125.00
MORGAN STANLEY	61744YAD0	A1	6.349	5.9500 S	12/28/2017	85.00	20,000,000	19,460,774.99	17,009,916.66
MORGAN STANLEY	61746BAL0	A1	3.940	3.8750 S	1/15/2009	99.92	7,000,000	6,999,826.29	7,119,266.39
MORGAN STANLEY	61746BDC7	A1	7.119	4.4013 Q	10/18/2016	68.81	5,895,000	4,943,881.66	4,115,255.70
NATIONAL CITY BANK	634902LJ7	A2	4.530	4.2500 S	1/29/2010	97.00	10,000,000	9,970,723.03	9,879,444.44
NATIONAL CITY CORP	635405AL7	BAA1	6.117	5.7500 S	2/1/2009	98.45	22,000,000	21,993,461.19	22,186,083.33
NATIONAL RURAL UTILITIES	637432KT1	A1	5.479	5.4500 S	2/1/2018	88.16	10,000,000	9,979,315.88	9,043,483.33
NATIONAL RURAL UTILITIES	637432LM5	A1	5.536	5.5000 S	7/1/2013	95.36	15,000,000	14,978,673.23	14,718,641.67
NEWS AMERICA INC	652482BQ2	BAA1	6.660	6.6500 S	11/15/2037	97.04	5,000,000	4,993,630.88	4,894,536.11
NISOURCE FINANCE CORP	65473QAJ2	BAA3	7.197	7.8750 S	11/15/2010	90.85	10,000,000	10,116,447.99	9,185,325.00
NISOURCE FINANCE CORP	65473QAO6	BAA3	5.291	5.2500 S	9/15/2017	61.67	5,000,000	4,985,720.63	3,160,541.67
NISOURCE FINANCE CORP	65473QAR4	BAA3	5.491	5.4500 S	9/15/2020	59.61	5,000,000	4,982,314.50	3,060,686.11
NORTHERN STATES POWER (MN)	665772BW8	A2	4.275	8.0000 S	8/28/2012	104.43	10,255,000	11,535,455.74	10,989,804.94
NORTHERN TRUST CORP	66586GCD7	A1	6.520	6.5000 S	8/15/2018	107.38	5,000,000	4,992,902.65	5,493,683.33
NSTAR ELECTRIC CO	67021CAE7	A1	5.683	5.6250 S	11/15/2017	95.78	8,000,000	7,968,052.44	7,719,980.00
OHIO POWER COMPANY	677415CD1	A3	5.119	5.5000 S	2/15/2013	95.86	19,000,000	19,268,407.06	18,608,557.78
OHIO POWER COMPANY	677415CJ8	A3	6.437	6.3750 S	7/15/2033	81.57	4,000,000	3,969,586.81	3,380,503.33
PACIFIC GAS & ELECTRIC	694308GB7	A3	3.622	3.6000 S	3/1/2009	99.92	2,000,000	1,999,929.19	2,022,400.00
PACIFIC GAS & ELECTRIC	694308GC5	A3	4.244	4.2000 S	3/1/2011	98.45	4,000,000	3,996,423.38	3,993,880.00
PACIFIC GAS & ELECTRIC	694308GE1	A3	6.086	6.0500 S	3/1/2034	102.12	3,000,000	2,986,326.51	3,124,190.00
PACIFICORP	695114CG1	A3	6.259	6.2500 S	10/15/2037	104.29	10,000,000	9,987,685.91	10,560,844.44
PECO ENERGY CO	693304AL1	A2	5.372	5.3500 S	3/1/2018	95.46	8,000,000	7,987,424.48	7,779,066.67
PHILIPS ELECTRONICS NV	500472AB1	A3	5.910	5.7500 S	3/11/2018	93.22	10,000,000	9,887,778.61	9,497,394.44
PITNEY BOWES INC	724479AG5	A1	5.100	5.0000 S	3/15/2015	96.12	7,000,000	6,963,245.94	6,831,455.56
PNC FUNDING CORP	693476AP8	A2	8.444	7.5000 S	11/1/2009	99.95	14,000,000	13,895,849.78	14,168,560.00
PROGRESS ENERGY INC	743263AD7	BAA2	7.119	7.1000 S	3/1/2011	99.08	7,043,000	7,040,290.31	7,144,747.87
PROTECTIVE LIFE CORP (GIC)	74367FAN8	A1	5.489	5.4500 S	9/28/2012	95.56	15,000,000	14,980,406.62	14,544,587.50
PUBLIC SERVICE OF COLORADO	744448BU4	A3	5.428	7.8750 S	10/1/2012	103.95	5,185,000	5,609,937.36	5,491,939.04
ROGERS COMMUNICATIONS	775109AK7	BAA3	6.773	6.8000 S	8/15/2018	98.60	20,000,000	20,037,341.40	20,267,977.77

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 16 of 342

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				
ROYAL BK OF SCOTLAND GRP	780097AN1	AA3	5.045	5.0000 S	11/12/2013	87.87	12,000,000	11,976,970.54	10,625,826.67
SCHERING-PLOUGH	806605AJ0	BAA1	5.436	6.0000 S	9/15/2017	99.65	10,000,000	10,386,275.84	10,141,766.67
SCOTTISH POWER PLC	81013TAA9	A3	4.917	4.9100 S	3/15/2010	98.99	10,000,000	9,999,207.25	10,043,972.22
SCOTTISH POWER PLC	81013TAB7	A3	5.376	5.3750 S	3/15/2015	84.08	15,000,000	14,999,283.86	12,849,845.83
SLM CORP	78442FBG2	BAA2	5.096	5.0000 S	10/1/2013	75.00	7,000,000	6,971,934.45	5,337,500.00
SLM CORP	78442FBK3	BAA2	4.041	4.0000 S	1/15/2009	99.21	10,000,000	9,999,834.87	10,105,144.45
SOUTH CAROLINA ELEC & GAS	837004BX7	A2	6.046	5.3000 S	5/15/2033	94.93	4,450,000	4,029,184.00	4,254,476.89
SOUTHWESTERN ELECTRIC POWER	845437BJ0	BAA1	5.919	5.8750 S	3/1/2018	92.47	10,000,000	9,966,481.35	9,442,533.33
SPRINT CAPITAL CORP	852060AJ1	BAA3	7.043	7.6250 S	1/30/2011	83.50	7,000,000	7,077,295.25	6,068,878.47
SPRINT CAPITAL CORP	852060AT9	BAA3	8.803	8.7500 S	3/15/2032	67.50	13,000,000	12,932,294.05	9,109,930.56
SPRINT CAPITAL CORPORATION	852060AD4	BAA3	6.888	6.8750 S	11/15/2028	59.50	5,000,000	4,993,019.58	3,018,923.61
TARGET CORP (DAYTON HUDSON)	239753DL7	A2	6.792	6.6500 S	8/1/2028	92.03	20,000,000	19,693,990.91	18,959,766.67
TELECOM ITALIA CAPITAL	87927VAF5	BAA2	6.425	6.3750 S	11/15/2033	72.00	5,000,000	4,968,500.76	3,640,729.17
TELECOM ITALIA CAPITAL	87927VAN8	BAA2	4.918	4.8750 S	10/1/2010	90.00	10,000,000	9,992,797.30	9,121,875.00
TELECOM ITALIA CAPITAL	87927VAU2	BAA2	6.999	6.9990 S	6/4/2018	82.00	5,000,000	5,000,000.00	4,126,246.25
TELEFONICA EUROPE BV	879385AD4	BAA1	6.166	8.2500 S	9/15/2030	115.23	10,000,000	12,473,857.78	11,765,716.67
THOMSON CORPORATION	884903AZ8	BAA1	5.908	5.7000 S	10/1/2014	91.00	31,300,000	30,985,986.14	28,928,399.00
THOMSON REUTERS CORP	884903BB0	BAA1	6.625	6.5000 S	7/15/2018	92.62	10,000,000	9,911,872.02	9,607,061.11
TIME WARNER CABLE INC	88732JAH1	BAA2	6.280	5.8500 S	5/1/2017	90.47	25,000,000	24,308,221.98	22,861,500.00
TIME WARNER CABLE INC	88732JAL2	BAA2	6.761	6.7500 S	7/1/2018	95.29	10,000,000	9,992,015.54	9,889,000.00
TIME WARNER CABLE INC	88732JAN8	BAA2	7.324	7.3000 S	7/1/2038	102.00	10,000,000	9,970,749.64	10,589,433.33
UNILEVER (CPC INTL)	126149AD5	A1	6.467	7.2500 S	12/15/2026	113.78	5,380,000	5,823,441.07	6,138,860.96
UNION PACIFIC CORP	907818CW6	BAA2	5.759	5.6500 S	5/1/2017	96.45	4,000,000	3,971,396.10	3,895,626.67
UNION PACIFIC CORP	907818CZ9	BAA2	5.759	5.7500 S	11/15/2017	96.95	10,000,000	9,993,443.68	9,768,672.22
UNION PACIFIC CORP	907818DA3	BAA2	5.743	5.7000 S	8/15/2018	95.71	10,000,000	9,968,290.69	9,786,033.33
UNITED PARCEL SERVICE	911312AJ5	AA2	6.238	6.2000 S	1/15/2038	114.30	14,000,000	13,929,002.37	16,401,544.45
UNITED TECHNOLOGIES CORP	913017BJ7	A2	5.452	5.4000 S	5/1/2035	97.44	8,000,000	7,942,199.44	7,866,880.00
UNITEDHEALTH GROUP INC	91324PAM4	BAA1	5.033	4.8750 S	3/15/2015	86.03	6,000,000	5,949,963.60	5,248,045.00
VERIZON COMM (GTE CORP)	362320AV5	BAA1	5.015	7.5100 S	4/1/2009	100.46	5,000,000	5,030,406.50	5,116,875.00
VERIZON COMMUNICATIONS	92343VAM6	A3	6.170	6.1000 S	4/15/2018	99.29	10,000,000	9,950,766.50	10,057,477.78
VERIZON COMMUNICATIONS	92343VAP9	A3	7.002	6.9000 S	4/15/2038	110.31	5,000,000	4,936,685.34	5,588,333.33

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 17 of 342

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				
VERIZON GLOBAL FDG CORP	92344GAT3	A3	4.656	7.3750 S	9/1/2012	104.08	10,000,000	10,906,500.46	10,653,933.33
VERIZON NEW JERSEY	92344UAA3	BAA1	5.793	5.8750 S	1/17/2012	96.14	5,000,000	5,011,107.93	4,940,619.44
VIACOM INC	925524BB5	BAA3	6.506	6.2500 S	4/30/2016	83.79	10,000,000	9,851,891.86	8,485,302.78
VIACOM INC	92553PAB8	BAA3	6.390	6.1250 S	10/5/2017	80.98	14,379,000	14,125,312.59	11,854,075.56
VIRGINIA ELECTRIC POWER	927804EV2	BAA1	4.606	4.5000 S	12/15/2010	100.53	5,000,000	4,990,189.17	5,036,500.00
VODAFONE AIRTOUCH PLC	92857TAG2	BAA1	7.931	7.7500 S	2/15/2010	102.10	12,000,000	11,976,940.20	12,603,693.34
VODAFONE AIRTOUCH PLC	92857TAH0	BAA1	7.902	7.8750 S	2/15/2030	110.31	7,000,000	6,980,719.49	7,930,160.00
VODAFONE GROUP PLC	92857WAQ3	BAA1	6.379	6.1500 S	2/27/2037	98.20	5,000,000	4,850,606.60	5,015,816.67
WACHOVIA BANK NA	92976GAD3	AA3	5.438	4.8750 S	2/1/2015	93.12	13,925,000	13,523,104.45	13,250,090.06
WACHOVIA BANK NA	92976GAE1	AA3	5.730	5.6000 S	3/15/2016	96.26	15,287,000	15,170,564.39	14,967,484.71
WACHOVIA BANK NA	92976GAH4	AA3	6.108	6.0000 S	11/15/2017	98.31	7,000,000	6,948,900.24	6,935,016.67
WACHOVIA BANK NA	92976GAJ0	AA3	7.178	6.6000 S	1/15/2038	102.13	7,800,000	7,251,698.71	8,203,754.00
WACHOVIA CORP	92976WBJ4	A1	5.552	5.5000 S	5/1/2013	99.76	5,000,000	4,990,065.50	5,033,633.33
WACHOVIA CORP	929771AM5	A2	7.593	6.1500 S	3/15/2009	99.82	15,000,000	14,957,051.94	15,244,625.01
WAL-MART STORES	931142CB7	AA2	5.279	5.2500 S	9/1/2035	102.37	10,000,000	9,960,112.30	10,411,500.00
WAL-MART STORES	931142CM3	AA2	6.202	6.2000 S	4/15/2038	113.52	13,000,000	12,995,972.75	14,928,015.55
WELLS FARGO BANK NA	94980VAA6	AA1	5.055	4.7500 S	2/9/2015	97.16	15,000,000	14,762,210.11	14,854,291.67
WELLS FARGO COMPANY	949746NJ6	AA1	5.075	5.3000 S	8/26/2011	101.82	7,575,000	7,616,356.62	7,852,114.54
WELLS FARGO COMPANY	949746NW7	AA1	5.276	5.2500 S	10/23/2012	101.50	15,000,000	14,986,694.72	15,373,900.00
CORPORATE NOTES/BONDS TOTAL							2,179,236,000	2,202,261,075.19	2,105,739,892.80
				Instrument: FHLMC	FEDERAL HOME LOAN MORTGAGE POOL				
FHLMC GR 18-4245	31340QWE2	AAA	8.599	8.5000 M	10/1/2009	100.00	1,505	1,505.36	1,515.96
FHLMC GR 25-1228	31341BLH9	AAA	8.336	8.5000 M	10/1/2010	100.00	2,105	2,105.41	2,120.34
FHLMC GR 25-7266	31341JCB5	AAA	6.244	8.5000 M	4/1/2010	107.40	820	819.89	886.36
FHLMC GR 27-5221	31343FYS0	AAA	11.135	7.0000 M	8/1/2016	104.09	10,424	9,753.18	10,911.30
FHLMC GR 27-7196	31343H7H0	AAA	9.745	8.0000 M	8/1/2016	105.83	14,336	13,889.15	15,266.64
FHLMC GR 28-0463	31344JQQ4	AAA	8.754	8.0000 M	11/1/2016	105.83	672	660.25	715.76
FHLMC GR 28-1743	31344K5C5	AAA	8.886	8.5000 M	11/1/2016	107.35	26,678	26,427.61	28,826.66
FHLMC GR 29-7793	313447US1	AAA	9.224	8.5000 M	7/1/2017	107.35	4,839	4,759.31	5,229.00
FHLMC GR 29-7925	313447YW8	AAA	9.127	8.5000 M	6/1/2017	107.30	81,037	79,947.65	87,523.66
FHLMC GR 29-9968	313454CD0	AAA	7.120	9.0000 M	7/1/2009	100.00	484	483.60	487.24

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 18 of 342

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 30-6610	31345JKX4	AAA	8.981	8.0000	M	12/1/2018	105.83	7,817	7,664.32	8,324.84
FHLMC GR 30-6645	31345JL21	AAA	9.766	8.5000	M	2/1/2019	107.35	32,490	31,680.18	35,106.44
FHLMC GR 53-0976	31347NCM6	AAA	8.854	8.0000	M	1/1/2017	105.81	2,124	2,123.75	2,261.22
FHLMC GR 53-5060	31347STR6	AAA	6.551	8.5000	M	8/1/2017	107.41	47,015	48,424.46	50,832.97
FHLMC GR 55-4908	31290KNZ8	AAA	6.792	8.5000	M	4/1/2011	107.40	1,200	1,199.97	1,297.24
FHLMC GR 55-5129	31290KVW6	AAA	0.025	12.0000	M	6/1/2020	110.15	53,638	56,162.84	59,619.21
FHLMC GR 55-5155	31290KWQ8	AAA	6.382	8.0000	M	7/1/2016	105.81	186	186.48	198.52
FHLMC GR 55-5187	31290KXQ7	AAA	6.348	8.0000	M	7/1/2017	105.81	1,216	1,215.73	1,294.46
FHLMC GR 55-5188	31290KXR5	AAA	7.008	8.5000	M	12/1/2018	107.40	28,005	28,004.92	30,275.10
								316,591	317,014.06	342,692.92
FEDERAL HOME LOAN MORTGAGE POOL TOTAL										
				Instrument:	FHLMC-G	FHLMC GOLD				
FHLMC GOLD #A31402	31297LRX0	AAA	5.419	5.5000	M	2/1/2035	102.63	14,243,802	14,300,443.12	14,684,267.59
FHLMC GOLD 15YR #B14204	312966U51	AAA	4.513	4.5000	M	5/1/2019	102.83	9,075,119	9,073,057.86	9,366,339.78
FHLMC 10/20 #H09112	3128UNDR0	AAA	5.989	5.5000	M	11/1/2037	101.00	120,179,956	117,451,438.51	121,932,580.35
FHLMC GOLD # C00210	31292GGT7	AAA	7.578	8.0000	M	1/1/2023	106.34	914,229	926,735.61	978,313.82
FHLMC GOLD # G00198	31283GGF8	AAA	7.205	8.0000	M	1/1/2024	104.91	749,667	768,283.26	791,458.09
FHLMC GOLD #A00854	POOL # 31295V5P1	AAA	7.486	10.2500	M	11/1/2009	100.00	1,199	1,207.49	1,209.34
FHLMC GOLD #A01179	31295WJY5	AAA	7.238	8.0000	M	12/1/2019	106.31	91,404	92,513.63	97,779.22
FHLMC GOLD #A11732	31296K4R1	AAA	5.381	5.0000	M	8/1/2033	102.34	19,610,432	19,241,969.60	20,151,222.16
FHLMC GOLD #A11756	31296K5R0	AAA	4.848	5.0000	M	8/1/2033	102.34	14,922,936	15,048,985.33	15,334,460.83
FHLMC GOLD #A11952	31296LEZ0	AAA	4.756	5.0000	M	8/1/2033	102.34	22,140,300	22,423,938.29	22,750,855.67
FHLMC GOLD #A13227	31296MSQ3	AAA	5.172	5.0000	M	9/1/2033	102.34	27,967,913	27,759,377.77	28,739,175.26
FHLMC GOLD #A13315	31296MVG1	AAA	5.085	5.0000	M	9/1/2033	102.34	18,137,783	18,077,594.16	18,637,963.05
FHLMC GOLD #A13562	31296M5X3	AAA	5.172	5.0000	M	9/1/2033	102.34	13,402,754	13,298,662.58	13,772,357.24
FHLMC GOLD #A13802	31296NGK7	AAA	5.153	5.0000	M	9/1/2033	102.34	35,310,178	35,061,861.63	36,283,914.50
FHLMC GOLD #A14276	31296NXD4	AAA	5.344	5.5000	M	10/1/2033	102.77	38,818,605	39,087,791.30	40,073,351.43
FHLMC GOLD #A15228	31296PYZ9	AAA	5.797	5.0000	M	10/1/2033	102.34	56,803,518	54,519,012.88	58,369,969.69
FHLMC GOLD #A16641	31296RLW6	AAA	4.882	5.5000	M	12/1/2033	102.77	13,597,388	13,825,066.26	14,036,901.00
FHLMC GOLD #A16855	31296RTL2	AAA	5.317	5.5000	M	12/1/2033	102.77	14,278,035	14,372,635.22	14,739,549.07
FHLMC GOLD #A17666	31296SQT6	AAA	5.093	5.5000	M	1/1/2034	102.77	18,544,137	18,792,893.89	19,143,545.08
FHLMC GOLD #A24899	31297CNQ9	AAA	5.211	6.0000	M	7/1/2034	103.46	9,292,194	9,539,596.02	9,659,700.24
Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 19 of 342

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 #A26688	31297END4	AAA	5.407	6.0000 M	9/1/2034	103.46	7,429,989	7,573,584.00	7,723,845.03
FHLMC GOLD #A46033	3128K6V23	AAA	5.452	6.0000 M	7/1/2035	103.28	12,155,932	12,376,368.85	12,615,669.17
FHLMC GOLD #C00290	31292GKB1	AAA	8.486	6.5000 M	1/1/2024	105.07	2,314,438	2,160,588.92	2,444,316.78
FHLMC GOLD #C00425	31292GPJ9	AAA	7.367	7.5000 M	10/1/2025	107.04	1,217,453	1,226,745.39	1,310,759.02
FHLMC GOLD #C00428	31292GPM2	AAA	7.337	7.5000 M	11/1/2025	107.04	805,403	812,411.81	867,129.53
FHLMC GOLD #C00438	31292GPX8	AAA	7.072	7.0000 M	12/1/2025	105.23	1,004,355	1,003,601.37	1,062,701.33
FHLMC GOLD #C00742	31292GZF6	AAA	7.208	6.5000 M	4/1/2029	104.89	957,643	910,094.60	1,009,658.55
FHLMC GOLD #C00760	31292GZZ2	AAA	7.291	6.5000 M	5/1/2029	104.89	2,144,513	2,024,347.95	2,260,995.99
FHLMC GOLD #C00785	31292G2S4	AAA	7.279	6.5000 M	6/1/2029	104.89	1,156,538	1,092,410.35	1,219,357.45
FHLMC GOLD #C00835	31292G4U7	AAA	7.020	6.5000 M	7/1/2029	104.89	3,583,596	3,450,062.09	3,778,245.13
FHLMC GOLD #C00896	31292G7H3	AAA	7.585	7.5000 M	12/1/2029	105.24	844,385	842,136.23	893,932.98
FHLMC GOLD #C00910	31292HAK0	AAA	7.703	7.5000 M	1/1/2030	105.24	435,429	430,823.93	460,984.06
FHLMC GOLD #C01271	31292HMU5	AAA	6.454	6.5000 M	12/1/2031	104.71	1,526,590	1,534,450.75	1,606,700.36
FHLMC GOLD #C01277	31292HM27	AAA	6.427	7.0000 M	11/1/2031	104.45	1,189,100	1,217,377.31	1,248,986.97
FHLMC GOLD #C01598	31292HX33	AAA	5.279	5.0000 M	8/1/2033	102.34	19,796,862	19,525,630.82	20,342,793.92
FHLMC GOLD #C01622	31292HYT5	AAA	5.213	5.0000 M	9/1/2033	102.34	23,359,384	23,123,999.93	24,003,557.95
FHLMC GOLD #C01623	31292HYU2	AAA	5.727	5.5000 M	9/1/2033	102.77	12,882,584	12,758,854.18	13,298,992.16
FHLMC GOLD #C01674	31292H2F0	AAA	5.394	5.5000 M	11/1/2033	102.77	28,230,443	28,374,145.51	29,142,945.22
FHLMC GOLD #C19467	31293FQU4	AAA	6.342	6.5000 M	12/1/2028	105.01	945,920	955,565.79	998,453.14
FHLMC GOLD #C22347	31293KTC0	AAA	6.236	6.0000 M	2/1/2029	103.84	1,437,676	1,418,887.00	1,500,027.85
FHLMC GOLD #C23918	31293MK76	AAA	6.556	6.5000 M	3/1/2029	104.89	2,165,821	2,164,307.15	2,283,461.61
FHLMC GOLD #C25795	31293PNL5	AAA	6.556	6.5000 M	4/1/2029	104.89	893,507	892,884.55	942,039.23
FHLMC GOLD #C28188	31293SCZ0	AAA	7.231	6.5000 M	6/1/2029	104.89	477,712	452,716.99	503,659.92
FHLMC GOLD #C29186	31293TF36	AAA	7.052	6.5000 M	7/1/2029	104.89	1,010,701	971,995.37	1,065,598.88
FHLMC GOLD #C29188	31293TF51	AAA	7.462	6.5000 M	5/1/2029	104.89	558,261	520,797.26	588,584.01
FHLMC GOLD #C29245	31293THW0	AAA	7.457	6.5000 M	7/1/2029	104.89	543,680	506,150.24	573,211.38
FHLMC GOLD #C29249	31293TH26	AAA	7.157	6.0000 M	7/1/2029	103.84	629,098	569,975.65	656,381.86
FHLMC GOLD #C29986	31293UCX0	AAA	7.138	6.5000 M	8/1/2029	104.89	641,362	611,453.65	676,198.12
FHLMC GOLD #C30083	31293VCU4	AAA	7.138	6.5000 M	8/1/2029	104.89	652,746	622,634.09	688,200.45
FHLMC GOLD #C30265	31293VJJ2	AAA	7.335	6.5000 M	8/1/2029	104.89	200,689	188,163.65	211,589.54
FHLMC GOLD #C32961	31293YJE7	AAA	7.214	6.5000 M	11/1/2029	104.89	9,463	8,925.54	9,976.62

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 20 of 342

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 #C35366	31294B6B6	AAA	7.703	7.5000	M	1/1/2030	105.24	227,112	224,704.67	240,438.41
FHLMC GOLD #C64130	31287PST1	AAA	6.424	6.5000	M	2/1/2032	104.58	2,066,021	2,082,389.64	2,171,856.16
FHLMC GOLD #C70138	31287XEK8	AAA	4.625	6.5000	M	8/1/2032	104.58	7,618,669	7,823,568.18	8,008,947.97
FHLMC GOLD #C80343	31335GLY9	AAA	7.387	7.0000	M	9/1/2025	105.23	690,600	680,818.71	730,719.25
FHLMC GOLD #C80349	31335GL60	AAA	7.393	7.5000	M	10/1/2025	107.04	824,080	829,538.70	887,237.89
FHLMC GOLD #D06779	313939Q86	AAA	6.140	9.0000	M	12/1/2014	106.36	633	632.70	677.72
FHLMC GOLD #D64823	3128F4LC3	AAA	7.386	7.0000	M	10/1/2025	105.23	394,788	389,232.40	417,722.32
FHLMC GOLD #D67588	3128F7ND2	AAA	7.015	7.0000	M	1/1/2026	105.23	378,824	379,437.66	400,830.94
FHLMC GOLD #E69095	31280QC89	AAA	3.737	6.5000	M	2/1/2013	104.26	111,887	112,220.29	117,257.72
FHLMC GOLD #G00474	31283GQ34	AAA	7.110	9.0000	M	4/1/2025	106.53	689,637	710,162.18	739,856.57
FHLMC GOLD #G00487	31283GRG4	AAA	6.427	7.0000	M	6/1/2026	105.24	583,506	591,902.44	617,456.52
FHLMC GOLD #G00853	31283G5N3	AAA	6.478	7.0000	M	1/1/2028	105.24	1,698,123	1,722,553.96	1,796,925.35
FHLMC GOLD #G00920	31283HAV7	AAA	6.392	7.0000	M	5/1/2028	104.76	553,191	559,694.50	582,755.79
FHLMC GOLD #G00921	31283HAW5	AAA	6.644	7.5000	M	4/1/2028	107.09	693,957	703,399.09	747,516.97
FHLMC GOLD #G00983	31283HCU7	AAA	6.552	6.5000	M	11/1/2028	105.01	650,157	649,773.90	686,264.93
FHLMC GOLD #G01309	31283HN27	AAA	6.410	7.0000	M	8/1/2031	104.45	511,411	523,854.28	537,167.85
FHLMC GOLD #G01477	31283HUA1	AAA	5.623	6.0000	M	12/1/2032	103.66	4,497,171	4,576,548.58	4,684,073.62
FHLMC GOLD #G01534	31283HV36	AAA	5.753	6.0000	M	4/1/2033	103.56	6,332,982	6,404,196.62	6,590,353.96
FHLMC GOLD #G01823	3128LXAY6	AAA	5.461	6.0000	M	5/1/2035	103.28	10,446,597	10,632,495.37	10,841,687.24
FHLMC GOLD #G01886	3128LXCX6	AAA	5.674	4.5000	M	8/1/2035	101.38	16,649,524	15,552,354.10	16,941,389.99
FHLMC GOLD #G01890	3128LXC32	AAA	5.504	4.5000	M	10/1/2035	101.38	16,288,498	15,354,832.63	16,574,034.89
FHLMC GOLD #G01922	3128LXD31	AAA	5.462	5.5000	M	10/1/2035	102.63	19,064,092	19,105,314.25	19,653,617.52
FHLMC GOLD #G02086	3128LXJ76	AAA	5.702	5.0000	M	2/1/2036	102.22	126,482,375	121,954,004.52	129,812,234.21
FHLMC GOLD #G02178	3128LXM31	AAA	5.897	4.5000	M	3/1/2036	101.38	20,293,705	18,683,538.23	20,649,859.29
FHLMC GOLD #G02231	3128LXPQ7	AAA	5.943	4.5000	M	6/1/2036	101.38	18,533,254	17,010,752.91	18,858,512.69
FHLMC GOLD #G08003	3128MJAD2	AAA	5.152	6.0000	M	7/1/2034	103.46	22,121,845	22,659,349.59	22,996,763.45
FHLMC GOLD #G08006	3128MJAG5	AAA	5.028	6.0000	M	8/1/2034	103.46	21,371,900	21,892,587.33	22,217,158.97
FHLMC GOLD #G08122	3128MJD49	AAA	5.962	5.5000	M	4/1/2036	102.60	75,002,712	73,213,647.41	77,298,795.07
FHLMC GOLD #G10790	31283J2X8	AAA	6.350	6.5000	M	3/1/2013	104.23	650,841	652,771.13	681,909.46
FHLMC GOLD #GO1041	31283HEN1	AAA	7.162	6.0000	M	6/1/2029	103.84	1,907,349	1,741,441.97	1,990,070.90
FHLMC GOLD #GO8080	3128MJCS7	AAA	5.532	5.5000	M	9/1/2035	102.63	28,140,612	28,127,146.31	29,010,813.75

Portfolio: FI FIXED INCOME

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 22 of 342

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 #254800	31371K7M7	AAA	4.986	5.5000 M	7/1/2023	102.77	22,533,720	22,860,320.98	23,260,958.26
FNMA 20YR POOL #254831	31371LA82	AAA	4.633	5.0000 M	8/1/2023	102.35	13,866,614	14,054,737.81	14,250,118.12
FNMA 20YR POOL #255030	31371LHF9	AAA	4.960	5.5000 M	12/1/2023	102.77	9,010,825	9,162,032.70	9,301,634.03
FNMA 20YR POOL #255362	31371LTT6	AAA	5.171	6.0000 M	8/1/2024	103.22	13,808,239	14,120,931.07	14,321,767.89
FNMA 20YR POOL #255628	31371L4M8	AAA	4.795	5.5000 M	2/1/2025	102.77	13,978,537	14,232,871.10	14,429,391.32
FNMA 20YR POOL #255668	31371L6D6	AAA	4.830	5.5000 M	3/1/2025	102.77	14,271,854	14,518,104.37	14,732,169.13
FNMA 20YR POOL #255731	31371MA80	AAA	4.957	5.0000 M	6/1/2025	102.35	32,763,001	32,791,924.47	33,670,099.72
FNMA 20YR POOL #256086	31371MNB9	AAA	5.455	5.0000 M	12/1/2025	102.35	18,915,314	18,530,334.04	19,439,015.49
FNMA 20YR POOL #357700	31376KKM7	AAA	4.826	5.5000 M	1/1/2025	102.77	17,928,842	18,238,274.83	18,507,107.13
FNMA 20YR POOL #756581	31403SRA6	AAA	4.890	6.0000 M	11/1/2023	103.22	244,006	251,363.06	253,077.80
FNMA 7YR BALLOON POOL #254188	31371KJ93	AAA	5.021	5.5000 M	1/1/2009	103.43	43,104	43,103.60	44,780.04
FNMA 7YR BALLOON POOL #254228	31371KLH2	AAA	5.041	5.5000 M	3/1/2009	103.93	428,897	428,989.15	447,727.37
FNMA 7YR BALLOON POOL #254256	31371KMD0	AAA	4.971	5.5000 M	4/1/2009	103.93	1,859,750	1,860,762.61	1,941,399.66
FNMA 7YR BALLOON POOL #254339	31371KPY1	AAA	5.041	5.5000 M	5/1/2009	103.93	1,005,389	1,006,084.77	1,049,529.03
FNMA 7YR BALLOON POOL #254366	31371KQT1	AAA	5.007	5.5000 M	5/1/2009	103.93	541,748	542,195.85	565,532.09
FNMA DWARF POOL #253884	31371J6V1	AAA	5.761	6.5000 M	8/1/2016	104.37	1,680,413	1,716,839.78	1,762,899.30
FNMA DWARF POOL #254510	31371KVB4	AAA	3.878	5.0000 M	11/1/2017	103.44	34,028,378	34,753,556.37	35,340,058.51
FNMA DWARF POOL #254991	31371LF87	AAA	4.644	5.5000 M	11/1/2018	103.59	13,129,320	13,382,404.18	13,661,232.67
FNMA DWARF POOL #313313	31374GAN7	AAA	5.514	6.0000 M	12/1/2011	103.90	1,641,289	1,649,735.84	1,713,538.59
FNMA DWARF POOL #323980	31374T2M0	AAA	6.148	6.0000 M	4/1/2014	104.27	1,654,768	1,646,192.65	1,733,749.98
FNMA DWARF POOL #357350	31376J5K1	AAA	4.673	5.5000 M	2/1/2018	103.59	7,371,104	7,518,723.66	7,669,732.42
FNMA DWARF POOL #357740	31376KLV6	AAA	4.855	5.5000 M	3/1/2020	103.45	9,932,938	10,108,487.47	10,320,653.96
FNMA DWARF POOL #420835	31379JPU4	AAA	6.236	6.0000 M	7/1/2013	104.27	960,965	955,776.03	1,006,764.67
FNMA DWARF POOL #429755	31379UMC2	AAA	6.180	6.0000 M	5/1/2013	104.27	708,640	705,887.62	742,413.37
FNMA DWARF POOL #431241	31379WB5	AAA	6.236	6.0000 M	7/1/2013	104.27	882,063	877,249.96	924,102.13
FNMA DWARF POOL #433207	31379YGQ0	AAA	6.236	6.0000 M	7/1/2013	104.27	1,053,471	1,048,064.67	1,103,679.43
FNMA DWARF POOL #437914	31380EN75	AAA	6.236	6.0000 M	8/1/2013	104.27	1,067,799	1,062,169.54	1,118,689.77
FNMA DWARF POOL #437946	31380EP73	AAA	6.178	6.0000 M	7/1/2013	104.27	1,068,914	1,064,544.20	1,119,858.44
FNMA DWARF POOL #535213	31384VSA1	AAA	6.025	7.0000 M	3/1/2015	105.16	1,338,216	1,364,024.19	1,415,060.67
FNMA DWARF POOL #545299	31385HX49	AAA	5.676	6.5000 M	11/1/2016	104.37	1,807,909	1,845,112.28	1,896,653.54
FNMA DWARF POOL #545305	31385HYA4	AAA	4.365	6.0000 M	11/1/2016	104.25	3,270,946	3,389,171.73	3,426,217.52

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 23 of 342

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA DWARF POOL #555028	31385WSR1	AAA	4.355	6.0000 M	10/1/2017	104.20	10,187,302	10,558,265.85	10,665,697.77
FNMA DWARF POOL #555249	31385WZN2	AAA	4.673	5.5000 M	2/1/2018	103.59	7,175,012	7,318,839.14	7,465,696.03
FNMA DWARF POOL #555902	31385XR7	AAA	4.886	6.0000 M	9/1/2018	104.25	7,625,308	7,865,212.25	7,987,281.38
FNMA DWARF POOL #657369	31390VJN5	AAA	3.152	5.5000 M	9/1/2017	103.71	5,072,202	5,200,244.67	5,283,577.72
FNMA DWARF POOL #668818	31391KAT4	AAA	4.781	5.0000 M	11/1/2017	103.44	10,510,022	10,641,489.90	10,915,148.32
FNMA DWARF POOL #672338	31391N4X6	AAA	4.880	5.0000 M	12/1/2017	103.44	6,189,807	6,224,910.63	6,428,403.42
FNMA DWARF POOL #678432	31391VVZ3	AAA	4.739	5.0000 M	12/1/2017	103.44	6,696,403	6,743,534.66	6,954,527.02
FNMA DWARF POOL #712352	31401ML90	AAA	3.603	5.0000 M	6/1/2018	103.44	7,748,953	7,879,762.35	8,047,958.98
FNMA DWARF POOL #720692	31401WUR8	AAA	3.604	5.0000 M	6/1/2018	103.44	7,478,190	7,622,711.49	7,766,748.80
FNMA DWARF POOL #820408	31406UNZ7	AAA	4.856	5.5000 M	4/1/2020	103.45	7,617,994	7,752,812.27	7,915,349.53
FNMA POOL # 125248	31365EBR3	AAA	6.686	7.0000 M	10/1/2023	105.50	1,233,972	1,248,209.27	1,309,075.82
FNMA POOL # 266202	31371YU33	AAA	6.706	6.5000 M	1/1/2024	104.79	1,179,267	1,170,785.59	1,242,129.62
FNMA POOL # 268312	31372CAM0	AAA	6.801	6.5000 M	1/1/2024	104.79	611,412	605,023.71	644,004.55
FNMA POOL # 50965	313615TW6	AAA	6.711	6.5000 M	1/1/2024	104.85	2,943,857	2,921,804.17	3,102,667.79
FNMA POOL #007	31360AAG1	AAA	8.604	8.5000 M	1/1/2010	107.90	608	608.45	660.82
FNMA POOL #1500	31360BUZ5	AAA	8.300	14.7500 M	3/1/2012	113.98	11,468	11,784.43	13,212.20
FNMA POOL #190031	31368HA86	AAA	7.101	8.0000 M	12/1/2019	105.31	225,834	229,631.99	239,322.21
FNMA POOL #190101	31368HDE0	AAA	7.216	8.0000 M	1/1/2023	105.31	419,239	426,121.83	444,278.95
FNMA POOL #190700	31368HX57	AAA	6.612	7.5000 M	2/1/2009	100.00	209	208.92	210.16
FNMA POOL #2436	31360CV58	AAA	15.014	15.0000 M	11/1/2012	113.98	407	407.12	469.13
FNMA POOL #2440	31360CV90	AAA	8.875	14.7500 M	8/1/2012	113.98	7,237	7,494.65	8,337.94
FNMA POOL #2459	31360CWU2	AAA	9.084	8.5000 M	6/1/2015	107.78	11,559	11,558.73	12,539.77
FNMA POOL #252645	31371HTA6	AAA	7.498	6.5000 M	8/1/2029	105.10	1,522,884	1,448,651.80	1,608,739.40
FNMA POOL #252981	31371H6S2	AAA	7.054	7.5000 M	1/1/2030	105.68	492,008	498,727.97	523,044.13
FNMA POOL #253481	31371JRA4	AAA	7.865	8.0000 M	9/1/2030	104.84	1,000,541	1,007,390.63	1,055,597.85
FNMA POOL #254479	31371KUC3	AAA	4.738	6.5000 M	10/1/2032	104.48	2,627,767	2,696,704.63	2,759,593.08
FNMA POOL #254514	31371KVF5	AAA	5.748	5.5000 M	11/1/2032	103.02	9,906,314	9,792,613.76	10,251,086.89
FNMA POOL #254548	31371KWH0	AAA	5.694	5.5000 M	11/1/2032	103.02	26,012,701	25,762,181.05	26,918,029.70
FNMA POOL #254981	31371LFW4	AAA	5.298	6.0000 M	11/1/2033	103.50	7,260,009	7,413,522.62	7,550,699.83
FNMA POOL #255028	31371LHD4	AAA	5.458	5.5000 M	1/1/2034	102.95	14,834,637	14,851,500.09	15,339,657.44
FNMA POOL #255230	31371LPP8	AAA	5.608	5.0000 M	6/1/2034	102.44	16,464,452	15,922,926.24	16,933,963.60

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 24 of 342

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 #277	31360AJW7	AAA	8.500	8.5000 M	9/1/2009	107.78	60	59.57	64.62
FNMA POOL #28017	31361DDW6	AAA	8.775	8.5000 M	6/1/2016	108.39	6,480	6,446.92	7,069.62
FNMA POOL #30349	31361FWJ9	AAA	8.956	8.5000 M	8/1/2016	108.39	17,459	17,317.53	19,047.48
FNMA POOL #313945	31374GWE3	AAA	6.101	6.5000 M	1/1/2028	105.21	3,535,711	3,628,878.22	3,739,179.12
FNMA POOL #323500	31374TKM0	AAA	7.839	7.0000 M	1/1/2029	105.73	814,477	769,883.08	865,913.95
FNMA POOL #357705	31376KKS4	AAA	5.366	5.5000 M	2/1/2035	102.81	33,608,902	33,770,200.65	34,706,344.17
FNMA POOL #408220	31378TPD1	AAA	6.433	6.0000 M	1/1/2028	103.77	790,009	770,908.59	823,774.21
FNMA POOL #433690	31379YXT5	AAA	6.205	6.0000 M	11/1/2028	103.77	1,443,169	1,425,770.48	1,504,850.05
FNMA POOL #440702	31380HRX7	AAA	6.205	6.0000 M	11/1/2028	103.77	3,286,395	3,247,278.55	3,426,855.53
FNMA POOL #481713	31382GDS3	AAA	6.237	6.0000 M	2/1/2029	103.78	5,589,589	5,517,061.13	5,828,655.86
FNMA POOL #487317	31382NK68	AAA	6.498	6.5000 M	4/1/2029	105.10	1,665,068	1,666,422.07	1,758,938.80
FNMA POOL #487367	31382NMQ2	AAA	6.527	6.5000 M	4/1/2029	105.10	812,774	811,970.77	858,595.22
FNMA POOL #490228	31382RSR5	AAA	6.497	6.5000 M	3/1/2029	105.10	1,276,042	1,277,059.50	1,347,980.51
FNMA POOL #490800	31382SGH8	AAA	7.516	6.5000 M	4/1/2029	105.10	1,626,646	1,546,443.65	1,718,351.33
FNMA POOL #493925	31382VVS0	AAA	6.498	6.5000 M	4/1/2029	105.10	1,400,693	1,401,858.04	1,479,659.70
FNMA POOL #493926	31382VVT8	AAA	6.516	6.5000 M	4/1/2029	105.10	750,640	750,396.90	792,958.76
FNMA POOL #494126	31382V4K7	AAA	6.516	6.5000 M	4/1/2029	105.10	1,626,120	1,625,609.04	1,717,795.72
FNMA POOL #494181	31382V6S8	AAA	6.530	6.5000 M	4/1/2029	105.10	1,483,235	1,481,573.38	1,566,854.36
FNMA POOL #494232	31382WA93	AAA	6.530	6.5000 M	4/1/2029	105.10	1,496,712	1,495,078.51	1,581,091.61
FNMA POOL #50930	313615ST4	AAA	6.778	7.0000 M	11/1/2023	105.50	1,570,022	1,583,901.03	1,665,578.87
FNMA POOL #50947	313615TC0	AAA	6.775	7.0000 M	12/1/2023	105.50	1,470,951	1,484,276.37	1,560,477.64
FNMA POOL #535041	31384VLW0	AAA	7.753	7.0000 M	12/1/2029	105.61	419,214	394,340.60	445,177.57
FNMA POOL #535116	31384VN99	AAA	7.053	7.5000 M	1/1/2030	105.68	1,298,768	1,316,214.90	1,380,694.41
FNMA POOL #535704	31384WDH0	AAA	5.179	5.5000 M	12/1/2030	103.32	7,248,103	7,287,841.65	7,522,178.21
FNMA POOL #545998	31385JRT7	AAA	5.490	6.0000 M	11/1/2032	103.60	13,600,937	13,865,011.28	14,157,895.78
FNMA POOL #555783	31385XM87	AAA	5.739	4.5000 M	10/1/2033	101.75	18,072,447	16,794,667.33	18,456,486.04
FNMA POOL #558684	31386BUH5	AAA	7.194	7.5000 M	1/1/2031	105.59	504,236	509,793.15	535,584.23
FNMA POOL #563868	31386HMR9	AAA	7.195	7.5000 M	1/1/2031	105.59	133,777	135,333.51	142,093.49
FNMA POOL #593826	31387TVT8	AAA	6.699	6.5000 M	8/1/2029	105.22	2,277,934	2,247,092.25	2,409,090.34
FNMA POOL #636697	31389VKJ5	AAA	6.562	6.0000 M	5/1/2032	103.60	2,633,449	2,488,659.76	2,741,289.10
FNMA POOL #655619	31390TK81	AAA	4.666	6.5000 M	8/1/2032	104.48	2,465,020	2,522,052.37	2,588,682.15

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 25 of 342

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 #683040	31400BZD1	AAA	4.127	6.0000 M	2/1/2033	103.50	3,156,289	3,261,755.65	3,282,666.93
FNMA POOL #685522	31400ESK7	AAA	5.280	6.0000 M	10/1/2033	103.50	15,298,879	15,609,958.79	15,911,446.42
FNMA POOL #695206	31400RKT7	AAA	5.236	6.0000 M	3/1/2033	103.50	11,952,948	12,213,439.09	12,431,543.62
FNMA POOL #70816	MBS 31362TVH3	AAA	9.558	8.0000 M	1/1/2019	104.84	7,689	7,689.33	8,113.03
FNMA POOL #708935	31401HSY9	AAA	5.695	5.5000 M	6/1/2033	102.95	20,655,387	20,422,731.16	21,358,565.02
FNMA POOL #709592	31401JKD9	AAA	5.124	5.5000 M	5/1/2033	102.95	14,899,299	14,997,956.85	15,406,520.28
FNMA POOL #713975	31401PFQ2	AAA	5.556	5.5000 M	7/1/2033	102.95	20,374,576	20,315,491.94	21,068,194.48
FNMA POOL #725424	31402C4H2	AAA	5.182	5.5000 M	4/1/2034	102.85	53,507,618	54,002,968.55	55,279,968.40
FNMA POOL #734917	31402QPA3	AAA	5.353	5.0000 M	8/1/2033	102.53	14,321,867	14,054,785.05	14,743,598.65
FNMA POOL #735230	31402QY39	AAA	5.133	5.5000 M	2/1/2035	102.81	20,334,699	20,563,104.23	20,998,695.02
FNMA POOL #735503	31402RDG1	AAA	5.354	6.0000 M	4/1/2035	103.22	17,771,647	18,090,267.98	18,433,462.87
FNMA POOL #735578	31402RFT1	AAA	5.829	5.0000 M	6/1/2035	102.39	170,895,124	163,471,120.90	175,689,871.48
FNMA POOL #739713	31402VYJ3	AAA	5.246	6.0000 M	10/1/2033	103.50	6,677,632	6,820,908.10	6,945,004.80
FNMA POOL #740242	31402WLX4	AAA	5.234	5.5000 M	9/1/2033	102.95	23,405,023	23,598,530.66	24,201,808.00
FNMA POOL #741907	31402YGQ1	AAA	5.416	4.5000 M	10/1/2033	101.75	14,179,713	13,427,798.20	14,481,031.86
FNMA POOL #745418	31403DDX4	AAA	5.898	5.5000 M	4/1/2036	102.78	23,846,886	23,372,033.29	24,618,174.03
FNMA POOL #745754	31403DQF9	AAA	5.736	5.0000 M	9/1/2034	102.36	17,376,945	16,699,828.78	17,859,965.97
FNMA POOL #751558	31403K5T6	AAA	5.187	6.0000 M	11/1/2033	103.50	2,515,150	2,573,220.03	2,615,856.70
FNMA POOL #773358	31404NE77	AAA	5.749	4.5000 M	5/1/2034	101.69	12,446,114	11,557,848.47	12,703,002.29
FNMA POOL #773572	31404NMV5	AAA	5.249	4.5000 M	5/1/2034	101.69	10,994,582	10,512,320.26	11,221,509.97
FNMA POOL #783691	31405AUQ4	AAA	5.742	4.5000 M	6/1/2034	101.69	11,699,755	10,872,231.71	11,941,237.90
FNMA POOL #791281	31405KCS8	AAA	5.213	5.5000 M	9/1/2034	102.85	16,035,619	16,184,100.60	16,566,771.65
FNMA POOL #791403	31405KGL9	AAA	5.200	5.5000 M	10/1/2034	102.85	5,384,329	5,436,695.40	5,562,675.71
FNMA POOL #795056	31405PH94	AAA	5.200	5.5000 M	10/1/2034	102.85	11,296,985	11,406,875.34	11,671,179.13
FNMA POOL #810101	31406HAA5	AAA	5.605	5.5000 M	3/1/2035	102.81	13,597,024	13,529,500.45	14,041,011.90
FNMA POOL #827944	31407DZH1	AAA	5.130	5.5000 M	5/1/2035	102.81	27,484,445	27,780,384.35	28,381,904.05
FNMA POOL #832443	31407JZG0	AAA	6.012	5.0000 M	9/1/2035	102.39	42,090,928	39,779,345.77	43,271,859.31
FNMA POOL #834648	31407MHZ1	AAA	5.810	5.0000 M	8/1/2035	102.39	22,389,381	21,411,277.92	23,017,552.51
FNMA POOL #842755	31407WH89	AAA	5.986	5.0000 M	10/1/2035	102.39	42,582,266	40,297,745.94	43,776,982.47
FNMA POOL #844154	31407XZT1	AAA	5.792	5.5000 M	11/1/2035	102.81	16,296,718	16,055,158.03	16,828,860.57
FNMA POOL #844738	31407YPX1	AAA	5.840	5.5000 M	12/1/2035	102.81	27,799,900	27,317,357.43	28,707,659.89

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 26 of 342

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 #85	31360ACW4	AAA	8.630	8.5000	M	3/1/2011	108.15	444	443.77	483.06
FNMA POOL #889582	31410KJ39	AAA	5.609	5.0000	M	12/1/2036	102.39	52,627,218	50,797,340.37	54,103,761.80
FNMA POOL #960605	31414AU67	AAA	5.860	5.0000	M	8/1/2037	102.39	145,140,517	138,247,883.14	149,212,676.06
								1,553,580,142	1,533,364,570.55	1,604,311,881.58
FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL										
				Instrument:	GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL # 377622	36204RPF9	AAA	7.077	7.0000	M	10/15/2025	105.59	972,946	972,107.14	1,032,960.88
GNMA POOL # 410297	36206FX23	AAA	7.320	7.5000	M	11/15/2025	105.29	267,230	270,195.76	283,031.75
GNMA POOL # 414637	36206LS26	AAA	7.077	7.0000	M	10/15/2025	105.59	317,414	317,135.38	336,992.83
GNMA POOL #103871	36214EJQ9	AAA	9.308	9.0000	M	10/1/2009	100.00	274	273.43	275.70
GNMA POOL #196063	36217KWY0	AAA	9.553	8.5000	M	3/1/2017	107.48	29,619	28,951.50	32,043.22
GNMA POOL #221981	36218GRA6	AAA	9.724	9.0000	M	10/1/2017	107.82	331,594	326,752.81	359,998.19
GNMA POOL #327203	36224FNU0	AAA	7.731	6.5000	M	2/1/2024	105.28	29,224	27,529.43	30,926.66
GNMA POOL #337519	36224S4C3	AAA	7.877	6.5000	M	9/1/2023	105.28	585,164	547,704.99	619,247.70
GNMA POOL #345139	36203CLU4	AAA	8.181	6.5000	M	12/1/2023	105.28	713,869	658,387.77	755,449.10
GNMA POOL #345605	36203C3N0	AAA	7.738	6.5000	M	3/1/2024	105.72	1,156,432	1,089,380.03	1,228,797.81
GNMA POOL #345921	36203DG61	AAA	8.179	6.5000	M	1/1/2024	105.28	1,165,093	1,073,990.22	1,232,955.31
GNMA POOL #345990	36203DKB5	AAA	7.866	6.5000	M	12/1/2023	105.28	642,914	602,149.64	680,361.67
GNMA POOL #346013	36203DK25	AAA	8.512	6.5000	M	1/1/2024	105.28	1,689,058	1,533,895.36	1,787,440.27
GNMA POOL #346691	36203EC48	AAA	8.520	7.5000	M	8/15/2023	105.28	283,402	271,955.97	300,145.23
GNMA POOL #346927	36203ELG1	AAA	7.872	6.5000	M	12/1/2023	105.28	1,013,562	949,946.64	1,072,598.74
GNMA POOL #347041	36203EP28	AAA	8.392	6.5000	M	1/1/2024	105.28	640,703	584,965.92	678,021.58
GNMA POOL #351410	36203KKX1	AAA	8.149	6.5000	M	1/1/2024	105.28	1,918,026	1,772,494.04	2,029,744.25
GNMA POOL #352113	36203LDS8	AAA	8.520	7.5000	M	8/15/2023	105.28	297,365	285,364.01	314,932.87
GNMA POOL #354587	36203N2U1	AAA	8.524	7.5000	M	5/15/2023	105.28	149,820	143,760.73	158,671.24
GNMA POOL #354610	36203N3T3	AAA	8.518	7.5000	M	7/15/2023	105.28	169,149	162,310.59	179,142.82
GNMA POOL #354687	36203N6Y9	AAA	7.736	6.5000	M	11/1/2023	105.28	284,079	267,644.07	300,625.66
GNMA POOL #354693	36203N7E2	AAA	8.109	7.0000	M	11/1/2023	105.67	641,253	610,759.85	681,340.21
GNMA POOL #354733	36203PBA0	AAA	8.510	6.5000	M	1/1/2024	105.28	725,351	658,631.49	767,600.02
GNMA POOL #354739	36203PBG7	AAA	8.507	6.5000	M	1/1/2024	105.28	2,247,423	2,040,866.67	2,378,328.06
GNMA POOL #354798	36203PDB6	AAA	7.452	7.0000	M	4/1/2024	105.29	1,450,743	1,424,641.52	1,535,920.89
GNMA POOL #354809	36203PDN0	AAA	7.842	6.5000	M	4/1/2024	105.72	1,018,455	953,433.25	1,082,186.05

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 27 of 342

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 #366657	36204DJA8	AAA	8.183	6.5000 M	12/1/2023	105.28	1,276,166	1,176,647.97	1,350,498.22
GNMA POOL #366685	36204DJ67	AAA	8.415	6.5000 M	1/1/2024	105.28	491,089	447,956.95	519,693.14
GNMA POOL #366737	36204DLS6	AAA	8.208	6.5000 M	4/1/2024	105.72	2,222,566	2,045,733.46	2,361,646.87
GNMA POOL #366792	36204DNH8	AAA	8.127	6.5000 M	5/1/2024	105.72	1,035,875	956,783.27	1,100,696.40
GNMA POOL #371713	36204J3W4	AAA	7.729	6.5000 M	4/1/2024	105.72	660,158	621,687.21	701,468.53
GNMA POOL #376371	36204QCG3	AAA	7.241	7.0000 M	1/1/2024	105.67	2,024,419	2,007,345.10	2,150,972.68
GNMA POOL #376506	36204QGP9	AAA	7.789	6.5000 M	5/1/2024	105.72	1,065,814	1,000,295.24	1,132,509.52
GNMA POOL #376507	36204QQQ7	AAA	8.171	6.5000 M	5/1/2024	105.72	199,404	183,735.57	211,881.56
GNMA POOL #379194	36204TGB4	AAA	8.177	6.5000 M	1/1/2024	105.72	1,218,556	1,125,172.78	1,294,808.88
GNMA POOL #385849	36205BTE2	AAA	8.467	7.5000 M	8/15/2024	105.27	36,089	34,658.90	38,216.17
GNMA POOL #412373	36206JCJ1	AAA	6.954	7.0000 M	11/15/2027	104.95	217,923	219,029.12	229,976.63
GNMA POOL #412383	36206JCU6	AAA	6.930	7.0000 M	12/15/2027	104.95	519,600	531,081.99	548,340.91
GNMA POOL #412389	36206JC28	AAA	6.798	7.0000 M	12/15/2027	104.95	568,195	576,014.80	599,623.59
GNMA POOL #413442	36206KHT1	AAA	7.495	7.5000 M	10/15/2025	105.29	1,026,589	1,030,055.14	1,087,291.66
GNMA POOL #413451	36206KH46	AAA	7.349	7.5000 M	10/15/2025	105.29	800,806	808,696.71	848,158.12
GNMA POOL #414636	36206LSZ3	AAA	7.495	7.5000 M	10/15/2025	105.29	154,622	155,147.76	163,764.75
GNMA POOL #414675	36206LT82	AAA	7.349	7.5000 M	10/15/2025	105.29	186,885	188,735.51	197,935.67
GNMA POOL #416782	36206N6T7	AAA	7.265	7.5000 M	11/15/2025	105.29	464,734	470,962.87	492,213.25
GNMA POOL #461111	36208UGU5	AAA	6.798	7.0000 M	12/15/2027	104.95	403,194	408,733.11	425,495.65
GNMA POOL #462363	36208VTU9	AAA	6.954	7.0000 M	11/15/2027	104.95	291,773	293,254.36	307,911.66
GNMA POOL #462495	36208VXY6	AAA	6.748	7.0000 M	1/15/2028	104.99	994,284	1,008,375.85	1,049,728.80
GNMA POOL #462599	36208V3G8	AAA	6.252	6.5000 M	3/15/2028	105.70	852,135	865,053.71	905,296.54
GNMA POOL #477482	36209PM79	AAA	6.269	6.5000 M	10/15/2028	105.70	878,535	891,450.37	933,343.91
GNMA POOL #780047	36225ABQ2	AAA	7.682	9.0000 M	12/15/2017	107.79	509,921	521,884.35	553,488.92
GNMA POOL #780109	36225ADN7	AAA	7.692	12.5000 M	11/15/2015	112.98	724,896	752,073.04	826,553.03
GNMA POOL #780141	36225AEN6	AAA	8.000	10.0000 M	12/15/2020	109.45	621,587	640,741.69	685,475.62
GNMA POOL #780158	36225AE71	AAA	7.428	8.0000 M	11/15/2017	105.60	2,462,001	2,514,920.88	2,616,286.20
GNMA POOL #780421	36225APE4	AAA	6.870	7.5000 M	8/15/2026	105.28	274,812	281,124.01	291,034.38
GNMA POOL #780465	36225AQS2	AAA	6.943	7.0000 M	11/15/2026	104.95	1,246,525	1,254,354.69	1,315,473.99
GNMA POOL #780498	36225ART9	AAA	6.888	7.5000 M	1/15/2027	105.28	227,608	232,833.24	241,043.89
GNMA POOL #780587	36225AUL2	AAA	6.947	7.0000 M	6/15/2027	104.95	320,608	322,624.37	338,342.29

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 28 of 342

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# 423911	36206W3U7	AAA	7.559	8.0000 M	5/15/2026	105.61	317,535	325,095.98	337,471.72
GNMA POOL# 442138	36207UEK0	AAA	7.569	8.0000 M	11/15/2026	105.61	221,602	226,678.91	235,515.77
GNMA POOL# 447754	36208DMB8	AAA	6.843	7.5000 M	7/15/2027	105.28	171,425	175,780.62	181,544.06
GNMA POOL# 455273	36208MXA8	AAA	6.828	7.5000 M	8/15/2027	105.28	206,547	211,960.30	218,738.97
GNMA POOL# 455322	36208MYT6	AAA	6.859	7.5000 M	10/15/2027	105.28	230,765	236,596.14	244,386.54
GNMA POOL# 462481	36208VXJ9	AAA	6.622	7.0000 M	1/15/2028	104.95	1,237,687	1,259,647.96	1,306,147.88
GNMA POOL# 462738	36208WBF9	AAA	6.754	7.0000 M	5/15/2028	104.99	417,083	422,516.22	440,340.76
GNMA POOL# 464819	36208YK81	AAA	6.418	6.5000 M	9/15/2028	105.70	601,491	605,100.28	639,015.89
GNMA POOL# 464837	36208YLS6	AAA	6.764	7.0000 M	9/15/2028	104.99	418,108	423,435.79	441,423.61
GNMA POOL# 475562	36209MJF2	AAA	6.418	6.5000 M	9/15/2028	105.70	1,272,039	1,279,657.51	1,351,397.42
GNMA POOL# 780137	36225AEJ5	AAA	7.912	9.5000 M	5/15/2015	108.54	1,499,117	1,534,267.98	1,638,949.82
GNMA POOL# 780220	36225AG53	AAA	6.794	7.5000 M	8/15/2025	105.27	584,832	600,919.67	619,301.60
GNMA POOL# 780545	36225ATA8	AAA	6.822	7.5000 M	4/15/2027	105.28	787,916	809,678.13	834,427.14
GNMA POOL# 780601	36225AU24	AAA	6.604	7.0000 M	7/15/2027	104.97	718,048	731,552.81	757,902.51
GNMA POOL# 780798	36225A3F5	AAA	6.925	7.5000 M	12/15/2027	105.28	1,396,987	1,430,809.38	1,479,451.19
							52,798,712	51,416,089.91	56,104,925.02
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL									
				Instrument: GNMA II	GNMA II				
GNMA POOL #2699	36202C7L1	AAA	7.703	6.0000 M	1/20/2029	104.12	3,645,405	3,322,163.33	3,813,932.50
GNMA POOL #3415	36202DYL9	AAA	5.257	5.5000 M	7/20/2033	103.24	12,408,270	12,513,437.73	12,866,920.85
GNMA POOL #3458	36202DZX2	AAA	5.024	5.0000 M	10/20/2033	102.86	21,470,407	21,453,617.61	22,173,276.30
GNMA POOL #3544	36202D5D9	AAA	5.799	5.5000 M	4/20/2034	103.19	11,505,191	11,352,168.02	11,924,363.21
							49,029,273	48,641,386.69	50,778,492.86
GNMA II TOTAL									
				Instrument: NONAGY	NON AGENCY MBS				
CMLTI 2007-10 1A1A	17313QAA6	NR	6.035	5.6534 M	9/25/2037	65.00	53,800,866	53,016,311.11	35,224,025.89
CWHL 2007-17 1A4	12544KAD5	AAA	6.669	6.0000 M	10/25/2037	15.18	11,918,363	11,592,226.55	1,868,799.24
CWHL 2007-17 2A1	12544KAF0	NR	6.271	6.5000 M	10/25/2037	59.03	25,378,291	25,575,326.43	15,118,270.68
CWHL 2007-17 2A2	12544KAG8	AAA	6.733	6.5000 M	10/25/2037	14.40	9,053,282	8,963,464.91	1,352,711.25
JPMMT 2006-S2 1A24	46628YAZ3	AAA	5.720	5.0000 M	7/25/2036	55.00	23,772,407	22,328,894.95	13,173,875.47
JPMMT 2007-S3 1A97	46631NEA3	AAA	6.228	6.0000 M	8/25/2037	59.67	46,580,424	46,123,605.48	28,027,907.04
LMT 2007-10 2A1	52522QAD4	NR	6.421	6.5000 M	11/25/2037	62.00	56,116,596	56,664,502.09	35,096,254.64

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 29 of 342

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: NONAGY	NON AGENCY MBS				
WFMBS 2007-14 1A1	949834AA3	NR	6.241	6.0000 M	10/25/2037	72.00	67,196,573	66,491,287.30	48,717,515.61
							293,816,802	290,755,618.82	178,579,359.82
NON AGENCY MBS TOTAL									
				Instrument: PAC1	PLANNED AMORTIZATION CLASS I				
FHR 2544 QB	31393FQK5	AAA	4.552	5.0000 M	9/15/2015	101.03	10,226,791	10,262,110.42	10,374,841.25
							10,226,791	10,262,110.42	10,374,841.25
PLANNED AMORTIZATION CLASS I TOTAL									
				Instrument: SEQ	SEQUENTIAL				
FHR 2521 BN	31392XHM3	AAA	3.559	5.0000 M	8/15/2016	100.74	19,818,649	19,863,832.40	20,047,884.24
							19,818,649	19,863,832.40	20,047,884.24
SEQUENTIAL TOTAL									
				Instrument: TSY	U S TREASURIES				
US TREASURY N/B	912810EG9	AAA	6.342	8.7500 S	8/15/2020	155.90	43,000,000	51,612,334.31	68,458,591.70
US TREASURY N/B	912810EM6	AAA	5.415	7.2500 S	8/15/2022	145.33	30,000,000	35,324,596.32	44,419,635.32
US TREASURY N/B	912810EY0	AAA	4.987	6.5000 S	11/15/2026	147.20	11,300,000	13,305,954.02	16,728,737.26
							84,300,000	100,242,884.65	129,606,964.28
U S TREASURIES TOTAL									
FIXED INCOME TOTAL							8,463,701,223	8,451,307,876.31	8,079,848,722.06
FIXED INCOME - Internal TOTAL							8,463,701,223	8,451,307,876.31	8,079,848,722.06

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: EMERGING</div> <div>Portfolio: FIDELITY</div> <div>Instrument: EXFI</div> <div>PYRAMIS GLOBAL ADVISORS TRUST CO. EXTERNAL MANAGED FI</div> </div>				
FIDELITY - FIXED INCOME	IF-FIDELIT		242,732,750.49	
FIDELITY - LIQUIDITY	IL-FIDELIT		17,823,693.87	
FIDELITY-EQUITY	IE-FIDELIT		47,001.05	
EXTERNAL MANAGED FI TOTAL			260,603,445.41	
PYRAMIS GLOBAL ADVISORS TRUST CO. TOTAL			260,603,445.41	184,820,601.27

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: EMERGING				
Portfolio: SALOMON STONE HARBOR INVESTMENT PARTNERS LP				
Instrument: EXFI EXTERNAL MANAGED FI				
SALOMON - FIXED INCOME	IF-SALOMON		216,675,337.17	
SALOMON - LIQUIDITY	IL-SALOMON		7,681,093.85	
EXTERNAL MANAGED FI TOTAL			224,356,431.02	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL			224,356,431.02	182,125,026.72
EMERGING TOTAL			484,959,876.43	366,945,627.99

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: HIGH YIELD</div> <div>Portfolio: OAKLOAN</div> <div>Instrument: AIF</div> <div>OAKTREE LOAN FUND</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>				
OAKTREE LOAN FUND	OAKLOAN		150,000,000.00	
ALTERNATIVE INVESTMENT FUNDS TOTAL			150,000,000.00	
OAKTREE LOAN FUND TOTAL			150,000,000.00	112,684,683.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: HIGH YIELD</div> <div>Portfolio: OAKTREE</div> <div>Instrument: EXFI</div> <div>OAKTREE CAPITAL MANAGEMENT</div> <div>EXTERNAL MANAGED FI</div> </div>				
OAKTREE - FIXED INCOME	IF-OAKTREE		271,721,611.90	
OAKTREE - FIXED INCOME/EQUITY	IE-OAKTREE		4,522,046.05	
OAKTREE - LIQUIDITY	IL-OAKTREE		9,502,924.19	
EXTERNAL MANAGED FI TOTAL			285,746,582.14	
OAKTREE CAPITAL MANAGEMENT TOTAL			285,746,582.14	208,610,219.78

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: HIGH YIELD				
Portfolio: PIMCO PACIFIC INVESTMENT COMPANY				
Instrument: EXFI EXTERNAL MANAGED FI				
PIMCO - FIXED INCOME	IF-PIMCO		429,234,243.86	
PIMCO - LIQUIDITY	IL-PIMCO		31,966,794.54	
EXTERNAL MANAGED FI TOTAL			461,201,038.40	
PACIFIC INVESTMENT COMPANY TOTAL			461,201,038.40	333,729,496.00
HIGH YIELD TOTAL			896,947,620.54	655,024,398.78
FIXED INCOME - External TOTAL			1,381,907,496.97	1,021,970,026.77
FIXED INCOME TOTAL			9,833,215,373.28	9,101,818,748.83

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 35 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	57.54	100,500	5,645,203.68	5,782,770.00
ABBOTT LABORATORIES	002824100	ABT	53.37	170,000	5,474,457.44	9,072,900.00
AETNA INC.	00817Y108	AET	28.50	145,200	1,734,020.00	4,138,200.00
AFLAC INC	001055102	AFL	45.84	38,700	1,177,606.62	1,774,008.00
ALCOA INC.	013817101	AA	11.26	211,200	6,083,479.74	2,378,112.00
ALLSTATE CORP	020002101	ALL	32.76	180,400	6,445,058.67	5,909,904.00
ALTRIA GROUP INC	02209S103	MO	15.06	260,000	2,146,006.04	3,915,600.00
AMERICAN EXPRESS CO.	025816109	AXP	18.55	143,600	4,690,718.64	2,663,780.00
AMERICAN INTL GROUP	026874107	AIG	1.57	344,300	16,257,111.45	540,551.00
AMGEN INC	031162100	AMGN	57.75	141,900	4,996,352.89	8,194,725.00
AMR CORP.	001765106	AMR	10.67	4,350,000	79,867,145.92	46,414,500.00
ANADARKO PETROLEUM CORP	032511107	APC	38.55	183,400	4,730,340.79	7,070,070.00
APACHE CORP.	037411105	APA	74.53	114,100	4,367,022.28	8,503,873.00
APPLE INC.	037833100	AAPL	85.35	70,600	857,484.27	6,025,710.00
APPLIED MATERIALS INC.	038222105	AMAT	10.13	262,000	5,190,683.32	2,654,060.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	28.83	164,600	2,855,243.76	4,745,418.00
AT&T INC	00206R102	T	28.50	907,000	23,083,906.89	25,849,500.00
BANK OF AMERICA CORP.	060505104	BAC	14.08	1,430,770	68,915,888.76	20,145,241.61
BECKMAN COULTER INC.	075811109	BEC	43.94	163,000	9,740,672.99	7,162,220.00
BECTON DICKINSON & COMPANY	075887109	BDX	68.39	39,400	1,386,920.09	2,694,566.00
BEST BUY COMPANY INC	086516101	BBY	28.11	184,000	6,376,213.68	5,172,240.00
BJ SERVICES CO	055482103	BJS	11.67	261,000	7,154,348.50	3,045,870.00
BOEING CO	097023105	BA	42.67	92,200	4,011,041.69	3,934,174.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	7.74	253,000	5,903,427.20	1,958,220.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	23.25	448,200	12,819,437.66	10,420,650.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	75.71	96,500	3,184,305.54	7,306,015.00
CARDINAL HEALTH INC.	14149Y108	CAH	34.47	65,400	3,100,206.69	2,254,338.00
CATERPILLAR INC.	149123101	CAT	44.67	66,000	2,538,256.92	2,948,220.00
CELGENE CORP	151020104	CELG	55.28	296,400	4,240,063.78	16,384,992.00
CHEVRON CORP.	166764100	CVX	73.97	411,000	14,859,478.22	30,401,670.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 36 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
CHUBB CORP	171232101	CB	51.00	151,000	4,624,521.26	7,701,000.00
CISCO SYSTEMS	17275R102	CSCO	16.30	1,940,000	37,529,484.98	31,622,000.00
CITIGROUP INC.	172967101	C	6.71	1,500,000	39,853,633.56	10,065,000.00
COCA COLA CO.	191216100	KO	45.27	238,300	10,826,028.45	10,787,841.00
COLGATE PALMOLIVE	194162103	CL	68.54	82,000	3,258,518.69	5,620,280.00
COMCAST CORP - CL A	20030N101	CMCSA	16.88	539,800	10,911,698.97	9,111,824.00
CONOCOPHILLIPS	20825C104	COP	51.80	285,262	6,902,359.70	14,776,571.60
CORNING INC	219350105	GLW	9.53	110,200	2,168,086.34	1,050,206.00
COVENTRY HEALTH CARE INC.	222862104	CVH	14.88	118,500	4,256,235.42	1,763,280.00
CVS/CAREMARK CORP	126650100	CVS	28.74	81,496	1,112,852.07	2,342,195.04
DEERE & CO.	244199105	DE	38.32	82,800	2,245,900.14	3,172,896.00
DELTA AIR LINES INC	247361702	DAL	11.46	3,300,000	33,253,690.13	37,818,000.00
DEVON ENERGY CORPORATION	25179M103	DVN	65.71	173,000	6,195,430.61	11,367,830.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	58.94	89,000	4,107,466.51	5,245,660.00
DISNEY (WALT) CO.	254687106	DIS	22.69	429,000	11,556,939.15	9,734,010.00
DOW CHEMICAL CO	260543103	DOW	15.09	174,600	5,973,379.35	2,634,714.00
E I DUPONT DE NEM.	263534109	DD	25.30	190,100	9,110,194.97	4,809,530.00
EBAY INC	278642103	EBAY	13.96	180,000	6,127,316.50	2,512,800.00
EL PASO CORP	28336L109	EP	7.83	4,300,000	57,015,465.66	33,669,000.00
ELI LILLY & COMPANY	532457108	LLY	40.27	70,600	3,457,109.22	2,843,062.00
EMC CORP	268648102	EMC	10.47	529,100	7,435,010.40	5,539,677.00
EMERSON ELECTRIC CO	291011104	EMR	36.61	239,800	6,118,765.73	8,779,078.00
EXPRESS SCRIPTS	302182100	ESRX	54.98	102,800	1,898,869.67	5,651,944.00
EXXON MOBIL CORPORATION	30231G102	XOM	79.83	910,000	24,089,097.71	72,645,300.00
FINANCIAL SELECT SECTOR SPDR	81369Y605	XLF	12.62	500,000	4,455,000.00	6,310,000.00
FLUOR CORP	343412102	FLR	44.87	430,000	19,157,668.16	19,294,100.00
FOREST LABORATORIES INC.	345838106	FRX	25.47	195,100	6,277,577.23	4,969,197.00
FORTRESS INVESTMENT GROUP	34958B106	FIG	1.00	600,000	7,199,755.65	600,000.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	24.44	500,000	24,670,588.95	12,220,000.00
GENENTECH INC.	368710406	DNA	82.91	55,000	2,748,142.75	4,560,050.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 37 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
GENERAL ELECTRIC CO	369604103	GE	16.20	1,512,300	35,263,254.23	24,499,260.00
GILEAD SCIENCES INC.	375558103	GILD	51.14	345,600	3,548,369.50	17,673,984.00
GOLDMAN SACHS GROUP INC	38141G104	GS	84.39	100,000	7,631,693.22	8,439,000.00
GOOGLE INC - CL A	38259P508	GOOG	307.65	10,000	3,101,702.50	3,076,500.00
HALLIBURTON COMPANY	406216101	HAL	18.18	328,800	4,605,769.00	5,977,584.00
HARTFORD FINL SERVICES	416515104	HIG	16.42	48,000	3,046,542.31	788,160.00
HEWLETT-PACKARD CO	428236103	HPQ	36.29	568,600	12,585,874.67	20,634,494.00
HOME DEPOT INC.	437076102	HD	23.02	270,000	7,381,942.87	6,215,400.00
HONEYWELL INTERNATIONAL INC	438516106	HON	32.83	120,000	4,723,218.28	3,939,600.00
HUMANA INC.	444859102	HUM	37.28	129,700	2,471,230.72	4,835,216.00
INTEL CORP.	458140100	INTC	14.66	1,156,500	24,584,196.58	16,954,290.00
INTL BUS MACH CORP	459200101	IBM	84.16	244,200	18,359,311.43	20,551,872.00
JANUS CAPITAL GROUP INC	47102X105	JNS	8.03	155,000	2,585,491.40	1,244,650.00
JDS UNIPHASE CORP	46612J507	JDSU	3.65	700,000	14,269,460.39	2,555,000.00
JOHNSON & JOHNSON	478160104	JNJ	59.83	514,000	17,847,155.83	30,752,620.00
JPMORGAN CHASE & CO.	46625H100	JPM	31.53	607,418	21,576,743.82	19,151,889.54
KLA-TENCOR CORP.	482480100	KLAC	21.79	216,000	10,905,675.90	4,706,640.00
KRAFT FOODS INC - A	50075N104	KFT	26.85	240,000	5,064,465.03	6,444,000.00
LINCOLN NATIONAL CORP	534187109	LNC	18.84	105,400	4,366,767.84	1,985,736.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	84.08	52,000	2,307,975.93	4,372,160.00
LOWE'S COS	548661107	LOW	21.52	184,200	2,327,834.73	3,963,984.00
LSI LOGIC CORP	502161102	LSI	3.29	2,000,000	17,397,048.52	6,580,000.00
MARATHON OIL CORP	565849106	MRO	27.36	500,000	16,912,590.16	13,680,000.00
MCDONALDS CORPORATION	580135101	MCD	62.19	179,656	5,359,305.40	11,172,806.64
MEDTRONIC INC	585055106	MDT	31.42	181,100	5,427,023.44	5,690,162.00
MEMC ELECTR MATLS IN	552715104	WFR	14.28	550,000	31,622,259.78	7,854,000.00
MERCK & CO INC	589331107	MRK	30.40	682,411	28,241,614.79	20,745,294.40
METLIFE INC	59156R108	MET	34.86	136,502	4,793,463.07	4,758,459.72
MICROSOFT CORP.	594918104	MSFT	19.44	1,530,000	38,776,772.46	29,743,200.00
MORGAN STANLEY	617446448	MS	16.04	234,700	8,843,709.50	3,764,588.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 38 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
MOSAIC COMPANY	61945A107	MOS	34.60	300,000	9,052,814.08	10,380,000.00
MOTOROLA INC	620076109	MOT	4.43	429,100	7,530,427.61	1,900,913.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	11.97	2,300,000	62,044,133.71	27,531,000.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	40.70	273,500	7,854,470.12	11,131,450.00
NEWS CORP INC-CL A	65248E104	NWSA	9.09	495,280	9,185,350.92	4,502,095.20
NORFOLK SOUTHERN CORP.	655844108	NSC	47.05	125,700	2,943,662.12	5,914,185.00
NORTEL NETWORKS CORP.	656568508	NRTLQ	0.26	6,000,000	91,631,479.83	1,560,000.00
NORTHROP GRUMMAN CORP.	666807102	NOC	45.04	55,000	2,614,712.84	2,477,200.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	59.99	243,800	6,069,320.66	14,625,562.00
OMNICARE INC.	681904108	OCR	27.76	1,760,000	54,909,664.33	48,857,600.00
ORACLE SYS. CORP.	68389X105	ORCL	17.73	693,900	6,909,198.14	12,302,847.00
ORASURE TECHNOLOGIES	68554V108	OSUR	3.68	1,600,000	13,393,666.43	5,888,000.00
PARKER-HANNIFIN CORP.	701094104	PH	42.54	157,050	5,719,142.85	6,680,907.00
PEPSICO INC.	713448108	PEP	54.77	160,000	5,183,643.23	8,763,200.00
PFIZER INC.	717081103	PFE	17.71	2,243,896	52,703,392.95	39,739,398.16
PHILIP MORRIS INTERNATIONAL	718172109	PM	43.51	260,000	4,812,255.97	11,312,600.00
PMC-SIERRA INC	69344F106	PMCS	4.86	1,300,000	8,905,379.46	6,318,000.00
PROCTER & GAMBLE CO	742718109	PG	61.82	200,000	6,734,362.96	12,364,000.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	30.26	112,000	4,404,884.62	3,389,120.00
QUALCOMM INC	747525103	QCOM	35.83	227,200	5,173,289.57	8,140,576.00
QWEST COMMUNICATIONS INTL.	749121109	Q	3.64	7,000,000	37,534,094.09	25,480,000.00
RELIANCE STEEL & ALUMINUM	759509102	RS	19.94	300,000	6,508,403.46	5,982,000.00
SCHERING-PLOUGH	806605101	SGP	17.03	417,600	8,295,412.31	7,111,728.00
SMITH INTERNATIONAL INC	832110100	SII	22.89	165,000	6,161,680.72	3,776,850.00
SPRINT NEXTEL CORP	852061100	S	1.83	3,500,000	31,152,910.38	6,405,000.00
ST JUDE MED. INC.	790849103	STJ	32.96	104,200	1,875,316.95	3,434,432.00
STAPLES INC	855030102	SPLS	17.92	201,450	2,817,637.48	3,609,984.00
STRYKER CORP.	863667101	SYK	39.95	43,100	1,258,902.89	1,721,845.00
SUN MICROSYSTEMS INC.	866810203	JAVA	3.82	2,500,000	47,040,322.64	9,550,000.00
SUNOCO INC	86764P109	SUN	43.46	467,200	17,683,768.62	20,304,512.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 39 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1						
Instrument: COM						
LARGE-CAP GROWTH (F) COMMON STOCK						
TARGET CORP	87612E106	TGT	34.53	104,900	3,081,155.52	3,622,197.00
TEXAS INSTRS INC	882508104	TXN	15.52	447,600	12,465,238.17	6,946,752.00
THE BANK OF NEW YORK MELLON CORP	064058100	BK	28.33	180,851	6,024,591.06	5,123,508.83
THE DIRECTV GROUP INC	25459L106	DTV	22.91	142,000	3,552,720.00	3,253,220.00
TIME WARNER INC.	887317105	TWX	10.06	678,300	20,511,100.74	6,823,698.00
TRAVELERS COS INC	89417E109	TRV	45.20	311,000	12,715,985.27	14,057,200.00
UNITED TECHNOLOGIES	913017109	UTX	53.60	156,200	5,594,074.30	8,372,320.00
UNITEDHEALTH GROUP INC	91324P102	UNH	26.60	172,980	3,008,969.91	4,601,268.00
US AIRWAYS GROUP INC	90341W108	LCC	7.73	3,000,000	56,313,921.14	23,190,000.00
US BANCORP	902973304	USB	25.01	297,700	7,151,546.59	7,445,477.00
VALERO ENERGY CORP.	91913Y100	VLO	21.64	400,000	7,807,711.71	8,656,000.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.90	400,000	14,174,891.11	13,560,000.00
VIACOM INC. CL B	92553P201	VIA.B	19.06	139,550	6,515,347.56	2,659,823.00
WAL MART STORES INC	931142103	WMT	56.06	350,000	11,449,385.13	19,621,000.00
WALGREEN CO.	931422109	WAG	24.67	109,400	2,444,039.13	2,698,898.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	12.86	600,000	11,895,857.95	7,716,000.00
WELLPOINT INC.	94973V107	WLP	42.13	73,800	2,555,271.68	3,109,194.00
WELLS FARGO COMPANY	949746101	WFC	29.48	514,296	22,469,328.92	15,161,438.12
WYETH	983024100	WYE	37.51	376,500	14,827,617.56	14,122,515.00
XILINX INC	983919101	XLNX	17.82	192,000	5,414,960.00	3,421,440.00
YAHOO INC	984332106	YHOO	12.20	200,000	4,878,620.00	2,440,000.00
YUM BRANDS INC	988498101	YUM	31.50	163,800	2,118,903.69	5,159,700.00
ZIONS BANCORPORATION	989701107	ZION	24.51	150,000	4,845,984.08	3,676,500.00
COMMON STOCK TOTAL				86,089,768	1,820,218,278.51	1,438,022,846.86
LARGE-CAP GROWTH (F) TOTAL				86,089,768	1,820,218,278.51	1,438,022,846.86

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	57.54	215,500	14,458,942.37	12,399,870.00
ABBOTT LABORATORIES	002824100	ABT	53.37	302,286	14,025,129.06	16,133,003.82
ABERCROMBIE & FITCH CO	002896207	ANF	23.07	90,000	6,309,517.00	2,076,300.00
AETNA INC.	00817Y108	AET	28.50	206,000	6,030,897.38	5,871,000.00
AFLAC INC	001055102	AFL	45.84	250,000	12,382,955.09	11,460,000.00
AIR PROD. & CHEM.	009158106	APD	50.27	25,000	1,390,915.00	1,256,750.00
AIRMEDIA GROUP INC-ADR	009411109	AMCN	4.80	318,000	5,763,299.60	1,526,400.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	15.09	1,200,000	17,443,888.27	18,108,000.00
ALCOA INC.	013817101	AA	11.26	145,000	3,273,798.29	1,632,700.00
ALLEGHENY ENERGY INC.	017361106	AYE	33.86	63,000	2,859,078.60	2,133,180.00
ALLERGAN INC.	018490102	AGN	40.32	140,000	5,024,566.00	5,644,800.00
ALLSTATE CORP	020002101	ALL	32.76	80,000	3,885,610.78	2,620,800.00
ALTRIA GROUP INC	02209S103	MO	15.06	445,000	8,782,865.87	6,701,700.00
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	30.99	80,000	4,156,351.17	2,479,200.00
AMERICAN ELECTRIC POWER	025537101	AEP	33.28	144,000	6,662,907.71	4,792,320.00
AMERICAN EXPRESS CO.	025816109	AXP	18.55	70,000	3,117,885.40	1,298,500.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	23.36	50,000	2,398,950.00	1,168,000.00
AMGEN INC	031162100	AMGN	57.75	112,900	5,326,380.13	6,519,975.00
APPLE INC.	037833100	AAPL	85.35	170,000	18,654,046.09	14,509,500.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	28.83	125,000	4,668,665.85	3,603,750.00
AT&T INC	00206R102	T	28.50	1,055,000	34,788,410.10	30,067,500.00
AUTOLIV, INC	052800109	ALV	21.46	50,000	1,978,402.63	1,073,000.00
AVON PRODUCTS	054303102	AVP	24.03	110,000	4,070,000.00	2,643,300.00
BAKER HUGHES CORP	057224107	BHI	32.07	104,000	4,781,026.05	3,335,280.00
BALL CORPORATION	058498106	BLL	41.59	30,000	1,317,631.83	1,247,700.00
BANK OF AMERICA CORP.	060505104	BAC	14.08	995,460	32,724,252.79	14,016,076.80
BAXTER INTL	071813109	BAX	53.59	170,000	6,269,077.81	9,110,300.00
BB&T CORPORATION	054937107	BBT	27.46	40,000	865,573.50	1,098,400.00
BEST BUY COMPANY INC	086516101	BBY	28.11	40,000	1,415,980.96	1,124,400.00
BIOGEN IDEC INC	09062X103	BIIB	47.63	92,000	4,968,086.65	4,381,960.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 41 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
BJ SERVICES CO	055482103	BJS	11.67	210,000	4,054,794.22	2,450,700.00
BOEING CO	097023105	BA	42.67	140,000	8,726,365.00	5,973,800.00
BRINKS HOME SECURITY	109699108	CFL	21.92	80,000	1,627,838.00	1,753,600.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	2.80	850,000	5,850,322.61	2,380,000.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	55.03	50,000	2,529,719.44	2,751,500.00
CANADIAN PACIFIC RAILWAY LTD	13645T100	CP	33.62	100,000	5,903,295.29	3,362,000.00
CARDINAL HEALTH INC.	14149Y108	CAH	34.47	120,000	6,348,264.66	4,136,400.00
CARNIVAL CORP	143658300	CCL	24.32	241,000	10,836,408.28	5,861,120.00
CATERPILLAR INC.	149123101	CAT	44.67	40,000	2,522,170.00	1,786,800.00
CECO ENVIRONMENTAL CORP	125141101	CECE	2.42	757,070	8,349,871.05	1,832,109.40
CELGENE CORP	151020104	CELG	55.28	31,000	1,953,102.75	1,713,680.00
CENTRAL EUROPEAN MEDIA ENT-A	G20045202	CETV	21.72	30,000	2,338,678.98	651,600.00
CHEVRON CORP.	166764100	CVX	73.97	420,736	16,312,310.41	31,121,841.92
CISCO SYSTEMS	17275R102	CSCO	16.30	1,320,000	28,513,581.45	21,516,000.00
CITIGROUP INC.	172967101	C	6.71	825,000	24,014,622.94	5,535,750.00
CME GROUP INC	12572Q105	CME	208.11	12,982	7,006,268.21	2,701,684.02
COACH INC	189754104	COH	20.77	70,000	2,920,104.51	1,453,900.00
COCA COLA CO.	191216100	KO	45.27	398,300	20,908,881.96	18,031,041.00
COLGATE PALMOLIVE	194162103	CL	68.54	76,000	5,751,326.80	5,209,040.00
COMCAST CORP - CL A	20030N101	CMCSA	16.88	600,000	12,889,354.79	10,128,000.00
CONOCOPHILLIPS	20825C104	COP	51.80	197,502	7,259,350.29	10,230,603.60
CONSOL ENERGY INC.	20854P109	CNX	28.58	50,000	1,286,395.00	1,429,000.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG	25.09	29,000	2,602,301.35	727,610.00
COOPER INDUSTRIES LTD - CLASS A	G24182100	CBE	29.23	20,000	738,528.00	584,600.00
CORN PRODUCTS INT'L INC.	219023108	CPO	28.85	100,000	4,490,382.54	2,885,000.00
CORNING INC	219350105	GLW	9.53	180,000	3,817,007.88	1,715,400.00
COVANTA HOLDING CORP.	22282E102	CVA	21.96	185,000	3,793,172.75	4,062,600.00
CRANE CO	224399105	CR	17.24	40,000	1,443,260.00	689,600.00
CVS/CAREMARK CORP	126650100	CVS	28.74	364,058	9,728,294.26	10,463,026.92
D.R. HORTON INC.	23331A109	DHI	7.07	142,000	4,616,726.81	1,003,940.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
DARDEN RESTAURANTS INC	237194105	DRI	28.18	150,000	2,548,943.50	4,227,000.00
DAVITA INC.	23918K108	DVA	49.57	48,000	2,531,094.86	2,379,360.00
DEAN FOODS CO	242370104	DF	17.97	150,000	3,316,953.97	2,695,500.00
DEERE & CO.	244199105	DE	38.32	30,000	2,002,680.00	1,149,600.00
DELL INC	24702R101	DELL	10.24	200,000	4,728,294.13	2,048,000.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	13.39	125,000	1,622,132.61	1,673,750.00
DOMINION RESOURCES INC-VA	25746U109	D	35.84	75,000	3,251,553.14	2,688,000.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	13.58	100,000	2,695,950.00	1,358,000.00
DOW CHEMICAL CO	260543103	DOW	15.09	83,200	3,014,398.78	1,255,488.00
E I DUPONT DE NEM.	263534109	DD	25.30	265,000	12,685,580.29	6,704,500.00
EATON CORP.	278058102	ETN	49.71	65,000	4,642,317.69	3,231,150.00
EBAY INC	278642103	EBAY	13.96	600,000	10,274,200.00	8,376,000.00
EDISON INTERNATIONAL	281020107	EIX	32.12	68,000	2,195,556.80	2,184,160.00
ELI LILLY & COMPANY	532457108	LLY	40.27	230,600	11,019,684.56	9,286,262.00
EMBARQ CORP	29078E105	EQ	35.96	100,000	4,874,005.25	3,596,000.00
EMMIS COMMUNICATIONS	291525103	EMMS	0.35	1,622,956	13,074,097.80	568,034.60
ENERGIZER HOLDINGS INC.	29266R108	ENR	54.14	187,000	13,677,172.38	10,124,180.00
ENTERGY CORP.	29364G103	ETR	83.13	64,000	5,430,870.30	5,320,320.00
EUROSEAS LTD	Y23592200	ESEA	4.30	200,000	2,615,394.99	860,000.00
EXELON CORP	30161N101	EXC	55.61	138,300	8,596,092.10	7,690,863.00
EXPRESS SCRIPTS	302182100	ESRX	54.98	59,000	2,132,783.80	3,243,820.00
EXXON MOBIL CORPORATION	30231G102	XOM	79.83	943,000	26,341,245.73	75,279,690.00
FIFTH THIRD BANCORP	316773100	FITB	8.26	264,000	2,509,083.06	2,180,640.00
FMC TECHNOLOGIES INC	30249U101	FTI	23.83	97,894	1,480,549.89	2,332,814.02
FORTUNE BRANDS INC.	349631101	FO	41.28	47,000	3,540,337.86	1,940,160.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	24.44	55,000	4,858,846.00	1,344,200.00
GAMESTOP CORP.	36467W109	GME	21.66	100,000	4,095,441.86	2,166,000.00
GANNETT INC	364730101	GCI	8.00	200,000	5,097,087.82	1,600,000.00
GATX CORP	361448103	GMT	30.97	50,000	2,218,042.37	1,548,500.00
GENENTECH INC.	368710406	DNA	82.91	93,000	6,943,597.67	7,710,630.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
GENERAL ELECTRIC CO	369604103	GE	16.20	2,076,200	48,898,318.04	33,634,440.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	66.37	79,000	4,935,256.98	5,243,230.00
GILEAD SCIENCES INC.	375558103	GILD	51.14	175,200	6,215,672.09	8,959,728.00
GOLDMAN SACHS GROUP INC	38141G104	GS	84.39	60,000	7,796,090.00	5,063,400.00
GOODRICH CORP.	382388106	GR	37.02	55,000	2,377,625.61	2,036,100.00
GOODYEAR T & R	382550101	GT	5.97	480,000	7,640,782.29	2,865,600.00
GOOGLE INC - CL A	38259P508	GOOG	307.65	60,000	28,774,922.50	18,459,000.00
HALLIBURTON COMPANY	406216101	HAL	18.18	232,800	5,353,725.78	4,232,304.00
HARLEY-DAVIDSON INC	412822108	HOG	16.97	50,000	1,971,746.00	848,500.00
HASBRO INC	418056107	HAS	29.17	63,000	2,292,114.89	1,837,710.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	1.79	475,000	5,473,985.12	850,250.00
HEWLETT-PACKARD CO	428236103	HPQ	36.29	585,000	15,774,571.64	21,229,649.99
HFF INC - CL A	40418F108	HF	2.45	150,000	2,769,820.64	367,500.00
HOME DEPOT INC.	437076102	HD	23.02	150,000	4,575,156.07	3,453,000.00
HONEYWELL INTERNATIONAL INC	438516106	HON	32.83	145,000	6,761,975.25	4,760,350.00
ILLINOIS TOOL WORKS	452308109	ITW	35.05	130,000	6,334,698.35	4,556,500.00
INGERSOLL-RAND CO-A	G4776G101	IR	17.35	120,000	5,278,808.93	2,082,000.00
INTEL CORP.	458140100	INTC	14.66	425,000	8,719,426.05	6,230,500.01
INTERACTIVE BROKERS GROUP-CL A	45841N107	IBKR	17.89	335,000	9,359,530.21	5,993,150.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	82.44	20,000	2,530,746.00	1,648,800.00
INTERNATIONAL PAPER	460146103	IP	11.80	61,100	2,275,266.07	720,980.00
INTL BUS MACH CORP	459200101	IBM	84.16	220,000	16,862,222.65	18,515,200.00
INTL GAME TECHNOLOGY	459902102	IGT	11.89	91,000	3,692,925.59	1,081,990.00
INVESCO LTD	G491BT108	IVZ	14.44	180,000	2,342,077.78	2,599,200.00
JM SMUCKER CO	832696405	SJM	43.36	51,972	1,276,232.53	2,253,505.92
JOHNSON & JOHNSON	478160104	JNJ	59.83	535,800	20,873,247.04	32,056,914.00
JOHNSON CONTROLS	478366107	JCI	18.16	115,000	3,727,626.63	2,088,400.00
JPMORGAN CHASE & CO.	46625H100	JPM	31.53	630,000	23,457,775.52	19,863,900.00
KEYCORP	493267108	KEY	8.52	242,000	2,685,332.00	2,061,840.00
KOHL'S CORP	500255104	KSS	36.20	100,000	4,213,660.00	3,620,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
KRAFT FOODS INC - A	50075N104	KFT	26.85	183,949	6,816,763.65	4,939,030.65
LABORATORY CRP OF AMER HLDGS	50540R409	LH	64.41	77,000	5,500,350.37	4,959,570.00
LAZARD LTD CL. A	G54050102	LAZ	29.74	180,000	6,308,308.75	5,353,200.00
LEGG MASON INC.	524901105	LM	21.91	60,000	1,455,696.00	1,314,600.00
LENNOX INTERNATIONAL INC.	526107107	LII	32.29	95,000	3,184,698.91	3,067,550.00
LIBERTY ENTERTAINMENT-CL A	53071M500	LMDIA	17.48	200,000	4,034,617.06	3,496,000.00
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	15.18	125,000	3,311,697.16	1,897,500.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	3.12	485,000	11,059,744.24	1,513,200.00
LIMITED BRANDS INC.	532716107	LTD	10.04	200,000	5,367,140.00	2,008,000.00
LOWE'S COS	548661107	LOW	21.52	190,000	3,937,078.14	4,088,800.00
M&T BANK CORPORATION	55261F104	MTB	57.41	15,000	900,112.50	861,150.00
MACROVISION SOLUTIONS CORP	55611C108	MVSN	12.65	1,652,584	37,015,746.37	20,905,187.60
MARATHON OIL CORP	565849106	MRO	27.36	230,000	9,266,308.00	6,292,800.00
MASTERCARD INC-CLASS A	57636Q104	MA	142.93	15,000	2,088,792.00	2,143,950.00
MCDERMOTT INTERNATIONAL	580037109	MDR	9.88	265,000	8,587,713.00	2,618,200.00
MCDONALDS CORPORATION	580135101	MCD	62.19	183,580	6,023,188.66	11,416,840.20
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	41.91	194,000	4,389,295.92	8,130,540.00
MEDTRONIC INC	585055106	MDT	31.42	285,000	12,217,913.20	8,954,700.00
MERCK & CO INC	589331107	MRK	30.40	440,566	16,165,307.04	13,393,206.40
METLIFE INC	59156R108	MET	34.86	69,637	3,467,080.03	2,427,545.82
MICROSOFT CORP.	594918104	MSFT	19.44	1,208,000	30,890,811.08	23,483,520.01
MONSANTO COMPANY	61166W101	MON	70.35	55,000	5,006,910.50	3,869,250.00
MORGAN STANLEY	617446448	MS	16.04	280,000	7,638,647.38	4,491,200.00
MOTOROLA INC	620076109	MOT	4.43	600,000	8,920,530.01	2,658,000.00
MYLAN INC	628530107	MYL	9.89	250,000	3,308,626.47	2,472,500.00
NEWELL RUBBERMAID INC.	651229106	NWL	9.78	368,000	8,093,598.39	3,599,040.00
NEWS CORP INC-CL A	65248E104	NWSA	9.09	650,000	8,858,255.25	5,908,500.00
NII HOLDINGS INC	62913F201	NIHD	18.18	180,000	9,172,587.79	3,272,400.00
NORDSTROM INC	655664100	JWN	13.31	160,000	7,577,412.62	2,129,600.00
NORTHROP GRUMMAN CORP.	666807102	NOC	45.04	180,000	13,328,779.71	8,107,200.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 45 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
NUANCE COMMUNICATIONS	67020Y100	NUAN	10.36	1,375,000	16,375,795.03	14,245,000.00
NUCOR CORP	670346105	NUE	46.20	101,000	5,597,315.94	4,666,200.00
NV ENERGY INC	67073Y106	NVE	9.89	194,000	2,203,350.00	1,918,660.00
NYSE EURONEXT	629491101	NYX	27.38	215,000	11,320,193.50	5,886,700.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	5.25	150,000	1,253,970.00	787,500.00
OSHKOSH CORPORATION	688239201	OSK	8.89	180,000	7,073,515.75	1,600,200.00
OSI PHARMACEUTICALS INC	671040103	OSIP	39.05	25,313	851,831.23	988,472.65
PACCAR INC	693718108	PCAR	28.60	130,000	6,995,263.69	3,718,000.00
PACTIV CORPORATION	695257105	PTV	24.88	140,000	3,650,414.00	3,483,200.00
PARKER-HANNIFIN CORP.	701094104	PH	42.54	50,000	3,143,339.10	2,127,000.00
PENN NATIONAL GAMING INC	707569109	PENN	21.38	118,000	4,273,547.96	2,522,840.00
PEPCO HOLDINGS INC.	713291102	POM	17.76	170,000	4,600,412.08	3,019,200.00
PEPSICO INC.	713448108	PEP	54.77	297,000	14,817,524.03	16,266,690.00
PFIZER INC.	717081103	PFE	17.71	840,700	18,937,647.69	14,888,797.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	43.51	370,000	16,463,214.80	16,098,700.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	49.00	90,000	5,692,970.00	4,410,000.00
PPG INDUSTRIES INC.	693506107	PPG	42.43	65,000	3,952,638.94	2,757,950.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	22.57	50,000	1,948,005.00	1,128,500.00
PROCTER & GAMBLE CO	742718109	PG	61.82	371,204	14,896,293.25	22,947,831.28
PROTECTION ONE INC	743663403	PONE	4.78	1,596,700	20,456,141.77	7,632,226.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	30.26	160,000	10,879,666.70	4,841,600.00
PULTE HOMES, INC.	745867101	PHM	10.93	80,000	713,394.00	874,400.00
QUALCOMM INC	747525103	QCOM	35.83	315,000	10,460,491.00	11,286,450.00
QUANTA SERVICES INC.	74762E102	PWR	19.80	220,000	6,227,058.00	4,356,000.00
QUESTAR CORP	748356102	STR	32.69	62,000	3,060,459.00	2,026,780.00
QWEST COMMUNICATIONS INTL.	749121109	Q	3.64	1,400,000	5,573,261.78	5,096,000.00
RALCORP HOLDINGS	751028101	RAH	58.40	10,603	594,800.08	619,215.20
RAYTHEON COMPANY	755111507	RTN	51.04	162,500	9,280,984.84	8,294,000.00
REINSURANCE GROUP OF AMERICA	759351604	RGA	42.82	217,101	9,919,736.33	9,296,264.82
ROCKWELL AUTOMATION INC	773903109	ROK	32.24	180,139	8,295,702.98	5,807,681.36

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
ROCKWELL COLLINS	774341101	COL	39.09	168,650	7,687,583.98	6,592,528.49
ROHM & HAAS CO	775371107	ROH	61.79	10,000	642,300.00	617,900.00
RPM INTERNATIONAL INC.	749685103	RPM	13.29	120,000	2,551,711.50	1,594,800.00
SAFEWAY INC	786514208	SWY	23.77	120,000	3,204,907.09	2,852,400.00
SEALED AIR CORP.	81211K100	SEE	14.94	80,000	1,823,558.00	1,195,200.00
SEPRACOR INC.	817315104	SEPR	10.98	94,000	2,734,950.83	1,032,120.00
SOUTHERN CO	842587107	SO	37.00	201,000	7,146,451.85	7,437,000.01
SOVEREIGN BANCORP INC	845905108	SOV	2.98	230,000	1,902,268.08	685,400.00
SPRINT NEXTEL CORP	852061100	S	1.83	1,000,000	12,906,953.77	1,830,000.00
ST JUDE MED. INC.	790849103	STJ	32.96	150,000	4,710,372.99	4,944,000.00
STAPLES INC	855030102	SPLS	17.92	250,000	5,632,685.00	4,480,000.00
STARBUCKS CORP.	855244109	SBUX	9.46	130,000	4,243,393.25	1,229,800.00
STATE STREET CORP	857477103	STT	39.33	113,000	7,476,603.28	4,444,290.00
STRYKER CORP.	863667101	SYK	39.95	130,000	7,121,706.43	5,193,500.00
SUN MICROSYSTEMS INC.	866810203	JAVA	3.82	370,000	6,836,089.90	1,413,400.00
SUNTRUST BANKS INC.	867914103	STI	29.54	96,000	3,614,822.07	2,835,840.00
SYNOVUS FINANCIAL CORP	87161C105	SNV	8.30	189,000	2,172,687.80	1,568,700.00
SYSCO CORP.	871829107	SYX	22.94	200,000	5,600,417.00	4,588,000.00
TARGET CORP	87612E106	TGT	34.53	150,000	8,658,397.50	5,179,500.00
TECO ENERGY	872375100	TE	12.35	133,000	1,700,379.80	1,642,550.00
TEREX CORP	880779103	TEX	17.32	50,000	2,429,839.22	866,000.00
THE BANK OF NEW YORK MELLON CORP	064058100	BK	28.33	141,210	5,179,068.09	4,000,479.30
THE BLACKSTONE GROUP LP	09253U108	BX	6.53	200,000	5,748,578.46	1,306,000.00
THERMO ELECTRON CORP.	883556102	TMO	34.07	105,000	5,406,282.25	3,577,350.00
TIME WARNER INC.	887317105	TWX	10.06	1,600,000	23,383,200.00	16,096,000.00
TJX COS. INC.	872540109	TJX	20.57	200,000	5,764,689.78	4,114,000.00
TRANSOCEAN LTD	H8817H100	RIG	47.25	130,923	7,925,104.04	6,186,111.75
TRAVELERS COS INC	89417E109	TRV	45.20	140,000	5,965,552.68	6,328,000.00
TYCO INTERNATIONAL LTD	G9143X208	TYC	21.60	45,791	2,058,100.15	989,085.60
UNITED STATES STEEL CORP.	912909108	X	37.20	25,000	1,700,687.50	930,000.00



Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 47 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA			LARGE-CAP CORE ANALYST (F)			
Instrument: COM			COMMON STOCK			
UNITEDHEALTH GROUP INC	91324P102	UNH	26.60	297,600	10,291,071.56	7,916,160.00
URS CORPORATION	903236107	URS	40.77	150,000	5,694,346.46	6,115,500.00
US BANCORP	902973304	USB	25.01	192,000	5,530,050.70	4,801,920.00
VALERO ENERGY CORP.	91913Y100	VLO	21.64	201,000	9,325,479.00	4,349,640.00
VALSPAR CORP	920355104	VAL	18.09	230,200	5,987,142.28	4,164,318.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.90	610,000	22,882,536.14	20,679,000.01
VIACOM INC. CL B	92553P201	VIA.B	19.06	125,000	3,667,260.25	2,382,500.00
VIRGIN MEDIA, INC	92769L101	VMED	4.99	175,000	1,888,851.36	873,250.00
VISA INC-CLASS A	92826C839	V	52.45	60,000	3,048,141.09	3,147,000.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	3.42	500,000	5,616,709.05	1,710,000.00
WAL MART STORES INC	931142103	WMT	56.06	316,500	11,168,001.23	17,742,990.00
WEATHERFORD INTERNATIONAL, LTD.	G95089101	WFT	10.82	85,000	767,164.00	919,700.00
WEBSense INC	947684106	WBSN	14.97	318,800	5,892,160.98	4,772,436.00
WEIGHT WATCHERS INTL	948626106	WTW	29.42	45,000	1,768,279.50	1,323,900.00
WELLS FARGO COMPANY	949746101	WFC	29.48	628,217	25,919,009.35	18,519,846.59
WEYERHAEUSER CO.	962166104	WY	30.61	21,600	1,256,841.56	661,176.00
WYETH	983024100	WYE	37.51	305,800	11,819,763.79	11,470,558.00
XCEL ENERGY INC	98389B100	XEL	18.55	206,000	4,719,138.60	3,821,300.00
XTO ENERGY INC.	98385X106	XTO	35.27	95,000	5,113,095.00	3,350,650.00
YAHOO INC	984332106	YHOO	12.20	500,000	6,555,155.48	6,100,000.00
ZIMMER HOLDINGS INC	98956P102	ZMH	40.42	115,000	7,955,677.30	4,648,300.00
COMMON STOCK TOTAL				59,265,683	1,702,380,985.31	1,338,736,814.76
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
AMB PROPERTY CORP.	00163T109	AMB	23.42	100,000	4,458,217.16	2,342,000.00
BOSTON PROPERTIES INC	101121101	BXP	55.00	20,000	1,641,526.00	1,100,000.00
DEVELOPERS DIVERSIFIED RE	251591103	DDR	4.88	75,000	2,422,967.43	366,000.00
DIGITAL REALTY TRUST INC	253868103	DLR	32.85	100,000	4,505,268.47	3,285,000.00
DOUGLAS EMMETT INC	25960P109	DEI	13.06	25,000	418,508.40	326,500.00
DUKE RE CORPORATION	264411505	DRE	10.96	75,000	1,832,976.80	822,000.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	76.75	15,000	1,146,516.37	1,151,250.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCA LARGE-CAP CORE ANALYST (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
NATIONWIDE HEALTH PP	638620104	NHP	28.72	75,000	2,494,400.70	2,154,000.00
PROLOGIS TRUST	743410102	PLD	13.89	65,000	2,663,800.00	902,850.00
REGENCY CENTERS CORP	758849103	REG	46.70	50,000	3,023,662.83	2,335,000.00
SIMON PROP GROUP INC.	828806109	SPG	53.13	40,000	2,952,823.30	2,125,200.00
VENTAS INC.	92276F100	VTR	33.57	75,000	3,262,412.42	2,517,749.99
REAL ESTATE INVESTMENT TRUST TOTAL				715,000	30,823,079.88	19,427,549.99
LARGE-CAP CORE ANALYST (F) TOTAL				59,980,683	1,733,204,065.19	1,358,164,364.75

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 49 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	57.54	748,500	42,044,128.84	43,068,690.00
ABBOTT LABORATORIES	002824100	ABT	53.37	1,640,100	52,815,632.99	87,532,137.00
ACCENTURE LTD - CL A	G1150G111	ACN	32.79	634,700	27,062,038.04	20,811,813.00
ADOBE SYSTEMS INC.	00724F101	ADBE	21.29	565,200	12,542,709.51	12,033,108.00
AETNA INC.	00817Y108	AET	28.50	515,200	6,152,666.01	14,683,200.00
AFLAC INC	001055102	AFL	45.84	505,100	15,369,744.36	23,153,784.00
AIR PROD. & CHEM.	009158106	APD	50.27	223,900	22,076,607.17	11,255,453.00
ALCOA INC.	013817101	AA	11.26	866,200	24,151,378.10	9,753,412.00
ALLSTATE CORP	020002101	ALL	32.76	585,300	20,910,714.22	19,174,428.00
ALTRIA GROUP INC	02209S103	MO	15.06	2,225,700	18,370,637.08	33,519,042.00
AMAZON COM INC	023135106	AMZN	51.28	334,700	23,107,384.98	17,163,416.00
AMERICAN EXPRESS CO.	025816109	AXP	18.55	1,069,800	34,945,200.61	19,844,790.00
AMERICAN INTL GROUP	026874107	AIG	1.57	2,468,800	115,091,493.08	3,876,016.00
AMGEN INC	031162100	AMGN	57.75	1,157,000	40,738,409.40	66,816,750.00
ANADARKO PETROLEUM CORP	032511107	APC	38.55	497,500	12,943,429.62	19,178,625.00
APACHE CORP.	037411105	APA	74.53	354,500	13,666,804.16	26,420,885.00
APPLE INC.	037833100	AAPL	85.35	936,900	28,307,957.53	79,964,415.00
APPLIED MATERIALS INC.	038222105	AMAT	10.13	1,438,500	28,499,228.81	14,572,005.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	28.83	684,300	26,963,456.38	19,728,369.00
AT&T INC	00206R102	T	28.50	6,313,600	183,664,189.21	179,937,600.00
AUTOMATIC DATA PROC.	053015103	ADP	39.34	550,900	17,772,067.87	21,672,406.00
BAKER HUGHES CORP	057224107	BHI	32.07	327,300	10,862,503.76	10,496,511.00
BANK OF AMERICA CORP.	060505104	BAC	14.08	6,728,030	212,196,421.34	94,730,657.48
BAXTER INTL	071813109	BAX	53.59	666,700	18,446,226.31	35,728,453.00
BB&T CORPORATION	054937107	BBT	27.46	581,100	19,834,840.77	15,957,006.00
BECTON DICKINSON & COMPANY	075887109	BDX	68.39	259,400	9,131,143.89	17,740,366.00
BEST BUY COMPANY INC	086516101	BBY	28.11	354,900	10,212,134.49	9,976,239.00
BIOGEN IDEC INC	09062X103	BIIB	47.63	308,500	14,329,125.46	14,693,855.00
BLACKROCK INC	09247X101	BLK	134.15	18,500	3,284,943.25	2,481,775.00
BOEING CO	097023105	BA	42.67	798,600	34,742,059.56	34,076,262.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 50 of 342

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						
BOSTON SCIENTIFIC CORP.	101137107	BSX	7.74	1,590,100	26,516,327.93	12,307,374.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	23.25	2,103,700	60,146,039.31	48,911,025.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	75.71	299,100	13,967,970.00	22,644,861.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	31.89	398,700	25,872,530.60	12,714,543.00
CARDINAL HEALTH INC.	14149Y108	CAH	34.47	379,200	17,975,510.30	13,071,024.00
CARNIVAL CORP	143658300	CCL	24.32	463,500	22,864,455.00	11,272,320.00
CATERPILLAR INC.	149123101	CAT	44.67	653,700	21,591,241.37	29,200,779.00
CELGENE CORP	151020104	CELG	55.28	486,900	16,644,468.59	26,915,832.00
CHESAPEAKE ENERGY CORP	165167107	CHK	16.17	613,100	38,747,295.96	9,913,827.00
CHEVRON CORP.	166764100	CVX	73.97	2,198,100	84,305,352.37	162,593,457.00
CHUBB CORP	171232101	CB	51.00	388,400	12,303,867.55	19,808,400.00
CISCO SYSTEMS	17275R102	CSCO	16.30	6,277,600	130,236,563.14	102,324,880.00
CITIGROUP INC.	172967101	C	6.71	5,785,600	147,450,952.97	38,821,376.00
CME GROUP INC	12572Q105	CME	208.11	71,300	26,062,564.14	14,838,243.00
COCA COLA CO.	191216100	KO	45.27	2,468,500	114,765,037.67	111,748,995.00
COLGATE PALMOLIVE	194162103	CL	68.54	539,700	21,446,616.30	36,991,038.00
COMCAST CORP - CL A	20030N101	CMCSA	16.88	2,979,800	59,788,333.29	50,299,024.00
CONOCOPHILLIPS	20825C104	COP	51.80	1,639,200	40,661,430.87	84,910,560.00
CORNING INC	219350105	GLW	9.53	1,673,700	25,361,829.73	15,950,361.00
COSTCO WHOLESALE CORP.	22160K105	COST	52.50	460,400	17,888,519.82	24,171,000.00
COVIDIEN LTD	G2552X108	COV	36.24	530,900	23,179,786.80	19,239,816.00
CSX CORP.	126408103	CSX	32.47	430,100	26,721,080.76	13,965,347.00
CVS/CAREMARK CORP	126650100	CVS	28.74	1,519,000	23,386,995.62	43,656,060.00
DANAHER CORP	235851102	DHR	56.61	271,700	10,371,855.11	15,380,937.00
DEERE & CO.	244199105	DE	38.32	458,000	12,422,974.26	17,550,560.00
DELL INC	24702R101	DELL	10.24	1,929,500	49,037,372.57	19,758,080.00
DEVON ENERGY CORPORATION	25179M103	DVN	65.71	474,100	13,907,389.91	31,153,111.00
DISNEY (WALT) CO.	254687106	DIS	22.69	2,024,700	55,084,045.03	45,940,443.00
DOMINION RESOURCES INC-VA	25746U109	D	35.84	614,200	19,684,352.22	22,012,928.00
DOW CHEMICAL CO	260543103	DOW	15.09	988,800	33,831,886.67	14,920,992.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 51 of 342

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						
DUKE ENERGY CORPORATION	26441C105	DUK	15.01	1,343,900	20,348,500.17	20,171,939.00
E I DUPONT DE NEM.	263534109	DD	25.30	957,200	45,872,060.12	24,217,160.00
EBAY INC	278642103	EBAY	13.96	1,179,200	33,445,828.05	16,461,632.00
ELI LILLY & COMPANY	532457108	LLY	40.27	1,062,100	52,002,714.52	42,770,767.00
EMC CORP	268648102	EMC	10.47	2,196,900	30,871,242.38	23,001,543.00
EMERSON ELECTRIC CO	291011104	EMR	36.61	829,700	21,170,725.31	30,375,317.00
ENTERGY CORP.	29364G103	ETR	83.13	203,500	19,715,595.20	16,916,955.00
EOG RESOURCES INC	26875P101	EOG	66.58	263,900	16,114,690.61	17,570,462.00
EXELON CORP	30161N101	EXC	55.61	697,100	22,367,304.06	38,765,731.00
EXXON MOBIL CORPORATION	30231G102	XOM	79.83	5,615,000	148,787,348.70	448,245,450.00
FED. NATL. MTG. ASSN.	313586109	FNM	0.76	1,131,100	52,641,436.48	859,636.00
FEDEX CORPORATION	31428X106	FDX	64.15	329,500	17,345,915.18	21,137,425.00
FIRST ENERGY CORP.	337932107	FE	48.58	324,000	10,803,443.51	15,739,920.00
FIRST SOLAR INC	336433107	FSLR	137.96	47,500	12,644,348.00	6,553,100.00
FPL GROUP INC.	302571104	FPL	50.33	433,700	17,884,978.94	21,828,121.00
FRANKLIN RESOURCES INC	354613101	BEN	63.78	163,800	7,652,185.58	10,447,164.00
FREDDIE MAC	313400301	FRE	0.73	687,300	33,662,950.17	501,729.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	24.44	407,300	33,762,248.68	9,954,412.00
GENENTECH INC.	368710406	DNA	82.91	493,600	20,614,612.35	40,924,376.00
GENERAL DYNAMICS CORP.	369550108	GD	57.59	423,500	17,705,185.00	24,389,365.00
GENERAL ELECTRIC CO	369604103	GE	16.20	11,181,900	256,833,969.85	181,146,780.00
GENERAL MILLS INC	370334104	GIS	60.75	356,000	16,384,150.72	21,627,000.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	66.37	284,100	11,141,462.81	18,855,717.00
GILEAD SCIENCES INC.	375558103	GILD	51.14	980,300	10,554,684.78	50,132,542.00
GOLDMAN SACHS GROUP INC	38141G104	GS	84.39	469,900	43,861,217.60	39,654,861.00
GOOGLE INC - CL A	38259P508	GOOG	307.65	251,700	82,898,340.51	77,435,505.00
HALLIBURTON COMPANY	406216101	HAL	18.18	927,100	16,503,844.51	16,854,678.00
HARTFORD FINL SERVICES	416515104	HIG	16.42	334,400	16,631,888.06	5,490,848.00
HESS CORP.	42809H107	HES	53.64	298,900	37,970,641.94	16,032,996.00
HEWLETT-PACKARD CO	428236103	HPQ	36.29	2,619,900	57,991,088.75	95,076,171.00

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						
HOME DEPOT INC.	437076102	HD	23.02	1,796,000	49,103,590.29	41,343,920.00
HONEYWELL INTERNATIONAL INC	438516106	HON	32.83	788,000	30,880,751.41	25,870,040.00
ILLINOIS TOOL WORKS	452308109	ITW	35.05	498,300	16,544,865.15	17,465,415.00
INTEL CORP.	458140100	INTC	14.66	6,087,200	129,433,871.74	89,238,352.00
INTL BUS MACH CORP	459200101	IBM	84.16	1,459,600	109,797,634.75	122,839,936.00
JOHNSON & JOHNSON	478160104	JNJ	59.83	2,994,900	103,989,196.47	179,184,867.00
JOHNSON CONTROLS	478366107	JCI	18.16	630,600	17,282,644.00	11,451,696.00
JPMORGAN CHASE & CO.	46625H100	JPM	31.53	3,936,200	151,538,056.31	124,108,386.00
KELLOGG CO.	487836108	K	43.85	265,700	9,401,901.56	11,650,945.00
KIMBERLY-CLARK CORP	494368103	KMB	52.74	444,700	23,389,807.52	23,453,478.00
KRAFT FOODS INC - A	50075N104	KFT	26.85	1,562,100	23,841,779.72	41,942,385.00
KROGER CO.	501044101	KR	26.41	701,900	20,432,309.00	18,537,179.00
LAS VEGAS SANDS CORP	517834107	LVS	5.93	175,300	9,124,903.69	1,039,529.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	84.08	349,500	15,512,261.33	29,385,960.00
LOEWS CORP	540424108	L	28.25	333,600	8,730,675.26	9,424,200.00
LOWE'S COS	548661107	LOW	21.52	1,553,700	19,634,944.61	33,435,624.00
MARATHON OIL CORP	565849106	MRO	27.36	752,300	21,668,680.96	20,582,928.00
MASTERCARD INC-CLASS A	57636Q104	MA	142.93	77,200	20,972,592.04	11,034,196.00
MCDONALDS CORPORATION	580135101	MCD	62.19	1,204,600	35,934,337.20	74,914,074.00
MCKESSON CORP	58155Q103	MCK	38.73	294,700	13,990,599.51	11,413,731.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	41.91	538,400	12,545,517.45	22,564,344.00
MEDTRONIC INC	585055106	MDT	31.42	1,193,500	35,765,612.71	37,499,770.00
MERCK & CO INC	589331107	MRK	30.40	2,281,100	98,675,422.05	69,345,440.00
METLIFE INC	59156R108	MET	34.86	536,400	19,682,132.16	18,698,904.00
MICROSOFT CORP.	594918104	MSFT	19.44	8,531,500	215,103,671.55	165,852,360.00
MONSANTO COMPANY	61166W101	MON	70.35	583,200	19,340,774.98	41,028,120.00
MORGAN STANLEY	617446448	MS	16.04	1,176,600	44,953,912.42	18,872,664.00
MOSAIC COMPANY	61945A107	MOS	34.60	165,000	24,444,816.00	5,709,000.00
MOTOROLA INC	620076109	MOT	4.43	2,396,700	42,808,304.55	10,617,381.00
NATIONAL OILWELL VARCO INC	637071101	NOV	24.44	441,200	38,998,682.76	10,782,928.00

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						
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	40.70	464,000	17,119,684.13	18,884,800.00
NEWS CORP INC-CL A	65248E104	NWSA	9.09	2,461,300	41,602,642.65	22,373,217.00
NIKE INC. -CL B	654106103	NKE	51.00	376,000	12,504,138.13	19,176,000.00
NORFOLK SOUTHERN CORP.	655844108	NSC	47.05	399,300	21,250,746.00	18,787,065.00
NORTHROP GRUMMAN CORP.	666807102	NOC	45.04	363,500	16,220,442.07	16,372,040.00
NUCOR CORP	670346105	NUE	46.20	336,100	18,082,694.77	15,527,820.00
NYSE EURONEXT	629491101	NYX	27.38	281,600	21,227,008.00	7,710,208.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	59.99	872,200	12,811,012.89	52,323,278.00
OMNICOM GROUP	681919106	OMC	26.92	340,400	12,118,001.45	9,163,568.00
ORACLE SYS. CORP.	68389X105	ORCL	17.73	4,138,800	41,888,931.41	73,380,924.00
PACCAR INC	693718108	PCAR	28.60	388,100	22,621,055.33	11,099,660.00
PEABODY ENERGY CORP	704549104	BTU	22.75	288,500	24,243,578.20	6,563,375.00
PEPSICO INC.	713448108	PEP	54.77	1,685,600	54,566,829.87	92,320,312.00
PFIZER INC.	717081103	PFE	17.71	7,189,500	157,935,905.84	127,326,045.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	43.51	2,241,600	41,489,049.89	97,532,016.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	49.00	452,300	24,537,035.09	22,162,700.00
PRAXAIR INC.	74005P104	PX	59.36	332,800	15,471,872.00	19,755,008.00
PROCTER & GAMBLE CO	742718109	PG	61.82	3,203,300	107,981,445.02	198,028,006.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	30.26	461,000	18,130,819.75	13,949,860.00
PUBLIC SVC ENTERPRISES	744573106	PEG	29.17	540,400	17,865,624.00	15,763,468.00
QUALCOMM INC	747525103	QCOM	35.83	1,720,200	39,358,944.69	61,634,766.00
RAYTHEON COMPANY	755111507	RTN	51.04	449,500	15,891,301.58	22,942,480.00
REYNOLDS AMERICAN INC	761713106	RAI	40.31	182,000	10,322,073.37	7,336,420.00
SCHERING-PLOUGH	806605101	SGP	17.03	1,723,100	35,820,821.80	29,344,393.00
SCHLUMBERGER	806857108	SLB	42.33	1,267,900	113,272,713.24	53,670,207.00
SCHWAB (CHARLES) CORP	808513105	SCHW	16.17	993,000	13,394,532.96	16,056,810.00
SOUTHERN CO	842587107	SO	37.00	815,300	23,043,262.24	30,166,100.00
SOUTHERN COPPER CORP	84265V105	PCU	16.06	233,700	7,370,898.00	3,753,222.00
SPRINT NEXTEL CORP	852061100	S	1.83	2,951,000	53,436,522.92	5,400,330.00
STAPLES INC	855030102	SPLS	17.92	746,200	10,436,937.60	13,371,904.00

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						
STATE STREET CORP	857477103	STT	39.33	453,000	22,649,907.07	17,816,490.00
STRYKER CORP.	863667101	SYK	39.95	326,900	9,688,915.55	13,059,655.00
SUNTRUST BANKS INC.	867914103	STI	29.54	375,500	24,173,698.62	11,092,270.00
SYMANTEC CORP	871503108	SYMC	13.52	892,800	14,566,504.69	12,070,656.00
SYSCO CORP.	871829107	SYX	22.94	638,300	15,781,952.49	14,642,602.00
TARGET CORP	87612E106	TGT	34.53	838,100	24,616,934.66	28,939,593.00
TEXAS INSTRS INC	882508104	TXN	15.52	1,405,700	39,147,420.28	21,816,464.00
THE BANK OF NEW YORK MELLON CORP	064058100	BK	28.33	1,215,500	40,574,148.44	34,435,115.00
THE DIRECTV GROUP INC	25459L106	DTV	22.91	580,400	8,638,193.18	13,296,964.00
THERMO ELECTRON CORP.	883556102	TMO	34.07	444,400	22,472,932.03	15,140,708.00
TIME WARNER CABLE-A	88732J108	TWC	21.45	165,100	6,523,101.00	3,541,395.00
TIME WARNER INC.	887317105	TWX	10.06	3,802,700	113,917,853.60	38,255,162.00
TRAVELERS COS INC	89417E109	TRV	45.20	642,600	23,640,746.95	29,045,520.00
TYCO ELECTRONICS	G9144P105	TEL	16.21	508,000	20,094,988.59	8,234,680.00
TYCO INTERNATIONAL LTD	G9143X208	TYC	21.60	512,500	27,508,160.72	11,070,000.00
UNION PACIFIC CORP.	907818108	UNP	47.80	549,200	15,064,685.46	26,251,760.00
UNITED PARCEL SERVICES INC	911312106	UPS	55.16	726,900	49,097,164.95	40,095,804.00
UNITED STATES STEEL CORP.	912909108	X	37.20	125,100	23,380,264.26	4,653,720.00
UNITED TECHNOLOGIES	913017109	UTX	53.60	1,034,200	37,038,358.85	55,433,120.00
UNITEDHEALTH GROUP INC	91324P102	UNH	26.60	1,305,800	26,476,977.23	34,734,280.00
US BANCORP	902973304	USB	25.01	1,849,700	44,452,949.47	46,260,997.00
VALERO ENERGY CORP.	91913Y100	VLO	21.64	561,600	23,564,441.16	12,153,024.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.90	3,029,400	117,591,297.41	102,696,660.00
VIACOM INC. CL B	92553P201	VIA.B	19.06	594,500	27,756,174.33	11,331,170.00
VISA INC-CLASS A	92826C839	V	52.45	475,700	39,284,970.95	24,950,465.00
VMWARE INC-CLASS A	928563402	VMW	23.69	44,100	3,630,451.30	1,044,729.00
WAL MART STORES INC	931142103	WMT	56.06	2,384,400	77,999,753.90	133,669,464.00
WALGREEN CO.	931422109	WAG	24.67	1,052,600	23,515,499.15	25,967,642.00
WASTE MANAGEMENT INC.	94106L109	WMI	33.14	521,400	16,866,679.78	17,279,196.00
WEATHERFORD INTERNATIONAL, LTD.	G95089101	WFT	10.82	722,200	34,990,806.66	7,814,204.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 55 of 342

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						
WELLPOINT INC.	94973V107	WLP	42.13	559,200	29,581,902.93	23,559,096.00
WELLS FARGO COMPANY	949746101	WFC	29.48	4,484,254	161,302,513.59	132,195,820.01
WESTERN UNION CO.	959802109	WU	14.34	786,400	10,118,916.88	11,276,976.00
WILLIAMS COS. INC.	969457100	WMB	14.48	621,100	24,323,642.42	8,993,528.00
WYETH	983024100	WYE	37.51	1,417,000	53,844,419.73	53,151,670.00
XTO ENERGY INC.	98385X106	XTO	35.27	587,800	22,594,369.13	20,731,706.00
YAHOO INC	984332106	YHOO	12.20	1,464,500	46,569,869.71	17,866,900.00
ZIMMER HOLDINGS INC	98956P102	ZMH	40.42	246,000	10,569,363.01	9,943,320.00
COMMON STOCK TOTAL				231,157,184	7,217,796,229.37	6,921,844,242.49
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
SIMON PROP GROUP INC.	828806109	SPG	53.13	238,800	17,760,991.16	12,687,444.00
REAL ESTATE INVESTMENT TRUST TOTAL				238,800	17,760,991.16	12,687,444.00
LARGE-CAP PASSIVE (P) TOTAL				231,395,984	7,235,557,220.53	6,934,531,686.49

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 56 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	57.54	384,300	24,096,768.47	22,112,622.00
ABBOTT LABORATORIES	002824100	ABT	53.37	513,900	21,929,405.78	27,426,843.00
ABERCROMBIE & FITCH CO	002896207	ANF	23.07	527,900	36,509,204.03	12,178,653.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	15.09	500,000	5,982,517.51	7,545,000.00
ALTRIA GROUP INC	02209S103	MO	15.06	1,570,000	32,416,981.22	23,644,200.00
AMR CORP.	001765106	AMR	10.67	700,000	10,171,148.26	7,469,000.00
APPLE INC.	037833100	AAPL	85.35	190,000	18,986,169.84	16,216,500.00
AT&T INC	00206R102	T	28.50	1,199,445	40,242,652.45	34,184,182.50
BAKER HUGHES CORP	057224107	BHI	32.07	60,000	4,160,708.50	1,924,200.00
BANK OF AMERICA CORP.	060505104	BAC	14.08	386,300	9,459,482.24	5,439,104.00
BERKSHIRE HATHAWAY INC. CLASS A	084670108	BRK.A	96,600.00	90	11,354,692.60	8,694,000.00
BEST BUY COMPANY INC	086516101	BBY	28.11	260,000	10,521,833.05	7,308,600.01
BJ SERVICES CO	055482103	BJS	11.67	230,000	2,522,712.09	2,684,100.00
BOEING CO	097023105	BA	42.67	532,900	34,174,730.45	22,738,843.00
CHEVRON CORP.	166764100	CVX	73.97	402,200	21,102,394.26	29,750,734.00
CISCO SYSTEMS	17275R102	CSCO	16.30	2,118,600	48,991,700.02	34,533,180.00
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	25.61	100,000	3,147,898.06	2,561,000.02
COCA COLA CO.	191216100	KO	45.27	690,000	36,289,415.12	31,236,299.98
COMCAST CORP - CL A	20030N101	CMCSA	16.88	3,215,950	66,830,999.41	54,285,236.00
CONOCOPHILLIPS	20825C104	COP	51.80	312,000	21,661,252.80	16,161,600.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	15.77	955,000	20,883,434.72	15,060,350.00
CON-WAY INC	205944101	CNW	26.60	120,000	2,632,868.46	3,192,000.00
DEAN FOODS CO	242370104	DF	17.97	1,000,000	25,748,970.39	17,970,000.00
DEVON ENERGY CORPORATION	25179M103	DVN	65.71	90,000	5,901,426.00	5,913,900.00
ENTERGY CORP.	29364G103	ETR	83.13	40,000	4,376,178.00	3,325,200.00
EXELON CORP	30161N101	EXC	55.61	380,000	26,135,828.00	21,131,800.00
EXXON MOBIL CORPORATION	30231G102	XOM	79.83	270,000	23,271,113.86	21,554,099.98
FEDEX CORPORATION	31428X106	FDX	64.15	350,000	37,318,745.98	22,452,500.00
FPL GROUP INC.	302571104	FPL	50.33	130,000	8,076,619.50	6,542,900.00
GENERAL DYNAMICS CORP.	369550108	GD	57.59	104,600	4,372,992.55	6,023,914.00

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						
GENERAL ELECTRIC CO	369604103	GE	16.20	2,424,700	78,258,513.97	39,280,140.00
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	37.27	614,700	29,651,012.88	22,909,869.00
GOLDMAN SACHS GROUP INC	38141G104	GS	84.39	10,900	591,022.40	919,851.01
HALLIBURTON COMPANY	406216101	HAL	18.18	350,000	10,337,217.59	6,363,000.00
HESS CORP.	42809H107	HES	53.64	100,000	5,999,656.24	5,364,000.01
HEWLETT-PACKARD CO	428236103	HPQ	36.29	1,620,800	56,195,673.09	58,818,832.00
INTEL CORP.	458140100	INTC	14.66	2,155,000	41,625,187.39	31,592,300.00
INTL BUS MACH CORP	459200101	IBM	84.16	342,000	27,688,909.68	28,782,720.00
JOHNSON & JOHNSON	478160104	JNJ	59.83	934,600	48,291,322.62	55,917,118.00
JPMORGAN CHASE & CO.	46625H100	JPM	31.53	1,323,200	44,018,008.55	41,720,496.00
LAZARD LTD CL. A	G54050102	LAZ	29.74	286,250	10,247,196.28	8,513,075.00
MACROVISION SOLUTIONS CORP	55611C108	MVSN	12.65	250,000	6,212,273.12	3,162,500.00
MARATHON OIL CORP	565849106	MRO	27.36	235,000	10,605,029.00	6,429,600.00
MARSH & MCLENNAN COS.	571748102	MMC	24.27	362,600	11,258,156.90	8,800,302.00
MEDTRONIC INC	585055106	MDT	31.42	530,000	19,351,340.50	16,652,600.00
MERCK & CO INC	589331107	MRK	30.40	1,025,100	43,462,737.31	31,163,040.00
MICROSOFT CORP.	594918104	MSFT	19.44	2,735,800	69,510,015.56	53,183,952.00
NATIONAL OILWELL VARCO INC	637071101	NOV	24.44	275,000	6,220,880.60	6,721,000.01
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	40.70	430,000	16,215,736.50	17,501,000.00
NOKIA CORP - ADR	654902204	NOK	15.60	1,030,000	17,266,437.27	16,068,000.00
OSHKOSH CORPORATION	688239201	OSK	8.89	1,300,000	20,240,698.45	11,557,000.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	43.51	590,000	26,431,233.55	25,670,900.00
PROCTER & GAMBLE CO	742718109	PG	61.82	216,100	6,926,879.44	13,359,302.00
ROCKWELL AUTOMATION INC	773903109	ROK	32.24	275,000	16,523,017.37	8,866,000.00
SARA LEE CORP.	803111103	SLE	9.79	1,836,200	26,268,231.06	17,976,398.00
SCHLUMBERGER	806857108	SLB	42.33	225,000	11,378,419.50	9,524,250.00
SPDR KBW BANK ETF	78464A797	KBE	21.89	1,250,000	35,443,419.32	27,362,500.00
SPRINT NEXTEL CORP	852061100	S	1.83	500,000	9,945,265.35	915,000.00
STATE STREET CORP	857477103	STT	39.33	350,000	21,278,652.20	13,765,500.00
STRYKER CORP.	863667101	SYK	39.95	390,000	16,747,727.79	15,580,500.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 58 of 342

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						
TARGET CORP	87612E106	TGT	34.53	730,000	32,586,442.50	25,206,900.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	42.57	405,000	14,646,067.33	17,240,850.00
TRANSOCEAN LTD	H8817H100	RIG	47.25	295,000	20,345,531.50	13,938,750.00
TYCO INTERNATIONAL LTD	G9143X208	TYC	21.60	430,100	18,849,245.97	9,290,160.00
US AIRWAYS GROUP INC	90341W108	LCC	7.73	762,300	26,058,020.82	5,892,579.00
VALERO ENERGY CORP.	91913Y100	VLO	21.64	275,000	13,591,660.50	5,951,000.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.90	1,074,400	40,438,102.27	36,422,160.00
VODAFONE GROUP PLC-ADR	92857W209	VOD	20.44	614,562	15,809,410.87	12,561,647.28
WAL MART STORES INC	931142103	WMT	56.06	404,400	16,096,539.08	22,670,664.00
WEATHERFORD INTERNATIONAL, LTD.	G95089101	WFT	10.82	400,000	4,133,857.62	4,328,000.00
WESCO INTL INC	95082P105	WCC	19.23	380,000	12,562,050.25	7,307,400.00
COMMON STOCK TOTAL				47,071,897	1,578,577,643.81	1,256,511,416.80
LARGE-CAP VALUE (F) TOTAL				47,071,897	1,578,577,643.81	1,256,511,416.80

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 59 of 342

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		
STLD JAN @ 12.50 CALL	RQL+AR	RQL+AR	0.40	-1,000	-115,479.33	-40,000.00
CALL OPTION TOTAL				-1,000	-115,479.33	-40,000.00
Instrument: COM						
COMMON STOCK						
ADC COMMUNICATIONS INC	000886309	ADCT	5.47	110,696	1,455,988.71	605,507.12
ADVANCED MICRO DEVICES INC.	007903107	AMD	2.16	338,690	2,093,438.36	731,570.40
AFFILIATED COMPUTER SERVICES	008190100	ACS	45.95	50,899	2,631,465.41	2,338,809.05
AGL RESOURCES INC	001204106	ATG	31.35	73,480	2,585,727.31	2,303,598.00
ALBERTO CULVER CL-B	013078100	ACV	24.51	230,000	7,287,877.21	5,637,300.00
ALLIANT ENERGY CORPORATION	018802108	LNT	29.18	107,440	4,060,664.94	3,135,099.20
ALLIANT TECHSYSTEMS INC.	018804104	ATK	85.76	94,000	6,957,118.23	8,061,440.00
AMEREN CORP.	023608102	AEE	33.26	201,390	9,014,414.15	6,698,231.40
AMERICAN ELECTRIC POWER	025537101	AEP	33.28	324,841	14,353,610.10	10,810,708.48
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	22.88	86,200	1,842,116.22	1,972,256.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	23.36	281,934	13,835,361.29	6,585,978.24
AMERISOURCEBERGEN CORP	03073E105	ABC	35.66	238,900	8,812,197.02	8,519,174.00
AMR CORP.	001765106	AMR	10.67	500,000	3,802,026.46	5,335,000.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	15.87	482,800	8,053,012.53	7,662,036.00
AON CORP	037389103	AOC	45.68	413,167	19,126,341.70	18,873,468.56
AQUA AMERICA INC	03836W103	WTR	20.59	116,702	2,163,959.25	2,402,894.18
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	70.10	192,570	13,579,462.36	13,499,157.00
ARROW ELECTRONICS	042735100	ARW	18.84	52,586	1,611,624.82	990,720.24
ASHLAND INC	044209104	ASH	10.51	260,000	8,540,443.38	2,732,600.00
ASSURANT INC	04621X108	AIZ	30.00	85,000	2,158,135.67	2,550,000.00
ATMEL CORP	049513104	ATML	3.13	423,874	1,438,931.99	1,326,725.62
ATMOS ENERGY CORP.	049560105	ATO	23.70	83,880	2,282,527.69	1,987,956.00
AUTOLIV, INC	052800109	ALV	21.46	256,400	10,936,552.17	5,502,344.00
AVNET INC.	053807103	AVT	18.21	64,700	1,790,060.38	1,178,187.00
AVX CORP.	002444107	AVX	7.94	38,300	511,812.18	304,102.00
BANK OF HAWAII CORP	062540109	BOH	45.17	150,099	7,957,009.40	6,779,971.83
BARNES & NOBLE INC.	067774109	BKS	15.00	281,000	7,479,108.96	4,215,000.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 60 of 342

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						
BB&T CORPORATION	054937107	BBT	27.46	184,000	5,393,757.60	5,052,640.00
BE AEROSPACE INC.	073302101	BEAV	7.69	595,000	3,887,629.12	4,575,550.00
BECKMAN COULTER INC.	075811109	BEC	43.94	131,060	8,820,113.64	5,758,776.40
BJ SERVICES CO	055482103	BJS	11.67	422,000	10,402,970.66	4,924,740.00
BOYD GAMING CORP	103304101	BYD	4.73	491,000	6,806,964.20	2,322,430.00
BUNGE LIMITED	G16962105	BG	51.77	175,000	17,227,021.88	9,059,750.00
C A INC.	12673P105	CA	18.53	145,780	3,307,605.87	2,701,303.40
CABLEVISION SYSTEMS CORP	12686C109	CVC	16.84	268,000	7,286,164.81	4,513,120.00
CADENCE DESIGN SYS INC	127387108	CDNS	3.66	190,240	2,115,517.46	696,278.40
CARLISLE COS INC	142339100	CSL	20.70	365,000	7,141,111.90	7,555,500.00
CENTURYTEL INC.	156700106	CTL	27.33	103,339	3,326,620.25	2,824,254.87
CIGNA CORP.	125509109	CI	16.85	339,000	11,732,500.20	5,712,150.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	29.07	284,868	8,472,452.88	8,281,112.76
CINTAS CORP	172908105	CTAS	23.23	360,000	8,189,825.47	8,362,800.00
CMS ENERGY CORP	125896100	CMS	10.11	211,916	3,069,339.12	2,142,470.76
COCA-COLA ENTERPRISE	191219104	CCE	12.03	560,000	11,596,499.82	6,736,800.00
COMMERCIAL METALS CO.	201723103	CMC	11.87	375,000	6,499,980.96	4,451,250.00
COMPUTER SCIENCES	205363104	CSC	35.14	154,507	6,724,042.01	5,429,375.98
COMPUWARE CORP	205638109	CPWR	6.75	50,940	396,780.63	343,845.00
CONSOLIDATED EDISON INC.	209115104	ED	38.93	252,280	10,407,071.81	9,821,260.40
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	18.06	537,000	6,505,800.31	9,698,220.00
CONVERGYS CORPORATION	212485106	CVG	6.41	120,187	1,924,341.82	770,398.67
COOPER INDUSTRIES LTD - CLASS A	G24182100	CBE	29.23	210,000	7,540,530.05	6,138,300.00
CORRECTIONS CORP OF	22025Y407	CXW	16.36	290,000	3,966,425.64	4,744,400.00
CREE INC	225447101	CREE	15.87	66,300	2,007,308.04	1,052,181.00
CULLEN/FROST BANKERS INC	229899109	CFR	50.68	197,422	10,829,331.02	10,005,346.96
CYTEC INDUSTRIES	232820100	CYT	21.22	210,000	7,214,817.28	4,456,200.00
DAVITA INC.	23918K108	DVA	49.57	108,000	6,306,750.96	5,353,560.00
DPL INC	233293109	DPL	22.84	49,500	1,370,495.51	1,130,580.00
DTE ENERGY COMPANY	233331107	DTE	35.67	161,487	6,771,311.01	5,760,241.29

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 61 of 342

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						
DYNEGY INC	26817G102	DYN	2.00	267,429	2,283,714.32	534,858.00
EATON CORP.	278058102	ETN	49.71	212,000	15,035,380.82	10,538,520.00
EDISON INTERNATIONAL	281020107	EIX	32.12	271,003	14,312,583.01	8,704,616.37
EMBARQ CORP	29078E105	EQ	35.96	221,000	8,067,405.20	7,947,160.00
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	30.53	329,740	10,916,245.98	10,066,962.20
ENERGEN CORP.	29265N108	EGN	29.33	47,760	3,358,240.27	1,400,800.80
FAIRCHILD SEMICONDUCTOR CORP	303726103	FCS	4.89	68,676	897,923.29	335,825.64
FAMILY DOLLAR STORES	307000109	FDO	26.07	440,000	10,369,775.77	11,470,800.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	16.27	31,700	633,275.13	515,759.00
FIFTH THIRD BANCORP	316773100	FITB	8.26	652,000	8,051,294.77	5,385,520.00
FMC TECHNOLOGIES INC	30249U101	FTI	23.83	110,000	6,883,919.41	2,621,300.00
FORD MOTOR COMPANY	345370860	F	2.29	3,181,000	32,736,853.54	7,284,490.00
GAP INC	364760108	GPS	13.39	705,000	13,270,105.62	9,439,950.00
GENPACT LTD	G3922B107	G	8.22	5,160	65,303.82	42,415.20
GENUINE PARTS CO	372460105	GPC	37.86	365,000	15,556,678.90	13,818,900.00
GOODYEAR T & R	382550101	GT	5.97	835,000	17,478,858.59	4,984,950.00
GREAT PLAINS ENERGY INC	391164100	GXP	19.33	81,259	2,067,635.47	1,570,736.47
HAWAIIAN ELECTRIC INDS	419870100	HE	22.14	77,400	1,940,169.07	1,713,636.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	26.75	405,060	10,579,400.58	10,835,355.00
HELMERICH & PAYNE, INC	423452101	HP	22.75	195,540	8,487,140.60	4,448,535.00
HERSHEY COMPANY	427866108	HSY	34.74	132,000	5,107,466.88	4,585,680.00
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	5.07	725,350	3,781,151.21	3,677,524.50
HORMEL FOODS CORP	440452100	HRL	31.08	170,000	6,455,808.52	5,283,600.00
HUDSON CITY BANCORP INC	443683107	HCBK	15.96	567,257	10,276,597.33	9,053,421.72
HUMANA INC.	444859102	HUM	37.28	223,000	8,892,001.52	8,313,440.00
INGERSOLL-RAND CO-A	G4776G101	IR	17.35	595,000	15,472,260.46	10,323,250.00
INGRAM MICRO INC CL A	457153104	IM	13.39	136,979	2,280,487.81	1,834,148.81
INTEGRATED DEVICE TECH INC	458118106	IDTI	5.61	114,479	1,169,195.10	642,227.19
INTEGRYS ENERGY GROUP INC	45822P105	TEG	42.98	71,440	3,505,107.84	3,070,491.20
INTERNATIONAL PAPER	460146103	IP	11.80	646,000	13,430,161.56	7,622,800.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 62 of 342

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						
INTERNATIONAL RECTIFIER CORP	460254105	IRF	13.50	52,940	1,172,975.15	714,690.00
INTERPUBLIC GROUP	460690100	IPG	3.96	936,000	8,358,596.40	3,706,560.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	9.19	54,201	1,453,345.05	498,107.19
INVESCO LTD	G491BT108	IVZ	14.44	743,086	15,740,324.41	10,730,161.84
JABIL CIRCUIT INC	466313103	JBL	6.75	64,320	679,574.68	434,160.00
JDS UNIPHASE CORP	46612J507	JDSU	3.65	94,339	1,295,071.27	344,337.35
KANSAS CITY SOUTHERN INDS	485170302	KSU	19.05	120,000	3,513,206.15	2,286,000.00
KING PHARMACEUTICALS	495582108	KG	10.62	559,900	5,994,969.64	5,946,138.00
KOHLS CORP	500255104	KSS	36.20	154,000	7,406,630.00	5,574,800.00
LENDER PROCESSING SERVICES	52602E102	LPS	29.45	15,850	503,568.17	466,782.50
LEXMARK INTERNATIONAL INC.	529771107	LXK	26.90	40,700	1,386,225.42	1,094,830.00
LIMITED BRANDS INC.	532716107	LTD	10.04	420,000	7,818,935.56	4,216,800.00
LORILLARD INC	544147101	LO	56.35	165,000	12,039,100.90	9,297,750.00
LSI LOGIC CORP	502161102	LSI	3.29	254,540	1,352,669.86	837,436.60
LUBRIZOL CORP	549271104	LZ	36.39	247,000	10,103,829.72	8,988,330.00
MARSH & MCLENNAN COS.	571748102	MMC	24.27	610,000	19,256,215.22	14,804,700.00
MCGRAW HILL INC	580645109	MHP	23.19	393,000	16,846,938.22	9,113,669.99
MDU RESOURCES GROUP	552690109	MDU	21.58	168,423	4,847,931.88	3,634,568.34
MEADWESTVACO	583334107	MWV	11.19	440,000	10,296,145.40	4,923,600.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	41.91	126,000	4,919,430.60	5,280,660.00
MICRON TECHNOLOGY INC	595112103	MU	2.64	481,075	3,564,767.13	1,270,038.00
MIRANT CORP NEW	60467R100	MIR	18.87	63,660	2,521,710.09	1,201,264.20
MOLEX INC	608554101	MOLX	14.49	55,816	1,427,776.82	808,773.84
MOODY'S CORPORATION	615369105	MCO	20.09	169,000	5,714,142.70	3,395,210.00
MYLAN INC	628530107	MYL	9.89	680,000	8,626,319.34	6,725,200.00
NATIONAL FUEL & GAS	636180101	NFG	31.33	78,801	4,170,683.18	2,468,835.33
NCR CORPORATION	62886E108	NCR	14.14	148,587	3,582,171.88	2,101,020.18
NEWELL RUBBERMAID INC.	651229106	NWL	9.78	631,000	12,311,973.78	6,171,180.00
NISOURCE INC	65473P105	NI	10.97	258,639	4,714,166.20	2,837,269.83
NOBLE ENERGY INC	655044105	NBL	49.22	228,871	19,607,854.30	11,265,030.62

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 63 of 342

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						
NORTHEAST UTILITIES	664397106	NU	24.06	145,900	3,858,405.56	3,510,354.00
NORTHERN TRUST CORP	665859104	NTRS	52.14	98,000	6,933,952.55	5,109,720.00
NOVELL INC	670006105	NOVL	3.89	286,302	1,836,951.44	1,113,714.78
NOVELLUS SYSTEMS INC.	670008101	NVLS	12.34	33,640	749,702.09	415,117.60
NRG ENERGY INC.	629377508	NRG	23.33	128,600	5,577,237.44	3,000,238.00
NSTAR CO.	67019E107	NST	36.49	100,806	3,234,160.89	3,678,410.94
NV ENERGY INC	67073Y106	NVE	9.89	188,359	2,489,113.50	1,862,870.51
OGE ENERGY CORP	670837103	OGE	25.78	86,660	2,780,759.07	2,234,094.80
ONEOK INC.	682680103	OKE	29.12	98,019	4,793,239.21	2,854,313.28
OWENS-ILLINOIS INC	690768403	OI	27.33	281,000	8,389,959.58	7,679,730.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	38.71	309,500	8,437,655.60	11,980,745.00
PEOPLES BK BRIDGEPOR	712704105	PBCT	17.83	545,600	9,252,509.71	9,728,048.00
PEPCO HOLDINGS INC.	713291102	POM	17.76	202,400	4,300,084.14	3,594,624.00
PEPSI BOTTLING GROUP INC	713409100	PBG	22.51	317,000	10,419,131.25	7,135,670.00
PEPSIAMERICAS INC	71343P200	PAS	20.36	295,000	6,987,537.17	6,006,200.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	32.13	105,100	4,197,177.26	3,376,863.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	16.18	96,400	4,106,653.60	1,559,752.00
PROGRESS ENERGY INC	743263105	PGN	39.85	251,325	10,649,692.13	10,015,301.26
PUGET ENERGY INC	745310102	PSD	27.27	122,499	3,274,378.84	3,340,547.73
PULTE HOMES, INC.	745867101	PHM	10.93	410,000	5,268,054.19	4,481,300.00
QLOGIC CORPORATION	747277101	QLGC	13.44	13,680	218,581.27	183,859.20
QUEST DIAGNOSTICS INC	74834L100	DGX	51.91	140,000	6,733,962.76	7,267,400.00
QUESTAR CORP	748356102	STR	32.69	90,106	4,770,133.32	2,945,565.14
QWEST COMMUNICATIONS INTL.	749121109	Q	3.64	1,920,000	8,309,413.35	6,988,800.00
RAYONIER INC.	754907103	RYN	31.35	122,660	4,727,911.77	3,845,391.00
REINSURANCE GROUP OF AMERICA	759351604	RGA	42.82	205,000	9,624,469.67	8,778,100.00
RELIANCE STEEL & ALUMINUM	759509102	RS	19.94	187,000	6,754,006.52	3,728,780.00
RELIANT RESOURCES INC	75952B105	RRI	5.78	322,436	8,624,785.43	1,863,680.08
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	51.56	218,020	11,262,724.69	11,241,111.20
ROHM & HAAS CO	775371107	ROH	61.79	17,869	1,028,072.55	1,104,125.51

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 64 of 342

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						
ROWAN COS.	779382100	RDC	15.90	242,960	6,705,737.99	3,863,064.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	13.75	284,000	8,483,977.74	3,905,000.00
SAFEWAY INC	786514208	SWY	23.77	590,000	16,264,351.83	14,024,300.00
SANDISK CORP	80004C101	SNDK	9.60	97,100	4,101,069.49	932,160.00
SARA LEE CORP.	803111103	SLE	9.79	1,100,000	15,138,684.15	10,769,000.00
SCANA CORP	80589M102	SCG	35.60	122,139	4,676,094.46	4,348,148.40
SCRIPPS NETWORKS INTERACTIVE-CL A	811065101	SNI	22.00	231,000	9,590,015.36	5,082,000.00
SEACOR SMIT INC.	811904101	CKH	66.65	86,360	6,250,216.17	5,755,894.00
SEAGATE TECHNOLOGY	G7945J104	STX	4.43	318,599	6,201,071.54	1,411,393.57
SEMPRA ENERGY	816851109	SRE	42.63	212,021	12,046,165.76	9,038,455.23
SOUTHERN UNION COMPANY	844030106	SUG	13.04	101,443	2,484,619.32	1,322,816.72
SPDR KBW BANK ETF	78464A797	KBE	21.89	845,000	30,053,439.00	18,497,050.00
SPECTRA ENERGY CORPORATION	847560109	SE	15.74	724,144	14,859,795.19	11,398,026.56
ST JUDE MED. INC.	790849103	STJ	32.96	120,000	4,477,590.00	3,955,200.00
STATE STREET CORP	857477103	STT	39.33	155,000	8,241,939.14	6,096,150.00
STEEL DYNAMICS INC	858119100	STLD	11.18	875,000	10,431,890.91	9,782,500.00
SUNOCO INC	86764P109	SUN	43.46	188,000	6,120,519.31	8,170,480.00
SUPER VALU STORES INC.	868536103	SVU	14.60	435,000	11,793,480.42	6,351,000.00
TECH DATA CORP	878237106	TECD	17.84	51,901	1,738,358.72	925,913.84
TECO ENERGY	872375100	TE	12.35	197,899	3,347,954.99	2,444,052.65
TELEFLEX INC	879369106	TFX	50.10	37,033	1,958,802.84	1,855,353.30
TELEPHONE & DATA	879433100	TDS	31.75	96,000	3,209,691.68	3,048,000.00
TELLABS INC.	879664100	TLAB	4.12	377,495	2,167,585.80	1,555,279.40
TERADATA CORP	88076W103	TDC	14.83	148,599	3,253,497.20	2,203,723.17
TERADYNE INC	880770102	TER	4.22	81,179	1,029,993.03	342,575.38
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	42.57	67,738	2,222,307.60	2,883,589.64
THE HANOVER INSURANCE GROUP	410867105	THG	42.97	289,200	13,418,598.59	12,426,924.00
TORCHMARK CORP	891027104	TMK	44.70	161,680	10,039,918.32	7,227,096.00
TREE.COM INC	894675107	TREE	2.60	2,981	25,877.55	7,750.60
TYSON FOODS INC. CL-A	902494103	TSN	8.76	749,389	10,905,214.39	6,564,647.64

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						
UGI CORP	902681105	UGI	24.42	100,350	2,682,073.93	2,450,547.00
UNISYS CORP.	909214108	UIS	0.85	328,179	1,491,569.01	278,952.15
UNUM GROUP	91529Y106	UNM	18.60	478,539	11,814,609.18	8,900,825.39
URS CORPORATION	903236107	URS	40.77	220,000	6,413,432.64	8,969,400.00
V F CORP	918204108	VFC	54.77	156,000	11,935,860.68	8,544,120.00
VALSPAR CORP	920355104	VAL	18.09	360,000	7,290,737.58	6,512,400.00
VECTREN CORPORATION	92240G101	VVC	25.01	72,255	2,046,227.69	1,807,097.55
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	3.42	161,100	2,091,629.40	550,962.00
WATSON PHARMACEUTICALS INC.	942683103	WPI	26.57	217,599	6,427,848.70	5,781,605.43
WISCONSIN ENERGY CORP.	976657106	WEC	41.98	110,379	5,155,351.62	4,633,710.42
XCEL ENERGY INC	98389B100	XEL	18.55	349,699	7,307,770.67	6,486,916.45
XEROX CORP	984121103	XRX	7.97	982,700	15,792,106.28	7,832,119.00
ZIONS BANCORPORATION	989701107	ZION	24.51	200,000	6,334,414.06	4,902,000.00
				53,550,895	1,305,803,967.81	956,782,873.64
COMMON STOCK TOTAL						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	60.34	89,000	6,080,081.97	5,370,260.00
AVALONBAY COMMUNITIES	053484101	AVB	60.58	106,200	8,926,828.28	6,433,596.00
BOSTON PROPERTIES INC	101121101	BXP	55.00	52,000	5,103,888.74	2,860,000.00
DIGITAL REALTY TRUST INC	253868103	DLR	32.85	74,800	2,086,490.01	2,457,180.00
DOUGLAS EMMETT INC	25960P109	DEI	13.06	278,500	2,765,149.86	3,637,210.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	29.82	290,850	11,887,319.30	8,673,147.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	76.75	75,440	6,466,215.63	5,790,020.00
FEDERAL REALTY INV.	313747206	FRT	62.08	81,298	5,457,906.34	5,046,979.84
HCP INC	40414L109	HCP	27.77	292,900	9,501,635.75	8,133,833.00
KIMCO REALTY CORP	49446R109	KIM	18.28	347,680	10,799,140.38	6,355,590.40
NATIONWIDE HEALTH PP	638620104	NHP	28.72	189,000	5,815,898.10	5,428,080.00
PUBLIC STORAGE INC	74460D109	PSA	79.50	58,000	5,409,322.95	4,611,000.00
VENTAS INC.	92276F100	VTR	33.57	207,000	7,307,079.19	6,948,990.00
VORNADO REALTY TRUST	929042109	VNO	60.35	60,000	5,530,139.09	3,621,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
REAL ESTATE INVESTMENT TRUST TOTAL				2,202,668	93,137,095.59	75,366,886.24
MID-CAP VALUE (F) TOTAL				55,752,563	1,398,825,584.07	1,032,109,759.88

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 67 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
3M COMPANY	88579Y101	MMM	57.54	16,100	1,381,322.10	926,394.00
ABBOTT LABORATORIES	002824100	ABT	53.37	128,500	6,239,698.70	6,858,045.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	8.64	568,200	6,653,232.37	4,909,248.00
ADOBE SYSTEMS INC.	00724F101	ADBE	21.29	111,000	3,211,554.18	2,363,190.00
AK STEEL HOLDING CORP	001547108	AKS	9.32	259,200	8,658,147.82	2,415,744.00
ALLIANT ENERGY CORPORATION	018802108	LNT	29.18	207,600	8,062,374.66	6,057,768.00
ALLIED CAP CORP	01903Q108	ALD	2.69	222,500	1,696,965.52	598,525.00
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	40.60	154,000	6,906,435.35	6,252,400.00
ALTERA CORP	021441100	ALTR	16.71	385,000	7,437,208.45	6,433,350.00
ALTRIA GROUP INC	02209S103	MO	15.06	598,700	11,793,334.78	9,016,422.00
AMERICAN CAPITAL LTD	02503Y103	ACAS	3.24	419,200	6,291,567.66	1,358,208.00
AMERICAN NATL INS CO	028591105	ANAT	73.73	5,500	376,449.67	405,515.00
AMERICREDIT CORP.	03060R101	ACF	7.64	625,300	6,623,364.44	4,777,292.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	23.36	109,900	2,542,017.19	2,567,264.00
AMGEN INC	031162100	AMGN	57.75	255,100	11,952,362.15	14,732,025.00
AMR CORP.	001765106	AMR	10.67	891,806	7,266,588.62	9,515,570.02
ANADARKO PETROLEUM CORP	032511107	APC	38.55	168,200	9,170,135.91	6,484,110.00
APACHE CORP.	037411105	APA	74.53	75,800	9,643,054.78	5,649,374.00
APOLLO GROUP INC	037604105	APOL	76.62	30,500	2,108,465.00	2,336,910.00
APPLE INC.	037833100	AAPL	85.35	78,200	8,861,916.77	6,674,370.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	70.10	77,100	5,881,399.24	5,404,710.00
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	21.62	277,700	10,002,476.01	6,003,874.00
ARROW ELECTRONICS	042735100	ARW	18.84	2,200	39,106.08	41,448.00
ASCENT MEDIA CORP-A	043632108	ASCMA	21.84	50,000	1,227,575.00	1,092,000.00
ASHLAND INC	044209104	ASH	10.51	261,500	10,300,781.12	2,748,365.00
ASSOCIATED BANC-CORP.	045487105	ASBC	20.93	362,976	7,336,695.35	7,597,087.66
AT&T INC	00206R102	T	28.50	681,500	22,675,303.27	19,422,750.00
ATMOS ENERGY CORP.	049560105	ATO	23.70	252,800	6,026,507.88	5,991,360.00
AUTONATION INC	05329W102	AN	9.88	894,500	11,863,963.50	8,837,660.00
AVIS BUDGET GROUP, INC	053774105	CAR	0.70	486,000	1,139,173.46	340,200.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 68 of 342

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						
AVNET INC.	053807103	AVT	18.21	52,600	907,175.91	957,846.00
AVON PRODUCTS	054303102	AVP	24.03	289,700	11,603,257.15	6,961,491.00
BANK OF AMERICA CORP.	060505104	BAC	14.08	909,400	26,315,972.37	12,804,352.00
BARNES & NOBLE INC.	067774109	BKS	15.00	85,263	2,609,121.99	1,278,945.00
BAXTER INTL	071813109	BAX	53.59	184,100	11,307,169.31	9,865,919.00
BB&T CORPORATION	054937107	BBT	27.46	73,200	2,605,460.38	2,010,072.00
BIOGEN IDEC INC	09062X103	BIIB	47.63	79,500	4,653,732.02	3,786,585.00
BJ'S WHOLESALE CLUB INC.	05548J106	BJ	34.26	124,100	4,858,826.38	4,251,666.01
BMC SOFTWARE	055921100	BMC	26.91	252,100	8,143,178.04	6,784,011.00
BOEING CO	097023105	BA	42.67	163,352	12,538,858.03	6,970,229.84
BOSTON SCIENTIFIC CORP.	101137107	BSX	7.74	868,400	7,685,568.84	6,721,416.00
BRINKS COMPANY	109696104	BCO	26.88	214,600	5,731,479.66	5,768,448.00
BRISTOL-MYERS SQUIBB	110122108	BMY	23.25	17,900	383,102.09	416,175.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	2.80	1,510,900	6,202,765.44	4,230,520.00
CADENCE DESIGN SYS INC	127387108	CDNS	3.66	880,900	12,480,648.39	3,224,094.00
CAMPBELL SOUP CO.	134429109	CPB	30.01	181,700	6,939,289.77	5,452,817.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	31.89	199,900	10,048,975.72	6,374,811.00
CBS CORP. CL. B	124857202	CBS	8.19	381,000	8,559,014.80	3,120,390.00
CENTURYTEL INC.	156700106	CTL	27.33	223,600	8,471,467.49	6,110,988.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	49.16	27,100	4,224,945.20	1,332,236.00
CHEVRON CORP.	166764100	CVX	73.97	231,300	10,782,098.66	17,109,261.00
CIGNA CORP.	125509109	CI	16.85	263,600	4,449,788.89	4,441,660.00
CIMAREX ENERGY	171798101	XEC	26.78	61,800	3,601,372.94	1,655,004.00
CISCO SYSTEMS	17275R102	CSCO	16.30	817,500	16,717,547.38	13,325,250.00
CITIGROUP INC.	172967101	C	6.71	599,600	14,482,780.55	4,023,316.00
CME GROUP INC	12572Q105	CME	208.11	2,200	688,773.40	457,842.00
COCA COLA CO.	191216100	KO	45.27	303,500	16,896,294.08	13,739,445.00
COLGATE PALMOLIVE	194162103	CL	68.54	165,500	12,041,386.47	11,343,370.00
COMCAST CORP - CL A	20030N101	CMCSA	16.88	84,700	1,488,287.00	1,429,736.00
COMMERCIAL METALS CO.	201723103	CMC	11.87	10,300	125,286.10	122,261.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
COMPUWARE CORP	205638109	CPWR	6.75	423,900	4,035,579.50	2,861,325.01
CONOCOPHILLIPS	20825C104	COP	51.80	340,800	20,112,265.35	17,653,440.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	18.06	539,186	12,960,415.05	9,737,699.17
CONTINENTAL RESOURCES INC/OK	212015101	CLR	20.71	12,600	834,565.94	260,946.00
COOPER COMPANIES INC.	216648402	COO	16.40	335,200	5,353,017.28	5,497,280.00
COVENTRY HEALTH CARE INC.	222862104	CVH	14.88	364,600	5,071,407.93	5,425,248.00
CRANE CO	224399105	CR	17.24	160,000	2,647,582.10	2,758,400.00
CSX CORP.	126408103	CSX	32.47	176,800	9,421,417.46	5,740,696.00
CVS/CAREMARK CORP	126650100	CVS	28.74	28,300	993,582.63	813,342.00
CYPRESS SEMICONDUCTOR CORP	232806109	CY	4.47	1,142,900	5,990,936.41	5,108,763.00
D.R. HORTON INC.	23331A109	DHI	7.07	663,100	4,610,486.54	4,688,117.00
DEVON ENERGY CORPORATION	25179M103	DVN	65.71	13,400	1,434,613.04	880,514.00
DISNEY (WALT) CO.	254687106	DIS	22.69	56,500	1,561,546.80	1,281,985.00
DOMTAR CORP	257559104	UFS	1.67	1,500,000	3,973,998.10	2,505,000.00
DTE ENERGY COMPANY	233331107	DTE	35.67	104,000	4,233,040.70	3,709,680.00
DUKE ENERGY CORPORATION	26441C105	DUK	15.01	225,200	4,228,943.71	3,380,252.00
EASTMAN CHEMICAL CO.	277432100	EMN	31.71	15,400	643,773.55	488,334.00
EASTMAN KODAK	277461109	EK	6.58	636,400	6,064,919.51	4,187,512.00
EATON VANCE CORP.	278265103	EV	21.01	93,800	3,840,348.12	1,970,738.02
EMBARQ CORP	29078E105	EQ	35.96	195,500	6,608,133.44	7,030,180.00
ENCORE ACQUISITION CO	29255W100	EAC	25.52	45,500	1,405,037.78	1,161,160.00
ENDO PHARMACEUTICALS	29264F205	ENDP	25.88	324,500	7,860,196.41	8,398,060.02
ENSCO INTL INC	26874Q100	ESV	28.39	175,300	9,760,491.89	4,976,767.00
ESTEE LAUDER CO.	518439104	EL	30.96	169,839	7,970,698.78	5,258,215.46
EXPRESS SCRIPTS	302182100	ESRX	54.98	125,100	7,206,481.11	6,877,998.00
EXXON MOBIL CORPORATION	30231G102	XOM	79.83	772,900	25,787,439.79	61,700,607.00
FEDERAL MOGUL CORP-CL A	313549404	FDML	4.23	522,300	7,958,730.45	2,209,329.00
FIRST CTZNS BANCSHS	31946M103	FCNCA	152.80	7,000	1,057,386.52	1,069,600.00
FIRST ENERGY CORP.	337932107	FE	48.58	75,700	5,353,023.93	3,677,506.00
FOOT LOCKER INC	344849104	FL	7.34	360,477	4,364,845.17	2,645,901.18

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
FOREST LABORATORIES INC.	345838106	FRX	25.47	291,300	10,828,918.97	7,419,411.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	24.44	95,000	2,983,039.84	2,321,800.00
FRONTIER OIL CORP	35914P105	FTO	12.63	43,200	559,983.32	545,616.00
FRONTLINE LTD	G3682E127	FRO	29.61	43,900	1,960,197.98	1,299,879.00
GANNETT INC	364730101	GCI	8.00	65,800	797,940.70	526,400.00
GENENTECH INC.	368710406	DNA	82.91	137,500	10,074,112.87	11,400,125.00
GENERAL CABLE CORP	369300108	BGC	17.69	147,600	2,573,329.06	2,611,044.00
GENERAL ELECTRIC CO	369604103	GE	16.20	1,278,600	31,251,877.47	20,713,320.00
GENERAL MOTORS CORP	370442105	GM	3.20	1,082,100	6,437,351.73	3,462,720.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	66.37	37,800	2,795,517.62	2,508,786.00
GILEAD SCIENCES INC.	375558103	GILD	51.14	258,200	13,478,269.73	13,204,348.00
GLOBAL INDUSTRIES LTD.	379336100	GLBL	3.49	1,937,400	6,774,302.03	6,761,526.00
GOLDMAN SACHS GROUP INC	38141G104	GS	84.39	43,900	5,756,717.89	3,704,721.00
GOOGLE INC - CL A	38259P508	GOOG	307.65	18,900	8,920,848.43	5,814,585.00
HASBRO INC	418056107	HAS	29.17	4,700	142,025.65	137,099.00
HAWAIIAN ELECTRIC INDS	419870100	HE	22.14	183,000	4,672,781.77	4,051,620.00
HEALTH NET INC	42222G108	HNT	10.89	432,000	4,679,958.14	4,704,480.00
HELIX ENERGY SOLUTIONS GROUP	42330P107	HLX	7.24	582,300	5,729,434.56	4,215,852.00
HERBALIFE LTD	G4412G101	HLF	21.68	233,800	10,508,458.79	5,068,784.00
HERCULES OFFSHORE INC	427093109	HERO	4.75	365,600	2,679,706.18	1,736,600.00
HERSHEY COMPANY	427866108	HSY	34.74	91,900	3,444,189.97	3,192,606.00
HESS CORP.	42809H107	HES	53.64	44,900	3,126,068.38	2,408,436.00
HEWLETT-PACKARD CO	428236103	HPQ	36.29	220,200	6,719,641.93	7,991,058.00
HOLLY CORP	435758305	HOC	18.23	100,100	1,999,251.06	1,824,823.00
HSN INC	404303109	HSNI	7.27	582,580	3,773,667.79	4,235,356.60
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	26.27	115,500	3,288,704.90	3,034,185.00
IAC/INTERACTIVE CORP	44919P508	IACI	15.73	357,900	7,028,804.70	5,629,767.00
INGERSOLL-RAND CO-A	G4776G101	IR	17.35	366,800	13,532,901.43	6,363,980.00
INGRAM MICRO INC CL A	457153104	IM	13.39	444,700	6,102,576.60	5,954,533.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	5.61	116,700	1,147,591.55	654,687.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 71 of 342

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						
INTEL CORP.	458140100	INTC	14.66	490,100	10,992,039.58	7,184,866.00
INTERNATIONAL PAPER	460146103	IP	11.80	299,039	9,368,661.12	3,528,660.20
INTL BUS MACH CORP	459200101	IBM	84.16	266,500	22,318,225.67	22,428,640.00
INTUIT INC.	461202103	INTU	23.79	271,400	7,714,929.27	6,456,606.02
INVESCO LTD	G491BT108	IVZ	14.44	188,900	2,961,379.10	2,727,716.00
J C PENNEY INC	708160106	JCP	19.70	55,700	1,281,245.23	1,097,290.00
JDS UNIPHASE CORP	46612J507	JDSU	3.65	119,200	654,531.66	435,080.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	8.17	193,800	1,898,745.03	1,583,346.00
JOHNSON & JOHNSON	478160104	JNJ	59.83	513,800	29,912,621.60	30,740,654.00
JONES APPAREL GROUP INC	480074103	JNY	5.86	535,600	8,489,334.24	3,138,616.00
JPMORGAN CHASE & CO.	46625H100	JPM	31.53	723,700	32,749,451.27	22,818,261.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	19.05	14,400	440,606.76	274,320.00
KELLOGG CO.	487836108	K	43.85	146,300	7,568,977.53	6,415,255.00
KEY ENERGY SERVICES INC	492914106	KEG	4.41	303,600	1,916,496.17	1,338,876.00
KEYCORP	493267108	KEY	8.52	685,096	7,843,277.38	5,837,017.92
KING PHARMACEUTICALS	495582108	KG	10.62	679,700	8,672,384.65	7,218,414.00
KRAFT FOODS INC - A	50075N104	KFT	26.85	24,800	750,392.00	665,880.00
KROGER CO.	501044101	KR	26.41	183,100	4,988,324.22	4,835,671.00
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	73.78	71,500	5,797,107.10	5,275,270.00
LEGG MASON INC.	524901105	LM	21.91	48,600	991,573.58	1,064,826.00
LENNAR CORPORATION	526057104	LEN	8.67	549,800	4,735,113.47	4,766,766.00
LEUCADIA NATIONAL CORP	527288104	LUK	19.80	131,500	3,593,616.03	2,603,700.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	26.90	112,100	3,019,662.38	3,015,490.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	4.71	880,700	10,981,060.98	4,148,097.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	3.12	1,269,300	5,861,158.31	3,960,216.00
LIMITED BRANDS INC.	532716107	LTD	10.04	337,305	5,807,094.95	3,386,542.19
LINCOLN NATIONAL CORP	534187109	LNC	18.84	327,600	7,182,485.83	6,171,984.00
LIZ CLAIBORNE	539320101	LIZ	2.60	555,000	3,946,524.03	1,443,000.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	84.08	117,000	9,940,601.08	9,837,360.00
LSI LOGIC CORP	502161102	LSI	3.29	296,900	1,223,311.84	976,801.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 72 of 342

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						
MACYS INC	55616P104	M	10.35	552,400	11,517,386.23	5,717,340.00
MANPOWER INC	56418H100	MAN	33.99	107,500	6,158,767.42	3,653,925.00
MARSHALL & ILSLEY CORP	571837103	MI	13.64	10,100	185,470.83	137,764.00
MASCO CORP.	574599106	MAS	11.13	320,000	3,298,605.98	3,561,600.00
MASSEY ENERGY CO	576206106	MEE	13.79	46,800	1,014,292.93	645,372.00
MCDONALDS CORPORATION	580135101	MCD	62.19	69,100	3,849,975.72	4,297,329.00
MDU RESOURCES GROUP	552690109	MDU	21.58	122,000	2,268,811.43	2,632,760.00
MEADWESTVACO	583334107	MWV	11.19	413,600	5,813,245.83	4,628,184.00
MEDTRONIC INC	585055106	MDT	31.42	36,400	1,607,623.41	1,143,688.00
MERCK & CO INC	589331107	MRK	30.40	159,800	6,511,205.29	4,857,920.00
MICROSOFT CORP.	594918104	MSFT	19.44	1,411,500	37,669,706.77	27,439,560.00
MIRANT CORP NEW	60467R100	MIR	18.87	160,700	2,679,836.88	3,032,409.00
MONSANTO COMPANY	61166W101	MON	70.35	58,100	5,401,786.85	4,087,335.00
MOSAIC COMPANY	61945A107	MOS	34.60	10,700	1,552,323.48	370,220.00
MOTOROLA INC	620076109	MOT	4.43	244,900	1,270,165.60	1,084,907.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	11.97	128,500	2,217,228.59	1,538,145.00
NBTY INC.	628782104	NTY	15.65	224,200	5,171,824.77	3,508,730.00
NII HOLDINGS INC	62913F201	NIHD	18.18	7,500	185,574.01	136,350.00
NISOURCE INC	65473P105	NI	10.97	472,300	9,773,072.30	5,181,131.00
NORFOLK SOUTHERN CORP.	655844108	NSC	47.05	153,400	9,232,304.29	7,217,470.00
NORTHROP GRUMMAN CORP.	666807102	NOC	45.04	92,500	4,313,319.42	4,166,200.00
NOVELL INC	670006105	NOVL	3.89	875,000	7,004,922.53	3,403,750.00
NRG ENERGY INC.	629377508	NRG	23.33	85,900	2,053,972.07	2,004,047.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	59.99	28,100	2,021,863.15	1,685,719.00
OFFICE DEPOT INC	676220106	ODP	2.98	108,800	325,912.48	324,224.00
OMNICARE INC.	681904108	OCR	27.76	52,300	1,390,688.38	1,451,848.00
ORACLE SYS. CORP.	68389X105	ORCL	17.73	270,000	3,918,054.19	4,787,100.00
OSHKOSH CORPORATION	688239201	OSK	8.89	48,500	390,413.52	431,165.00
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	42.11	111,300	5,329,711.28	4,686,843.00
OWENS CORNING INC	690742101	OC	17.30	77,300	1,758,466.75	1,337,289.99

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 73 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
PATRIOT COAL CORP	70336T104	PCX	6.25	93,100	1,441,156.00	581,875.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	11.51	400	14,268.75	4,603.98
PAYCHEX INC	704326107	PAYX	26.28	700	24,821.29	18,396.00
PEPSICO INC.	713448108	PEP	54.77	199,600	13,135,731.80	10,932,092.00
PFIZER INC.	717081103	PFE	17.71	1,317,100	31,508,312.84	23,325,841.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	43.51	180,900	5,998,682.75	7,870,959.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	16.18	13,500	322,952.65	218,430.00
PITNEY-BOWES, INC.	724479100	PBI	25.48	256,700	7,312,525.55	6,540,716.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	49.00	31,500	2,309,004.99	1,543,500.00
POPULAR INC	733174106	BPOP	5.16	460,800	3,245,695.66	2,377,728.00
PRIDE INTERNATIONAL INC.	74153Q102	PDE	15.98	251,600	4,626,674.70	4,020,568.00
PROCTER & GAMBLE CO	742718109	PG	61.82	367,000	13,959,708.57	22,687,940.00
PROTECTIVE LIFE CORP	743674103	PL	14.35	500,000	5,086,706.56	7,175,000.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	30.26	123,200	5,000,412.22	3,728,032.00
QLOGIC CORPORATION	747277101	QLGC	13.44	495,400	8,095,063.61	6,658,176.00
QUALCOMM INC	747525103	QCOM	35.83	341,300	14,264,800.48	12,228,779.00
RADIOSHACK CORP	750438103	RSH	11.94	444,100	6,445,026.49	5,302,554.00
RAYTHEON COMPANY	755111507	RTN	51.04	76,200	3,854,259.96	3,889,248.00
REGIONS FINANCIAL CORP.	7591EP100	RF	7.96	350,100	6,716,533.31	2,786,796.00
RELIANT RESOURCES INC	75952B105	RRI	5.78	1,201,400	6,810,098.59	6,944,092.00
RYDER SYS. INC.	783549108	R	38.78	120,200	4,825,847.20	4,661,356.00
SANDISK CORP	80004C101	SNDK	9.60	412,900	4,186,747.10	3,963,840.00
SCHLUMBERGER	806857108	SLB	42.33	63,400	5,797,912.66	2,683,722.00
SCHWAB (CHARLES) CORP	808513105	SCHW	16.17	205,300	4,221,201.15	3,319,701.00
SCRIPPS CO. E.W. CL A	811054402	SSP	2.21	500,000	2,236,005.44	1,105,000.00
SEACOR SMIT INC.	811904101	CKH	66.65	90,700	7,978,378.85	6,045,155.00
SEAGATE TECHNOLOGY	G7945J104	STX	4.43	247,900	4,814,087.82	1,098,197.00
SEARS HOLDINGS CORP	812350106	SHLD	38.87	113,000	9,457,140.65	4,392,310.00
SEPRACOR INC.	817315104	SEPR	10.98	428,700	10,143,013.26	4,707,126.00
SHAW GROUP	820280105	SGR	20.47	12,000	241,311.41	245,640.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
SIGNET GROUP PLC-SPONS ADR	G81276100	SIG	8.67	219,700	2,645,666.57	1,904,799.00
SMITHFIELD FOODS INC	832248108	SFD	14.07	110,300	1,176,740.14	1,551,921.00
SOHU.COM INC	83408W103	SOHU	47.34	44,000	2,513,515.57	2,082,960.00
SOUTHWEST AIRLINES	844741108	LUV	8.62	592,500	7,018,461.50	5,107,350.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	28.97	700	25,778.27	20,279.00
SPRINT NEXTEL CORP	852061100	S	1.83	644,400	2,705,990.40	1,179,252.00
SPX CORP.	784635104	SPW	40.55	7,300	366,988.25	296,015.00
ST JUDE MED. INC.	790849103	STJ	32.96	14,800	558,976.42	487,808.00
STRAYER EDUCATION INC	863236105	STRA	214.41	3,600	631,046.35	771,876.00
STUDENT LN CORP	863902102	STU	41.00	15,000	653,117.28	615,000.00
SUN MICROSYSTEMS INC.	866810203	JAVA	3.82	681,400	7,595,790.42	2,602,948.00
SUNOCO INC	86764P109	SUN	43.46	30,700	937,731.31	1,334,222.00
SUNTRUST BANKS INC.	867914103	STI	29.54	41,700	1,537,139.14	1,231,818.00
SUPER VALU STORES INC.	868536103	SVU	14.60	426,900	6,173,371.55	6,232,740.00
SYMANTEC CORP	871503108	SYMC	13.52	554,200	10,725,765.16	7,492,784.00
TECH DATA CORP	878237106	TECD	17.84	270,600	8,458,322.93	4,827,504.00
TELEPHONE & DATA	879433100	TDS	31.75	167,200	6,824,029.79	5,308,600.00
TEMPLE-INLAND INC.	879868107	TIN	4.80	1,032,400	13,722,805.92	4,955,520.00
TERADYNE INC	880770102	TER	4.22	351,400	3,358,260.04	1,482,908.00
TEREX CORP	880779103	TEX	17.32	271,800	4,590,203.06	4,707,576.00
TESORO CORP	881609101	TSO	13.17	232,100	2,445,769.29	3,056,757.00
TIDEWATER INC	886423102	TDW	40.27	144,600	6,478,541.00	5,823,042.00
TIME WARNER INC.	887317105	TWX	10.06	423,800	7,602,196.60	4,263,428.00
TIMKEN CO.	887389104	TKR	19.63	284,300	4,600,119.05	5,580,809.00
TRW AUTOMOTIVE HOLDINGS CORP	87264S106	TRW	3.60	748,000	11,588,695.71	2,692,800.00
TYCO INTERNATIONAL LTD	G9143X208	TYC	21.60	299,300	7,595,565.34	6,464,880.00
TYSON FOODS INC. CL-A	902494103	TSN	8.76	689,600	5,990,530.61	6,040,896.00
UGI CORP	902681105	UGI	24.42	222,000	5,165,173.22	5,421,240.00
UNION PACIFIC CORP.	907818108	UNP	47.80	43,200	2,934,922.26	2,064,960.00
UNITED STATES STEEL CORP.	912909108	X	37.20	140,000	5,507,873.04	5,208,000.00



Monthly Market

As Of 12/31/2008

01/23/2009

7:44:37PM

(IRMIMM0001)

Page 75 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1			QUANTITATIVE 1000 (Q)			
Instrument: COM			COMMON STOCK			
UNITED TECHNOLOGIES	913017109	UTX	53.60	40,100	2,474,663.44	2,149,360.00
UNITEDHEALTH GROUP INC	91324P102	UNH	26.60	100	3,643.79	2,660.01
UNUM GROUP	91529Y106	UNM	18.60	390,100	6,904,253.75	7,255,860.00
US BANCORP	902973304	USB	25.01	199,700	6,292,535.17	4,994,497.00
VALERO ENERGY CORP.	91913Y100	VLO	21.64	359,900	15,747,984.35	7,788,236.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.90	239,900	9,831,386.20	8,132,610.00
WAL MART STORES INC	931142103	WMT	56.06	436,700	20,847,521.42	24,481,402.00
WALTER INDS INC	93317Q105	WLT	17.51	22,000	756,248.05	385,220.00
WARNER MUSIC GROUP CORP	934550104	WMG	3.02	400,000	1,620,363.61	1,208,000.00
WEBSTER FINANCIAL CORPORATION	947890109	WBS	13.78	60,700	1,602,854.17	836,446.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	12.86	38,800	973,802.60	498,968.00
WELLPOINT INC.	94973V107	WLP	42.13	10,300	732,406.86	433,939.00
WELLS FARGO COMPANY	949746101	WFC	29.48	631,221	24,188,643.15	18,608,385.35
WESCO INTL INC	95082P105	WCC	19.23	284,300	9,314,016.95	5,467,089.00
WEYERHAEUSER CO.	962166104	WY	30.61	13,700	495,296.37	419,357.00
WHIRLPOOL CORP	963320106	WHR	41.35	28,000	1,364,208.15	1,157,800.00
WHITE MOUNTAINS INSURANCE GP	G9618E107	WTM	267.11	2,200	771,310.47	587,642.00
WHITING PETROLEUM CORP	966387102	WLL	33.46	54,700	2,791,671.07	1,830,262.00
WYETH	983024100	WYE	37.51	371,600	15,535,627.84	13,938,716.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	6.55	495,700	9,576,676.65	3,246,835.00
XILINX INC	983919101	XLNX	17.82	365,300	9,071,490.37	6,509,646.00
XL CAPITAL LTD - CLASS A	G98255105	XL	3.70	28,900	314,542.14	106,930.00
ZIONS BANCORPORATION	989701107	ZION	24.51	4,000	167,124.64	98,040.00
COMMON STOCK TOTAL				76,181,340	1,655,094,781.66	1,307,865,589.65
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
BRANDYWINE REALTY	105368203	BDN	7.71	674,700	10,004,111.43	5,201,937.00
HCP INC	40414L109	HCP	27.77	97,400	2,793,282.85	2,704,798.00
HOSPITALITY PROPERTIES	44106M102	HPT	14.87	28,500	281,866.75	423,795.00
HRPT PROPERTIES TRUST	40426W101	HRP	3.37	1,667,700	10,561,967.98	5,620,149.00
PROLOGIS TRUST	743410102	PLD	13.89	304,600	4,175,398.10	4,230,894.00

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: REIT						
				QUANTITATIVE 1000 (Q)		
				REAL ESTATE INVESTMENT TRUST		
PUBLIC STORAGE INC	74460D109	PSA	79.50	84,500	6,806,381.32	6,717,750.00
REAL ESTATE INVESTMENT TRUST TOTAL				2,857,400	34,623,008.43	24,899,323.00
QUANTITATIVE 1000 (Q) TOTAL				79,038,740	1,689,717,790.09	1,332,764,912.65

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 77 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
ABERCROMBIE & FITCH CO	002896207	ANF	23.07	400,000	31,046,274.04	9,228,000.00
ACCENTURE LTD - CL A	G1150G111	ACN	32.79	280,000	11,597,954.17	9,181,200.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	8.64	2,015,000	18,395,740.82	17,409,600.00
ALASKA AIRGROUP INC	011659109	ALK	29.25	87,474	1,356,555.54	2,558,614.50
AMPHENOL CORP-CL A	032095101	APH	23.98	1,000,000	23,875,220.25	23,980,000.00
AMR CORP.	001765106	AMR	10.67	740,799	4,962,489.67	7,904,325.33
ANNALY CAPITAL MGT. INC.	035710409	NLY	15.87	950,000	19,671,568.72	15,076,500.00
ANSYS INC	03662Q105	ANSS	27.89	488,767	21,282,394.91	13,631,711.63
APOLLO GROUP INC	037604105	APOL	76.62	140,000	10,352,203.95	10,726,800.00
APPLE INC.	037833100	AAPL	85.35	210,000	26,626,163.38	17,923,500.00
ARROW ELECTRONICS	042735100	ARW	18.84	175,000	3,104,526.54	3,297,000.00
ASML HOLDING NV	N07059186	ASML	18.07	450,000	9,661,702.78	8,131,500.00
AVNET INC.	053807103	AVT	18.21	175,000	3,024,952.67	3,186,750.00
BAXTER INTL	071813109	BAX	53.59	300,000	18,416,119.91	16,077,000.00
BECTON DICKINSON & COMPANY	075887109	BDX	68.39	250,000	21,119,486.47	17,097,500.00
BROADCOM CORP	111320107	BRCM	16.97	250,000	4,123,990.31	4,242,500.00
CARNIVAL CORP	143658300	CCL	24.32	800,000	30,800,685.35	19,456,000.00
CELGENE CORP	151020104	CELG	55.28	240,000	13,998,449.69	13,267,200.00
COLGATE PALMOLIVE	194162103	CL	68.54	205,000	15,960,670.62	14,050,700.00
CUMMINS INC.	231021106	CMI	26.73	610,000	35,993,712.03	16,305,300.00
DARDEN RESTAURANTS INC	237194105	DRI	28.18	900,000	19,441,519.61	25,362,000.00
DEVRY INC.	251893103	DV	57.41	505,000	27,733,246.42	28,992,050.00
DUN & BRADSTREET CORP	26483E100	DNB	77.20	360,000	23,263,276.99	27,792,000.00
EOG RESOURCES INC	26875P101	EOG	66.58	235,000	17,360,684.87	15,646,300.00
EXPRESS SCRIPTS	302182100	ESRX	54.98	575,000	18,451,647.77	31,613,500.00
FIRST SOLAR INC	336433107	FSLR	137.96	150,000	35,269,981.08	20,694,000.00
FMC TECHNOLOGIES INC	30249U101	FTI	23.83	710,000	21,096,100.07	16,919,300.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	24.44	265,000	19,726,608.41	6,476,600.00
GAMESTOP CORP.	36467W109	GME	21.66	800,000	26,776,687.38	17,328,000.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	66.37	265,000	20,849,297.62	17,588,050.04

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 78 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
GILEAD SCIENCES INC.	375558103	GILD	51.14	305,000	14,174,769.67	15,597,700.00
GOOGLE INC - CL A	38259P508	GOOG	307.65	40,000	23,174,264.10	12,306,000.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	26.27	1,100,000	39,670,723.98	28,897,000.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	9.19	180,000	5,167,884.09	1,654,200.01
JACOBS ENGINEERING GROUP	469814107	JEC	48.10	300,000	10,349,518.01	14,430,000.00
JOY GLOBAL INC	481165108	JOYG	22.89	550,000	21,010,972.77	12,589,500.00
JUNIPER NETWORKS INC	48203R104	JNPR	17.51	1,000,000	19,470,029.73	17,510,000.00
KNIGHT TRANSPORTATION INC	499064103	KNX	16.12	500,000	9,043,520.74	8,060,000.00
KOHL'S CORP	500255104	KSS	36.20	425,000	14,442,882.70	15,385,000.00
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	73.78	315,000	34,205,946.38	23,240,700.00
LANDSTAR SYSTEM INC.	515098101	LSTR	38.43	375,000	19,846,892.37	14,411,250.00
MASTERCARD INC-CLASS A	57636Q104	MA	142.93	35,000	10,838,275.00	5,002,550.00
MCAFEE INC	579064106	MFE	34.57	675,000	26,014,147.63	23,334,750.00
MCDONALDS CORPORATION	580135101	MCD	62.19	475,000	24,637,557.85	29,540,250.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	41.91	630,000	23,034,435.70	26,403,300.00
MEMC ELECTR MATLS IN	552715104	WFR	14.28	520,000	29,533,650.55	7,425,600.00
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	67.40	290,000	30,311,666.01	19,546,000.00
MICROSEMI CORP	595137100	MSCC	12.64	575,000	15,775,786.77	7,268,000.00
MIRANT CORP NEW	60467R100	MIR	18.87	325,000	13,532,373.27	6,132,750.00
MONSANTO COMPANY	61166W101	MON	70.35	300,000	21,778,153.99	21,105,000.00
NATIONAL OILWELL VARCO INC	637071101	NOV	24.44	250,000	16,678,292.33	6,110,000.00
NIKE INC. -CL B	654106103	NKE	51.00	175,000	11,132,603.43	8,925,000.00
NORDSTROM INC	655664100	JWN	13.31	775,000	25,513,307.37	10,315,250.00
NRG ENERGY INC.	629377508	NRG	23.33	450,000	20,478,431.38	10,498,500.00
NVIDIA CORP	67066G104	NVDA	8.07	1,050,200	22,381,076.32	8,475,114.00
ON SEMICONDUCTOR COR	682189105	ONNN	3.40	2,700,000	22,903,546.53	9,179,999.99
O'REILLY AUTOMOTIVE INC.	686091109	ORLY	30.74	200,000	5,270,665.00	6,148,000.00
PACCAR INC	693718108	PCAR	28.60	300,000	16,462,102.09	8,580,000.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	43.51	860,000	43,938,880.07	37,418,600.00
PRAXAIR INC.	74005P104	PX	59.36	225,000	18,089,543.54	13,356,000.00



Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 79 of 342

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						
QUALCOMM INC	747525103	QCOM	35.83	450,000	18,664,696.00	16,123,500.00
RAYTHEON COMPANY	755111507	RTN	51.04	120,000	5,834,514.00	6,124,800.00
RESEARCH IN MOTION	760975102	RIMM	40.58	115,000	12,136,320.69	4,666,699.99
ROBERT HALF INTL INC	770323103	RHI	20.82	508,812	10,843,674.70	10,593,465.84
ROSS STORES INC	778296103	ROST	29.73	875,000	25,749,721.40	26,013,750.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	13.75	965,000	22,996,327.03	13,268,750.00
SCHWAB (CHARLES) CORP	808513105	SCHW	16.17	475,000	10,929,966.36	7,680,750.00
SHERWIN-WILLIAMS CO	824348106	SHW	59.75	260,000	14,579,933.28	15,535,000.00
SMITH INTERNATIONAL INC	832110100	SII	22.89	274,999	11,503,774.90	6,294,727.11
SPDR KBW REGIONAL BANKING ETF	78464A698	KRE	29.16	275,000	7,718,404.35	8,019,000.00
SPX CORP.	784635104	SPW	40.55	300,000	35,073,549.05	12,165,000.00
ST JUDE MED. INC.	790849103	STJ	32.96	1,050,000	32,117,199.97	34,608,000.00
STAPLES INC	855030102	SPLS	17.92	1,200,000	24,267,559.44	21,504,000.00
STRAYER EDUCATION INC	863236105	STRA	214.41	50,000	10,938,229.73	10,720,500.00
STRYKER CORP.	863667101	SYK	39.95	375,000	23,169,413.10	14,981,250.00
T ROWE PRICE GROUP INC.	74144T108	TROW	35.44	260,000	13,151,527.86	9,214,400.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	42.57	380,000	14,485,479.15	16,176,600.00
THERMO ELECTRON CORP.	883556102	TMO	34.07	275,000	13,544,524.54	9,369,250.00
TJX COS. INC.	872540109	TJX	20.57	1,100,000	32,600,085.20	22,627,000.00
TRANSOCEAN LTD	H8817H100	RIG	47.25	237,850	27,475,913.62	11,238,412.50
UNION PACIFIC CORP.	907818108	UNP	47.80	440,000	35,800,085.51	21,032,000.00
V F CORP	918204108	VFC	54.77	165,000	9,837,052.24	9,037,050.00
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	18.12	377,900	8,561,518.07	6,847,548.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.90	225,000	9,676,617.65	7,627,500.00
VISA INC-CLASS A	92826C839	V	52.45	235,000	14,046,726.12	12,325,750.00
XTO ENERGY INC.	98385X106	XTO	35.27	90,000	3,247,733.87	3,174,300.00
YUM BRANDS INC	988498101	YUM	31.50	500,000	18,407,058.25	15,750,000.00
COMMON STOCK TOTAL				42,011,801	1,631,559,417.49	1,232,708,518.94
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	20.48	200,000	6,301,380.57	4,096,000.00
Group: DOMESTIC EQUITIES - Internal	Portfolio: RMG	MID-CAP GROWTH (F)				

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> Group: DOMESTIC EQUITIES - Internal Market: LARGE CAP Portfolio: RMG </div>						
				MID-CAP GROWTH (F)		
REAL ESTATE INVESTMENT TRUST TOTAL				200,000	6,301,380.57	4,096,000.00
MID-CAP GROWTH (F) TOTAL				42,211,801	1,637,860,798.06	1,236,804,518.94
LARGE CAP TOTAL				601,541,435	17,093,961,380.26	14,588,909,506.37

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 81 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: ALL CAP						
Portfolio: 3TR						
Instrument: COM						
TRANSITION PORTFOLIO (T)						
COMMON STOCK						
ALDILA INC	014384200	ALDA	2.37	372,965	6,017,732.17	883,927.05
CALAMP CORP.	128126109	CAMP	0.45	1,631,600	9,066,152.11	734,220.00
CASTLE BRANDS INC	148435100	ROX	0.22	1,187,947	8,981,281.95	261,348.34
D&E COMMUNICATIONS INC	232860106	DECC	6.70	352,019	4,351,037.53	2,358,527.30
LIMCO-PIEDMONT INC	53261T109	LIMC	3.03	461,166	4,969,917.04	1,397,332.98
MEADOWBROOK INS GROUP	58319P108	MIG	6.44	197,128	1,773,443.18	1,269,504.32
MINRAD INTERNATIONAL INC	60443P103	BUF	0.11	941,700	3,857,551.02	103,587.00
TAYLOR CAPITAL GROUP INC	876851106	TAYC	5.85	198,724	6,901,949.83	1,162,535.40
TORTOISE CAPITAL RESOURCES	89147N304	TTO	4.45	333,709	5,054,777.74	1,485,005.05
TORTOISE ENERGY CAPITAL CORP	89147U100	TYE	12.65	880,493	21,437,540.50	11,138,236.45
TORTOISE NORTH AMERICAN ENERGY	89147T103	TYN	10.67	142,671	3,395,235.62	1,522,299.57
X-RITE INC	983857103	XRIT	1.49	472,892	5,061,171.21	704,609.08
COMMON STOCK TOTAL				7,173,014	80,867,789.90	23,021,132.54
TRANSITION PORTFOLIO (T) TOTAL				7,173,014	80,867,789.90	23,021,132.54

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal Market: ALL CAP Portfolio: AAL Instrument: FUTMINI ASSET ALLOCATION (P) FUTURES EXPOSURE S&P MINI						
S&P 500 EMINI FUTURES 03/09	CD:ES09H0	CD:ES09H0	900.00	96,987	4,319,047,146.65	4,364,415,000.00
FUTURES EXPOSURE S&P MINI TOTAL				96,987	4,319,047,146.65	4,364,415,000.00
ASSET ALLOCATION (P) TOTAL				96,987	4,319,047,146.65	4,364,415,000.00
ALL CAP TOTAL				7,270,001	4,399,914,936.55	4,387,436,132.54

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 83 of 342

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						
3COM CORP.	885535104	COMS	2.28	120,700	425,873.23	275,196.00
3PAR INC	88580F109	PAR	7.63	24,100	196,337.88	183,883.00
99 CENTS ONLY STORES	65440K106	NDN	10.93	115,200	1,243,521.37	1,259,136.00
AAON INC	000360206	AAON	20.88	51,600	1,032,627.15	1,077,408.00
AAR CORPORATION	000361105	AIR	18.41	5,300	88,450.11	97,573.00
AARON RENTS INC	002535201	RNT	26.62	75,800	1,726,972.46	2,017,796.00
ABAXIS INC	002567105	ABAX	16.03	9,900	156,407.13	158,697.00
ABINGTON BANCORP INC	00350L109	ABBC	9.25	88,900	872,167.54	822,325.00
ABM INDUSTRIES INC.	000957100	ABM	19.05	2,900	51,564.32	55,245.00
ACADIA PHARMACEUTICALS INC	004225108	ACAD	0.90	106,300	285,245.88	95,670.00
ACCELRYX INC	00430U103	ACCL	4.36	62,900	314,500.00	274,244.00
ACCO BRANDS CORP	00081T108	ABD	3.45	6,600	18,249.00	22,770.00
ACI WORLDWIDE INC	004498101	ACIW	15.90	39,000	715,518.68	620,100.00
ACME PACKET INC	004764106	APKT	5.26	14,500	64,962.90	76,270.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	20.51	1,400	35,165.31	28,714.00
ACTEL CORPORATION	004934105	ACTL	11.72	64,800	979,065.11	759,456.00
ACTUANT CORP CL A	00508X203	ATU	19.02	31,400	680,255.34	597,228.00
ACTUATE CORPORATION	00508B102	ACTU	2.96	84,000	293,208.81	248,640.00
ACUITY BRANDS INC	00508Y102	AYI	34.91	63,900	2,268,677.13	2,230,749.00
ACURA PHARMACEUTICALS INC	00509L703	ACUR	7.34	5,009	33,055.43	36,766.06
ADAPTEC INC	00651F108	ADPT	3.30	245,800	988,862.77	811,140.01
ADMINISTAFF INC	007094105	ASF	21.68	27,100	518,298.58	587,528.00
ADOLOR CORP	00724X102	ADLR	1.66	339,800	1,590,842.01	564,067.99
ADTRAN INC.	00738A106	ADTN	14.88	99,300	1,974,565.88	1,477,584.00
ADVANCE AMERICA CASH ADVANCE	00739W107	AEA	1.89	450,100	1,048,185.83	850,689.00
ADVANCED BATTERY TECHNOLOGIE	00752H102	ABAT	2.66	112,500	362,174.50	299,250.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	9.95	101,600	1,844,562.07	1,010,920.00
ADVISORY BOARD CO/THE	00762W107	ABCO	22.30	19,300	440,235.68	430,390.00
AEROPOSTALE INC	007865108	ARO	16.10	109,300	1,981,002.85	1,759,730.00
AFC ENTERPRISES	00104Q107	AFCE	4.69	42,800	329,635.65	200,732.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 84 of 342

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						
AFFYMETRIX INC	00826T108	AFFX	2.99	164,100	1,567,148.99	490,659.00
AGILYSYS INC	00847J105	AGYS	4.29	82,500	1,412,548.67	353,924.99
AIRVANA INC	00950V101	AIRV	6.12	164,200	862,936.14	1,004,903.99
ALAMO GROUP INC	011311107	ALG	14.95	31,600	503,559.89	472,420.00
ALASKA AIRGROUP INC	011659109	ALK	29.25	64,700	1,483,456.63	1,892,475.00
ALBANY MOLECULAR RESEARCH	012423109	AMRI	9.74	100,200	1,190,023.35	975,948.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	36.19	57,600	1,883,743.12	2,084,544.00
ALIGN TECHNOLOGY INC	016255101	ALGN	8.75	53,500	543,686.57	468,125.00
ALKERMES INC.	01642T108	ALKS	10.65	170,600	2,075,051.87	1,816,890.00
ALLEGiant TRAVEL CO	01748X102	ALGT	48.57	18,400	671,061.33	893,688.00
ALLETE, INC.	018522300	ALE	32.27	51,600	2,403,975.22	1,665,132.00
ALLIS CHALMERS ENERGY	019645506	ALY	5.50	56,200	351,043.78	309,100.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX	9.92	103,900	1,033,528.43	1,030,688.00
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY	24.73	69,000	1,784,369.35	1,706,370.00
AMAG PHARMACEUTICALS INC	00163U106	AMAG	35.85	38,800	1,529,851.38	1,390,980.00
AMBAC FINANCIAL GROUP INC.	023139108	ABK	1.30	243,900	328,655.25	317,070.00
AMBASSADORS GROUP IN	023177108	EPAX	9.20	4,900	78,888.74	45,080.00
AMCORE FINL INC	023912108	AMFI	3.62	141,100	1,729,347.94	510,782.00
AMEDISYS INC	023436108	AMED	41.34	40,600	1,490,128.18	1,678,404.00
AMERICAN CAPITAL AGENCY CORP	02503X105	AGNC	21.36	49,700	922,572.02	1,061,592.00
AMERICAN COMMERCIAL LINES INC	025195207	ACLI	4.90	44,400	419,585.20	217,560.00
AMERICAN ECOLOGY CORP	025533407	ECOL	20.23	15,000	409,062.90	303,450.00
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	7.00	159,000	1,534,310.77	1,113,000.00
AMERICAN GREETING CL A	026375105	AM	7.57	99,000	2,161,299.69	749,430.00
AMERICAN OIL & GAS INC	028723104	AEZ	0.80	800	620.24	640.00
AMERICAN ORIENTAL BIOENG	028731107	AOB	6.79	174,400	1,602,298.05	1,184,176.00
AMERICAN PHYSICIANS	028884104	ACAP	48.10	27,900	851,346.43	1,341,990.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	37.19	10,900	406,503.51	405,371.00
AMERICAN REPROGRAPHICS CO	029263100	ARP	6.90	900	6,745.23	6,210.00
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI	13.21	17,100	198,464.32	225,891.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 85 of 342

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						
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI	73.96	8,700	632,067.03	643,452.00
AMERICAN STATES WATER CO.	029899101	AWR	32.98	8,100	258,217.97	267,138.00
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC	16.31	39,000	838,266.56	636,090.00
AMERICAN WOODMARK CORP.	030506109	AMWD	18.23	51,800	1,242,352.82	944,314.02
AMERIGROUP CORPORATION	03073T102	AGP	29.52	75,900	2,120,894.79	2,240,568.00
AMERIS BANCORP	03076K108	ABCB	11.85	82,800	878,190.74	981,180.00
AMERISAFE INC	03071H100	AMSF	20.53	59,200	1,193,535.38	1,215,376.00
AMERON INTERNATIONAL CORP	030710107	AMN	62.92	11,900	740,783.21	748,748.00
AMICUS THERAPEUTICS INC	03152W109	FOLD	7.98	67,800	868,007.34	541,043.97
AMKOR TECHNOLOGY INC	031652100	AMKR	2.18	274,000	2,674,448.04	597,320.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	8.46	32,930	273,731.45	278,587.80
AMPCO-PITTSBURGH CORP	032037103	AP	21.70	30,400	978,834.56	659,680.00
AMREP CORP	032159105	AXR	31.28	18,100	942,706.38	566,167.99
AMSURG CORP	03232P405	AMSG	23.34	5,100	118,116.57	119,034.00
AMTRUST FINANCIAL SERVICES	032359309	AFSI	11.60	41,300	664,017.70	479,080.00
ANADIGICS INC	032515108	ANAD	1.48	94,300	127,996.33	139,564.00
ANALOGIC CORP.	032657207	ALOG	27.28	16,200	892,863.14	441,936.00
ANDERSONS INC/THE	034164103	ANDE	16.48	22,100	412,763.66	364,208.00
ANGIODYNAMICS INC	03475V101	ANGO	13.69	60,600	783,230.22	829,614.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	30.12	48,200	2,726,955.80	1,451,784.01
ANTHRACITE CAPITAL INC	037023108	AHR	2.23	314,300	2,737,821.80	700,889.00
ANWORTH MORTGAGE ASS	037347101	ANH	6.43	139,100	932,079.47	894,413.00
APCO ARGENTINA INC	037489101	APAGF	26.63	19,500	416,551.21	519,285.00
APOGEE ENTERPRISES INC.	037598109	APOG	10.36	83,100	1,684,881.94	860,916.00
APOLLO INVESTMENT CORP	03761U106	AINV	9.31	136,700	1,884,692.41	1,272,677.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	18.92	68,800	1,506,799.82	1,301,696.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	3.93	213,200	1,704,929.36	837,876.00
APPLIED SIGNAL TECHNOLOGY INC	038237103	APSG	17.94	4,700	82,661.72	84,318.00
APPROACH RESOURCES INC	03834A103	AREX	7.31	400	2,595.40	2,924.00
ARBITRON INC	03875Q108	ARB	13.28	41,900	2,063,990.08	556,432.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 86 of 342

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						
ARCH CHEMICALS INC.	03937R102	ARJ	26.07	25,600	647,756.71	667,392.00
ARDEN GROUP INC	039762109	ARDNA	126.00	5,200	499,405.37	655,200.00
ARENA RESOURCES INC	040049108	ARD	28.09	30,800	1,324,515.89	865,172.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	33.92	8,500	278,692.05	288,320.00
ARGON ST INC	040149106	STST	18.86	6,000	111,629.93	113,160.00
ARIBA INC	04033V203	ARBA	7.21	149,600	1,499,892.73	1,078,616.00
ARKANSAS BEST CORP	040790107	ABFS	30.11	33,800	1,020,368.69	1,017,718.00
ARRIS GROUP INC.	04269Q100	ARRS	7.95	169,200	1,259,060.17	1,345,140.00
ART TECHNOLOGY GROUP INC	04289L107	ARTG	1.93	213,500	846,990.31	412,055.00
ARTHROCARE CORP	043136100	ARTC	4.77	58,000	1,805,533.40	276,660.00
ARUBA NETWORKS INC	043176106	ARUN	2.55	15,300	36,951.58	39,015.00
ARVINMERITOR INC.	043353101	ARM	2.85	26,600	381,634.06	75,809.99
ASBURY AUTOMOTIVE GROUP	043436104	ABG	4.57	116,300	2,267,625.03	531,491.00
ASIAINFO HLDGS INC	04518A104	ASIA	11.84	53,900	522,453.29	638,176.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	24.25	122,600	3,425,101.77	2,973,050.00
ASSISTED LIVING CONCEPTS I-A	04544X102	ALC	4.15	209,000	1,260,350.80	867,350.00
ASTEC INDUSTRIES INC	046224101	ASTE	31.33	17,600	527,202.56	551,408.00
ATC TECHNOLOGY CORP	00211W104	ATAC	14.63	37,900	606,756.26	554,477.00
ATHEROS COMMUNICATIONS	04743P108	ATHR	14.31	14,000	396,222.60	200,340.01
ATLANTIC TELE-NETWORK	049079205	ATNI	26.55	40,500	1,292,143.36	1,075,275.01
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	18.90	14,500	748,475.16	274,050.00
ATMI INC	00207R101	ATMI	15.43	40,700	992,845.86	628,001.00
ATP OIL & GAS CORPORATION	00208J108	ATPG	5.85	1,000	7,816.50	5,850.00
ATRION CORP	049904105	ATRI	97.10	1,700	168,538.00	165,070.00
AUDIOVOX CORP	050757103	VOXX	5.01	20,600	129,319.63	103,206.00
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	28.44	16,900	534,568.26	480,636.00
AVANEX CORP	05348W307	AVNX	1.05	168,800	753,107.82	177,240.00
AVATAR HLDGS INC	053494100	AVTR	26.52	35,600	1,770,744.56	944,112.00
AVENTINE RENEWABLE ENERGY	05356X403	AVR	0.65	34,300	175,197.33	22,295.00
AVID TECHNOLOGY INC.	05367P100	AVID	10.91	95,400	2,040,198.40	1,040,814.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 87 of 342

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						
AVISTA CORP	05379B107	AVA	19.38	95,700	1,967,598.45	1,854,666.00
AVOCENT CORPORATION	053893103	AVCT	17.91	82,000	1,409,778.30	1,468,620.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS	0.51	725,600	2,379,861.06	370,056.00
BADGER METER INC	056525108	BMI	29.02	700	20,471.22	20,314.00
BAKER (MICHAEL) CORP	057149106	BKR	36.91	23,400	797,953.66	863,694.01
BALDOR ELECTRIC	057741100	BEZ	17.85	20,800	673,020.38	371,280.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	24.03	26,500	928,322.01	636,795.00
BANCFIRST CORP	05945F103	BANF	52.92	1,300	62,279.49	68,796.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	14.36	88,800	1,668,631.32	1,275,168.01
BANK OF THE OZARKS INC	063904106	OZRK	29.64	34,900	594,740.16	1,034,436.00
BANKFINANCIAL CORP	06643P104	BFIN	10.19	62,100	1,010,018.48	632,799.00
BANNER CORP	06652V109	BANR	9.41	49,200	600,694.54	462,971.99
BARNES GROUP INC.	067806109	B	14.50	22,100	316,856.54	320,450.00
BASIC ENERGY SERVICES INC	06985P100	BAS	13.04	31,000	912,902.17	404,240.00
BEL FUSE INC-CL B	077347300	BELFB	21.20	10,800	329,926.20	228,960.00
BELDEN INC	077454106	BDC	20.88	49,600	1,783,758.30	1,035,648.01
BELO CORP	080555105	BLC	1.56	25,700	42,178.84	40,092.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	12.77	126,700	2,146,534.95	1,617,959.00
BERKSHIRE HILLS BANC	084680107	BHLB	30.86	23,500	672,786.92	725,210.00
BERRY PETROLEUM CO	085789105	BRY	7.56	73,400	2,838,900.02	554,904.00
BIGBAND NETWORKS INC	089750509	BBND	5.52	500	2,665.75	2,760.00
BILL BARRETT CORP	06846N104	BBG	21.13	32,500	1,690,001.29	686,725.01
BIO RAD LABS INC	090572207	BIO	75.31	8,800	715,511.97	662,728.00
BIOMIMETIC THERAPEUTICS INC	09064X101	BMTI	9.22	106,400	1,217,595.65	981,008.01
BLACK BOX CORPORATION	091826107	BBOX	26.12	43,100	1,777,690.73	1,125,772.00
BLACK HILLS CORP	092113109	BKH	26.96	29,200	823,402.48	787,232.00
BLACKBAUD INC	09227Q100	BLKB	13.50	25,900	343,421.05	349,650.00
BLACKBOARD INC	091935502	BBBB	26.23	2,800	106,046.10	73,444.00
BLACKROCK KELSO CAPITAL CORP	092533108	BKCC	9.86	13,400	132,772.72	132,124.00
BLUE NILE INC	09578R103	NILE	24.49	14,500	381,043.24	355,105.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 88 of 342

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						
BLUEGREEN CORP	096231105	BXG	3.13	163,600	1,588,632.42	512,068.00
BMB MUNAI INC	09656A105	KAZ	1.39	336,000	971,940.01	467,040.00
BOB EVANS FARMS	096761101	BOBE	20.43	49,300	1,498,876.44	1,007,199.00
BOLT TECHNOLOGY CORP	097698104	BOLT	6.96	5,400	80,273.16	37,584.00
BOSTON BEER INC	100557107	SAM	28.40	31,200	1,283,950.15	886,080.00
BPZ ENERGY INC	055639108	BPZ	6.40	44,800	864,884.57	286,720.00
BRADY CORPORATION	104674106	BRC	23.95	64,100	1,605,909.56	1,535,195.00
BRIGGS & STRATTON	109043109	BGG	17.59	8,500	135,883.55	149,515.00
BRIGHAM EXPLORATION CO	109178103	BEXP	3.20	12,000	72,261.89	38,400.00
BRIGHTPOINT INC.	109473405	CELL	4.35	1,300	5,912.79	5,655.00
BRONCO DRILLING CO INC	112211107	BRNC	6.46	38,900	562,344.74	251,294.00
BROOKS AUTOMATION INC	114340102	BRKS	5.81	96,500	1,474,507.66	560,665.00
BROWN SHOE COMPANY INC	115736100	BWS	8.47	10,400	154,924.14	88,088.00
BRUNSWICK CORP	117043109	BC	4.21	26,400	449,020.74	111,144.01
BRUSH ENGINEERED MATERIALS	117421107	BW	12.72	6,900	95,834.59	87,768.00
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	3.64	93,500	920,941.01	340,340.00
BUCKLE INC	118440106	BKE	21.82	50,300	938,826.58	1,097,546.00
BUFFALO WILD WINGS INC	119848109	BWLD	25.65	39,000	1,372,310.27	1,000,350.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	4.86	60,400	1,017,618.01	293,544.00
CABOT MICROELECTRONICS	12709P103	CCMP	26.07	40,400	1,448,385.71	1,053,228.00
CACHE INC	127150308	CACH	2.02	20,000	136,172.00	40,400.00
CACI INTERNATIONAL INC.-CL A	127190304	CAI	45.09	13,300	640,488.95	599,697.00
CAI INTERNATIONAL INC	12477X106	CAP	3.17	85,100	1,172,439.76	269,767.01
CALGON CARBON CORP.	129603106	CCC	15.36	5,800	50,198.52	89,088.00
CALIFORNIA PIZZA KITCHEN INC	13054D109	CPKI	10.72	58,100	734,544.71	622,832.00
CALIFORNIA WTR SVC G	130788102	CWT	46.43	20,200	884,976.14	937,886.00
CALIPER LIFE SCIENCES INC	130872104	CALP	0.97	57,200	117,993.68	55,484.00
CALLAWAY GOLF COMPANY	131193104	ELY	9.29	109,900	1,747,659.43	1,020,971.00
CALLON PETROLEUM CORP	13123X102	CPE	2.60	155,800	625,915.68	405,080.00
CAL-MAINE FOODS INC	128030202	CALM	28.70	41,600	988,352.37	1,193,920.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 89 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CAPELLA EDUCATION CO	139594105	CPLA	58.76	11,400	649,631.28	669,864.00
CAPITAL CITY BK GROU	139674105	CCBG	27.24	7,800	225,363.21	212,472.00
CAPITAL SOUTHWEST CORP	140501107	CSWC	108.16	5,100	568,658.18	551,616.00
CAPITOL BANCORP LTD	14056D105	CBC	7.80	67,100	1,156,219.99	523,380.00
CAPSTONE TURBINE CORP	14067D102	CPST	0.84	125,900	517,449.00	105,756.00
CARBO CERAMICS, INC.	140781105	CRR	35.53	15,400	799,734.64	547,162.00
CARDIAC SCIENCE CORP	14141A108	CSCX	7.50	120,800	988,144.00	906,000.00
CARRIZO OIL & GAS INC	144577103	CRZO	16.10	3,600	54,432.00	57,960.00
CARTERS INC	146229109	CRI	19.26	36,600	724,908.36	704,916.00
CASCADE BANCORP	147154108	CACB	6.75	119,800	1,107,365.72	808,650.00
CASEY'S GENERAL STORES INC.	147528103	CASY	22.77	62,500	1,527,475.25	1,423,125.00
CASH AMERICAN INT'L. INC.	14754D100	CSH	27.35	57,500	1,924,293.11	1,572,625.00
CASTLE (A.M.) & CO.	148411101	CAS	10.83	21,300	329,572.49	230,679.00
CATALYST HEALTH SOLUTIONS INC	14888B103	CHSI	24.35	64,500	1,957,133.21	1,570,574.99
CATHAY GENERAL BANCORP	149150104	CATY	23.75	83,800	1,818,938.72	1,990,250.00
CATO CORP CL A	149205106	CTR	15.10	80,800	1,429,923.36	1,220,080.00
CDI CORP.	125071100	CDI	12.94	52,700	1,395,709.57	681,938.00
CEC ENTERTAINMENT, INC.	125137109	CEC	24.25	25,000	807,065.98	606,250.00
CELERA GROUP	15100E106	CRA	11.13	149,100	1,796,208.01	1,659,483.00
CENTENE CORP	15135B101	CNC	19.71	89,200	1,627,464.89	1,758,132.00
CENTENNIAL COMMUNCTN	15133V208	CYCL	8.06	36,000	288,345.60	290,160.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	10.04	6,400	150,082.14	64,256.00
CENTRAL VERMONT PUB SERV	155771108	CV	23.86	48,400	1,371,961.17	1,154,823.98
CEPHEID	15670R107	CPHD	10.38	37,900	754,237.62	393,402.00
CERADYNE INC	156710105	CRDN	20.31	55,600	2,703,047.28	1,129,235.99
CEVA INC	157210105	CEVA	7.00	44,700	352,236.00	312,900.00
CH ENERGY GROUP INC	12541M102	CHG	51.39	8,000	376,130.22	411,120.00
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	6.49	77,600	1,227,674.92	503,624.01
CHARMING SHOPPES	161133103	CHRS	2.44	152,400	1,089,733.31	371,856.00
CHART INDUSTRIES INC	16115Q308	GTLS	10.63	52,700	1,459,856.07	560,201.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 90 of 342

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						
CHATTEM INC	162456107	CHTT	71.53	6,700	491,060.70	479,251.00
CHECKPOINT SYSTEMS INC.	162825103	CKP	9.84	27,800	463,982.99	273,552.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	10.10	46,200	409,489.08	466,620.00
CHEMED CORP	16359R103	CHE	39.77	6,000	245,158.20	238,620.00
CHEMICAL FINL CORP	163731102	CHFC	27.88	47,900	1,349,327.61	1,335,452.00
CHEROKEE INC	16444H102	CHKE	17.35	18,100	524,389.77	314,035.00
CHICO'S FAS INC	168615102	CHS	4.18	111,100	452,199.22	464,398.00
CHILDREN'S PLACE	168905107	PLCE	21.68	56,100	2,060,146.21	1,216,248.00
CHINA DIRECT INC	169384203	CDS	1.45	51,000	99,330.14	73,950.00
CHINA SKY ONE MEDICAL INC	16941P102	CSKI	15.99	13,100	162,660.08	209,469.00
CHIQUITA BRANDS	170032809	CQB	14.78	45,300	614,277.59	669,534.00
CHRISTOPHER & BANKS CORP	171046105	CBK	5.60	25,300	255,268.40	141,680.00
CIBER INC.	17163B102	CBR	4.81	192,500	1,536,195.26	925,925.00
CINCINNATI BELL INC	171871106	CBB	1.93	186,200	346,370.99	359,366.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	27.50	42,600	1,627,953.35	1,171,500.00
CIRRUS LOGIC INC	172755100	CRUS	2.68	265,300	1,585,663.70	711,004.00
CITI TRENDS INC	17306X102	CTRN	14.72	25,600	408,789.20	376,831.99
CITIZENS REPUBLIC	174420109	CRBC	2.98	165,600	1,515,554.04	493,487.99
CITY BK LYNNWOOD WAS	17770A109	CTBK	5.20	96,000	926,504.08	499,199.99
CITY HLDG CO	177835105	CHCO	34.78	39,500	1,469,356.16	1,373,810.00
CLARCOR INC.	179895107	CLC	33.18	31,500	885,492.47	1,045,170.00
CLAYTON WILLIAMS ENERGY INC	969490101	CWEI	45.44	5,100	330,971.55	231,744.00
CLEAN ENERGY FUELS CORP	184499101	CLNE	6.04	11,600	68,433.04	70,064.00
CLEAN HARBORS INC	184496107	CLH	63.44	8,100	566,969.44	513,863.99
CLEARWATER PAPER CORP	18538R103	CLW	8.39	11,599	246,824.00	97,315.61
CLECO CORP.	12561W105	CNL	22.83	96,600	2,576,997.98	2,205,378.00
CNA SURETY CORP	12612L108	SUR	19.20	65,700	1,195,448.69	1,261,440.00
COBIZ FINANCIAL INC.	190897108	COBZ	9.74	93,000	772,704.63	905,819.99
COEUR D'ALENE MINES CORP.	192108108	CDE	0.88	322,300	929,964.15	283,624.00
COGENT INC	19239Y108	COGT	13.57	94,700	1,298,051.91	1,285,079.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2 QUANTITATIVE 2000 (Q)						
Instrument: COM COMMON STOCK						
COGNEX CORP.	192422103	CGNX	14.80	61,400	1,433,139.90	908,720.00
COGO GROUP INC.	192448108	COGO	4.86	30,600	158,082.00	148,716.00
COHERENT INC.	192479103	COHR	21.46	35,500	1,044,210.06	761,830.00
COINSTAR INC	19259P300	CSTR	19.51	28,800	1,007,464.23	561,888.00
COLDWATER CREEK INC.	193068103	CWTR	2.85	166,200	932,906.41	473,670.00
COLLECTIVE BRANDS INC	19421W100	PSS	11.72	17,100	251,224.32	200,412.00
COLONIAL BANCGROUP INC.	195493309	CNB	2.07	326,100	1,345,846.49	675,027.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	11.93	58,066	640,954.87	692,727.38
COLUMBIA SPORTSWEAR CO	198516106	COLM	35.37	33,600	1,401,799.48	1,188,431.99
COLUMBUS MCKINNON CO	199333105	CMCO	13.65	39,800	910,202.47	543,270.00
COMFORT SYS USA INC	199908104	FIX	10.66	117,800	1,397,827.08	1,255,748.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	0.93	95,900	1,398,741.12	89,187.01
COMMUNITY BANK SYSTEM INC	203607106	CBU	24.39	2,800	69,916.00	68,292.00
COMMUNITY TR BANCORP	204149108	CTBI	36.75	4,700	141,306.48	172,725.00
COMMVAULT SYSTEMS INC	204166102	CVLT	13.41	24,200	311,320.28	324,522.00
COMPASS MINERALS INTERNATIONAL INC	20451N101	CMP	58.66	20,500	1,237,982.46	1,202,530.00
COMPELLENT TECHNOLOGIES INC	20452A108	CML	9.73	9,000	99,132.10	87,570.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX	8.15	67,900	1,829,475.26	553,384.99
COMPUTER PROGRAMS &	205306103	CPSI	26.80	38,700	1,063,737.04	1,037,160.00
COMSTOCK RESOURCES INC	205768203	CRK	47.25	47,300	2,684,273.43	2,234,925.00
COMSYS IT PARTNERS INC	20581E104	CITP	2.24	163,700	1,250,296.98	366,688.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	45.82	9,100	421,592.88	416,962.00
CONCHO RESOURCES INC	20605P101	CXO	22.82	32,500	1,200,704.41	741,650.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	32.82	20,000	610,434.73	656,400.00
CONMED CORPORATION	207410101	CNMD	23.94	51,200	1,257,231.60	1,225,728.00
CONNS INC	208242107	CONN	8.48	27,300	666,400.92	231,504.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX	22.64	23,000	651,969.10	520,720.00
CONSTANT CONTACT INC	210313102	CTCT	13.25	21,450	321,674.12	284,212.50
CONTANGO OIL & GAS	21075N204	MCF	56.30	28,300	1,843,965.99	1,593,290.00
COOPER TIRE & RUBBER	216831107	CTB	6.16	70,100	904,344.96	431,816.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 92 of 342

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						
CORINTHIAN COLLEGES INC	218868107	COCO	16.37	69,600	1,029,696.79	1,139,352.00
CORUS BANKSHARES INC	220873103	CORS	1.11	331,600	3,336,139.14	368,075.99
CORVEL CORP	221006109	CRVL	21.98	47,100	1,112,874.25	1,035,258.00
COSTAR GROUP INC	22160N109	CSGP	32.94	11,200	366,324.40	368,928.00
COX RADIO INC	224051102	CXR	6.01	44,800	474,465.06	269,248.01
CRACKER BARREL OLD COUNTRY STORE	22410J106	CBRL	20.59	22,800	473,649.48	469,452.00
CRAWFORD & CO	224633107	CRD.B	14.54	900	11,262.78	13,086.00
CREDIT ACCEP CORP MI	225310101	CACC	13.70	1,400	19,792.50	19,180.00
CROCS INC	227046109	CROX	1.24	245,700	823,558.14	304,668.00
CROSS COUNTRY INC	227483104	CCRN	8.79	52,400	708,530.86	460,596.00
CRYOLIFE INC	228903100	CRY	9.71	100	1,274.00	971.00
CSS INDS INC	125906107	CSS	17.74	8,100	270,978.88	143,694.00
CTS CORP.	126501105	CTS	5.51	97,500	1,252,559.98	537,225.00
CUBIC CORP	229669106	CUB	27.20	41,500	1,185,535.02	1,128,800.00
CUBISTS PHARMACEUTICALS	229678107	CBST	24.16	34,200	811,755.75	826,272.00
CURTISS-WRIGHT CORP.	231561101	CW	33.39	35,800	1,169,848.41	1,195,362.00
CVB FINL CORP	126600105	CVBF	11.90	78,400	873,979.25	932,960.00
CVR ENERGY INC	12662P108	CVI	4.00	12,900	51,326.52	51,600.00
CYBERSOURCE CORP	23251J106	CYBS	11.99	8,200	123,114.28	98,318.00
CYMER INC.	232572107	CYMI	21.91	63,400	2,374,965.89	1,389,094.00
CYNOSURE INC - CLASS A	232577205	CYNO	9.13	67,100	1,200,111.57	612,623.00
CYPRESS BIOSCIENCE INC	232674507	CYPB	6.84	166,200	1,112,938.40	1,136,808.00
DANA HOLDING CORP	235825205	DAN	0.74	99,800	544,908.00	73,852.00
DANVERS BANCORP INC	236442109	DNBK	13.37	78,484	1,005,943.64	1,049,331.08
DARLING INTERNATIONAL INC	237266101	DAR	5.49	157,100	2,282,149.96	862,479.00
DATASCOPE CORP	238113104	DSCP	52.24	33,700	1,147,248.81	1,760,488.00
DAWSON GEOPHYSICAL CO	239359102	DWSN	17.81	12,200	206,642.67	217,282.00
DECKERS OUTDOOR CORP	243537107	DECK	79.87	6,600	505,231.18	527,142.00
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	18.44	14,500	389,820.77	267,380.00
DELUXE CORP.	248019101	DLX	14.96	59,400	834,844.14	888,624.00

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						
DEMANDTEC INC	24802R506	DMAN	8.07	40,100	350,022.55	323,607.00
DEPOMED INC	249908104	DEPO	1.65	371,700	1,151,132.20	613,305.00
DIAMOND FOODS INC	252603105	DMND	20.15	500	13,367.36	10,075.00
DIGI INTERNATIONAL INC	253798102	DGII	8.11	50,600	634,380.58	410,366.00
DIGITAL RIVER INC	25388B104	DRIV	24.80	69,200	2,523,259.20	1,716,160.00
DILLARDS INC. CL-A	254067101	DDS	3.97	15,200	60,629.76	60,344.00
DIME COMMUNITY BANCSHARES	253922108	DCOM	13.30	37,800	664,811.65	502,740.00
DIONEX CORP.	254546104	DNEX	44.85	16,700	782,546.21	748,995.00
DOLLAR FINANCIAL CORP	256664103	DLLR	10.30	30,249	295,621.71	311,564.70
DOUBLE-TAKE SOFTWARE INC	258598101	DBTK	8.97	25,800	208,368.75	231,426.00
DRESS BARN INC.	261570105	DBRN	10.74	69,700	1,107,565.29	748,578.00
DRIL-QUIP INC	262037104	DRQ	20.51	31,900	912,231.58	654,269.00
DSP GROUP INC.	23332B106	DSPG	8.02	66,900	738,109.36	536,538.00
DTS INC	23335C101	DTSI	18.35	2,400	57,380.84	44,040.00
DUCOMMUN INC DEL	264147109	DCO	16.70	34,700	806,973.51	579,490.00
DYCOM INDUSTRIES INC.	267475101	DY	8.22	13,100	102,178.69	107,682.00
DYNAMEX INC	26784F103	DDMX	14.75	75,700	966,998.79	1,116,575.00
EAGLE BULK SHIPPING INC	Y2187A101	EGLE	6.82	29,300	272,677.52	199,826.00
EARTHLINK INC	270321102	ELNK	6.76	228,300	1,882,787.14	1,543,308.00
EAST WEST BANCORP INC.	27579R104	EWBC	15.97	94,800	684,456.00	1,513,956.00
ECLIPSYS CORP	278856109	ECLP	14.19	107,300	1,638,576.15	1,522,587.00
EL PASO ELECTRIC COMPANY	283677854	EE	18.09	88,100	1,921,063.78	1,593,729.00
ELECTRONICS FOR IMAGING	286082102	EFII	9.56	89,500	978,101.13	855,620.00
EMCOR GROUP INC	29084Q100	EME	22.43	94,400	1,775,583.92	2,117,392.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	26.11	45,400	529,325.98	1,185,394.00
EMPLOYERS HOLDINGS INC	292218104	EIG	16.50	98,700	1,982,817.89	1,628,550.00
EMULEX CORP	292475209	ELX	6.98	137,600	1,569,331.49	960,448.00
ENCORE CAPITAL GROUP INC	292554102	ECPG	7.20	120,100	1,149,039.19	864,720.00
ENCORE WIRE CORP	292562105	WIRE	18.96	61,000	1,404,218.61	1,156,560.00
ENERGY CONVERSION DE	292659109	ENER	25.21	34,700	1,512,371.91	874,786.99

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 94 of 342

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						
ENERSYS	29275Y102	ENS	11.00	1,300	24,633.00	14,300.00
ENNIS INC	293389102	EBF	12.11	13,800	269,299.30	167,118.00
ENPRO INDUSTRIES INC	29355X107	NPO	21.54	49,000	1,823,741.02	1,055,460.00
ENSIGN GROUP INC/THE	29358P101	ENSG	16.74	12,900	187,831.69	215,946.00
ENTEGRIS INC	29362U104	ENTG	2.19	297,000	2,721,810.89	650,430.00
ENTRAVISION COMMUNIC	29382R107	EVC	1.56	238,200	2,167,121.86	371,592.00
ENZO BIOCHEM INC.	294100102	ENZ	4.89	105,000	1,133,489.48	513,450.01
ERESEARCH TECHNOLOGY	29481V108	ERES	6.63	82,700	1,011,774.00	548,301.00
ESCO TECHNOLOGIES INC	296315104	ESE	40.95	9,600	423,037.01	393,120.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	37.89	30,300	1,237,486.25	1,148,067.01
EV3 INC	26928A200	EVVV	6.10	82,000	659,620.92	500,200.00
EVERGREEN SOLAR INC	30033R108	ESLR	3.19	80,300	835,675.71	256,157.00
EXCO RESOURCES INC	269279402	XCO	9.06	136,900	4,164,010.82	1,240,314.00
EXIDE TECHNOLOGIES	302051206	XIDE	5.29	53,600	533,255.88	283,543.99
EXPONENT INC	30214U102	EXPO	30.08	5,900	112,424.69	177,472.00
EZCORP INC CL A	302301106	EZPW	15.21	1,300	22,375.73	19,773.00
FACET BIOTECH CORP	30303Q103	FACT	9.59	27,440	369,182.12	263,149.59
FAIR ISAAC INC.	303250104	FIC	16.86	49,400	745,894.99	832,884.00
FARMER BROS CO	307675108	FARM	24.94	35,100	798,594.31	875,393.99
FARMERS CAP BK CORP	309562106	FFKT	24.42	18,700	497,499.76	456,654.00
FCSTONE GROUP INC	31308T100	FCSX	4.43	61,700	291,220.02	273,331.00
FEDERAL SIGNAL CORP	313855108	FSS	8.21	129,300	1,584,753.21	1,061,553.00
FIBERTOWER CORP	31567R100	FTWR	0.16	240,600	1,650,114.39	38,496.00
FINANCIAL FEDERAL CORP.	317492106	FIF	23.27	18,800	431,124.33	437,476.00
FIRST ADVANTAGE CORP	31845F100	FADV	14.15	61,500	1,110,126.19	870,225.01
FIRST BANCORP PR	318672102	FBP	11.14	39,700	427,672.22	442,258.00
FIRST CASH FINANCIAL SERVICES INC	31942D107	FCFS	19.06	60,200	931,670.06	1,147,412.00
FIRST CMNTY BANCSHAR	31983A103	FCBC	34.87	7,800	240,529.25	271,986.00
FIRST COMWLTH FINL C	319829107	FCF	12.38	31,400	362,789.32	388,732.00
FIRST FINANCIAL NORTHWEST	32022K102	FFNW	9.34	8,500	79,868.55	79,390.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 95 of 342

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						
FIRST FINL BANKSHARE	32020R109	FFIN	55.21	11,400	610,653.20	629,394.00
FIRST MERCHANTS CORP	320817109	FRME	22.21	42,900	941,199.16	952,809.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	19.97	70,300	1,628,124.50	1,403,891.00
FIRST NIAGARA FINL G	33582V108	FNFG	16.17	103,400	1,533,511.77	1,671,978.00
FIRST SOUTH BANCORP	33646W100	FSBK	12.56	2,200	38,450.06	27,632.00
FIRSTMERIT CORPORATION	337915102	FMER	20.59	77,300	1,609,175.50	1,591,607.00
FISHER COMMUNICATION	337756209	FSCI	20.64	39,337	1,435,304.94	811,915.68
FIVE STAR QUALITY CARE	33832D106	FVE	1.53	387,700	1,314,269.30	593,181.00
FLAGSTONE REINSURANCE HOLDINGS	G3529T105	FSR	9.77	107,600	1,367,884.31	1,051,252.01
FLANDERS CORP	338494107	FLDR	4.69	142,500	836,475.00	668,325.00
FLOW INTL CORP	343468104	FLOW	2.42	61,600	313,957.25	149,072.00
FLOWERS INDUSTRIES INC.	343498101	FLO	24.36	59,600	1,467,680.81	1,451,856.00
FNB CORP	302520101	FNB	13.20	26,100	381,367.95	344,520.00
FORCE PROTECTION INC	345203202	FRPT	5.98	106,900	549,798.25	639,262.00
FORMFACTOR INC	346375108	FORM	14.60	62,300	941,060.37	909,580.00
FORRESTER RESEARCH INC	346563109	FORR	28.21	28,700	863,349.77	809,627.00
FOSSIL INC.	349882100	FOSL	16.70	36,300	737,056.63	606,210.00
FOSTER L B CO	350060109	FSTR	31.28	33,900	1,440,057.20	1,060,392.00
FPIC INS GROUP INC	302563101	FPIC	43.78	26,500	921,569.71	1,160,170.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.75	3,500	45,045.35	51,625.00
FRED'S INC	356108100	FRED	10.76	26,100	268,759.53	280,836.00
FREIGHTCAR AMERICA INC	357023100	RAIL	18.27	22,700	1,109,115.34	414,729.00
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	22.42	62,700	1,604,703.39	1,405,734.00
FRONTIER FINL CORP W	35907K105	FTBK	4.36	141,300	1,144,516.84	616,067.99
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	32.76	19,000	714,590.00	622,440.00
FUELCELL ENERGY INC	35952H106	FCEL	3.88	33,500	126,040.40	129,980.00
FULLER H B CO	359694106	FUL	16.11	97,500	2,237,743.50	1,570,725.00
FUQI INTERNATIONAL INC	36102A207	FUQI	6.26	57,600	446,480.86	360,576.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	2.21	144,800	1,586,002.96	320,007.99
FX REAL ESTATE AND ENTERTAINMENT	302709100	FXRE	0.15	87,300	191,459.80	13,094.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
G & K SERV. CL-A	361268105	GKSR	20.22	32,200	1,148,723.50	651,084.00
GARTNER INC-CL A	366651107	IT	17.83	103,400	2,196,400.34	1,843,622.00
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	14.80	24,900	1,065,489.48	368,520.00
GENERAL MARITIME CORP	Y2693R101	GMR	10.80	49,800	608,285.70	537,840.00
GENESCO INC.	371532102	GCO	16.92	71,000	1,811,882.87	1,201,320.00
GENESEE & WYO INC	371559105	GWR	30.50	23,600	546,565.43	719,800.00
GENOPTIX INC	37243V100	GXDX	34.08	27,100	894,199.73	923,568.00
GENTEK INC	37245X203	GETI	15.05	18,800	578,658.22	282,940.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	29.26	55,300	1,458,130.92	1,618,078.00
GEOGLOBAL RESOURCES INC	37249T109	GGR	1.60	42,600	107,428.27	68,160.00
GEOMET INC	37250U201	GMET	1.72	125,800	664,853.00	216,376.00
GEORESOURCES INC	372476101	GEOI	8.69	22,900	281,636.91	199,001.00
GERON CORP	374163103	GERN	4.67	163,700	1,249,189.89	764,479.00
GFI GROUP INC	361652209	GFIG	3.54	59,200	268,273.95	209,568.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	11.94	82,300	960,296.58	982,662.00
G-III APPAREL GROUP LTD	36237H101	GIII	6.39	56,300	388,486.89	359,757.00
GLACIER BANCORP INC	37637Q105	GBCI	19.02	62,400	1,186,527.77	1,186,848.00
GLADSTONE CAPITAL CO	376535100	GLAD	8.09	21,700	437,197.10	175,553.00
GLADSTONE INVESTMENT CORP	376546107	GAIN	4.91	22,700	143,557.75	111,457.00
GLATFELTER	377316104	GLT	9.30	126,700	1,803,095.78	1,178,310.00
GLOBAL CASH ACCESS INC	378967103	GCA	2.22	220,100	1,059,844.85	488,621.99
GLOBAL SOURCES LIMITED	G39300101	GSOL	5.45	17,300	122,563.99	94,285.00
GLOBECOMM SYSTEMS INC	37956X103	GCOM	5.49	139,700	1,219,441.95	766,953.01
GMX RESOURCES INC	38011M108	GMXR	25.32	3,800	188,008.71	96,216.00
GOODRICH PETROLEUM CORP	382410405	GDP	29.95	19,600	910,957.35	587,020.00
GORMAN RUPP CO	383082104	GRC	31.12	19,200	512,241.71	597,504.00
GRACE W.R. & COMPANY	38388F108	GRA	5.97	98,200	1,611,650.74	586,254.00
GRAFTECH INTERNATIONAL LTD	384313102	GTI	8.32	99,200	1,788,995.54	825,344.00
GRAHAM CORP	384556106	GHM	10.82	63,900	1,788,260.83	691,398.00
GRAN TIERRA ENERGY INC	38500T101	GTE	2.80	61,306	157,392.71	171,656.80

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 97 of 342

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						
GRAND CANYON EDUCATION INC	38526M106	LOPE	18.78	10,800	180,837.72	202,824.00
GRANITE CONSTRUCTION INC	387328107	GVA	43.93	51,900	1,745,751.17	2,279,967.00
GREENE BANKSHARES INC	394361208	GRNB	13.54	50,799	964,358.68	687,818.46
GREENHILL & CO INC	395259104	GHL	69.77	6,900	442,311.09	481,413.00
GRIFFON CORPORATION	398433102	GFF	9.33	130,900	1,014,361.52	1,221,297.02
GT SOLAR INTL INC	3623E0209	SOLR	2.89	125,500	570,020.99	362,695.00
GTX INC.	40052B108	GTXI	16.84	6,300	114,282.63	106,092.00
GULF ISLAND FABRICAT	402307102	GIFI	14.41	43,100	1,386,422.80	621,071.00
GULFMARK OFFSHORE INC	402629109	GLF	23.79	32,500	1,302,225.06	773,174.99
GYMBOREE CORP	403777105	GYMB	26.09	43,800	1,166,282.12	1,142,742.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	7.71	121,400	1,151,357.00	935,994.01
HACKET GROUP INC	404609109	HCKT	2.92	288,700	1,455,859.54	843,004.00
HAEMONETICS CORP/MASS	405024100	HAE	56.50	13,100	594,737.68	740,150.00
HAIN CELESTIAL GROUP	405217100	HAIN	19.09	5,200	124,787.48	99,268.00
HANCOCK HLDG CO	410120109	HBHC	45.46	20,600	929,844.93	936,476.00
HARLEYSVILLE GROUP INC	412824104	HGIC	34.73	34,900	969,562.91	1,212,077.00
HARRIS STRATEX NETWORKS	41457P106	HSTX	5.16	95,300	536,193.82	491,748.00
HARTE-HANKS INC.	416196103	HHS	6.24	27,800	286,996.08	173,472.00
HARVEST NATURAL RESO	41754V103	HNR	4.30	185,900	1,857,178.23	799,370.00
HATTERAS FINANCIAL CORP	41902R103	HTS	26.60	46,200	1,078,647.39	1,228,920.00
HAVERTY FURNITURE	419596101	HVT	9.33	103,500	977,621.51	965,655.00
HAWAIIAN HOLDINGS INC	419879101	HA	6.38	181,600	1,169,215.81	1,158,608.00
HAYNES INTERNATIONAL INC	420877201	HAYN	24.62	11,900	393,924.08	292,978.00
HEADWATERS INC	42210P102	HW	6.75	69,000	879,528.11	465,749.99
HEALTHCARE SVCS GRP	421906108	HCSG	15.93	21,800	374,769.77	347,274.00
HEALTHSOUTH CORP	421924309	HLS	10.96	11,200	201,945.07	122,752.00
HEALTHSPRING INC	42224N101	HS	19.97	94,200	1,699,387.80	1,881,174.00
HEALTHWAYS INC.	422245100	HWAY	11.48	30,400	493,084.21	348,992.00
HEARTLAND EXPRESS INC.	422347104	HTLD	15.76	57,500	831,559.25	906,200.00
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	20.59	3,000	81,453.06	61,770.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 98 of 342

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						
HECLA MINING CO.	422704106	HL	2.80	111,000	249,028.50	310,800.00
HEICO CORP	422806109	HEI	38.83	8,100	273,443.85	314,523.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	21.54	53,000	1,881,801.63	1,141,620.01
HELEN OF TROY LTD	G4388N106	HELE	17.36	75,100	1,934,772.50	1,303,736.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	19.41	47,500	1,043,795.56	921,975.00
HERCULES TECHNOLOGY GROWTH	427096508	HTGC	7.92	133,600	1,295,965.22	1,058,112.01
HERITAGE COMMERCE CORP	426927109	HTBK	11.24	74,700	1,112,070.34	839,627.99
HERLEY INDS INC DEL	427398102	HRLY	12.28	70,200	1,034,558.56	862,056.00
HEXCEL CORP	428291108	HXL	7.39	29,100	473,484.21	215,049.00
HIBBETT SPORTS INC.	428567101	HIBB	15.71	49,700	1,137,549.92	780,787.00
HITTITE MICROWAVE CORP	43365Y104	HITT	29.46	6,400	201,532.80	188,544.00
HNI CORP	404251100	HNI	15.84	23,100	424,297.50	365,904.00
HOOKE FURNITURE CORP	439038100	HOFT	7.66	54,500	1,008,211.27	417,470.01
HORNBECK OFFSHORE SERVICES INC	440543106	HOS	16.34	41,200	1,715,112.31	673,208.00
HORSEHEAD HOLDING CORP	440694305	ZINC	4.70	106,200	1,337,227.57	499,140.00
HOT TOPIC INC	441339108	HOTT	9.27	32,400	265,009.32	300,348.00
HUB GROUP INC	443320106	HUBG	26.53	65,100	2,247,425.03	1,727,103.00
HURCO COMPANIES INC	447324104	HURC	12.00	43,200	1,722,852.72	518,400.00
HURON CONSULTING GROUP INC	447462102	HURN	57.27	8,600	513,779.49	492,522.00
I2 TECHNOLOGIES INC	465754208	ITWO	6.39	500	3,059.75	3,195.00
IBASIS INC	450732201	IBAS	1.41	209,163	461,400.62	294,919.84
IBERIABANK CORP	450828108	IBKC	48.00	11,000	504,353.12	528,000.00
ICO GLOBAL COM HLDG LTD-NEW	44930K108	ICOG	1.13	62,900	88,028.55	71,077.00
ICO INC	449293109	ICOC	3.16	8,600	24,492.80	27,176.00
ICONIX BRAND GROUP INC	451055107	ICON	9.78	2,500	23,053.50	24,450.00
ICT GROUP INC	44929Y101	ICTG	4.58	52,300	525,654.45	239,534.00
ICU MEDICAL INC.	44930G107	ICUI	33.14	35,000	1,306,132.13	1,159,900.00
ICX TECHNOLOGIES INC	44934T105	ICXT	7.91	26,100	124,307.16	206,451.00
IDACORP, INC.	451107106	IDA	29.45	72,700	2,538,002.20	2,141,014.99
IDERA PHARMACEUTICALS INC	45168K306	IDRA	7.68	54,400	489,487.58	417,792.00

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Group: DOMESTIC EQUITIES - Internal						
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Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
IDT CORP-CL B	448947309	IDT	0.40	242,900	176,167.83	97,160.00
IGATE CORP	45169U105	IGTE	6.51	96,300	636,781.32	626,913.00
II VI INC	902104108	IIVI	19.09	29,300	606,362.76	559,337.00
IMATION CORP	45245A107	IMN	13.57	52,000	1,166,903.45	705,640.00
IMMERSION CORPORATION	452521107	IMMR	5.89	9,300	48,146.10	54,777.00
IMMUCOR INC	452526106	BLUD	26.58	99,000	2,318,623.74	2,631,420.00
IMPERIAL SUGAR COMPANY	453096208	IPSU	14.34	67,700	1,602,292.00	970,818.00
INFINERA CORP	45667G103	INFN	8.96	15,700	141,340.82	140,672.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC	46.73	31,000	1,137,248.54	1,448,630.00
INFORMATICA CORP.	45666Q102	INFA	13.73	36,600	540,040.25	502,518.00
INFOSPACE INC	45678T201	INSP	7.55	120,700	1,371,241.83	911,285.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	19.81	29,400	426,527.48	582,414.00
INNOSPEC INC.	45768S105	IOSP	5.89	62,000	798,037.86	365,179.99
INSIGHT ENTERPRISES INC.	45765U103	NSIT	6.90	2,100	38,883.58	14,490.00
INSITUFORM TECHNOLOGIES CL A	457667103	INSU	19.69	28,200	432,272.96	555,258.00
INSTEEL INDUSTRIES	45774W108	IIIN	11.29	86,300	1,321,782.61	974,327.00
INTEGRA BK CORP	45814P105	IBNK	1.37	173,600	1,089,851.24	237,832.00
INTEGRAL SYS INC MD	45810H107	ISYS	12.05	72,800	1,190,462.78	877,240.00
INTEGRATED ELECTRICAL SV	45811E301	IESC	8.76	30,700	616,624.06	268,932.00
INTERACTIVE BROKERS GROUP-CL A	45841N107	IBKR	17.89	33,900	888,679.41	606,471.00
INTERACTIVE DATA CORP	45840J107	IDC	24.66	5,800	134,898.14	143,028.00
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	6.41	400	2,973.00	2,564.00
INTERDIGITAL INC	45867G101	IDCC	27.50	76,200	1,939,446.74	2,095,500.00
INTERMAC, INC	458786100	IN	13.28	9,700	212,567.79	128,816.00
INTERNATIONAL BANC SH	459044103	IBOC	21.83	58,900	1,314,609.04	1,285,787.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO	2.30	114,100	603,600.35	262,430.00
INTERNET BRANDS INC-CL A	460608102	INET	5.82	24,900	173,055.86	144,918.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE	5.45	27,000	264,876.49	147,150.00
INTERWOVEN INC	46114T508	IWOV	12.60	46,100	527,379.76	580,860.00
INTEVAC INC	461148108	IVAC	5.07	8,800	43,451.76	44,616.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 100 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
INTL ASSETS HOLDING CORP	459028106	IAAC	8.58	13,900	151,576.87	119,262.00
INVENTIV HEALTH INC.	46122E105	VTIV	11.54	16,500	286,194.60	190,410.00
INVESTORS BANCORP INC	46146P102	ISBC	13.43	24,000	349,230.80	322,320.00
ION GEOPHYSICAL CORP	462044108	IO	3.43	10,900	194,486.52	37,387.00
IPC HOLDINGS LTD	G4933P101	IPCR	29.90	74,100	2,369,646.68	2,215,590.00
IRIS INTERNATIONAL INC	46270W105	IRIS	13.94	5,900	82,366.26	82,246.00
ISIS PHARMACEUTICALS INC	464330109	ISIS	14.18	63,000	901,958.11	893,340.00
ITC HOLDINGS CORP	465685105	ITC	43.68	32,300	1,606,380.36	1,410,864.00
IXYS CORP	46600W106	IXYS	8.26	100,900	906,872.38	833,434.01
J & J SNACK FOODS CORP	466032109	JJSF	35.88	34,200	1,120,417.27	1,227,096.00
J CREW GROUP INC	46612H402	JCG	12.20	30,000	586,440.79	366,000.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM	20.04	83,000	1,906,008.16	1,663,320.00
JACK IN THE BOX INC.	466367109	JACK	22.09	27,600	532,113.17	609,684.01
JAKKS PACIFIC INC.	47012E106	JAKK	20.63	67,700	1,451,663.31	1,396,650.99
JETBLUE AIRWAYS CORP	477143101	JBLU	7.10	53,200	331,425.36	377,720.00
JO-ANN STORES INC	47758P307	JAS	15.49	73,700	1,510,589.69	1,141,613.01
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	26.15	29,100	1,067,614.72	760,965.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	2.45	239,700	2,433,223.55	587,265.00
K V PHARMACEUTICAL C	482740206	KV.A	2.88	174,300	1,985,015.73	501,984.00
KADANT INC	48282T104	KAI	13.48	70,300	1,644,795.09	947,643.99
KAISER ALUMINUM CORP	483007704	KALU	22.52	26,600	1,856,869.98	599,032.00
KAYDON CORP	486587108	KDN	34.35	13,100	530,382.97	449,985.00
KAYNE ANDERSON ENERGY DEVELO	48660Q102	KED	7.51	10,300	230,189.36	77,353.00
KBW INC	482423100	KBW	23.00	59,800	1,891,169.24	1,375,400.00
KELLY SERVICES INC CL-A	488152208	KELYA	13.01	19,900	459,480.87	258,899.00
KENEXA CORP	488879107	KNXA	7.98	91,600	1,558,370.41	730,968.00
KENNETH COLE PRODUCTIONS	193294105	KCP	7.08	55,500	819,183.98	392,940.00
KENSEY NASH CORP	490057106	KNSY	19.41	25,700	451,680.24	498,837.00
KEYNOTE SYSTEMS INC	493308100	KEYN	7.71	98,900	1,594,705.46	762,519.00
KFORCE INC	493732101	KFRC	7.68	136,254	1,300,318.14	1,046,430.72

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 101 of 342

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						
KIMBALL INTL INC	494274103	KBALB	8.61	4,200	37,667.88	36,162.00
KINDRED HEALTHCARE I	494580103	KND	13.02	66,900	1,255,050.49	871,038.00
KNIGHT CAPITAL GROUP INC	499005106	NITE	16.15	145,000	1,747,476.37	2,341,750.01
KNIGHT TRANSPORTATION INC	499064103	KNX	16.12	20,900	312,103.88	336,908.00
KNIGHTSBRIDGE TANKERS LTD	G5299G106	VLCCF	14.65	58,800	1,625,995.86	861,420.00
KNOLL INC	498904200	KNL	9.02	104,700	953,876.09	944,394.00
KORN/FERRY INTERNATIONAL	500643200	KFY	11.42	113,400	1,813,085.32	1,295,028.00
KULICKE & SOFFA INDUSTRIES	501242101	KLIC	1.70	96,100	436,550.82	163,370.00
L-1 IDENTITY SOLUTIONS INC	50212A106	ID	6.74	1,200	18,471.00	8,088.00
LABARGE INC	502470107	LB	14.35	3,100	30,028.77	44,485.00
LABRANCHE & CO., INC.	505447102	LAB	4.79	194,800	1,180,925.85	933,092.01
LACLEDE GROUP HLDG. CO.	505597104	LG	46.84	12,300	379,938.15	576,132.00
LADISH INC	505754200	LDSH	13.85	200	3,970.38	2,770.00
LANCASTER COLONY CORP	513847103	LANC	34.30	32,800	1,258,665.65	1,125,040.00
LANDAUER INC	51476K103	LDR	73.30	17,700	1,022,247.57	1,297,410.00
LANDEC CORP	514766104	LNDC	6.58	59,500	674,054.75	391,510.00
LAWSON PRODUCTS	520776105	LAWS	22.85	900	18,586.98	20,565.00
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	24.01	24,300	441,615.62	583,443.00
LA-Z-BOY INC.	505336107	LZB	2.17	154,600	1,313,667.99	335,482.00
LEAPFROG ENTERPRISES INC	52186N106	LF	3.50	103,500	1,060,409.26	362,250.00
LEAR CORP.	521865105	LEA	1.41	249,800	1,907,180.23	352,218.00
LHC GROUP INC	50187A107	LHCG	36.00	37,000	801,461.10	1,331,999.99
LIFE PARTNERS HOLDINGS INC	53215T106	LPHI	43.64	15,400	595,057.09	672,056.00
LIFE TIME FITNESS INC	53217R207	LTM	12.95	31,700	421,557.21	410,515.00
LIMELIGHT NETWORKS INC	53261M104	LLNW	2.45	63,100	214,051.22	154,595.00
LINDSAY CORP.	535555106	LNN	31.79	2,200	126,281.22	69,938.00
LIQUIDITY SERVICES INC	53635B107	LQDT	8.33	27,500	213,110.18	229,075.00
LITTELFUSE INC	537008104	LFUS	16.60	31,700	1,099,677.16	526,220.00
LMI AEROSPACE INC	502079106	LMIA	11.37	13,300	125,079.85	151,221.00
LOOPNET INC	543524300	LOOP	6.82	71,900	727,645.48	490,358.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 102 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
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Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
LORAL SPACE & COMM	543881106	LORL	14.53	6,000	190,562.12	87,180.00
LOUISIANA PACIFIC	546347105	LPX	1.56	292,500	1,761,873.71	456,300.00
LTC PROPERTIES INC	502175102	LTC	20.28	63,200	1,310,885.79	1,281,696.00
LTX-CREDENCE CORPORATION	502403108	LTXC	0.27	82,600	129,461.05	22,302.00
LUFKIN INDUSTRIES INC	549764108	LUFK	34.50	29,000	1,281,796.46	1,000,500.00
LULULEMON ATHLETICA INC	550021109	LULU	7.93	6,200	47,558.34	49,166.00
LUMBER LIQUIDATORS INC	55003Q103	LL	10.56	17,900	223,665.39	189,024.00
LUMINEX CORP DEL	55027E102	LMNX	21.36	7,000	148,661.58	149,520.00
LYDALL INC.	550819106	LDL	5.75	111,900	1,289,284.03	643,424.99
M&F WORLDWIDE CORP	552541104	MFW	15.45	24,500	386,920.19	378,525.00
M/I HOMES INC	55305B101	MHO	10.54	32,200	521,276.09	339,388.00
MACROVISION SOLUTIONS CORP	55611C108	MVSN	12.65	16,300	244,778.75	206,195.00
MADDEN STEVEN LTD	556269108	SHOO	21.32	52,400	1,205,413.86	1,117,168.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	39.16	63,100	2,414,093.66	2,470,996.00
MANHATTAN ASSOCIATES INC	562750109	MANH	15.81	61,300	924,784.29	969,153.00
MANTECH INTERNATIONAL CORP-A	564563104	MANT	54.19	36,000	1,159,468.58	1,950,840.00
MAP PHARMACEUTICALS INC	56509R108	MAPP	6.98	100	1,367.23	698.00
MARCHEX INC	56624R108	MCHX	5.83	126,100	1,598,413.52	735,163.01
MARINE PRODS CORP	568427108	MPX	5.62	3,000	25,118.86	16,860.00
MARTEK BIOSCIENCES CORP	572901106	MATK	30.31	59,600	1,530,339.90	1,806,476.00
MARTHA STEWART LIVING OMNIMEDIA INC	573083102	MSO	2.60	54,500	166,088.75	141,700.00
MARVEL ENTERTAINMENT	57383T103	MVL	30.75	61,400	1,650,534.25	1,888,050.00
MASIMO CORP	574795100	MASI	29.83	39,700	1,240,046.67	1,184,251.00
MASTEC INC	576323109	MTZ	11.58	28,100	270,307.95	325,398.00
MATRIX SERVICE CO	576853105	MTRX	7.67	11,100	95,307.43	85,137.00
MATTHEWS INTL CORP	577128101	MATW	36.68	12,400	569,614.11	454,832.00
MATTSON TECHNOLOGY INC	577223100	MTSN	1.41	161,300	1,179,484.80	227,433.00
MAX CAPITAL GROUP	G6052F103	MXGL	17.70	49,700	1,372,756.58	879,690.00
MAXIMUS INC	577933104	MMS	35.11	40,200	1,372,609.92	1,411,422.00
MAXYGEN INC	577776107	MAXY	8.92	111,500	841,193.28	994,579.99

Monthly Market

As Of 12/31/2008

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						
MB FINL INC	55264U108	MBFI	27.95	63,700	1,698,147.56	1,780,415.00
MCGRATH RENTCORP	580589109	MGRC	21.36	61,000	1,726,196.66	1,302,959.99
MCMORAN EXPLORATION CO	582411104	MMR	9.80	15,600	406,283.09	152,880.00
MEDALLION FINANCIAL CORP	583928106	TAXI	7.63	4,100	30,465.85	31,283.00
MEDAREX INC	583916101	MEDX	5.58	84,000	427,434.00	468,720.00
MEDCATH CORPORATION	58404W109	MDTH	10.44	65,200	1,247,994.65	680,687.99
MEDICINES COMPANY	584688105	MDCO	14.73	95,900	2,021,572.96	1,412,607.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	13.90	80,500	1,548,480.49	1,118,950.00
MEDIVATION INC	58501N101	MDVN	14.57	32,700	857,400.54	476,439.00
MENTOR CORP/MINN	587188103	MNT	30.93	10,200	313,881.54	315,486.00
MENTOR GRAPHICS CORP.	587200106	MENT	5.17	92,900	1,109,338.06	480,293.01
MERCER INTL INC-SBI	588056101	MERC	1.92	6,200	47,791.46	11,904.00
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	6.31	4,800	21,978.24	30,288.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO	25.47	10,900	236,106.23	277,623.00
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	9.25	11,900	110,038.80	110,075.00
MERIDIAN RESOURCE CO	58977Q109	TMR	0.57	452,600	988,990.71	257,982.00
MERIT MED SYS INC	589889104	MMSI	17.93	47,500	651,738.08	851,675.00
MERITAGE HOMES CORP	59001A102	MTH	12.17	25,800	463,898.56	313,986.00
MERUELO MADDUX PROPERTIES INC	590473104	MMPI	1.24	317,500	437,280.51	393,700.00
METALICO INC.	591176102	MEA	1.55	400	884.00	620.00
METHODE ELECTRONICS CL-A	591520200	MEI	6.74	100,700	1,165,120.36	678,718.00
MET-PRO CORP	590876306	MPR	13.32	300	3,689.25	3,996.00
MFA FINANCIAL INC.	55272X102	MFA	5.89	78,800	623,757.65	464,132.00
MGE ENERGY INC	55277P104	MGEE	33.00	46,700	1,654,064.63	1,541,100.00
MICREL INCORPORATED	594793101	MCRL	7.31	118,600	1,123,829.81	866,965.99
MICROS SYSTEMS INC.	594901100	MCRS	16.32	76,700	1,819,745.16	1,251,744.00
MICROSEMI CORP	595137100	MSCC	12.64	26,500	632,238.09	334,959.99
MICROSTRATEGY INC-CL A	594972408	MSTR	37.13	30,400	1,954,727.25	1,128,752.00
MIDWEST BANC HOLDING	598251106	MBHI	1.40	6	24.88	8.41
MILLER (HERMAN) INC	600544100	MLHR	13.03	43,700	1,114,491.51	569,411.00

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						
MINE SAFETY APPLIANCES CO	602720104	MSA	23.91	17,200	497,405.32	411,252.00
MINERALS TECHNOLOGIES INC	603158106	MTX	40.90	28,100	1,608,637.78	1,149,290.00
MITCHAM INDUSTRIES INC	606501104	MIND	3.97	107,900	1,515,765.42	428,363.00
MKS INSTRUMENTS INC	55306N104	MKSI	14.79	97,500	2,135,801.35	1,442,025.01
MOBILE MINI INC.	60740F105	MINI	14.42	18,800	408,677.76	271,096.00
MODINE MANUFACTURING CO	607828100	MOD	4.87	17,700	253,014.78	86,199.00
MODUSLINK GLOBAL SOLUTIONS INC	60786L107	MLNK	2.89	165,400	2,327,985.80	478,005.99
MOLINA HEALTHCARE INC	60855R100	MOH	17.61	55,900	1,670,996.90	984,399.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	11.60	37,700	484,918.24	437,319.99
MONARCH CASINO & RES	609027107	MCRI	11.65	38,000	889,905.94	442,700.00
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	16.79	143,700	2,658,596.85	2,412,723.00
MOOG INC. CL A	615394202	MOG.A	36.57	20,800	797,363.43	760,656.00
MOVADO GROUP INC	624580106	MOV	9.39	116,800	1,770,179.05	1,096,752.01
MOVE, INC	62458M108	MOVE	1.60	493,000	1,257,263.44	788,799.99
MPS GROUP INC	553409103	MPS	7.53	200,500	2,152,070.85	1,509,765.00
MTS SYS CORP	553777103	MTSC	26.64	47,500	1,498,099.40	1,265,400.00
MUELLER INDUSTRIES INC.	624756102	MLI	25.08	52,100	1,621,166.45	1,306,668.00
MUELLER WTR PRODS INC	624758108	MWA	8.40	20,200	141,844.80	169,680.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	11.69	30,400	519,767.39	355,375.98
MVC CAPITAL INC	553829102	MVC	10.97	25,000	454,914.38	274,250.00
MYRIAD GENETICS INC	62855J104	MYGN	66.26	57,400	2,605,781.66	3,803,324.00
NABI BIOPHARMACEUTIC	629519109	NABI	3.35	268,600	1,078,757.63	899,810.00
NACCO INDUSTRIES -CL A	629579103	NC	37.41	7,600	904,669.56	284,316.00
NANOSPHERE INC	63009F105	NSPH	4.76	11,036	92,859.81	52,531.35
NARA BANCORP INC	63080P105	NARA	9.83	22,200	268,631.50	218,226.00
NATCO GROUP INC	63227W203	NTG	15.18	5,900	85,408.40	89,562.00
NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP	3.04	14,100	46,508.85	42,864.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	27.43	50,300	1,419,925.60	1,379,729.00
NATIONAL HEALTHCARE	635906100	NHC	50.64	25,600	1,063,757.93	1,296,384.00
NATIONAL PENN BANCSH	637138108	NPBC	14.51	27,100	386,016.91	393,221.00

Monthly Market

As Of 12/31/2008

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						
NATIONAL PRESTO INDS INC	637215104	NPK	77.00	11,000	629,261.75	847,000.01
NATIONAL RESEARCH CORP	637372103	NRCI	28.96	1,100	30,352.50	31,856.00
NATIONAL WESTN LIFE	638522102	NWLI	169.17	2,400	451,915.11	406,008.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	10.13	35,500	733,510.94	359,615.00
NAUTILUS INC	63910B102	NLS	2.21	260,900	1,872,894.65	576,589.01
NAVIGANT CONSULTING	63935N107	NCI	15.87	5,100	83,451.81	80,937.00
NAVIGATORS GROUP INC	638904102	NAVX	54.91	27,300	1,376,653.93	1,499,043.00
NBT BANCORP INC	628778102	NBTB	27.96	17,600	467,501.96	492,096.00
NCI BUILDING SYS INC	628852105	NCS	16.30	39,900	1,179,661.63	650,370.00
NESS TECHNOLOGIES INC	64104X108	NSTC	4.28	115,600	494,150.08	494,768.00
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS	13.70	57,300	1,507,400.60	785,009.99
NETEZZA CORP	64111N101	NZ	6.64	40,500	265,582.93	268,920.00
NETFLIX.COM INC	64110L106	NFLX	29.89	61,300	1,567,634.16	1,832,257.00
NETGEAR INC	64111Q104	NTGR	11.41	23,000	258,484.26	262,430.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	22.01	21,400	449,241.64	471,014.00
NETSUITE INC	64118Q107	N	8.44	20,300	425,726.40	171,332.00
NEW YORK & CO	649295102	NWY	2.32	132,400	1,248,538.31	307,168.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	13.17	105,600	1,366,482.78	1,390,752.00
NEWMARKET CORP	651587107	NEU	34.91	19,200	1,336,924.43	670,272.00
NEWPORT CORP	651824104	NEWP	6.78	34,200	389,163.09	231,876.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	8.37	22,200	352,418.12	185,814.00
NICOR INC.	654086107	GAS	34.74	67,500	2,517,216.45	2,344,950.00
NJ RESOURCES CORP. COMMON	646025106	NJR	39.35	63,300	2,243,281.86	2,490,855.00
NN INC	629337106	NNBR	2.29	142,600	859,909.18	326,554.00
NORDIC AMER TANKER SHIPPING	G65773106	NAT	33.75	48,200	1,686,996.78	1,626,750.00
NORDSON CORP	655663102	NDSN	32.29	32,500	1,252,215.44	1,049,425.00
NORTHWEST NATURAL GAS CO.	667655104	NWN	44.23	44,200	1,843,319.57	1,954,966.00
NORTHWESTERN CORP	668074305	NWE	23.47	48,200	1,074,385.68	1,131,254.00
NOVATEL WIRELESS INC	66987M604	NVTL	4.64	108,300	523,038.35	502,512.00
NOVEN PHARMACEUTICALS INC	670009109	NOVN	11.00	93,700	1,140,732.49	1,030,700.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 106 of 342

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						
NUTRI/SYSTEM INC	67069D108	NTRI	14.59	79,100	1,241,393.81	1,154,069.00
NUVASIVE INC	670704105	NUVA	34.65	15,600	676,762.64	540,540.00
NYMAGIC INC	629484106	NYM	19.05	1,400	37,087.54	26,670.00
OCWEN FINANCIAL CORP	675746309	OCN	9.18	600	4,885.50	5,508.00
ODYSSEY HOLDINGS CORP	67612W108	ORH	51.81	37,600	1,445,595.93	1,948,056.00
OILSANDS QUEST INC	678046103	BQI	0.73	700	585.27	511.00
OLD NATL BANCORP IND	680033107	ONB	18.16	68,000	1,178,571.20	1,234,880.00
OLIN CORP	680665205	OLN	18.08	118,600	2,243,774.41	2,144,288.01
OLYMPIC STEEL INC	68162K106	ZEUS	20.37	22,900	694,415.15	466,473.00
OM GROUP, INC.	670872100	OMG	21.11	58,500	2,664,840.37	1,234,935.00
OMEGA PROTEIN CORP	68210P107	OME	4.01	217,700	1,658,574.48	872,977.00
OMNICELL INC	68213N109	OMCL	12.21	75,800	967,674.48	925,518.00
OMNITURE INC	68212S109	OMTR	10.64	17,800	262,280.74	189,392.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	5.25	143,600	1,834,783.09	753,900.00
ONE LIBERTY PROPERTIES INC	682406103	OLP	8.80	65,100	519,825.66	572,880.00
ONYX PHARMACEUTICALS	683399109	ONXX	34.16	41,700	1,472,669.40	1,424,472.00
OPENTV CORP-CLASS A	G67543101	OPTV	1.23	108,900	215,555.95	133,947.00
OPLINK COMMUNICATION	68375Q403	OPLK	8.60	104,400	1,076,303.52	897,839.99
OPNEXT INC	68375V105	OPXT	1.75	32,800	78,321.58	57,400.00
OPTIONSPRESS HOLDINGS INC	684010101	OXPS	13.36	82,000	1,160,640.97	1,095,520.00
ORBCOMM INC	68555P100	ORBC	2.16	254,000	1,419,413.71	548,639.99
ORBITAL SCIENCES CORP.	685564106	ORB	19.53	41,400	815,421.48	808,541.99
ORBITZ WORLDWIDE INC	68557K109	OWW	3.88	12,200	86,982.94	47,336.00
ORIENTAL FINL GROUP	68618W100	OFG	6.05	40,200	506,165.73	243,210.00
OSI PHARMACEUTICALS INC	671040103	OSIP	39.05	37,500	1,553,314.99	1,464,375.00
OTTER TAIL CORP	689648103	OTTR	23.33	3,800	118,877.27	88,654.00
OUTDOOR CHANNEL HOLDINGS INC	690027206	OUTD	7.49	58,900	488,181.39	441,161.01
OWENS & MINOR INC.	690732102	OMI	37.65	22,000	888,387.66	828,300.00
OXFORD INDUSTRIES INC.	691497309	OXM	8.77	91,538	857,099.97	802,788.26
P.F. CHANGS CHINA BISTRO INC	69333Y108	PFCB	20.94	32,600	897,403.73	682,644.00

Monthly Market

As Of 12/31/2008

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						
PACER INTERNATIONAL INC	69373H106	PACR	10.43	100,400	1,863,293.21	1,047,172.00
PACIFIC CAP BANCORP	69404P101	PCBC	16.88	89,400	2,056,519.04	1,509,072.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	1.59	160,000	1,007,695.78	254,400.00
PAIN THERAPEUTICS INC.	69562K100	PTIE	5.92	33,100	205,679.28	195,952.00
PALM HARBOR HOMES	696639103	PHHM	4.98	37,500	262,181.43	186,750.00
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI	11.53	41,100	649,820.56	473,883.00
PANHANDLE OIL AND GAS INC	698477106	PHX	18.00	1,100	24,841.30	19,800.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	13.41	96,800	2,264,943.26	1,298,088.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	12.65	153,500	2,392,832.04	1,941,775.00
PAREXEL INT'L CORP.	699462107	PRXL	9.71	38,600	971,872.63	374,806.00
PARK ELECTROCHEMICAL CORP.	700416209	PKE	18.96	36,100	1,013,186.34	684,456.00
PARK NATL CORP	700658107	PRK	71.75	300	22,791.00	21,525.00
PARKER DRILLING CO	701081101	PKD	2.90	62,200	512,768.76	180,380.00
PC CONNECTION INC	69318J100	PCCC	5.12	1,900	12,396.24	9,728.00
PC-TEL INC	69325Q105	PCTI	6.57	152,900	927,797.72	1,004,553.00
PDL BIOPHARMA INC.	69329Y104	PDLI	6.18	137,200	908,756.34	847,896.00
PEGASYSTEMS INC	705573103	PEGA	12.36	26,600	334,566.16	328,776.00
PENN VA CORP	707882106	PVA	25.98	31,300	1,404,664.00	813,174.00
PENSON WORLDWIDE INC	709600100	PNSN	7.62	103,000	1,333,226.47	784,860.00
PEOPLES BANCORP INC	709789101	PEBO	19.13	40,800	1,150,654.54	780,504.00
PERINI CORP	713839108	PCR	23.38	36,700	1,285,627.47	858,046.00
PEROT SYSTEMS COPR. CL. A	714265105	PER	13.67	134,700	2,171,498.01	1,841,348.99
PERRY ELLIS INTERNATIONAL	288853104	PERY	6.34	10,500	167,489.38	66,570.00
PETMED EXPRESS INC	716382106	PETS	17.63	71,400	1,169,623.63	1,258,782.00
PETROLEUM DEVELOPMENT CORP	716578109	PETD	24.07	16,000	669,565.79	385,120.00
PETROQUEST ENERGY INC	716748108	PQ	6.76	117,200	1,833,895.08	792,272.00
PHARMANET DEVELOPMENT GROUP	717148100	PDGI	0.91	131,400	1,944,248.53	119,574.00
PHASE FORWARD INC	71721R406	PFWD	12.52	44,000	591,659.20	550,880.00
PHI CORP	693320202	PHH	12.73	27,500	231,821.34	350,075.00
PHOENIX TECHNOLOGIES LTD	719153108	PTEC	3.50	49,500	515,790.00	173,250.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 108 of 342

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						
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	31.67	99,600	2,583,439.15	3,154,332.00
PIKE ELECTRIC CORP	721283109	PEC	12.30	49,200	688,388.10	605,160.01
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	7.68	28,100	311,239.17	215,808.00
PIONEER DRILLING COMPANY	723655106	PDC	5.57	131,400	1,925,574.88	731,898.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC	39.76	40,700	1,859,253.16	1,618,232.00
PLANTRONICS INC.	727493108	PLT	13.20	93,900	2,628,492.91	1,239,480.01
PLATINUM UNDERWRITERS HOLDINGS LTD	G7127P100	PTP	36.08	73,300	2,550,411.83	2,644,664.00
PLEXUS CORP	729132100	PLXS	16.95	45,900	957,025.19	778,004.99
PLUG POWER INC	72919P103	PLUG	1.02	435,300	1,096,956.00	444,006.00
PMC-SIERRA INC	69344F106	PMCS	4.86	223,700	1,576,376.21	1,087,182.01
PNM RESOURCES INC	69349H107	PNM	10.08	130,500	2,595,774.41	1,315,440.01
POLARIS INDUSTRIES INC.	731068102	PII	28.65	36,800	1,199,112.42	1,054,320.00
POLYCOM INC.	73172K104	PLCM	13.51	146,500	3,094,738.89	1,979,215.00
POLYONE CORPORATION	73179P106	POL	3.15	56,000	464,756.32	176,400.00
POOL CORP.	73278L105	POOL	17.97	12,400	236,234.86	222,828.00
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA	33.84	37,100	1,702,393.11	1,255,464.00
PORTLAND GEN ELEC CO	736508847	POR	19.47	105,600	2,713,798.98	2,056,032.00
POTLATCH CORP.	737630103	PCH	26.01	66,500	1,960,262.10	1,729,665.00
POWER ONE INC.	739308104	PWER	1.19	58,900	193,757.44	70,091.00
POWERSECURE INTERNATIONAL	73936N105	POWR	3.29	78,400	533,904.00	257,936.00
POWERWAVE TECHNOLOGIES	739363109	PWAV	0.50	1,500	5,743.75	750.00
PRECISION DRILLING TRUST	740215108	PDS	8.39	12	175.47	104.80
PREFORMED LINE PRODUCTS CO	740444104	PLPC	46.04	2,700	141,127.84	124,308.00
PRE-PAID LEGAL SVCS	740065107	PPD	37.29	700	27,882.27	26,103.00
PRESSTEK INC	741113104	PRST	3.21	176,084	882,180.84	565,229.64
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	10.55	500	4,327.50	5,275.00
PROASSURANCE CORP	74267C106	PRA	52.78	48,500	2,483,179.08	2,559,830.00
PROGENICS PHARMACEUTICAL	743187106	PGNX	10.31	1,000	9,308.00	10,310.00
PROGRESS SOFTWARE	743312100	PRGS	19.26	65,400	1,705,804.19	1,259,604.00
PROSPERITY BANCSHARE	743606105	PRSP	29.59	23,400	660,459.19	692,406.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 109 of 342

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						
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS	9.66	131,400	2,094,603.42	1,269,324.00
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	15.30	91,500	1,357,405.14	1,399,950.00
PSS WORLD MEDICAL INC.	69366A100	PSSI	18.82	105,000	2,023,538.70	1,976,100.00
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	27.85	29,700	975,695.21	827,145.00
QUALITY SYSTEMS INC	747582104	QSII	43.62	33,700	1,414,307.94	1,469,994.00
QUANEX BUILDING PRODUCTS	747619104	NX	9.37	37,100	370,498.09	347,627.00
QUEST SOFTWARE INC	74834T103	QSFT	12.59	136,300	1,765,048.23	1,716,017.00
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	9.31	159,900	919,603.16	1,488,669.00
QUICKSILVER INC	74838C106	ZQK	1.84	86,000	268,685.75	158,240.00
RACKABLE SYSTEMS INC	750077109	RACK	3.94	133,800	1,446,804.00	527,172.00
RALCORP HOLDINGS	751028101	RAH	58.40	65,900	3,755,620.81	3,848,560.00
RAVEN INDUSTRIES INC	754212108	RAVN	24.10	45,500	1,325,440.45	1,096,550.00
RC2 CORP	749388104	RCRC	10.67	57,100	1,751,872.98	609,257.00
REALNETWORKS INC	75605L104	RNWK	3.53	251,800	1,911,292.94	888,854.00
RED ROBIN GOURMET BURGERS	75689M101	RRGB	16.83	1,400	24,492.44	23,562.00
REDDY ICE HOLDINGS INC	75734R105	FRZ	1.44	7,555	23,156.07	10,879.20
REGAL BELOIT	758750103	RBC	37.99	32,900	1,365,324.83	1,249,871.00
REGENERON PHARMACEUTICAL	75886F107	REGN	18.36	19,100	403,410.28	350,676.00
REGIS CORP	758932107	RGS	14.53	35,200	965,307.28	511,456.00
REHABCARE GROUP INC	759148109	RHB	15.16	67,700	1,059,868.87	1,026,332.00
RENASANT CORP	75970E107	RNST	17.03	9,000	145,725.30	153,270.00
RENT-A-CENTER INC	76009N100	RCII	17.65	19,700	433,656.67	347,705.00
REPLIGEN CORP	759916109	RGEN	3.78	163,600	780,960.83	618,408.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	10.67	42,600	451,206.42	454,542.00
RES-CARE INC	760943100	RSCR	15.02	51,100	935,398.01	767,522.00
RESOURCES CONNECTION INC	76122Q105	RECN	16.38	77,900	1,581,474.99	1,276,002.00
RETAIL VENTURES INC	76128Y102	RVI	3.47	232,400	896,627.72	806,428.02
REX ENERGY CORP	761565100	REXX	2.94	17,100	443,819.89	50,274.00
REX STORES CORP	761624105	RSC	8.07	57,309	660,057.07	462,483.64
RHI ENTERTAINMENT INC	74957T104	RHIE	8.12	13,900	182,702.15	112,868.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 110 of 342

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						
RIMAGE CORP	766721104	RIMG	13.41	65,518	1,261,010.58	878,596.38
RIVERBED TECHNOLOGY INC	768573107	RVBD	11.39	50,600	587,592.50	576,334.00
RLI CORP	749607107	RLI	61.16	31,900	1,356,794.51	1,951,004.00
ROBBINS & MYERS INC.	770196103	RBN	16.17	61,500	2,127,407.37	994,455.00
ROCK-TENN COMPANY CL A	772739207	RKT	34.18	16,900	597,167.04	577,642.00
ROCKVILLE FINANCIAL INC	774186100	RCKB	13.97	6,800	98,904.57	94,996.00
ROCKWOOD HOLDINGS INC	774415103	ROC	10.80	23,600	234,413.32	254,880.00
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	20.58	39,400	825,610.30	810,852.00
ROGERS CORP.	775133101	ROG	27.77	44,600	1,635,411.68	1,238,542.00
ROLLINS INC	775711104	ROL	18.08	49,600	836,194.00	896,768.00
ROSETTA RESOURCES INC	777779307	ROSE	7.08	112,100	2,062,878.73	793,668.01
ROYAL GOLD INC	780287108	RGLD	49.21	12,800	532,485.00	629,888.00
RTI BIOLOGICS INC	74975N105	RTIX	2.76	75,455	198,303.22	208,255.80
RTI INTERNATIONAL METALS	74973W107	RTI	14.31	30,700	692,245.40	439,316.99
RUBY TUESDAY INC	781182100	RT	1.56	23,300	35,886.66	36,348.00
RUDDICK CORP.	781258108	RDK	27.65	26,000	659,837.68	718,900.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	3.53	124,900	1,619,840.40	440,897.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	8.57	3,500	44,448.52	29,995.01
RUSS BERRIE & CO INC	782233100	RUS	2.97	19,100	54,622.26	56,727.00
RUTH'S HOSPITALITY GROUP	783332109	RUTH	1.38	115,200	197,045.55	158,976.00
RYLAND GROUP INC	783764103	RYL	17.67	42,500	976,893.59	750,975.00
S & T BANCORP INC	783859101	STBA	35.50	2,500	86,517.75	88,750.00
S Y BANCORP INC	785060104	SYBT	27.50	16,400	480,300.26	451,000.00
S1 CORPORATION	78463B101	SONE	7.89	26,900	198,168.74	212,241.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	38.06	36,700	1,312,693.20	1,396,802.00
SALIX PHARMACEUTICAL	795435106	SLXP	8.83	135,000	1,334,992.66	1,192,050.00
SANDERS MORRIS HARRIS GROUP INC	80000Q104	SMHG	5.99	15,998	94,536.05	95,828.02
SANDY SPRING BANCORP INC	800363103	SASR	21.83	22,400	493,706.80	488,992.00
SANMINA-SCI CORP	800907107	SANM	0.47	140,100	176,526.00	65,847.00
SANTANDER BANCORP	802809103	SBP	12.49	30,600	620,236.10	382,194.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 111 of 342

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						
SAPIENT CORP	803062108	SAPE	4.44	104,200	751,281.04	462,648.00
SAUER-DANFOSS INC	804137107	SHS	8.75	400	9,431.24	3,500.00
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	5.79	65,400	614,973.57	378,665.99
SCANSOURCE INC	806037107	SCSC	19.27	35,500	629,922.72	684,085.00
SCHOLASTIC CORP	807066105	SCHL	13.58	38,100	1,342,455.53	517,398.00
SCHOOL SPECIALTY INC.	807863105	SCHS	19.12	17,900	633,314.91	342,248.00
SCHULMAN (A.) INC.	808194104	SHLM	17.00	49,900	836,003.30	848,300.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	20.02	49,700	1,185,745.36	994,994.00
SEABOARD CORP	811543107	SEB	1,194.00	1,000	1,254,993.19	1,194,000.00
SEABRIGHT INSURANCE HOLDINGS	811656107	SBX	11.74	49,400	822,039.92	579,956.00
SEACHANGE INTERNATIONAL	811699107	SEAC	7.21	148,700	1,071,097.43	1,072,127.00
SEACOAST BKG CORP FL	811707306	SBCF	6.60	61,100	534,008.05	403,259.99
SELECTIVE INSURANCE GROUP	816300107	SIGI	22.93	85,100	1,569,622.87	1,951,343.00
SEMTECH CORPORATION	816850101	SMTC	11.27	91,600	1,526,064.54	1,032,332.00
SENSIENT TECHNOLOGIES	81725T100	SXT	23.88	16,000	415,517.13	382,080.00
SEQUENOM INC	817337405	SQNM	19.84	50,600	1,088,193.19	1,003,904.00
SHENANDOAH TELECOMMU	82312B106	SHEN	28.05	400	10,459.00	11,220.00
SHOE CARNIVAL INC	824889109	SCVL	9.55	14,700	277,471.18	140,385.00
SHORETEL INC	825211105	SHOR	4.49	32,700	154,950.95	146,823.00
SIERRA BANCORP	82620P102	BSRR	21.00	18,600	321,477.67	390,600.00
SIGMA DESIGNS INC	826565103	SIGM	9.50	38,100	781,427.99	361,950.01
SIGNATURE BANK	82669G104	SBNY	28.69	8,000	246,746.00	229,520.00
SILGAN HOLDINGS INC	827048109	SLGN	47.81	10,300	508,422.10	492,443.00
SILICON IMAGE INC	82705T102	SIMG	4.20	227,900	1,141,413.79	957,180.00
SILICON STORAGE TECH	827057100	SSTI	2.29	418,100	1,784,650.91	957,449.00
SIMPSON MANUFACTURING CO	829073105	SSD	27.76	12,000	334,587.60	333,120.00
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF	1.28	86,500	651,623.00	110,719.99
SKECHERS U S A INC	830566105	SKX	12.82	79,800	1,679,159.49	1,023,036.01
SKYLINE CORP.	830830105	SKY	19.99	8,600	217,884.44	171,914.00
SKYWEST INC	830879102	SKYW	18.60	59,900	1,217,947.79	1,114,140.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 112 of 342

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						
SKYWORKS SOLUTIONS INC	83088M102	SWKS	5.54	139,100	1,629,918.66	770,614.00
SMITH (A.O.) CORP	831865209	AOS	29.52	45,300	1,949,147.40	1,337,256.00
SOLERA HOLDINGS INC	83421A104	SLH	24.10	16,700	452,884.29	402,470.00
SOLUTIA INC.	834376501	SOA	4.50	133,900	1,947,123.89	602,550.00
SOMANETICS CORP	834445405	SMTS	16.51	55,700	1,108,676.63	919,607.01
SONIC AUTOMOTIVE INC.	83545G102	SAH	3.98	91,300	1,956,861.04	363,374.00
SONIC SOLUTIONS	835460106	SNIC	1.76	149,600	561,203.10	263,296.00
SONICWALL INC	835470105	SNWL	3.98	180,100	1,440,323.57	716,798.00
SONUS NETWORKS INC	835916107	SONS	1.58	190,400	294,530.09	300,832.00
SOTHEBY'S	835898107	BID	8.89	95,400	2,287,769.18	848,106.00
SOURCEFIRE INC	83616T108	FIRE	5.60	3,700	26,692.60	20,720.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	4.32	242,100	2,803,634.02	1,045,872.00
SOUTH JERSEY INDS IN	838518108	SJI	39.85	18,300	669,770.75	729,255.00
SOUTHWEST BANCORP IN	844767103	OKSB	12.96	55,300	1,014,573.43	716,688.00
SOUTHWEST GAS CORP	844895102	SWX	25.22	13,500	407,732.01	340,470.00
SPARTAN STORES INC	846822104	SPTN	23.25	10,900	259,284.84	253,425.00
SPHERION CORPORATION	848420105	SFN	2.21	399,245	2,282,399.05	882,331.45
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	17.25	4,400	70,725.60	75,900.00
STAGE STORES INC	85254C305	SSI	8.25	73,500	1,274,664.58	606,374.99
STAMPS COM INC	852857200	STMP	9.83	100,600	1,294,585.97	988,898.01
STANDARD MICROSYSTEMS CORP	853626109	SMSC	16.34	10,200	176,783.12	166,668.00
STARENT NETWORKS CORP	85528P108	STAR	11.93	28,100	310,687.65	335,233.00
STEIN MART INC.	858375108	SMRT	1.13	15,000	101,023.82	16,950.00
STEINER LEISURE LTD	P8744Y102	STNR	29.52	30,800	1,252,671.83	909,216.00
STERIS CORP	859152100	STE	23.89	90,400	2,200,413.44	2,159,656.00
STERLING BANCORP	859158107	STL	14.03	10,200	127,202.16	143,106.00
STERLING BANCSHARES INC	858907108	SBIB	6.08	144,400	915,991.51	877,952.00
STEWART ENTERPRISES INC. CL-A	860370105	STEI	3.01	85,900	403,348.17	258,559.00
STIFEL FINANCIAL CORP	860630102	SF	45.85	10,000	457,462.45	458,500.00
STONE ENERGY CORP	861642106	SGY	11.02	78,200	2,898,098.22	861,764.00

Monthly Market

As Of 12/31/2008

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						
STONERIDGE INC	86183P102	SRI	4.56	100	1,128.00	456.00
SUCAMPO PHARMACEUTICALS-CL A	864909106	SCMP	5.75	64,500	393,603.71	370,875.00
SUFFOLK BANCORP	864739107	SUBK	35.93	12,200	414,804.23	438,346.00
SUN BANCORP INC/NJ	86663B102	SNBC	7.49	105,700	1,540,386.82	791,693.00
SUN HEALTHCARE GROUP INC	866933401	SUNH	8.85	32,300	286,665.73	285,855.00
SUN HYDRAULICS CORP	866942105	SNHY	18.84	30,300	928,998.82	570,852.00
SUNRISE SENIOR LIVING INC	86768K106	SRZ	1.68	187,500	487,548.10	315,000.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	10.52	86,200	926,528.81	906,824.00
SUPERIOR WELL SERVICES INC	86837X105	SWSI	10.00	13,700	336,015.79	137,000.00
SUPERTEX INC	868532102	SUPX	24.01	29,300	640,745.06	703,493.00
SURMODICS INC	868873100	SRDX	25.27	14,860	397,549.89	375,512.20
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	15.91	37,300	722,044.00	593,443.00
SUTOR TECHNOLOGY GROUP LTD	869362103	SUTR	2.31	234,000	938,299.74	540,540.02
SVB FINANCIAL GROUP	78486Q101	SIVB	26.23	58,000	2,397,675.57	1,521,340.00
SWIFT ENERGY COMPANY	870738101	SFY	16.81	70,500	2,120,645.71	1,185,105.00
SWS GROUP INC	78503N107	SWS	18.95	15,100	306,043.42	286,145.00
SYBASE INC.	871130100	SY	24.77	71,800	1,770,026.42	1,778,486.00
SYCAMORE NETWORKS INC	871206108	SCMR	2.69	457,400	1,860,138.10	1,230,406.00
SYKES ENTERPRISES	871237103	SYKE	19.12	9,100	163,213.05	173,992.00
SYMMETRICOM INC	871543104	SYMM	3.95	53,200	264,231.76	210,139.99
SYMYX TECHNOLOGIES INC.	87155S108	SMMX	5.94	156,800	1,121,772.21	931,392.00
SYNAPTICS INC	87157D109	SYNA	16.56	9,100	158,744.67	150,696.00
SYNNEX CORP	87162W100	SNX	11.33	49,690	765,207.00	562,987.70
SYNOVIS LIFE TECHNOLOGIES INC	87162G105	SYNO	18.74	55,300	994,847.00	1,036,322.00
SYNTEL INC	87162H103	SYNT	23.12	29,200	707,740.98	675,104.00
SYSTEMAX INC	871851101	SYX	10.77	60,700	928,557.47	653,739.01
T-3 ENERGY SERVICES INC	87306E107	TTES	9.44	5,800	63,993.72	54,752.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	TTWO	7.56	141,400	2,151,322.74	1,068,984.01
TBS INTERNATIONAL LTD-A	G86975151	TBSI	10.03	33,400	715,006.62	335,002.00
TECHNITROL INC.	878555101	TNL	3.48	45,900	145,443.33	159,732.00

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						
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	9.58	61,500	1,228,013.81	589,169.99
TEKELEC	879101103	TKLC	13.34	123,500	1,953,023.52	1,647,490.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	44.55	28,700	1,339,647.47	1,278,585.00
TELETECH HOLDINGS INC	879939106	TTEC	8.35	52,100	430,319.04	435,035.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	7.09	41,200	288,420.60	292,108.00
TESSERA TECHNOLOGIES INC	88164L100	TSRA	11.88	1,400	19,915.01	16,632.00
TETRA TECH INC.	88162G103	TTEK	24.15	27,700	659,404.22	668,955.00
TEXAS INDUSTRIES INC	882491103	TXI	34.50	13,400	473,259.86	462,300.00
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	10.60	3,800	57,470.82	40,280.00
THE ARISTOTLE CORP	040448201	ARTL	3.63	400	3,176.00	1,452.00
THE FINISH LINE-CL A	317923100	FINL	5.60	92,900	901,345.98	520,240.00
THE GEO GROUP INC	36159R103	GEO	18.03	12,800	262,815.53	230,784.00
THE MEN'S WEARHOUSE INC.	587118100	MW	13.54	60,200	2,050,255.97	815,108.00
THERMADYNE HOLDINGS CORP	883435307	THMD	6.87	30,600	483,002.80	210,222.01
THINKORSWIM GROUP INC	88409C105	SWIM	5.62	38,800	306,613.12	218,056.00
THORATEC CORP	885175307	THOR	32.49	30,800	867,150.22	1,000,692.00
THQ INC	872443403	THQI	4.19	123,600	2,069,790.36	517,884.00
TIBCO SOFTWARE INC	88632Q103	TIBX	5.19	271,300	2,098,036.89	1,408,047.00
TIMBERLAND CO CL-A	887100105	TBL	11.55	83,900	1,446,804.17	969,045.00
TIVO INC	888706108	TIVO	7.16	104,800	709,839.72	750,368.00
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	25.61	33,600	968,287.93	860,496.00
TOWER GROUP INC	891777104	TWGP	28.21	16,000	372,497.60	451,360.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	36.14	51,700	2,177,973.55	1,868,438.00
TRADESTATION GROUP INC	89267P105	TRAD	6.45	46,300	269,681.87	298,635.00
TRANSDIGM GROUP INC	893641100	TDG	33.57	11,300	383,675.69	379,341.00
TRANSMETA CORP	89376R208	TMTA	18.20	14,500	259,143.46	263,900.00
TREDEGAR CORPORATION	894650100	TG	18.18	65,100	1,210,191.11	1,183,518.00
TREEHOUSE FOODS INC	89469A104	THS	27.24	1,900	48,131.18	51,756.00
TREX COMPANY INC	89531P105	TWP	16.46	34,800	401,713.80	572,808.01
TRICO BANCSHARES	896095106	TCBK	24.97	10,400	180,415.29	259,688.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 115 of 342

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						
TRICO MARINE SERVICES	896106200	TRMA	4.47	60,600	1,791,077.71	270,882.01
TRIDENT MICROSYSTEMS INC	895919108	TRID	1.89	171,800	376,734.20	324,702.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	11.50	34,400	590,402.31	395,600.01
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	3.44	158,000	940,378.17	543,519.99
TRIUMPH GROUP INC	896818101	TGI	42.46	25,700	1,234,880.70	1,091,222.00
TRUEBLUE INC	89785X101	TBI	9.57	100,300	1,641,185.54	959,871.01
TRUSTCO BANK CORP. NY	898349105	TRST	9.51	39,100	386,580.67	371,841.00
TRUSTMARK CORP	898402102	TRMK	21.59	83,700	1,724,336.58	1,807,083.00
TTM TECHNOLOGIES	87305R109	TTMI	5.21	77,100	869,657.16	401,691.00
TUESDAY MORNING CORP	899035505	TUES	1.63	24,700	43,163.25	40,261.00
TUPPERWARE BRANDS CORP	899896104	TUP	22.70	37,500	894,430.77	851,250.00
TW TELECOM INC	87311L104	TWTC	8.47	92,300	1,185,627.17	781,781.00
TWEEN BRANDS INC	901166108	TWB	4.32	4,700	81,663.41	20,304.00
TWIN DISC INC	901476101	TWIN	6.89	44,400	647,008.24	305,916.00
TXCO RESOURCES INC	87311M102	TXCO	1.49	60,300	102,049.44	89,847.00
TYLER TECHNOLOGIES I	902252105	TYL	11.98	57,500	695,546.32	688,850.00
U S PHYSICAL THERAPY	90337L108	USPH	13.33	45,400	491,511.69	605,182.00
UAL CORP	902549807	UAUA	11.02	105,400	965,181.83	1,161,508.00
UCBH HOLDINGS INC	90262T308	UCBH	6.88	202,700	1,597,305.30	1,394,576.00
UIL HOLDINGS CORPORATION	902748102	UIL	30.03	39,900	1,264,782.09	1,198,197.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	14.60	10,600	160,275.18	154,760.00
ULTRA CLEAN HOLDINGS	90385V107	UCTT	2.01	12,800	24,852.48	25,728.00
ULTRATECH INC	904034105	UTEK	11.96	37,500	547,327.45	448,500.00
UMB FINL CORP	902788108	UMBF	49.14	32,800	1,673,132.24	1,611,792.00
UMPQUA HLDGS CORP	904214103	UMPQ	14.47	115,900	2,484,211.84	1,677,073.00
UNDER ARMOUR INC. CL A	904311107	UA	23.84	3,100	79,542.51	73,904.00
UNIFI INC	904677101	UFI	2.82	16,600	67,751.24	46,812.00
UNIFIRST CORP	904708104	UNF	29.69	600	16,989.48	17,814.00
UNION BANKSHARES COR	905399101	UBSH	24.80	9,100	241,658.64	225,680.00
UNION DRILLING INC	90653P105	UDRL	5.19	47,000	639,579.67	243,929.98

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 116 of 342

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						
UNISOURCE ENERGY CORP	909205106	UNS	29.36	7,400	202,422.56	217,264.00
UNITED BANKSHARES INC.	909907107	UBSI	33.22	29,200	955,233.07	970,024.00
UNITED CMNTY BKS BLA	90984P105	UCBI	13.58	103,200	984,919.63	1,401,450.17
UNITED FINANCIAL BANCORP INC	91030T109	UBNK	15.14	25,300	280,324.00	383,042.00
UNITED NATURAL FOODS INC.	911163103	UNFI	17.82	44,100	774,982.20	785,862.00
UNITED STATIONERS INC	913004107	USTR	33.49	2,500	109,438.75	83,725.00
UNITED THERAPEUTICS CORP	91307C102	UTHR	62.55	19,500	1,355,630.83	1,219,725.00
UNIVERSAL AMERN FINL	913377107	UAM	8.82	10,400	104,212.16	91,728.00
UNIVERSAL CORP-VA	913456109	UVV	29.87	48,700	2,349,950.42	1,454,669.00
UNIVERSAL ELECTRONICS INC	913483103	UEIC	16.22	26,700	409,743.88	433,074.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	26.91	11,000	281,498.80	296,010.00
UNIVERSAL STAINLESS & ALLOY	913837100	USAP	14.49	42,700	1,368,398.93	618,723.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	32.14	15,300	391,752.82	491,742.00
US AIRWAYS GROUP INC	90341W108	LCC	7.73	17,700	197,534.88	136,821.00
USA MOBILITY INC	90341G103	USMO	11.57	55,500	615,392.21	642,135.00
USANA HEALTH SCIENCES INC	90328M107	USNA	34.24	12,000	383,661.18	410,880.00
USEC INC.	90333E108	USU	4.49	152,800	1,151,152.92	686,072.00
UTSTARCOM, INC	918076100	UTSI	1.85	449,900	2,777,302.66	832,315.00
VAALCO ENERGY INC	91851C201	EGY	7.44	171,400	1,043,322.51	1,275,216.00
VAIL RESORTS INC	91879Q109	MTN	26.60	14,400	500,200.29	383,040.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	1.32	221,700	326,960.33	292,644.00
VALEANT PHARMACEUTICALS	91911X104	VRX	22.90	99,400	1,991,016.31	2,276,260.00
VALIDUS HOLDINGS LTD	G9319H102	VR	26.16	56,500	1,204,176.31	1,478,040.01
VALUECLICK INC.	92046N102	VCLK	6.84	89,000	1,537,219.96	608,760.00
VARIAN INC.	922206107	VARI	33.51	42,700	1,698,241.42	1,430,877.00
VECTOR GROUP LTD	92240M108	VGR	13.62	35,000	473,074.19	476,700.00
VIAD CORP	92552R406	VVI	24.74	38,100	1,215,085.20	942,594.00
VIGNETTE CORPORATION	926734401	VIGN	9.41	65,700	1,042,072.68	618,237.01
VILLAGE SUPER MARKET INC	927107409	VLGEA	57.39	1,800	72,348.10	103,302.00
VIROPHARMA INC	928241108	VPHM	13.02	144,000	1,517,164.33	1,874,880.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 117 of 342

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						
VISTAPRINT LTD	G93762204	VPRT	18.61	30,100	741,701.39	560,161.00
VITAL IMAGES INC	92846N104	VTAL	13.91	72,500	1,010,483.68	1,008,475.00
VNUS MEDICAL TECHNOLOGIES	928566108	VNUS	16.22	23,300	475,840.23	377,926.00
VOLCOM INC	92864N101	VLCM	10.90	8,500	94,333.85	92,650.00
VOLTERRA SEMICONDUCTOR CORP	928708106	VLTR	7.15	138,600	1,893,685.76	990,990.00
VSE CORP	918284100	VSEC	39.23	12,200	465,926.31	478,606.00
W HLDG CO INC	929251874	WHI	10.30	2,300	30,998.02	23,690.00
WABASH NATIONAL CORP	929566107	WNC	4.50	175,900	1,430,074.54	791,550.00
WABTEC	929740108	WAB	39.75	64,900	2,891,778.28	2,579,774.99
WARNACO GROUP INC/THE	934390402	WRC	19.63	31,500	777,227.49	618,345.00
WARREN RESOURCES INC	93564A100	WRES	1.99	83,600	222,759.66	166,364.00
WASTE CONNECTIONS INC	941053100	WCN	31.57	56,000	1,499,656.13	1,767,920.00
WATSCO INC.	942622200	WSO	38.40	43,900	2,118,869.00	1,685,760.00
WATSON WYATT WORLDWIDE	942712100	WW	47.82	58,400	2,504,797.74	2,792,688.00
WATTS WATER TECHNOLOGIES INC.	942749102	WTS	24.97	43,900	1,108,760.19	1,096,183.01
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	11.44	76,200	853,213.99	871,728.00
WEIS MKTS INC	948849104	WMK	33.63	15,100	477,614.51	507,813.00
WERNER ENTERPRISES INC	950755108	WERN	17.34	87,400	1,546,257.82	1,515,516.00
WEST COAST BANCORP O	952145100	WCBO	6.59	125,083	895,884.20	824,296.98
WEST PHARMACEUTICAL SERVICES	955306105	WST	37.77	13,300	594,237.27	502,341.00
WESTAMERICA BANCORPORATION	957090103	WABC	51.15	44,700	2,446,066.25	2,286,405.00
WESTAR ENERGY INC.	95709T100	WR	20.51	68,700	1,507,045.05	1,409,037.00
WET SEAL INC	961840105	WTSLA	2.97	261,700	941,216.14	777,249.00
WEYCO GROUP INC	962149100	WEYS	33.05	3,900	83,055.75	128,895.00
WGL HOLDINGS, INC.	92924F106	WGL	32.69	74,500	2,152,776.30	2,435,405.00
WILSHIRE BANCORP INC	97186T108	WIBC	9.08	58,900	577,592.39	534,812.00
WIND RIVER SYSTEMS	973149107	WIND	9.03	87,900	908,030.01	793,737.00
WINN-DIXIE STORES INC	974280307	WINN	16.10	98,500	2,480,743.34	1,585,850.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	20.57	64,100	2,476,776.27	1,318,537.01
WMS INDUSTRIES INC	929297109	WMS	26.90	32,400	1,068,238.49	871,560.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 118 of 342

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						
WOLVERINE WORLD WIDE	978097103	WWW	21.04	87,600	1,674,248.25	1,843,104.00
WOODWARD GOVERNOR CO.	980745103	WGOV	23.02	71,200	1,067,750.28	1,639,024.00
WORLD ACCEP CORP DEL	981419104	WRLD	19.76	47,200	1,756,176.43	932,672.00
WORLD FUEL SVCS CORP	981475106	INT	37.00	26,600	953,825.46	984,200.00
WORTHINGTON INDS	981811102	WOR	11.02	95,800	1,834,096.32	1,055,716.00
WRIGHT EXPRESS CORP	98233Q105	WXS	12.60	28,200	381,757.80	355,320.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	20.43	400	11,958.44	8,172.00
WSFS FINL CORP	929328102	WSFS	47.99	12,100	592,251.46	580,679.00
XENOPORT INC	98411C100	XNPT	25.08	4,100	195,515.78	102,828.00
YRC WORLDWIDE INC	984249102	YRCW	2.87	49,100	650,868.82	140,917.00
ZALE CORP.	988858106	ZLC	3.33	260,000	1,685,363.67	865,800.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	31.57	61,400	2,344,777.99	1,938,398.00
ZOLL MEDICAL CORP	989922109	ZOLL	18.89	22,400	722,828.90	423,136.00
ZOLTEK COMPANIES INC	98975W104	ZOLT	8.99	600	4,952.70	5,394.00
ZORAN CORP	98975F101	ZRAN	6.83	23,500	425,618.12	160,505.00
ZUMIEZ INC.	989817101	ZUMZ	7.45	700	6,190.24	5,215.00
COMMON STOCK TOTAL				68,629,375	979,076,107.90	731,162,338.23
Instrument: ICOM						
INTERNATIONAL COMMON STOCKS						
SHIP FINANCE INTL LTD	G81075106	SFL	11.05	16,300	206,548.71	180,115.00
INTERNATIONAL COMMON STOCKS TOTAL				16,300	206,548.71	180,115.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
AGREE REALTY CORP	008492100	ADC	18.13	38,700	955,554.48	701,631.00
ALEXANDERS INC	014752109	ALX	254.90	4,100	1,533,077.70	1,045,090.01
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	20.48	77,400	1,801,737.17	1,585,152.00
ARBOR REALTY TRUST INC	038923108	ABR	2.95	245,670	1,759,102.35	724,726.49
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	1.15	7,500	11,954.25	8,625.00
ASSOCIATED ESTATES	045604105	AEC	9.13	97,900	1,265,218.31	893,826.99
BIOMED REALTY TRUST	09063H107	BMR	11.72	132,900	3,042,887.80	1,557,588.00
CAPITAL TRUST - CL A	14052H506	CT	3.60	105,800	418,746.51	380,880.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 119 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q)						
REAL ESTATE INVESTMENT TRUST						
CAPLEASE INC.	140288101	LSE	1.73	84,500	675,644.28	146,185.00
CAPSTEAD MTG CORP	14067E506	CMO	10.77	130,500	1,415,983.05	1,405,485.00
CARE INVESTMENT TRUST INC	141657106	CRE	7.79	21,349	212,849.53	166,308.71
CEDAR SHOPPING CENTERS INC	150602209	CDR	7.08	13,000	76,700.49	92,040.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	30.70	20,700	709,122.66	635,490.00
DCT INDUSTRIAL TRUST INC	233153105	DCT	5.06	19,500	217,585.03	98,670.00
DIAMONDROCK HOSPITALITY	252784301	DRH	5.07	58,000	311,323.90	294,060.00
EASTGROUP PROPERTY INC	277276101	EGP	35.58	4,200	178,569.09	149,436.00
EDUCATION REALTY TRUST INC	28140H104	EDR	5.22	10,000	129,039.22	52,200.00
ENTERTAINMENT PPTYS	29380T105	EPR	29.80	58,200	2,512,188.10	1,734,360.00
EQUITY LIFESTYLE PROPERTIES INC	29472R108	ELS	38.36	2,100	94,567.29	80,556.00
EXTRA SPACE STORAGE INC	30225T102	EXR	10.32	27,200	351,935.18	280,704.00
FELCOR LODGING TRUST	31430F101	FCH	1.84	61,400	122,407.04	112,976.00
FIRST INDUSTRIAL RE	32054K103	FR	7.55	8,100	290,150.86	61,154.99
GLIMCHER REALTY TRUST	379302102	GRT	2.81	38,900	145,869.34	109,309.00
GRAMERCY CAPITAL CORP	384871109	GKK	1.28	550,474	3,798,264.60	704,606.72
HEALTHCARE RLTY TR	421946104	HR	23.48	27,500	722,519.59	645,700.00
HIGHWOODS PROP INC.	431284108	HIW	27.36	37,200	1,153,209.52	1,017,792.00
HOME PROPERTIES OF NY INC.	437306103	HME	40.60	14,500	716,481.63	588,700.00
INLAND REAL ESTATE CORP	457461200	IRC	12.98	82,300	1,189,173.97	1,068,254.00
LASALLE HOTEL PROPERTIES	517942108	LHO	11.05	44,500	984,044.63	491,725.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	6.31	78,300	920,987.81	494,072.99
MID-AMERICAN APARTMENT	59522J103	MAA	37.16	9,200	437,620.65	341,871.99
MISSION WEST PPTYS I	605203108	MSW	7.65	57,700	500,541.63	441,405.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	17.19	120,600	2,790,892.40	2,073,114.00
NEWCASTLE INVESTMENT CORP	65105M108	NCT	0.84	54,200	67,115.86	45,528.00
NORTHSTAR REALTY FINANCE CORP	66704R100	NRF	3.91	229,100	1,844,469.37	895,781.00
OMEGA HEALTHCARE INV	681936100	OHI	15.97	134,100	2,147,610.24	2,141,577.00
PARKWAY PROPERTYS INC	70159Q104	PKY	18.00	20,500	777,493.72	369,000.00
POST PROPERTIES,INC.	737464107	PPS	16.50	10,800	308,763.65	178,200.01

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 120 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q)						
REAL ESTATE INVESTMENT TRUST						
PS BUSINESS PARKS INC/CA	69360J107	PSB	44.66	31,300	1,713,352.28	1,397,858.00
RAIT INVT TR	749227104	RAS	2.60	37,100	264,155.14	96,460.00
RAMCO-GERSHENSON PPT	751452202	RPT	6.18	106,800	633,132.94	660,024.00
REALTY INCOME CORP	756109104	O	23.15	99,900	2,482,970.70	2,312,685.00
REDWOOD TR INC	758075402	RWT	14.91	19,500	591,147.18	290,745.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	17.92	111,700	2,112,051.22	2,001,663.99
SOVRAN SELF STORAGE	84610H108	SSS	36.00	10,600	374,849.54	381,600.00
STRATEGIC HOTELS & RESORTS INC	86272T106	BEE	1.68	208,600	3,325,538.45	350,448.00
SUN COMMUNITIES INC	866674104	SUI	14.00	35,700	521,439.54	499,800.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	6.19	132,000	1,185,470.06	817,080.00
TANGER FACTORY OUTLET	875465106	SKT	37.62	13,000	475,475.66	489,060.00
URSTADT BIDDLE PPTYS	917286205	UBA	15.93	70,400	1,155,616.20	1,121,472.00
U-STORE-IT TRUST	91274F104	YSI	4.45	138,800	1,692,052.22	617,660.00
WASHINGTON RE INV	939653101	WRE	28.30	27,900	908,230.26	789,570.00
REAL ESTATE INVESTMENT TRUST TOTAL				3,781,893	54,026,884.29	35,639,907.89
QUANTITATIVE 2000 (Q) TOTAL				72,427,568	1,033,309,540.90	766,982,361.12
SMALL CAP TOTAL				72,427,568	1,033,309,540.90	766,982,361.12
DOMESTIC EQUITIES - Internal TOTAL				681,239,004	22,527,185,857.71	19,743,328,000.03

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 121 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	57.54	37,274	3,328,240.10	2,144,745.96
ABBOTT LABORATORIES	002824100	ABT	53.37	64,628	3,407,858.18	3,449,196.36
ACCENTURE LTD - CL A	G1150G111	ACN	32.79	120,166	4,438,852.18	3,940,243.14
ACTIVISION BLIZZARD INC	00507V109	ATVI	8.64	49,156	569,140.85	424,707.85
ACXIOM CORP.	005125109	ACXM	8.11	67,878	932,748.47	550,490.58
ADOBE SYSTEMS INC.	00724F101	ADBE	21.29	89,311	3,784,327.27	1,901,431.19
ADVANCED MEDICAL OPTICS INC	00763M108	EYE	6.61	25,387	275,607.73	167,808.07
ADVANCED MICRO DEVICES INC.	007903107	AMD	2.16	160,383	497,316.43	346,427.28
ADVENT SOFTWARE INC	007974108	ADVS	19.97	15,347	708,552.00	306,479.59
AEROPOSTALE INC	007865108	ARO	16.10	71,902	2,249,763.62	1,157,622.20
AFLAC INC	001055102	AFL	45.84	77,026	3,261,276.29	3,530,871.84
AGCO CORP.	001084102	AG	23.59	30,269	954,040.17	714,045.71
AIR PROD. & CHEM.	009158106	APD	50.27	19,196	1,699,982.59	964,982.92
AIRGAS INC	009363102	ARG	38.99	6,255	332,260.76	243,882.45
ALASKA AIRGROUP INC	011659109	ALK	29.25	11,845	242,171.03	346,466.25
ALBERTO CULVER CL-B	013078100	ACV	24.51	10,995	240,427.00	269,487.45
ALCOA INC.	013817101	AA	11.26	57,657	1,394,157.57	649,217.82
ALEXANDER & BALDWIN INC	014482103	AXB	25.06	6,237	306,576.64	156,299.22
ALLERGAN INC.	018490102	AGN	40.32	21,293	984,793.69	858,533.76
ALLIANCE DATA SYSTEM	018581108	ADS	46.53	4,225	183,820.04	196,589.25
ALLSTATE CORP	020002101	ALL	32.76	4,342	222,735.58	142,243.92
ALPHA NATURAL RESOURCES INC	02076X102	ANR	16.19	24,554	1,660,426.42	397,529.27
ALTERA CORP	021441100	ALTR	16.71	27,057	572,771.91	452,122.47
ALTRIA GROUP INC	02209S103	MO	15.06	190,542	3,907,050.71	2,869,562.52
AMAZON COM INC	023135106	AMZN	51.28	25,670	1,978,675.19	1,316,357.60
AMERICAN ELECTRIC POWER	025537101	AEP	33.28	15,865	491,627.42	527,987.20
AMERICAN EXPRESS CO.	025816109	AXP	18.55	78,592	3,014,135.14	1,457,881.60
AMERICAN GREETING CL A	026375105	AM	7.57	17,400	412,812.96	131,718.00
AMERICAN TOWER CORP	029912201	AMT	29.32	28,436	857,575.45	833,743.52
AMERICAN WATER WORKS CO INC	030420103	AWK	20.88	10,934	219,561.83	228,301.92

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 122 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
AMERIPRISE FINANCIAL INC	03076C106	AMP	23.36	46,481	1,930,591.20	1,085,796.16
AMERISOURCEBERGEN CORP	03073E105	ABC	35.66	39,893	1,388,831.13	1,422,584.38
AMGEN INC	031162100	AMGN	57.75	80,944	4,285,279.98	4,674,516.00
ANADARKO PETROLEUM CORP	032511107	APC	38.55	26,950	1,239,481.02	1,038,922.50
ANALOG DEVICES	032654105	ADI	19.02	9,711	343,551.76	184,703.22
APACHE CORP.	037411105	APA	74.53	40,008	4,040,237.15	2,981,796.24
APOLLO GROUP INC	037604105	APOL	76.62	11,676	887,649.72	894,615.12
APPLE INC.	037833100	AAPL	85.35	64,464	8,977,928.33	5,502,002.39
APTAR GROUP INC.	038336103	ATR	35.24	28,381	1,183,518.26	1,000,146.44
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	70.10	16,827	1,165,532.14	1,179,572.70
ARCHER DANIELS MIDLAND CO	039483102	ADM	28.83	57,732	2,215,748.93	1,664,413.56
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	21.62	9,976	366,615.18	215,681.12
ARROW ELECTRONICS	042735100	ARW	18.84	8,381	153,152.72	157,898.04
AT&T INC	00206R102	T	28.50	446,826	15,667,296.40	12,734,541.00
AUTODESK INC.	052769106	ADSK	19.65	37,307	1,210,286.74	733,082.55
AUTOMATIC DATA PROC.	053015103	ADP	39.34	32,247	1,184,879.61	1,268,596.98
AVON PRODUCTS	054303102	AVP	24.03	59,498	2,287,652.00	1,429,736.94
BAKER HUGHES CORP	057224107	BHI	32.07	26,112	2,015,187.26	837,411.84
BANCORPSOUTH INC	059692103	BXS	23.36	15,459	354,181.74	361,122.24
BANK OF AMERICA CORP.	060505104	BAC	14.08	372,568	12,921,903.80	5,245,757.44
BANK OF HAWAII CORP	062540109	BOH	45.17	4,707	253,195.18	212,615.19
BARD C. R. INC.	067383109	BCR	84.26	6,945	622,908.16	585,185.70
BAXTER INTL	071813109	BAX	53.59	18,876	1,244,564.06	1,011,564.84
BB&T CORPORATION	054937107	BBT	27.46	30,929	1,087,403.53	849,310.34
BECTON DICKINSON & COMPANY	075887109	BDX	68.39	18,626	1,507,033.81	1,273,832.14
BIOGEN IDEC INC	09062X103	BIIB	47.63	27,760	1,701,461.95	1,322,208.81
BJ'S WHOLESALE CLUB INC.	05548J106	BJ	34.26	45,435	1,457,269.76	1,556,603.10
BLACK HILLS CORP	092113109	BKH	26.96	8,242	283,847.88	222,204.32
BLACKROCK INC	09247X101	BLK	134.15	7,065	1,332,456.35	947,769.75
BOEING CO	097023105	BA	42.67	37,501	1,657,314.30	1,600,167.67

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 123 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
BORG WARNER INC.	099724106	BWA	21.77	5,475	187,644.18	119,190.75
BOSTON SCIENTIFIC CORP.	101137107	BSX	7.74	219,805	2,701,334.75	1,701,290.70
BRISTOL-MYERS SQUIBB	110122108	BMJ	23.25	86,769	1,903,625.07	2,017,379.25
BROADCOM CORP	111320107	BRCM	16.97	69,980	1,436,105.07	1,187,560.60
BROADRIDGE FINANCIAL	11133T103	BR	12.54	48,020	1,026,787.60	602,170.80
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	2.80	87,286	648,489.53	244,400.79
BROWN-FORMAN -CL B	115637209	BF.B	51.49	2,938	146,214.27	151,277.62
BUNGE LIMITED	G16962105	BG	51.77	40,402	3,479,600.68	2,091,611.55
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	75.71	12,792	1,216,837.31	968,482.32
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	55.03	12,942	623,771.49	712,198.26
CABOT OIL & GAS CORP.	127097103	COG	26.00	6,793	392,503.40	176,618.01
CAMERON INTL CORP.	13342B105	CAM	20.50	18,176	788,957.73	372,608.00
CAMPBELL SOUP CO.	134429109	CPB	30.01	29,951	1,113,304.23	898,829.51
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	31.89	47,033	1,830,550.86	1,499,882.37
CARDINAL HEALTH INC.	14149Y108	CAH	34.47	26,306	1,173,937.84	906,767.82
CATERPILLAR INC.	149123101	CAT	44.67	62,386	4,475,777.79	2,786,782.62
CBS CORP. CL. B	124857202	CBS	8.19	100,350	2,823,695.51	821,866.50
CELGENE CORP	151020104	CELG	55.28	25,539	1,849,276.36	1,411,795.92
CENTEX CORP	152312104	CTX	10.64	39,316	442,445.66	418,322.24
CENTURYTEL INC.	156700106	CTL	27.33	14,548	375,570.21	397,596.84
CERNER CORP.	156782104	CERN	38.45	12,164	441,283.40	467,705.80
CHESAPEAKE ENERGY CORP	165167107	CHK	16.17	29,280	871,244.56	473,457.60
CHEVRON CORP.	166764100	CVX	73.97	147,983	10,661,557.73	10,946,302.51
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	61.98	5,737	671,389.11	355,579.26
CHUBB CORP	171232101	CB	51.00	25,724	1,354,204.37	1,311,924.00
CHURCH & DWIGHT INC	171340102	CHD	56.12	15,986	898,872.51	897,134.32
CIMAREX ENERGY	171798101	XEC	26.78	22,669	957,403.93	607,075.82
CINCINNATI FINANCIAL CORP.	172062101	CINF	29.07	3,846	89,617.95	111,803.22
CISCO SYSTEMS	17275R102	CSCO	16.30	418,874	9,982,565.54	6,827,646.20
CITIGROUP INC.	172967101	C	6.71	323,346	8,890,279.91	2,169,651.66

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 124 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
CME GROUP INC	12572Q105	CME	208.11	9,086	2,970,791.64	1,890,887.46
COACH INC	189754104	COH	20.77	38,079	982,086.73	790,900.83
COCA COLA CO.	191216100	KO	45.27	93,927	4,293,595.08	4,252,075.29
COCA-COLA ENTERPRISE	191219104	CCE	12.03	44,983	508,527.61	541,145.49
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH	18.06	9,296	174,653.93	167,885.76
COLGATE PALMOLIVE	194162103	CL	68.54	47,813	3,297,792.06	3,277,103.02
COMCAST CORP - CL A	20030N101	CMCSA	16.88	233,644	4,318,751.24	3,943,910.72
COMCAST CP CL A SPL	20030N200	CMCSK	16.15	48,433	785,367.15	782,192.95
COMERICA INC.	200340107	CMA	19.85	21,483	547,438.72	426,437.55
COMMUNITY HEALTH SYS	203668108	CYH	14.58	19,449	350,578.65	283,566.42
COMPUTER SCIENCES	205363104	CSC	35.14	12,215	601,833.33	429,235.10
CONOCOPHILLIPS	20825C104	COP	51.80	109,799	7,358,427.85	5,687,588.20
CONVERGYS CORPORATION	212485106	CVG	6.41	18,512	84,274.02	118,661.92
COOPER INDUSTRIES LTD - CLASS A	G24182100	CBE	29.23	4,607	100,300.38	134,662.61
CORN PRODUCTS INT'L INC.	219023108	CPO	28.85	28,807	964,943.00	831,081.95
COSTCO WHOLESALE CORP.	22160K105	COST	52.50	46,126	2,947,967.66	2,421,615.00
CROWN CASTLE INTL CO	228227104	CCI	17.58	20,237	662,134.84	355,766.46
CROWN HOLDINGS INC	228368106	CCK	19.20	8,818	240,620.18	169,305.60
CSX CORP.	126408103	CSX	32.47	17,125	1,028,993.03	556,048.75
CUMMINS INC.	231021106	CMI	26.73	5,593	237,841.21	149,500.89
CVS/CAREMARK CORP	126650100	CVS	28.74	67,052	2,630,590.45	1,927,074.48
CYTEC INDUSTRIES	232820100	CYT	21.22	5,430	295,070.06	115,224.60
DEAN FOODS CO	242370104	DF	17.97	15,153	205,219.89	272,299.41
DEERE & CO.	244199105	DE	38.32	43,459	2,716,424.69	1,665,348.88
DEL MONTE FOODS CO	24522P103	DLM	7.14	91,201	572,254.17	651,175.14
DELL INC	24702R101	DELL	10.24	137,259	3,258,263.54	1,405,532.16
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	28.24	24,317	964,639.95	686,712.08
DEVON ENERGY CORPORATION	25179M103	DVN	65.71	44,529	2,175,736.06	2,926,000.59
DISCOVER FINANCIAL	254709108	DFS	9.53	34,302	386,840.22	326,898.06
DISH NETWORK CORP	25470M109	DISH	11.09	25,177	728,081.37	279,212.93

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 125 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
DISNEY (WALT) CO.	254687106	DIS	22.69	183,770	5,520,310.02	4,169,741.30
DOLLAR TREE, INC	256746108	DLTR	41.80	31,764	1,242,750.63	1,327,735.19
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	13.58	7,936	98,228.63	107,770.88
DOVER CORP.	260003108	DOV	32.92	12,731	371,094.65	419,104.52
DOW CHEMICAL CO	260543103	DOW	15.09	35,581	901,555.57	536,917.29
DPL INC	233293109	DPL	22.84	5,100	103,448.91	116,484.00
DR PEPPER SNAPPLE GROUP	26138E109	DPS	16.25	41,245	929,752.82	670,231.25
DREAMWORKS ANIMATION	26153C103	DWA	25.26	8,950	275,234.60	226,077.00
DUKE ENERGY CORPORATION	26441C105	DUK	15.01	196,672	3,684,096.86	2,952,046.72
DYNEGY INC	26817G102	DYN	2.00	150,137	334,272.57	300,274.00
E I DUPONT DE NEM.	263534109	DD	25.30	34,302	1,008,334.21	867,840.60
EATON VANCE CORP.	278265103	EV	21.01	57,683	2,256,504.18	1,211,919.84
EBAY INC	278642103	EBAY	13.96	85,227	2,836,036.31	1,189,768.92
ECOLAB INC	278865100	ECL	35.15	15,610	557,367.23	548,691.50
EDISON INTERNATIONAL	281020107	EIX	32.12	10,537	344,604.10	338,448.44
EDWARDS LIFESCIENCES	28176E108	EW	54.95	9,767	501,335.82	536,696.65
ELI LILLY & COMPANY	532457108	LLY	40.27	108,502	5,951,597.26	4,369,375.54
EMC CORP	268648102	EMC	10.47	158,535	2,378,501.57	1,659,861.45
EMERSON ELECTRIC CO	291011104	EMR	36.61	129,683	6,044,437.35	4,747,694.63
ENCORE ACQUISITION CO	29255W100	EAC	25.52	8,823	566,482.10	225,162.96
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	30.53	35,217	1,415,000.25	1,075,175.01
ENTERGY CORP.	29364G103	ETR	83.13	16,324	1,301,866.42	1,357,014.12
EOG RESOURCES INC	26875P101	EOG	66.58	24,213	3,013,890.79	1,612,101.54
EXELON CORP	30161N101	EXC	55.61	62,151	5,068,822.63	3,456,217.11
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	33.27	29,458	1,036,076.50	980,067.66
EXPRESS SCRIPTS	302182100	ESRX	54.98	25,553	1,662,448.37	1,404,903.94
EXTERRAN HOLDINGS INC	30225X103	EXH	21.30	17,985	1,161,588.45	383,080.52
EXXON MOBIL CORPORATION	30231G102	XOM	79.83	346,926	16,159,751.89	27,695,102.58
FACET BIOTECH CORP	30303Q103	FACT	9.59	28,389	471,018.49	272,250.50
FAMILY DOLLAR STORES	307000109	FDO	26.07	28,891	713,240.07	753,188.37

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 126 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
FASTENAL CO	311900104	FAST	34.85	12,802	440,419.95	446,149.70
FEDERATED INVESTORS INC.-CL B	314211103	FII	16.96	38,314	1,403,994.37	649,805.44
FEDEX CORPORATION	31428X106	FDX	64.15	25,074	1,795,633.36	1,608,497.10
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF	17.75	19,869	214,935.60	352,674.75
FIDELITY NATIONAL INFORMATION	31620M106	FIS	16.27	21,959	416,601.97	357,272.93
FIRST AMERICAN CORP.	318522307	FAF	28.89	29,481	776,316.74	851,706.09
FIRST ENERGY CORP.	337932107	FE	48.58	20,800	1,549,432.06	1,010,464.00
FLOWERVE CORP.	34354P105	FLS	51.50	5,720	622,600.11	294,580.00
FLUOR CORP	343412102	FLR	44.87	23,512	1,512,573.91	1,054,983.44
FMC CORP.	302491303	FMC	44.73	11,968	804,028.16	535,328.64
FMC TECHNOLOGIES INC	30249U101	FTI	23.83	37,041	2,266,662.54	882,687.03
FOOT LOCKER INC	344849104	FL	7.34	45,623	510,910.60	334,872.82
FOREST LABORATORIES INC.	345838106	FRX	25.47	13,074	316,396.89	332,994.78
FORTUNE BRANDS INC.	349631101	FO	41.28	28,645	1,091,940.48	1,182,465.60
FOSTER WHEELER LTD	G36535139	FWLT	23.38	9,399	528,315.80	219,748.62
FPL GROUP INC.	302571104	FPL	50.33	15,648	1,018,546.55	787,563.84
FRANKLIN RESOURCES INC	354613101	BEN	63.78	6,350	509,490.49	405,003.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	24.44	11,942	365,910.03	291,862.48
FRONTIER OIL CORP	35914P105	FTO	12.63	15,882	174,984.38	200,589.66
GANNETT INC	364730101	GCI	8.00	24,845	326,529.15	198,760.00
GENENTECH INC.	368710406	DNA	82.91	31,228	2,722,139.86	2,589,113.48
GENERAL DYNAMICS CORP.	369550108	GD	57.59	51,761	4,460,717.18	2,980,916.00
GENERAL ELECTRIC CO	369604103	GE	16.20	612,818	17,659,491.89	9,927,651.59
GENPACT LTD	G3922B107	G	8.22	26,054	345,002.55	214,163.88
GEN-PROBE INC	36866T103	GPRO	42.84	12,586	692,650.20	539,184.24
GENUINE PARTS CO	372460105	GPC	37.86	8,830	322,513.99	334,303.80
GENZYME CORP. GEN. DIV.	372917104	GENZ	66.37	11,883	825,527.89	788,674.71
GILEAD SCIENCES INC.	375558103	GILD	51.14	114,642	5,159,420.32	5,862,791.87
GLOBAL PAYMENTS INC	37940X102	GPN	32.79	4,431	190,821.26	145,292.49
GOOGLE INC - CL A	38259P508	GOOG	307.65	17,089	8,553,005.09	5,257,430.85

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 127 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
GRACO INC.	384109104	GGG	23.73	23,044	879,600.57	546,834.12
GRAINGER W W INC	384802104	GWW	78.84	4,606	312,403.79	363,137.04
GREIF INC	397624107	GEF	33.43	5,401	350,320.66	180,555.43
HALLIBURTON COMPANY	406216101	HAL	18.18	126,190	4,630,282.25	2,294,134.20
HANSEN NATURAL CORP	411310105	HANS	33.53	18,367	459,186.38	615,845.51
HARMAN INTERNATIONAL	413086109	HAR	16.73	10,999	263,067.48	184,013.27
HARTFORD FINL SERVICES	416515104	HIG	16.42	11,345	186,279.23	186,284.90
HAWAIIAN ELECTRIC INDS	419870100	HE	22.14	5,000	123,491.62	110,700.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	26.75	7,654	186,045.78	204,744.50
HEINZ H. J. CO.	423074103	HNZ	37.60	12,873	491,473.12	484,024.80
HERBALIFE LTD	G4412G101	HLF	21.68	40,580	1,746,253.64	879,774.40
HERSHEY COMPANY	427866108	HSY	34.74	21,407	790,217.43	743,679.18
HESS CORP.	42809H107	HES	53.64	28,814	2,502,873.04	1,545,582.95
HEWITT ASSOCIATES INC	42822Q100	HEW	28.38	12,227	485,471.46	347,002.26
HEWLETT-PACKARD CO	428236103	HPQ	36.29	161,320	5,879,574.30	5,854,302.80
HILL-ROM HOLDINGS INC	431475102	HRC	16.46	25,542	567,880.69	420,421.32
HLTH CORP	40422Y101	HLTH	10.46	36,268	364,689.25	379,363.28
HNI CORP	404251100	HNI	15.84	14,000	493,781.10	221,760.00
HOLOGIC INC.	436440101	HOLX	13.07	38,049	474,535.71	497,300.43
HOME DEPOT INC.	437076102	HD	23.02	54,579	1,228,688.79	1,256,408.58
HONEYWELL INTERNATIONAL INC	438516106	HON	32.83	44,801	2,570,383.62	1,470,816.83
HORMEL FOODS CORP	440452100	HRL	31.08	30,852	1,206,421.69	958,880.16
HUDSON CITY BANCORP INC	443683107	HCBK	15.96	81,906	1,305,532.21	1,307,219.76
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	26.27	61,977	1,829,899.59	1,628,135.78
HUNTINGTON BANCSHARES	446150104	HBAN	7.66	44,560	361,421.21	341,329.60
ILLINOIS TOOL WORKS	452308109	ITW	35.05	37,402	1,646,272.68	1,310,940.10
INGRAM MICRO INC CL A	457153104	IM	13.39	103,844	1,840,003.70	1,390,471.16
INTEGRYS ENERGY GROUP INC	45822P105	TEG	42.98	15,215	735,629.33	653,940.70
INTEL CORP.	458140100	INTC	14.66	434,311	9,991,346.79	6,366,999.26
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	82.44	5,363	407,928.85	442,125.72

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 128 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
INTERNATIONAL PAPER	460146103	IP	11.80	22,200	633,354.30	261,960.00
INTL BUS MACH CORP	459200101	IBM	84.16	74,440	6,818,695.89	6,264,870.40
INVESCO LTD	G491BT108	IVZ	14.44	48,146	1,258,970.04	695,228.24
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	94.98	6,128	523,794.86	582,037.44
JM SMUCKER CO	832696405	SJM	43.36	9,298	424,960.71	403,161.29
JOHNSON & JOHNSON	478160104	JNJ	59.83	172,771	7,938,560.31	10,336,888.93
JOHNSON CONTROLS	478366107	JCI	18.16	98,847	1,711,455.39	1,795,061.52
JONES LANG LASALLE I	48020Q107	JLL	27.70	19,044	1,705,586.52	527,518.80
JOY GLOBAL INC	481165108	JOYG	22.89	9,144	656,628.70	209,306.16
JPMORGAN CHASE & CO.	46625H100	JPM	31.53	263,486	9,919,455.10	8,307,713.58
JUNIPER NETWORKS INC	48203R104	JNPR	17.51	10,170	216,123.69	178,076.70
KIMBERLY-CLARK CORP	494368103	KMB	52.74	3,024	172,836.12	159,485.76
KING PHARMACEUTICALS	495582108	KG	10.62	64,498	598,466.68	684,968.76
KROGER CO.	501044101	KR	26.41	98,109	2,724,751.05	2,591,058.69
LABORATORY CRP OF AMER HLDGS	50540R409	LH	64.41	4,276	304,157.07	275,417.16
LANDSTAR SYSTEM INC.	515098101	LSTR	38.43	20,199	1,031,269.21	776,247.57
LEGGETT & PLATT INC	524660107	LEG	15.19	11,869	266,940.93	180,290.11
LEUCADIA NATIONAL CORP	527288104	LUK	19.80	19,566	793,912.50	387,406.80
LIFE TECHNOLOGIES CORP	53217V109	LIFE	23.31	10,039	421,529.36	234,009.08
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	22.84	9,285	309,400.55	212,069.40
LINCOLN ELEC HLDGS I	533900106	LECO	50.93	4,083	318,312.63	207,947.19
LINCOLN NATIONAL CORP	534187109	LNC	18.84	22,566	1,146,294.89	425,143.45
LOCKHEED MARTIN CORPORATION	539830109	LMT	84.08	15,821	1,666,581.58	1,330,229.68
LOEWS CORP	540424108	L	28.25	29,455	1,093,560.22	832,103.74
LORILLARD INC	544147101	LO	56.35	44,131	3,016,739.00	2,486,781.85
LOWE'S COS	548661107	LOW	21.52	72,147	1,536,787.78	1,552,603.44
LSI LOGIC CORP	502161102	LSI	3.29	102,761	742,161.63	338,083.69
LUBRIZOL CORP	549271104	LZ	36.39	9,959	583,258.82	362,408.01
MANPOWER INC	56418H100	MAN	33.99	31,172	1,994,769.77	1,059,536.28
MARATHON OIL CORP	565849106	MRO	27.36	19,503	504,427.35	533,602.08

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 129 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
MARSHALL & ILSLEY CORP	571837103	MI	13.64	40,680	627,143.07	554,875.20
MARTIN MARIETTA MATERIALS	573284106	MLM	97.08	1,909	149,865.66	185,325.72
MARVELL TECHNOLOGY GROUP LTD	G5876H105	MRVL	6.67	37,295	239,307.09	248,757.65
MCDONALDS CORPORATION	580135101	MCD	62.19	147,452	8,328,705.01	9,170,039.88
MCGRAW HILL INC	580645109	MHP	23.19	22,199	524,037.28	514,794.81
MCKESSON CORP	58155Q103	MCK	38.73	31,897	1,745,003.12	1,235,370.81
MDU RESOURCES GROUP	552690109	MDU	21.58	22,864	676,493.13	493,405.12
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	41.91	66,467	2,756,756.48	2,785,631.97
MEDTRONIC INC	585055106	MDT	31.42	59,339	2,927,011.36	1,864,431.38
MENTOR GRAPHICS CORP.	587200106	MENT	5.17	35,035	452,984.86	181,130.95
MERCK & CO INC	589331107	MRK	30.40	155,383	7,093,131.03	4,723,643.20
METLIFE INC	59156R108	MET	34.86	35,686	2,172,835.43	1,244,013.95
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	67.40	2,789	186,355.12	187,978.60
MICROSOFT CORP.	594918104	MSFT	19.44	496,431	14,723,323.62	9,650,618.64
MILLER (HERMAN) INC	600544100	MLHR	13.03	29,759	841,094.58	387,759.77
MINERALS TECHNOLOGIES INC	603158106	MTX	40.90	23,643	1,586,235.44	966,998.70
MIRANT CORP NEW	60467R100	MIR	18.87	33,968	482,189.53	640,976.16
MOHAWK INDUSTRIES INC.	608190104	MHK	42.97	5,012	229,476.43	215,365.64
MONSANTO COMPANY	61166W101	MON	70.35	59,255	4,079,515.92	4,168,589.25
MONSTER WORLDWIDE INC	611742107	MWW	12.09	13,549	163,723.40	163,807.41
MOODY'S CORPORATION	615369105	MCO	20.09	39,327	1,356,087.11	790,079.43
MORGAN STANLEY	617446448	MS	16.04	65,849	2,781,547.51	1,056,217.97
MOTOROLA INC	620076109	MOT	4.43	123,133	711,862.38	545,479.19
MPS GROUP INC	553409103	MPS	7.53	52,771	613,977.24	397,365.63
MURPHY OIL CORP	626717102	MUR	44.35	33,992	2,362,573.10	1,507,545.20
MYLAN INC	628530107	MYL	9.89	26,616	236,696.14	263,232.24
NATIONAL OILWELL VARCO INC	637071101	NOV	24.44	21,890	1,110,965.51	534,991.60
NETAPP INC.	64110D104	NTAP	13.97	69,360	1,727,210.42	968,959.21
NETFLIX.COM INC	64110L106	NFLX	29.89	18,457	553,493.79	551,679.72
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	40.70	7,879	279,235.70	320,675.30

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 130 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
NEWS CORP INC-CL A	65248E104	NWSA	9.09	45,469	458,654.89	413,313.21
NICOR INC.	654086107	GAS	34.74	5,440	221,115.03	188,985.60
NIKE INC. -CL B	654106103	NKE	51.00	13,239	657,946.53	675,189.00
NOBLE ENERGY INC	655044105	NBL	49.22	4,069	253,318.66	200,276.18
NORFOLK SOUTHERN CORP.	655844108	NSC	47.05	21,255	1,388,379.12	1,000,047.75
NORTHERN TRUST CORP	665859104	NTRS	52.14	15,494	938,692.02	807,857.16
NORTHROP GRUMMAN CORP.	666807102	NOC	45.04	40,478	2,412,884.87	1,823,129.12
NRG ENERGY INC.	629377508	NRG	23.33	54,728	2,395,898.51	1,276,804.24
NUCOR CORP	670346105	NUE	46.20	6,306	273,263.57	291,337.20
NVR INC	62944T105	NVR	456.25	227	134,847.70	103,568.75
NYSE EURONEXT	629491101	NYX	27.38	31,114	1,129,726.60	851,901.33
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	59.99	69,857	4,759,615.57	4,190,721.43
OGE ENERGY CORP	670837103	OGE	25.78	22,078	672,237.46	569,170.84
OIL STS INTL INC	678026105	OIS	18.69	11,885	643,756.16	222,130.66
OLD REPUBLIC INT'L CORP.	680223104	ORI	11.92	38,922	414,835.72	463,950.24
ONEBEACON INSURANCE GROUP LT	G67742109	OB	10.44	11,863	97,176.95	123,849.72
ORACLE SYS. CORP.	68389X105	ORCL	17.73	218,772	4,539,401.55	3,878,827.56
PACIFIC GAS & ELEC. CO.	69331C108	PCG	38.71	9,207	310,924.61	356,402.97
PANERA BREAD CO	69840W108	PNRA	52.24	22,445	1,166,848.60	1,172,526.79
PATTERSON-UTI ENERGY INC	703481101	PTEN	11.51	34,626	995,449.35	398,545.26
PAYCHEX INC	704326107	PAYX	26.28	9,996	270,710.99	262,694.88
PDL BIOPHARMA INC.	69329Y104	PDLI	6.18	141,948	1,159,454.61	877,238.64
PEABODY ENERGY CORP	704549104	BTU	22.75	17,818	887,525.96	405,359.50
PEPSIAMERICAS INC	71343P200	PAS	20.36	17,710	294,232.17	360,575.60
PEPSICO INC.	713448108	PEP	54.77	90,839	5,983,968.02	4,975,252.03
PETSMART INC	716768106	PETM	18.45	42,896	745,518.96	791,431.20
PFIZER INC.	717081103	PFE	17.71	469,819	11,763,211.66	8,320,494.49
PHARMACEUTICAL PRODUCT	717124101	PPDI	29.01	6,611	173,665.54	191,785.11
PHILIP MORRIS INTERNATIONAL	718172109	PM	43.51	147,525	6,617,222.52	6,418,812.76
PIONEER NATURAL RESOURCES CO.	723787107	PXD	16.18	32,307	1,429,923.92	522,727.26

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 131 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
PLAINS EXPLORATION & PR	726505100	PXP	23.24	11,659	248,720.28	270,955.16
PNC FINANCIAL SERVICES GROUP	693475105	PNC	49.00	25,542	1,716,230.04	1,251,558.00
POLO RALPH LAUREN CORP	731572103	RL	45.41	5,221	363,353.44	237,085.61
PPL CORPORATION	69351T106	PPL	30.69	44,190	2,090,953.98	1,356,191.10
PROCTER & GAMBLE CO	742718109	PG	61.82	199,069	11,280,535.11	12,306,445.58
PROGRESSIVE CORP	743315103	PGR	14.81	67,714	950,703.16	1,002,844.34
PRUDENTIAL FINANCIAL INC	744320102	PRU	30.26	33,752	2,418,812.41	1,021,335.51
PUBLIC SVC ENTERPRISES	744573106	PEG	29.17	37,716	1,204,402.04	1,100,175.72
PUGET ENERGY INC	745310102	PSD	27.27	14,654	371,541.15	399,614.58
QLOGIC CORPORATION	747277101	QLGC	13.44	19,765	335,180.53	265,641.60
QUALCOMM INC	747525103	QCOM	35.83	105,002	4,956,108.34	3,762,221.66
RADIOSHACK CORP	750438103	RSH	11.94	26,739	253,170.48	319,263.66
RAYMOND JAMES FINANCIAL INC	754730109	RJF	17.13	8,195	145,580.08	140,380.35
RAYTHEON COMPANY	755111507	RTN	51.04	20,822	980,179.20	1,062,754.88
REGIONS FINANCIAL CORP.	7591EP100	RF	7.96	121,921	1,826,575.37	970,491.16
REINSURANCE GROUP OF AMERICA	759351604	RGA	42.82	14,325	486,952.60	613,396.50
RELIANCE STEEL & ALUMINUM	759509102	RS	19.94	10,618	624,072.53	211,722.92
ROBERT HALF INTL INC	770323103	RHI	20.82	20,024	375,488.67	416,899.68
ROCKWELL AUTOMATION INC	773903109	ROK	32.24	6,312	441,905.54	203,498.88
ROHM & HAAS CO	775371107	ROH	61.79	8,045	570,715.61	497,100.55
ROPER INDUSTRIES INC	776696106	ROP	43.41	10,882	430,805.69	472,387.62
ROSS STORES INC	778296103	ROST	29.73	50,085	1,884,442.05	1,489,027.04
RUDDICK CORP.	781258108	RDK	27.65	16,945	579,358.68	468,529.25
SAFEWAY INC	786514208	SWY	23.77	34,758	973,844.08	826,197.66
SALESFORCE.COM INC	79466L302	CRM	32.01	9,903	661,468.96	316,995.03
SCANA CORP	80589M102	SCG	35.60	10,454	353,003.07	372,162.40
SCHERING-PLOUGH	806605101	SGP	17.03	167,898	2,769,121.97	2,859,302.94
SCHLUMBERGER	806857108	SLB	42.33	75,546	5,126,706.45	3,197,862.18
SCHWAB (CHARLES) CORP	808513105	SCHW	16.17	86,188	1,519,149.84	1,393,659.96
SEACOR SMIT INC.	811904101	CKH	66.65	9,420	815,522.50	627,843.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 132 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
SEAGATE TECHNOLOGY	G7945J104	STX	4.43	69,382	1,473,432.46	307,362.26
SEALED AIR CORP.	81211K100	SEE	14.94	20,540	300,726.14	306,867.60
SEARS HOLDINGS CORP	812350106	SHLD	38.87	4,326	159,457.23	168,151.62
SEI INVESTMENTS CO	784117103	SEIC	15.71	72,924	1,593,553.76	1,145,636.04
SHERWIN-WILLIAMS CO	824348106	SHW	59.75	8,322	453,508.22	497,239.50
SMITH INTERNATIONAL INC	832110100	SII	22.89	10,873	806,319.31	248,882.97
SMITHFIELD FOODS INC	832248108	SFD	14.07	37,727	568,740.95	530,818.89
SOHU.COM INC	83408W103	SOHU	47.34	5,772	401,108.40	273,246.48
SONOCO PRODUCTS CO	835495102	SON	23.16	16,550	463,172.70	383,298.00
SOUTHERN CO	842587107	SO	37.00	16,268	579,640.74	601,916.00
SOUTHERN COPPER CORP	84265V105	PCU	16.06	58,706	770,722.42	942,818.36
SOUTHWEST AIRLINES	844741108	LUV	8.62	22,576	192,819.36	194,605.12
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	28.97	41,423	1,338,133.79	1,200,024.31
SPRINT NEXTEL CORP	852061100	S	1.83	529,428	4,489,763.10	968,853.24
SPX CORP.	784635104	SPW	40.55	4,039	298,048.16	163,781.45
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	17.25	16,056	369,024.77	276,966.00
ST JUDE MED. INC.	790849103	STJ	32.96	21,353	892,361.71	703,794.88
ST MARY LAND & EXPLORATION	792228108	SM	20.31	18,840	933,942.82	382,640.40
STATE STREET CORP	857477103	STT	39.33	33,969	1,921,240.75	1,336,000.77
STERIS CORP	859152100	STE	23.89	8,934	248,153.52	213,433.26
STRAYER EDUCATION INC	863236105	STRA	214.41	1,142	235,955.93	244,856.22
SUN MICROSYSTEMS INC.	866810203	JAVA	3.82	66,134	346,258.73	252,631.88
SUNOCO INC	86764P109	SUN	43.46	21,700	689,490.78	943,082.00
SUNTRUST BANKS INC.	867914103	STI	29.54	38,305	2,973,102.27	1,131,529.70
SUPER VALU STORES INC.	868536103	SVU	14.60	31,845	719,126.58	464,937.00
SYBASE INC.	871130100	SY	24.77	4,345	136,086.08	107,625.65
SYMANTEC CORP	871503108	SYMC	13.52	87,923	1,781,209.32	1,188,718.96
SYNOPSYS INC.	871607107	SNPS	18.52	21,763	476,689.41	403,050.76
SYNOVUS FINANCIAL CORP	87161C105	SNV	8.30	126,744	1,087,946.94	1,051,975.20
T ROWE PRICE GROUP INC.	74144T108	TROW	35.44	47,562	2,775,211.89	1,685,597.28

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 133 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
TARGET CORP	87612E106	TGT	34.53	31,556	1,599,561.62	1,089,628.68
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	14.25	22,575	410,813.01	321,693.75
TECH DATA CORP	878237106	TECD	17.84	35,511	1,260,197.93	633,516.24
TELEPHONE & DATA	879433100	TDS	31.75	3,790	112,101.76	120,332.50
TELLABS INC.	879664100	TLAB	4.12	135,742	711,434.51	559,257.04
TERADATA CORP	88076W103	TDC	14.83	18,296	426,460.70	271,329.68
TESORO CORP	881609101	TSO	13.17	91,772	911,181.84	1,208,637.24
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	42.57	0	7.76	8.08
TEXAS INSTRS INC	882508104	TXN	15.52	140,468	4,480,818.46	2,180,063.36
THE BANK OF NEW YORK MELLON CORP	064058100	BK	28.33	93,804	4,125,279.23	2,657,467.32
THE DIRECTV GROUP INC	25459L106	DTV	22.91	77,345	1,881,496.55	1,771,973.95
THERMO ELECTRON CORP.	883556102	TMO	34.07	45,514	2,051,070.22	1,550,661.98
TIME WARNER CABLE-A	88732J108	TWC	21.45	17,058	496,881.45	365,894.10
TIME WARNER INC.	887317105	TWX	10.06	495,274	9,112,814.20	4,982,456.44
TIMKEN CO.	887389104	TKR	19.63	8,598	107,224.80	168,778.74
TJX COS. INC.	872540109	TJX	20.57	65,648	2,109,494.31	1,350,379.36
TOLL BROTHERS INC	889478103	TOL	21.43	27,189	557,540.35	582,660.27
TORO CO	891092108	TTC	33.00	25,051	806,140.92	826,683.00
TRANSOCEAN LTD	H8817H100	RIG	47.25	22,084	1,295,022.98	1,043,469.00
TRAVELERS COS INC	89417E109	TRV	45.20	53,922	2,783,804.22	2,437,274.40
TRINITY INDUSTRIES	896522109	TRN	15.76	12,664	273,617.18	199,584.64
TYCO ELECTRONICS	G9144P105	TEL	16.21	10,322	366,053.17	167,319.62
TYCO INTERNATIONAL LTD	G9143X208	TYC	21.60	59,743	2,506,295.90	1,290,448.80
TYSON FOODS INC. CL-A	902494103	TSN	8.76	68,905	1,101,243.29	603,607.80
ULTRA PETROLEUM CORP	903914109	UPL	34.51	15,817	1,408,318.29	545,844.67
UNION PACIFIC CORP.	907818108	UNP	47.80	37,327	2,672,389.67	1,784,230.60
UNITED PARCEL SERVICES INC	911312106	UPS	55.16	35,392	2,152,341.52	1,952,222.72
UNITED STATES STEEL CORP.	912909108	X	37.20	12,259	1,431,154.90	456,034.80
UNITED TECHNOLOGIES	913017109	UTX	53.60	46,516	2,353,487.96	2,493,257.60
UNITEDHEALTH GROUP INC	91324P102	UNH	26.60	56,015	1,319,760.39	1,489,999.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 134 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
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Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
UNITRIN INC.	913275103	UTR	15.94	10,957	168,138.46	174,654.58
UNIVERSAL CORP-VA	913456109	UVV	29.87	22,165	1,160,146.45	662,068.55
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS	37.57	7,442	261,738.11	279,595.94
UNUM GROUP	91529Y106	UNM	18.60	35,563	563,847.15	661,471.80
URBAN OUTFITTERS INC	917047102	URBN	14.98	41,345	1,330,848.51	619,348.10
US BANCORP	902973304	USB	25.01	105,523	3,456,983.48	2,639,130.23
US CELLULAR CORP.	911684108	USM	43.24	4,862	183,203.56	210,232.88
US TREAS MONEY MARKET - 5GS	IT-GOL	IT-GOL	1.00	8,753,522	8,753,522.24	8,753,522.14
UST INC.	902911106	UST	69.38	12,704	675,317.53	881,403.52
UTI WORLDWIDE INC	G87210103	UTIW	14.34	17,802	207,284.20	255,280.68
VALERO ENERGY CORP.	91913Y100	VLO	21.64	87,509	1,807,979.19	1,893,694.76
VARIAN MEDICAL SYSTEMS	92220P105	VAR	35.04	26,232	1,383,515.39	919,169.28
VECTREN CORPORATION	92240G101	VVC	25.01	17,694	473,259.08	442,526.94
VERISIGN INC	92343E102	VRSN	19.08	42,337	1,401,410.88	807,789.96
VERIZON COMMUNICATIONS	92343V104	VZ	33.90	230,582	9,089,929.79	7,816,729.81
VIRGIN MEDIA, INC	92769L101	VMED	4.99	94,537	584,908.46	471,739.63
VISA INC-CLASS A	92826C839	V	52.45	10,464	529,689.97	548,836.80
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	3.42	82,828	723,867.32	283,271.76
VMWARE INC-CLASS A	928563402	VMW	23.69	12,544	258,339.92	297,167.36
W&T OFFSHORE INC	92922P106	WTI	14.32	28,227	1,024,642.50	404,210.64
WABTEC	929740108	WAB	39.75	4,048	231,889.12	160,908.00
WAL MART STORES INC	931142103	WMT	56.06	127,736	5,980,705.86	7,160,880.16
WALGREEN CO.	931422109	WAG	24.67	15,772	357,343.05	389,095.24
WASTE MANAGEMENT INC.	94106L109	WMI	33.14	20,462	608,499.30	678,110.68
WEATHERFORD INTERNATIONAL, LTD.	G95089101	WFT	10.82	27,641	750,870.90	299,075.62
WEBSTER FINANCIAL CORPORATION	947890109	WBS	13.78	13,133	242,671.96	180,972.74
WELLPOINT INC.	94973V107	WLP	42.13	36,652	1,809,790.03	1,544,148.76
WELLS FARGO COMPANY	949746101	WFC	29.48	227,083	5,802,437.05	6,694,392.69
WERNER ENTERPRISES INC	950755108	WERN	17.34	72,484	1,356,148.12	1,256,872.56
WESTERN DIGITAL CORP	958102105	WDC	11.45	22,460	681,176.91	257,167.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 135 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
WHIRLPOOL CORP	963320106	WHR	41.35	12,979	605,381.53	536,681.65
WHITING PETROLEUM CORP	966387102	WLL	33.46	4,793	254,836.32	160,373.78
WHITNEY HOLDING CORP	966612103	WTNY	15.99	7,414	146,920.27	118,549.86
WHOLE FOODS MARKET INC	966837106	WFMI	9.44	29,793	304,322.83	281,245.92
WILMINGTON TRUST CO, DELAWARE	971807102	WL	22.24	4,390	123,382.86	97,633.60
WYETH	983024100	WYE	37.51	86,952	3,586,070.26	3,261,569.52
XILINX INC	983919101	XLNX	17.82	5,571	94,321.49	99,275.22
XTO ENERGY INC.	98385X106	XTO	35.27	7,213	202,611.01	254,402.51
YAHOO INC	984332106	YHOO	12.20	55,964	1,287,901.52	682,760.81
YRC WORLDWIDE INC	984249102	YRCW	2.87	49,394	876,993.54	141,760.78
YUM BRANDS INC	988498101	YUM	31.50	100,638	3,290,916.23	3,170,097.00
ZIMMER HOLDINGS INC	98956P102	ZMH	40.42	7,533	481,012.94	304,483.86
ZIONS BANCORPORATION	989701107	ZION	24.51	6,499	168,998.05	159,290.49
				30,888,505	754,019,572.56	587,942,561.78
COMMON STOCK TOTAL						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMB PROPERTY CORP.	00163T109	AMB	23.42	23,992	1,168,066.62	561,892.63
AVALONBAY COMMUNITIES	053484101	AVB	60.58	17,065	1,673,730.23	1,033,797.70
BRE PROPERTIES -CL A	05564E106	BRE	27.98	7,522	198,691.37	210,465.56
EQUITY RESIDENTIAL PROP	29476L107	EQR	29.82	7,855	243,838.84	234,236.10
ESSEX PROPERTY TRUST INC.	297178105	ESS	76.75	6,718	799,389.28	515,606.50
FEDERAL REALTY INV.	313747206	FRT	62.08	5,916	454,046.51	367,265.28
KILROY RE CORP	49427F108	KRC	33.46	14,088	576,157.80	471,384.48
KIMCO REALTY CORP	49446R109	KIM	18.28	27,665	641,638.25	505,716.19
LIBERTY PROPERTY TRUST	531172104	LRY	22.83	21,375	345,097.24	487,991.25
MACERICH CO	554382101	MAC	18.16	25,638	774,254.75	465,586.08
NATIONWIDE HEALTH PP	638620104	NHP	28.72	64,156	2,211,487.42	1,842,560.32
REALTY INCOME CORP	756109104	O	23.15	11,739	297,607.13	271,757.85
REGENCY CENTERS CORP	758849103	REG	46.70	10,360	370,364.32	483,812.00
SIMON PROP GROUP INC.	828806109	SPG	53.13	31,676	2,045,001.47	1,682,945.88
SL GREEN RE CORP	78440X101	SLG	25.90	15,745	327,051.51	407,795.50

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: DOMESTIC EQUITIES - External</div> <div>Market: LARGE CAP</div> <div>Portfolio: 5GS</div> <div>Instrument: REIT</div> </div> <div>GOLDMAN SACHS - 1000</div> <div>REAL ESTATE INVESTMENT TRUST</div>						
VENTAS INC.	92276F100	VTR	33.57	8,532	191,245.64	286,419.24
REAL ESTATE INVESTMENT TRUST TOTAL				300,042	12,317,668.38	9,829,232.56
GOLDMAN SACHS - 1000 TOTAL				31,188,547	766,337,240.94	597,771,794.34

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 137 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	57.54	12,700	953,855.50	730,758.00
ABBOTT LABORATORIES	002824100	ABT	53.37	32,700	1,631,026.53	1,745,199.00
ABERCROMBIE & FITCH CO	002896207	ANF	23.07	700	50,299.73	16,149.00
ACCENTURE LTD - CL A	G1150G111	ACN	32.79	21,800	711,291.38	714,822.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	8.64	33,000	419,472.89	285,120.00
ADOBE SYSTEMS INC.	00724F101	ADBE	21.29	5,900	218,454.20	125,611.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	33.65	10,000	322,666.70	336,500.00
AETNA INC.	00817Y108	AET	28.50	1,000	49,525.88	28,500.00
AFFILIATED COMPUTER SERVICES	008190100	ACS	45.95	19,600	857,863.65	900,620.00
AFLAC INC	001055102	AFL	45.84	24,200	1,215,758.47	1,109,327.99
AGCO CORP.	001084102	AG	23.59	1,800	62,884.75	42,462.00
AIR PROD. & CHEM.	009158106	APD	50.27	8,600	815,925.01	432,322.00
AIRGAS INC	009363102	ARG	38.99	1,300	62,489.85	50,687.00
AK STEEL HOLDING CORP	001547108	AKS	9.32	17,900	418,944.39	166,828.01
AKAMAI TECHNOLOGIES	00971T101	AKAM	15.09	2,600	70,074.08	39,234.00
ALBERTO CULVER CL-B	013078100	ACV	24.51	7,700	212,208.25	188,727.00
ALCOA INC.	013817101	AA	11.26	1,300	46,837.60	14,638.00
ALLERGAN INC.	018490102	AGN	40.32	2,668	142,753.94	107,573.76
ALLIANCE DATA SYSTEM	018581108	ADS	46.53	1,300	53,287.11	60,489.00
ALLIANT TECHSYSTEMS INC.	018804104	ATK	85.76	700	77,856.25	60,032.00
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	40.60	1,400	65,696.65	56,840.00
ALLSTATE CORP	020002101	ALL	32.76	3,300	160,374.27	108,108.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	16.19	12,500	630,912.61	202,375.00
ALTERA CORP	021441100	ALTR	16.71	25,000	381,277.37	417,750.00
ALTRIA GROUP INC	02209S103	MO	15.06	39,400	739,699.35	593,363.99
AMAZON COM INC	023135106	AMZN	51.28	13,900	993,556.92	712,792.00
AMERICAN CAPITAL LTD	02503Y103	ACAS	3.24	2,400	74,527.00	7,776.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	9.36	1,600	29,012.89	14,976.00
AMERICAN ELECTRIC POWER	025537101	AEP	33.28	15,100	719,789.55	502,528.00
AMERICAN EXPRESS CO.	025816109	AXP	18.55	10,400	419,078.04	192,920.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 138 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	22.88	11,900	237,763.01	272,272.01
AMERICAN TOWER CORP	029912201	AMT	29.32	1,700	68,705.50	49,844.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	23.36	1,900	81,843.73	44,384.00
AMERISOURCEBERGEN CORP	03073E105	ABC	35.66	1,700	53,908.61	60,622.00
AMETEK INC.	031100100	AME	30.21	5,600	249,838.68	169,176.00
AMGEN INC	031162100	AMGN	57.75	9,800	511,441.43	565,950.00
AMPHENOL CORP-CL A	032095101	APH	23.98	8,600	333,845.28	206,228.00
AMR CORP.	001765106	AMR	10.67	13,800	117,395.45	147,246.00
ANADARKO PETROLEUM CORP	032511107	APC	38.55	12,100	579,078.83	466,454.99
ANALOG DEVICES	032654105	ADI	19.02	10,700	225,433.02	203,514.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	15.87	37,700	565,836.20	598,299.00
ANSYS INC	03662Q105	ANSS	27.89	600	25,199.25	16,734.00
AON CORP	037389103	AOC	45.68	11,900	445,478.06	543,592.00
APACHE CORP.	037411105	APA	74.53	7,700	790,402.07	573,881.00
APOLLO GROUP INC	037604105	APOL	76.62	2,400	143,702.14	183,888.00
APPLE INC.	037833100	AAPL	85.35	16,100	1,776,245.96	1,374,135.01
APPLIED MATERIALS INC.	038222105	AMAT	10.13	9,700	189,180.28	98,261.00
APTAR GROUP INC.	038336103	ATR	35.24	1,700	67,877.32	59,908.00
ARCH COAL INC.	039380100	ACI	16.29	6,900	373,310.60	112,401.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	28.83	4,900	152,614.02	141,266.99
ARROW ELECTRONICS	042735100	ARW	18.84	2,600	101,896.00	48,984.00
ASSOCIATED BANC-CORP.	045487105	ASBC	20.93	3,200	64,919.01	66,976.00
ASSURANT INC	04621X108	AIZ	30.00	13,600	549,652.84	407,999.99
ASTORIA FINANCIAL CORP.	046265104	AF	16.48	5,100	132,071.13	84,048.00
AT&T INC	00206R102	T	28.50	207,882	6,778,949.32	5,924,637.00
ATWOOD OCEANICS	050095108	ATW	15.28	1,800	96,302.32	27,504.00
AUTOMATIC DATA PROC.	053015103	ADP	39.34	2,900	109,203.60	114,086.00
AUTOZONE INC	053332102	AZO	139.47	3,100	366,917.97	432,357.00
AVERY DENNISON	053611109	AVY	32.73	1,800	55,187.86	58,914.00
AVNET INC.	053807103	AVT	18.21	2,800	107,565.52	50,988.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 139 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
AVON PRODUCTS	054303102	AVP	24.03	20,900	625,690.88	502,227.00
BAKER HUGHES CORP	057224107	BHI	32.07	1,900	136,468.77	60,933.00
BALL CORPORATION	058498106	BLL	41.59	5,600	176,997.17	232,904.00
BANCORPSOUTH INC	059692103	BXS	23.36	8,100	179,975.81	189,216.00
BANK OF AMERICA CORP.	060505104	BAC	14.08	147,994	5,146,271.29	2,083,749.88
BANK OF HAWAII CORP	062540109	BOH	45.17	8,500	427,816.95	383,945.00
BARD C. R. INC.	067383109	BCR	84.26	3,400	305,644.42	286,484.00
BAXTER INTL	071813109	BAX	53.59	24,200	1,143,629.74	1,296,878.00
BB&T CORPORATION	054937107	BBT	27.46	14,500	434,305.06	398,170.00
BECTON DICKINSON & COMPANY	075887109	BDX	68.39	6,700	517,192.36	458,213.00
BED BATH & BEYOND INC	075896100	BBBY	25.42	4,900	147,286.26	124,558.01
BEMIS CO.	081437105	BMS	23.68	9,500	239,423.70	224,960.00
BERKLEY (WR) CORP	084423102	WRB	31.00	1,700	39,534.14	52,700.00
BEST BUY COMPANY INC	086516101	BBY	28.11	3,700	148,681.65	104,007.00
BIG LOTS, INC.	089302103	BIG	14.49	16,500	352,313.64	239,085.00
BIOGEN IDEC INC	09062X103	BIIB	47.63	3,900	242,015.94	185,757.00
BIOMARIN PHARMACEUTI	09061G101	BMRN	17.80	2,000	54,823.21	35,600.00
BJ SERVICES CO	055482103	BJS	11.67	10,700	146,291.00	124,869.00
BJ'S WHOLESALE CLUB INC.	05548J106	BJ	34.26	11,300	400,144.38	387,138.00
BLACKROCK INC	09247X101	BLK	134.15	3,600	644,071.69	482,940.00
BMC SOFTWARE	055921100	BMC	26.91	7,100	248,490.06	191,061.01
BOEING CO	097023105	BA	42.67	9,000	742,108.02	384,030.00
BORG WARNER INC.	099724106	BWA	21.77	12,200	530,280.06	265,594.01
BOSTON SCIENTIFIC CORP.	101137107	BSX	7.74	61,300	551,194.54	474,462.00
BRINKS COMPANY	109696104	BCO	26.88	10,400	339,186.81	279,552.00
BRINKS HOME SECURITY	109699108	CFL	21.92	6,400	169,778.78	140,288.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	23.25	22,300	568,145.95	518,475.00
BROADCOM CORP	111320107	BRCM	16.97	7,500	105,937.47	127,275.00
BROADRIDGE FINANCIAL	11133T103	BR	12.54	13,500	250,866.49	169,290.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	2.80	18,100	134,053.38	50,680.01

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
BROWN-FORMAN -CL B	115637209	BF.B	51.49	11,625	641,953.88	598,571.25
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	18.52	5,300	213,651.35	98,156.00
BUNGE LIMITED	G16962105	BG	51.77	1,800	159,916.26	93,186.00
BURGER KING HLDGS INC	121208201	BKC	23.88	3,100	78,675.78	74,028.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	75.71	16,800	1,464,428.54	1,271,928.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	55.03	8,300	436,333.16	456,749.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	16.84	13,400	331,770.90	225,656.00
CABOT CORP	127055101	CBT	15.30	8,200	185,768.93	125,460.00
CABOT OIL & GAS CORP.	127097103	COG	26.00	15,100	563,001.68	392,600.00
CALPINE CORP	131347304	CPN	7.28	16,300	258,491.34	118,664.00
CAMERON INTL CORP.	13342B105	CAM	20.50	8,900	229,357.16	182,450.00
CAMPBELL SOUP CO.	134429109	CPB	30.01	7,200	219,074.84	216,072.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	31.89	5,300	167,067.61	169,017.00
CAPITOL FED FINL	14057C106	CFFN	45.60	1,200	52,307.02	54,720.00
CARDINAL HEALTH INC.	14149Y108	CAH	34.47	7,200	263,439.17	248,184.00
CARNIVAL CORP	143658300	CCL	24.32	6,500	230,074.22	158,080.00
CATERPILLAR INC.	149123101	CAT	44.67	16,500	1,040,997.54	737,055.00
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	4.32	17,400	170,261.15	75,168.00
CELANESE CORP-SERIES A	150870103	CE	12.43	9,900	193,599.66	123,057.00
CELGENE CORP	151020104	CELG	55.28	7,400	305,224.90	409,072.00
CENTEX CORP	152312104	CTX	10.64	9,600	171,598.85	102,144.00
CENTRAL EUROPEAN MEDIA ENT-A	G20045202	CETV	21.72	2,100	131,397.02	45,612.01
CENTURYTEL INC.	156700106	CTL	27.33	3,000	78,364.36	81,990.00
CEPHALON INC	156708109	CEPH	77.04	1,900	131,197.18	146,376.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	49.16	1,000	140,746.64	49,160.00
CHARLES RIVER LABORATORIES	159864107	CRL	26.20	6,400	380,553.75	167,680.00
CHESAPEAKE ENERGY CORP	165167107	CHK	16.17	19,100	538,328.81	308,847.00
CHEVRON CORP.	166764100	CVX	73.97	55,565	4,016,027.68	4,110,143.05
CHUBB CORP	171232101	CB	51.00	2,700	120,085.85	137,700.00
CHURCH & DWIGHT INC	171340102	CHD	56.12	6,000	295,607.10	336,720.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 141 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
CIGNA CORP.	125509109	CI	16.85	9,700	354,069.29	163,445.00
CIMAREX ENERGY	171798101	XEC	26.78	21,500	846,202.62	575,770.00
CISCO SYSTEMS	17275R102	CSCO	16.30	124,200	3,126,404.48	2,024,460.00
CITIGROUP INC.	172967101	C	6.71	182,600	4,178,503.16	1,225,246.00
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	25.61	12,200	544,900.03	312,441.99
CME GROUP INC	12572Q105	CME	208.11	538	239,918.01	111,963.18
COACH INC	189754104	COH	20.77	9,800	255,232.64	203,546.00
COCA COLA CO.	191216100	KO	45.27	85,100	4,660,485.74	3,852,477.00
COCA-COLA ENTERPRISE	191219104	CCE	12.03	6,000	132,968.80	72,180.01
COLGATE PALMOLIVE	194162103	CL	68.54	21,500	1,297,512.34	1,473,610.00
COMCAST CORP - CL A	20030N101	CMCSA	16.88	69,797	1,452,966.19	1,178,173.36
COMMERCE BANCSHARES	200525103	CBSH	43.95	5,185	212,526.28	227,880.75
COMMSCOPE INC.	203372107	CTV	15.54	4,400	227,344.81	68,376.00
COMMUNITY HEALTH SYS	203668108	CYH	14.58	15,100	248,782.35	220,158.00
COMPUTER SCIENCES	205363104	CSC	35.14	2,000	56,042.01	70,280.00
COMPUWARE CORP	205638109	CPWR	6.75	20,300	151,677.34	137,025.00
CONAGRA FOODS INC.	205887102	CAG	16.50	4,500	113,730.92	74,250.00
CONOCOPHILLIPS	20825C104	COP	51.80	40,252	2,551,778.67	2,085,053.60
CONSOL ENERGY INC.	20854P109	CNX	28.58	4,300	302,258.02	122,894.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG	25.09	5,900	479,946.92	148,031.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	18.06	10,600	179,738.32	191,436.00
CONVERGYS CORPORATION	212485106	CVG	6.41	14,800	209,068.45	94,868.00
CON-WAY INC	205944101	CNW	26.60	12,100	442,089.33	321,860.00
COPART INC	217204106	CPRT	27.19	11,100	463,938.97	301,809.00
CORN PRODUCTS INT'L INC.	219023108	CPO	28.85	1,700	61,867.82	49,045.00
CORNING INC	219350105	GLW	9.53	47,000	841,630.29	447,910.00
CORRECTIONS CORP OF	22025Y407	CXW	16.36	400	8,650.98	6,544.00
COSTCO WHOLESALE CORP.	22160K105	COST	52.50	6,200	401,005.50	325,500.00
COVANCE INC	222816100	CVD	46.03	10,200	735,493.25	469,506.00
COVIDIEN LTD	G2552X108	COV	36.24	23,500	993,504.36	851,640.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 142 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
CROWN CASTLE INTL CO	228227104	CCI	17.58	6,300	171,270.57	110,754.00
CROWN HOLDINGS INC	228368106	CCK	19.20	17,100	409,870.77	328,320.01
CSX CORP.	126408103	CSX	32.47	44,400	1,789,399.12	1,441,668.00
CULLEN/FROST BANKERS INC	229899109	CFR	50.68	8,700	471,458.28	440,916.00
CUMMINS INC.	231021106	CMI	26.73	10,800	426,488.12	288,684.00
CVS/CAREMARK CORP	126650100	CVS	28.74	33,143	1,266,636.32	952,529.82
D.R. HORTON INC.	23331A109	DHI	7.07	9,700	110,880.15	68,579.01
DANAHER CORP	235851102	DHR	56.61	1,000	70,473.89	56,610.00
DARDEN RESTAURANTS INC	237194105	DRI	28.18	3,500	62,606.39	98,630.00
DEERE & CO.	244199105	DE	38.32	9,600	492,801.65	367,872.00
DEL MONTE FOODS CO	24522P103	DLM	7.14	8,300	53,382.40	59,262.00
DELL INC	24702R101	DELL	10.24	5,600	122,953.34	57,344.00
DELTA AIR LINES INC	247361702	DAL	11.46	31,600	277,612.95	362,136.00
DENBURY RES INC	247916208	DNR	10.92	1,900	50,574.88	20,748.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	28.24	8,200	331,108.20	231,568.00
DEVON ENERGY CORPORATION	25179M103	DVN	65.71	5,000	521,904.67	328,550.00
DEVRY INC.	251893103	DV	57.41	2,500	138,421.14	143,525.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	58.94	2,600	302,988.35	153,244.00
DIEBOLD INC	253651103	DBD	28.09	2,000	55,610.70	56,180.00
DISCOVER FINANCIAL	254709108	DFS	9.53	13,100	105,491.24	124,843.00
DISNEY (WALT) CO.	254687106	DIS	22.69	25,690	719,173.73	582,906.10
DOLBY LABORATORIES INC-CL A	25659T107	DLB	32.76	8,000	283,955.74	262,080.00
DOLLAR TREE, INC	256746108	DLTR	41.80	5,900	207,203.40	246,620.00
DOMINION RESOURCES INC-VA	25746U109	D	35.84	6,700	263,270.54	240,128.00
DONALDSON CO INC	257651109	DCI	33.65	2,700	116,005.30	90,855.00
DOVER CORP.	260003108	DOV	32.92	19,000	538,549.58	625,480.00
DOW CHEMICAL CO	260543103	DOW	15.09	2,000	89,199.42	30,180.00
DPL INC	233293109	DPL	22.84	2,300	52,098.96	52,532.00
DREAMWORKS ANIMATION	26153C103	DWA	25.26	2,200	51,293.11	55,572.00
DRESSER-RAND GROUP INC	261608103	DRC	17.25	1,200	45,223.90	20,700.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 143 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
DUN & BRADSTREET CORP	26483E100	DNB	77.20	2,200	155,639.33	169,840.00
E I DUPONT DE NEM.	263534109	DD	25.30	23,400	697,064.58	592,020.00
EASTMAN CHEMICAL CO.	277432100	EMN	31.71	4,300	163,343.77	136,353.00
EATON CORP.	278058102	ETN	49.71	1,000	86,414.76	49,710.00
EATON VANCE CORP.	278265103	EV	21.01	3,600	153,065.89	75,636.00
ECOLAB INC	278865100	ECL	35.15	4,100	184,610.32	144,115.00
EDISON INTERNATIONAL	281020107	EIX	32.12	200	10,780.48	6,424.00
EDWARDS LIFESCIENCES	28176E108	EW	54.95	3,700	187,078.98	203,315.00
ELI LILLY & COMPANY	532457108	LLY	40.27	12,700	662,044.09	511,429.00
EMBARQ CORP	29078E105	EQ	35.96	2,000	62,106.72	71,920.00
EMC CORP	268648102	EMC	10.47	16,000	287,935.70	167,520.00
EMERSON ELECTRIC CO	291011104	EMR	36.61	8,300	376,182.14	303,863.00
ENCORE ACQUISITION CO	29255W100	EAC	25.52	7,100	242,930.97	181,192.00
ENERGEN CORP.	29265N108	EGN	29.33	4,300	231,518.25	126,118.99
ENSCO INTL INC	26874Q100	ESV	28.39	8,100	266,094.85	229,959.00
ENTERGY CORP.	29364G103	ETR	83.13	8,200	848,335.73	681,666.00
EOG RESOURCES INC	26875P101	EOG	66.58	7,800	744,811.18	519,324.01
EQUIFAX INC	294429105	EFX	26.52	7,000	221,221.44	185,640.00
EQUITABLE RESOURCES INC	294549100	EQT	33.55	20,100	845,607.35	674,355.00
ESTEE LAUDER CO.	518439104	EL	30.96	11,000	304,292.08	340,560.00
EXELON CORP	30161N101	EXC	55.61	4,800	232,787.04	266,928.00
EXPRESS SCRIPTS	302182100	ESRX	54.98	9,400	597,381.09	516,812.01
EXXON MOBIL CORPORATION	30231G102	XOM	79.83	131,500	8,602,738.18	10,497,644.99
F5 NETWORKS INC	315616102	FFIV	22.86	3,000	62,449.81	68,580.00
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	44.24	1,300	75,818.01	57,512.00
FAMILY DOLLAR STORES	307000109	FDO	26.07	3,100	79,004.34	80,817.00
FASTENAL CO	311900104	FAST	34.85	16,400	614,442.32	571,540.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	16.96	7,700	271,489.43	130,592.01
FEDEX CORPORATION	31428X106	FDX	64.15	800	44,467.11	51,320.00
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF	17.75	18,500	220,122.40	328,375.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 144 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
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FIDELITY NATIONAL INFORMATION	31620M106	FIS	16.27	2,314	53,526.33	37,648.78
FIRST AMERICAN CORP.	318522307	FAF	28.89	2,400	71,881.12	69,336.00
FIRST ENERGY CORP.	337932107	FE	48.58	14,600	796,325.28	709,268.01
FIRST SOLAR INC	336433107	FSLR	137.96	3,900	622,677.89	538,044.00
FISERV INC. WISCONSIN	337738108	FISV	36.37	2,700	132,059.14	98,199.00
FLIR SYSTEMS INC	302445101	FLIR	30.68	3,800	159,996.70	116,584.00
FLOWSERVE CORP.	34354P105	FLS	51.50	9,600	756,218.22	494,399.99
FLUOR CORP	343412102	FLR	44.87	9,200	601,902.27	412,804.00
FMC CORP.	302491303	FMC	44.73	13,500	708,463.57	603,855.00
FMC TECHNOLOGIES INC	30249U101	FTI	23.83	6,400	313,474.34	152,512.00
FOOT LOCKER INC	344849104	FL	7.34	37,600	356,354.30	275,984.00
FOREST LABORATORIES INC.	345838106	FRX	25.47	5,500	174,650.72	140,085.01
FOREST OIL CORP.	346091705	FST	16.49	8,200	326,893.54	135,218.00
FOSTER WHEELER LTD	G36535139	FWLT	23.38	1,200	67,681.75	28,056.00
FOUNDATION COAL HOLDINGS INC	35039W100	FCL	14.02	4,900	229,995.55	68,698.00
FPL GROUP INC.	302571104	FPL	50.33	16,700	989,562.24	840,510.99
FRANKLIN RESOURCES INC	354613101	BEN	63.78	3,500	275,838.87	223,230.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	24.44	1,162	82,164.09	28,399.28
FRONTIER COMMUNiations CORP	35906A108	FTR	8.74	13,600	142,708.93	118,864.00
FRONTLINE LTD	G3682E127	FRO	29.61	7,900	338,874.56	233,919.00
FTI CONSULTING INC	302941109	FCN	44.68	600	41,026.84	26,808.00
FULTON FINANCIAL CORP	360271100	FULT	9.62	21,300	242,562.21	204,906.00
GAMESTOP CORP.	36467W109	GME	21.66	7,600	327,285.78	164,616.00
GAP INC	364760108	GPS	13.39	9,400	180,245.12	125,866.00
GARDNER DENVER MACHINERY	365558105	GDI	23.34	4,000	121,066.59	93,360.00
GATX CORP	361448103	GMT	30.97	9,400	295,255.79	291,118.00
GENENTECH INC.	368710406	DNA	82.91	6,700	518,194.84	555,497.00
GENERAL DYNAMICS CORP.	369550108	GD	57.59	11,200	761,489.39	645,008.00
GENERAL ELECTRIC CO	369604103	GE	16.20	416,700	13,654,257.84	6,750,540.00
GENERAL MILLS INC	370334104	GIS	60.75	7,900	410,491.51	479,925.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 145 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
GENUINE PARTS CO	372460105	GPC	37.86	700	29,251.79	26,502.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	66.37	4,800	342,476.09	318,576.00
GILEAD SCIENCES INC.	375558103	GILD	51.14	19,400	757,792.85	992,116.00
GLOBAL PAYMENTS INC	37940X102	GPN	32.79	6,100	274,859.76	200,019.00
GOLDMAN SACHS GROUP INC	38141G104	GS	84.39	9,200	1,083,757.73	776,388.00
GOODRICH CORP.	382388106	GR	37.02	2,200	134,617.17	81,443.99
GOODYEAR T & R	382550101	GT	5.97	20,000	285,070.77	119,400.00
GOOGLE INC - CL A	38259P508	GOOG	307.65	4,500	1,986,527.00	1,384,425.00
GRACO INC.	384109104	GGG	23.73	13,100	299,543.98	310,863.00
GRAINGER W W INC	384802104	GWW	78.84	2,300	165,979.37	181,332.00
GREIF INC	397624107	GEF	33.43	1,200	73,937.53	40,116.00
GUESS INC	401617105	GES	15.35	2,800	131,830.02	42,980.00
H & R BLOCK INC.	093671105	HRB	22.72	36,100	704,679.03	820,192.00
HALLIBURTON COMPANY	406216101	HAL	18.18	17,900	411,440.83	325,422.00
HANESBRANDS INC	410345102	HBI	12.75	10,000	211,773.36	127,500.00
HANSEN NATURAL CORP	411310105	HANS	33.53	800	38,915.27	26,824.00
HARSCO CORP	415864107	HSC	27.68	4,200	206,744.64	116,256.00
HARTFORD FINL SERVICES	416515104	HIG	16.42	1,400	95,365.00	22,988.00
HASBRO INC	418056107	HAS	29.17	23,800	782,080.63	694,246.00
HAWAIIAN ELECTRIC INDS	419870100	HE	22.14	17,900	446,867.20	396,306.00
HEINZ H. J. CO.	423074103	HNZ	37.60	22,600	935,686.20	849,760.00
HELMERICH & PAYNE, INC	423452101	HP	22.75	11,500	447,517.30	261,624.99
HENRY SCHEIN INC	806407102	HSIC	36.69	2,400	141,509.17	88,056.00
HERBALIFE LTD	G4412G101	HLF	21.68	4,600	149,122.89	99,728.01
HERCULES OFFSHORE INC	427093109	HERO	4.75	2,600	85,320.73	12,350.00
HERSHEY COMPANY	427866108	HSY	34.74	8,500	296,824.34	295,290.00
HESS CORP.	42809H107	HES	53.64	12,200	924,232.58	654,408.00
HEWITT ASSOCIATES INC	42822Q100	HEW	28.38	19,500	656,667.48	553,410.01
HEWLETT-PACKARD CO	428236103	HPQ	36.29	52,500	1,881,293.82	1,905,225.00
HILL-ROM HOLDINGS INC	431475102	HRC	16.46	9,900	194,464.72	162,954.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 146 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
HLTH CORP	40422Y101	HLTH	10.46	6,700	66,896.08	70,082.00
HOME DEPOT INC.	437076102	HD	23.02	27,600	620,825.58	635,352.00
HONEYWELL INTERNATIONAL INC	438516106	HON	32.83	30,600	1,712,605.60	1,004,598.00
HORMEL FOODS CORP	440452100	HRL	31.08	6,600	242,198.41	205,128.01
HOSPIRA INC	441060100	HSP	26.82	1,900	78,165.35	50,958.00
HUDSON CITY BANCORP INC	443683107	HCBK	15.96	59,600	1,043,872.45	951,216.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	26.27	14,000	422,980.12	367,780.00
IDEX CORPORATION	45167R104	IEX	24.15	5,500	118,133.14	132,825.00
ILLINOIS TOOL WORKS	452308109	ITW	35.05	1,700	91,260.13	59,585.00
ILLUMINA INC.	452327109	ILMN	26.05	10,700	394,893.85	278,735.00
IMS HEALTH INC.	449934108	RX	15.16	9,600	125,127.95	145,536.00
INGERSOLL-RAND CO-A	G4776G101	IR	17.35	12,992	626,290.84	225,411.20
INTEL CORP.	458140100	INTC	14.66	112,500	2,562,639.51	1,649,250.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	82.44	2,100	268,427.31	173,124.00
INTERPUBLIC GROUP	460690100	IPG	3.96	41,500	274,982.75	164,340.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	9.19	3,200	87,960.72	29,408.00
INTL BUS MACH CORP	459200101	IBM	84.16	42,900	4,137,619.46	3,610,464.00
INTUIT INC.	461202103	INTU	23.79	7,400	206,147.46	176,046.00
INTUITIVE SURGICAL INC	46120E602	ISRG	126.99	400	98,876.18	50,796.00
INVESCO LTD	G491BT108	IVZ	14.44	2,500	66,695.07	36,100.00
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG	22.72	1,100	42,480.37	24,992.00
IRON MTN INC PA	462846106	IRM	24.73	200	5,479.93	4,946.00
ITRON INC.	465741106	ITRI	63.74	1,000	92,952.11	63,740.00
ITT CORP	450911102	ITT	45.99	2,400	102,018.44	110,376.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	94.98	800	67,536.88	75,984.00
J C PENNEY INC	708160106	JCP	19.70	3,100	56,227.07	61,070.00
JABIL CIRCUIT INC	466313103	JBL	6.75	11,100	67,030.88	74,925.00
JACOBS ENGINEERING GROUP	469814107	JEC	48.10	3,400	280,699.47	163,540.00
JM SMUCKER CO	832696405	SJM	43.36	1,500	73,705.70	65,040.00
JOHNSON & JOHNSON	478160104	JNJ	59.83	74,200	4,310,395.92	4,439,386.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 147 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
JOHNSON CONTROLS	478366107	JCI	18.16	39,500	1,183,880.58	717,320.00
JONES APPAREL GROUP INC	480074103	JNY	5.86	4,400	80,686.60	25,784.00
JOY GLOBAL INC	481165108	JOYG	22.89	900	66,731.33	20,601.00
JPMORGAN CHASE & CO.	46625H100	JPM	31.53	75,412	2,318,203.58	2,377,740.37
JUNIPER NETWORKS INC	48203R104	JNPR	17.51	11,800	312,489.75	206,618.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	19.05	23,600	756,597.29	449,580.00
KB HOME	48666K109	KBH	13.62	3,600	77,985.10	49,032.00
KELLOGG CO.	487836108	K	43.85	16,600	787,724.43	727,910.00
KEYCORP	493267108	KEY	8.52	7,300	58,231.27	62,196.00
KIMBERLY-CLARK CORP	494368103	KMB	52.74	10,000	677,212.97	527,400.00
KING PHARMACEUTICALS	495582108	KG	10.62	49,200	417,161.43	522,504.00
KIRBY CORP.	497266106	KEX	27.36	8,100	377,403.73	221,616.00
KOHL'S CORP	500255104	KSS	36.20	3,200	114,759.17	115,840.00
KRAFT FOODS INC - A	50075N104	KFT	26.85	15,378	463,512.82	412,899.30
KROGER CO.	501044101	KR	26.41	31,700	731,160.48	837,197.00
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	73.78	2,100	224,118.41	154,938.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	64.41	1,200	66,430.63	77,292.00
LANDSTAR SYSTEM INC.	515098101	LSTR	38.43	11,000	500,843.20	422,730.00
LAZARD LTD CL. A	G54050102	LAZ	29.74	1,600	65,133.03	47,584.00
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP	26.89	6,900	189,641.11	185,540.99
LEGGETT & PLATT INC	524660107	LEG	15.19	13,300	180,311.05	202,027.00
LENNOX INTERNATIONAL INC.	526107107	LII	32.29	4,200	136,639.66	135,618.00
LEUCADIA NATIONAL CORP	527288104	LUK	19.80	40,100	1,478,795.21	793,980.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	26.90	2,000	72,588.08	53,800.00
LIBERTY ENTERTAINMENT-CL A	53071M500	LMDIA	17.48	56,500	1,030,283.49	987,620.00
LIBERTY GLOBAL INC	530555101	LBTYA	15.92	48,200	1,332,873.66	767,344.01
LIFE TECHNOLOGIES CORP	53217V109	LIFE	23.31	15,950	601,314.58	371,794.51
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	22.84	2,800	63,387.00	63,952.00
LIMITED BRANDS INC.	532716107	LTD	10.04	10,800	111,730.01	108,432.00
LINCOLN ELEC HLDGS I	533900106	LECO	50.93	4,200	211,033.75	213,906.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 148 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
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Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
LINCOLN NATIONAL CORP	534187109	LNC	18.84	2,800	52,506.92	52,752.00
LINEAR TECHNOLOGY CORP	535678106	LLTC	22.12	26,000	595,846.52	575,120.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	84.08	10,200	743,610.95	857,616.00
LOEWS CORP	540424108	L	28.25	53,400	1,544,922.94	1,508,550.00
LORILLARD INC	544147101	LO	56.35	4,100	244,342.11	231,035.00
LOWE'S COS	548661107	LOW	21.52	18,700	405,439.87	402,424.00
LSI LOGIC CORP	502161102	LSI	3.29	11,000	66,266.36	36,190.00
LUBRIZOL CORP	549271104	LZ	36.39	700	43,432.00	25,473.00
M&T BANK CORPORATION	55261F104	MTB	57.41	3,000	248,845.46	172,230.00
MANPOWER INC	56418H100	MAN	33.99	10,400	347,254.27	353,496.00
MARATHON OIL CORP	565849106	MRO	27.36	22,820	935,607.51	624,355.20
MARINER ENERGY INC.	56845T305	ME	10.20	23,700	534,838.30	241,740.00
MARRIOTT INT'L INC CL-A	571903202	MAR	19.45	2,700	71,560.65	52,515.00
MARSH & MCLENNAN COS.	571748102	MMC	24.27	33,700	917,722.45	817,899.00
MARVELL TECHNOLOGY GROUP LTD	G5876H105	MRVL	6.67	9,100	55,016.97	60,697.00
MASSEY ENERGY CO	576206106	MEE	13.79	10,300	558,775.53	142,036.99
MASTERCARD INC-CLASS A	57636Q104	MA	142.93	6,900	1,213,469.54	986,216.99
MATTEL INC.	577081102	MAT	16.00	15,300	239,223.06	244,800.00
MBIA INC.	55262C100	MBI	4.07	9,600	66,034.74	39,072.00
MCAFEE INC	579064106	MFE	34.57	5,300	170,933.07	183,221.00
McCORMICK & CO	579780206	MKC	31.86	5,200	171,208.05	165,672.00
MCDONALDS CORPORATION	580135101	MCD	62.19	28,900	1,246,094.52	1,797,291.00
MCGRAW HILL INC	580645109	MHP	23.19	11,600	304,633.74	269,004.00
MCKESSON CORP	58155Q103	MCK	38.73	4,100	201,803.95	158,793.00
MDC HOLDINGS INC	552676108	MDC	30.30	5,400	180,256.49	163,620.00
MDU RESOURCES GROUP	552690109	MDU	21.58	31,300	653,102.76	675,454.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	41.91	39,042	1,410,371.20	1,636,250.22
MEDNAX INC	58502B106	MD	31.70	1,700	97,997.28	53,890.00
MEDTRONIC INC	585055106	MDT	31.42	29,200	1,207,032.37	917,464.00
MEMC ELECTR MATLS IN	552715104	WFR	14.28	2,000	113,592.85	28,560.00

Monthly Market

As Of 12/31/2008

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
MERCK & CO INC	589331107	MRK	30.40	64,500	2,559,830.09	1,960,800.00
MERCURY GENERAL CORP.	589400100	MCY	45.99	1,300	55,077.45	59,787.00
METAVANTE TECHNOLOGIES INC	591407101	MV	16.11	4,000	65,120.94	64,440.00
METLIFE INC	59156R108	MET	34.86	5,000	176,332.50	174,299.99
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	67.40	900	60,044.07	60,660.00
MGM MIRAGE	552953101	MGM	13.76	2,900	174,363.47	39,904.00
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	19.53	32,100	699,588.03	626,913.00
MICROSOFT CORP.	594918104	MSFT	19.44	206,300	6,060,275.68	4,010,472.00
MOLEX INC	608554101	MOLX	14.49	4,000	93,193.77	57,960.00
MOLSON COORS BREWING CO	60871R209	TAP	48.92	6,900	291,408.30	337,548.00
MONSANTO COMPANY	61166W101	MON	70.35	9,400	926,918.88	661,290.00
MOODY'S CORPORATION	615369105	MCO	20.09	23,400	536,743.46	470,106.00
MORGAN STANLEY	617446448	MS	16.04	14,300	209,032.28	229,372.00
MOSAIC COMPANY	61945A107	MOS	34.60	7,000	525,777.83	242,199.99
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	36.83	7,900	263,070.59	290,957.00
MURPHY OIL CORP	626717102	MUR	44.35	9,300	711,218.09	412,455.00
MYLAN INC	628530107	MYL	9.89	9,900	82,696.10	97,911.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	11.97	24,100	492,362.24	288,477.00
NALCO HOLDING CO	62985Q101	NLC	11.54	3,100	80,875.09	35,774.00
NASDAQ OMX GROUP	631103108	NDAQ	24.71	4,000	137,955.36	98,839.99
NATIONAL FUEL & GAS	636180101	NFG	31.33	10,100	321,567.37	316,433.00
NATIONAL OILWELL VARCO INC	637071101	NOV	24.44	8,079	512,439.08	197,450.76
NATIONAL SEMICONDUCTOR CORP.	637640103	NSM	10.07	5,400	61,996.70	54,378.00
NBTY INC.	628782104	NTY	15.65	6,100	109,253.65	95,465.00
NCR CORPORATION	62886E108	NCR	14.14	8,200	146,025.25	115,948.00
NETAPP INC.	64110D104	NTAP	13.97	19,600	357,378.75	273,812.00
NEW YORK COMMUNITY BANCORP	649445103	NYB	11.96	36,000	624,633.58	430,560.00
NEW YORK TIMES CO. CL A	650111107	NYT	7.33	15,100	129,544.86	110,683.00
NEWFIELD EXPLORATION COMPANY	651290108	NFX	19.75	4,000	222,970.18	79,000.00
NEWS CORP INC-CL A	65248E104	NWSA	9.09	44,100	764,165.76	400,869.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 150 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
NII HOLDINGS INC	62913F201	NIHD	18.18	9,500	188,709.68	172,710.00
NIKE INC. -CL B	654106103	NKE	51.00	12,800	663,643.58	652,800.00
NISOURCE INC	65473P105	NI	10.97	5,100	81,241.78	55,947.00
NOBLE CORP	G65422100	NE	22.09	1,700	80,540.09	37,553.00
NOBLE ENERGY INC	655044105	NBL	49.22	2,800	191,621.97	137,815.99
NORFOLK SOUTHERN CORP.	655844108	NSC	47.05	19,600	1,044,412.62	922,180.00
NORTHERN TRUST CORP	665859104	NTRS	52.14	12,000	761,048.26	625,679.99
NORTHROP GRUMMAN CORP.	666807102	NOC	45.04	5,206	371,286.32	234,478.24
NRG ENERGY INC.	629377508	NRG	23.33	17,000	508,348.07	396,610.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	10.36	5,100	76,018.88	52,836.00
NUCOR CORP	670346105	NUE	46.20	7,800	390,599.16	360,360.00
NVR INC	62944T105	NVR	456.25	200	95,142.21	91,250.00
NYSE EURONEXT	629491101	NYX	27.38	1,300	92,532.01	35,594.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	59.99	16,100	1,079,712.46	965,838.99
OIL STS INTL INC	678026105	OIS	18.69	7,900	217,662.40	147,651.00
OMNICARE INC.	681904108	OCR	27.76	11,200	239,037.02	310,912.00
OMNICOM GROUP	681919106	OMC	26.92	4,200	182,476.65	113,064.00
ON SEMICONDUCTOR COR	682189105	ONNN	3.40	9,600	85,024.57	32,640.00
ONEOK INC.	682680103	OKE	29.12	9,000	377,443.66	262,080.00
ORACLE SYS. CORP.	68389X105	ORCL	17.73	76,741	1,260,627.21	1,360,617.93
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	7.66	6,400	153,570.14	49,024.00
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	42.11	200	13,731.00	8,422.00
OWENS-ILLINOIS INC	690768403	OI	27.33	20,200	748,473.30	552,066.00
PACCAR INC	693718108	PCAR	28.60	1,125	53,524.36	32,175.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	38.71	500	14,565.55	19,355.00
PACTIV CORPORATION	695257105	PTV	24.88	1,900	40,673.68	47,272.00
PALL CORPORATION	696429307	PLL	28.43	3,600	114,470.15	102,348.00
PANERA BREAD CO	69840W108	PNRA	52.24	5,000	223,171.95	261,200.00
PARKER-HANNIFIN CORP.	701094104	PH	42.54	500	34,693.73	21,270.00
PARTNERRE LTD	G6852T105	PRE	71.27	2,500	188,243.76	178,175.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 151 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
PATRIOT COAL CORP	70336T104	PCX	6.25	18,300	370,751.79	114,375.00
PATTERSON COS INC	703395103	PDCO	18.75	2,800	91,936.75	52,500.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	11.51	25,400	414,458.86	292,354.00
PEABODY ENERGY CORP	704549104	BTU	22.75	2,700	164,784.58	61,425.00
PENTAIR INC.	709631105	PNR	23.67	13,900	366,319.92	329,013.00
PEOPLES BK BRIDGEPOR	712704105	PBCT	17.83	15,700	261,153.09	279,930.99
PEPSICO INC.	713448108	PEP	54.77	43,200	2,437,178.03	2,366,064.00
PERKIN ELMER INC	714046109	PKI	13.91	16,600	331,148.81	230,906.00
PERRIGO CO.	714290103	PRGO	32.31	6,100	212,105.01	197,091.00
PETROHAWK ENERGY CORP	716495106	HK	15.63	11,600	317,718.65	181,308.00
PFIZER INC.	717081103	PFE	17.71	204,280	4,947,323.57	3,617,798.80
PHARMACEUTICAL PRODUCT	717124101	PPDI	29.01	12,600	493,860.12	365,526.01
PHILIP MORRIS INTERNATIONAL	718172109	PM	43.51	34,000	1,471,260.33	1,479,340.00
PHILLIPS-VAN HEUSEN	718592108	PVH	20.13	2,500	52,195.33	50,325.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	16.18	9,000	190,825.71	145,620.00
PLAINS EXPLORATION & PR	726505100	PXP	23.24	7,800	297,554.76	181,271.99
PLUM CREEK TIMBER CO INC	729251108	PCL	34.74	2,200	94,360.17	76,428.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	49.00	9,343	525,698.71	457,807.00
POLO RALPH LAUREN CORP	731572103	RL	45.41	4,400	213,675.15	199,804.00
POPULAR INC	733174106	BPOP	5.16	33,100	252,642.98	170,796.00
PPG INDUSTRIES INC.	693506107	PPG	42.43	1,400	59,130.13	59,402.00
PPL CORPORATION	69351T106	PPL	30.69	26,000	1,177,679.08	797,940.00
PRAXAIR INC.	74005P104	PX	59.36	9,200	721,227.24	546,112.00
PRECISION CASTPARTS CORP	740189105	PCP	59.48	5,500	510,594.12	327,140.00
PRIDE INTERNATIONAL INC.	74153Q102	PDE	15.98	19,400	355,588.22	310,012.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	22.57	2,900	76,193.94	65,453.01
PROCTER & GAMBLE CO	742718109	PG	61.82	71,482	3,806,217.15	4,419,017.24
PROGRESSIVE CORP	743315103	PGR	14.81	17,800	265,915.86	263,618.00
PROTECTIVE LIFE CORP	743674103	PL	14.35	2,400	43,331.54	34,440.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	30.26	8,400	377,890.42	254,183.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
PUBLIC SVC ENTERPRISES	744573106	PEG	29.17	21,700	900,850.04	632,989.00
PUGET ENERGY INC	745310102	PSD	27.27	12,200	330,333.34	332,694.00
PULTE HOMES, INC.	745867101	PHM	10.93	20,300	229,100.83	221,879.00
QLOGIC CORPORATION	747277101	QLGC	13.44	27,600	395,997.54	370,944.00
QUALCOMM INC	747525103	QCOM	35.83	35,500	1,412,368.12	1,271,965.00
QUANTA SERVICES INC.	74762E102	PWR	19.80	13,600	296,796.17	269,280.00
QUEST DIAGNOSTICS INC	74834L100	DGX	51.91	8,300	413,867.06	430,853.00
QUESTAR CORP	748356102	STR	32.69	4,200	215,827.41	137,298.00
QUICKSILVER RESOURCE	74837R104	KWK	5.57	18,000	451,613.29	100,259.99
RADIOSHACK CORP	750438103	RSH	11.94	5,000	58,021.50	59,700.00
RAMBUS INC DEL	750917106	RMBS	15.92	2,100	37,747.12	33,432.00
RANGE RES CORP	75281A109	RRC	34.39	7,900	406,078.35	271,681.01
RAYMOND JAMES FINANCIAL INC	754730109	RJF	17.13	3,500	87,068.45	59,955.00
RAYONIER INC.	754907103	RYN	31.35	3,700	161,046.06	115,995.00
RAYTHEON COMPANY	755111507	RTN	51.04	7,900	372,638.37	403,216.00
RED HAT INC	756577102	RHT	13.22	29,600	341,280.56	391,312.00
RELIANCE STEEL & ALUMINUM	759509102	RS	19.94	3,300	59,773.07	65,802.00
RELIANT RESOURCES INC	75952B105	RRI	5.78	59,100	911,909.18	341,598.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	51.56	800	42,925.16	41,248.00
REPUBLIC SERVICES INC	760759100	RSG	24.79	32,855	830,108.52	814,475.45
RESMED INC	761152107	RMD	37.48	1,600	70,473.62	59,968.00
ROBERT HALF INTL INC	770323103	RHI	20.82	5,100	116,381.29	106,182.00
ROHM & HAAS CO	775371107	ROH	61.79	1,800	125,881.78	111,222.00
ROSS STORES INC	778296103	ROST	29.73	31,500	1,016,967.64	936,495.00
ROWAN COS.	779382100	RDC	15.90	200	7,751.29	3,180.00
RPM INTERNATIONAL INC.	749685103	RPM	13.29	27,900	390,156.26	370,791.00
RYDER SYS. INC.	783549108	R	38.78	13,900	663,631.55	539,042.00
SAFEWAY INC	786514208	SWY	23.77	14,400	415,019.60	342,288.00
SAIC INC	78390X101	SAI	19.48	6,800	129,074.78	132,464.00
SALESFORCE.COM INC	79466L302	CRM	32.01	8,400	414,580.55	268,883.98

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 153 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
SCANA CORP	80589M102	SCG	35.60	4,000	152,105.55	142,400.00
SCHLUMBERGER	806857108	SLB	42.33	55,900	3,979,337.57	2,366,247.00
SCHWAB (CHARLES) CORP	808513105	SCHW	16.17	12,600	267,202.96	203,742.00
SCIENTIFIC GAMES COR	80874P109	SGMS	17.54	4,900	74,915.32	85,946.00
SCRIPPS NETWORKS INTERACTIVE-CL A	811065101	SNI	22.00	16,400	604,791.59	360,800.02
SEALED AIR CORP.	81211K100	SEE	14.94	30,400	633,720.60	454,176.00
SEMPRA ENERGY	816851109	SRE	42.63	1,700	90,057.67	72,471.00
SEPRACOR INC.	817315104	SEPR	10.98	9,700	138,099.19	106,506.00
SHERWIN-WILLIAMS CO	824348106	SHW	59.75	1,400	67,785.15	83,650.00
SIGMA-ALDRICH	826552101	SIAL	42.24	10,600	598,924.62	447,744.00
SLM CORP	78442P106	SLM	8.90	6,300	53,920.06	56,070.00
SMITH INTERNATIONAL INC	832110100	SII	22.89	12,700	675,978.76	290,703.00
SMITHFIELD FOODS INC	832248108	SFD	14.07	4,400	121,560.88	61,908.00
SNAP-ON INC	833034101	SNA	39.38	11,900	515,638.41	468,622.00
SOHU.COM INC	83408W103	SOHU	47.34	6,200	399,765.27	293,508.00
SONOCO PRODUCTS CO	835495102	SON	23.16	22,500	576,450.52	521,100.00
SOUTHERN CO	842587107	SO	37.00	10,700	384,611.10	395,900.00
SOUTHERN COPPER CORP	84265V105	PCU	16.06	1,700	52,362.55	27,302.01
SOUTHWEST AIRLINES	844741108	LUV	8.62	26,600	217,267.86	229,292.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	28.97	10,700	420,258.32	309,979.00
SPECTRA ENERGY CORPORATION	847560109	SE	15.74	12,800	209,499.20	201,472.00
SPX CORP.	784635104	SPW	40.55	9,000	588,673.58	364,950.01
ST JUDE MED. INC.	790849103	STJ	32.96	8,000	275,985.87	263,680.00
STANCORP FINANCIAL GROUP	852891100	SFG	41.77	5,700	258,756.65	238,088.99
STANLEY WORKS	854616109	SWK	34.10	1,700	42,465.63	57,970.00
STAPLES INC	855030102	SPLS	17.92	32,200	628,551.97	577,024.01
STARWOOD HOTELS & RESORTS	85590A401	HOT	17.90	9,800	230,961.72	175,420.00
STATE STREET CORP	857477103	STT	39.33	7,600	473,442.19	298,907.99
STEEL DYNAMICS INC	858119100	STLD	11.18	12,800	190,627.34	143,104.00
STERICYCLE INC	858912108	SRCL	52.08	3,800	175,154.01	197,904.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
STRAYER EDUCATION INC	863236105	STRA	214.41	500	103,956.82	107,205.00
STRYKER CORP.	863667101	SYK	39.95	12,600	778,244.76	503,370.00
SUNTRUST BANKS INC.	867914103	STI	29.54	1,427	103,007.40	42,153.58
SUPER VALU STORES INC.	868536103	SVU	14.60	511	18,859.66	7,460.60
SUPERIOR ENERGY SVCS	868157108	SPN	15.93	17,400	310,786.33	277,182.00
SYMANTEC CORP	871503108	SYMC	13.52	36,863	623,618.86	498,387.76
SYNOPSYS INC.	871607107	SNPS	18.52	4,100	83,300.33	75,932.00
SYNOVUS FINANCIAL CORP	87161C105	SNV	8.30	27,100	234,188.65	224,930.00
SYSCO CORP.	871829107	SYI	22.94	3,200	95,170.50	73,408.00
T ROWE PRICE GROUP INC.	74144T108	TROW	35.44	7,000	364,349.08	248,080.00
TARGET CORP	87612E106	TGT	34.53	11,100	570,404.34	383,283.00
TCF FINANCIAL CORP	872275102	TCB	13.66	800	14,469.66	10,928.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	14.25	18,100	304,502.60	257,925.00
TECH DATA CORP	878237106	TECD	17.84	2,300	77,811.55	41,032.00
TECHNE CORPORATION	878377100	TECH	64.52	6,400	475,045.28	412,928.00
TECO ENERGY	872375100	TE	12.35	23,800	334,985.59	293,930.00
TELEFLEX INC	879369106	TFX	50.10	2,600	124,327.31	130,260.00
TENET HEALTHCARE CORP	88033G100	THC	1.15	30,600	171,657.86	35,190.00
TERADATA CORP	88076W103	TDC	14.83	3,900	64,261.99	57,837.00
TERADYNE INC	880770102	TER	4.22	29,700	216,509.00	125,334.00
TEREX CORP	880779103	TEX	17.32	1,500	88,301.43	25,980.00
TERRA INDS INC	880915103	TRA	16.67	500	22,025.46	8,335.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	42.57	1,192	47,363.60	50,729.81
TEXAS INSTRS INC	882508104	TXN	15.52	7,500	240,577.98	116,400.00
TEXTRON INC.	883203101	TXT	13.87	4,400	229,378.93	61,028.00
THE BANK OF NEW YORK MELLON CORP	064058100	BK	28.33	31,996	1,158,393.72	906,446.69
THE DIRECTV GROUP INC	25459L106	DTV	22.91	24,100	506,061.73	552,131.00
THE HANOVER INSURANCE GROUP	410867105	THG	42.97	6,000	272,556.47	257,820.00
THE ST. JOE COMPANY	790148100	JOE	24.32	20,300	542,259.69	493,696.00
THERMO ELECTRON CORP.	883556102	TMO	34.07	16,572	607,177.49	564,608.04

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 155 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
TIDEWATER INC	886423102	TDW	40.27	10,100	371,809.04	406,727.00
TIFFANY & CO	886547108	TIF	23.63	3,100	144,316.60	73,253.00
TIME WARNER CABLE-A	88732J108	TWC	21.45	3,800	122,161.87	81,510.00
TIME WARNER INC.	887317105	TWX	10.06	16,200	172,299.31	162,972.00
TIMKEN CO.	887389104	TKR	19.63	3,600	94,692.40	70,668.00
TJX COS. INC.	872540109	TJX	20.57	24,200	729,822.41	497,794.00
TOLL BROTHERS INC	889478103	TOL	21.43	11,100	245,369.09	237,873.00
TORCHMARK CORP	891027104	TMK	44.70	5,000	235,648.58	223,500.00
TRAVELERS COS INC	89417E109	TRV	45.20	14,346	672,331.13	648,439.20
TRINITY INDUSTRIES	896522109	TRN	15.76	10,800	269,173.68	170,208.00
TYCO ELECTRONICS	G9144P105	TEL	16.21	21,100	463,744.40	342,031.00
TYCO INTERNATIONAL LTD	G9143X208	TYC	21.60	35,000	923,348.61	756,000.00
TYSON FOODS INC. CL-A	902494103	TSN	8.76	35,300	462,812.26	309,228.00
UGI CORP	902681105	UGI	24.42	4,500	117,088.45	109,890.00
UNION PACIFIC CORP.	907818108	UNP	47.80	29,300	1,558,852.53	1,400,540.00
UNIT CORP	909218109	UNT	26.72	3,200	183,738.72	85,504.00
UNITED PARCEL SERVICES INC	911312106	UPS	55.16	4,900	341,331.32	270,284.00
UNITED STATES STEEL CORP.	912909108	X	37.20	3,500	341,901.84	130,200.00
UNITED TECHNOLOGIES	913017109	UTX	53.60	17,200	1,119,571.48	921,920.00
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS	37.57	9,300	346,542.97	349,401.00
UNUM GROUP	91529Y106	UNM	18.60	6,800	174,709.08	126,480.00
URBAN OUTFITTERS INC	917047102	URBN	14.98	12,100	295,256.69	181,258.01
US BANCORP	902973304	USB	25.01	36,500	1,021,296.08	912,865.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	2,210,627	2,210,626.87	2,210,626.94
USG CORPORATION	903293405	USG	8.04	7,200	144,400.50	57,888.00
UST INC.	902911106	UST	69.38	3,800	220,895.33	263,644.00
UTI WORLDWIDE INC	G87210103	UTIW	14.34	9,600	138,979.74	137,664.00
V F CORP	918204108	VFC	54.77	9,700	726,924.62	531,269.00
VALERO ENERGY CORP.	91913Y100	VLO	21.64	3,000	187,914.94	64,920.00
VALLEY NATL BANCORP	919794107	VLY	20.25	9,055	149,119.15	183,363.75

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 156 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
VALMONT INDUSTRIES	920253101	VMI	61.36	800	70,875.42	49,088.00
VALSPAR CORP	920355104	VAL	18.09	7,800	125,201.30	141,102.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	35.04	15,400	740,312.93	539,616.00
VECTREN CORPORATION	92240G101	VVC	25.01	1,200	34,219.09	30,012.00
VERISIGN INC	92343E102	VRSN	19.08	20,200	646,504.23	385,416.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.90	60,507	2,359,541.42	2,051,187.30
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	30.38	4,300	88,667.14	130,634.00
VIACOM INC. CL B	92553P201	VIA.B	19.06	1,800	51,017.92	34,308.00
VISA INC-CLASS A	92826C839	V	52.45	13,300	1,030,345.89	697,585.00
VMWARE INC-CLASS A	928563402	VMW	23.69	900	82,576.40	21,321.00
VULCAN MATERIALS CO	929160109	VMC	69.58	1,900	125,530.07	132,202.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	15.46	9,900	287,563.72	153,053.99
WAL MART STORES INC	931142103	WMT	56.06	61,400	3,102,042.09	3,442,084.00
WALGREEN CO.	931422109	WAG	24.67	5,400	134,758.17	133,218.00
WALTER INDS INC	93317Q105	WLT	17.51	8,300	413,809.45	145,333.00
WASHINGTON FEDERAL INC.	938824109	WFSL	14.96	4,200	93,458.51	62,832.00
WASTE MANAGEMENT INC.	94106L109	WMI	33.14	17,500	519,381.42	579,950.00
WATERS CORPORATION	941848103	WAT	36.65	1,100	64,925.61	40,315.00
WATSON PHARMACEUTICALS INC.	942683103	WPI	26.57	2,200	64,015.27	58,454.00
WEATHERFORD INTERNATIONAL, LTD.	G95089101	WFT	10.82	45,500	981,755.94	492,310.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	12.86	12,200	178,510.64	156,892.00
WELLS FARGO COMPANY	949746101	WFC	29.48	60,078	2,070,527.34	1,771,085.29
WESCO INTL INC	95082P105	WCC	19.23	5,100	135,535.28	98,073.00
WESTERN DIGITAL CORP	958102105	WDC	11.45	35,900	948,471.54	411,055.00
WESTERN UNION CO.	959802109	WU	14.34	25,700	541,965.75	368,538.00
WEYERHAEUSER CO.	962166104	WY	30.61	1,500	77,356.61	45,915.00
WHITING PETROLEUM CORP	966387102	WLL	33.46	9,900	602,281.11	331,254.00
WILEY JOHN & SONS IN	968223206	JW.A	35.58	4,000	159,195.52	142,320.00
WILLIAMS COS. INC.	969457100	WMB	14.48	1,300	39,668.21	18,824.00
WILMINGTON TRUST CO, DELAWARE	971807102	WL	22.24	1,700	54,004.53	37,808.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 157 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
WINDSTREAM CORP.	97381W104	WIN	9.20	12,568	179,578.33	115,625.60
WISCONSIN ENERGY CORP.	976657106	WEC	41.98	3,600	164,898.27	151,128.00
WYETH	983024100	WYE	37.51	16,800	641,201.82	630,168.00
WYNN RESORTS LTD	983134107	WYNN	42.26	200	18,895.00	8,452.00
XCEL ENERGY INC	98389B100	XEL	18.55	6,800	141,866.61	126,140.01
XILINX INC	983919101	XLNX	17.82	29,700	554,860.92	529,254.00
XTO ENERGY INC.	98385X106	XTO	35.27	9,691	403,360.64	341,801.57
YAHOO INC	984332106	YHOO	12.20	11,800	229,554.95	143,960.00
YUM BRANDS INC	988498101	YUM	31.50	12,700	480,113.86	400,050.00
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	20.26	7,200	188,987.95	145,872.00
ZIMMER HOLDINGS INC	98956P102	ZMH	40.42	5,300	283,697.96	214,226.00
ZIONS BANCORPORATION	989701107	ZION	24.51	3,900	122,871.77	95,589.00
COMMON STOCK TOTAL				11,224,752	309,355,122.55	246,632,543.16
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	60.34	3,800	344,835.74	229,292.00
AMB PROPERTY CORP.	00163T109	AMB	23.42	9,400	484,464.16	220,148.00
APARTMENT INVT & MGMT	03748R101	AIV	11.55	18,361	302,761.48	212,069.54
AVALONBAY COMMUNITIES	053484101	AVB	60.58	800	76,031.36	48,464.00
BOSTON PROPERTIES INC	101121101	BXP	55.00	4,900	367,586.72	269,500.00
BRE PROPERTIES -CL A	05564E106	BRE	27.98	7,100	187,200.00	198,658.00
CAMDEN PROPERTY TRUST	133131102	CPT	31.34	1,900	97,802.08	59,546.00
DIGITAL REALTY TRUST INC	253868103	DLR	32.85	700	27,843.25	22,995.00
DOUGLAS EMMETT INC	25960P109	DEI	13.06	4,300	95,443.12	56,158.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	29.82	14,100	496,077.65	420,461.99
ESSEX PROPERTY TRUST INC.	297178105	ESS	76.75	4,800	460,213.62	368,400.00
HCP INC	40414L109	HCP	27.77	19,500	670,441.92	541,515.00
HEALTH CARE REIT INC	42217K106	HCN	42.20	14,900	722,870.07	628,780.01
HOSPITALITY PROPERTIES	44106M102	HPT	14.87	400	12,346.81	5,948.00
KILROY RE CORP	49427F108	KRC	33.46	2,100	66,254.30	70,266.00
KIMCO REALTY CORP	49446R109	KIM	18.28	4,700	169,649.77	85,916.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 158 of 342

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						
LIBERTY PROPERTY TRUST	531172104	LRY	22.83	20,500	395,408.58	468,015.00
MACK-CALI RE CORP.	554489104	CLI	24.50	6,400	233,099.17	156,800.00
NATIONWIDE HEALTH PP	638620104	NHP	28.72	10,900	367,097.96	313,048.00
PROLOGIS TRUST	743410102	PLD	13.89	5,400	316,777.53	75,006.00
PUBLIC STORAGE INC	74460D109	PSA	79.50	11,700	937,985.70	930,150.00
REGENCY CENTERS CORP	758849103	REG	46.70	1,000	50,118.20	46,700.00
SIMON PROP GROUP INC.	828806109	SPG	53.13	5,000	371,077.07	265,649.99
TAUBMAN CENTERS INC	876664103	TCO	25.46	2,200	112,558.10	56,012.00
UDR INC	902653104	UDR	13.79	32,400	665,867.43	446,796.00
VENTAS INC.	92276F100	VTR	33.57	19,600	782,680.02	657,971.99
WEINGARTEN RE INVST	948741103	WRI	20.69	2,100	72,604.93	43,449.00
REAL ESTATE INVESTMENT TRUST TOTAL				228,961	8,887,096.74	6,897,715.52
INTECH - 1000 TOTAL				11,453,713	318,242,219.29	253,530,258.68
LARGE CAP TOTAL				42,642,260	1,084,579,460.23	851,302,053.02

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 159 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
ALASKA COMMUNICATION	01167P101	ALSK	9.38	123,975	1,260,473.45	1,162,885.50
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	7.00	169,775	2,079,055.50	1,188,425.00
AMERIGROUP CORPORATION	03073T102	AGP	29.52	55,750	1,421,205.84	1,645,740.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	30.12	26,450	854,845.82	796,674.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	33.92	41,100	1,959,265.37	1,394,112.00
ATWOOD OCEANICS	050095108	ATW	15.28	22,050	818,745.16	336,924.00
AVISTA CORP	05379B107	AVA	19.38	49,125	1,064,233.96	952,042.50
BANK OF THE OZARKS INC	063904106	OZRK	29.64	61,725	1,463,902.37	1,829,529.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	12.77	90,275	1,967,825.76	1,152,811.75
BLACK HILLS CORP	092113109	BKH	26.96	35,550	1,301,813.74	958,428.00
CASEY'S GENERAL STORES INC.	147528103	CASY	22.77	36,350	793,441.45	827,689.50
CATO CORP CL A	149205106	CTR	15.10	78,975	1,581,632.74	1,192,522.50
CHEMED CORP	16359R103	CHE	39.77	35,925	1,313,557.60	1,428,737.25
CLECO CORP.	12561W105	CNL	22.83	68,202	1,671,251.25	1,557,051.66
CONSOLIDATED GRAPHICS INC.	209341106	CGX	22.64	43,275	1,854,880.02	979,746.00
COOPER TIRE & RUBBER	216831107	CTB	6.16	131,775	1,723,609.85	811,734.00
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE	21.52	14,350	382,658.46	308,812.00
DELTIC TIMBER CORP	247850100	DEL	45.75	26,750	1,418,120.66	1,223,812.50
DIODES INC	254543101	DIOD	6.06	114,425	2,071,294.74	693,415.50
EL PASO ELECTRIC COMPANY	283677854	EE	18.09	53,450	1,066,338.41	966,910.50
ELECTRONICS FOR IMAGING	286082102	EFII	9.56	63,125	1,534,620.21	603,475.00
EMULEX CORP	292475209	ELX	6.98	124,125	2,059,639.96	866,392.50
ENNIS INC	293389102	EBF	12.11	17,400	341,280.75	210,714.00
ENPRO INDUSTRIES INC	29355X107	NPO	21.54	29,000	844,730.84	624,660.00
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS	4.89	60,400	1,091,478.10	295,356.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	19.97	50,133	1,490,806.13	1,001,156.01
FOUNDATION COAL HOLDINGS INC	35039W100	FCL	14.02	27,825	653,539.69	390,106.50
GATX CORP	361448103	GMT	30.97	17,575	568,707.33	544,297.75
HARLEYSVILLE GROUP INC	412824104	HGIC	34.73	18,100	584,327.05	628,613.00
INTERLINE BRANDS INC	458743101	IBI	10.63	78,250	1,358,147.05	831,797.50

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 160 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
JACK IN THE BOX INC.	466367109	JACK	22.09	42,625	1,070,015.38	941,586.25
KADANT INC	48282T104	KAI	13.48	37,175	724,234.32	501,119.00
KENNAMETAL INC	489170100	KMT	22.19	41,600	1,110,785.06	923,104.00
KINDRED HEALTHCARE I	494580103	KND	13.02	46,600	970,746.40	606,732.00
MENTOR GRAPHICS CORP.	587200106	MENT	5.17	103,050	1,257,602.02	532,768.50
MEREDITH CORPORATION	589433101	MDP	17.12	58,925	1,898,055.80	1,008,796.00
MIDDLEBY CORP	596278101	MIDD	27.27	19,075	1,170,462.99	520,175.25
NATCO GROUP INC	63227W203	NTG	15.18	25,200	1,266,842.28	382,536.00
NATIONAL PENN BANCSH	637138108	NPBC	14.51	59,950	913,737.78	869,874.50
NORTHWESTERN CORP	668074305	NWE	23.47	53,075	1,473,404.30	1,245,670.25
OLD DOMINION FREIGHT LINE	679580100	ODFL	28.46	38,950	1,076,672.07	1,108,517.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTG	12.65	67,160	1,022,607.74	849,574.00
PEROT SYSTEMS COPR. CL. A	714265105	PER	13.67	115,800	1,626,543.98	1,582,986.00
PLEXUS CORP	729132100	PLXS	16.95	65,850	1,087,218.50	1,116,157.50
PROGRESS SOFTWARE	743312100	PRGS	19.26	74,625	1,764,987.23	1,437,277.50
RED ROBIN GOURMET BURGERS	75689M101	RRGB	16.83	51,925	1,416,960.55	873,897.75
RLI CORP	749607107	RLI	61.16	22,800	850,589.58	1,394,448.00
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	29.72	29,175	639,652.89	867,081.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	22.93	52,825	1,167,884.63	1,211,277.25
SIGNATURE BANK	82669G104	SBNY	28.69	60,275	1,697,519.37	1,729,289.75
SMITH (A.O.) CORP	831865209	AOS	29.52	28,925	906,328.44	853,866.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	4.32	133,950	923,621.23	578,664.00
TENNANT COMPANY	880345103	TNC	15.40	47,435	1,570,469.24	730,499.00
TEXAS INDUSTRIES INC	882491103	TXI	34.50	21,300	1,198,259.52	734,850.00
TORO CO	891092108	TTC	33.00	30,625	954,768.56	1,010,625.00
TREEHOUSE FOODS INC	89469A104	THS	27.24	52,350	1,403,650.68	1,426,014.00
UNITED BANKSHARES INC.	909907107	UBSI	33.22	39,975	1,303,148.81	1,327,969.50
UNITED FIRE & CAS CO	910331107	UFCS	31.07	27,343	884,966.87	849,547.01
UNITED STATIONERS INC	913004107	USTR	33.49	17,425	743,165.38	583,563.25
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	787,886	787,886.35	787,886.27

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 161 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
VALLEY NATL BANCORP	919794107	VLV	20.25	50,775	920,683.60	1,028,193.75
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	11.44	106,350	899,539.84	1,216,644.00
WORLD ACCEP CORP DEL	981419104	WRDL	19.76	44,642	1,387,611.23	882,125.92
COMMON STOCK TOTAL				4,220,826	76,686,051.88	59,117,886.62
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	20.48	39,850	1,170,811.87	816,128.00
BIOMED REALTY TRUST	09063H107	BMR	11.72	41,200	800,770.27	482,864.00
HOME PROPERTIES OF NY INC.	437306103	HME	40.60	14,850	626,677.46	602,910.00
MID-AMERICAN APARTMENT	59522J103	MAA	37.16	19,965	1,062,565.62	741,899.40
REAL ESTATE INVESTMENT TRUST TOTAL				115,865	3,660,825.22	2,643,801.40
CHARTWELL - 2000 VALUE TOTAL				4,336,691	80,346,877.10	61,761,688.02

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 162 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG NEUBERGER BERMAN - 2000 VALUE						
Instrument: COM COMMON STOCK						
ACCELRYX INC	00430U103	ACCL	4.36	146,000	1,087,556.11	636,560.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	33.65	36,100	1,169,817.96	1,214,765.00
ADVANCED MEDICAL OPTICS INC	00763M108	EYE	6.61	127,200	2,959,090.02	840,792.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.50	99,000	591,254.60	49,500.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	3.93	122,700	1,027,418.91	482,211.00
ARM HOLDINGS PLC - ADR	042068106	ARMH	3.85	283,400	1,901,343.22	1,091,090.00
ARRIS GROUP INC.	04269Q100	ARRS	7.95	209,399	1,556,301.61	1,664,722.05
BRINKS COMPANY	109696104	BCO	26.88	19,900	449,308.94	534,912.00
BRINKS HOME SECURITY	109699108	CFL	21.92	24,100	456,473.73	528,272.00
BROADRIDGE FINANCIAL	11133T103	BR	12.54	96,800	1,759,293.81	1,213,872.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	2.80	365,200	2,119,022.95	1,022,559.99
BRUKER CORP	116794108	BRKR	4.04	128,100	588,401.52	517,524.00
CAMBREX CORP.	132011107	CBM	4.62	278,559	2,962,616.02	1,286,942.58
CARTERS INC	146229109	CRI	19.26	45,500	747,447.99	876,330.00
CENTERPOINT ENERGY INC	15189T107	CNP	12.62	96,600	1,121,028.85	1,219,091.99
CHARLES RIVER LABORATORIES	159864107	CRL	26.20	31,200	754,716.90	817,440.00
CHEMED CORP	16359R103	CHE	39.77	27,600	969,904.33	1,097,652.00
CHEMTURA CORP	163893100	CEM	1.40	314,000	1,775,295.27	439,600.00
CMS ENERGY CORP	125896100	CMS	10.11	87,700	780,820.77	886,647.00
COGNEX CORP.	192422103	CGNX	14.80	42,000	809,209.32	621,600.00
COMMUNITY HEALTH SYS	203668108	CYH	14.58	45,200	1,465,235.13	659,016.00
COMVERSE TECHNOLOGY INC.	205862402	CMVT	6.26	223,700	3,331,505.92	1,400,362.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	15.77	81,300	1,431,976.95	1,282,101.00
COOPER COMPANIES INC.	216648402	COO	16.40	114,700	3,974,429.20	1,881,080.00
CORINTHIAN COLLEGES INC	218868107	COCO	16.37	71,500	775,814.91	1,170,455.00
CRANE CO	224399105	CR	17.24	71,100	2,310,079.69	1,225,764.00
CROWN HOLDINGS INC	228368106	CCK	19.20	75,700	1,352,562.04	1,453,439.99
CTS CORP.	126501105	CTS	5.51	51,600	623,783.87	284,316.00
CYTEC INDUSTRIES	232820100	CYT	21.22	49,800	2,122,244.00	1,056,756.00
DANAOS CORP	Y1968P105	DAC	6.76	37,400	777,458.59	252,824.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG NEUBERGER BERMAN - 2000 VALUE						
Instrument: COM COMMON STOCK						
DELUXE CORP.	248019101	DLX	14.96	59,100	1,196,896.95	884,136.00
DISCOVERY LABORATORIES INC	254668106	DSCO	1.12	83,900	210,715.87	93,968.00
DRESSER-RAND GROUP INC	261608103	DRC	17.25	40,900	940,508.87	705,525.00
ESCO TECHNOLOGIES INC	296315104	ESE	40.95	23,000	761,223.57	941,850.00
FAIR ISAAC INC.	303250104	FIC	16.86	73,200	1,576,669.06	1,234,152.00
FIRST AMERICAN CORP.	318522307	FAF	28.89	65,000	1,679,291.45	1,877,850.01
GLOBAL INDUSTRIES LTD.	379336100	GLBL	3.49	147,300	1,425,104.92	514,077.00
HEALTH NET INC	42222G108	HNT	10.89	91,100	1,986,529.67	992,079.00
HUBBELL INC	443510201	HUB.B	32.68	33,700	1,528,163.60	1,101,316.00
IKANOS COMMUNICATIONS INC	45173E105	IKAN	1.26	166,500	996,433.33	209,790.00
ION GEOPHYSICAL CORP	462044108	IO	3.43	125,500	1,024,651.44	430,465.00
KBR INC	48242W106	KBR	15.20	60,700	1,336,528.16	922,640.00
KEYNOTE SYSTEMS INC	493308100	KEYN	7.71	87,500	892,609.09	674,625.00
LADISH INC	505754200	LDSH	13.85	67,400	1,692,609.82	933,490.00
LIGAND PHARMACEUTICA	53220K207	LGND	2.74	56,379	448,122.48	154,477.64
MAXWELL TECHNOLOGIES INC	577767106	MXWL	5.07	21,600	160,667.72	109,512.00
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	6.31	112,200	1,128,803.68	707,982.00
MERRIMAC INDUSTRIES INC	590262101	MRM	2.83	20,000	180,400.00	56,600.00
MINE SAFETY APPLIANCES CO	602720104	MSA	23.91	27,400	1,068,265.48	655,134.00
MOLSON COORS BREWING CO	60871R209	TAP	48.92	28,100	877,044.04	1,374,652.00
NAVISTAR INTL. CORP.	63934E108	NAV	21.38	21,400	505,994.62	457,532.00
OFFICEMAX INC	67622P101	OMX	7.64	107,100	959,518.76	818,244.00
ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT	2.83	88,000	1,236,103.20	249,040.00
ORMAT TECHNOLOGIES INC	686688102	ORA	31.87	25,200	848,192.89	803,124.00
PALL CORPORATION	696429307	PLL	28.43	52,700	1,537,866.37	1,498,261.00
PAREXEL INT'L CORP.	699462107	PRXL	9.71	76,000	622,385.41	737,960.00
PHARMERICA CORP	71714F104	PMC	15.67	44,400	701,645.84	695,748.00
RADWARE LTD	M81873107	RDWR	5.43	54,400	783,377.92	295,120.00
RYDER SYS. INC.	783549108	R	38.78	25,800	878,921.17	1,000,524.00
SCHOLASTIC CORP	807066105	SCHL	13.58	62,600	1,673,245.55	850,108.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 164 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG						
Instrument: COM						
NEUBERGER BERMAN - 2000 VALUE						
COMMON STOCK						
SEACHANGE INTERNATIONAL	811699107	SEAC	7.21	118,000	890,559.64	850,780.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	5.54	222,600	1,210,727.79	1,233,204.00
SOUTHERN UNION COMPANY	844030106	SUG	13.04	88,200	1,966,737.42	1,150,128.00
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	9.58	84,744	1,657,235.76	811,847.52
TEKELEC	879101103	TKLC	13.34	101,300	1,323,524.84	1,351,342.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	44.55	27,600	704,617.74	1,229,580.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	4.86	133,400	1,852,007.49	648,324.00
TIBCO SOFTWARE INC	88632Q103	TIBX	5.19	201,800	1,379,785.26	1,047,342.00
ULTRATECH INC	904034105	UTEK	11.96	63,900	987,901.44	764,244.00
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	958,713	958,713.33	958,712.91
UTSTARCOM, INC	918076100	UTSI	1.85	184,200	1,687,182.69	340,770.00
VARIAN INC.	922206107	VARI	33.51	16,600	683,118.65	556,266.00
VERINT SYS INC	92343X100	VRNT	7.00	98,500	2,810,251.30	689,500.00
WARNER MUSIC GROUP CORP	934550104	WMG	3.02	192,000	2,743,394.52	579,840.00
ZORAN CORP	98975F101	ZRAN	6.83	151,400	1,996,680.51	1,034,062.00
COMMON STOCK TOTAL				7,994,094	97,462,342.44	62,934,121.68
Instrument: WARRANT						
WARRANT						
DIME BANCORP-WT	25429Q110	DIMEQ	0.02	431,800	115,334.87	8,636.00
WARRANT TOTAL				431,800	115,334.87	8,636.00
NEUBERGER BERMAN - 2000 VALUE TOTAL				8,425,894	97,577,677.31	62,942,757.68

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 165 of 342

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						
1ST SOURCE CORP	336901103	SRCE	23.63	11,375	210,051.91	268,791.25
ACETO CORP	004446100	ACET	10.01	62,995	514,298.61	630,579.95
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	8.99	74,125	959,106.03	666,383.75
AMERISAFE INC	03071H100	AMSF	20.53	45,995	749,407.97	944,277.35
AMETEK INC.	031100100	AME	30.21	37,755	1,107,959.42	1,140,578.55
ANSYS INC	03662Q105	ANSS	27.89	48,220	1,472,867.62	1,344,855.79
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	24.25	58,485	1,379,929.60	1,418,261.25
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	29.12	6,185	115,867.93	180,107.20
BALCHEM CORP	057665200	BCPC	24.91	10,960	130,160.23	273,013.60
BALDWIN & LYONS INC	057755209	BWINB	18.19	22,445	581,219.51	408,274.55
BIO RAD LABS INC	090572207	BIO	75.31	15,795	1,393,860.38	1,189,521.47
BRINKS COMPANY	109696104	BCO	26.88	8,865	212,858.84	238,291.21
BROADRIDGE FINANCIAL	11133T103	BR	12.54	51,025	618,451.37	639,853.50
BRUKER CORP	116794108	BRKR	4.04	96,120	841,716.15	388,324.80
CAPELLA EDUCATION CO	139594105	CPLA	58.76	6,615	339,348.89	388,697.40
CELLCOM ISRAEL LTD	M2196U109	CEL	22.10	36,890	916,468.06	815,269.00
CHARLES RIVER LABORATORIES	159864107	CRL	26.20	13,140	795,485.37	344,268.00
CHEROKEE INC	16444H102	CHKE	17.35	43,090	1,344,644.01	747,611.50
COMMSCOPE INC.	203372107	CTV	15.54	24,495	1,013,035.40	380,652.29
COMSTOCK RESOURCES INC	205768203	CRK	47.25	41,280	1,779,964.07	1,950,480.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	45.82	11,650	526,775.06	533,803.00
CORE LABORATORIES N.V.	N22717107	CLB	59.86	9,545	843,320.79	571,363.70
CORUS ENTERTAINMENT INC-B SHARES	220874101	CJR	11.47	32,865	649,537.57	376,961.55
CROWN HOLDINGS INC	228368106	CCK	19.20	32,730	532,540.56	628,416.00
DELTIC TIMBER CORP	247850100	DEL	45.75	8,335	372,727.74	381,326.25
DEVRY INC.	251893103	DV	57.41	17,465	775,915.18	1,002,665.65
DOLBY LABORATORIES INC-CL A	25659T107	DLB	32.76	22,865	627,302.57	749,057.40
DREAMWORKS ANIMATION	26153C103	DWA	25.26	54,050	1,353,865.73	1,365,303.00
DYNAMEX INC	26784F103	DDMX	14.75	21,155	557,500.05	312,036.25
ENPRO INDUSTRIES INC	29355X107	NPO	21.54	16,105	646,827.28	346,901.69

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 166 of 342

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						
ENSTAR GROUP INC	G3075P101	ESGR	59.14	12,055	1,176,678.04	712,932.70
ENTEGRIS INC	29362U104	ENTG	2.19	235,563	1,636,389.53	515,882.98
EPOCH HOLDING CORP	29428R103	EPHC	7.59	25,820	279,521.87	195,973.80
FIRST CTZNS BANCSHS	31946M103	FCNCA	152.80	3,915	582,030.02	598,212.00
FIRSTSERVICE CORP PFDS	33761N208	FSV	14.00	0	2.46	2.80
FLIR SYSTEMS INC	302445101	FLIR	30.68	9,260	253,116.62	284,096.80
FLOWERS INDUSTRIES INC.	343498101	FLO	24.36	28,575	729,714.11	696,086.99
GATX CORP	361448103	GMT	30.97	35,770	1,502,949.14	1,107,796.90
GENOPTIX INC	37243V100	GXDX	34.08	19,830	611,437.93	675,806.40
HALLMARK FINL SERVICES INC	40624Q203	HALL	8.77	18,130	152,456.96	159,000.10
HEALTHCARE SVCS GRP	421906108	HCSG	15.93	46,045	828,784.03	733,496.85
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	26.27	24,500	592,278.84	643,615.00
ICU MEDICAL INC.	44930G107	ICUI	33.14	3,700	107,702.88	122,618.00
IHS INC-CLASS A	451734107	IHS	37.42	15,065	849,564.54	563,732.31
INTERNATIONAL SPEEDWAY	460335201	ISCA	28.73	22,665	617,619.35	651,165.45
INTERVAL LEISURE GROUP INC	46113M108	IILG	5.39	57,485	712,619.69	309,844.15
ITC HOLDINGS CORP	465685105	ITC	43.68	27,830	1,507,881.88	1,215,614.40
JMP GROUP INC	46629U107	JMP	5.55	145	621.10	804.75
K12 INC	48273U102	LRN	18.75	42,490	1,053,890.26	796,687.50
LANDSTAR SYSTEM INC.	515098101	LSTR	38.43	10,200	428,985.62	391,986.00
LINCARE HOLDINGS INC.	532791100	LNCR	26.93	55,945	1,842,716.38	1,506,598.85
MCMORAN EXPLORATION CO	582411104	MMR	9.80	2,480	63,896.39	24,304.00
MEADOWBROOK INS GROUP	58319P108	MIG	6.44	33,855	230,675.64	218,026.20
MEDASSETS INC	584045108	MDAS	14.60	45,690	673,811.57	667,074.00
MEDNAX INC	58502B106	MD	31.70	21,160	1,113,187.72	670,772.01
MERIDIAN BIOSCIENCE INC	589584101	VIVO	25.47	45,175	1,002,442.43	1,150,607.25
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	67.40	9,060	634,194.99	610,644.00
MICROS SYSTEMS INC.	594901100	MCRS	16.32	28,245	793,298.43	460,958.40
MKS INSTRUMENTS INC	55306N104	MKSI	14.79	21,425	493,391.74	316,875.75
MONOTYPE IMAGING HOLDINGS INC	61022P100	TYPE	5.80	114,180	1,495,038.95	662,244.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 167 of 342

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						
NATIONAL WESTN LIFE	638522102	NWLI	169.17	1,305	290,885.72	220,766.85
NCR CORPORATION	62886E108	NCR	14.14	47,715	809,731.18	674,690.10
NEUTRAL TANDEM INC	64128B108	TNDM	16.22	68,750	1,207,852.24	1,115,125.01
NOVELL INC	670006105	NOVL	3.89	168,430	1,156,964.22	655,192.70
NTELOS HOLDINGS CORP	67020Q107	NTLS	24.66	41,755	968,902.45	1,029,678.30
OMNICELL INC	68213N109	OMCL	12.21	26,615	407,960.13	324,969.15
ON SEMICONDUCTOR COR	682189105	ONNN	3.40	100,130	889,161.94	340,442.00
ORBITAL SCIENCES CORP.	685564106	ORB	19.53	72,925	1,690,721.41	1,424,225.25
O'REILLY AUTOMOTIVE INC.	686091109	ORLY	30.74	32,145	830,636.78	988,137.30
PENN NATIONAL GAMING INC	707569109	PENN	21.38	31,710	844,086.63	677,959.80
PHASE FORWARD INC	71721R406	PFWD	12.52	16,420	184,668.95	205,578.40
PICO HOLDINGS INC	693366205	PICO	26.58	13,630	452,812.73	362,285.40
POTLATCH CORP.	737630103	PCH	26.01	28,076	804,674.39	730,256.77
PROASSURANCE CORP	74267C106	PRA	52.78	16,510	834,531.67	871,397.80
PROGRESS SOFTWARE	743312100	PRGS	19.26	34,840	936,933.56	671,018.40
PSS WORLD MEDICAL INC.	69366A100	PSSI	18.82	26,895	474,191.88	506,163.90
RAYONIER INC.	754907103	RYN	31.35	39,700	1,263,719.22	1,244,595.00
REINSURANCE GROUP OF AMERICA	759351604	RGA	42.82	35,550	1,501,573.27	1,522,251.00
ROCHESTER MEDICAL CORP	771497104	ROCM	15.38	44,480	551,545.38	684,102.40
RUDDICK CORP.	781258108	RDK	27.65	48,790	1,722,506.74	1,349,043.50
SEABRIGHT INSURANCE HOLDINGS	811656107	SBX	11.74	12,075	150,858.51	141,760.50
SILGAN HOLDINGS INC	827048109	SLGN	47.81	38,060	1,927,139.97	1,819,648.60
SMART BALANCE INC	83169Y108	SMBL	6.80	108,370	797,664.74	736,915.99
SYBASE INC.	871130100	SY	24.77	26,875	950,989.36	665,693.75
TELEDYNE TECHNOLOGIES INC	879360105	TDY	44.55	27,890	1,146,231.10	1,242,499.49
THE HANOVER INSURANCE GROUP	410867105	THG	42.97	36,355	1,620,972.18	1,562,174.35
THE MEN'S WEARHOUSE INC.	587118100	MW	13.54	22,670	315,677.59	306,951.80
UNIVERSAL TRUCKLOAD SERVICES INC	91388P105	UACL	14.16	19,240	460,280.57	272,438.40
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	952,284	952,283.53	952,283.55
VALIDUS HOLDINGS LTD	G9319H102	VR	26.16	48,085	1,173,281.77	1,257,903.60

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 168 of 342

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						
VALSPAR CORP	920355104	VAL	18.09	46,135	969,370.71	834,582.13
WASTE CONNECTIONS INC	941053100	WCN	31.57	50,995	1,404,883.20	1,609,912.15
WATSON WYATT WORLDWIDE	942712100	WW	47.82	14,865	729,519.27	710,844.30
WILEY JOHN & SONS IN	968223206	JW.A	35.58	44,490	1,672,140.40	1,582,954.20
WMS INDUSTRIES INC	929297109	WMS	26.90	24,670	819,354.73	663,623.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	31.57	43,800	1,524,185.87	1,382,766.00
COMMON STOCK TOTAL				4,372,108	79,768,807.00	68,630,218.08
Instrument: ICOM INTERNATIONAL COMMON STOCKS						
ECTEL LTD	M29925100	ECTX	0.56	1	0.00	0.56
INTERNATIONAL COMMON STOCKS TOTAL				1	0.00	0.56
EAGLE ASSET - 2000 CORE TOTAL				4,372,109	79,768,807.00	68,630,218.64

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 169 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
3COM CORP.	885535104	COMS	2.28	240,700	660,915.59	548,796.01
ACI WORLDWIDE INC	004498101	ACIW	15.90	28,400	835,275.83	451,560.00
ADTRAN INC.	00738A106	ADTN	14.88	33,900	761,887.09	504,432.00
AEROPOSTALE INC	007865108	ARO	16.10	35,500	1,189,312.60	571,550.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	36.19	24,000	1,093,890.54	868,560.00
ALLEGHENY ENERGY INC.	017361106	AYE	33.86	17,800	268,827.11	602,708.00
ALON USA ENERGY INC	020520102	ALJ	9.15	49,300	680,592.87	451,095.00
AMCORE FINL INC	023912108	AMFI	3.62	11,651	91,751.12	42,176.62
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	8.99	51,700	831,290.93	464,783.00
ANSYS INC	03662Q105	ANSS	27.89	24,200	694,754.82	674,938.00
APOLLO INVESTMENT CORP	03761U106	AINV	9.31	25,000	376,767.98	232,750.00
AVIS BUDGET GROUP, INC	053774105	CAR	0.70	69,700	957,254.56	48,790.00
AVOCENT CORPORATION	053893103	AVCT	17.91	28,334	486,609.72	507,461.94
BALLY TECHNOLOGIES INC.	05874B107	BYI	24.03	32,200	1,098,753.60	773,766.00
BANNER CORP	06652V109	BANR	9.41	18,000	426,739.89	169,380.00
BE AEROSPACE INC.	073302101	BEAV	7.69	75,800	1,159,061.37	582,902.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	6.84	62,900	483,694.89	430,236.00
BOWNE & CO INC.	103043105	BNE	5.88	59,500	629,496.22	349,860.00
BRINKS COMPANY	109696104	BCO	26.88	18,000	639,813.56	483,840.00
BRINKS HOME SECURITY	109699108	CFL	21.92	18,000	520,416.78	394,560.00
BROADRIDGE FINANCIAL	11133T103	BR	12.54	45,800	908,310.66	574,332.00
CAPITOL BANCORP LTD	14056D105	CBC	7.80	16,300	460,051.89	127,140.00
CAREER EDUCATION CORP	141665109	CECO	17.94	23,200	451,026.97	416,208.00
CASH AMERICAN INT'L. INC.	14754D100	CSH	27.35	26,100	1,111,884.14	713,835.00
CEC ENTERTAINMENT, INC.	125137109	CEC	24.25	27,062	874,765.21	656,253.50
CELANESE CORP-SERIES A	150870103	CE	12.43	39,000	446,464.37	484,770.00
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	6.49	34,700	578,859.77	225,203.00
CITIZENS REPUBLIC	174420109	CRBC	2.98	357,800	1,867,217.59	1,066,243.99
COLONIAL BANGROUP INC.	195493309	CNB	2.07	239,600	908,904.56	495,972.01
COLUMBIA SPORTSWEAR CO	198516106	COLM	35.37	18,000	751,198.98	636,660.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
COMMERCIAL METALS CO.	201723103	CMC	11.87	57,700	669,857.76	684,899.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	32.82	27,500	941,862.10	902,550.00
CONSECO INC	208464883	CNO	5.18	221,000	1,774,962.92	1,144,780.00
CONVERGYS CORPORATION	212485106	CVG	6.41	79,200	960,818.40	507,672.00
DECKERS OUTDOOR CORP	243537107	DECK	79.87	7,100	878,638.49	567,077.00
DEL MONTE FOODS CO	24522P103	DLM	7.14	113,700	1,095,378.70	811,818.00
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	18.44	10,800	113,926.81	199,152.00
DIEBOLD INC	253651103	DBD	28.09	26,800	749,565.78	752,812.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	14.16	43,900	555,656.83	621,624.00
DOLLAR TREE, INC	256746108	DLTR	41.80	21,900	823,007.84	915,420.00
DREAMWORKS ANIMATION	26153C103	DWA	25.26	16,800	465,005.70	424,368.00
DYCOM INDUSTRIES INC.	267475101	DY	8.22	92,100	1,004,155.96	757,062.00
ENERGY CONVERSION DE	292659109	ENER	25.21	23,200	1,154,337.76	584,872.00
ENERGYSOLUTIONS INC	292756202	ES	5.65	80,900	856,334.71	457,085.00
ENERSYS	29275Y102	ENS	11.00	45,800	295,602.46	503,800.00
ESCO TECHNOLOGIES INC	296315104	ESE	40.95	20,700	672,834.60	847,665.00
EXTREME NETWORKS INC	30226D106	EXTR	2.34	222,300	941,746.49	520,182.00
F5 NETWORKS INC	315616102	FFIV	22.86	32,700	695,245.11	747,522.00
FAIR ISAAC INC.	303250104	FIC	16.86	36,100	1,222,518.68	608,646.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	10.57	54,231	421,258.85	573,224.39
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.75	24,000	443,955.69	354,000.00
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	32.76	19,700	1,035,645.21	645,372.00
GARTNER INC-CL A	366651107	IT	17.83	22,400	442,993.80	399,392.00
GREATBATCH INC.	39153L106	GB	26.46	30,000	760,113.73	793,800.00
GREEN MTN COFFEE ROA	393122106	GMCR	38.70	20,800	638,419.46	804,960.00
GROUP 1 AUTOMOTIVE	398905109	GPI	10.77	17,300	425,593.25	186,321.01
HARLEYSVILLE NATL CO	412850109	HNBC	14.44	23,300	335,214.80	336,452.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	1.79	214,000	1,125,288.75	383,060.00
HEALTH NET INC	42222G108	HNT	10.89	28,300	1,018,429.97	308,187.00
HEALTHSOUTH CORP	421924309	HLS	10.96	42,700	812,581.43	467,992.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 171 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
HEARTLAND PAYMENT SYSTEMS	42235N108	HPY	17.50	31,900	790,423.25	558,250.00
HUNTSMAN CORP	447011107	HUN	3.44	85,300	273,132.82	293,432.00
ILLUMINA INC.	452327109	ILMN	26.05	51,400	1,207,838.87	1,338,970.00
INFORMATICA CORP.	45666Q102	INFA	13.73	60,500	835,853.70	830,665.00
INTUITIVE SURGICAL INC	46120E602	ISRG	126.99	8,200	268,863.37	1,041,318.00
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG	22.72	19,900	558,263.22	452,128.00
JACKSON HEWITT TAX SERVICE INC	468202106	JTX	15.69	37,169	733,316.03	583,181.61
JONES APPAREL GROUP INC	480074103	JNY	5.86	33,400	662,723.85	195,724.00
LAWSON SOFTWARE	52078P102	LWSN	4.74	121,100	962,664.67	574,014.00
LIFE TECHNOLOGIES CORP	53217V109	LIFE	23.31	36,300	1,270,659.94	846,153.00
LITTELFUSE INC	537008104	LFUS	16.60	7,600	240,237.34	126,160.00
LUMINEX CORP DEL	55027E102	LMNX	21.36	31,500	680,655.93	672,840.00
MARTEK BIOSCIENCES CORP	572901106	MATK	30.31	28,500	868,278.69	863,835.00
MARVEL ENTERTAINMENT	57383T103	MVL	30.75	11,800	294,041.89	362,850.00
MASIMO CORP	574795100	MASI	29.83	31,900	963,802.14	951,577.00
MERCANTILE BANK CORP	587376104	MBWM	4.30	33,869	826,336.15	145,636.70
MGIC INVESTMENT CORP	552848103	MTG	3.48	63,100	711,152.04	219,588.00
MIDWEST BANC HOLDING	598251106	MBHI	1.40	43,700	766,125.87	61,180.00
MONSTER WORLDWIDE INC	611742107	MWW	12.09	42,200	539,706.07	510,198.00
MSC.SOFTWARE CORP	553531104	MSCS	6.68	58,400	855,034.24	390,112.00
MTS SYS CORP	553777103	MTSC	26.64	20,100	697,801.71	535,464.00
NATIONAL PENN BANCSH	637138108	NPBC	14.51	30,633	504,794.12	444,484.83
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	22.01	34,700	1,182,220.94	763,747.00
NEWPARK RESOURCES INC.	651718504	NR	3.70	103,400	612,873.68	382,580.00
ONYX PHARMACEUTICALS	683399109	ONXX	34.16	24,900	743,453.49	850,584.00
PANERA BREAD CO	69840W108	PNRA	52.24	22,900	1,174,437.53	1,196,296.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	13.41	44,800	840,183.20	600,768.00
PARK NATL CORP	700658107	PRK	71.75	5,250	591,539.12	376,687.50
PRESIDENTIAL LIFE	740884101	PLFE	9.89	15,700	245,611.57	155,273.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	10.55	38,500	386,148.38	406,175.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
PRICELINE.COM INC	741503403	PCLN	73.65	11,900	342,232.98	876,435.00
RENT-A-CENTER INC	76009N100	RCII	17.65	23,800	376,070.97	420,070.00
RIVERBED TECHNOLOGY INC	768573107	RVBD	11.39	62,700	1,111,848.90	714,153.00
RSC HOLDINGS INC	74972L102	RRR	8.52	75,400	789,767.35	642,408.00
RTI INTERNATIONAL METALS	74973W107	RTI	14.31	42,900	1,023,055.78	613,899.00
RUBY TUESDAY INC	781182100	RT	1.56	70,300	872,734.85	109,668.00
SANDERSON FARMS INC	800013104	SAFM	34.56	19,000	598,983.66	656,640.00
SEACOR SMIT INC.	811904101	CKH	66.65	6,000	330,413.80	399,900.00
SHUFFLE MASTER INC	825549108	SHFL	4.96	113,000	516,223.07	560,479.99
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	4.32	169,896	1,256,326.52	733,950.71
SOUTHERN UNION COMPANY	844030106	SUG	13.04	21,657	388,887.22	282,407.28
STARENT NETWORKS CORP	85528P108	STAR	11.93	79,500	1,206,328.33	948,435.00
STERIS CORP	859152100	STE	23.89	10,800	301,041.19	258,012.00
SYBASE INC.	871130100	SY	24.77	49,900	1,388,125.99	1,236,023.00
SYNAPTICS INC	87157D109	SYNA	16.56	24,600	700,008.80	407,376.00
TEKELEC	879101103	TKLC	13.34	72,000	1,157,586.83	960,480.00
TEMECULA VALLEY BANCORP INC	87972L104	TMCV	0.94	17,700	341,538.45	16,673.40
TEREX CORP	880779103	TEX	17.32	33,300	435,465.66	576,756.01
TESORO CORP	881609101	TSO	13.17	18,000	325,458.80	237,060.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	4.86	82,200	681,069.56	399,492.00
THE BANCORP INC	05969A105	TBBK	3.75	50,370	679,321.76	188,887.50
THORATEC CORP	885175307	THOR	32.49	48,300	1,117,456.02	1,569,267.00
TRIUMPH GROUP INC	896818101	TGI	42.46	15,700	1,108,559.14	666,622.00
TRUE RELIGION APPAREL	89784N104	TRLG	12.44	42,000	1,144,340.56	522,480.00
ULTA SALON COSMETICS & FRAGRANCE	90384S303	ULTA	8.28	59,800	818,569.91	495,144.00
UNITED THERAPEUTICS CORP	91307C102	UTHR	62.55	11,300	1,039,441.68	706,815.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	2,180,065	2,180,065.46	2,180,065.27
VALUECLICK INC.	92046N102	VCLK	6.84	87,300	924,841.28	597,132.00
VARIAN INC.	922206107	VARI	33.51	19,400	755,015.25	650,094.00
VIOPHARMA INC	928241108	VPHM	13.02	31,600	290,333.85	411,432.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 173 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
WEBMD HEALTH CORP CL A	94770V102	WBMD	23.59	16,100	378,096.08	379,798.99
WEBSense INC	947684106	WBSN	14.97	59,400	1,138,746.05	889,218.00
Wendy's/Arby's Group Inc	950587105	WEN	4.94	110,925	576,615.87	547,969.50
WMS Industries Inc	929297109	WMS	26.90	14,550	226,264.33	391,395.00
Wyndham Worldwide Corp	98310W108	WYN	6.55	88,900	430,058.18	582,295.00
Zale Corp.	988858106	ZLC	3.33	79,200	363,397.95	263,736.00
Zenith National Insurance CP	989390109	ZNT	31.57	17,900	752,295.84	565,103.00
COMMON STOCK TOTAL				8,545,063	94,931,504.99	71,750,172.76
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
CAPLEASE INC.	140288101	LSE	1.73	98,900	778,685.83	171,097.00
FIRST INDUSTRIAL RE	32054K103	FR	7.55	58,000	362,884.48	437,900.00
INLAND REAL ESTATE CORP	457461200	IRC	12.98	36,000	454,867.44	467,280.00
KITE REALTY GROUP TRUST	49803T102	KRG	5.56	54,000	666,245.31	300,240.00
LASALLE HOTEL PROPERTIES	517942108	LHO	11.05	38,000	433,262.81	419,900.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	6.19	106,400	1,014,556.27	658,616.00
REAL ESTATE INVESTMENT TRUST TOTAL				391,300	3,710,502.14	2,455,033.00
FULLER THALER - 2000 CORE TOTAL				8,936,363	98,642,007.13	74,205,205.76

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 174 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
ACTUATE CORPORATION	00508B102	ACTU	2.96	120,100	431,107.69	355,496.00
ADOLOR CORP	00724X102	ADLR	1.66	57,500	170,617.45	95,449.99
ALMOST FAMILY INC	020409108	AFAM	44.98	13,600	682,085.24	611,728.00
AMERICAN ITALIAN PASTA COMPANY	027070101	AIPC	22.34	26,800	605,951.41	598,712.00
ASPENBIO PHARMA INC	045346103	APPY	6.17	116,500	497,106.47	718,805.00
AUTOBYTEL INC	05275N106	ABTL	0.45	187,900	585,243.67	84,555.00
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.85	372,300	712,954.50	316,455.00
BERRY PETROLEUM CO	085789105	BRY	7.56	38,800	322,699.59	293,328.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLGM	0.37	233,500	429,838.94	86,394.99
CALIFORNIA COASTAL COMM INC	129915203	CALC	0.50	16,200	283,858.20	8,100.00
CASUAL MALE RETAIL GROUP INC	148711104	CMRG	0.52	262,000	154,323.86	136,240.00
CATAPULT COMMUNICATIONS CORP	149016107	CATT	6.57	73,200	719,058.87	480,924.00
CENTRAL GARDEN & PET	153527106	CENT	5.86	102,700	629,008.65	601,822.00
CEVA INC	157210105	CEVA	7.00	73,000	615,849.75	511,000.00
CHAMPION ENTERPRISES INC.	158496109	CHB	0.56	211,300	134,027.59	118,328.00
COST PLUS INC	221485105	CPWM	0.94	149,400	629,246.13	140,137.20
CRYOLIFE INC	228903100	CRY	9.71	59,300	718,542.87	575,803.00
CYBERONICS INC	23251P102	CYBX	16.57	31,400	414,727.18	520,298.00
DAYSTAR TECHNOLOGIES INC	23962Q100	DSTI	0.94	138,300	653,961.08	130,002.00
DECKERS OUTDOOR CORP	243537107	DECK	79.87	10,500	382,516.89	838,635.00
DIAMOND FOODS INC	252603105	DMND	20.15	36,000	639,092.90	725,400.00
DIGI INTERNATIONAL INC	253798102	DGII	8.11	45,400	449,035.99	368,194.00
DITECH NETWORKS	25500T108	DITC	0.82	161,600	609,232.00	132,350.40
DIVX INC	255413106	DIVX	5.23	50,200	341,367.29	262,546.00
DOV PHARMACEUTICAL WARRANTS	259858124		0.00	341,330	0.00	
EDDIE BAUER HOLDING INC	071625107	EBHI	0.51	73,300	619,885.93	37,383.00
EF JOHNSON TECHNOLOGY	26843B101	EFJI	1.34	124,000	684,247.43	166,160.00
ELECTROGLAS INC.	285324109	EGLS	0.14	103,800	250,881.47	14,843.40
ENTROPIC COMMUNICATIONS INC	29384R105	ENTR	0.50	127,700	252,933.80	63,849.98
EXPRESSJET HOLDINGS INC	30218U306	XJT	1.70	90,200	115,099.08	153,340.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
GREAT ATL & PAC TEA	390064103	GAP	6.27	56,300	351,013.61	353,001.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	5.54	51,473	681,429.42	285,160.42
HOT TOPIC INC	441339108	HOTT	9.27	75,400	522,999.40	698,958.00
IMMERSION CORPORATION	452521107	IMMR	5.89	81,100	1,322,663.60	477,679.00
IMMUNOGEN INC	45253H101	IMGN	4.29	133,200	625,439.70	571,428.00
INTEGRATED SILICON SOLUTION	45812P107	ISSI	1.63	105,800	690,444.82	172,454.01
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	6.41	39,800	395,792.78	255,117.99
ISLE OF CAPRI CASINOS	464592104	ISLE	3.20	71,800	924,468.89	229,760.01
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	26.15	24,200	590,588.90	632,830.00
LAKES ENTERTAINMENT INC	51206P109	LACO	4.02	107,800	542,378.78	433,356.01
LANDRY'S RESTAURANTS INC.	51508L103	LNK	11.60	46,200	627,223.46	535,920.00
LEADIS TECHNOLOGY INC	52171N103	LDIS	0.33	95,800	232,220.35	31,614.00
LODGENET ENTMT CORP	540211109	LNET	0.70	75,000	487,794.98	52,499.99
LOOKSMART LTD	543442503	LOOK	1.63	69,200	250,228.75	112,796.00
MADDEN STEVEN LTD	556269108	SHOO	21.32	23,600	485,432.42	503,152.00
MATTSON TECHNOLOGY INC	577223100	MTSN	1.41	92,304	451,657.90	130,148.63
MAXYGEN INC	577776107	MAXY	8.92	82,400	355,517.09	735,008.00
MICREL INCORPORATED	594793101	MCRL	7.31	78,300	509,587.33	572,373.00
MONOGRAM BIOSCIENCES INC	60975U207	MGRM	2.60	39,250	256,028.51	102,050.21
MONTEREY PASTA CO	612570101	PSTA	1.06	72,913	318,652.77	77,287.78
MOSYS INC.	619718109	MOSY	2.10	157,300	302,802.50	330,330.00
MTR GAMING GROUP INC	553769100	MNTG	1.68	66,200	471,998.28	111,216.00
NABI BIOPHARMACEUTIC	629519109	NABI	3.35	177,500	710,726.65	594,625.00
NAUTILUS INC	63910B102	NLS	2.21	77,500	520,263.20	171,275.00
NETSCOUT SYS INC	64115T104	NTCT	8.62	69,600	787,390.92	599,952.00
NOVEN PHARMACEUTICALS INC	670009109	NOVN	11.00	41,300	498,891.09	454,300.00
OPENWAVE SYS INC	683718308	OPWV	0.65	261,700	138,291.83	170,105.00
OPLINK COMMUNICATION	68375Q403	OPLK	8.60	63,800	567,590.44	548,680.00
PEP BOYS MM & J	713278109	PBY	4.13	83,700	308,452.90	345,681.00
PHARMACYCLICS INC	716933106	PCYC	0.79	119,500	236,990.27	94,405.02

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
PHOENIX TECHNOLOGIES LTD	719153108	PTEC	3.50	76,700	647,295.01	268,450.00
PIXELWORKS INC	72581M305	PXLW	0.73	94,900	331,477.85	69,277.00
POWELL INDS INC	739128106	POWL	29.02	17,900	907,096.08	519,458.00
QUANTUM FUEL SYSTEMS TECH WW INC	74765E109	QTWW	0.85	250,023	206,044.75	212,519.55
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	9.31	121,000	124,358.06	1,126,510.00
REVLON INC - CL A	761525609	REV	6.67	45,360	543,879.44	302,551.20
RIGHTNOW TECHNOLOGIES INC	76657R106	RNOW	7.73	46,400	336,841.71	358,672.00
RUBY TUESDAY INC	781182100	RT	1.56	57,200	353,653.18	89,232.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	3.53	73,000	646,013.75	257,690.00
SEACHANGE INTERNATIONAL	811699107	SEAC	7.21	92,100	615,501.39	664,041.00
SEQUENOM INC	817337405	SQNM	19.84	56,200	282,958.26	1,115,008.00
SHUFFLE MASTER INC	825549108	SHFL	4.96	106,000	505,722.28	525,760.00
SMART BALANCE INC	83169Y108	SMBL	6.80	76,500	460,836.42	520,200.00
SONIC SOLUTIONS	835460106	SNIC	1.76	246,600	297,616.33	434,016.00
SOURCEFORGE INC	83616W101	LNUX	0.90	310,400	481,120.00	279,360.00
STAMPS COM INC	852857200	STMP	9.83	44,715	626,053.97	439,548.45
SYNOVIS LIFE TECHNOLOGIES INC	87162G105	SYNO	18.74	53,301	1,093,357.83	998,860.74
TITAN MACHINERY INC	88830R101	TITN	14.06	31,600	975,159.51	444,296.00
TRANS WORLD ENTERTAINMENT CP	89336Q100	TWMC	1.31	83,600	231,290.06	109,516.00
TRANSWITCH CORP	894065101	TXCC	0.28	484,991	710,117.74	135,797.48
TREX COMPANY INC	89531P105	TWP	16.46	39,400	681,499.54	648,524.01
ULTRATECH INC	904034105	UTEK	11.96	43,200	570,655.97	516,672.00
UNIFI INC	904677101	UFI	2.82	168,500	488,680.66	475,170.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	138,444	138,443.88	138,443.93
VALENCE TECHNOLOGY INC	918914102	VLNC	1.82	236,800	316,273.89	430,976.00
VALUEVISION MEDIA INC	92047K107	VVTV	0.33	118,400	875,489.41	39,072.00
VERAZ NETWORKS INC	923359103	VRAZ	0.41	155,350	199,792.73	63,693.49
WPT ENTERPRISES INC	98211W108	WPTE	0.43	42,664	22,960.21	18,345.52
YOUTBET.COM INC	987413101	UBET	0.87	319,700	906,414.22	278,139.00
ZALE CORP.	988858106	ZLC	3.33	77,600	308,406.03	258,408.00

Monthly Market

As Of 12/31/2008

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: DOMESTIC EQUITIES - External</div> <div>Market: SMALL CAP</div> <div>Portfolio: 6FT</div> <div>Instrument: COM</div> <div>FULLER & THALER - 2000 MICROCAP COMMON STOCK</div> </div>						
ZIPREALTY INC	98974V107	ZIPR	2.65	115,400	449,084.35	305,810.01
COMMON STOCK TOTAL				9,811,718	44,233,557.97	31,573,460.41
FULLER & THALER - 2000 MICROCAP TOTAL				9,811,718	44,233,557.97	31,573,460.41

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 178 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
AAR CORPORATION	000361105	AIR	18.41	169,700	3,552,433.99	3,124,177.00
AMETEK INC.	031100100	AME	30.21	15,650	233,565.47	472,786.50
ANIXTER INTERNATIONAL INC.	035290105	AXE	30.12	153,273	7,246,992.90	4,616,582.78
APTAR GROUP INC.	038336103	ATR	35.24	57,918	1,711,675.40	2,041,030.32
AQUA AMERICA INC	03836W103	WTR	20.59	28,646	498,333.62	589,821.15
ARCH CHEMICALS INC.	03937R102	ARJ	26.07	83,900	2,979,469.85	2,187,273.00
AUTOLIV, INC	052800109	ALV	21.46	125,100	4,119,870.13	2,684,646.00
AVISTA CORP	05379B107	AVA	19.38	111,275	2,260,364.27	2,156,509.50
BALDOR ELECTRIC	057741100	BEZ	17.85	156,000	4,730,211.22	2,784,600.00
BANCORPSOUTH INC	059692103	BXS	23.36	36,300	721,906.66	847,968.00
BEACON ROOFING SUPPLY INC	073685109	BECN	13.88	70,600	623,221.60	979,928.00
BENIHANA INC	082047101	BNHN	2.10	7,550	163,711.22	15,855.00
BENIHANA INC	082047200	BNHNA	2.10	55,062	569,210.64	115,630.20
BLACK HILLS CORP	092113109	BKH	26.96	92,913	3,281,673.98	2,504,934.48
BOSTON BEER INC	100557107	SAM	28.40	30,555	1,108,511.39	867,762.00
BRINKER INTERNATIONAL INC	109641100	EAT	10.54	307,700	4,226,028.65	3,243,158.00
BRISTOW GRP	110394103	BRS	26.79	109,001	4,295,978.96	2,920,136.79
CABOT CORP	127055101	CBT	15.30	156,426	4,738,994.88	2,393,317.78
CARLISLE COS INC	142339100	CSL	20.70	239,961	7,769,388.38	4,967,192.73
CARPENTER TECHNOLOGY	144285103	CRS	20.54	83,700	3,039,358.23	1,719,198.00
CASEY'S GENERAL STORES INC.	147528103	CASY	22.77	15,952	364,070.83	363,227.04
CASTLE (A.M.) & CO.	148411101	CAS	10.83	48,091	737,884.23	520,825.53
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC	19.70	85,300	2,609,760.33	1,680,410.00
COMMERCIAL METALS CO.	201723103	CMC	11.87	87,500	1,063,553.38	1,038,625.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX	8.15	83,206	2,183,024.65	678,128.90
COMSTOCK RESOURCES INC	205768203	CRK	47.25	13,100	502,554.72	618,975.00
CRACKER BARREL OLD COUNTRY STORE	22410J106	CBRL	20.59	48,098	1,156,457.94	990,337.82
CULLEN/FROST BANKERS INC	229899109	CFR	50.68	64,800	2,517,341.59	3,284,064.00
CURTISS-WRIGHT CORP.	231561101	CW	33.39	219,422	7,517,442.30	7,326,500.56
CYTEC INDUSTRIES	232820100	CYT	21.22	80,581	4,196,216.49	1,709,928.82

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 179 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
DONALDSON CO INC	257651109	DCI	33.65	37,600	1,005,632.39	1,265,240.00
DRESS BARN INC.	261570105	DBRN	10.74	69,489	872,503.14	746,311.86
DSW INC-CLASS A	23334L102	DSW	12.46	76,800	1,045,780.71	956,928.00
ENERSYS	29275Y102	ENS	11.00	96,800	1,507,031.15	1,064,800.00
ENPRO INDUSTRIES INC	29355X107	NPO	21.54	37,172	761,187.48	800,684.88
FINANCIAL FEDERAL CORP.	317492106	FIF	23.27	167,880	4,334,634.55	3,906,567.60
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	10.57	73,382	792,721.69	775,644.64
FIRST MIDWEST BANCORP INC.	320867104	FMBI	19.97	28,799	839,295.07	575,116.02
FOREST OIL CORP.	346091705	FST	16.49	55,700	849,042.81	918,493.00
FOSSIL INC.	349882100	FOSL	16.70	129,900	3,189,642.95	2,169,330.01
GAIAM INC	36268Q103	GAIA	4.62	29,360	398,614.23	135,643.20
GATX CORP	361448103	GMT	30.97	85,981	3,208,343.56	2,662,831.57
GENESCO INC.	371532102	GCO	16.92	40,380	948,005.78	683,229.60
GIBRALTAR INDUSTRIES INC	374689107	ROCK	11.94	37,577	576,344.37	448,669.38
GILDAN ACTIVEWEAR INC - CL A	375916103	GIL	11.76	68,500	630,655.92	805,560.00
GOODRICH PETROLEUM CORP	382410405	GDP	29.95	23,200	803,355.14	694,840.00
GRANITE CONSTRUCTION INC	387328107	GVA	43.93	62	1,837.38	2,723.65
GREIF INC	397624107	GEF	33.43	33,641	1,227,589.44	1,124,618.63
HCC INSURANCE HOLDINGS INC.	404132102	HCC	26.75	21,900	509,130.04	585,825.00
HEALTHSPRING INC	42224N101	HS	19.97	116,700	2,344,521.23	2,330,499.04
HEARTLAND EXPRESS INC.	422347104	HTLD	15.76	186,096	2,784,624.36	2,932,872.95
HELMERICH & PAYNE, INC	423452101	HP	22.75	12,330	240,744.22	280,507.50
HEXCEL CORP	428291108	HXL	7.39	296,065	4,623,702.66	2,187,920.35
IBERIABANK CORP	450828108	IBKC	48.00	5,500	220,000.00	264,000.00
IDEX CORPORATION	45167R104	IEX	24.15	20,050	492,821.00	484,207.50
II VI INC	902104108	IIVI	19.09	16,221	279,515.55	309,658.89
INTERMAC, INC	458786100	IN	13.28	229,686	5,206,158.33	3,050,230.08
JACK IN THE BOX INC.	466367109	JACK	22.09	68,500	1,262,825.12	1,513,165.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	19.05	102,700	1,971,194.29	1,956,435.00
KENNAMETAL INC	489170100	KMT	22.19	104,000	2,516,018.45	2,307,760.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 180 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
KEY ENERGY SERVICES INC	492914106	KEG	4.41	131,000	1,711,676.70	577,710.00
KHD HUMBOLDT WEDAG INTL LTD	482462108	KHD	11.17	19,800	194,434.02	221,166.00
KIRBY CORP.	497266106	KEX	27.36	77,600	2,356,743.77	2,123,136.00
KNIGHT TRANSPORTATION INC	499064103	KNX	16.12	35,100	629,381.15	565,812.00
KOPPERS HOLDINGS INC	50060P106	KOP	21.62	92,100	1,783,449.46	1,991,202.00
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	24.01	18,700	310,837.38	448,987.00
MACROVISION SOLUTIONS CORP	55611C108	MVSN	12.65	249,673	5,029,806.57	3,158,363.45
MARTEK BIOSCIENCES CORP	572901106	MATK	30.31	24,830	641,034.91	752,597.30
MAX CAPITAL GROUP	G6052F103	MXGL	17.70	103,385	2,319,278.72	1,829,914.50
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	4.02	82,500	953,371.67	331,650.00
MEDICINES COMPANY	584688105	MDCO	14.73	172,200	3,309,255.65	2,536,506.00
MGE ENERGY INC	55277P104	MGEE	33.00	18,377	620,889.06	606,441.00
MICROSEMI CORP	595137100	MSCC	12.64	81,000	1,795,810.99	1,023,840.00
MOOG INC. CL A	615394202	MOG.A	36.57	70,623	1,920,018.66	2,582,683.12
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	36.83	13,600	407,590.31	500,888.00
NAVIGATORS GROUP INC	638904102	NAVX	54.91	6,623	271,158.65	363,668.93
NJ RESOURCES CORP. COMMON	646025106	NJR	39.35	30,850	1,035,318.22	1,213,947.50
NORDSON CORP	655663102	NDSN	32.29	75,683	3,490,617.21	2,443,804.07
NORTHWEST NATURAL GAS CO.	667655104	NWN	44.23	35,400	1,642,393.94	1,565,742.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY	9.25	204,500	2,081,280.14	1,891,625.00
OIL STS INTL INC	678026105	OIS	18.69	29,000	1,013,329.93	542,010.00
OLIN CORP	680665205	OLN	18.08	117,581	2,391,638.69	2,125,864.48
ONYX PHARMACEUTICALS	683399109	ONXX	34.16	119,400	4,173,171.04	4,078,704.00
OSI PHARMACEUTICALS INC	671040103	OSIP	39.05	86,000	3,655,024.52	3,358,300.00
OTTER TAIL CORP	689648103	OTTR	23.33	64,655	1,116,504.11	1,508,401.15
OXFORD INDUSTRIES INC.	691497309	OXM	8.77	10,300	268,941.50	90,331.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	31.67	69,456	1,719,387.54	2,199,671.52
PLEXUS CORP	729132100	PLXS	16.95	112,454	2,206,306.81	1,906,095.30
POLYPORE INTL INC	73179V103	PPO	7.56	139,724	1,234,912.41	1,056,313.44
QUANEX BUILDING PRODUCTS	747619104	NX	9.37	177,808	1,344,795.54	1,666,060.96

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
RAYMOND JAMES FINANCIAL INC	754730109	RJF	17.13	77,600	1,355,634.23	1,329,288.00
RED ROBIN GOURMET BURGERS	75689M101	RRGB	16.83	23,900	689,807.40	402,237.00
RELIANCE STEEL & ALUMINUM	759509102	RS	19.94	118,300	2,527,162.14	2,358,902.00
RLI CORP	749607107	RLI	61.16	10,777	579,095.81	659,121.32
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	20.58	20,300	406,233.82	417,774.00
ROGERS CORP.	775133101	ROG	27.77	111,527	4,884,009.27	3,097,104.79
RUDDICK CORP.	781258108	RDK	27.65	15,303	432,378.62	423,127.95
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	8.57	42,400	529,115.87	363,368.00
SCANSOURCE INC	806037107	SCSC	19.27	156,868	4,303,393.23	3,022,846.35
SCHNITZER STL INDS	806882106	SCHN	37.65	17,000	569,110.27	640,050.00
SIGNATURE BANK	82669G104	SBNY	28.69	51,402	1,412,692.79	1,474,723.37
SILGAN HOLDINGS INC	827048109	SLGN	47.81	18,900	912,935.09	903,609.00
SKILLED HEALTHCARE GROUP INC-CL A	83066R107	SKH	8.44	129,400	1,755,385.63	1,092,136.00
SONIC CORP	835451105	SONC	12.17	147,100	1,996,961.49	1,790,207.00
SONOSITE INC	83568G104	SONO	19.08	31,874	986,461.47	608,155.92
ST MARY LAND & EXPLORATION	792228108	SM	20.31	21,900	823,256.44	444,788.99
SUPERIOR ENERGY SVCS	868157108	SPN	15.93	109,602	2,922,631.41	1,745,959.86
SUSSER HOLDINGS CORP	869233106	SUSS	13.29	106,565	1,551,821.56	1,416,248.84
TELEFLEX INC	879369106	TFX	50.10	33,000	1,967,540.98	1,653,300.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	13.36	27,023	448,108.94	361,027.28
THOMAS & BETTS CORP.	884315102	TNB	24.02	23,700	643,407.11	569,274.00
TOMO THERAPY INC	890088107	TOMO	2.38	104,142	663,475.90	247,857.96
UGI CORP	902681105	UGI	24.42	118,600	3,076,493.26	2,896,212.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	26.91	72,399	2,472,664.76	1,948,257.09
URS CORPORATION	903236107	URS	40.77	114,200	3,146,196.73	4,655,933.97
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	4,526,019	4,526,019.43	4,526,018.82
UTI WORLDWIDE INC	G87210103	UTIW	14.34	100,200	1,859,146.75	1,436,868.00
WABCO HOLDINGS INC	92927K102	WBC	15.79	53,700	894,458.38	847,923.00
WASHINGTON FEDERAL INC.	938824109	WFSL	14.96	42,000	672,497.53	628,320.00
WASTE CONNECTIONS INC	941053100	WCN	31.57	30,400	887,674.58	959,728.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> Group: DOMESTIC EQUITIES - External Market: SMALL CAP Portfolio: 6LA Instrument: COM </div> <div>LORD, ABBETT - 2000 VALUE COMMON STOCK</div>						
WATSON PHARMACEUTICALS INC.	942683103	WPI	26.57	69,000	1,653,939.29	1,833,330.00
WESTAR ENERGY INC.	95709T100	WR	20.51	71,700	1,824,161.09	1,470,567.00
COMMON STOCK TOTAL				14,175,973	231,164,911.45	188,869,544.48
LORD, ABBETT - 2000 VALUE TOTAL				14,175,973	231,164,911.45	188,869,544.48

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
ACTUANT CORP CL A	00508X203	ATU	19.02	172,820	3,630,982.79	3,287,036.40
ADVISORY BOARD CO/THE	00762W107	ABCO	22.30	108,282	4,661,084.97	2,414,688.60
ALBEMARLE CORP	012653101	ALB	22.30	70,800	2,851,878.66	1,578,840.00
AMEDISYS INC	023436108	AMED	41.34	125,849	4,376,803.21	5,202,597.65
AMERICAN REPROGRAPHICS CO	029263100	ARP	6.90	164,000	4,485,658.45	1,131,600.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	8.46	168,388	3,399,612.24	1,424,562.47
ARENA RESOURCES INC	040049108	ARD	28.09	76,200	3,249,786.65	2,140,458.00
BEACON ROOFING SUPPLY INC	073685109	BECN	13.88	229,101	4,075,220.67	3,179,921.88
BELDEN INC	077454106	BDC	20.88	57,500	1,149,780.93	1,200,600.00
BROWN & BROWN INC	115236101	BRO	20.90	19,000	379,274.12	397,100.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	18.52	30,226	700,147.26	559,785.52
CARBO CERAMICS, INC.	140781105	CRR	35.53	37,512	1,639,020.11	1,332,801.36
CATALYST HEALTH SOLUTIONS INC	14888B103	CHSI	24.35	130,968	3,553,417.71	3,189,070.80
CHIPOTLE MEXICAN CL B	169656204	CMG.B	57.29	12,300	454,374.38	704,667.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	61.98	23,700	1,179,584.33	1,468,926.01
CLARCOR INC.	179895107	CLC	33.18	89,402	2,763,103.17	2,966,358.36
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	25.61	24,600	1,460,505.50	630,006.00
COMSTOCK RESOURCES INC	205768203	CRK	47.25	91,124	2,719,071.79	4,305,609.00
COOPER COMPANIES INC.	216648402	COO	16.40	133,600	5,056,227.63	2,191,040.00
CUBISTS PHARMACEUTICALS	229678107	CBST	24.16	51,170	1,110,617.54	1,236,267.20
CURTISS-WRIGHT CORP.	231561101	CW	33.39	84,100	3,173,573.49	2,808,099.00
CYTEC INDUSTRIES	232820100	CYT	21.22	39,500	2,310,561.05	838,190.00
DEALERTRACK HOLDINGS INC	242309102	TRAK	11.89	110,600	2,120,305.10	1,315,034.00
EXCO RESOURCES INC	269279402	XCO	9.06	246,600	3,152,566.70	2,234,196.00
FARO TECHNOLOGIES INC	311642102	FARO	16.86	96,107	2,617,242.95	1,620,364.02
FORMFACTOR INC	346375108	FORM	14.60	95,050	1,907,183.97	1,387,730.00
FOSTER WHEELER LTD	G36535139	FWLT	23.38	41,468	1,533,828.17	969,521.84
FTI CONSULTING INC	302941109	FCN	44.68	43,300	1,883,532.77	1,934,644.00
GARDNER DENVER MACHINERY	365558105	GDI	23.34	43,700	1,777,036.81	1,019,958.00
GLOBAL PAYMENTS INC	37940X102	GPN	32.79	88,600	3,368,346.42	2,905,194.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
GRACO INC.	384109104	GGG	23.73	111,500	4,358,491.03	2,645,895.00
HANSEN NATURAL CORP	411310105	HANS	33.53	52,300	1,310,772.15	1,753,619.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	26.75	194,950	4,955,244.24	5,214,912.50
HEARTLAND EXPRESS INC.	422347104	HTLD	15.76	174,200	2,571,823.94	2,745,392.00
HECKMANN CORP	422680108	HEK	5.65	39,300	232,471.67	222,045.00
HEICO CORP	422806109	HEI	38.83	40,009	1,447,534.67	1,553,549.47
HEICO CORP-CL A	422806208	HEI.A	28.96	19,061	583,359.07	552,006.56
HEXCEL CORP	428291108	HXL	7.39	121,916	2,153,559.00	900,959.24
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	26.27	88,845	2,234,735.15	2,333,958.15
ICON PLC - ADR	45103T107	ICLR	19.69	165,158	3,337,659.77	3,251,961.02
IDEX CORPORATION	45167R104	IEX	24.15	92,100	2,679,706.98	2,224,215.00
IMMUCOR INC	452526106	BLUD	26.58	97,814	2,956,151.80	2,599,896.12
J & J SNACK FOODS CORP	466032109	JJSF	35.88	65,232	1,312,882.15	2,340,524.16
JONES LANG LASALLE I	48020Q107	JLL	27.70	23,000	656,822.93	637,100.00
KFORCE INC	493732101	KFRC	7.68	145,386	1,977,976.04	1,116,564.48
KNIGHT TRANSPORTATION INC	499064103	KNX	16.12	197,500	3,155,358.81	3,183,700.00
LADISH INC	505754200	LDSH	13.85	15,642	532,665.44	216,641.70
LITTELFUSE INC	537008104	LFUS	16.60	43,171	1,439,410.61	716,638.60
MARTEK BIOSCIENCES CORP	572901106	MATK	30.31	60,691	1,469,711.08	1,839,544.21
MEASUREMENT SPECIALITIES INC	583421102	MEAS	6.95	126,039	2,765,698.74	875,971.05
MOOG INC. CL A	615394202	MOG.A	36.57	33,207	1,383,348.38	1,214,379.99
MPS GROUP INC	553409103	MPS	7.53	92,900	771,400.17	699,537.00
NATCO GROUP INC	63227W203	NTG	15.18	66,709	3,183,133.40	1,012,642.62
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	13.36	195,979	4,578,557.25	2,618,279.44
PERKIN ELMER INC	714046109	PKI	13.91	188,000	4,205,133.69	2,615,080.00
PETMED EXPRESS INC	716382106	PETS	17.63	68,731	816,353.18	1,211,727.53
PHASE FORWARD INC	71721R406	PFWD	12.52	117,996	1,727,907.01	1,477,309.92
POWER INTEGRATIONS INC	739276103	POWI	19.88	137,173	2,187,897.39	2,726,999.24
PRIVATEBANCORP INC	742962103	PVTB	32.46	84,013	2,614,982.10	2,727,061.98
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	27.85	106,300	3,551,083.41	2,960,455.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 185 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
REGAL BELOIT	758750103	RBC	37.99	40,800	1,295,761.61	1,549,992.00
RELIANCE STEEL & ALUMINUM	759509102	RS	19.94	42,300	1,832,257.32	843,462.00
ROBERT HALF INTL INC	770323103	RHI	20.82	85,900	1,607,479.79	1,788,438.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	8.57	135,150	1,268,040.00	1,158,235.50
SCANSOURCE INC	806037107	SCSC	19.27	147,258	4,264,939.84	2,837,661.66
SOLERA HOLDINGS INC	83421A104	SLH	24.10	162,500	3,591,387.55	3,916,250.00
SONOCO PRODUCTS CO	835495102	SON	23.16	28,100	661,296.16	650,796.00
STRATASYS INC	862685104	SSYS	10.75	68,587	1,061,388.33	737,310.25
SYKES ENTERPRISES	871237103	SYKE	19.12	158,749	2,657,658.68	3,035,280.89
SYMMETRY MEDICAL INC.	871546206	SMA	7.97	222,800	3,970,621.95	1,775,716.00
TECHNE CORPORATION	878377100	TECH	64.52	43,205	2,485,591.86	2,787,586.60
TOWER GROUP INC	891777104	TWGP	28.21	82,900	2,264,503.06	2,338,609.00
UNIVERSAL ELECTRONICS INC	913483103	UEIC	16.22	111,410	2,138,929.45	1,807,070.20
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	6,703,678	6,703,681.19	6,703,678.25
VCA ANTECH INC	918194101	WOOF	19.88	169,700	5,327,127.04	3,373,636.00
VERIGY LTD	Y93691106	VRGY	9.62	160,020	2,941,251.79	1,539,392.40
VITAL IMAGES INC	92846N104	VTAL	13.91	83,326	1,515,373.11	1,159,064.66
WATSCO INC.	942622200	WSO	38.40	91,964	4,073,052.05	3,531,417.60
WEBSense INC	947684106	WBSN	14.97	144,500	2,732,699.78	2,163,165.01
COMMON STOCK TOTAL				14,353,236	196,285,201.35	157,460,195.11
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
FIRST POTOMAC REALTY TRUST	33610F109	FPO	9.30	151,800	2,858,148.70	1,411,740.00
REAL ESTATE INVESTMENT TRUST TOTAL				151,800	2,858,148.70	1,411,740.00
LORD, ABBETT - 2000 CORE TOTAL				14,505,036	199,143,350.05	158,871,935.11

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 186 of 342

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	5.16	111,965	1,569,988.68	577,739.39
AFFILIATED MANAGERS GROUP	008252108	AMG	41.92	69,483	3,531,631.65	2,912,727.36
AMERICAN REPROGRAPHICS CO	029263100	ARP	6.90	171,365	2,987,051.17	1,182,418.50
ANSYS INC	03662Q105	ANSS	27.89	117,301	3,669,588.80	3,271,524.89
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	28.44	82,449	1,877,984.65	2,344,849.56
BIOMARIN PHARMACEUTI	09061G101	BMRN	17.80	110,601	3,202,835.12	1,968,697.80
BJ'S RESTAURANTS INC	09180C106	BJRI	10.77	159,143	2,400,765.60	1,713,970.12
BROWN & BROWN INC	115236101	BRO	20.90	42,861	911,425.01	895,794.90
CARBO CERAMICS, INC.	140781105	CRR	35.53	22,753	1,017,507.04	808,414.09
CBEYOND INC	149847105	CBEY	15.98	122,166	3,149,739.85	1,952,212.68
COMSCORE INC	20564W105	SCOR	12.75	78,663	1,617,302.75	1,002,953.25
CORE LABORATORIES N.V.	N22717107	CLB	59.86	45,940	4,878,343.99	2,749,968.40
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	22.06	31,319	1,484,506.50	690,897.14
DOLLAR TREE, INC	256746108	DLTR	41.80	89,866	2,697,406.05	3,756,398.80
FASTENAL CO	311900104	FAST	34.85	56,588	1,451,245.14	1,972,091.80
FINANCIAL FEDERAL CORP.	317492106	FIF	23.27	106,553	2,259,871.89	2,479,488.31
FLIR SYSTEMS INC	302445101	FLIR	30.68	112,762	1,668,095.80	3,459,538.16
FORMFACTOR INC	346375108	FORM	14.60	60,364	1,554,629.96	881,314.40
GFI GROUP INC	361652209	GFIG	3.54	475,242	4,959,634.29	1,682,356.68
HIBBETT SPORTS INC.	428567101	HIBB	15.71	134,449	3,333,430.01	2,112,193.79
HITTITE MICROWAVE CORP	43365Y104	HITT	29.46	75,335	2,640,759.88	2,219,369.11
I-FLOW CORP	449520303	IFLO	4.80	145,983	2,276,259.66	700,718.40
IHS INC-CLASS A	451734107	IHS	37.42	93,723	3,780,412.14	3,507,114.66
ITC HOLDINGS CORP	465685105	ITC	43.68	20,168	867,706.07	880,938.24
KAYDON CORP	486587108	KDN	34.35	65,649	3,229,521.46	2,255,043.15
LIFE TIME FITNESS INC	53217R207	LTM	12.95	72,442	2,571,368.07	938,123.91
LINCARE HOLDINGS INC.	532791100	LNCR	26.93	132,231	4,131,515.37	3,560,980.83
LKQ CORP	501889208	LKQX	11.66	306,816	3,098,534.34	3,577,474.56
MARTEK BIOSCIENCES CORP	572901106	MATK	30.31	36,214	1,141,688.60	1,097,646.34
MASIMO CORP	574795100	MASI	29.83	31,897	1,080,803.62	951,487.51

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 187 of 342

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						
MONOTYPE IMAGING HOLDINGS INC	61022P100	TYPE	5.80	107,137	1,327,956.00	621,394.60
NATCO GROUP INC	63227W203	NTG	15.18	84,589	3,385,387.66	1,284,061.02
NATIONAL INSTRUMENTS CORP.	636518102	NATI	24.36	137,786	3,492,830.45	3,356,466.96
NEUSTAR INC-CLASS A	64126X201	NSR	19.13	196,377	5,118,373.92	3,756,692.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	13.36	136,863	3,260,445.08	1,828,489.68
PATTERSON-UTI ENERGY INC	703481101	PTEN	11.51	121,178	2,118,176.40	1,394,758.78
PHILLIPS-VAN HEUSEN	718592108	PVH	20.13	101,684	3,339,380.11	2,046,898.92
POLYCOM INC.	73172K104	PLCM	13.51	179,042	3,689,083.20	2,418,857.42
PSS WORLD MEDICAL INC.	69366A100	PSSI	18.82	57,900	1,093,791.49	1,089,678.00
RESMED INC	761152107	RMD	37.48	96,694	2,761,855.30	3,624,091.12
RESOURCES CONNECTION INC	76122Q105	RECN	16.38	127,209	3,437,822.92	2,083,683.42
RITCHIE BROS. AUCTIONEERS	767744105	RBA	21.42	43,657	802,222.94	935,132.94
SIGNATURE BANK	82669G104	SBNY	28.69	27,631	808,876.29	792,733.39
SOLERA HOLDINGS INC	83421A104	SLH	24.10	99,473	2,637,376.80	2,397,299.30
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	17.25	111,970	2,956,122.98	1,931,482.50
STANTEC INC	85472N109	STN	24.70	196,105	5,620,762.76	4,843,793.50
STERICYCLE INC	858912108	SRCL	52.08	55,844	2,022,056.73	2,908,355.52
SURMODICS INC	868873100	SRDX	25.27	59,502	2,329,441.66	1,503,615.55
TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH	7.75	134,778	1,745,886.90	1,044,529.50
THOR INDUSTRIES INC	885160101	THO	13.18	142,450	4,235,225.61	1,877,491.00
TRANSDIGM GROUP INC	893641100	TDG	33.57	70,985	2,169,340.71	2,382,966.45
ULTA SALON COSMETICS & FRAGRANCE	90384S303	ULTA	8.28	96,754	902,207.29	801,123.12
UNITED THERAPEUTICS CORP	91307C102	UTHR	62.55	15,360	1,043,373.20	960,768.00
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	3,383,942	3,383,942.07	3,383,942.02
UTI WORLDWIDE INC	G87210103	UTIW	14.34	79,984	1,211,178.10	1,146,970.56
VCA ANTECH INC	918194101	WOOF	19.88	169,912	4,753,428.37	3,377,850.56
VISTAPRINT LTD	G93762204	VPRT	18.61	98,870	2,760,791.39	1,839,970.70
WASTE CONNECTIONS INC	941053100	WCN	31.57	72,874	1,972,627.55	2,300,632.18
WUXI PHARMATECH ADR	929352102	WX	7.99	88,667	1,543,736.20	708,449.33
COMMON STOCK TOTAL				9,477,508	150,965,253.24	116,746,624.77

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
M.A. WEATHERBIE - 2000 GROWTH TOTAL				9,477,508	150,965,253.24	116,746,624.77

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						
AMEDISYS INC	023436108	AMED	41.34	19,005	900,099.63	785,666.70
AMERICAN PUBLIC EDUCATION	02913V103	APEI	37.19	41,656	1,442,861.38	1,549,186.64
ATHENAHEALTH INC	04685W103	ATHN	37.62	68,870	2,087,390.58	2,590,889.37
BJ'S RESTAURANTS INC	09180C106	BJRI	10.77	50,720	385,298.19	546,254.40
BLACKBOARD INC	091935502	BBBB	26.23	21,850	864,318.50	573,125.50
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	18.52	26,680	770,628.78	494,113.59
CARRIZO OIL & GAS INC	144577103	CRZO	16.10	51,250	1,755,604.60	825,125.00
CBeyond INC	149847105	CBEY	15.98	28,530	447,708.04	455,909.40
CELERA GROUP	15100E106	CRA	11.13	126,824	1,852,998.31	1,411,551.12
CHART INDUSTRIES INC	16115Q308	GTLS	10.63	43,055	1,750,086.49	457,674.65
CHICAGO BRIDGE & IRON COMPANY	167250109	CBI	10.05	16,422	383,339.63	165,041.10
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	61.98	10,640	518,715.00	659,467.20
COMSTOCK RESOURCES INC	205768203	CRK	47.25	10,695	483,061.96	505,338.75
CONCUR TECHNOLOGIES INC	206708109	CNQR	32.82	48,988	1,045,644.00	1,607,786.16
CONSTANT CONTACT INC	210313102	CTCT	13.25	79,237	1,621,041.39	1,049,890.25
CYBERSOURCE CORP	23251J106	CYBS	11.99	119,825	2,023,992.84	1,436,701.75
DATA DOMAIN INC	23767P109	DDUP	18.80	64,780	1,460,362.08	1,217,864.02
DTS INC	23335C101	DTSI	18.35	53,490	1,723,053.44	981,541.50
EQUINIX INC.	29444U502	EQIX	53.19	42,485	2,123,905.66	2,259,777.15
GENOPTIX INC	37243V100	GXDX	34.08	39,440	1,264,743.02	1,344,115.20
GOODRICH PETROLEUM CORP	382410405	GDP	29.95	51,760	2,058,551.17	1,550,212.00
GRAND CANYON EDUCATION INC	38526M106	LOPE	18.78	24,890	324,090.92	467,434.20
GREEN MTN COFFEE ROA	393122106	GMCR	38.70	50,865	1,695,144.84	1,968,475.50
HMS HOLDINGS CORP	40425J101	HMSY	31.52	9,790	291,673.69	308,580.80
ILLUMINA INC.	452327109	ILMN	26.05	75,842	1,693,495.80	1,975,684.10
JAMES RIVER COAL CO	470355207	JRCC	15.33	58,132	1,711,282.12	891,163.56
K12 INC	48273U102	LRN	18.75	20,675	500,639.87	387,656.25
KNIGHT TRANSPORTATION INC	499064103	KNX	16.12	94,700	1,679,326.34	1,526,564.00
LANDSTAR SYSTEM INC.	515098101	LSTR	38.43	18,570	665,964.70	713,645.10
LINDSAY CORP.	535555106	LNN	31.79	5,620	500,580.37	178,659.81

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 190 of 342

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						
LUMINEX CORP DEL	55027E102	LMNX	21.36	37,030	917,618.31	790,960.80
MEDASSETS INC	584045108	MDAS	14.60	85,800	1,526,837.13	1,252,680.00
NETEZZA CORP	64111N101	NZ	6.64	89,575	1,215,961.03	594,778.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	10.36	54,070	593,181.15	560,165.20
NUVASIVE INC	670704105	NUVA	34.65	55,345	1,209,816.18	1,917,704.25
OLD DOMINION FREIGHT LINE	679580100	ODFL	28.46	44,365	1,335,458.36	1,262,627.90
PANERA BREAD CO	69840W108	PNRA	52.24	2,340	115,320.82	122,241.60
PENN VA CORP	707882106	PVA	25.98	19,017	968,362.28	494,061.66
PHASE FORWARD INC	71721R406	PFWD	12.52	96,080	1,967,015.18	1,202,921.60
STRAYER EDUCATION INC	863236105	STRA	214.41	8,905	1,440,751.61	1,909,321.05
SUCCESSFACTORS INC	864596101	SFSF	5.74	15,910	178,311.83	91,323.39
SYNTEL INC	87162H103	SYNT	23.12	45,390	1,552,749.26	1,049,416.80
T-3 ENERGY SERVICES INC	87306E107	TTES	9.44	11,275	628,636.69	106,436.01
TEAM INC	878155100	TISI	27.70	44,470	1,498,538.95	1,231,819.00
THORATEC CORP	885175307	THOR	32.49	15,400	476,112.34	500,346.00
TITAN INT'L INC.	88830M102	TWI	8.25	106,516	2,751,567.44	878,757.00
URBAN OUTFITTERS INC	917047102	URBN	14.98	68,430	1,099,168.81	1,025,081.40
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	448,636	448,635.70	448,635.71
VISTAPRINT LTD	G93762204	VPRT	18.61	35,455	1,244,627.38	659,817.55
VOCUS INC	92858J108	VOCS	18.21	48,065	1,340,146.84	875,263.65
VOLCANO CORP	928645100	VOLC	15.00	135,210	2,433,323.17	2,028,149.98
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	20.43	32,685	806,992.41	667,754.55
COMMON STOCK TOTAL				2,875,255	61,774,736.21	50,555,357.87
NEXT CENTURY - 2000 GROWTH TOTAL				2,875,255	61,774,736.21	50,555,357.87
SMALL CAP TOTAL				76,916,546	1,043,617,177.46	814,156,792.74
DOMESTIC EQUITIES - External TOTAL				119,558,806	2,128,196,637.69	1,665,458,845.76
DOMESTIC EQUITIES TOTAL				800,797,810.47	24,655,382,495.40	21,408,786,845.79

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: CALL			CALL OPTION			
STLD JAN @ 12.50 CALL	RQL+AR	RQL+AR	0.40	-1,000	-115,479.33	-40,000.00
CALL OPTION TOTAL				-1,000	-115,479.33	-40,000.00
Instrument: COM			COMMON STOCK			
1ST SOURCE CORP	336901103	SRCE	23.63	11,375	210,051.91	268,791.25
3COM CORP.	885535104	COMS	2.28	361,400	1,086,788.82	823,992.01
3M COMPANY	88579Y101	MMM	57.54	1,514,874	91,908,461.06	87,165,849.96
3PAR INC	88580F109	PAR	7.63	24,100	196,337.88	183,883.00
99 CENTS ONLY STORES	65440K106	NDN	10.93	115,200	1,243,521.37	1,259,136.00
AAON INC	000360206	AAON	20.88	51,600	1,032,627.15	1,077,408.00
AAR CORPORATION	000361105	AIR	18.41	175,000	3,640,884.10	3,221,750.00
AARON RENTS INC	002535201	RNT	26.62	75,800	1,726,972.46	2,017,796.00
ABAXIS INC	002567105	ABAX	16.03	9,900	156,407.13	158,697.00
ABBOTT LABORATORIES	002824100	ABT	53.37	2,852,114	105,523,208.68	152,217,324.18
ABERCROMBIE & FITCH CO	002896207	ANF	23.07	1,018,600	73,915,294.80	23,499,102.00
ABINGTON BANCORP INC	00350L109	ABBC	9.25	88,900	872,167.54	822,325.00
ABM INDUSTRIES INC.	000957100	ABM	19.05	2,900	51,564.32	55,245.00
ACADIA PHARMACEUTICALS INC	004225108	ACAD	0.90	106,300	285,245.88	95,670.00
ACCELRYX INC	00430U103	ACCL	4.36	208,900	1,402,056.11	910,804.00
ACCENTURE LTD - CL A	G1150G111	ACN	32.79	1,056,666	43,810,135.77	34,648,078.14
ACCO BRANDS CORP	00081T108	ABD	3.45	6,600	18,249.00	22,770.00
ACCURAY INC	004397105	ARAY	5.16	111,965	1,569,988.68	577,739.39
ACETO CORP	004446100	ACET	10.01	62,995	514,298.61	630,579.95
ACI WORLDWIDE INC	004498101	ACIW	15.90	67,400	1,550,794.51	1,071,660.00
ACME PACKET INC	004764106	APKT	5.26	14,500	64,962.90	76,270.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	20.51	1,400	35,165.31	28,714.00
ACTEL CORPORATION	004934105	ACTL	11.72	64,800	979,065.11	759,456.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	8.64	2,665,356	26,037,586.93	23,028,675.85
ACTUANT CORP CL A	00508X203	ATU	19.02	204,220	4,311,238.13	3,884,264.40
ACTUATE CORPORATION	00508B102	ACTU	2.96	204,100	724,316.50	604,136.00
ACUITY BRANDS INC	00508Y102	AYI	34.91	63,900	2,268,677.13	2,230,749.00
ACURA PHARMACEUTICALS INC	00509L703	ACUR	7.34	5,009	33,055.43	36,766.06

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 192 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ACXIOM CORP.	005125109	ACXM	8.11	67,878	932,748.47	550,490.58
ADAPTEC INC	00651F108	ADPT	3.30	245,800	988,862.77	811,140.01
ADC COMMUNICATIONS INC	000886309	ADCT	5.47	110,696	1,455,988.71	605,507.12
ADMINISTAFF INC	007094105	ASF	21.68	27,100	518,298.58	587,528.00
ADOBE SYSTEMS INC.	00724F101	ADBE	21.29	771,411	19,757,045.16	16,423,340.19
ADOLOR CORP	00724X102	ADLR	1.66	397,300	1,761,459.46	659,517.98
ADTRAN INC.	00738A106	ADTN	14.88	133,200	2,736,452.97	1,982,016.00
ADVANCE AMERICA CASH ADVANCE	00739W107	AEA	1.89	450,100	1,048,185.83	850,689.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	33.65	46,100	1,492,484.66	1,551,265.00
ADVANCED BATTERY TECHNOLOGIE	00752H102	ABAT	2.66	112,500	362,174.50	299,250.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	9.95	101,600	1,844,562.07	1,010,920.00
ADVANCED MEDICAL OPTICS INC	00763M108	EYE	6.61	152,587	3,234,697.75	1,008,600.07
ADVANCED MICRO DEVICES INC.	007903107	AMD	2.16	499,073	2,590,754.79	1,077,997.68
ADVENT SOFTWARE INC	007974108	ADVS	19.97	15,347	708,552.00	306,479.59
ADVISORY BOARD CO/THE	00762W107	ABCO	22.30	127,582	5,101,320.65	2,845,078.60
AEROPOSTALE INC	007865108	ARO	16.10	216,702	5,420,079.07	3,488,902.20
AETNA INC.	00817Y108	AET	28.50	867,400	13,967,109.27	24,720,900.00
AFC ENTERPRISES	00104Q107	AFCE	4.69	42,800	329,635.65	200,732.00
AFFILIATED COMPUTER SERVICES	008190100	ACS	45.95	70,499	3,489,329.06	3,239,429.05
AFFILIATED MANAGERS GROUP	008252108	AMG	41.92	69,483	3,531,631.65	2,912,727.36
AFFYMETRIX INC	00826T108	AFFX	2.99	164,100	1,567,148.99	490,659.00
AFLAC INC	001055102	AFL	45.84	895,026	33,407,340.83	41,027,991.83
AGCO CORP.	001084102	AG	23.59	32,069	1,016,924.92	756,507.71
AGILYSYS INC	00847J105	AGYS	4.29	82,500	1,412,548.67	353,924.99
AGL RESOURCES INC	001204106	ATG	31.35	73,480	2,585,727.31	2,303,598.00
AIR PROD. & CHEM.	009158106	APD	50.27	276,696	25,983,429.77	13,909,507.92
AIRGAS INC	009363102	ARG	38.99	7,555	394,750.61	294,569.45
AIRMEDIA GROUP INC-ADR	009411109	AMCN	4.80	318,000	5,763,299.60	1,526,400.00
AIRVANA INC	00950V101	AIRV	6.12	164,200	862,936.14	1,004,903.99
AK STEEL HOLDING CORP	001547108	AKS	9.32	277,100	9,077,092.21	2,582,572.01
AKAMAI TECHNOLOGIES	00971T101	AKAM	15.09	1,702,600	23,496,479.86	25,692,234.00
ALAMO GROUP INC	011311107	ALG	14.95	31,600	503,559.89	472,420.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ALASKA AIRGROUP INC	011659109	ALK	29.25	164,019	3,082,183.20	4,797,555.75
ALASKA COMMUNICATION	01167P101	ALSK	9.38	123,975	1,260,473.45	1,162,885.50
ALBANY MOLECULAR RESEARCH	012423109	AMRI	9.74	100,200	1,190,023.35	975,948.00
ALBEMARLE CORP	012653101	ALB	22.30	70,800	2,851,878.66	1,578,840.00
ALBERTO CULVER CL-B	013078100	ACV	24.51	248,695	7,740,512.46	6,095,514.45
ALCOA INC.	013817101	AA	11.26	1,281,357	34,949,651.30	14,428,079.82
ALDILA INC	014384200	ALDA	2.37	372,965	6,017,732.17	883,927.05
ALEXANDER & BALDWIN INC	014482103	AXB	25.06	6,237	306,576.64	156,299.22
ALEXION PHARMACEUTICALS INC	015351109	ALXN	36.19	81,600	2,977,633.66	2,953,104.00
ALIGN TECHNOLOGY INC	016255101	ALGN	8.75	53,500	543,686.57	468,125.00
ALKERMES INC.	01642T108	ALKS	10.65	170,600	2,075,051.87	1,816,890.00
ALLEGHENY ENERGY INC.	017361106	AYE	33.86	80,800	3,127,905.71	2,735,888.00
ALLEGIANTRAVEL CO	01748X102	ALGT	48.57	18,400	671,061.33	893,688.00
ALLERGAN INC.	018490102	AGN	40.32	163,961	6,152,113.63	6,610,907.52
ALLETE, INC.	018522300	ALE	32.27	51,600	2,403,975.22	1,665,132.00
ALLIANCE DATA SYSTEM	018581108	ADS	46.53	5,525	237,107.15	257,078.25
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.50	99,000	591,254.60	49,500.00
ALLIANT ENERGY CORPORATION	018802108	LNT	29.18	315,040	12,123,039.60	9,192,867.20
ALLIANT TECHSYSTEMS INC.	018804104	ATK	85.76	94,700	7,034,974.48	8,121,472.00
ALLIED CAP CORP	01903Q108	ALD	2.69	222,500	1,696,965.52	598,525.00
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	40.60	155,400	6,972,132.00	6,309,240.00
ALLIS CHALMERS ENERGY	019645506	ALY	5.50	56,200	351,043.78	309,100.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX	9.92	103,900	1,033,528.43	1,030,688.00
ALLSTATE CORP	020002101	ALL	32.76	853,342	31,624,493.52	27,955,483.92
ALMOST FAMILY INC	020409108	AFAM	44.98	13,600	682,085.24	611,728.00
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY	24.73	69,000	1,784,369.35	1,706,370.00
ALON USA ENERGY INC	020520102	ALJ	9.15	49,300	680,592.87	451,095.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	16.19	37,054	2,291,339.03	599,904.27
ALTERA CORP	021441100	ALTR	16.71	437,057	8,391,257.73	7,303,222.47
ALTRIA GROUP INC	02209S103	MO	15.06	5,329,342	78,156,575.05	80,259,890.51
AMAG PHARMACEUTICALS INC	00163U106	AMAG	35.85	38,800	1,529,851.38	1,390,980.00
AMAZON COM INC	023135106	AMZN	51.28	374,270	26,079,617.09	19,192,565.60

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 194 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMBAC FINANCIAL GROUP INC.	023139108	ABK	1.30	243,900	328,655.25	317,070.00
AMBASSADORS GROUP IN	023177108	EPAX	9.20	4,900	78,888.74	45,080.00
AMCORE FINL INC	023912108	AMFI	3.62	152,751	1,821,099.06	552,958.62
AMEDISYS INC	023436108	AMED	41.34	185,454	6,767,031.02	7,666,668.35
AMEREN CORP.	023608102	AEE	33.26	201,390	9,014,414.15	6,698,231.40
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	30.99	80,000	4,156,351.17	2,479,200.00
AMERICAN CAPITAL AGENCY CORP	02503X105	AGNC	21.36	49,700	922,572.02	1,061,592.00
AMERICAN CAPITAL LTD	02503Y103	ACAS	3.24	421,600	6,366,094.66	1,365,984.00
AMERICAN COMMERCIAL LINES INC	025195207	ACLI	4.90	44,400	419,585.20	217,560.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	9.36	1,600	29,012.89	14,976.00
AMERICAN ECOLOGY CORP	025533407	ECOL	20.23	15,000	409,062.90	303,450.00
AMERICAN ELECTRIC POWER	025537101	AEP	33.28	499,806	22,227,934.78	16,633,543.68
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	7.00	328,775	3,613,366.27	2,301,425.00
AMERICAN EXPRESS CO.	025816109	AXP	18.55	1,372,392	46,187,017.83	25,457,871.60
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	22.88	98,100	2,079,879.23	2,244,528.01
AMERICAN GREETING CL A	026375105	AM	7.57	116,400	2,574,112.65	881,148.00
AMERICAN INTL GROUP	026874107	AIG	1.57	2,813,100	131,348,604.53	4,416,567.00
AMERICAN ITALIAN PASTA COMPANY	027070101	AIPC	22.34	26,800	605,951.41	598,712.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	8.99	125,825	1,790,396.96	1,131,166.75
AMERICAN NATL INS CO	028591105	ANAT	73.73	5,500	376,449.67	405,515.00
AMERICAN OIL & GAS INC	028723104	AEZ	0.80	800	620.24	640.00
AMERICAN ORIENTAL BIOENG	028731107	AOB	6.79	174,400	1,602,298.05	1,184,176.00
AMERICAN PHYSICIANS	028884104	ACAP	48.10	27,900	851,346.43	1,341,990.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	37.19	52,556	1,849,364.89	1,954,557.64
AMERICAN REPROGRAPHICS CO	029263100	ARP	6.90	336,265	7,479,454.85	2,320,228.50
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI	13.21	17,100	198,464.32	225,891.00
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI	73.96	8,700	632,067.03	643,452.00
AMERICAN STATES WATER CO.	029899101	AWR	32.98	8,100	258,217.97	267,138.00
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC	16.31	39,000	838,266.56	636,090.00
AMERICAN TOWER CORP	029912201	AMT	29.32	30,136	926,280.95	883,587.52
AMERICAN WATER WORKS CO INC	030420103	AWK	20.88	10,934	219,561.83	228,301.92
AMERICAN WOODMARK CORP.	030506109	AMWD	18.23	51,800	1,242,352.82	944,314.02

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMERICREDIT CORP.	03060R101	ACF	7.64	625,300	6,623,364.44	4,777,292.00
AMERIGROUP CORPORATION	03073T102	AGP	29.52	131,650	3,542,100.63	3,886,308.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	23.36	490,215	20,788,763.41	11,451,422.40
AMERIS BANCORP	03076K108	ABCB	11.85	82,800	878,190.74	981,180.00
AMERISAFE INC	03071H100	AMSF	20.53	105,195	1,942,943.35	2,159,653.35
AMERISOURCEBERGEN CORP	03073E105	ABC	35.66	280,493	10,254,936.76	10,002,380.38
AMERON INTERNATIONAL CORP	030710107	AMN	62.92	11,900	740,783.21	748,748.00
AMETEK INC.	031100100	AME	30.21	59,005	1,591,363.57	1,782,541.05
AMGEN INC	031162100	AMGN	57.75	1,757,644	67,810,225.98	101,503,941.00
AMICUS THERAPEUTICS INC	03152W109	FOLD	7.98	67,800	868,007.34	541,043.97
AMKOR TECHNOLOGY INC	031652100	AMKR	2.18	274,000	2,674,448.04	597,320.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	8.46	201,318	3,673,343.69	1,703,150.27
AMPCO-PITTSBURGH CORP	032037103	AP	21.70	30,400	978,834.56	659,680.00
AMPHENOL CORP-CL A	032095101	APH	23.98	1,008,600	24,209,065.53	24,186,228.00
AMR CORP.	001765106	AMR	10.67	7,196,405	106,186,794.38	76,785,641.35
AMREP CORP	032159105	AXR	31.28	18,100	942,706.38	566,167.99
AMSURG CORP	03232P405	AMSG	23.34	5,100	118,116.57	119,034.00
AMTRUST FINANCIAL SERVICES	032359309	AFSI	11.60	41,300	664,017.70	479,080.00
ANADARKO PETROLEUM CORP	032511107	APC	38.55	888,150	28,662,466.17	34,238,182.49
ANADIGICS INC	032515108	ANAD	1.48	94,300	127,996.33	139,564.00
ANALOG DEVICES	032654105	ADI	19.02	20,411	568,984.78	388,217.22
ANALOGIC CORP.	032657207	ALOG	27.28	16,200	892,863.14	441,936.00
ANDERSONS INC/THE	034164103	ANDE	16.48	22,100	412,763.66	364,208.00
ANGIODYNAMICS INC	03475V101	ANGO	13.69	60,600	783,230.22	829,614.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	30.12	227,923	10,828,794.52	6,865,040.79
ANNALY CAPITAL MGT. INC.	035710409	NLY	15.87	1,470,500	28,290,417.45	23,336,835.00
ANSYS INC	03662Q105	ANSS	27.89	679,088	27,144,805.40	18,939,764.31
ANTHRACITE CAPITAL INC	037023108	AHR	2.23	314,300	2,737,821.80	700,889.00
ANWORTH MORTGAGE ASS	037347101	ANH	6.43	139,100	932,079.47	894,413.00
AON CORP	037389103	AOC	45.68	425,067	19,571,819.76	19,417,060.56
APACHE CORP.	037411105	APA	74.53	592,108	32,507,520.44	44,129,809.24
APCO ARGENTINA INC	037489101	APAGF	26.63	19,500	416,551.21	519,285.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 196 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
APOGEE ENTERPRISES INC.	037598109	APOG	10.36	83,100	1,684,881.94	860,916.00
APOLLO GROUP INC	037604105	APOL	76.62	184,576	13,492,020.81	14,142,213.12
APOLLO INVESTMENT CORP	03761U106	AINV	9.31	161,700	2,261,460.39	1,505,427.00
APPLE INC.	037833100	AAPL	85.35	1,736,264	113,047,912.17	148,190,132.40
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	18.92	68,800	1,506,799.82	1,301,696.00
APPLIED MATERIALS INC.	038222105	AMAT	10.13	1,710,200	33,879,092.41	17,324,326.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	3.93	335,900	2,732,348.27	1,320,087.00
APPLIED SIGNAL TECHNOLOGY INC	038237103	APSG	17.94	4,700	82,661.72	84,318.00
APPROACH RESOURCES INC	03834A103	AREX	7.31	400	2,595.40	2,924.00
APTAR GROUP INC.	038336103	ATR	35.24	87,999	2,963,070.98	3,101,084.76
AQUA AMERICA INC	03836W103	WTR	20.59	145,348	2,662,292.87	2,992,715.33
ARBITRON INC	03875Q108	ARB	13.28	41,900	2,063,990.08	556,432.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	70.10	286,497	20,626,393.74	20,083,439.70
ARCH CHEMICALS INC.	03937R102	ARJ	26.07	109,500	3,627,226.56	2,854,665.00
ARCH COAL INC.	039380100	ACI	16.29	6,900	373,310.60	112,401.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	28.83	1,036,532	36,855,728.94	29,883,217.55
ARDEN GROUP INC	039762109	ARDNA	126.00	5,200	499,405.37	655,200.00
ARENA RESOURCES INC	040049108	ARD	28.09	107,000	4,574,302.54	3,005,630.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	33.92	49,600	2,237,957.42	1,682,432.00
ARGON ST INC	040149106	STST	18.86	6,000	111,629.93	113,160.00
ARIBA INC	04033V203	ARBA	7.21	149,600	1,499,892.73	1,078,616.00
ARKANSAS BEST CORP	040790107	ABFS	30.11	33,800	1,020,368.69	1,017,718.00
ARM HOLDINGS PLC - ADR	042068106	ARMH	3.85	283,400	1,901,343.22	1,091,090.00
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	21.62	287,676	10,369,091.19	6,219,555.12
ARRIS GROUP INC.	04269Q100	ARRS	7.95	378,599	2,815,361.78	3,009,862.05
ARROW ELECTRONICS	042735100	ARW	18.84	240,767	5,010,306.16	4,536,050.28
ART TECHNOLOGY GROUP INC	04289L107	ARTG	1.93	213,500	846,990.31	412,055.00
ARTHROCARE CORP	043136100	ARTC	4.77	58,000	1,805,533.40	276,660.00
ARUBA NETWORKS INC	043176106	ARUN	2.55	15,300	36,951.58	39,015.00
ARVINMERITOR INC.	043353101	ARM	2.85	26,600	381,634.06	75,809.99
ASBURY AUTOMOTIVE GROUP	043436104	ABG	4.57	116,300	2,267,625.03	531,491.00
ASCENT MEDIA CORP-A	043632108	ASCPA	21.84	50,000	1,227,575.00	1,092,000.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ASHLAND INC	044209104	ASH	10.51	521,500	18,841,224.50	5,480,965.00
ASIAINFO HLDGS INC	04518A104	ASIA	11.84	53,900	522,453.29	638,176.00
ASML HOLDING NV	N07059186	ASML	18.07	450,000	9,661,702.78	8,131,500.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	24.25	181,085	4,805,031.37	4,391,311.25
ASPENBIO PHARMA INC	045346103	APPY	6.17	116,500	497,106.47	718,805.00
ASSISTED LIVING CONCEPTS I-A	04544X102	ALC	4.15	209,000	1,260,350.80	867,350.00
ASSOCIATED BANC-CORP.	045487105	ASBC	20.93	366,176	7,401,614.36	7,664,063.66
ASSURANT INC	04621X108	AIZ	30.00	98,600	2,707,788.51	2,957,999.99
ASTEC INDUSTRIES INC	046224101	ASTE	31.33	17,600	527,202.56	551,408.00
ASTORIA FINANCIAL CORP.	046265104	AF	16.48	5,100	132,071.13	84,048.00
AT&T INC	00206R102	T	28.50	10,811,253	326,900,707.64	308,120,710.50
ATC TECHNOLOGY CORP	00211W104	ATAC	14.63	37,900	606,756.26	554,477.00
ATHENAHEALTH INC	04685W103	ATHN	37.62	68,870	2,087,390.58	2,590,889.37
ATHEROS COMMUNICATIONS	04743P108	ATHR	14.31	14,000	396,222.60	200,340.01
ATLANTIC TELE-NETWORK	049079205	ATNI	26.55	40,500	1,292,143.36	1,075,275.01
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	18.90	14,500	748,475.16	274,050.00
ATMEL CORP	049513104	ATML	3.13	423,874	1,438,931.99	1,326,725.62
ATMI INC	00207R101	ATMI	15.43	40,700	992,845.86	628,001.00
ATMOS ENERGY CORP.	049560105	ATO	23.70	336,680	8,309,035.57	7,979,316.00
ATP OIL & GAS CORPORATION	00208J108	ATPG	5.85	1,000	7,816.50	5,850.00
ATRION CORP	049904105	ATRI	97.10	1,700	168,538.00	165,070.00
ATWOOD OCEANICS	050095108	ATW	15.28	23,850	915,047.48	364,428.00
AUDIOVOX CORP	050757103	VOXX	5.01	20,600	129,319.63	103,206.00
AUTOBYTEL INC	05275N106	ABTL	0.45	187,900	585,243.67	84,555.00
AUTODESK INC.	052769106	ADSK	19.65	37,307	1,210,286.74	733,082.55
AUTOLIV, INC	052800109	ALV	21.46	431,500	17,034,824.93	9,259,990.00
AUTOMATIC DATA PROC.	053015103	ADP	39.34	586,047	19,066,151.08	23,055,088.98
AUTONATION INC	05329W102	AN	9.88	894,500	11,863,963.50	8,837,660.00
AUTOZONE INC	053332102	AZO	139.47	3,100	366,917.97	432,357.00
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	28.44	99,349	2,412,552.91	2,825,485.56
AVANEX CORP	05348W307	AVNX	1.05	168,800	753,107.82	177,240.00
AVATAR HLDGS INC	053494100	AVTR	26.52	35,600	1,770,744.56	944,112.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 198 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AVENTINE RENEWABLE ENERGY	05356X403	AVR	0.65	34,300	175,197.33	22,295.00
AVERY DENNISON	053611109	AVY	32.73	1,800	55,187.86	58,914.00
AVID TECHNOLOGY INC.	05367P100	AVID	10.91	95,400	2,040,198.40	1,040,814.00
AVIS BUDGET GROUP, INC	053774105	CAR	0.70	555,700	2,096,428.02	388,990.00
AVISTA CORP	05379B107	AVA	19.38	256,100	5,292,196.68	4,963,218.00
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.85	372,300	712,954.50	316,455.00
AVNET INC.	053807103	AVT	18.21	295,100	5,829,754.48	5,373,771.00
AVOCENT CORPORATION	053893103	AVCT	17.91	110,334	1,896,388.02	1,976,081.94
AVON PRODUCTS	054303102	AVP	24.03	480,098	18,586,600.03	11,536,754.94
AVX CORP.	002444107	AVX	7.94	38,300	511,812.18	304,102.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS	0.51	725,600	2,379,861.06	370,056.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	29.12	6,185	115,867.93	180,107.20
BADGER METER INC	056525108	BMI	29.02	700	20,471.22	20,314.00
BAKER (MICHAEL) CORP	057149106	BKR	36.91	23,400	797,953.66	863,694.01
BAKER HUGHES CORP	057224107	BHI	32.07	519,312	21,955,894.34	16,654,335.84
BALCHEM CORP	057665200	BCPC	24.91	10,960	130,160.23	273,013.60
BALDOR ELECTRIC	057741100	BEZ	17.85	176,800	5,403,231.60	3,155,880.00
BALDWIN & LYONS INC	057755209	BWINB	18.19	22,445	581,219.51	408,274.55
BALL CORPORATION	058498106	BLL	41.59	35,600	1,494,629.00	1,480,604.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	24.03	58,700	2,027,075.61	1,410,561.00
BANCFIRST CORP	05945F103	BANF	52.92	1,300	62,279.49	68,796.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	14.36	88,800	1,668,631.32	1,275,168.01
BANCORPSOUTH INC	059692103	BXS	23.36	59,859	1,256,064.21	1,398,306.24
BANK OF AMERICA CORP.	060505104	BAC	14.08	10,970,521	367,680,192.59	154,464,939.21
BANK OF HAWAII CORP	062540109	BOH	45.17	163,306	8,638,021.53	7,376,532.02
BANK OF THE OZARKS INC	063904106	OZRK	29.64	96,625	2,058,642.53	2,863,965.00
BANKFINANCIAL CORP	06643P104	BFIN	10.19	62,100	1,010,018.48	632,799.00
BANNER CORP	06652V109	BANR	9.41	67,200	1,027,434.43	632,351.99
BARD C. R. INC.	067383109	BCR	84.26	10,345	928,552.58	871,669.70
BARNES & NOBLE INC.	067774109	BKS	15.00	366,263	10,088,230.95	5,493,945.00
BARNES GROUP INC.	067806109	B	14.50	22,100	316,856.54	320,450.00
BASIC ENERGY SERVICES INC	06985P100	BAS	13.04	31,000	912,902.17	404,240.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 199 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BAXTER INTL	071813109	BAX	53.59	1,363,876	56,826,787.14	73,090,114.84
BB&T CORPORATION	054937107	BBT	27.46	923,729	30,221,340.84	25,365,598.34
BE AEROSPACE INC.	073302101	BEAV	7.69	670,800	5,046,690.49	5,158,452.00
BEACON ROOFING SUPPLY INC	073685109	BECN	13.88	299,701	4,698,442.27	4,159,849.88
BECKMAN COULTER INC.	075811109	BEC	43.94	294,060	18,560,786.63	12,920,996.40
BECTON DICKINSON & COMPANY	075887109	BDX	68.39	574,126	33,661,776.62	39,264,477.14
BED BATH & BEYOND INC	075896100	BBBY	25.42	4,900	147,286.26	124,558.01
BEL FUSE INC-CL B	077347300	BELFB	21.20	10,800	329,926.20	228,960.00
BELDEN INC	077454106	BDC	20.88	107,100	2,933,539.23	2,236,248.01
BELO CORP	080555105	BLC	1.56	25,700	42,178.84	40,092.00
BEMIS CO.	081437105	BMS	23.68	9,500	239,423.70	224,960.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	12.77	216,975	4,114,360.71	2,770,770.75
BENIHANA INC	082047101	BNHN	2.10	7,550	163,711.22	15,855.00
BENIHANA INC	082047200	BNHNA	2.10	55,062	569,210.64	115,630.20
BERKLEY (WR) CORP	084423102	WRB	31.00	1,700	39,534.14	52,700.00
BERKSHIRE HATHAWAY INC. CLASS A	084670108	BRK.A	96,600.00	90	11,354,692.60	8,694,000.00
BERKSHIRE HILLS BANC	084680107	BHLB	30.86	23,500	672,786.92	725,210.00
BERRY PETROLEUM CO	085789105	BRY	7.56	112,200	3,161,599.61	848,232.00
BEST BUY COMPANY INC	086516101	BBY	28.11	842,600	28,674,843.83	23,685,486.01
BIG LOTS, INC.	089302103	BIG	14.49	16,500	352,313.64	239,085.00
BIGBAND NETWORKS INC	089750509	BBND	5.52	500	2,665.75	2,760.00
BILL BARRETT CORP	06846N104	BBG	21.13	32,500	1,690,001.29	686,725.01
BIO RAD LABS INC	090572207	BIO	75.31	24,595	2,109,372.35	1,852,249.47
BIOGEN IDEC INC	09062X103	BIIB	47.63	511,660	25,894,422.02	24,370,365.81
BIOMARIN PHARMACEUTI	09061G101	BMRN	17.80	112,601	3,257,658.33	2,004,297.80
BIOMIMETIC THERAPEUTICS INC	09064X101	BMTI	9.22	106,400	1,217,595.65	981,008.01
BJ SERVICES CO	055482103	BJS	11.67	1,133,700	24,281,116.47	13,230,279.00
BJ'S RESTAURANTS INC	09180C106	BJRI	10.77	209,863	2,786,063.79	2,260,224.52
BJ'S WHOLESALE CLUB INC.	05548J106	BJ	34.26	180,835	6,716,240.52	6,195,407.11
BLACK BOX CORPORATION	091826107	BBOX	26.12	43,100	1,777,690.73	1,125,772.00
BLACK HILLS CORP	092113109	BKH	26.96	165,905	5,690,738.08	4,472,798.80
BLACKBAUD INC	09227Q100	BLKB	13.50	25,900	343,421.05	349,650.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BLACKBOARD INC	091935502	BBBB	26.23	24,650	970,364.60	646,569.50
BLACKROCK INC	09247X101	BLK	134.15	29,165	5,261,471.29	3,912,484.75
BLACKROCK KELSO CAPITAL CORP	092533108	BKCC	9.86	13,400	132,772.72	132,124.00
BLUE NILE INC	09578R103	NILE	24.49	14,500	381,043.24	355,105.00
BLUEGREEN CORP	096231105	BXG	3.13	163,600	1,588,632.42	512,068.00
BMB MUNAI INC	09656A105	KAZ	1.39	336,000	971,940.01	467,040.00
BMC SOFTWARE	055921100	BMC	26.91	259,200	8,391,668.10	6,975,072.01
BOB EVANS FARMS	096761101	BOBE	20.43	49,300	1,498,876.44	1,007,199.00
BOEING CO	097023105	BA	42.67	1,773,553	96,592,477.05	75,677,506.51
BOLT TECHNOLOGY CORP	097698104	BOLT	6.96	5,400	80,273.16	37,584.00
BORG WARNER INC.	099724106	BWA	21.77	17,675	717,924.24	384,784.76
BOSTON BEER INC	100557107	SAM	28.40	61,755	2,392,461.54	1,753,842.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	6.84	62,900	483,694.89	430,236.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	7.74	2,992,605	43,357,853.26	23,162,762.70
BOWNE & CO INC.	103043105	BNE	5.88	59,500	629,496.22	349,860.00
BOYD GAMING CORP	103304101	BYD	4.73	491,000	6,806,964.20	2,322,430.00
BPZ ENERGY INC	055639108	BPZ	6.40	44,800	864,884.57	286,720.00
BRADY CORPORATION	104674106	BRC	23.95	64,100	1,605,909.56	1,535,195.00
BRIGGS & STRATTON	109043109	BGG	17.59	8,500	135,883.55	149,515.00
BRIGHAM EXPLORATION CO	109178103	BEXP	3.20	12,000	72,261.89	38,400.00
BRIGHTPOINT INC.	109473405	CELL	4.35	1,300	5,912.79	5,655.00
BRINKER INTERNATIONAL INC	109641100	EAT	10.54	307,700	4,226,028.65	3,243,158.00
BRINKS COMPANY	109696104	BCO	26.88	271,765	7,372,647.81	7,305,043.21
BRINKS HOME SECURITY	109699108	CFL	21.92	128,500	2,774,507.29	2,816,720.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	23.25	2,678,869	75,820,350.08	62,283,704.25
BRISTOW GRP	110394103	BRS	26.79	109,001	4,295,978.96	2,920,136.79
BROADCOM CORP	111320107	BRCM	16.97	327,480	5,666,032.85	5,557,335.60
BROADRIDGE FINANCIAL	11133T103	BR	12.54	255,145	4,563,709.93	3,199,518.30
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	2.80	2,831,486	14,954,653.91	7,928,160.79
BRONCO DRILLING CO INC	112211107	BRNC	6.46	38,900	562,344.74	251,294.00
BROOKS AUTOMATION INC	114340102	BRKS	5.81	96,500	1,474,507.66	560,665.00
BROWN & BROWN INC	115236101	BRO	20.90	61,861	1,290,699.13	1,292,894.90

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BROWN SHOE COMPANY INC	115736100	BWS	8.47	10,400	154,924.14	88,088.00
BROWN-FORMAN -CL B	115637209	BF.B	51.49	14,563	788,168.15	749,848.87
BRUKER CORP	116794108	BRKR	4.04	224,220	1,430,117.67	905,848.80
BRUNSWICK CORP	117043109	BC	4.21	26,400	449,020.74	111,144.01
BRUSH ENGINEERED MATERIALS	117421107	BW	12.72	6,900	95,834.59	87,768.00
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	3.64	93,500	920,941.01	340,340.00
BUCKLE INC	118440106	BKE	21.82	50,300	938,826.58	1,097,546.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	18.52	62,206	1,684,427.39	1,152,055.11
BUFFALO WILD WINGS INC	119848109	BWLD	25.65	39,000	1,372,310.27	1,000,350.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	4.86	60,400	1,017,618.01	293,544.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLGM	0.37	233,500	429,838.94	86,394.99
BUNGE LIMITED	G16962105	BG	51.77	217,202	20,866,538.82	11,244,547.55
BURGER KING HLDGS INC	121208201	BKC	23.88	3,100	78,675.78	74,028.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	75.71	425,192	19,833,541.39	32,191,286.32
C A INC.	12673P105	CA	18.53	145,780	3,307,605.87	2,701,303.40
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	55.03	71,242	3,589,824.09	3,920,447.26
CABLEVISION SYSTEMS CORP	12686C109	CVC	16.84	281,400	7,617,935.71	4,738,776.00
CABOT CORP	127055101	CBT	15.30	164,626	4,924,763.81	2,518,777.78
CABOT MICROELECTRONICS	12709P103	CCMP	26.07	40,400	1,448,385.71	1,053,228.00
CABOT OIL & GAS CORP.	127097103	COG	26.00	21,893	955,505.08	569,218.01
CACHE INC	127150308	CACH	2.02	20,000	136,172.00	40,400.00
CACI INTERNATIONAL INC.-CL A	127190304	CAI	45.09	13,300	640,488.95	599,697.00
CADENCE DESIGN SYS INC	127387108	CDNS	3.66	1,071,140	14,596,165.85	3,920,372.40
CAI INTERNATIONAL INC	12477X106	CAP	3.17	85,100	1,172,439.76	269,767.01
CALAMP CORP.	128126109	CAMP	0.45	1,631,600	9,066,152.11	734,220.00
CALGON CARBON CORP.	129603106	CCC	15.36	5,800	50,198.52	89,088.00
CALIFORNIA COASTAL COMM INC	129915203	CALC	0.50	16,200	283,858.20	8,100.00
CALIFORNIA PIZZA KITCHEN INC	13054D109	CPKI	10.72	58,100	734,544.71	622,832.00
CALIFORNIA WTR SVC G	130788102	CWT	46.43	20,200	884,976.14	937,886.00
CALIPER LIFE SCIENCES INC	130872104	CALP	0.97	57,200	117,993.68	55,484.00
CALLAWAY GOLF COMPANY	131193104	ELY	9.29	109,900	1,747,659.43	1,020,971.00
CALLON PETROLEUM CORP	13123X102	CPE	2.60	155,800	625,915.68	405,080.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CAL-MAINE FOODS INC	128030202	CALM	28.70	41,600	988,352.37	1,193,920.00
CALPINE CORP	131347304	CPN	7.28	16,300	258,491.34	118,664.00
CAMBREX CORP.	132011107	CBM	4.62	278,559	2,962,616.02	1,286,942.58
CAMERON INTL CORP.	13342B105	CAM	20.50	27,076	1,018,314.89	555,058.00
CAMPBELL SOUP CO.	134429109	CPB	30.01	218,851	8,271,668.84	6,567,718.51
CANADIAN PACIFIC RAILWAY LTD	13645T100	CP	33.62	100,000	5,903,295.29	3,362,000.00
CAPELLA EDUCATION CO	139594105	CPLA	58.76	18,015	988,980.17	1,058,561.40
CAPITAL CITY BK GROU	139674105	CCBG	27.24	7,800	225,363.21	212,472.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	31.89	650,933	37,919,124.79	20,758,253.37
CAPITAL SOUTHWEST CORP	140501107	CSWC	108.16	5,100	568,658.18	551,616.00
CAPITOL BANCORP LTD	14056D105	CBC	7.80	83,400	1,616,271.88	650,520.00
CAPITOL FED FINL	14057C106	CFFN	45.60	1,200	52,307.02	54,720.00
CAPSTONE TURBINE CORP	14067D102	CPST	0.84	125,900	517,449.00	105,756.00
CARBO CERAMICS, INC.	140781105	CRR	35.53	75,665	3,456,261.79	2,688,377.45
CARDIAC SCIENCE CORP	14141A108	CSCX	7.50	120,800	988,144.00	906,000.00
CARDINAL HEALTH INC.	14149Y108	CAH	34.47	598,106	28,861,358.66	20,616,713.82
CAREER EDUCATION CORP	141665109	CECO	17.94	23,200	451,026.97	416,208.00
CARLISLE COS INC	142339100	CSL	20.70	604,961	14,910,500.28	12,522,692.73
CARNIVAL CORP	143658300	CCL	24.32	1,511,000	64,731,622.85	36,747,520.00
CARPENTER TECHNOLOGY	144285103	CRS	20.54	83,700	3,039,358.23	1,719,198.00
CARRIZO OIL & GAS INC	144577103	CRZO	16.10	54,850	1,810,036.60	883,085.00
CARTERS INC	146229109	CRI	19.26	82,100	1,472,356.35	1,581,246.00
CASCADE BANCORP	147154108	CACB	6.75	119,800	1,107,365.72	808,650.00
CASEY'S GENERAL STORES INC.	147528103	CASY	22.77	114,802	2,684,987.53	2,614,041.54
CASH AMERICAN INT'L. INC.	14754D100	CSH	27.35	83,600	3,036,177.25	2,286,460.00
CASTLE (A.M.) & CO.	148411101	CAS	10.83	69,391	1,067,456.72	751,504.53
CASTLE BRANDS INC	148435100	ROX	0.22	1,187,947	8,981,281.95	261,348.34
CASUAL MALE RETAIL GROUP INC	148711104	CMRG	0.52	262,000	154,323.86	136,240.00
CATALYST HEALTH SOLUTIONS INC	14888B103	CHSI	24.35	195,468	5,510,550.92	4,759,645.79
CATAPULT COMMUNICATIONS CORP	149016107	CATT	6.57	73,200	719,058.87	480,924.00
CATERPILLAR INC.	149123101	CAT	44.67	838,586	32,168,443.62	37,459,636.62
CATHAY GENERAL BANCORP	149150104	CATY	23.75	83,800	1,818,938.72	1,990,250.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 203 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CATO CORP CL A	149205106	CTR	15.10	159,775	3,011,556.10	2,412,602.50
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	4.32	17,400	170,261.15	75,168.00
CBEYOND INC	149847105	CBEY	15.98	150,696	3,597,447.89	2,408,122.08
CBS CORP. CL. B	124857202	CBS	8.19	481,350	11,382,710.31	3,942,256.50
CDI CORP.	125071100	CDI	12.94	52,700	1,395,709.57	681,938.00
CEC ENTERTAINMENT, INC.	125137109	CEC	24.25	52,062	1,681,831.19	1,262,503.50
CECO ENVIRONMENTAL CORP	125141101	CECE	2.42	757,070	8,349,871.05	1,832,109.40
CELANESE CORP-SERIES A	150870103	CE	12.43	48,900	640,064.03	607,827.00
CELERA GROUP	15100E106	CRA	11.13	275,924	3,649,206.32	3,071,034.12
CELGENE CORP	151020104	CELG	55.28	1,087,239	38,990,586.07	60,102,571.92
CELLCOM ISRAEL LTD	M2196U109	CEL	22.10	36,890	916,468.06	815,269.00
CENTENE CORP	15135B101	CNC	19.71	89,200	1,627,464.89	1,758,132.00
CENTENNIAL COMMUNCTN	15133V208	CYCL	8.06	36,000	288,345.60	290,160.00
CENTERPOINT ENERGY INC	15189T107	CNP	12.62	96,600	1,121,028.85	1,219,091.99
CENTEX CORP	152312104	CTX	10.64	48,916	614,044.51	520,466.24
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC	19.70	85,300	2,609,760.33	1,680,410.00
CENTRAL EUROPEAN MEDIA ENT-A	G20045202	CETV	21.72	32,100	2,470,076.00	697,212.01
CENTRAL GARDEN & PET	153527106	CENT	5.86	102,700	629,008.65	601,822.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	10.04	6,400	150,082.14	64,256.00
CENTRAL VERMONT PUB SERV	155771108	CV	23.86	48,400	1,371,961.17	1,154,823.98
CENTURYTEL INC.	156700106	CTL	27.33	344,487	12,252,022.31	9,414,829.71
CEPHALON INC	156708109	CEPH	77.04	1,900	131,197.18	146,376.00
CEPHEID	15670R107	CPHD	10.38	37,900	754,237.62	393,402.00
CERADYNE INC	156710105	CRDN	20.31	55,600	2,703,047.28	1,129,235.99
CERNER CORP.	156782104	CERN	38.45	12,164	441,283.40	467,705.80
CEVA INC	157210105	CEVA	7.00	117,700	968,085.75	823,900.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	49.16	28,100	4,365,691.84	1,381,396.00
CH ENERGY GROUP INC	12541M102	CHG	51.39	8,000	376,130.22	411,120.00
CHAMPION ENTERPRISES INC.	158496109	CHB	0.56	211,300	134,027.59	118,328.00
CHARLES RIVER LABORATORIES	159864107	CRL	26.20	50,740	1,930,756.02	1,329,388.00
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	6.49	112,300	1,806,534.69	728,827.01
CHARMING SHOPPES	161133103	CHRS	2.44	152,400	1,089,733.31	371,856.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CHART INDUSTRIES INC	16115Q308	GTLS	10.63	95,755	3,209,942.56	1,017,875.65
CHATTEM INC	162456107	CHTT	71.53	6,700	491,060.70	479,251.00
CHECKPOINT SYSTEMS INC.	162825103	CKP	9.84	27,800	463,982.99	273,552.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	10.10	46,200	409,489.08	466,620.00
CHEMED CORP	16359R103	CHE	39.77	69,525	2,528,620.13	2,765,009.25
CHEMICAL FINL CORP	163731102	CHFC	27.88	47,900	1,349,327.61	1,335,452.00
CHEMTURA CORP	163893100	CEM	1.40	314,000	1,775,295.27	439,600.00
CHEROKEE INC	16444H102	CHKE	17.35	61,190	1,869,033.78	1,061,646.50
CHESAPEAKE ENERGY CORP	165167107	CHK	16.17	661,480	40,156,869.33	10,696,131.60
CHEVRON CORP.	166764100	CVX	73.97	3,866,884	162,039,219.33	286,033,409.48
CHICAGO BRIDGE & IRON COMPANY	167250109	CBI	10.05	16,422	383,339.63	165,041.10
CHICO'S FAS INC	168615102	CHS	4.18	111,100	452,199.22	464,398.00
CHILDREN'S PLACE	168905107	PLCE	21.68	56,100	2,060,146.21	1,216,248.00
CHINA DIRECT INC	169384203	CDS	1.45	51,000	99,330.14	73,950.00
CHINA SKY ONE MEDICAL INC	16941P102	CSKI	15.99	13,100	162,660.08	209,469.00
CHIPOTLE MEXICAN CL B	169656204	CMG.B	57.29	12,300	454,374.38	704,667.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	61.98	40,077	2,369,688.44	2,483,972.47
CHIQUITA BRANDS	170032809	CQB	14.78	45,300	614,277.59	669,534.00
CHRISTOPHER & BANKS CORP	171046105	CBK	5.60	25,300	255,268.40	141,680.00
CHUBB CORP	171232101	CB	51.00	567,824	18,402,679.03	28,959,024.00
CHURCH & DWIGHT INC	171340102	CHD	56.12	21,986	1,194,479.61	1,233,854.32
CIBER INC.	17163B102	CBR	4.81	192,500	1,536,195.26	925,925.00
CIGNA CORP.	125509109	CI	16.85	612,300	16,536,358.38	10,317,255.00
CIMAREX ENERGY	171798101	XEC	26.78	105,969	5,404,979.49	2,837,849.82
CINCINNATI BELL INC	171871106	CBB	1.93	186,200	346,370.99	359,366.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	29.07	288,714	8,562,070.83	8,392,915.98
CINTAS CORP	172908105	CTAS	23.23	360,000	8,189,825.47	8,362,800.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	27.50	42,600	1,627,953.35	1,171,500.00
CIRRUS LOGIC INC	172755100	CRUS	2.68	265,300	1,585,663.70	711,004.00
CISCO SYSTEMS	17275R102	CSCO	16.30	13,016,774	275,097,846.99	212,173,416.20
CITI TRENDS INC	17306X102	CTRN	14.72	25,600	408,789.20	376,831.99
CITIGROUP INC.	172967101	C	6.71	9,216,146	238,870,773.09	61,840,339.66

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 205 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CITIZENS REPUBLIC	174420109	CRBC	2.98	523,400	3,382,771.63	1,559,731.98
CITY BK LYNNWOOD WAS	17770A109	CTBK	5.20	96,000	926,504.08	499,199.99
CITY HLDG CO	177835105	CHCO	34.78	39,500	1,469,356.16	1,373,810.00
CLARCOR INC.	179895107	CLC	33.18	120,902	3,648,595.64	4,011,528.36
CLAYTON WILLIAMS ENERGY INC	969490101	CWEI	45.44	5,100	330,971.55	231,744.00
CLEAN ENERGY FUELS CORP	184499101	CLNE	6.04	11,600	68,433.04	70,064.00
CLEAN HARBORS INC	184496107	CLH	63.44	8,100	566,969.44	513,863.99
CLEARWATER PAPER CORP	18538R103	CLW	8.39	11,599	246,824.00	97,315.61
CLECO CORP.	12561W105	CNL	22.83	164,802	4,248,249.23	3,762,429.66
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	25.61	136,800	5,153,303.59	3,503,448.01
CME GROUP INC	12572Q105	CME	208.11	96,106	36,968,315.40	20,000,619.66
CMS ENERGY CORP	125896100	CMS	10.11	299,616	3,850,159.89	3,029,117.76
CNA SURETY CORP	12612L108	SUR	19.20	65,700	1,195,448.69	1,261,440.00
COACH INC	189754104	COH	20.77	117,879	4,157,423.88	2,448,346.83
COBIZ FINANCIAL INC.	190897108	COBZ	9.74	93,000	772,704.63	905,819.99
COCA COLA CO.	191216100	KO	45.27	4,277,627	208,639,738.10	193,648,174.27
COCA-COLA ENTERPRISE	191219104	CCE	12.03	610,983	12,237,996.23	7,350,125.50
COEUR D'ALENE MINES CORP.	192108108	CDE	0.88	322,300	929,964.15	283,624.00
COGENT INC	19239Y108	COGT	13.57	94,700	1,298,051.91	1,285,079.00
COGNEX CORP.	192422103	CGNX	14.80	103,400	2,242,349.22	1,530,320.00
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH	18.06	9,296	174,653.93	167,885.76
COGO GROUP INC.	192448108	COGO	4.86	30,600	158,082.00	148,716.00
COHERENT INC.	192479103	COHR	21.46	35,500	1,044,210.06	761,830.00
COINSTAR INC	19259P300	CSTR	19.51	28,800	1,007,464.23	561,888.00
COLDWATER CREEK INC.	193068103	CWTR	2.85	166,200	932,906.41	473,670.00
COLGATE PALMOLIVE	194162103	CL	68.54	1,137,513	63,053,823.28	77,965,141.02
COLLECTIVE BRANDS INC	19421W100	PSS	11.72	17,100	251,224.32	200,412.00
COLONIAL BANCGROUP INC.	195493309	CNB	2.07	565,700	2,254,751.05	1,170,999.01
COLUMBIA BANKING SYSTEM INC	197236102	COLB	11.93	58,066	640,954.87	692,727.38
COLUMBIA SPORTSWEAR CO	198516106	COLM	35.37	51,600	2,152,998.46	1,825,091.99
COLUMBUS MCKINNON CO	199333105	CMCO	13.65	39,800	910,202.47	543,270.00
COMCAST CORP - CL A	20030N101	CMCSA	16.88	7,723,691	157,680,390.89	130,375,904.08

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 206 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
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COMCAST CP CL A SPL	20030N200	CMCSK	16.15	48,433	785,367.15	782,192.95
COMERICA INC.	200340107	CMA	19.85	21,483	547,438.72	426,437.55
COMFORT SYS USA INC	199908104	FIX	10.66	117,800	1,397,827.08	1,255,748.00
COMMERCE BANCSHARES	200525103	CBSH	43.95	5,185	212,526.28	227,880.75
COMMERCIAL METALS CO.	201723103	CMC	11.87	530,500	8,358,678.20	6,297,035.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	0.93	95,900	1,398,741.12	89,187.01
COMMSCOPE INC.	203372107	CTV	15.54	28,895	1,240,380.21	449,028.29
COMMUNITY BANK SYSTEM INC	203607106	CBU	24.39	2,800	69,916.00	68,292.00
COMMUNITY HEALTH SYS	203668108	CYH	14.58	79,749	2,064,596.13	1,162,740.42
COMMUNITY TR BANCORP	204149108	CTBI	36.75	4,700	141,306.48	172,725.00
COMMVault SYSTEMS INC	204166102	CVLT	13.41	24,200	311,320.28	324,522.00
COMPASS MINERALS INTERNATIONAL INC	20451N101	CMP	58.66	20,500	1,237,982.46	1,202,530.00
COMPELLENT TECHNOLOGIES INC	20452A108	CML	9.73	9,000	99,132.10	87,570.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX	8.15	151,106	4,012,499.91	1,231,513.89
COMPUTER PROGRAMS &	205306103	CPSI	26.80	38,700	1,063,737.04	1,037,160.00
COMPUTER SCIENCES	205363104	CSC	35.14	168,722	7,381,917.35	5,928,891.08
COMPUWARE CORP	205638109	CPWR	6.75	495,140	4,584,037.47	3,342,195.01
COMSCORE INC	20564W105	SCOR	12.75	78,663	1,617,302.75	1,002,953.25
COMSTOCK RESOURCES INC	205768203	CRK	47.25	203,499	8,168,925.97	9,615,327.75
COMSYS IT PARTNERS INC	20581E104	CITP	2.24	163,700	1,250,296.98	366,688.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	45.82	20,750	948,367.94	950,765.00
COMVERSE TECHNOLOGY INC.	205862402	CMVT	6.26	223,700	3,331,505.92	1,400,362.00
CONAGRA FOODS INC.	205887102	CAG	16.50	4,500	113,730.92	74,250.00
CONCHO RESOURCES INC	20605P101	CXO	22.82	32,500	1,200,704.41	741,650.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	32.82	96,488	2,597,940.83	3,166,736.16
CONMED CORPORATION	207410101	CNMD	23.94	51,200	1,257,231.60	1,225,728.00
CONNS INC	208242107	CONN	8.48	27,300	666,400.92	231,504.00
CONOCOPHILLIPS	20825C104	COP	51.80	2,924,815	106,506,865.53	151,505,417.00
CONSECO INC	208464883	CNO	5.18	221,000	1,774,962.92	1,144,780.00
CONSOL ENERGY INC.	20854P109	CNX	28.58	54,300	1,588,653.02	1,551,894.00
CONSOLIDATED EDISON INC.	209115104	ED	38.93	252,280	10,407,071.81	9,821,260.40
CONSOLIDATED GRAPHICS INC.	209341106	CGX	22.64	66,275	2,506,849.12	1,500,466.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 207 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CONSTANT CONTACT INC	210313102	CTCT	13.25	100,687	1,942,715.51	1,334,102.75
CONSTELLATION BRANDS INC-A	21036P108	STZ	15.77	1,036,300	22,315,411.67	16,342,451.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG	25.09	34,900	3,082,248.27	875,641.00
CONTANGO OIL & GAS	21075N204	MCF	56.30	28,300	1,843,965.99	1,593,290.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	18.06	1,086,786	19,645,953.68	19,627,355.17
CONTINENTAL RESOURCES INC/OK	212015101	CLR	20.71	12,600	834,565.94	260,946.00
CONVERGYS CORPORATION	212485106	CVG	6.41	232,699	3,178,502.69	1,491,600.59
CON-WAY INC	205944101	CNW	26.60	132,100	3,074,957.79	3,513,860.00
COOPER COMPANIES INC.	216648402	COO	16.40	583,500	14,383,674.11	9,569,400.00
COOPER INDUSTRIES LTD - CLASS A	G24182100	CBE	29.23	234,607	8,379,358.43	6,857,562.61
COOPER TIRE & RUBBER	216831107	CTB	6.16	201,875	2,627,954.81	1,243,550.00
COPART INC	217204106	CPRT	27.19	11,100	463,938.97	301,809.00
CORE LABORATORIES N.V.	N22717107	CLB	59.86	55,485	5,721,664.78	3,321,332.10
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE	21.52	14,350	382,658.46	308,812.00
CORINTHIAN COLLEGES INC	218868107	COCO	16.37	141,100	1,805,511.70	2,309,807.00
CORN PRODUCTS INT'L INC.	219023108	CPO	28.85	130,507	5,517,193.36	3,765,126.95
CORNING INC	219350105	GLW	9.53	2,010,900	32,188,554.24	19,163,877.00
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	22.06	31,319	1,484,506.50	690,897.14
CORRECTIONS CORP OF	22025Y407	CXW	16.36	290,400	3,975,076.62	4,750,944.00
CORUS BANKSHARES INC	220873103	CORS	1.11	331,600	3,336,139.14	368,075.99
CORUS ENTERTAINMENT INC-B SHARES	220874101	CJR	11.47	32,865	649,537.57	376,961.55
CORVEL CORP	221006109	CRVL	21.98	47,100	1,112,874.25	1,035,258.00
COST PLUS INC	221485105	CPWM	0.94	149,400	629,246.13	140,137.20
COSTAR GROUP INC	22160N109	CSGP	32.94	11,200	366,324.40	368,928.00
COSTCO WHOLESALE CORP.	22160K105	COST	52.50	512,726	21,237,492.98	26,918,115.00
COVANCE INC	222816100	CVD	46.03	10,200	735,493.25	469,506.00
COVANTA HOLDING CORP.	22282E102	CVA	21.96	185,000	3,793,172.75	4,062,600.00
COVENTRY HEALTH CARE INC.	222862104	CVH	14.88	483,100	9,327,643.35	7,188,528.00
COVIDIEN LTD	G2552X108	COV	36.24	554,400	24,173,291.16	20,091,456.00
COX RADIO INC	224051102	CXR	6.01	44,800	474,465.06	269,248.01
CRACKER BARREL OLD COUNTRY STORE	22410J106	CBRL	20.59	70,898	1,630,107.42	1,459,789.82
CRANE CO	224399105	CR	17.24	271,100	6,400,921.79	4,673,764.00

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
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CRAWFORD & CO	224633107	CRD.B	14.54	900	11,262.78	13,086.00
CREDIT ACCEP CORP MI	225310101	CACC	13.70	1,400	19,792.50	19,180.00
CREE INC	225447101	CREE	15.87	66,300	2,007,308.04	1,052,181.00
CROCS INC	227046109	CROX	1.24	245,700	823,558.14	304,668.00
CROSS COUNTRY INC	227483104	CCRN	8.79	52,400	708,530.86	460,596.00
CROWN CASTLE INTL CO	228227104	CCI	17.58	26,537	833,405.41	466,520.46
CROWN HOLDINGS INC	228368106	CCK	19.20	134,348	2,535,593.55	2,579,481.60
CRYOLIFE INC	228903100	CRY	9.71	59,400	719,816.87	576,774.00
CSS INDS INC	125906107	CSS	17.74	8,100	270,978.88	143,694.00
CSX CORP.	126408103	CSX	32.47	668,425	38,960,890.37	21,703,759.75
CTS CORP.	126501105	CTS	5.51	149,100	1,876,343.85	821,541.00
CUBIC CORP	229669106	CUB	27.20	41,500	1,185,535.02	1,128,800.00
CUBISTS PHARMACEUTICALS	229678107	CBST	24.16	85,370	1,922,373.29	2,062,539.20
CULLEN/FROST BANKERS INC	229899109	CFR	50.68	270,922	13,818,130.89	13,730,326.96
CUMMINS INC.	231021106	CMI	26.73	626,393	36,658,041.36	16,743,484.89
CURTISS-WRIGHT CORP.	231561101	CW	33.39	339,322	11,860,864.20	11,329,961.56
CVB FINL CORP	126600105	CVBF	11.90	78,400	873,979.25	932,960.00
CVR ENERGY INC	12662P108	CVI	4.00	12,900	51,326.52	51,600.00
CVS/CAREMARK CORP	126650100	CVS	28.74	2,093,049	39,118,951.35	60,154,228.26
CYBERONICS INC	23251P102	CYBX	16.57	31,400	414,727.18	520,298.00
CYBERSOURCE CORP	23251J106	CYBS	11.99	128,025	2,147,107.12	1,535,019.75
CYMER INC.	232572107	CYMI	21.91	63,400	2,374,965.89	1,389,094.00
CYNOSURE INC - CLASS A	232577205	CYNO	9.13	67,100	1,200,111.57	612,623.00
CYPRESS BIOSCIENCE INC	232674507	CYPB	6.84	166,200	1,112,938.40	1,136,808.00
CYPRESS SEMICONDUCTOR CORP	232806109	CY	4.47	1,142,900	5,990,936.41	5,108,763.00
CYTEC INDUSTRIES	232820100	CYT	21.22	385,311	16,138,908.88	8,176,299.42
D&E COMMUNICATIONS INC	232860106	DECC	6.70	352,019	4,351,037.53	2,358,527.30
D.R. HORTON INC.	23331A109	DHI	7.07	814,800	9,338,093.50	5,760,636.01
DANA HOLDING CORP	235825205	DAN	0.74	99,800	544,908.00	73,852.00
DANAHER CORP	235851102	DHR	56.61	272,700	10,442,329.00	15,437,547.00
DANAOS CORP	Y1968P105	DAC	6.76	37,400	777,458.59	252,824.00
DANVERS BANCORP INC	236442109	DNBK	13.37	78,484	1,005,943.64	1,049,331.08

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 209 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DARDEN RESTAURANTS INC	237194105	DRI	28.18	1,053,500	22,053,069.50	29,687,630.00
DARLING INTERNATIONAL INC	237266101	DAR	5.49	157,100	2,282,149.96	862,479.00
DATA DOMAIN INC	23767P109	DDUP	18.80	64,780	1,460,362.08	1,217,864.02
DATASCOPE CORP	238113104	DSCP	52.24	33,700	1,147,248.81	1,760,488.00
DAVITA INC.	23918K108	DVA	49.57	156,000	8,837,845.82	7,732,920.00
DAWSON GEOPHYSICAL CO	239359102	DWSN	17.81	12,200	206,642.67	217,282.00
DAYSTAR TECHNOLOGIES INC	23962Q100	DSTI	0.94	138,300	653,961.08	130,002.00
DEALERTRACK HOLDINGS INC	242309102	TRAK	11.89	110,600	2,120,305.10	1,315,034.00
DEAN FOODS CO	242370104	DF	17.97	1,165,153	29,271,144.25	20,937,799.41
DECKERS OUTDOOR CORP	243537107	DECK	79.87	24,200	1,766,386.56	1,932,854.00
DEERE & CO.	244199105	DE	38.32	623,859	19,880,780.74	23,906,276.88
DEL MONTE FOODS CO	24522P103	DLM	7.14	213,201	1,721,015.27	1,522,255.14
DELL INC	24702R101	DELL	10.24	2,272,359	57,146,883.58	23,268,956.16
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	18.44	25,300	503,747.58	466,532.00
DELTA AIR LINES INC	247361702	DAL	11.46	3,331,600	33,531,303.08	38,180,136.00
DELTIC TIMBER CORP	247850100	DEL	45.75	35,085	1,790,848.40	1,605,138.75
DELUXE CORP.	248019101	DLX	14.96	118,500	2,031,741.09	1,772,760.00
DEMANDTEC INC	24802R506	DMAN	8.07	40,100	350,022.55	323,607.00
DENBURY RES INC	247916208	DNR	10.92	1,900	50,574.88	20,748.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	28.24	32,517	1,295,748.15	918,280.08
DEPOMED INC	249908104	DEPO	1.65	371,700	1,151,132.20	613,305.00
DEVON ENERGY CORPORATION	25179M103	DVN	65.71	800,029	30,136,500.29	52,569,905.59
DEVRY INC.	251893103	DV	57.41	524,965	28,647,582.74	30,138,240.65
DIAMOND FOODS INC	252603105	DMND	20.15	36,500	652,460.26	735,475.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	58.94	91,600	4,410,454.86	5,398,904.00
DIEBOLD INC	253651103	DBD	28.09	28,800	805,176.48	808,992.00
DIGI INTERNATIONAL INC	253798102	DGII	8.11	96,000	1,083,416.57	778,560.00
DIGITAL RIVER INC	25388B104	DRIV	24.80	69,200	2,523,259.20	1,716,160.00
DILLARDS INC. CL-A	254067101	DDS	3.97	15,200	60,629.76	60,344.00
DIME COMMUNITY BANCSHARES	253922108	DCOM	13.30	37,800	664,811.65	502,740.00
DIODES INC	254543101	DIOD	6.06	114,425	2,071,294.74	693,415.50
DIONEX CORP.	254546104	DNEX	44.85	16,700	782,546.21	748,995.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 210 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
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DISCOVER FINANCIAL	254709108	DFS	9.53	47,402	492,331.46	451,741.06
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	14.16	43,900	555,656.83	621,624.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	13.39	125,000	1,622,132.61	1,673,750.00
DISCOVERY LABORATORIES INC	254668106	DSCO	1.12	83,900	210,715.87	93,968.00
DISH NETWORK CORP	25470M109	DISH	11.09	25,177	728,081.37	279,212.93
DISNEY (WALT) CO.	254687106	DIS	22.69	2,719,660	74,442,014.73	61,709,085.40
DITECH NETWORKS	25500T108	DITC	0.82	161,600	609,232.00	132,350.40
DIVX INC	255413106	DIVX	5.23	50,200	341,367.29	262,546.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	32.76	30,865	911,258.31	1,011,137.40
DOLLAR FINANCIAL CORP	256664103	DLLR	10.30	30,249	295,621.71	311,564.70
DOLLAR TREE, INC	256746108	DLTR	41.80	149,430	4,970,367.92	6,246,173.99
DOMINION RESOURCES INC-VA	25746U109	D	35.84	695,900	23,199,175.90	24,941,056.00
DOMTAR CORP	257559104	UFS	1.67	1,500,000	3,973,998.10	2,505,000.00
DONALDSON CO INC	257651109	DCI	33.65	40,300	1,121,637.69	1,356,095.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	13.58	107,936	2,794,178.63	1,465,770.88
DOUBLE-TAKE SOFTWARE INC	258598101	DBTK	8.97	25,800	208,368.75	231,426.00
DOV PHARMACEUTICAL WARRANTS	259858124		0.00	341,330	0.00	0.00
DOVER CORP.	260003108	DOV	32.92	31,731	909,644.23	1,044,584.52
DOW CHEMICAL CO	260543103	DOW	15.09	1,284,181	43,810,419.79	19,378,291.29
DPL INC	233293109	DPL	22.84	56,900	1,526,043.38	1,299,596.00
DR PEPPER SNAPPLE GROUP	26138E109	DPS	16.25	41,245	929,752.82	670,231.25
DREAMWORKS ANIMATION	26153C103	DWA	25.26	82,000	2,145,399.14	2,071,320.00
DRESS BARN INC.	261570105	DBRN	10.74	139,189	1,980,068.43	1,494,889.86
DRESSER-RAND GROUP INC	261608103	DRC	17.25	42,100	985,732.77	726,225.00
DRIL-QUIP INC	262037104	DRQ	20.51	31,900	912,231.58	654,269.00
DSP GROUP INC.	23332B106	DSPG	8.02	66,900	738,109.36	536,538.00
DSW INC-CLASS A	23334L102	DSW	12.46	76,800	1,045,780.71	956,928.00
DTE ENERGY COMPANY	233331107	DTE	35.67	265,487	11,004,351.71	9,469,921.29
DTS INC	23335C101	DTSI	18.35	55,890	1,780,434.28	1,025,581.50
DUCOMMUN INC DEL	264147109	DCO	16.70	34,700	806,973.51	579,490.00
DUKE ENERGY CORPORATION	26441C105	DUK	15.01	1,765,772	28,261,540.74	26,504,237.72
DUN & BRADSTREET CORP	26483E100	DNB	77.20	362,200	23,418,916.32	27,961,840.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 211 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DYCOM INDUSTRIES INC.	267475101	DY	8.22	105,200	1,106,334.65	864,744.00
DYNAMEX INC	26784F103	DDMX	14.75	96,855	1,524,498.84	1,428,611.25
DYNEGY INC	26817G102	DYN	2.00	417,566	2,617,986.89	835,132.00
E I DUPONT DE NEM.	263534109	DD	25.30	1,470,002	69,373,234.17	37,191,050.60
EAGLE BULK SHIPPING INC	Y2187A101	EGLE	6.82	29,300	272,677.52	199,826.00
EARTHLINK INC	270321102	ELNK	6.76	228,300	1,882,787.14	1,543,308.00
EAST WEST BANCORP INC.	27579R104	EWBC	15.97	94,800	684,456.00	1,513,956.00
EASTMAN CHEMICAL CO.	277432100	EMN	31.71	19,700	807,117.32	624,687.00
EASTMAN KODAK	277461109	EK	6.58	636,400	6,064,919.51	4,187,512.00
EATON CORP.	278058102	ETN	49.71	278,000	19,764,113.27	13,819,380.00
EATON VANCE CORP.	278265103	EV	21.01	155,083	6,249,918.19	3,258,293.86
EBAY INC	278642103	EBAY	13.96	2,044,427	52,683,380.86	28,540,200.92
ECLIPSYS CORP	278856109	ECLP	14.19	107,300	1,638,576.15	1,522,587.00
ECOLAB INC	278865100	ECL	35.15	19,710	741,977.55	692,806.50
EDDIE BAUER HOLDING INC	071625107	EBHI	0.51	73,300	619,885.93	37,383.00
EDISON INTERNATIONAL	281020107	EIX	32.12	349,740	16,863,524.39	11,233,648.81
EDWARDS LIFESCIENCES	28176E108	EW	54.95	13,467	688,414.80	740,011.65
EF JOHNSON TECHNOLOGY	26843B101	EFJI	1.34	124,000	684,247.43	166,160.00
EL PASO CORP	28336L109	EP	7.83	4,300,000	57,015,465.66	33,669,000.00
EL PASO ELECTRIC COMPANY	283677854	EE	18.09	141,550	2,987,402.19	2,560,639.50
ELECTROGLAS INC.	285324109	EGLS	0.14	103,800	250,881.47	14,843.40
ELECTRONICS FOR IMAGING	286082102	EFII	9.56	152,625	2,512,721.34	1,459,095.00
ELI LILLY & COMPANY	532457108	LLY	40.27	1,484,502	73,093,149.65	59,780,895.54
EMBARQ CORP	29078E105	EQ	35.96	518,500	19,611,650.61	18,645,260.00
EMC CORP	268648102	EMC	10.47	2,900,535	40,972,690.05	30,368,601.45
EMCOR GROUP INC	29084Q100	EME	22.43	94,400	1,775,583.92	2,117,392.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	26.11	45,400	529,325.98	1,185,394.00
EMERSON ELECTRIC CO	291011104	EMR	36.61	1,207,483	33,710,110.53	44,205,952.63
EMMIS COMMUNICATIONS	291525103	EMMS	0.35	1,622,956	13,074,097.80	568,034.60
EMPLOYERS HOLDINGS INC	292218104	EIG	16.50	98,700	1,982,817.89	1,628,550.00
EMULEX CORP	292475209	ELX	6.98	261,725	3,628,971.45	1,826,840.50
ENCORE ACQUISITION CO	29255W100	EAC	25.52	61,423	2,214,450.85	1,567,514.96

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ENCORE CAPITAL GROUP INC	292554102	ECPG	7.20	120,100	1,149,039.19	864,720.00
ENCORE WIRE CORP	292562105	WIRE	18.96	61,000	1,404,218.61	1,156,560.00
ENDO PHARMACEUTICALS	29264F205	ENDP	25.88	324,500	7,860,196.41	8,398,060.02
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	30.53	364,957	12,331,246.23	11,142,137.21
ENERGEN CORP.	29265N108	EGN	29.33	52,060	3,589,758.52	1,526,919.79
ENERGIZER HOLDINGS INC.	29266R108	ENR	54.14	187,000	13,677,172.38	10,124,180.00
ENERGY CONVERSION DE	292659109	ENER	25.21	57,900	2,666,709.67	1,459,658.99
ENERGYSOLUTIONS INC	292756202	ES	5.65	80,900	856,334.71	457,085.00
ENERSYS	29275Y102	ENS	11.00	143,900	1,827,266.61	1,582,900.00
ENNIS INC	293389102	EBF	12.11	31,200	610,580.05	377,832.00
ENPRO INDUSTRIES INC	29355X107	NPO	21.54	131,277	4,076,486.62	2,827,706.57
ENSCO INTL INC	26874Q100	ESV	28.39	183,400	10,026,586.74	5,206,726.00
ENSIGN GROUP INC/THE	29358P101	ENSG	16.74	12,900	187,831.69	215,946.00
ENSTAR GROUP INC	G3075P101	ESGR	59.14	12,055	1,176,678.04	712,932.70
ENTEGRIS INC	29362U104	ENTG	2.19	532,563	4,358,200.42	1,166,312.98
ENTERGY CORP.	29364G103	ETR	83.13	332,024	31,672,845.65	27,601,155.12
ENTRAVISION COMMUNIC	29382R107	EVC	1.56	238,200	2,167,121.86	371,592.00
ENTROPIC COMMUNICATIONS INC	29384R105	ENTR	0.50	127,700	252,933.80	63,849.98
ENZO BIOCHEM INC.	294100102	ENZ	4.89	105,000	1,133,489.48	513,450.01
EOG RESOURCES INC	26875P101	EOG	66.58	530,913	37,234,077.45	35,348,187.55
EPOCH HOLDING CORP	29428R103	EPHC	7.59	25,820	279,521.87	195,973.80
EQUIFAX INC	294429105	EFX	26.52	7,000	221,221.44	185,640.00
EQUINIX INC.	29444U502	EQIX	53.19	42,485	2,123,905.66	2,259,777.15
EQUITABLE RESOURCES INC	294549100	EQT	33.55	20,100	845,607.35	674,355.00
ERESearch TECHNOLOGY	29481V108	ERES	6.63	82,700	1,011,774.00	548,301.00
ESCO TECHNOLOGIES INC	296315104	ESE	40.95	53,300	1,857,095.18	2,182,635.00
ESTEE LAUDER CO.	518439104	EL	30.96	180,839	8,274,990.86	5,598,775.46
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	37.89	30,300	1,237,486.25	1,148,067.01
EUROSEAS LTD	Y23592200	ESEA	4.30	200,000	2,615,394.99	860,000.00
EV3 INC	26928A200	EVVV	6.10	82,000	659,620.92	500,200.00
EVERGREEN SOLAR INC	30033R108	ESLR	3.19	80,300	835,675.71	256,157.00
EXCO RESOURCES INC	269279402	XCO	9.06	383,500	7,316,577.52	3,474,510.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 213 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EXELON CORP	30161N101	EXC	55.61	1,282,351	62,400,833.83	71,311,539.11
EXIDE TECHNOLOGIES	302051206	XIDE	5.29	53,600	533,255.88	283,543.99
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	33.27	29,458	1,036,076.50	980,067.66
EXPONENT INC	30214U102	EXPO	30.08	5,900	112,424.69	177,472.00
EXPRESS SCRIPTS	302182100	ESRX	54.98	896,853	31,949,611.81	49,308,977.95
EXPRESSJET HOLDINGS INC	30218U306	XJT	1.70	90,200	115,099.08	153,340.00
EXTERRAN HOLDINGS INC	30225X103	EXH	21.30	17,985	1,161,588.45	383,080.52
EXTREME NETWORKS INC	30226D106	EXTR	2.34	222,300	941,746.49	520,182.00
EXXON MOBIL CORPORATION	30231G102	XOM	79.83	8,989,326	273,038,735.86	717,617,894.55
EZCORP INC CL A	302301106	EZPW	15.21	1,300	22,375.73	19,773.00
F5 NETWORKS INC	315616102	FFIV	22.86	35,700	757,694.92	816,102.00
FACET BIOTECH CORP	30303Q103	FACT	9.59	55,829	840,200.61	535,400.09
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	44.24	1,300	75,818.01	57,512.00
FAIR ISAAC INC.	303250104	FIC	16.86	158,700	3,545,082.73	2,675,682.00
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS	4.89	129,076	1,989,401.39	631,181.64
FAMILY DOLLAR STORES	307000109	FDO	26.07	471,991	11,162,020.18	12,304,805.37
FARMER BROS CO	307675108	FARM	24.94	35,100	798,594.31	875,393.99
FARMERS CAP BK CORP	309562106	FFKT	24.42	18,700	497,499.76	456,654.00
FARO TECHNOLOGIES INC	311642102	FARO	16.86	96,107	2,617,242.95	1,620,364.02
FASTENAL CO	311900104	FAST	34.85	85,790	2,506,107.41	2,989,781.50
FCSTONE GROUP INC	31308T100	FCSX	4.43	61,700	291,220.02	273,331.00
FED. NATL. MTG. ASSN.	313586109	FNM	0.76	1,131,100	52,641,436.48	859,636.00
FEDERAL MOGUL CORP-CL A	313549404	FDML	4.23	522,300	7,958,730.45	2,209,329.00
FEDERAL SIGNAL CORP	313855108	FSS	8.21	129,300	1,584,753.21	1,061,553.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	16.96	46,014	1,675,483.80	780,397.45
FEDEX CORPORATION	31428X106	FDX	64.15	705,374	56,504,761.63	45,249,742.10
FIBERTOWER CORP	31567R100	FTWR	0.16	240,600	1,650,114.39	38,496.00
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF	17.75	38,369	435,058.00	681,049.75
FIDELITY NATIONAL INFORMATION	31620M106	FIS	16.27	55,973	1,103,403.43	910,680.71
FIFTH THIRD BANCORP	316773100	FITB	8.26	916,000	10,560,377.83	7,566,160.00
FINANCIAL FEDERAL CORP.	317492106	FIF	23.27	293,233	7,025,630.77	6,823,531.91
FINANCIAL SELECT SECTOR SPDR	81369Y605	XLF	12.62	500,000	4,455,000.00	6,310,000.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FIRST ADVANTAGE CORP	31845F100	FADV	14.15	61,500	1,110,126.19	870,225.01
FIRST AMERICAN CORP.	318522307	FAF	28.89	96,881	2,527,489.31	2,798,892.10
FIRST BANCORP PR	318672102	FBP	11.14	39,700	427,672.22	442,258.00
FIRST CASH FINANCIAL SERVICES INC	31942D107	FCFS	19.06	60,200	931,670.06	1,147,412.00
FIRST CMNTY BANCSHAR	31983A103	FCBC	34.87	7,800	240,529.25	271,986.00
FIRST COMWLTH FINL C	319829107	FCF	12.38	31,400	362,789.32	388,732.00
FIRST CTZNS BANCSHS	31946M103	FCNCA	152.80	10,915	1,639,416.54	1,667,812.00
FIRST ENERGY CORP.	337932107	FE	48.58	435,100	18,502,224.78	21,137,158.01
FIRST FINANCIAL NORTHWEST	32022K102	FFNW	9.34	8,500	79,868.55	79,390.00
FIRST FINL BANKSHARE	32020R109	FFIN	55.21	11,400	610,653.20	629,394.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	10.57	127,613	1,213,980.54	1,348,869.03
FIRST MERCHANTS CORP	320817109	FRME	22.21	42,900	941,199.16	952,809.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	19.97	149,232	3,958,225.70	2,980,163.03
FIRST NIAGARA FINL G	33582V108	FNFG	16.17	103,400	1,533,511.77	1,671,978.00
FIRST SOLAR INC	336433107	FSLR	137.96	201,400	48,537,006.97	27,785,144.00
FIRST SOUTH BANCORP	33646W100	FSBK	12.56	2,200	38,450.06	27,632.00
FIRSTMERIT CORPORATION	337915102	FMER	20.59	77,300	1,609,175.50	1,591,607.00
FIRSTSERVICE CORP PFDS	33761N208	FSV	14.00	0	2.46	2.80
FISERV INC. WISCONSIN	337738108	FISV	36.37	2,700	132,059.14	98,199.00
FISHER COMMUNICATION	337756209	FSCI	20.64	39,337	1,435,304.94	811,915.68
FIVE STAR QUALITY CARE	33832D106	FVE	1.53	387,700	1,314,269.30	593,181.00
FLAGSTONE REINSURANCE HOLDINGS	G3529T105	FSR	9.77	107,600	1,367,884.31	1,051,252.01
FLANDERS CORP	338494107	FLDR	4.69	142,500	836,475.00	668,325.00
FLIR SYSTEMS INC	302445101	FLIR	30.68	125,822	2,081,209.12	3,860,218.96
FLOW INTL CORP	343468104	FLOW	2.42	61,600	313,957.25	149,072.00
FLOWERS INDUSTRIES INC.	343498101	FLO	24.36	88,175	2,197,394.92	2,147,942.99
FLOWERVE CORP.	34354P105	FLS	51.50	15,320	1,378,818.33	788,979.99
FLUOR CORP	343412102	FLR	44.87	462,712	21,272,144.34	20,761,887.44
FMC CORP.	302491303	FMC	44.73	25,468	1,512,491.73	1,139,183.64
FMC TECHNOLOGIES INC	30249U101	FTI	23.83	961,335	32,040,706.25	22,908,613.05
FNB CORP	302520101	FNB	13.20	26,100	381,367.95	344,520.00
FOOT LOCKER INC	344849104	FL	7.34	443,700	5,232,110.07	3,256,758.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 215 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FORCE PROTECTION INC	345203202	FRPT	5.98	106,900	549,798.25	639,262.00
FORD MOTOR COMPANY	345370860	F	2.29	3,181,000	32,736,853.54	7,284,490.00
FOREST LABORATORIES INC.	345838106	FRX	25.47	504,974	17,597,543.81	12,861,687.79
FOREST OIL CORP.	346091705	FST	16.49	63,900	1,175,936.35	1,053,711.00
FORMFACTOR INC	346375108	FORM	14.60	217,714	4,402,874.30	3,178,624.40
FORRESTER RESEARCH INC	346563109	FORR	28.21	28,700	863,349.77	809,627.00
FORTRESS INVESTMENT GROUP	34958B106	FIG	1.00	600,000	7,199,755.65	600,000.00
FORTUNE BRANDS INC.	349631101	FO	41.28	75,645	4,632,278.34	3,122,625.60
FOSSIL INC.	349882100	FOSL	16.70	166,200	3,926,699.58	2,775,540.01
FOSTER L B CO	350060109	FSTR	31.28	33,900	1,440,057.20	1,060,392.00
FOSTER WHEELER LTD	G36535139	FWLT	23.38	52,067	2,129,825.72	1,217,326.46
FOUNDATION COAL HOLDINGS INC	35039W100	FCL	14.02	32,725	883,535.24	458,804.50
FPIC INS GROUP INC	302563101	FPIC	43.78	26,500	921,569.71	1,160,170.00
FPL GROUP INC.	302571104	FPL	50.33	596,048	27,969,707.23	29,999,095.83
FRANKLIN RESOURCES INC	354613101	BEN	63.78	173,650	8,437,514.94	11,075,397.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.75	27,500	489,001.04	405,625.00
FREDDIE MAC	313400301	FRE	0.73	687,300	33,662,950.17	501,729.00
FRED'S INC	356108100	FRED	10.76	26,100	268,759.53	280,836.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	24.44	1,335,404	86,449,406.00	32,637,273.76
FREIGHTCAR AMERICA INC	357023100	RAIL	18.27	22,700	1,109,115.34	414,729.00
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	22.42	62,700	1,604,703.39	1,405,734.00
FRONTIER COMMUNIATIONS CORP	35906A108	FTR	8.74	13,600	142,708.93	118,864.00
FRONTIER FINL CORP W	35907K105	FTBK	4.36	141,300	1,144,516.84	616,067.99
FRONTIER OIL CORP	35914P105	FTO	12.63	59,082	734,967.70	746,205.66
FRONTLINE LTD	G3682E127	FRO	29.61	51,800	2,299,072.54	1,533,798.00
FTI CONSULTING INC	302941109	FCN	44.68	43,900	1,924,559.61	1,961,452.00
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	32.76	38,700	1,750,235.21	1,267,812.00
FUELCELL ENERGY INC	35952H106	FCEL	3.88	33,500	126,040.40	129,980.00
FULLER H B CO	359694106	FUL	16.11	97,500	2,237,743.50	1,570,725.00
FULTON FINANCIAL CORP	360271100	FULT	9.62	21,300	242,562.21	204,906.00
FUQI INTERNATIONAL INC	36102A207	FUQI	6.26	57,600	446,480.86	360,576.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	2.21	144,800	1,586,002.96	320,007.99

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 216 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FX REAL ESTATE AND ENTERTAINMENT	302709100	FXRE	0.15	87,300	191,459.80	13,094.99
G & K SERV. CL-A	361268105	GKSR	20.22	32,200	1,148,723.50	651,084.00
GAIAM INC	36268Q103	GAIA	4.62	29,360	398,614.23	135,643.20
GAMESTOP CORP.	36467W109	GME	21.66	907,600	31,199,415.02	19,658,616.00
GANNETT INC	364730101	GCI	8.00	290,645	6,221,557.67	2,325,160.00
GAP INC	364760108	GPS	13.39	714,400	13,450,350.74	9,565,816.00
GARDNER DENVER MACHINERY	365558105	GDI	23.34	47,700	1,898,103.40	1,113,318.00
GARTNER INC-CL A	366651107	IT	17.83	125,800	2,639,394.14	2,243,014.00
GATX CORP	361448103	GMT	30.97	198,726	7,793,298.19	6,154,544.22
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	14.80	24,900	1,065,489.48	368,520.00
GENENTECH INC.	368710406	DNA	82.91	817,028	43,620,800.34	67,739,791.48
GENERAL CABLE CORP	369300108	BGC	17.69	147,600	2,573,329.06	2,611,044.00
GENERAL DYNAMICS CORP.	369550108	GD	57.59	591,061	27,300,384.12	34,039,203.00
GENERAL ELECTRIC CO	369604103	GE	16.20	19,503,218	481,819,683.29	315,952,131.59
GENERAL MARITIME CORP	Y2693R101	GMR	10.80	49,800	608,285.70	537,840.00
GENERAL MILLS INC	370334104	GIS	60.75	363,900	16,794,642.23	22,106,925.00
GENERAL MOTORS CORP	370442105	GM	3.20	1,082,100	6,437,351.73	3,462,720.00
GENESCO INC.	371532102	GCO	16.92	111,380	2,759,888.65	1,884,549.60
GENESEE & WYO INC	371559105	GWR	30.50	23,600	546,565.43	719,800.00
GENOPTIX INC	37243V100	GXDX	34.08	86,370	2,770,380.68	2,943,489.60
GENPACT LTD	G3922B107	G	8.22	31,214	410,306.37	256,579.08
GEN-PROBE INC	36866T103	GPRO	42.84	12,586	692,650.20	539,184.24
GENTEK INC	37245X203	GETI	15.05	18,800	578,658.22	282,940.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	29.26	55,300	1,458,130.92	1,618,078.00
GENUINE PARTS CO	372460105	GPC	37.86	374,530	15,908,444.68	14,179,705.80
GENZYME CORP. GEN. DIV.	372917104	GENZ	66.37	682,583	40,889,539.01	45,303,033.75
GEOGLOBAL RESOURCES INC	37249T109	GGR	1.60	42,600	107,428.27	68,160.00
GEOMET INC	37250U201	GMET	1.72	125,800	664,853.00	216,376.00
GEORESOURCES INC	372476101	GEOI	8.69	22,900	281,636.91	199,001.00
GERON CORP	374163103	GERN	4.67	163,700	1,249,189.89	764,479.00
GFI GROUP INC	361652209	GFIG	3.54	534,442	5,227,908.24	1,891,924.68
GIBRALTAR INDUSTRIES INC	374689107	ROCK	11.94	119,877	1,536,640.95	1,431,331.38

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
G-III APPAREL GROUP LTD	36237H101	GIII	6.39	56,300	388,486.89	359,757.00
GILDAN ACTIVEWEAR INC - CL A	375916103	GIL	11.76	68,500	630,655.92	805,560.00
GILEAD SCIENCES INC.	375558103	GILD	51.14	2,198,342	53,888,978.94	112,423,209.87
GLACIER BANCORP INC	37637Q105	GBCI	19.02	62,400	1,186,527.77	1,186,848.00
GLADSTONE CAPITAL CO	376535100	GLAD	8.09	21,700	437,197.10	175,553.00
GLADSTONE INVESTMENT CORP	376546107	GAIN	4.91	22,700	143,557.75	111,457.00
GLATFELTER	377316104	GLT	9.30	126,700	1,803,095.78	1,178,310.00
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	37.27	614,700	29,651,012.88	22,909,869.00
GLOBAL CASH ACCESS INC	378967103	GCA	2.22	220,100	1,059,844.85	488,621.99
GLOBAL INDUSTRIES LTD.	379336100	GLBL	3.49	2,084,700	8,199,406.95	7,275,603.00
GLOBAL PAYMENTS INC	37940X102	GPN	32.79	99,131	3,834,027.44	3,250,505.49
GLOBAL SOURCES LIMITED	G39300101	GSOL	5.45	17,300	122,563.99	94,285.00
GLOBECOMM SYSTEMS INC	37956X103	GCOM	5.49	139,700	1,219,441.95	766,953.01
GMX RESOURCES INC	38011M108	GMXR	25.32	3,800	188,008.71	96,216.00
GOLDMAN SACHS GROUP INC	38141G104	GS	84.39	693,900	66,720,498.84	58,558,221.01
GOODRICH CORP.	382388106	GR	37.02	57,200	2,512,242.78	2,117,543.99
GOODRICH PETROLEUM CORP	382410405	GDP	29.95	94,560	3,772,863.66	2,832,072.00
GOODYEAR T & R	382550101	GT	5.97	1,335,000	25,404,711.65	7,969,950.00
GOOGLE INC - CL A	38259P508	GOOG	307.65	402,189	157,409,610.13	123,733,445.85
GORMAN RUPP CO	383082104	GRC	31.12	19,200	512,241.71	597,504.00
GRACE W.R. & COMPANY	38388F108	GRA	5.97	98,200	1,611,650.74	586,254.00
GRACO INC.	384109104	GGG	23.73	147,644	5,537,635.58	3,503,592.12
GRAFTECH INTERNATIONAL LTD	384313102	GTI	8.32	99,200	1,788,995.54	825,344.00
GRAHAM CORP	384556106	GHM	10.82	63,900	1,788,260.83	691,398.00
GRAINGER W W INC	384802104	GWV	78.84	6,906	478,383.16	544,469.04
GRAN TIERRA ENERGY INC	38500T101	GTE	2.80	61,306	157,392.71	171,656.80
GRAND CANYON EDUCATION INC	38526M106	LOPE	18.78	35,690	504,928.64	670,258.20
GRANITE CONSTRUCTION INC	387328107	GVA	43.93	51,962	1,747,588.55	2,282,690.65
GREAT ATL & PAC TEA	390064103	GAP	6.27	56,300	351,013.61	353,001.00
GREAT PLAINS ENERGY INC	391164100	GXP	19.33	81,259	2,067,635.47	1,570,736.47
GREATBATCH INC.	39153L106	GB	26.46	30,000	760,113.73	793,800.00
GREEN MTN COFFEE ROA	393122106	GMCR	38.70	71,665	2,333,564.30	2,773,435.50

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GREENE BANKSHARES INC	394361208	GRNB	13.54	50,799	964,358.68	687,818.46
GREENHILL & CO INC	395259104	GHL	69.77	6,900	442,311.09	481,413.00
GREIF INC	397624107	GEF	33.43	40,242	1,651,847.63	1,345,290.06
GRIFFON CORPORATION	398433102	GFF	9.33	130,900	1,014,361.52	1,221,297.02
GROUP 1 AUTOMOTIVE	398905109	GPI	10.77	17,300	425,593.25	186,321.01
GT SOLAR INTL INC	3623E0209	SOLR	2.89	125,500	570,020.99	362,695.00
GTX INC.	40052B108	GTXI	16.84	6,300	114,282.63	106,092.00
GUESS INC	401617105	GES	15.35	2,800	131,830.02	42,980.00
GULF ISLAND FABRICAT	402307102	GIFI	14.41	43,100	1,386,422.80	621,071.00
GULFMARK OFFSHORE INC	402629109	GLF	23.79	32,500	1,302,225.06	773,174.99
GYMBOREE CORP	403777105	GYMB	26.09	43,800	1,166,282.12	1,142,742.00
H & R BLOCK INC.	093671105	HRB	22.72	36,100	704,679.03	820,192.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	7.71	121,400	1,151,357.00	935,994.01
HACKET GROUP INC	404609109	HCKT	2.92	288,700	1,455,859.54	843,004.00
HAEMONETICS CORP/MASS	405024100	HAE	56.50	13,100	594,737.68	740,150.00
HAIN CELESTIAL GROUP	405217100	HAIN	19.09	5,200	124,787.48	99,268.00
HALLIBURTON COMPANY	406216101	HAL	18.18	1,982,790	41,842,279.96	36,047,122.20
HALLMARK FINL SERVICES INC	40624Q203	HALL	8.77	18,130	152,456.96	159,000.10
HANCOCK HLDG CO	410120109	HBHC	45.46	20,600	929,844.93	936,476.00
HANESBRANDS INC	410345102	HBI	12.75	10,000	211,773.36	127,500.00
HANSEN NATURAL CORP	411310105	HANS	33.53	71,467	1,808,873.80	2,396,288.51
HARLEY-DAVIDSON INC	412822108	HOG	16.97	50,000	1,971,746.00	848,500.00
HARLEYSVILLE GROUP INC	412824104	HGIC	34.73	53,000	1,553,889.96	1,840,690.00
HARLEYSVILLE NATL CO	412850109	HNBC	14.44	23,300	335,214.80	336,452.00
HARMAN INTERNATIONAL	413086109	HAR	16.73	10,999	263,067.48	184,013.27
HARRIS STRATEX NETWORKS	41457P106	HSTX	5.16	95,300	536,193.82	491,748.00
HARSCO CORP	415864107	HSC	27.68	4,200	206,744.64	116,256.00
HARTE-HANKS INC.	416196103	HHS	6.24	27,800	286,996.08	173,472.00
HARTFORD FINL SERVICES	416515104	HIG	16.42	395,145	19,960,074.60	6,488,280.90
HARVEST NATURAL RESO	41754V103	HNR	4.30	185,900	1,857,178.23	799,370.00
HASBRO INC	418056107	HAS	29.17	91,500	3,216,221.17	2,669,055.00
HATTERAS FINANCIAL CORP	41902R103	HTS	26.60	46,200	1,078,647.39	1,228,920.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 219 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HAVERTY FURNITURE	419596101	HVT	9.33	103,500	977,621.51	965,655.00
HAWAIIAN ELECTRIC INDS	419870100	HE	22.14	283,300	7,183,309.66	6,272,262.00
HAWAIIAN HOLDINGS INC	419879101	HA	6.38	181,600	1,169,215.81	1,158,608.00
HAYNES INTERNATIONAL INC	420877201	HAYN	24.62	11,900	393,924.08	292,978.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	26.75	629,564	16,229,820.64	16,840,837.00
HEADWATERS INC	42210P102	HW	6.75	69,000	879,528.11	465,749.99
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	1.79	689,000	6,599,273.87	1,233,310.00
HEALTH NET INC	42222G108	HNT	10.89	551,400	7,684,917.78	6,004,746.00
HEALTHCARE SVCS GRP	421906108	HCSG	15.93	67,845	1,203,553.80	1,080,770.85
HEALTHSOUTH CORP	421924309	HLS	10.96	53,900	1,014,526.50	590,744.00
HEALTHSPRING INC	42224N101	HS	19.97	210,900	4,043,909.03	4,211,673.04
HEALTHWAYS INC.	422245100	HWAY	11.48	30,400	493,084.21	348,992.00
HEARTLAND EXPRESS INC.	422347104	HTLD	15.76	417,796	6,188,007.55	6,584,464.95
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	20.59	3,000	81,453.06	61,770.00
HEARTLAND PAYMENT SYSTEMS	42235N108	HPY	17.50	31,900	790,423.25	558,250.00
HECKMANN CORP	422680108	HEK	5.65	39,300	232,471.67	222,045.00
HECLA MINING CO.	422704106	HL	2.80	111,000	249,028.50	310,800.00
HEICO CORP	422806109	HEI	38.83	48,109	1,720,978.52	1,868,072.47
HEICO CORP-CL A	422806208	HEI.A	28.96	19,061	583,359.07	552,006.56
HEIDRICK & STRUGGLES INTL	422819102	HSII	21.54	53,000	1,881,801.63	1,141,620.01
HEINZ H. J. CO.	423074103	HNZ	37.60	35,473	1,427,159.32	1,333,784.80
HELEN OF TROY LTD	G4388N106	HELE	17.36	75,100	1,934,772.50	1,303,736.00
HELIX ENERGY SOLUTIONS GROUP	42330P107	HLX	7.24	582,300	5,729,434.56	4,215,852.00
HELMERICH & PAYNE, INC	423452101	HP	22.75	219,370	9,175,402.12	4,990,667.49
HENRY (JACK) & ASSOCIATES	426281101	JKHY	19.41	47,500	1,043,795.56	921,975.00
HENRY SCHEIN INC	806407102	HSIC	36.69	2,400	141,509.17	88,056.00
HERBALIFE LTD	G4412G101	HLF	21.68	278,980	12,403,835.32	6,048,286.41
HERCULES OFFSHORE INC	427093109	HERO	4.75	368,200	2,765,026.91	1,748,950.00
HERCULES TECHNOLOGY GROWTH	427096508	HTGC	7.92	133,600	1,295,965.22	1,058,112.01
HERITAGE COMMERCE CORP	426927109	HTBK	11.24	74,700	1,112,070.34	839,627.99
HERLEY INDS INC DEL	427398102	HRLY	12.28	70,200	1,034,558.56	862,056.00
HERSHEY COMPANY	427866108	HSY	34.74	253,807	9,638,698.62	8,817,255.18

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 220 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	5.07	725,350	3,781,151.21	3,677,524.50
HESS CORP.	42809H107	HES	53.64	484,814	50,523,472.18	26,005,422.96
HEWITT ASSOCIATES INC	42822Q100	HEW	28.38	31,727	1,142,138.94	900,412.27
HEWLETT-PACKARD CO	428236103	HPQ	36.29	5,828,320	157,027,718.20	211,509,732.79
HEXCEL CORP	428291108	HXL	7.39	447,081	7,250,745.87	3,303,928.59
HFF INC - CL A	40418F108	HF	2.45	150,000	2,769,820.64	367,500.00
HIBBETT SPORTS INC.	428567101	HIBB	15.71	184,149	4,470,979.93	2,892,980.79
HILL-ROM HOLDINGS INC	431475102	HRC	16.46	35,442	762,345.41	583,375.32
HI-TECH PHARMACAL CO INC	42840B101	HITK	5.54	51,473	681,429.42	285,160.42
HITTITE MICROWAVE CORP	43365Y104	HITT	29.46	81,735	2,842,292.68	2,407,913.11
HLTH CORP	40422Y101	HLTH	10.46	42,968	431,585.33	449,445.28
HMS HOLDINGS CORP	40425J101	HMSY	31.52	9,790	291,673.69	308,580.80
HNI CORP	404251100	HNI	15.84	37,100	918,078.60	587,664.00
HOLLY CORP	435758305	HOC	18.23	100,100	1,999,251.06	1,824,823.00
HOLOGIC INC.	436440101	HOLX	13.07	38,049	474,535.71	497,300.43
HOME DEPOT INC.	437076102	HD	23.02	2,298,179	62,910,203.60	52,904,080.58
HONEYWELL INTERNATIONAL INC	438516106	HON	32.83	1,128,401	46,648,934.16	37,045,404.83
HOOKER FURNITURE CORP	439038100	HOFT	7.66	54,500	1,008,211.27	417,470.01
HORMEL FOODS CORP	440452100	HRL	31.08	207,452	7,904,428.62	6,447,608.17
HORNBECK OFFSHORE SERVICES INC	440543106	HOS	16.34	41,200	1,715,112.31	673,208.00
HORSEHEAD HOLDING CORP	440694305	ZINC	4.70	106,200	1,337,227.57	499,140.00
HOSPIRA INC	441060100	HSP	26.82	1,900	78,165.35	50,958.00
HOT TOPIC INC	441339108	HOTT	9.27	107,800	788,008.72	999,306.00
HSN INC	404303109	HSNI	7.27	582,580	3,773,667.79	4,235,356.60
HUB GROUP INC	443320106	HUBG	26.53	65,100	2,247,425.03	1,727,103.00
HUBBELL INC	443510201	HUB.B	32.68	33,700	1,528,163.60	1,101,316.00
HUDSON CITY BANCORP INC	443683107	HCBK	15.96	708,763	12,626,001.99	11,311,857.48
HUMANA INC.	444859102	HUM	37.28	352,700	11,363,232.24	13,148,656.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	26.27	1,404,822	48,039,322.58	36,904,673.93
HUNTINGTON BANCSHARES	446150104	HBAN	7.66	44,560	361,421.21	341,329.60
HUNTSMAN CORP	447011107	HUN	3.44	85,300	273,132.82	293,432.00
HURCO COMPANIES INC	447324104	HURC	12.00	43,200	1,722,852.72	518,400.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HURON CONSULTING GROUP INC	447462102	HURN	57.27	8,600	513,779.49	492,522.00
I2 TECHNOLOGIES INC	465754208	ITWO	6.39	500	3,059.75	3,195.00
IAC/INTERACTIVE CORP	44919P508	IACI	15.73	357,900	7,028,804.70	5,629,767.00
IBASIS INC	450732201	IBAS	1.41	209,163	461,400.62	294,919.84
IBERIABANK CORP	450828108	IBKC	48.00	16,500	724,353.12	792,000.00
ICO GLOBAL COM HLDG LTD-NEW	44930K108	ICOG	1.13	62,900	88,028.55	71,077.00
ICO INC	449293109	ICOC	3.16	8,600	24,492.80	27,176.00
ICON PLC - ADR	45103T107	ICLR	19.69	165,158	3,337,659.77	3,251,961.02
ICONIX BRAND GROUP INC	451055107	ICON	9.78	2,500	23,053.50	24,450.00
ICT GROUP INC	44929Y101	ICTG	4.58	52,300	525,654.45	239,534.00
ICU MEDICAL INC.	44930G107	ICUI	33.14	38,700	1,413,835.01	1,282,518.00
ICX TECHNOLOGIES INC	44934T105	ICXT	7.91	26,100	124,307.16	206,451.00
IDACORP, INC.	451107106	IDA	29.45	72,700	2,538,002.20	2,141,014.99
IDERA PHARMACEUTICALS INC	45168K306	IDRA	7.68	54,400	489,487.58	417,792.00
IDEX CORPORATION	45167R104	IEX	24.15	117,650	3,290,661.12	2,841,247.50
IDT CORP-CL B	448947309	IDT	0.40	242,900	176,167.83	97,160.00
I-FLOW CORP	449520303	IFLO	4.80	145,983	2,276,259.66	700,718.40
IGATE CORP	45169U105	IGTE	6.51	96,300	636,781.32	626,913.00
IHS INC-CLASS A	451734107	IHS	37.42	108,788	4,629,976.68	4,070,846.97
II VI INC	902104108	IIVI	19.09	45,521	885,878.31	868,995.89
IKANOS COMMUNICATIONS INC	45173E105	IKAN	1.26	166,500	996,433.33	209,790.00
ILLINOIS TOOL WORKS	452308109	ITW	35.05	667,402	24,617,096.31	23,392,440.10
ILLUMINA INC.	452327109	ILMN	26.05	137,942	3,296,228.52	3,593,389.10
IMATION CORP	45245A107	IMN	13.57	52,000	1,166,903.45	705,640.00
IMMERSSION CORPORATION	452521107	IMMR	5.89	90,400	1,370,809.70	532,456.00
IMMUCOR INC	452526106	BLUD	26.58	196,814	5,274,775.54	5,231,316.12
IMMUNOGEN INC	45253H101	IMGN	4.29	133,200	625,439.70	571,428.00
IMPERIAL SUGAR COMPANY	453096208	IPSU	14.34	67,700	1,602,292.00	970,818.00
IMS HEALTH INC.	449934108	RX	15.16	9,600	125,127.95	145,536.00
INFINERA CORP	45667G103	INFN	8.96	15,700	141,340.82	140,672.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC	46.73	31,000	1,137,248.54	1,448,630.00
INFORMATICA CORP.	45666Q102	INFA	13.73	97,100	1,375,893.95	1,333,183.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 222 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INFOSPACE INC	45678T201	INSP	7.55	120,700	1,371,241.83	911,285.00
INGERSOLL-RAND CO-A	G4776G101	IR	17.35	1,094,792	34,910,261.66	18,994,641.20
INGRAM MICRO INC CL A	457153104	IM	13.39	685,523	10,223,068.11	9,179,152.97
INNOPHOS HOLDINGS INC	45774N108	IPHS	19.81	29,400	426,527.48	582,414.00
INNOSPEC INC.	45768S105	IOSP	5.89	62,000	798,037.86	365,179.99
INSIGHT ENTERPRISES INC.	45765U103	NSIT	6.90	2,100	38,883.58	14,490.00
INSITUFORM TECHNOLOGIES CL A	457667103	INSU	19.69	28,200	432,272.96	555,258.00
INSTEEL INDUSTRIES	45774W108	IIIN	11.29	86,300	1,321,782.61	974,327.00
INTEGRA BK CORP	45814P105	IBNK	1.37	173,600	1,089,851.24	237,832.00
INTEGRAL SYS INC MD	45810H107	ISYS	12.05	72,800	1,190,462.78	877,240.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	5.61	231,179	2,316,786.65	1,296,914.19
INTEGRATED ELECTRICAL SV	45811E301	IESC	8.76	30,700	616,624.06	268,932.00
INTEGRATED SILICON SOLUTION	45812P107	ISSI	1.63	105,800	690,444.82	172,454.01
INTEGRYS ENERGY GROUP INC	45822P105	TEG	42.98	86,655	4,240,737.17	3,724,431.90
INTEL CORP.	458140100	INTC	14.66	10,860,611	227,908,707.64	159,216,557.27
INTERACTIVE BROKERS GROUP-CL A	45841N107	IBKR	17.89	368,900	10,248,209.62	6,599,621.00
INTERACTIVE DATA CORP	45840J107	IDC	24.66	5,800	134,898.14	143,028.00
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	6.41	40,200	398,765.78	257,681.99
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	82.44	27,463	3,207,102.16	2,264,049.72
INTERDIGITAL INC	45867G101	IDCC	27.50	76,200	1,939,446.74	2,095,500.00
INTERLINE BRANDS INC	458743101	IBI	10.63	78,250	1,358,147.05	831,797.50
INTERMAC, INC	458786100	IN	13.28	239,386	5,418,726.12	3,179,046.08
INTERNATIONAL BANC SH	459044103	IBOC	21.83	58,900	1,314,609.04	1,285,787.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO	2.30	114,100	603,600.35	262,430.00
INTERNATIONAL PAPER	460146103	IP	11.80	1,028,339	25,707,443.05	12,134,400.20
INTERNATIONAL RECTIFIER CORP	460254105	IRF	13.50	52,940	1,172,975.15	714,690.00
INTERNATIONAL SPEEDWAY	460335201	ISCA	28.73	22,665	617,619.35	651,165.45
INTERNET BRANDS INC-CL A	460608102	INET	5.82	24,900	173,055.86	144,918.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE	5.45	27,000	264,876.49	147,150.00
INTERPUBLIC GROUP	460690100	IPG	3.96	977,500	8,633,579.15	3,870,900.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	9.19	237,401	6,709,189.86	2,181,715.20
INTERVAL LEISURE GROUP INC	46113M108	IILG	5.39	57,485	712,619.69	309,844.15

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INTERWOVEN INC	46114T508	IWOV	12.60	46,100	527,379.76	580,860.00
INTEVAC INC	461148108	IVAC	5.07	8,800	43,451.76	44,616.00
INTL ASSETS HOLDING CORP	459028106	IAAC	8.58	13,900	151,576.87	119,262.00
INTL BUS MACH CORP	459200101	IBM	84.16	2,649,640	205,982,619.53	222,993,702.40
INTL GAME TECHNOLOGY	459902102	IGT	11.89	91,000	3,692,925.59	1,081,990.00
INTUIT INC.	461202103	INTU	23.79	278,800	7,921,076.73	6,632,652.02
INTUITIVE SURGICAL INC	46120E602	ISRG	126.99	8,600	367,739.55	1,092,114.00
INVENTIV HEALTH INC.	46122E105	VTIV	11.54	16,500	286,194.60	190,410.00
INVESCO LTD	G491BT108	IVZ	14.44	1,162,632	22,369,446.40	16,788,406.08
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG	22.72	21,000	600,743.59	477,120.00
INVESTORS BANCORP INC	46146P102	ISBC	13.43	24,000	349,230.80	322,320.00
ION GEOPHYSICAL CORP	462044108	IO	3.43	136,400	1,219,137.96	467,852.00
IPC HOLDINGS LTD	G4933P101	IPCR	29.90	74,100	2,369,646.68	2,215,590.00
IRIS INTERNATIONAL INC	46270W105	IRIS	13.94	5,900	82,366.26	82,246.00
IRON MTN INC PA	462846106	IRM	24.73	200	5,479.93	4,946.00
ISIS PHARMACEUTICALS INC	464330109	ISIS	14.18	63,000	901,958.11	893,340.00
ISLE OF CAPRI CASINOS	464592104	ISLE	3.20	71,800	924,468.89	229,760.01
ITC HOLDINGS CORP	465685105	ITC	43.68	80,298	3,981,968.31	3,507,416.64
ITRON INC.	465741106	ITRI	63.74	1,000	92,952.11	63,740.00
ITT CORP	450911102	ITT	45.99	2,400	102,018.44	110,376.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	94.98	6,928	591,331.74	658,021.44
IXYS CORP	46600W106	IXYS	8.26	100,900	906,872.38	833,434.01
J & J SNACK FOODS CORP	466032109	JJSF	35.88	99,432	2,433,299.42	3,567,620.16
J C PENNEY INC	708160106	JCP	19.70	58,800	1,337,472.30	1,158,360.00
J CREW GROUP INC	46612H402	JCG	12.20	30,000	586,440.79	366,000.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM	20.04	83,000	1,906,008.16	1,663,320.00
JABIL CIRCUIT INC	466313103	JBL	6.75	75,420	746,605.56	509,085.00
JACK IN THE BOX INC.	466367109	JACK	22.09	138,725	2,864,953.67	3,064,435.26
JACKSON HEWITT TAX SERVICE INC	468202106	JTX	15.69	37,169	733,316.03	583,181.61
JACOBS ENGINEERING GROUP	469814107	JEC	48.10	303,400	10,630,217.48	14,593,540.00
JAKKS PACIFIC INC.	47012E106	JAKK	20.63	67,700	1,451,663.31	1,396,650.99
JAMES RIVER COAL CO	470355207	JRCC	15.33	58,132	1,711,282.12	891,163.56

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
JANUS CAPITAL GROUP INC	47102X105	JNS	8.03	155,000	2,585,491.40	1,244,650.00
JDS UNIPHASE CORP	46612J507	JDSU	3.65	913,539	16,219,063.32	3,334,417.35
JETBLUE AIRWAYS CORP	477143101	JBLU	7.10	53,200	331,425.36	377,720.00
JM SMUCKER CO	832696405	SJM	43.36	62,770	1,774,898.94	2,721,707.21
JMP GROUP INC	46629U107	JMP	5.55	145	621.10	804.75
JO-ANN STORES INC	47758P307	JAS	15.49	73,700	1,510,589.69	1,141,613.01
JOHN BEAN TECHNOLOGIES	477839104	JBT	8.17	193,800	1,898,745.03	1,583,346.00
JOHNSON & JOHNSON	478160104	JNJ	59.83	5,740,071	233,162,499.79	343,428,447.93
JOHNSON CONTROLS	478366107	JCI	18.16	883,947	23,905,606.60	16,052,477.52
JONES APPAREL GROUP INC	480074103	JNY	5.86	573,400	9,232,744.69	3,360,124.00
JONES LANG LASALLE I	48020Q107	JLL	27.70	42,044	2,362,409.45	1,164,618.80
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	26.15	53,300	1,658,203.62	1,393,795.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	2.45	239,700	2,433,223.55	587,265.00
JOY GLOBAL INC	481165108	JOYG	22.89	560,044	21,734,332.80	12,819,407.16
JPMORGAN CHASE & CO.	46625H100	JPM	31.53	7,559,416	285,577,694.15	238,348,386.49
JUNIPER NETWORKS INC	48203R104	JNPR	17.51	1,021,970	19,998,643.17	17,894,694.70
K V PHARMACEUTICAL C	482740206	KV.A	2.88	174,300	1,985,015.73	501,984.00
K12 INC	48273U102	LRN	18.75	63,165	1,554,530.13	1,184,343.75
KADANT INC	48282T104	KAI	13.48	107,475	2,369,029.41	1,448,762.99
KAISER ALUMINUM CORP	483007704	KALU	22.52	26,600	1,856,869.98	599,032.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	19.05	260,700	6,681,604.49	4,966,335.00
KAYDON CORP	486587108	KDN	34.35	78,749	3,759,904.43	2,705,028.15
KAYNE ANDERSON ENERGY DEVELO	48660Q102	KED	7.51	10,300	230,189.36	77,353.00
KB HOME	48666K109	KBH	13.62	3,600	77,985.10	49,032.00
KBR INC	48242W106	KBR	15.20	60,700	1,336,528.16	922,640.00
KBW INC	482423100	KBW	23.00	59,800	1,891,169.24	1,375,400.00
KELLOGG CO.	487836108	K	43.85	428,600	17,758,603.52	18,794,110.00
KELLY SERVICES INC CL-A	488152208	KELYA	13.01	19,900	459,480.87	258,899.00
KENEXA CORP	488879107	KNXA	7.98	91,600	1,558,370.41	730,968.00
KENNAMETAL INC	489170100	KMT	22.19	145,600	3,626,803.51	3,230,864.00
KENNETH COLE PRODUCTIONS	193294105	KCP	7.08	55,500	819,183.98	392,940.00
KENSEY NASH CORP	490057106	KNSY	19.41	25,700	451,680.24	498,837.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 225 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KEY ENERGY SERVICES INC	492914106	KEG	4.41	434,600	3,628,172.87	1,916,586.00
KEYCORP	493267108	KEY	8.52	934,396	10,586,840.65	7,961,053.92
KEYNOTE SYSTEMS INC	493308100	KEYN	7.71	186,400	2,487,314.55	1,437,144.00
KFORCE INC	493732101	KFRC	7.68	281,640	3,278,294.18	2,162,995.20
KHD HUMBOLDT WEDAG INTL LTD	482462108	KHD	11.17	19,800	194,434.02	221,166.00
KIMBALL INTL INC	494274103	KBALB	8.61	4,200	37,667.88	36,162.00
KIMBERLY-CLARK CORP	494368103	KMB	52.74	457,724	24,239,856.61	24,140,363.76
KINDRED HEALTHCARE I	494580103	KND	13.02	113,500	2,225,796.89	1,477,770.00
KING PHARMACEUTICALS	495582108	KG	10.62	1,353,298	15,682,982.40	14,372,024.76
KIRBY CORP.	497266106	KEX	27.36	85,700	2,734,147.50	2,344,752.00
KLA-TENCOR CORP.	482480100	KLAC	21.79	216,000	10,905,675.90	4,706,640.00
KNIGHT CAPITAL GROUP INC	499005106	NITE	16.15	145,000	1,747,476.37	2,341,750.01
KNIGHT TRANSPORTATION INC	499064103	KNX	16.12	848,200	14,819,690.92	13,672,984.00
KNIGHTSBRIDGE TANKERS LTD	G5299G106	VLCCF	14.65	58,800	1,625,995.86	861,420.00
KNOLL INC	498904200	KNL	9.02	104,700	953,876.09	944,394.00
KOHLS CORP	500255104	KSS	36.20	682,200	26,177,931.87	24,695,640.00
KOPPERS HOLDINGS INC	50060P106	KOP	21.62	92,100	1,783,449.46	1,991,202.00
KORN/FERRY INTERNATIONAL	500643200	KFY	11.42	113,400	1,813,085.32	1,295,028.00
KRAFT FOODS INC - A	50075N104	KFT	26.85	2,026,227	36,936,913.22	54,404,194.95
KROGER CO.	501044101	KR	26.41	1,014,809	28,876,544.75	26,801,105.69
KULICKE & SOFFA INDUSTRIES	501242101	KLIC	1.70	96,100	436,550.82	163,370.00
L-1 IDENTITY SOLUTIONS INC	50212A106	ID	6.74	1,200	18,471.00	8,088.00
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	73.78	388,600	40,227,171.89	28,670,908.00
LABARGE INC	502470107	LB	14.35	3,100	30,028.77	44,485.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	64.41	82,476	5,870,938.07	5,312,279.16
LABRANCHE & CO., INC.	505447102	LAB	4.79	194,800	1,180,925.85	933,092.01
LACLEDE GROUP HLDG. CO.	505597104	LG	46.84	12,300	379,938.15	576,132.00
LADISH INC	505754200	LDSH	13.85	83,242	2,229,245.64	1,152,901.70
LAKES ENTERTAINMENT INC	51206P109	LACO	4.02	107,800	542,378.78	433,356.01
LANCASTER COLONY CORP	513847103	LANC	34.30	32,800	1,258,665.65	1,125,040.00
LANDAUER INC	51476K103	LDR	73.30	17,700	1,022,247.57	1,297,410.00
LANDEC CORP	514766104	LNDC	6.58	59,500	674,054.75	391,510.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LANDRY'S RESTAURANTS INC.	51508L103	LNY	11.60	46,200	627,223.46	535,920.00
LANDSTAR SYSTEM INC.	515098101	LSTR	38.43	434,969	22,473,955.10	16,715,858.67
LAS VEGAS SANDS CORP	517834107	LVS	5.93	175,300	9,124,903.69	1,039,529.00
LAWSON PRODUCTS	520776105	LAWS	22.85	900	18,586.98	20,565.00
LAWSON SOFTWARE	52078P102	LWSN	4.74	121,100	962,664.67	574,014.00
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	24.01	43,000	752,453.00	1,032,430.00
LAZARD LTD CL. A	G54050102	LAZ	29.74	467,850	16,620,638.06	13,913,859.00
LA-Z-BOY INC.	505336107	LZB	2.17	154,600	1,313,667.99	335,482.00
LEADIS TECHNOLOGY INC	52171N103	LDIS	0.33	95,800	232,220.35	31,614.00
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP	26.89	6,900	189,641.11	185,540.99
LEAPFROG ENTERPRISES INC	52186N106	LF	3.50	103,500	1,060,409.26	362,250.00
LEAR CORP.	521865105	LEA	1.41	249,800	1,907,180.23	352,218.00
LEGG MASON INC.	524901105	LM	21.91	108,600	2,447,269.58	2,379,426.00
LEGGETT & PLATT INC	524660107	LEG	15.19	25,169	447,251.98	382,317.11
LENDER PROCESSING SERVICES	52602E102	LPS	29.45	15,850	503,568.17	466,782.50
LENNAR CORPORATION	526057104	LEN	8.67	549,800	4,735,113.47	4,766,766.00
LENNOX INTERNATIONAL INC.	526107107	LII	32.29	99,200	3,321,338.57	3,203,168.00
LEUCADIA NATIONAL CORP	527288104	LUK	19.80	191,166	5,866,323.74	3,785,086.80
LEXMARK INTERNATIONAL INC.	529771107	LXK	26.90	154,800	4,478,475.88	4,164,120.00
LHC GROUP INC	50187A107	LHCG	36.00	37,000	801,461.10	1,331,999.99
LIBERTY ENTERTAINMENT-CL A	53071M500	LMDIA	17.48	256,500	5,064,900.55	4,483,620.00
LIBERTY GLOBAL INC	530555101	LBTYA	15.92	48,200	1,332,873.66	767,344.01
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	15.18	125,000	3,311,697.16	1,897,500.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	4.71	880,700	10,981,060.98	4,148,097.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	3.12	1,754,300	16,920,902.55	5,473,416.00
LIFE PARTNERS HOLDINGS INC	53215T106	LPHI	43.64	15,400	595,057.09	672,056.00
LIFE TECHNOLOGIES CORP	53217V109	LIFE	23.31	62,289	2,293,503.88	1,451,956.59
LIFE TIME FITNESS INC	53217R207	LTM	12.95	104,142	2,992,925.28	1,348,638.91
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	22.84	12,085	372,787.55	276,021.40
LIGAND PHARMACEUTICA	53220K207	LGND	2.74	56,379	448,122.48	154,477.64
LIMCO-PIEDMONT INC	53261T109	LIMC	3.03	461,166	4,969,917.04	1,397,332.98
LIMELIGHT NETWORKS INC	53261M104	LLNW	2.45	63,100	214,051.22	154,595.00

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 227 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LIMITED BRANDS INC.	532716107	LTD	10.04	968,105	19,104,900.52	9,719,774.19
LINCARE HOLDINGS INC.	532791100	LNCR	26.93	188,176	5,974,231.75	5,067,579.68
LINCOLN ELEC HLDGS I	533900106	LECO	50.93	8,283	529,346.38	421,853.19
LINCOLN NATIONAL CORP	534187109	LNC	18.84	458,366	12,748,055.48	8,635,615.45
LINDSAY CORP.	535555106	LNN	31.79	7,820	626,861.59	248,597.81
LINEAR TECHNOLOGY CORP	535678106	LLTC	22.12	26,000	595,846.52	575,120.00
LIQUIDITY SERVICES INC	53635B107	LQDT	8.33	27,500	213,110.18	229,075.00
LITTELFUSE INC	537008104	LFUS	16.60	82,471	2,779,325.11	1,369,018.60
LIZ CLAIBORNE	539320101	LIZ	2.60	555,000	3,946,524.03	1,443,000.00
LKQ CORP	501889208	LKQX	11.66	306,816	3,098,534.34	3,577,474.56
LMI AEROSPACE INC	502079106	LMIA	11.37	13,300	125,079.85	151,221.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	84.08	544,521	30,171,030.87	45,783,325.68
LODGENET ENTMT CORP	540211109	LNET	0.70	75,000	487,794.98	52,499.99
LOEWS CORP	540424108	L	28.25	416,455	11,369,158.42	11,764,853.74
LOOKSMART LTD	543442503	LOOK	1.63	69,200	250,228.75	112,796.00
LOOPNET INC	543524300	LOOP	6.82	71,900	727,645.48	490,358.00
LORAL SPACE & COMM	543881106	LORL	14.53	6,000	190,562.12	87,180.00
LORILLARD INC	544147101	LO	56.35	213,231	15,300,182.01	12,015,566.85
LOUISIANA PACIFIC	546347105	LPX	1.56	292,500	1,761,873.71	456,300.00
LOWE'S COS	548661107	LOW	21.52	2,018,747	27,842,085.13	43,443,435.44
LSI LOGIC CORP	502161102	LSI	3.29	2,665,201	20,781,458.21	8,768,511.29
LTC PROPERTIES INC	502175102	LTC	20.28	63,200	1,310,885.79	1,281,696.00
LTX-CREDENCE CORPORATION	502403108	LTXC	0.27	82,600	129,461.05	22,302.00
LUBRIZOL CORP	549271104	LZ	36.39	257,659	10,730,520.54	9,376,211.01
LUFKIN INDUSTRIES INC	549764108	LUFK	34.50	29,000	1,281,796.46	1,000,500.00
LULULEMON ATHLETICA INC	550021109	LULU	7.93	6,200	47,558.34	49,166.00
LUMBER LIQUIDATORS INC	55003Q103	LL	10.56	17,900	223,665.39	189,024.00
LUMINEX CORP DEL	55027E102	LMNX	21.36	75,530	1,746,935.82	1,613,320.80
LYDALL INC.	550819106	LDL	5.75	111,900	1,289,284.03	643,424.99
M&F WORLDWIDE CORP	552541104	MFW	15.45	24,500	386,920.19	378,525.00
M&T BANK CORPORATION	55261F104	MTB	57.41	18,000	1,148,957.96	1,033,380.00
M/I HOMES INC	55305B101	MHO	10.54	32,200	521,276.09	339,388.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 228 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MACROVISION SOLUTIONS CORP	55611C108	MVSN	12.65	2,168,557	48,502,604.81	27,432,246.05
MACYS INC	55616P104	M	10.35	552,400	11,517,386.23	5,717,340.00
MADDEN STEVEN LTD	556269108	SHOO	21.32	76,000	1,690,846.28	1,620,320.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	39.16	63,100	2,414,093.66	2,470,996.00
MANHATTAN ASSOCIATES INC	562750109	MANH	15.81	61,300	924,784.29	969,153.00
MANPOWER INC	56418H100	MAN	33.99	149,072	8,500,791.46	5,066,957.28
MANTECH INTERNATIONAL CORP-A	564563104	MANT	54.19	36,000	1,159,468.58	1,950,840.00
MAP PHARMACEUTICALS INC	56509R108	MAPP	6.98	100	1,367.23	698.00
MARATHON OIL CORP	565849106	MRO	27.36	1,759,623	59,892,642.98	48,143,285.28
MARCHEX INC	56624R108	MCHX	5.83	126,100	1,598,413.52	735,163.01
MARINE PRODS CORP	568427108	MPX	5.62	3,000	25,118.86	16,860.00
MARINER ENERGY INC.	56845T305	ME	10.20	23,700	534,838.30	241,740.00
MARRIOTT INT'L INC CL-A	571903202	MAR	19.45	2,700	71,560.65	52,515.00
MARSH & MCLENNAN COS.	571748102	MMC	24.27	1,006,300	31,432,094.57	24,422,901.00
MARSHALL & ILSLEY CORP	571837103	MI	13.64	50,780	812,613.90	692,639.20
MARTEK BIOSCIENCES CORP	572901106	MATK	30.31	209,835	5,651,053.18	6,360,098.85
MARTHA STEWART LIVING OMNIMEDIA INC	573083102	MSO	2.60	54,500	166,088.75	141,700.00
MARTIN MARIETTA MATERIALS	573284106	MLM	97.08	1,909	149,865.66	185,325.72
MARVEL ENTERTAINMENT	57383T103	MVL	30.75	73,200	1,944,576.14	2,250,900.00
MARVELL TECHNOLOGY GROUP LTD	G5876H105	MRVL	6.67	46,395	294,324.06	309,454.65
MASCO CORP.	574599106	MAS	11.13	320,000	3,298,605.98	3,561,600.00
MASIMO CORP	574795100	MASI	29.83	103,497	3,284,652.43	3,087,315.51
MASSEY ENERGY CO	576206106	MEE	13.79	57,100	1,573,068.46	787,408.99
MASTEC INC	576323109	MTZ	11.58	28,100	270,307.95	325,398.00
MASTERCARD INC-CLASS A	57636Q104	MA	142.93	134,100	35,113,128.58	19,166,912.99
MATRIX SERVICE CO	576853105	MTRX	7.67	11,100	95,307.43	85,137.00
MATTEL INC.	577081102	MAT	16.00	15,300	239,223.06	244,800.00
MATTHEWS INTL CORP	577128101	MATW	36.68	12,400	569,614.11	454,832.00
MATTSON TECHNOLOGY INC	577223100	MTSN	1.41	253,604	1,631,142.70	357,581.63
MAX CAPITAL GROUP	G6052F103	MXGL	17.70	153,085	3,692,035.30	2,709,604.50
MAXIMUS INC	577933104	MMS	35.11	40,200	1,372,609.92	1,411,422.00
MAXWELL TECHNOLOGIES INC	577767106	MXWL	5.07	21,600	160,667.72	109,512.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 229 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MAXYGEN INC	577776107	MAXY	8.92	193,900	1,196,710.37	1,729,587.99
MB FINL INC	55264U108	MBFI	27.95	63,700	1,698,147.56	1,780,415.00
MBIA INC.	55262C100	MBI	4.07	9,600	66,034.74	39,072.00
MCAFEE INC	579064106	MFE	34.57	680,300	26,185,080.70	23,517,971.00
McCORMICK & CO	579780206	MKC	31.86	5,200	171,208.05	165,672.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	4.02	82,500	953,371.67	331,650.00
MCDERMOTT INTERNATIONAL	580037109	MDR	9.88	265,000	8,587,713.00	2,618,200.00
MCDONALDS CORPORATION	580135101	MCD	62.19	2,288,288	85,379,164.36	142,308,630.72
MCGRATH RENTCORP	580589109	MGRC	21.36	61,000	1,726,196.66	1,302,959.99
MCGRAW HILL INC	580645109	MHP	23.19	426,799	17,675,609.24	9,897,468.80
MCKESSON CORP	58155Q103	MCK	38.73	330,697	15,937,406.58	12,807,894.81
MCMORAN EXPLORATION CO	582411104	MMR	9.80	18,080	470,179.48	177,184.00
MDC HOLDINGS INC	552676108	MDC	30.30	5,400	180,256.49	163,620.00
MDU RESOURCES GROUP	552690109	MDU	21.58	344,587	8,446,339.20	7,436,187.46
MEADOWBROOK INS GROUP	58319P108	MIG	6.44	230,983	2,004,118.82	1,487,530.52
MEADWESTVACO	583334107	MWV	11.19	853,600	16,109,391.23	9,551,784.00
MEASUREMENT SPECIALITIES INC	583421102	MEAS	6.95	126,039	2,765,698.74	875,971.05
MEDALLION FINANCIAL CORP	583928106	TAXI	7.63	4,100	30,465.85	31,283.00
MEDAREX INC	583916101	MEDX	5.58	84,000	427,434.00	468,720.00
MEDASSETS INC	584045108	MDAS	14.60	131,490	2,200,648.70	1,919,754.00
MEDCATH CORPORATION	58404W109	MDTH	10.44	65,200	1,247,994.65	680,687.99
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	41.91	1,593,909	49,055,807.35	66,800,726.19
MEDICINES COMPANY	584688105	MDCO	14.73	268,100	5,330,828.61	3,949,113.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	13.90	80,500	1,548,480.49	1,118,950.00
MEDIVATION INC	58501N101	MDVN	14.57	32,700	857,400.54	476,439.00
MEDNAX INC	58502B106	MD	31.70	22,860	1,211,185.00	724,662.01
MEDTRONIC INC	585055106	MDT	31.42	2,314,539	78,503,556.99	72,722,815.38
MEMC ELECTR MATLS IN	552715104	WFR	14.28	1,072,000	61,269,503.18	15,308,160.00
MENTOR CORP/MINN	587188103	MNT	30.93	10,200	313,881.54	315,486.00
MENTOR GRAPHICS CORP.	587200106	MENT	5.17	230,985	2,819,924.94	1,194,192.46
MERCANTILE BANK CORP	587376104	MBWM	4.30	33,869	826,336.15	145,636.70
MERCER INTL INC-SBI	588056101	MERC	1.92	6,200	47,791.46	11,904.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 230 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MERCK & CO INC	589331107	MRK	30.40	4,808,860	202,709,247.60	146,189,344.00
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	6.31	117,000	1,150,781.92	738,270.00
MERCURY GENERAL CORP.	589400100	MCY	45.99	1,300	55,077.45	59,787.00
MEREDITH CORPORATION	589433101	MDP	17.12	58,925	1,898,055.80	1,008,796.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO	25.47	56,075	1,238,548.66	1,428,230.25
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	9.25	11,900	110,038.80	110,075.00
MERIDIAN RESOURCE CO	58977Q109	TMR	0.57	452,600	988,990.71	257,982.00
MERIT MED SYS INC	589889104	MMSI	17.93	47,500	651,738.08	851,675.00
MERITAGE HOMES CORP	59001A102	MTH	12.17	25,800	463,898.56	313,986.00
MERRIMAC INDUSTRIES INC	590262101	MRM	2.83	20,000	180,400.00	56,600.00
MERUELO MADDUX PROPERTIES INC	590473104	MMPI	1.24	317,500	437,280.51	393,700.00
METALICO INC.	591176102	MEA	1.55	400	884.00	620.00
METAVANTE TECHNOLOGIES INC	591407101	MV	16.11	4,000	65,120.94	64,440.00
METHODE ELECTRONICS CL-A	591520200	MEI	6.74	100,700	1,165,120.36	678,718.00
METLIFE INC	59156R108	MET	34.86	783,225	30,291,843.19	27,303,223.48
MET-PRO CORP	590876306	MPR	13.32	300	3,689.25	3,996.00
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	67.40	302,749	31,192,260.19	20,405,282.60
MFA FINANCIAL INC.	55272X102	MFA	5.89	78,800	623,757.65	464,132.00
MGE ENERGY INC	55277P104	MGEE	33.00	65,077	2,274,953.69	2,147,541.00
MGIC INVESTMENT CORP	552848103	MTG	3.48	63,100	711,152.04	219,588.00
MGM MIRAGE	552953101	MGM	13.76	2,900	174,363.47	39,904.00
MICREL INCORPORATED	594793101	MCRL	7.31	196,900	1,633,417.14	1,439,338.99
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	19.53	32,100	699,588.03	626,913.00
MICRON TECHNOLOGY INC	595112103	MU	2.64	481,075	3,564,767.13	1,270,038.00
MICROS SYSTEMS INC.	594901100	MCRS	16.32	104,945	2,613,043.59	1,712,702.40
MICROSEMI CORP	595137100	MSCC	12.64	682,500	18,203,835.85	8,626,799.99
MICROSOFT CORP.	594918104	MSFT	19.44	16,119,531	412,734,576.72	313,363,682.65
MICROSTRATEGY INC-CL A	594972408	MSTR	37.13	30,400	1,954,727.25	1,128,752.00
MIDDLEBY CORP	596278101	MIDD	27.27	19,075	1,170,462.99	520,175.25
MIDWEST BANC HOLDING	598251106	MBHI	1.40	43,706	766,150.75	61,188.41
MILLER (HERMAN) INC	600544100	MLHR	13.03	73,459	1,955,586.09	957,170.77
MINE SAFETY APPLIANCES CO	602720104	MSA	23.91	44,600	1,565,670.80	1,066,386.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 231 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MINERALS TECHNOLOGIES INC	603158106	MTX	40.90	51,743	3,194,873.22	2,116,288.70
MINRAD INTERNATIONAL INC	60443P103	BUF	0.11	941,700	3,857,551.02	103,587.00
MIRANT CORP NEW	60467R100	MIR	18.87	583,328	19,216,109.77	11,007,399.36
MITCHAM INDUSTRIES INC	606501104	MIND	3.97	107,900	1,515,765.42	428,363.00
MKS INSTRUMENTS INC	55306N104	MKSI	14.79	118,925	2,629,193.09	1,758,900.76
MOBILE MINI INC.	60740F105	MINI	14.42	18,800	408,677.76	271,096.00
MODINE MANUFACTURING CO	607828100	MOD	4.87	17,700	253,014.78	86,199.00
MODUSLINK GLOBAL SOLUTIONS INC	60786L107	MLNK	2.89	165,400	2,327,985.80	478,005.99
MOHAWK INDUSTRIES INC.	608190104	MHK	42.97	5,012	229,476.43	215,365.64
MOLEX INC	608554101	MOLX	14.49	59,816	1,520,970.59	866,733.84
MOLINA HEALTHCARE INC	60855R100	MOH	17.61	55,900	1,670,996.90	984,399.00
MOLSON COORS BREWING CO	60871R209	TAP	48.92	35,000	1,168,452.34	1,712,200.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	11.60	37,700	484,918.24	437,319.99
MONARCH CASINO & RES	609027107	MCRI	11.65	38,000	889,905.94	442,700.00
MONOGRAM BIOSCIENCES INC	60975U207	MGRM	2.60	39,250	256,028.51	102,050.21
MONOTYPE IMAGING HOLDINGS INC	61022P100	TYPE	5.80	221,317	2,822,994.95	1,283,638.60
MONSANTO COMPANY	61166W101	MON	70.35	1,064,955	56,534,061.12	74,919,584.25
MONSTER WORLDWIDE INC	611742107	MWW	12.09	55,749	703,429.47	674,005.41
MONTEREY PASTA CO	612570101	PSTA	1.06	72,913	318,652.77	77,287.78
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	16.79	143,700	2,658,596.85	2,412,723.00
MOODY'S CORPORATION	615369105	MCO	20.09	231,727	7,606,973.27	4,655,395.43
MOOG INC. CL A	615394202	MOG.A	36.57	124,630	4,100,730.47	4,557,719.11
MORGAN STANLEY	617446448	MS	16.04	1,771,449	64,426,849.09	28,414,041.97
MOSAIC COMPANY	61945A107	MOS	34.60	482,700	35,575,731.39	16,701,419.99
MOSYS INC.	619718109	MOSY	2.10	157,300	302,802.50	330,330.00
MOTOROLA INC	620076109	MOT	4.43	3,793,833	61,241,290.15	16,806,680.19
MOVADO GROUP INC	624580106	MOV	9.39	116,800	1,770,179.05	1,096,752.01
MOVE, INC	62458M108	MOVE	1.60	493,000	1,257,263.44	788,799.99
MPS GROUP INC	553409103	MPS	7.53	346,171	3,537,448.26	2,606,667.63
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	36.83	21,500	670,660.90	791,845.00
MSC.SOFTWARE CORP	553531104	MSCS	6.68	58,400	855,034.24	390,112.00
MTR GAMING GROUP INC	553769100	MNTG	1.68	66,200	471,998.28	111,216.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 232 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MTS SYS CORP	553777103	MTSC	26.64	67,600	2,195,901.11	1,800,864.00
MUELLER INDUSTRIES INC.	624756102	MLI	25.08	52,100	1,621,166.45	1,306,668.00
MUELLER WTR PRODS INC	624758108	MWA	8.40	20,200	141,844.80	169,680.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	11.69	30,400	519,767.39	355,375.98
MURPHY OIL CORP	626717102	MUR	44.35	43,292	3,073,791.19	1,920,000.20
MVC CAPITAL INC	553829102	MVC	10.97	25,000	454,914.38	274,250.00
MYLAN INC	628530107	MYL	9.89	966,516	12,254,338.05	9,558,843.24
MYRIAD GENETICS INC	62855J104	MYGN	66.26	57,400	2,605,781.66	3,803,324.00
NABI BIOPHARMACEUTIC	629519109	NABI	3.35	446,100	1,789,484.28	1,494,435.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	11.97	2,452,600	64,753,724.54	29,357,622.00
NACCO INDUSTRIES -CL A	629579103	NC	37.41	7,600	904,669.56	284,316.00
NALCO HOLDING CO	62985Q101	NLC	11.54	3,100	80,875.09	35,774.00
NANOSPHERE INC	63009F105	NSPH	4.76	11,036	92,859.81	52,531.35
NARA BANCORP INC	63080P105	NARA	9.83	22,200	268,631.50	218,226.00
NASDAQ OMX GROUP	631103108	NDAQ	24.71	4,000	137,955.36	98,839.99
NATCO GROUP INC	63227W203	NTG	15.18	182,398	7,920,771.74	2,768,801.64
NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP	3.04	14,100	46,508.85	42,864.00
NATIONAL FUEL & GAS	636180101	NFG	31.33	88,901	4,492,250.55	2,785,268.33
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	27.43	50,300	1,419,925.60	1,379,729.00
NATIONAL HEALTHCARE	635906100	NHC	50.64	25,600	1,063,757.93	1,296,384.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	24.36	137,786	3,492,830.45	3,356,466.96
NATIONAL OILWELL VARCO INC	637071101	NOV	24.44	996,169	63,521,260.28	24,346,370.37
NATIONAL PENN BANC SH	637138108	NPBC	14.51	117,683	1,804,548.81	1,707,580.33
NATIONAL PRESTO INDS INC	637215104	NPK	77.00	11,000	629,261.75	847,000.01
NATIONAL RESEARCH CORP	637372103	NRCI	28.96	1,100	30,352.50	31,856.00
NATIONAL SEMICONDUCTOR CORP.	637640103	NSM	10.07	5,400	61,996.70	54,378.00
NATIONAL WESTN LIFE	638522102	NWLI	169.17	3,705	742,800.83	626,774.85
NATURAL GAS SERVICES GROUP	63886Q109	NGS	10.13	35,500	733,510.94	359,615.00
NAUTILUS INC	63910B102	NLS	2.21	338,400	2,393,157.85	747,864.01
NAVIGANT CONSULTING	63935N107	NCI	15.87	5,100	83,451.81	80,937.00
NAVIGATORS GROUP INC	638904102	NAVG	54.91	33,923	1,647,812.58	1,862,711.93
NAVISTAR INTL. CORP.	63934E108	NAV	21.38	21,400	505,994.62	457,532.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 233 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NBT BANCORP INC	628778102	NBTB	27.96	17,600	467,501.96	492,096.00
NBTY INC.	628782104	NTY	15.65	230,300	5,281,078.42	3,604,195.00
NCI BUILDING SYS INC	628852105	NCS	16.30	39,900	1,179,661.63	650,370.00
NCR CORPORATION	62886E108	NCR	14.14	204,502	4,537,928.31	2,891,658.28
NESS TECHNOLOGIES INC	64104X108	NSTC	4.28	115,600	494,150.08	494,768.00
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS	13.70	57,300	1,507,400.60	785,009.99
NETAPP INC.	64110D104	NTAP	13.97	88,960	2,084,589.17	1,242,771.21
NETEZZA CORP	64111N101	NZ	6.64	130,075	1,481,543.96	863,698.00
NETFLIX.COM INC	64110L106	NFLX	29.89	79,757	2,121,127.95	2,383,936.72
NETGEAR INC	64111Q104	NTGR	11.41	23,000	258,484.26	262,430.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	22.01	56,100	1,631,462.58	1,234,761.00
NETSCOUT SYS INC	64115T104	NTCT	8.62	69,600	787,390.92	599,952.00
NETSUITE INC	64118Q107	N	8.44	20,300	425,726.40	171,332.00
NEUSTAR INC-CLASS A	64126X201	NSR	19.13	196,377	5,118,373.92	3,756,692.00
NEUTRAL TANDEM INC	64128B108	TNDM	16.22	68,750	1,207,852.24	1,115,125.01
NEW YORK & CO	649295102	NWY	2.32	132,400	1,248,538.31	307,168.00
NEW YORK COMMUNITY BANCORP	649445103	NYB	11.96	36,000	624,633.58	430,560.00
NEW YORK TIMES CO. CL A	650111107	NYT	7.33	15,100	129,544.86	110,683.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	13.17	105,600	1,366,482.78	1,390,752.00
NEWELL RUBBERMAID INC.	651229106	NWL	9.78	999,000	20,405,572.17	9,770,220.00
NEWFIELD EXPLORATION COMPANY	651290108	NFX	19.75	4,000	222,970.18	79,000.00
NEWMARKET CORP	651587107	NEU	34.91	19,200	1,336,924.43	670,272.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	40.70	1,175,379	41,469,126.45	47,837,925.30
NEWPARK RESOURCES INC.	651718504	NR	3.70	103,400	612,873.68	382,580.00
NEWPORT CORP	651824104	NEWP	6.78	34,200	389,163.09	231,876.00
NEWS CORP INC-CL A	65248E104	NWSA	9.09	3,696,149	60,869,069.47	33,597,994.41
NGP CAPITAL RESOURCES CO	62912R107	NGPC	8.37	22,200	352,418.12	185,814.00
NICOR INC.	654086107	GAS	34.74	72,940	2,738,331.48	2,533,935.60
NII HOLDINGS INC	62913F201	NIHD	18.18	197,000	9,546,871.48	3,581,460.00
NIKE INC. -CL B	654106103	NKE	51.00	577,039	24,958,331.67	29,428,989.00
NISOURCE INC	65473P105	NI	10.97	736,039	14,568,480.28	8,074,347.83
NJ RESOURCES CORP. COMMON	646025106	NJR	39.35	94,150	3,278,600.08	3,704,802.50

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 234 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NN INC	629337106	NNBR	2.29	142,600	859,909.18	326,554.00
NOBLE CORP	G65422100	NE	22.09	1,700	80,540.09	37,553.00
NOBLE ENERGY INC	655044105	NBL	49.22	235,740	20,052,794.93	11,603,122.79
NOKIA CORP - ADR	654902204	NOK	15.60	1,030,000	17,266,437.27	16,068,000.00
NORDIC AMER TANKER SHIPPING	G65773106	NAT	33.75	48,200	1,686,996.78	1,626,750.00
NORDSON CORP	655663102	NDSN	32.29	108,183	4,742,832.65	3,493,229.07
NORDSTROM INC	655664100	JWN	13.31	935,000	33,090,719.99	12,444,850.00
NORFOLK SOUTHERN CORP.	655844108	NSC	47.05	719,255	35,859,504.15	33,840,947.75
NORTEL NETWORKS CORP.	656568508	NRTLQ	0.26	6,000,000	91,631,479.83	1,560,000.00
NORTHEAST UTILITIES	664397106	NU	24.06	145,900	3,858,405.56	3,510,354.00
NORTHERN TRUST CORP	665859104	NTRS	52.14	125,494	8,633,692.83	6,543,257.15
NORTHROP GRUMMAN CORP.	666807102	NOC	45.04	736,684	39,261,425.23	33,180,247.36
NORTHWEST NATURAL GAS CO.	667655104	NWN	44.23	79,600	3,485,713.51	3,520,708.00
NORTHWESTERN CORP	668074305	NWE	23.47	101,275	2,547,789.98	2,376,924.25
NOVATEL WIRELESS INC	66987M604	NVTL	4.64	108,300	523,038.35	502,512.00
NOVELL INC	670006105	NOVL	3.89	1,329,732	9,998,838.19	5,172,657.48
NOVELLUS SYSTEMS INC.	670008101	NVLS	12.34	33,640	749,702.09	415,117.60
NOVEN PHARMACEUTICALS INC	670009109	NOVN	11.00	135,000	1,639,623.58	1,485,000.00
NRG ENERGY INC.	629377508	NRG	23.33	736,228	31,013,887.47	17,176,199.24
NSTAR CO.	67019E107	NST	36.49	100,806	3,234,160.89	3,678,410.94
NTELOS HOLDINGS CORP	67020Q107	NTLS	24.66	41,755	968,902.45	1,029,678.30
NUANCE COMMUNICATIONS	67020Y100	NUAN	10.36	1,434,170	17,044,995.06	14,858,001.20
NUCOR CORP	670346105	NUE	46.20	451,206	24,343,873.44	20,845,717.20
NUTRI/SYSTEM INC	67069D108	NTRI	14.59	79,100	1,241,393.81	1,154,069.00
NUVASIVE INC	670704105	NUVA	34.65	70,945	1,886,578.82	2,458,244.25
NV ENERGY INC	67073Y106	NVE	9.89	382,359	4,692,463.50	3,781,530.51
NVIDIA CORP	67066G104	NVDA	8.07	1,050,200	22,381,076.32	8,475,114.00
NVR INC	62944T105	NVR	456.25	427	229,989.91	194,818.75
NYMAGIC INC	629484106	NYM	19.05	1,400	37,087.54	26,670.00
NYSE EURONEXT	629491101	NYX	27.38	529,014	33,769,460.11	14,484,403.33
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	59.99	1,230,057	26,741,524.73	73,791,119.42
OCWEN FINANCIAL CORP	675746309	OCN	9.18	600	4,885.50	5,508.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 235 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ODYSSEY HEALTHCARE INC	67611V101	ODSY	9.25	204,500	2,081,280.14	1,891,625.00
ODYSSEY HOLDINGS CORP	67612W108	ORH	51.81	37,600	1,445,595.93	1,948,056.00
OFFICE DEPOT INC	676220106	ODP	2.98	108,800	325,912.48	324,224.00
OFFICEMAX INC	67622P101	OMX	7.64	107,100	959,518.76	818,244.00
OGE ENERGY CORP	670837103	OGE	25.78	108,738	3,452,996.53	2,803,265.64
OIL STS INTL INC	678026105	OIS	18.69	48,785	1,874,748.49	911,791.66
OILSANDS QUEST INC	678046103	BQI	0.73	700	585.27	511.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	28.46	83,315	2,412,130.43	2,371,144.90
OLD NATL BANCORP IND	680033107	ONB	18.16	68,000	1,178,571.20	1,234,880.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	11.92	38,922	414,835.72	463,950.24
OLIN CORP	680665205	OLN	18.08	236,181	4,635,413.10	4,270,152.49
OLYMPIC STEEL INC	68162K106	ZEUS	20.37	22,900	694,415.15	466,473.00
OM GROUP, INC.	670872100	OMG	21.11	58,500	2,664,840.37	1,234,935.00
OMEGA PROTEIN CORP	68210P107	OME	4.01	217,700	1,658,574.48	872,977.00
OMNICARE INC.	681904108	OCR	27.76	1,823,500	56,539,389.73	50,620,360.00
OMNICELL INC	68213N109	OMCL	12.21	102,415	1,375,634.61	1,250,487.15
OMNICOM GROUP	681919106	OMC	26.92	344,600	12,300,478.10	9,276,632.00
OMNITURE INC	68212S109	OMTR	10.64	17,800	262,280.74	189,392.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	5.25	293,600	3,088,753.09	1,541,400.00
ON SEMICONDUCTOR COR	682189105	ONNN	3.40	2,809,730	23,877,733.04	9,553,081.99
ONE LIBERTY PROPERTIES INC	682406103	OLP	8.80	65,100	519,825.66	572,880.00
ONEBEACON INSURANCE GROUP LT	G67742109	OB	10.44	11,863	97,176.95	123,849.72
ONEOK INC.	682680103	OKE	29.12	107,019	5,170,682.87	3,116,393.28
ONYX PHARMACEUTICALS	683399109	ONXX	34.16	186,000	6,389,293.93	6,353,760.00
OPENTV CORP-CLASS A	G67543101	OPTV	1.23	108,900	215,555.95	133,947.00
OPENWAVE SYS INC	683718308	OPVV	0.65	261,700	138,291.83	170,105.00
OPLINK COMMUNICATION	68375Q403	OPLK	8.60	168,200	1,643,893.96	1,446,519.99
OPNEXT INC	68375V105	OPXT	1.75	32,800	78,321.58	57,400.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	13.36	414,842	8,999,643.30	5,542,289.12
ORACLE SYS. CORP.	68389X105	ORCL	17.73	5,398,213	58,516,212.50	95,710,316.49
ORASURE TECHNOLOGIES	68554V108	OSUR	3.68	1,600,000	13,393,666.43	5,888,000.00
ORBCOMM INC	68555P100	ORBC	2.16	254,000	1,419,413.71	548,639.99

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 236 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ORBITAL SCIENCES CORP.	685564106	ORB	19.53	114,325	2,506,142.89	2,232,767.24
ORBITZ WORLDWIDE INC	68557K109	OWW	3.88	12,200	86,982.94	47,336.00
ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT	2.83	88,000	1,236,103.20	249,040.00
O'REILLY AUTOMOTIVE INC.	686091109	ORLY	30.74	232,145	6,101,301.78	7,136,137.30
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	7.66	6,400	153,570.14	49,024.00
ORIENTAL FINL GROUP	68618W100	OFG	6.05	40,200	506,165.73	243,210.00
ORMAT TECHNOLOGIES INC	686688102	ORA	31.87	25,200	848,192.89	803,124.00
OSHKOSH CORPORATION	688239201	OSK	8.89	1,528,500	27,704,627.72	13,588,365.00
OSI PHARMACEUTICALS INC	671040103	OSIP	39.05	148,813	6,060,170.74	5,811,147.65
OTTER TAIL CORP	689648103	OTTR	23.33	68,455	1,235,381.38	1,597,055.15
OUTDOOR CHANNEL HOLDINGS INC	690027206	OUTD	7.49	58,900	488,181.39	441,161.01
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	42.11	111,500	5,343,442.28	4,695,265.00
OWENS & MINOR INC.	690732102	OMI	37.65	22,000	888,387.66	828,300.00
OWENS CORNING INC	690742101	OC	17.30	77,300	1,758,466.75	1,337,289.99
OWENS-ILLINOIS INC	690768403	OI	27.33	301,200	9,138,432.88	8,231,796.00
OXFORD INDUSTRIES INC.	691497309	OXM	8.77	101,838	1,126,041.47	893,119.26
P.F. CHANGS CHINA BISTRO INC	69333Y108	PFCB	20.94	32,600	897,403.73	682,644.00
PACCAR INC	693718108	PCAR	28.60	819,225	46,131,945.47	23,429,835.00
PACER INTERNATIONAL INC	69373H106	PACR	10.43	100,400	1,863,293.21	1,047,172.00
PACIFIC CAP BANCORP	69404P101	PCBC	16.88	89,400	2,056,519.04	1,509,072.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	38.71	319,207	8,763,145.76	12,356,502.97
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	1.59	160,000	1,007,695.78	254,400.00
PACTIV CORPORATION	695257105	PTV	24.88	141,900	3,691,087.68	3,530,472.00
PAIN THERAPEUTICS INC.	69562K100	PTIE	5.92	33,100	205,679.28	195,952.00
PALL CORPORATION	696429307	PLL	28.43	56,300	1,652,336.52	1,600,609.00
PALM HARBOR HOMES	696639103	PHHM	4.98	37,500	262,181.43	186,750.00
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI	11.53	41,100	649,820.56	473,883.00
PANERA BREAD CO	69840W108	PNRA	52.24	52,685	2,679,778.90	2,752,264.39
PANHANDLE OIL AND GAS INC	698477106	PHX	18.00	1,100	24,841.30	19,800.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	13.41	141,600	3,105,126.46	1,898,856.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	12.65	220,660	3,415,439.78	2,791,349.00
PAREXEL INT'L CORP.	699462107	PRXL	9.71	114,600	1,594,258.04	1,112,766.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 237 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PARK ELECTROCHEMICAL CORP.	700416209	PKE	18.96	36,100	1,013,186.34	684,456.00
PARK NATL CORP	700658107	PRK	71.75	5,550	614,330.12	398,212.50
PARKER DRILLING CO	701081101	PKD	2.90	62,200	512,768.76	180,380.00
PARKER-HANNIFIN CORP.	701094104	PH	42.54	207,550	8,897,175.68	8,829,177.00
PARTNERRE LTD	G6852T105	PRE	71.27	2,500	188,243.76	178,175.00
PATRIOT COAL CORP	70336T104	PCX	6.25	111,400	1,811,907.79	696,250.00
PATTERSON COS INC	703395103	PDCO	18.75	2,800	91,936.75	52,500.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	11.51	181,604	3,542,353.36	2,090,262.02
PAYCHEX INC	704326107	PAYX	26.28	10,696	295,532.28	281,090.88
PC CONNECTION INC	69318J100	PCCC	5.12	1,900	12,396.24	9,728.00
PC-TEL INC	69325Q105	PCTI	6.57	152,900	927,797.72	1,004,553.00
PDL BIOPHARMA INC.	69329Y104	PDLI	6.18	279,148	2,068,210.95	1,725,134.64
PEABODY ENERGY CORP	704549104	BTU	22.75	309,018	25,295,888.74	7,030,159.50
PEGASYSTEMS INC	705573103	PEGA	12.36	26,600	334,566.16	328,776.00
PENN NATIONAL GAMING INC	707569109	PENN	21.38	149,710	5,117,634.59	3,200,799.80
PENN VA CORP	707882106	PVA	25.98	50,317	2,373,026.28	1,307,235.66
PENSON WORLDWIDE INC	709600100	PNSN	7.62	103,000	1,333,226.47	784,860.00
PENTAIR INC.	709631105	PNR	23.67	13,900	366,319.92	329,013.00
PEOPLES BANCORP INC	709789101	PEBO	19.13	40,800	1,150,654.54	780,504.00
PEOPLES BK BRIDGEPOR	712704105	PBCT	17.83	561,300	9,513,662.80	10,007,978.99
PEP BOYS MM & J	713278109	PBY	4.13	83,700	308,452.90	345,681.00
PEPCO HOLDINGS INC.	713291102	POM	17.76	372,400	8,900,496.22	6,613,824.00
PEPSI BOTTLING GROUP INC	713409100	PBG	22.51	317,000	10,419,131.25	7,135,670.00
PEPSIAMERICAS INC	71343P200	PAS	20.36	312,710	7,281,769.34	6,366,775.60
PEPSICO INC.	713448108	PEP	54.77	2,476,239	96,124,874.98	135,623,610.03
PERINI CORP	713839108	PCR	23.38	36,700	1,285,627.47	858,046.00
PERKIN ELMER INC	714046109	PKI	13.91	204,600	4,536,282.50	2,845,986.00
PEROT SYSTEMS COPR. CL. A	714265105	PER	13.67	250,500	3,798,041.99	3,424,334.99
PERRIGO CO.	714290103	PRGO	32.31	6,100	212,105.01	197,091.00
PERRY ELLIS INTERNATIONAL	288853104	PERY	6.34	10,500	167,489.38	66,570.00
PETMED EXPRESS INC	716382106	PETS	17.63	140,131	1,985,976.81	2,470,509.53
PETROHAWK ENERGY CORP	716495106	HK	15.63	11,600	317,718.65	181,308.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PETROLEUM DEVELOPMENT CORP	716578109	PETD	24.07	16,000	669,565.79	385,120.00
PETROQUEST ENERGY INC	716748108	PQ	6.76	117,200	1,833,895.08	792,272.00
PETSMART INC	716768106	PETM	18.45	42,896	745,518.96	791,431.20
PFIZER INC.	717081103	PFE	17.71	12,265,295	277,795,794.55	217,218,374.45
PHARMACEUTICAL PRODUCT	717124101	PPDI	29.01	19,211	667,525.66	557,311.12
PHARMACYCLICS INC	716933106	PCYC	0.79	119,500	236,990.27	94,405.02
PHARMANET DEVELOPMENT GROUP	717148100	PDGI	0.91	131,400	1,944,248.53	119,574.00
PHARMERICA CORP	71714F104	PMC	15.67	44,400	701,645.84	695,748.00
PHASE FORWARD INC	71721R406	PFWD	12.52	274,496	4,471,250.34	3,436,689.92
PHH CORP	693320202	PHH	12.73	27,500	231,821.34	350,075.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	43.51	4,684,025	147,221,799.88	203,801,927.76
PHILLIPS-VAN HEUSEN	718592108	PVH	20.13	104,184	3,391,575.44	2,097,223.92
PHOENIX TECHNOLOGIES LTD	719153108	PTEC	3.50	126,200	1,163,085.01	441,700.00
PICO HOLDINGS INC	693366205	PICO	26.58	13,630	452,812.73	362,285.40
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	31.67	169,056	4,302,826.69	5,354,003.52
PIKE ELECTRIC CORP	721283109	PEC	12.30	49,200	688,388.10	605,160.01
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	7.68	28,100	311,239.17	215,808.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	32.13	105,100	4,197,177.26	3,376,863.00
PIONEER DRILLING COMPANY	723655106	PDC	5.57	131,400	1,925,574.88	731,898.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	16.18	151,207	6,050,355.88	2,446,529.26
PIPER JAFFRAY COMPANIES INC	724078100	PJC	39.76	40,700	1,859,253.16	1,618,232.00
PITNEY-BOWES, INC.	724479100	PBI	25.48	256,700	7,312,525.55	6,540,716.00
PIXELWORKS INC	72581M305	PXLW	0.73	94,900	331,477.85	69,277.00
PLAINS EXPLORATION & PR	726505100	PXP	23.24	19,459	546,275.04	452,227.15
PLANTRONICS INC.	727493108	PLT	13.20	93,900	2,628,492.91	1,239,480.01
PLATINUM UNDERWRITERS HOLDINGS LTD	G7127P100	PTP	36.08	73,300	2,550,411.83	2,644,664.00
PLEXUS CORP	729132100	PLXS	16.95	224,204	4,250,550.50	3,800,257.79
PLUG POWER INC	72919P103	PLUG	1.02	435,300	1,096,956.00	444,006.00
PLUM CREEK TIMBER CO INC	729251108	PCL	34.74	2,200	94,360.17	76,428.00
PMC-SIERRA INC	69344F106	PMCS	4.86	1,523,700	10,481,755.67	7,405,182.01
PNC FINANCIAL SERVICES GROUP	693475105	PNC	49.00	608,685	34,780,938.83	29,825,565.00
PNM RESOURCES INC	69349H107	PNM	10.08	130,500	2,595,774.41	1,315,440.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
POLARIS INDUSTRIES INC.	731068102	PII	28.65	36,800	1,199,112.42	1,054,320.00
POLO RALPH LAUREN CORP	731572103	RL	45.41	9,621	577,028.59	436,889.61
POLYCOM INC.	73172K104	PLCM	13.51	325,542	6,783,822.09	4,398,072.42
POLYONE CORPORATION	73179P106	POL	3.15	56,000	464,756.32	176,400.00
POLYPORE INTL INC	73179V103	PPO	7.56	139,724	1,234,912.41	1,056,313.44
POOL CORP.	73278L105	POOL	17.97	12,400	236,234.86	222,828.00
POPULAR INC	733174106	BPOP	5.16	493,900	3,498,338.64	2,548,524.00
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA	33.84	37,100	1,702,393.11	1,255,464.00
PORTLAND GEN ELEC CO	736508847	POR	19.47	105,600	2,713,798.98	2,056,032.00
POTLATCH CORP.	737630103	PCH	26.01	94,576	2,764,936.49	2,459,921.77
POWELL INDS INC	739128106	POWL	29.02	17,900	907,096.08	519,458.00
POWER INTEGRATIONS INC	739276103	POWI	19.88	137,173	2,187,897.39	2,726,999.24
POWER ONE INC.	739308104	PWER	1.19	58,900	193,757.44	70,091.00
POWERSECURE INTERNATIONAL	73936N105	POWR	3.29	78,400	533,904.00	257,936.00
POWERWAVE TECHNOLOGIES	739363109	PWAV	0.50	1,500	5,743.75	750.00
PPG INDUSTRIES INC.	693506107	PPG	42.43	66,400	4,011,769.07	2,817,352.00
PPL CORPORATION	69351T106	PPL	30.69	70,190	3,268,633.06	2,154,131.10
PRAXAIR INC.	74005P104	PX	59.36	567,000	34,282,642.78	33,657,120.00
PRECISION CASTPARTS CORP	740189105	PCP	59.48	5,500	510,594.12	327,140.00
PRECISION DRILLING TRUST	740215108	PDS	8.39	12	175.47	104.80
PREFORMED LINE PRODUCTS CO	740444104	PLPC	46.04	2,700	141,127.84	124,308.00
PRE-PAID LEGAL SVCS	740065107	PPD	37.29	700	27,882.27	26,103.00
PRESIDENTIAL LIFE	740884101	PLFE	9.89	15,700	245,611.57	155,273.00
PRESSTEK INC	741113104	PRST	3.21	176,084	882,180.84	565,229.64
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	10.55	39,000	390,475.88	411,450.00
PRICELINE.COM INC	741503403	PCLN	73.65	11,900	342,232.98	876,435.00
PRIDE INTERNATIONAL INC.	74153Q102	PDE	15.98	271,000	4,982,262.92	4,330,580.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	22.57	52,900	2,024,198.94	1,193,953.01
PRIVATEBANCORP INC	742962103	PVTB	32.46	84,013	2,614,982.10	2,727,061.98
PROASSURANCE CORP	74267C106	PRA	52.78	65,010	3,317,710.75	3,431,227.80
PROCTER & GAMBLE CO	742718109	PG	61.82	4,628,155	165,585,441.50	286,112,542.10
PROGENICS PHARMACEUTICAL	743187106	PGNX	10.31	1,000	9,308.00	10,310.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PROGRESS ENERGY INC	743263105	PGN	39.85	251,325	10,649,692.13	10,015,301.26
PROGRESS SOFTWARE	743312100	PRGS	19.26	174,865	4,407,724.98	3,367,899.90
PROGRESSIVE CORP	743315103	PGR	14.81	85,514	1,216,619.02	1,266,462.34
PROSPERITY BANCSHARE	743606105	PRSP	29.59	23,400	660,459.19	692,406.00
PROTECTION ONE INC	743663403	PONE	4.78	1,596,700	20,456,141.77	7,632,226.00
PROTECTIVE LIFE CORP	743674103	PL	14.35	502,400	5,130,038.10	7,209,440.00
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS	9.66	131,400	2,094,603.42	1,269,324.00
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	15.30	91,500	1,357,405.14	1,399,950.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	30.26	898,352	41,212,486.12	27,184,131.50
PSS WORLD MEDICAL INC.	69366A100	PSSI	18.82	189,795	3,591,522.07	3,571,941.90
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	27.85	136,000	4,526,778.62	3,787,600.00
PUBLIC SVC ENTERPRISES	744573106	PEG	29.17	599,816	19,970,876.08	17,496,632.72
PUGET ENERGY INC	745310102	PSD	27.27	149,353	3,976,253.33	4,072,856.31
PULTE HOMES, INC.	745867101	PHM	10.93	510,300	6,210,549.02	5,577,579.00
QLOGIC CORPORATION	747277101	QLGC	13.44	556,445	9,044,822.95	7,478,620.80
QUALCOMM INC	747525103	QCOM	35.83	3,194,202	94,290,698.20	114,448,257.66
QUALITY SYSTEMS INC	747582104	QSII	43.62	33,700	1,414,307.94	1,469,994.00
QUANEX BUILDING PRODUCTS	747619104	NX	9.37	214,908	1,715,293.63	2,013,687.96
QUANTA SERVICES INC.	74762E102	PWR	19.80	233,600	6,523,854.17	4,625,280.00
QUANTUM FUEL SYSTEMS TECH WW INC	74765E109	QTWW	0.85	250,023	206,044.75	212,519.55
QUEST DIAGNOSTICS INC	74834L100	DGX	51.91	148,300	7,147,829.82	7,698,253.00
QUEST SOFTWARE INC	74834T103	QSFT	12.59	136,300	1,765,048.23	1,716,017.00
QUESTAR CORP	748356102	STR	32.69	156,306	8,046,419.73	5,109,643.14
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	9.31	280,900	1,043,961.22	2,615,179.00
QUICKSILVER INC	74838C106	ZQK	1.84	86,000	268,685.75	158,240.00
QUICKSILVER RESOURCE	74837R104	KWK	5.57	18,000	451,613.29	100,259.99
QWEST COMMUNICATIONS INTL.	749121109	Q	3.64	10,320,000	51,416,769.22	37,564,800.00
RACKABLE SYSTEMS INC	750077109	RACK	3.94	133,800	1,446,804.00	527,172.00
RADIOSHACK CORP	750438103	RSH	11.94	475,839	6,756,218.47	5,681,517.66
RADWARE LTD	M81873107	RDWR	5.43	54,400	783,377.92	295,120.00
RALCORP HOLDINGS	751028101	RAH	58.40	76,503	4,350,420.89	4,467,775.20
RAMBUS INC DEL	750917106	RMBS	15.92	2,100	37,747.12	33,432.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RANGE RES CORP	75281A109	RRC	34.39	7,900	406,078.35	271,681.01
RAVEN INDUSTRIES INC	754212108	RAVN	24.10	45,500	1,325,440.45	1,096,550.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	17.13	89,295	1,588,282.76	1,529,623.35
RAYONIER INC.	754907103	RYN	31.35	166,060	6,152,677.05	5,205,981.00
RAYTHEON COMPANY	755111507	RTN	51.04	836,922	36,213,877.95	42,716,498.88
RC2 CORP	749388104	RCRC	10.67	57,100	1,751,872.98	609,257.00
REALNETWORKS INC	75605L104	RNWK	3.53	251,800	1,911,292.94	888,854.00
RED HAT INC	756577102	RHT	13.22	29,600	341,280.56	391,312.00
RED ROBIN GOURMET BURGERS	75689M101	RRGB	16.83	77,225	2,131,260.39	1,299,696.75
REDDY ICE HOLDINGS INC	75734R105	FRZ	1.44	7,555	23,156.07	10,879.20
REGAL BELOIT	758750103	RBC	37.99	73,700	2,661,086.44	2,799,863.00
REGENERON PHARMACEUTICAL	75886F107	REGN	18.36	19,100	403,410.28	350,676.00
REGIONS FINANCIAL CORP.	7591EP100	RF	7.96	472,021	8,543,108.68	3,757,287.16
REGIS CORP	758932107	RGS	14.53	35,200	965,307.28	511,456.00
REHABCARE GROUP INC	759148109	RHB	15.16	67,700	1,059,868.87	1,026,332.00
REINSURANCE GROUP OF AMERICA	759351604	RGA	42.82	471,976	21,532,731.87	20,210,012.32
RELIANCE STEEL & ALUMINUM	759509102	RS	19.94	661,518	18,305,675.04	13,190,668.92
RELIANT RESOURCES INC	75952B105	RRI	5.78	1,582,936	16,346,793.20	9,149,370.08
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	51.56	218,820	11,305,649.85	11,282,359.20
RENASANT CORP	75970E107	RNST	17.03	9,000	145,725.30	153,270.00
RENT-A-CENTER INC	76009N100	RCII	17.65	43,500	809,727.64	767,775.00
REPLIGEN CORP	759916109	RGEN	3.78	163,600	780,960.83	618,408.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	10.67	42,600	451,206.42	454,542.00
REPUBLIC SERVICES INC	760759100	RSG	24.79	32,855	830,108.52	814,475.45
RES-CARE INC	760943100	RSCR	15.02	51,100	935,398.01	767,522.00
RESEARCH IN MOTION	760975102	RIMM	40.58	115,000	12,136,320.69	4,666,699.99
RESMED INC	761152107	RMD	37.48	98,294	2,832,328.92	3,684,059.12
RESOURCES CONNECTION INC	76122Q105	RECN	16.38	205,109	5,019,297.91	3,359,685.42
RETAIL VENTURES INC	76128Y102	RVI	3.47	232,400	896,627.72	806,428.02
REVLON INC - CL A	761525609	REV	6.67	45,360	543,879.44	302,551.20
REX ENERGY CORP	761565100	REXX	2.94	17,100	443,819.89	50,274.00
REX STORES CORP	761624105	RSC	8.07	57,309	660,057.07	462,483.64

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 242 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
REYNOLDS AMERICAN INC	761713106	RAI	40.31	182,000	10,322,073.37	7,336,420.00
RHI ENTERTAINMENT INC	74957T104	RHIE	8.12	13,900	182,702.15	112,868.00
RIGHTNOW TECHNOLOGIES INC	76657R106	RNOW	7.73	46,400	336,841.71	358,672.00
RIMAGE CORP	766721104	RIMG	13.41	65,518	1,261,010.58	878,596.38
RITCHIE BROS. AUCTIONEERS	767744105	RBA	21.42	43,657	802,222.94	935,132.94
RIVERBED TECHNOLOGY INC	768573107	RVBD	11.39	113,300	1,699,441.40	1,290,487.00
RLI CORP	749607107	RLI	61.16	65,477	2,786,479.90	4,004,573.32
ROBBINS & MYERS INC.	770196103	RBN	16.17	61,500	2,127,407.37	994,455.00
ROBERT HALF INTL INC	770323103	RHI	20.82	619,836	12,943,024.45	12,904,985.52
ROCHESTER MEDICAL CORP	771497104	ROCM	15.38	44,480	551,545.38	684,102.40
ROCK-TENN COMPANY CL A	772739207	RKT	34.18	16,900	597,167.04	577,642.00
ROCKVILLE FINANCIAL INC	774186100	RCKB	13.97	6,800	98,904.57	94,996.00
ROCKWELL AUTOMATION INC	773903109	ROK	32.24	461,451	25,260,625.89	14,877,180.24
ROCKWELL COLLINS	774341101	COL	39.09	168,650	7,687,583.98	6,592,528.49
ROCKWOOD HOLDINGS INC	774415103	ROC	10.80	23,600	234,413.32	254,880.00
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	20.58	59,700	1,231,844.12	1,228,626.00
ROGERS CORP.	775133101	ROG	27.77	156,127	6,519,420.95	4,335,646.79
ROHM & HAAS CO	775371107	ROH	61.79	37,714	2,366,969.94	2,330,348.06
ROLLINS INC	775711104	ROL	18.08	49,600	836,194.00	896,768.00
ROPER INDUSTRIES INC	776696106	ROP	43.41	10,882	430,805.69	472,387.62
ROSETTA RESOURCES INC	777779307	ROSE	7.08	112,100	2,062,878.73	793,668.01
ROSS STORES INC	778296103	ROST	29.73	956,585	28,651,131.09	28,439,272.04
ROWAN COS.	779382100	RDC	15.90	243,160	6,713,489.28	3,866,244.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	13.75	1,249,000	31,480,304.77	17,173,750.00
ROYAL GOLD INC	780287108	RGLD	49.21	12,800	532,485.00	629,888.00
RPM INTERNATIONAL INC.	749685103	RPM	13.29	147,900	2,941,867.76	1,965,591.00
RSC HOLDINGS INC	74972L102	RRR	8.52	75,400	789,767.35	642,408.00
RTI BIOLOGICS INC	74975N105	RTIX	2.76	75,455	198,303.22	208,255.80
RTI INTERNATIONAL METALS	74973W107	RTI	14.31	73,600	1,715,301.18	1,053,215.99
RUBY TUESDAY INC	781182100	RT	1.56	150,800	1,262,274.69	235,248.00
RUDDICK CORP.	781258108	RDK	27.65	107,038	3,394,081.72	2,959,600.70
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	3.53	197,900	2,265,854.15	698,587.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 243 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	8.57	181,050	1,841,604.39	1,551,598.51
RUSS BERRIE & CO INC	782233100	RUS	2.97	19,100	54,622.26	56,727.00
RUTH'S HOSPITALITY GROUP	783332109	RUTH	1.38	115,200	197,045.55	158,976.00
RYDER SYS. INC.	783549108	R	38.78	159,900	6,368,399.92	6,200,922.00
RYLAND GROUP INC	783764103	RYL	17.67	42,500	976,893.59	750,975.00
S & T BANCORP INC	783859101	STBA	35.50	2,500	86,517.75	88,750.00
S Y BANCORP INC	785060104	SYBT	27.50	16,400	480,300.26	451,000.00
S1 CORPORATION	78463B101	SONE	7.89	26,900	198,168.74	212,241.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	38.06	36,700	1,312,693.20	1,396,802.00
SAFEWAY INC	786514208	SWY	23.77	759,158	20,858,122.60	18,045,185.66
SAIC INC	78390X101	SAI	19.48	6,800	129,074.78	132,464.00
SALESFORCE.COM INC	79466L302	CRM	32.01	18,303	1,076,049.51	585,879.01
SALIX PHARMACEUTICAL	795435106	SLXP	8.83	135,000	1,334,992.66	1,192,050.00
SANDERS MORRIS HARRIS GROUP INC	80000Q104	SMHG	5.99	15,998	94,536.05	95,828.02
SANDERSON FARMS INC	800013104	SAFM	34.56	19,000	598,983.66	656,640.00
SANDISK CORP	80004C101	SNDK	9.60	510,000	8,287,816.59	4,896,000.00
SANDY SPRING BANCORP INC	800363103	SASR	21.83	22,400	493,706.80	488,992.00
SANMINA-SCI CORP	800907107	SANM	0.47	140,100	176,526.00	65,847.00
SANTANDER BANCORP	802809103	SBP	12.49	30,600	620,236.10	382,194.00
SAPIENT CORP	803062108	SAPE	4.44	104,200	751,281.04	462,648.00
SARA LEE CORP.	803111103	SLE	9.79	2,936,200	41,406,915.21	28,745,398.00
SAUER-DANFOSS INC	804137107	SHS	8.75	400	9,431.24	3,500.00
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	5.79	65,400	614,973.57	378,665.99
SCANA CORP	80589M102	SCG	35.60	136,593	5,181,203.08	4,862,710.80
SCANSOURCE INC	806037107	SCSC	19.27	339,626	9,198,255.79	6,544,593.01
SCHERING-PLOUGH	806605101	SGP	17.03	2,308,598	46,885,356.08	39,315,423.94
SCHLUMBERGER	806857108	SLB	42.33	1,687,746	139,555,089.42	71,442,288.18
SCHNITZER STL INDS	806882106	SCHN	37.65	17,000	569,110.27	640,050.00
SCHOLASTIC CORP	807066105	SCHL	13.58	100,700	3,015,701.08	1,367,506.00
SCHOOL SPECIALTY INC.	807863105	SCHS	19.12	17,900	633,314.91	342,248.00
SCHULMAN (A.) INC.	808194104	SHLM	17.00	49,900	836,003.30	848,300.00
SCHWAB (CHARLES) CORP	808513105	SCHW	16.17	1,772,088	30,332,053.27	28,654,662.96

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	20.02	49,700	1,185,745.36	994,994.00
SCIENTIFIC GAMES COR	80874P109	SGMS	17.54	4,900	74,915.32	85,946.00
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	29.72	29,175	639,652.89	867,081.00
SCRIPPS CO. E.W. CL A	811054402	SSP	2.21	500,000	2,236,005.44	1,105,000.00
SCRIPPS NETWORKS INTERACTIVE-CL A	811065101	SNI	22.00	247,400	10,194,806.95	5,442,800.02
SEABOARD CORP	811543107	SEB	1,194.00	1,000	1,254,993.19	1,194,000.00
SEABRIGHT INSURANCE HOLDINGS	811656107	SBX	11.74	61,475	972,898.43	721,716.50
SEACHANGE INTERNATIONAL	811699107	SEAC	7.21	358,800	2,577,158.46	2,586,948.00
SEACOAST BKG CORP FL	811707306	SBCF	6.60	61,100	534,008.05	403,259.99
SEACOR SMIT INC.	811904101	CKH	66.65	192,480	15,374,531.32	12,828,792.00
SEAGATE TECHNOLOGY	G7945J104	STX	4.43	635,881	12,488,591.82	2,816,952.83
SEALED AIR CORP.	81211K100	SEE	14.94	130,940	2,758,004.74	1,956,243.60
SEARS HOLDINGS CORP	812350106	SHLD	38.87	117,326	9,616,597.88	4,560,461.62
SEI INVESTMENTS CO	784117103	SEIC	15.71	72,924	1,593,553.76	1,145,636.04
SELECTIVE INSURANCE GROUP	816300107	SIGI	22.93	137,925	2,737,507.50	3,162,620.25
SEMPRA ENERGY	816851109	SRE	42.63	213,721	12,136,223.43	9,110,926.23
SEMTECH CORPORATION	816850101	SMTC	11.27	91,600	1,526,064.54	1,032,332.00
SENSIENT TECHNOLOGIES	81725T100	SXT	23.88	16,000	415,517.13	382,080.00
SEPRACOR INC.	817315104	SEPR	10.98	532,400	13,016,063.28	5,845,752.00
SEQUENOM INC	817337405	SQNM	19.84	106,800	1,371,151.45	2,118,912.00
SHAW GROUP	820280105	SGR	20.47	12,000	241,311.41	245,640.00
SHENANDOAH TELECOMMU	82312B106	SHEN	28.05	400	10,459.00	11,220.00
SHERWIN-WILLIAMS CO	824348106	SHW	59.75	269,722	15,101,226.65	16,115,889.50
SHOE CARNIVAL INC	824889109	SCVL	9.55	14,700	277,471.18	140,385.00
SHORETEL INC	825211105	SHOR	4.49	32,700	154,950.95	146,823.00
SHUFFLE MASTER INC	825549108	SHFL	4.96	219,000	1,021,945.35	1,086,239.99
SIERRA BANCORP	82620P102	BSRR	21.00	18,600	321,477.67	390,600.00
SIGMA DESIGNS INC	826565103	SIGM	9.50	38,100	781,427.99	361,950.01
SIGMA-ALDRICH	826552101	SIAL	42.24	10,600	598,924.62	447,744.00
SIGNATURE BANK	82669G104	SBNY	28.69	147,308	4,165,834.45	4,226,266.51
SIGNET GROUP PLC-SPONS ADR	G81276100	SIG	8.67	219,700	2,645,666.57	1,904,799.00
SILGAN HOLDINGS INC	827048109	SLGN	47.81	67,260	3,348,497.16	3,215,700.60

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SILICON IMAGE INC	82705T102	SIMG	4.20	227,900	1,141,413.79	957,180.00
SILICON STORAGE TECH	827057100	SSTI	2.29	418,100	1,784,650.91	957,449.00
SIMPSON MANUFACTURING CO	829073105	SSD	27.76	12,000	334,587.60	333,120.00
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF	1.28	86,500	651,623.00	110,719.99
SKECHERS U S A INC	830566105	SKX	12.82	79,800	1,679,159.49	1,023,036.01
SKILLED HEALTHCARE GROUP INC-CL A	83066R107	SKH	8.44	129,400	1,755,385.63	1,092,136.00
SKYLINE CORP.	830830105	SKY	19.99	8,600	217,884.44	171,914.00
SKYWEST INC	830879102	SKYW	18.60	59,900	1,217,947.79	1,114,140.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	5.54	361,700	2,840,646.45	2,003,818.00
SLM CORP	78442P106	SLM	8.90	6,300	53,920.06	56,070.00
SMART BALANCE INC	83169Y108	SMBL	6.80	184,870	1,258,501.16	1,257,115.99
SMITH (A.O.) CORP	831865209	AOS	29.52	74,225	2,855,475.84	2,191,122.00
SMITH INTERNATIONAL INC	832110100	SII	22.89	463,572	19,147,753.69	10,611,163.08
SMITHFIELD FOODS INC	832248108	SFD	14.07	152,427	1,867,041.97	2,144,647.89
SNAP-ON INC	833034101	SNA	39.38	11,900	515,638.41	468,622.00
SOHU.COM INC	83408W103	SOHU	47.34	55,972	3,314,389.24	2,649,714.48
SOLERA HOLDINGS INC	83421A104	SLH	24.10	278,673	6,681,648.64	6,716,019.30
SOLUTIA INC.	834376501	SOA	4.50	133,900	1,947,123.89	602,550.00
SOMANETICS CORP	834445405	SMTS	16.51	55,700	1,108,676.63	919,607.01
SONIC AUTOMOTIVE INC.	83545G102	SAH	3.98	91,300	1,956,861.04	363,374.00
SONIC CORP	835451105	SONC	12.17	147,100	1,996,961.49	1,790,207.00
SONIC SOLUTIONS	835460106	SNIC	1.76	396,200	858,819.43	697,312.00
SONICWALL INC	835470105	SNWL	3.98	180,100	1,440,323.57	716,798.00
SONOCO PRODUCTS CO	835495102	SON	23.16	67,150	1,700,919.38	1,555,194.00
SONOSITE INC	83568G104	SONO	19.08	31,874	986,461.47	608,155.92
SONUS NETWORKS INC	835916107	SONS	1.58	190,400	294,530.09	300,832.00
SOTHEBY'S	835898107	BID	8.89	95,400	2,287,769.18	848,106.00
SOURCEFIRE INC	83616T108	FIRE	5.60	3,700	26,692.60	20,720.00
SOURCEFORGE INC	83616W101	LNUX	0.90	310,400	481,120.00	279,360.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	4.32	545,946	4,983,581.77	2,358,486.71
SOUTH JERSEY INDS IN	838518108	SJI	39.85	18,300	669,770.75	729,255.00
SOUTHERN CO	842587107	SO	37.00	1,043,268	31,153,965.93	38,600,916.01

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SOUTHERN COPPER CORP	84265V105	PCU	16.06	294,106	8,193,982.97	4,723,342.37
SOUTHERN UNION COMPANY	844030106	SUG	13.04	211,300	4,840,243.96	2,755,352.00
SOUTHWEST AIRLINES	844741108	LUV	8.62	641,676	7,428,548.72	5,531,247.12
SOUTHWEST BANCORP IN	844767103	OKSB	12.96	55,300	1,014,573.43	716,688.00
SOUTHWEST GAS CORP	844895102	SWX	25.22	13,500	407,732.01	340,470.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	28.97	52,823	1,784,170.38	1,530,282.31
SOVEREIGN BANCORP INC	845905108	SOV	2.98	230,000	1,902,268.08	685,400.00
SPARTAN STORES INC	846822104	SPTN	23.25	10,900	259,284.84	253,425.00
SPDR KBW BANK ETF	78464A797	KBE	21.89	2,095,000	65,496,858.32	45,859,550.00
SPDR KBW REGIONAL BANKING ETF	78464A698	KRE	29.16	275,000	7,718,404.35	8,019,000.00
SPECTRA ENERGY CORPORATION	847560109	SE	15.74	736,944	15,069,294.39	11,599,498.56
SPHERION CORPORATION	848420105	SFN	2.21	399,245	2,282,399.05	882,331.45
SPRINT NEXTEL CORP	852061100	S	1.83	9,124,828	114,637,405.92	16,698,435.24
SPX CORP.	784635104	SPW	40.55	320,339	36,327,259.04	12,989,746.46
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	17.25	132,426	3,395,873.35	2,284,348.50
ST JUDE MED. INC.	790849103	STJ	32.96	1,468,353	44,907,803.91	48,396,914.88
ST MARY LAND & EXPLORATION	792228108	SM	20.31	40,740	1,757,199.26	827,429.39
STAGE STORES INC	85254C305	SSI	8.25	73,500	1,274,664.58	606,374.99
STAMPS COM INC	852857200	STMP	9.83	145,315	1,920,639.94	1,428,446.46
STANCORP FINANCIAL GROUP	852891100	SFG	41.77	5,700	258,756.65	238,088.99
STANDARD MICROSYSTEMS CORP	853626109	SMSC	16.34	10,200	176,783.12	166,668.00
STANLEY WORKS	854616109	SWK	34.10	1,700	42,465.63	57,970.00
STANTEC INC	85472N109	STN	24.70	196,105	5,620,762.76	4,843,793.50
STAPLES INC	855030102	SPLS	17.92	2,429,850	43,783,371.49	43,542,912.01
STARBUCKS CORP.	855244109	SBUX	9.46	130,000	4,243,393.25	1,229,800.00
STARENT NETWORKS CORP	85528P108	STAR	11.93	107,600	1,517,015.98	1,283,668.00
STARWOOD HOTELS & RESORTS	85590A401	HOT	17.90	9,800	230,961.72	175,420.00
STATE STREET CORP	857477103	STT	39.33	1,112,569	62,041,784.63	43,757,338.76
STEEL DYNAMICS INC	858119100	STLD	11.18	887,800	10,622,518.25	9,925,604.00
STEIN MART INC.	858375108	SMRT	1.13	15,000	101,023.82	16,950.00
STEINER LEISURE LTD	P8744Y102	STNR	29.52	30,800	1,252,671.83	909,216.00
STERICYCLE INC	858912108	SRCL	52.08	59,644	2,197,210.74	3,106,259.52

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
STERIS CORP	859152100	STE	23.89	110,134	2,749,608.15	2,631,101.26
STERLING BANCORP	859158107	STL	14.03	10,200	127,202.16	143,106.00
STERLING BANCSHARES INC	858907108	SBIB	6.08	144,400	915,991.51	877,952.00
STEWART ENTERPRISES INC. CL-A	860370105	STEI	3.01	85,900	403,348.17	258,559.00
STIFEL FINANCIAL CORP	860630102	SF	45.85	10,000	457,462.45	458,500.00
STONE ENERGY CORP	861642106	SGY	11.02	78,200	2,898,098.22	861,764.00
STONERIDGE INC	86183P102	SRI	4.56	100	1,128.00	456.00
STRATASYS INC	862685104	SSYS	10.75	68,587	1,061,388.33	737,310.25
STRAYER EDUCATION INC	863236105	STRA	214.41	64,147	13,349,940.44	13,753,758.27
STRYKER CORP.	863667101	SYK	39.95	1,277,600	58,764,910.52	51,040,120.00
STUDENT LN CORP	863902102	STU	41.00	15,000	653,117.28	615,000.00
SUCAMPO PHARMACEUTICALS-CL A	864909106	SCMP	5.75	64,500	393,603.71	370,875.00
SUCCESSFACTORS INC	864596101	SFSF	5.74	15,910	178,311.83	91,323.39
SUFFOLK BANCORP	864739107	SUBK	35.93	12,200	414,804.23	438,346.00
SUN BANCORP INC/NJ	86663B102	SNBC	7.49	105,700	1,540,386.82	791,693.00
SUN HEALTHCARE GROUP INC	866933401	SUNH	8.85	32,300	286,665.73	285,855.00
SUN HYDRAULICS CORP	866942105	SNHY	18.84	30,300	928,998.82	570,852.00
SUN MICROSYSTEMS INC.	866810203	JAVA	3.82	3,617,534	61,818,461.69	13,818,979.88
SUNOCO INC	86764P109	SUN	43.46	707,600	25,431,510.02	30,752,296.00
SUNRISE SENIOR LIVING INC	86768K106	SRZ	1.68	187,500	487,548.10	315,000.00
SUNTRUST BANKS INC.	867914103	STI	29.54	552,932	32,401,769.50	16,333,611.28
SUPER VALU STORES INC.	868536103	SVU	14.60	894,256	18,704,838.21	13,056,137.60
SUPERIOR ENERGY SVCS	868157108	SPN	15.93	127,002	3,233,417.74	2,023,141.86
SUPERIOR INDUSTRIES INTL	868168105	SUP	10.52	86,200	926,528.81	906,824.00
SUPERIOR WELL SERVICES INC	86837X105	SWSI	10.00	13,700	336,015.79	137,000.00
SUPERTEX INC	868532102	SUPX	24.01	29,300	640,745.06	703,493.00
SURMODICS INC	868873100	SRDX	25.27	74,362	2,726,991.55	1,879,127.75
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	15.91	37,300	722,044.00	593,443.00
SUSSER HOLDINGS CORP	869233106	SUSS	13.29	106,565	1,551,821.56	1,416,248.84
SUTOR TECHNOLOGY GROUP LTD	869362103	SUTR	2.31	234,000	938,299.74	540,540.02
SVB FINANCIAL GROUP	78486Q101	SIVB	26.23	58,000	2,397,675.57	1,521,340.00
SWIFT ENERGY COMPANY	870738101	SFY	16.81	70,500	2,120,645.71	1,185,105.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 248 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SWS GROUP INC	78503N107	SWS	18.95	15,100	306,043.42	286,145.00
SYBASE INC.	871130100	SY	24.77	152,920	4,245,227.85	3,787,828.40
SYCAMORE NETWORKS INC	871206108	SCMR	2.69	457,400	1,860,138.10	1,230,406.00
SYKES ENTERPRISES	871237103	SYKE	19.12	167,849	2,820,871.73	3,209,272.89
SYMANTEC CORP	871503108	SYMC	13.52	1,571,786	27,697,098.03	21,250,546.72
SYMMETRICOM INC	871543104	SYMM	3.95	53,200	264,231.76	210,139.99
SYMMETRY MEDICAL INC.	871546206	SMA	7.97	222,800	3,970,621.95	1,775,716.00
SYMYX TECHNOLOGIES INC.	87155S108	SMMX	5.94	156,800	1,121,772.21	931,392.00
SYNAPTICS INC	87157D109	SYNA	16.56	33,700	858,753.47	558,072.00
SYNNEX CORP	87162W100	SNX	11.33	49,690	765,207.00	562,987.70
SYNOPSYS INC.	871607107	SNPS	18.52	25,863	559,989.74	478,982.76
SYNOVIS LIFE TECHNOLOGIES INC	87162G105	SYNO	18.74	108,601	2,088,204.83	2,035,182.74
SYNOVUS FINANCIAL CORP	87161C105	SNV	8.30	342,844	3,494,823.39	2,845,605.20
SYNTEL INC	87162H103	SYNT	23.12	74,590	2,260,490.24	1,724,520.80
SYSCO CORP.	871829107	SYX	22.94	841,500	21,477,539.99	19,304,010.00
SYSTEMAX INC	871851101	SYX	10.77	60,700	928,557.47	653,739.01
T ROWE PRICE GROUP INC.	74144T108	TROW	35.44	314,562	16,291,088.83	11,148,077.28
T-3 ENERGY SERVICES INC	87306E107	TTES	9.44	17,075	692,630.41	161,188.01
TAKE-TWO INTERACTIVE SOFTWARE	874054109	TTWO	7.56	141,400	2,151,322.74	1,068,984.01
TARGET CORP	87612E106	TGT	34.53	1,865,656	71,112,896.14	64,421,101.68
TAYLOR CAPITAL GROUP INC	876851106	TAYC	5.85	198,724	6,901,949.83	1,162,535.40
TBS INTERNATIONAL LTD-A	G86975151	TBSI	10.03	33,400	715,006.62	335,002.00
TCF FINANCIAL CORP	872275102	TCB	13.66	800	14,469.66	10,928.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	14.25	40,675	715,315.61	579,618.75
TEAM INC	878155100	TISI	27.70	44,470	1,498,538.95	1,231,819.00
TECH DATA CORP	878237106	TECD	17.84	360,312	11,534,691.13	6,427,966.08
TECHNE CORPORATION	878377100	TECH	64.52	49,605	2,960,637.14	3,200,514.60
TECHNITROL INC.	878555101	TNL	3.48	45,900	145,443.33	159,732.00
TECO ENERGY	872375100	TE	12.35	354,699	5,383,320.38	4,380,532.65
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	9.58	146,244	2,885,249.57	1,401,017.51
TEKELEC	879101103	TKLC	13.34	296,800	4,434,135.19	3,959,312.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	44.55	84,190	3,190,496.31	3,750,664.49

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 249 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TELEFLEX INC	879369106	TFX	50.10	72,633	4,050,671.13	3,638,913.30
TELEPHONE & DATA	879433100	TDS	31.75	266,990	10,145,823.23	8,476,932.50
TELETECH HOLDINGS INC	879939106	TTEC	8.35	52,100	430,319.04	435,035.00
TELLABS INC.	879664100	TLAB	4.12	513,237	2,879,020.31	2,114,536.44
TEMECULA VALLEY BANCORP INC	87972L104	TMCV	0.94	17,700	341,538.45	16,673.40
TEMPLE-INLAND INC.	879868107	TIN	4.80	1,032,400	13,722,805.92	4,955,520.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	7.09	41,200	288,420.60	292,108.00
TENET HEALTHCARE CORP	88033G100	THC	1.15	30,600	171,657.86	35,190.00
TENNANT COMPANY	880345103	TNC	15.40	47,435	1,570,469.24	730,499.00
TERADATA CORP	88076W103	TDC	14.83	170,795	3,744,219.89	2,532,889.85
TERADYNE INC	880770102	TER	4.22	462,279	4,604,762.07	1,950,817.38
TEREX CORP	880779103	TEX	17.32	356,600	7,543,809.37	6,176,312.01
TERRA INDS INC	880915103	TRA	16.67	500	22,025.46	8,335.00
TESORO CORP	881609101	TSO	13.17	341,872	3,682,409.93	4,502,454.24
TESSERA TECHNOLOGIES INC	88164L100	TSRA	11.88	1,400	19,915.01	16,632.00
TETRA TECH INC.	88162G103	TTEK	24.15	27,700	659,404.22	668,955.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	4.86	215,600	2,533,077.05	1,047,816.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	42.57	853,929	31,401,225.44	36,351,777.53
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	13.36	27,023	448,108.94	361,027.28
TEXAS INDUSTRIES INC	882491103	TXI	34.50	34,700	1,671,519.38	1,197,150.00
TEXAS INSTRS INC	882508104	TXN	15.52	2,001,268	56,334,054.89	31,059,679.36
TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH	7.75	134,778	1,745,886.90	1,044,529.50
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	10.60	3,800	57,470.82	40,280.00
TEXTRON INC.	883203101	TXT	13.87	4,400	229,378.93	61,028.00
THE ARISTOTLE CORP	040448201	ARTL	3.63	400	3,176.00	1,452.00
THE BANCORP INC	05969A105	TBBK	3.75	50,370	679,321.76	188,887.50
THE BANK OF NEW YORK MELLON CORP	064058100	BK	28.33	1,663,361	57,061,480.54	47,123,017.14
THE BLACKSTONE GROUP LP	09253U108	BX	6.53	200,000	5,748,578.46	1,306,000.00
THE DIRECTV GROUP INC	25459L106	DTV	22.91	823,845	14,578,471.46	18,874,288.95
THE FINISH LINE-CL A	317923100	FINL	5.60	92,900	901,345.98	520,240.00
THE GEO GROUP INC	36159R103	GEO	18.03	12,800	262,815.53	230,784.00
THE HANOVER INSURANCE GROUP	410867105	THG	42.97	331,555	15,312,127.24	14,246,918.35

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 250 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
THE MEN'S WEARHOUSE INC.	587118100	MW	13.54	82,870	2,365,933.56	1,122,059.80
THE ST. JOE COMPANY	790148100	JOE	24.32	20,300	542,259.69	493,696.00
THERMADYNE HOLDINGS CORP	883435307	THMD	6.87	30,600	483,002.80	210,222.01
THERMO ELECTRON CORP.	883556102	TMO	34.07	886,486	44,081,986.53	30,202,578.02
THINKORSWIM GROUP INC	88409C105	SWIM	5.62	38,800	306,613.12	218,056.00
THOMAS & BETTS CORP.	884315102	TNB	24.02	23,700	643,407.11	569,274.00
THOR INDUSTRIES INC	885160101	THO	13.18	142,450	4,235,225.61	1,877,491.00
THORATEC CORP	885175307	THOR	32.49	94,500	2,460,718.58	3,070,305.00
THQ INC	872443403	THQI	4.19	123,600	2,069,790.36	517,884.00
TIBCO SOFTWARE INC	88632Q103	TIBX	5.19	473,100	3,477,822.15	2,455,389.00
TIDEWATER INC	886423102	TDW	40.27	154,700	6,850,350.04	6,229,769.00
TIFFANY & CO	886547108	TIF	23.63	3,100	144,316.60	73,253.00
TIMBERLAND CO CL-A	887100105	TBL	11.55	83,900	1,446,804.17	969,045.00
TIME WARNER CABLE-A	88732J108	TWC	21.45	185,958	7,142,144.32	3,988,799.10
TIME WARNER INC.	887317105	TWX	10.06	7,016,274	174,699,464.45	70,583,716.44
TIMKEN CO.	887389104	TKR	19.63	296,498	4,802,036.25	5,820,255.74
TITAN INT'L INC.	88830M102	TWI	8.25	106,516	2,751,567.44	878,757.00
TITAN MACHINERY INC	88830R101	TITN	14.06	31,600	975,159.51	444,296.00
TIVO INC	888706108	TIVO	7.16	104,800	709,839.72	750,368.00
TJX COS. INC.	872540109	TJX	20.57	1,389,848	41,204,091.70	28,589,173.36
TOLL BROTHERS INC	889478103	TOL	21.43	38,289	802,909.44	820,533.27
TOMO THERAPY INC	890088107	TOMO	2.38	104,142	663,475.90	247,857.96
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	25.61	33,600	968,287.93	860,496.00
TORCHMARK CORP	891027104	TMK	44.70	166,680	10,275,566.90	7,450,596.00
TORO CO	891092108	TTC	33.00	55,676	1,760,909.48	1,837,308.00
TORTOISE CAPITAL RESOURCES	89147N304	TTO	4.45	333,709	5,054,777.74	1,485,005.05
TORTOISE ENERGY CAPITAL CORP	89147U100	TYT	12.65	880,493	21,437,540.50	11,138,236.45
TORTOISE NORTH AMERICAN ENERGY	89147T103	TYN	10.67	142,671	3,395,235.62	1,522,299.57
TOWER GROUP INC	891777104	TWGP	28.21	98,900	2,637,000.66	2,789,969.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	36.14	51,700	2,177,973.55	1,868,438.00
TRADESTATION GROUP INC	89267P105	TRAD	6.45	46,300	269,681.87	298,635.00
TRANS WORLD ENTERTAINMENT CP	89336Q100	TWMC	1.31	83,600	231,290.06	109,516.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TRANSDIGM GROUP INC	893641100	TDG	33.57	82,285	2,553,016.40	2,762,307.45
TRANSMETA CORP	89376R208	TMTA	18.20	14,500	259,143.46	263,900.00
TRANSOCEAN LTD	H8817H100	RIG	47.25	685,857	57,041,572.14	32,406,743.25
TRANSWITCH CORP	894065101	TXCC	0.28	484,991	710,117.74	135,797.48
TRAVELERS COS INC	89417E109	TRV	45.20	1,161,868	45,778,420.25	52,516,433.60
TREDEGAR CORPORATION	894650100	TG	18.18	65,100	1,210,191.11	1,183,518.00
TREE.COM INC	894675107	TREE	2.60	2,981	25,877.55	7,750.60
TREEHOUSE FOODS INC	89469A104	THS	27.24	54,250	1,451,781.86	1,477,770.00
TREX COMPANY INC	89531P105	TWP	16.46	74,200	1,083,213.34	1,221,332.02
TRICO BANCSHARES	896095106	TCBK	24.97	10,400	180,415.29	259,688.00
TRICO MARINE SERVICES	896106200	TRMA	4.47	60,600	1,791,077.71	270,882.01
TRIDENT MICROSYSTEMS INC	895919108	TRID	1.89	171,800	376,734.20	324,702.00
TRINITY INDUSTRIES	896522109	TRN	15.76	23,464	542,790.86	369,792.64
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	11.50	34,400	590,402.31	395,600.01
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	3.44	158,000	940,378.17	543,519.99
TRIUMPH GROUP INC	896818101	TGI	42.46	41,400	2,343,439.84	1,757,844.00
TRUE RELIGION APPAREL	89784N104	TRLG	12.44	42,000	1,144,340.56	522,480.00
TRUEBLUE INC	89785X101	TBI	9.57	100,300	1,641,185.54	959,871.01
TRUSTCO BANK CORP. NY	898349105	TRST	9.51	39,100	386,580.67	371,841.00
TRUSTMARK CORP	898402102	TRMK	21.59	83,700	1,724,336.58	1,807,083.00
TRW AUTOMOTIVE HOLDINGS CORP	87264S106	TRW	3.60	748,000	11,588,695.71	2,692,800.00
TTM TECHNOLOGIES	87305R109	TTMI	5.21	77,100	869,657.16	401,691.00
TUESDAY MORNING CORP	899035505	TUES	1.63	24,700	43,163.25	40,261.00
TUPPERWARE BRANDS CORP	899896104	TUP	22.70	37,500	894,430.77	851,250.00
TW TELECOM INC	87311L104	TWTC	8.47	92,300	1,185,627.17	781,781.00
TWEEN BRANDS INC	901166108	TWB	4.32	4,700	81,663.41	20,304.00
TWIN DISC INC	901476101	TWIN	6.89	44,400	647,008.24	305,916.00
TXCO RESOURCES INC	87311M102	TXCO	1.49	60,300	102,049.44	89,847.00
TYCO ELECTRONICS	G9144P105	TEL	16.21	539,422	20,924,786.16	8,744,030.62
TYCO INTERNATIONAL LTD	G9143X208	TYC	21.60	1,382,434	59,440,716.69	29,860,574.40
TYLER TECHNOLOGIES I	902252105	TYL	11.98	57,500	695,546.32	688,850.00
TYSON FOODS INC. CL-A	902494103	TSN	8.76	1,543,194	18,459,800.55	13,518,379.44

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
U S PHYSICAL THERAPY	90337L108	USPH	13.33	45,400	491,511.69	605,182.00
UAL CORP	902549807	UAUA	11.02	105,400	965,181.83	1,161,508.00
UCBH HOLDINGS INC	90262T308	UCBH	6.88	202,700	1,597,305.30	1,394,576.00
UGI CORP	902681105	UGI	24.42	445,450	11,040,828.86	10,877,889.00
UIL HOLDINGS CORPORATION	902748102	UIL	30.03	39,900	1,264,782.09	1,198,197.00
ULTA SALON COSMETICS & FRAGRANCE	90384S303	ULTA	8.28	156,554	1,720,777.20	1,296,267.12
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	14.60	10,600	160,275.18	154,760.00
ULTRA CLEAN HOLDINGS	90385V107	UCTT	2.01	12,800	24,852.48	25,728.00
ULTRA PETROLEUM CORP	903914109	UPL	34.51	15,817	1,408,318.29	545,844.67
ULTRATECH INC	904034105	UTEK	11.96	144,600	2,105,884.86	1,729,416.00
UMB FINL CORP	902788108	UMBF	49.14	32,800	1,673,132.24	1,611,792.00
UMPQUA HLDGS CORP	904214103	UMPQ	14.47	115,900	2,484,211.84	1,677,073.00
UNDER ARMOUR INC. CL A	904311107	UA	23.84	3,100	79,542.51	73,904.00
UNIFI INC	904677101	UFI	2.82	185,100	556,431.90	521,982.00
UNIFIRST CORP	904708104	UNF	29.69	600	16,989.48	17,814.00
UNION BANKSHARES COR	905399101	UBSH	24.80	9,100	241,658.64	225,680.00
UNION DRILLING INC	90653P105	UDRL	5.19	47,000	639,579.67	243,929.98
UNION PACIFIC CORP.	907818108	UNP	47.80	1,099,027	58,030,935.43	52,533,490.60
UNISOURCE ENERGY CORP	909205106	UNS	29.36	7,400	202,422.56	217,264.00
UNISYS CORP.	909214108	UIS	0.85	328,179	1,491,569.01	278,952.15
UNIT CORP	909218109	UNT	26.72	3,200	183,738.72	85,504.00
UNITED BANKSHARES INC.	909907107	UBSI	33.22	69,175	2,258,381.88	2,297,993.50
UNITED CMNTY BKS BLA	90984P105	UCBI	13.58	103,200	984,919.63	1,401,450.17
UNITED FINANCIAL BANCORP INC	91030T109	UBNK	15.14	25,300	280,324.00	383,042.00
UNITED FIRE & CAS CO	910331107	UFCS	31.07	27,343	884,966.87	849,547.01
UNITED NATURAL FOODS INC.	911163103	UNFI	17.82	44,100	774,982.20	785,862.00
UNITED PARCEL SERVICES INC	911312106	UPS	55.16	767,192	51,590,837.79	42,318,310.72
UNITED STATES STEEL CORP.	912909108	X	37.20	305,859	32,361,881.54	11,377,954.80
UNITED STATIONERS INC	913004107	USTR	33.49	19,925	852,604.13	667,288.25
UNITED TECHNOLOGIES	913017109	UTX	53.60	1,294,216	48,580,156.03	69,369,977.60
UNITED THERAPEUTICS CORP	91307C102	UTHR	62.55	46,160	3,438,445.71	2,887,308.00
UNITEDHEALTH GROUP INC	91324P102	UNH	26.60	1,832,495	41,100,422.88	48,744,367.01

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 253 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
UNITRIN INC.	913275103	UTR	15.94	10,957	168,138.46	174,654.58
UNIVERSAL AMERN FINL	913377107	UAM	8.82	10,400	104,212.16	91,728.00
UNIVERSAL CORP-VA	913456109	UVV	29.87	70,865	3,510,096.87	2,116,737.55
UNIVERSAL ELECTRONICS INC	913483103	UEIC	16.22	138,110	2,548,673.33	2,240,144.20
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	26.91	83,399	2,754,163.56	2,244,267.09
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS	37.57	16,742	608,281.08	628,996.94
UNIVERSAL STAINLESS & ALLOY	913837100	USAP	14.49	42,700	1,368,398.93	618,723.00
UNIVERSAL TRUCKLOAD SERVICES INC	91388P105	UACL	14.16	19,240	460,280.57	272,438.40
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	32.14	15,300	391,752.82	491,742.00
UNUM GROUP	91529Y106	UNM	18.60	911,002	19,457,419.16	16,944,637.19
URBAN OUTFITTERS INC	917047102	URBN	14.98	121,875	2,725,274.01	1,825,687.51
URS CORPORATION	903236107	URS	40.77	484,200	15,253,975.83	19,740,833.97
US AIRWAYS GROUP INC	90341W108	LCC	7.73	3,780,000	82,569,476.84	29,219,400.00
US BANCORP	902973304	USB	25.01	2,681,123	67,905,361.49	67,054,886.23
US CELLULAR CORP.	911684108	USM	43.24	4,862	183,203.56	210,232.88
US TREAS MONEY MARKET - 5GS	IT-GOL	IT-GOL	1.00	8,753,522	8,753,522.24	8,753,522.14
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	2,210,627	2,210,626.87	2,210,626.94
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	787,886	787,886.35	787,886.27
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	958,713	958,713.33	958,712.91
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	952,284	952,283.53	952,283.55
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	2,180,065	2,180,065.46	2,180,065.27
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	138,444	138,443.88	138,443.93
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	4,526,019	4,526,019.43	4,526,018.82
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	6,703,678	6,703,681.19	6,703,678.25
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	3,383,942	3,383,942.07	3,383,942.02
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	448,636	448,635.70	448,635.71
USA MOBILITY INC	90341G103	USMO	11.57	55,500	615,392.21	642,135.00
USANA HEALTH SCIENCES INC	90328M107	USNA	34.24	12,000	383,661.18	410,880.00
USEC INC.	90333E108	USU	4.49	152,800	1,151,152.92	686,072.00
USG CORPORATION	903293405	USG	8.04	7,200	144,400.50	57,888.00
UST INC.	902911106	UST	69.38	16,504	896,212.86	1,145,047.52
UTI WORLDWIDE INC	G87210103	UTIW	14.34	207,586	3,416,588.79	2,976,783.24

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 254 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
UTSTARCOM, INC	918076100	UTSI	1.85	634,100	4,464,485.35	1,173,085.00
V F CORP	918204108	VFC	54.77	330,700	22,499,837.54	18,112,439.00
VAALCO ENERGY INC	91851C201	EGY	7.44	171,400	1,043,322.51	1,275,216.00
VAIL RESORTS INC	91879Q109	MTN	26.60	14,400	500,200.29	383,040.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	1.32	221,700	326,960.33	292,644.00
VALEANT PHARMACEUTICALS	91911X104	VRX	22.90	99,400	1,991,016.31	2,276,260.00
VALENCE TECHNOLOGY INC	918914102	VLNC	1.82	236,800	316,273.89	430,976.00
VALERO ENERGY CORP.	91913Y100	VLO	21.64	1,888,009	72,033,170.85	40,856,514.76
VALIDUS HOLDINGS LTD	G9319H102	VR	26.16	104,585	2,377,458.08	2,735,943.61
VALLEY NATL BANCORP	919794107	VLY	20.25	59,830	1,069,802.75	1,211,557.50
VALMONT INDUSTRIES	920253101	VMI	61.36	800	70,875.42	49,088.00
VALSPAR CORP	920355104	VAL	18.09	644,135	14,372,451.87	11,652,402.13
VALUECLICK INC.	92046N102	VCLK	6.84	176,300	2,462,061.24	1,205,892.00
VALUEVISION MEDIA INC	92047K107	VVTV	0.33	118,400	875,489.41	39,072.00
VARIAN INC.	922206107	VARI	33.51	78,700	3,136,375.32	2,637,237.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	35.04	41,632	2,123,828.32	1,458,785.28
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	18.12	377,900	8,561,518.07	6,847,548.00
VCA ANTECH INC	918194101	WOOF	19.88	339,612	10,080,555.41	6,751,486.56
VECTOR GROUP LTD	92240M108	VGR	13.62	35,000	473,074.19	476,700.00
VECTREN CORPORATION	92240G101	VVC	25.01	91,149	2,553,705.86	2,279,636.49
VERAZ NETWORKS INC	923359103	VRAZ	0.41	155,350	199,792.73	63,693.49
VERIGY LTD	Y93691106	VRGY	9.62	160,020	2,941,251.79	1,539,392.40
VERINT SYS INC	92343X100	VRNT	7.00	98,500	2,810,251.30	689,500.00
VERISIGN INC	92343E102	VRSN	19.08	62,537	2,047,915.11	1,193,205.96
VERIZON COMMUNICATIONS	92343V104	VZ	33.90	5,869,789	226,044,301.99	198,985,847.12
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	30.38	4,300	88,667.14	130,634.00
VIACOM INC. CL B	92553P201	VIA.B	19.06	860,850	37,989,800.06	16,407,801.00
VIAD CORP	92552R406	VVI	24.74	38,100	1,215,085.20	942,594.00
VIGNETTE CORPORATION	926734401	VIGN	9.41	65,700	1,042,072.68	618,237.01
VILLAGE SUPER MARKET INC	927107409	VLGEA	57.39	1,800	72,348.10	103,302.00
VIRGIN MEDIA, INC	92769L101	VMED	4.99	269,537	2,473,759.82	1,344,989.63
VIOPHARMA INC	928241108	VPHM	13.02	175,600	1,807,498.18	2,286,312.00

Group: DOMESTIC EQUITIES

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 255 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VISA INC-CLASS A	92826C839	V	52.45	794,464	57,939,874.02	41,669,636.80
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	3.42	743,928	8,432,205.77	2,544,233.76
VISTAPRINT LTD	G93762204	VPRT	18.61	164,425	4,747,120.16	3,059,949.25
VITAL IMAGES INC	92846N104	VTAL	13.91	155,826	2,525,856.79	2,167,539.66
VMWARE INC-CLASS A	928563402	VMW	23.69	57,544	3,971,367.62	1,363,217.36
VNUS MEDICAL TECHNOLOGIES	928566108	VNUS	16.22	23,300	475,840.23	377,926.00
VOCUS INC	92858J108	VOCS	18.21	48,065	1,340,146.84	875,263.65
VODAFONE GROUP PLC-ADR	92857W209	VOD	20.44	614,562	15,809,410.87	12,561,647.28
VOLCANO CORP	928645100	VOLC	15.00	135,210	2,433,323.17	2,028,149.98
VOLCOM INC	92864N101	VLCM	10.90	8,500	94,333.85	92,650.00
VOLTERRA SEMICONDUCTOR CORP	928708106	VLTR	7.15	138,600	1,893,685.76	990,990.00
VSE CORP	918284100	VSEC	39.23	12,200	465,926.31	478,606.00
VULCAN MATERIALS CO	929160109	VMC	69.58	1,900	125,530.07	132,202.00
W HLDG CO INC	929251874	WHI	10.30	2,300	30,998.02	23,690.00
W&T OFFSHORE INC	92922P106	WTI	14.32	28,227	1,024,642.50	404,210.64
WABASH NATIONAL CORP	929566107	WNC	4.50	175,900	1,430,074.54	791,550.00
WABCO HOLDINGS INC	92927K102	WBC	15.79	53,700	894,458.38	847,923.00
WABTEC	929740108	WAB	39.75	68,948	3,123,667.40	2,740,682.99
WADDELL & REED FINANCIAL-CL A	930059100	WDR	15.46	9,900	287,563.72	153,053.99
WAL MART STORES INC	931142103	WMT	56.06	4,081,136	146,643,948.71	228,788,484.16
WALGREEN CO.	931422109	WAG	24.67	1,183,172	26,451,639.50	29,188,853.24
WALTER INDS INC	93317Q105	WLT	17.51	30,300	1,170,057.50	530,553.00
WARNACO GROUP INC/THE	934390402	WRC	19.63	31,500	777,227.49	618,345.00
WARNER MUSIC GROUP CORP	934550104	WMG	3.02	592,000	4,363,758.13	1,787,840.00
WARREN RESOURCES INC	93564A100	WRES	1.99	83,600	222,759.66	166,364.00
WASHINGTON FEDERAL INC.	938824109	WFSL	14.96	46,200	765,956.04	691,152.00
WASTE CONNECTIONS INC	941053100	WCN	31.57	210,269	5,764,841.46	6,638,192.33
WASTE MANAGEMENT INC.	94106L109	WMI	33.14	559,362	17,994,560.50	18,537,256.68
WATERS CORPORATION	941848103	WAT	36.65	1,100	64,925.61	40,315.00
WATSCO INC.	942622200	WSO	38.40	135,864	6,191,921.05	5,217,177.60
WATSON PHARMACEUTICALS INC.	942683103	WPI	26.57	288,799	8,145,803.26	7,673,389.43
WATSON WYATT WORLDWIDE	942712100	WW	47.82	73,265	3,234,317.01	3,503,532.30

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WATTS WATER TECHNOLOGIES INC.	942749102	WTS	24.97	43,900	1,108,760.19	1,096,183.01
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	11.44	182,550	1,752,753.83	2,088,372.00
WEATHERFORD INTERNATIONAL, LTD.	G95089101	WFT	10.82	1,280,341	41,624,455.12	13,853,289.62
WEBMD HEALTH CORP CL A	94770V102	WBMD	23.59	16,100	378,096.08	379,798.99
WEBSense INC	947684106	WBSN	14.97	522,700	9,763,606.81	7,824,819.01
WEBSTER FINANCIAL CORPORATION	947890109	WBS	13.78	73,833	1,845,526.13	1,017,418.74
WEIGHT WATCHERS INTL	948626106	WTW	29.42	45,000	1,768,279.50	1,323,900.00
WEIS MKTS INC	948849104	WMK	33.63	15,100	477,614.51	507,813.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	12.86	651,000	13,048,171.19	8,371,860.00
WELLPOINT INC.	94973V107	WLP	42.13	679,952	34,679,371.50	28,646,377.76
WELLS FARGO COMPANY	949746101	WFC	29.48	6,545,148	241,752,459.40	192,950,968.05
WENDY'S/ARBY'S GROUP INC	950587105	WEN	4.94	110,925	576,615.87	547,969.50
WERNER ENTERPRISES INC	950755108	WERN	17.34	159,884	2,902,405.94	2,772,388.56
WESCO INTL INC	95082P105	WCC	19.23	669,400	22,011,602.48	12,872,562.00
WEST COAST BANCORP O	952145100	WCBO	6.59	125,083	895,884.20	824,296.98
WEST PHARMACEUTICAL SERVICES	955306105	WST	37.77	13,300	594,237.27	502,341.00
WESTAMERICA BANCORPORATION	957090103	WABC	51.15	44,700	2,446,066.25	2,286,405.00
WESTAR ENERGY INC.	95709T100	WR	20.51	140,400	3,331,206.14	2,879,604.00
WESTERN DIGITAL CORP	958102105	WDC	11.45	58,360	1,629,648.45	668,222.00
WESTERN UNION CO.	959802109	WU	14.34	812,100	10,660,882.63	11,645,514.00
WET SEAL INC	961840105	WTSLA	2.97	261,700	941,216.14	777,249.00
WEYCO GROUP INC	962149100	WEYS	33.05	3,900	83,055.75	128,895.00
WEYERHAEUSER CO.	962166104	WY	30.61	36,800	1,829,494.54	1,126,448.00
WGL HOLDINGS, INC.	92924F106	WGL	32.69	74,500	2,152,776.30	2,435,405.00
WHIRLPOOL CORP	963320106	WHR	41.35	40,979	1,969,589.68	1,694,481.65
WHITE MOUNTAINS INSURANCE GP	G9618E107	WTM	267.11	2,200	771,310.47	587,642.00
WHITING PETROLEUM CORP	966387102	WLL	33.46	69,393	3,648,788.50	2,321,889.78
WHITNEY HOLDING CORP	966612103	WTNY	15.99	7,414	146,920.27	118,549.86
WHOLE FOODS MARKET INC	966837106	WFMI	9.44	29,793	304,322.83	281,245.92
WILEY JOHN & SONS IN	968223206	JW.A	35.58	48,490	1,831,335.92	1,725,274.20
WILLIAMS COS. INC.	969457100	WMB	14.48	622,400	24,363,310.63	9,012,352.00
WILMINGTON TRUST CO, DELAWARE	971807102	WL	22.24	6,090	177,387.39	135,441.60

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WILSHIRE BANCORP INC	97186T108	WIBC	9.08	58,900	577,592.39	534,812.00
WIND RIVER SYSTEMS	973149107	WIND	9.03	87,900	908,030.01	793,737.00
WINDSTREAM CORP.	97381W104	WIN	9.20	12,568	179,578.33	115,625.60
WINN-DIXIE STORES INC	974280307	WINN	16.10	98,500	2,480,743.34	1,585,850.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	20.57	64,100	2,476,776.27	1,318,537.01
WISCONSIN ENERGY CORP.	976657106	WEC	41.98	113,979	5,320,249.89	4,784,838.42
WMS INDUSTRIES INC	929297109	WMS	26.90	71,620	2,113,857.55	1,926,578.00
WOLVERINE WORLD WIDE	978097103	WWW	21.04	87,600	1,674,248.25	1,843,104.00
WOODWARD GOVERNOR CO.	980745103	WGOV	23.02	71,200	1,067,750.28	1,639,024.00
WORLD ACCEP CORP DEL	981419104	WRLD	19.76	91,842	3,143,787.66	1,814,797.92
WORLD FUEL SVCS CORP	981475106	INT	37.00	26,600	953,825.46	984,200.00
WORTHINGTON INDS	981811102	WOR	11.02	95,800	1,834,096.32	1,055,716.00
WPT ENTERPRISES INC	98211W108	WPTE	0.43	42,664	22,960.21	18,345.52
WRIGHT EXPRESS CORP	98233Q105	WXS	12.60	28,200	381,757.80	355,320.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	20.43	33,085	818,950.85	675,926.55
WSFS FINL CORP	929328102	WSFS	47.99	12,100	592,251.46	580,679.00
WUXI PHARMATECH ADR	929352102	WX	7.99	88,667	1,543,736.20	708,449.33
WYETH	983024100	WYE	37.51	2,574,652	100,254,701.00	96,575,196.52
WYNDHAM WORLDWIDE CORP	98310W108	WYN	6.55	584,600	10,006,734.83	3,829,130.00
WYNN RESORTS LTD	983134107	WYNN	42.26	200	18,895.00	8,452.00
XCEL ENERGY INC	98389B100	XEL	18.55	562,499	12,168,775.88	10,434,356.46
XENOPORT INC	98411C100	XNPT	25.08	4,100	195,515.78	102,828.00
XEROX CORP	984121103	XRX	7.97	982,700	15,792,106.28	7,832,119.00
XILINX INC	983919101	XLNX	17.82	592,571	15,135,632.78	10,559,615.22
XL CAPITAL LTD - CLASS A	G98255105	XL	3.70	28,900	314,542.14	106,930.00
X-RITE INC	983857103	XRIT	1.49	472,892	5,061,171.21	704,609.08
XTO ENERGY INC.	98385X106	XTO	35.27	789,704	31,561,169.65	27,852,860.08
YAHOO INC	984332106	YHOO	12.20	2,232,264	59,521,101.66	27,233,620.81
YUBET.COM INC	987413101	UBET	0.87	319,700	906,414.22	278,139.00
YRC WORLDWIDE INC	984249102	YRCW	2.87	98,494	1,527,862.36	282,677.78
YUM BRANDS INC	988498101	YUM	31.50	777,138	24,296,992.03	24,479,847.00
ZALE CORP.	988858106	ZLC	3.33	416,800	2,357,167.65	1,387,944.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	20.26	7,200	188,987.95	145,872.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	31.57	123,100	4,621,259.70	3,886,267.00
ZIMMER HOLDINGS INC	98956P102	ZMH	40.42	373,833	19,289,751.21	15,110,329.86
ZIONS BANCORPORATION	989701107	ZION	24.51	364,399	11,639,392.60	8,931,419.49
ZIPREALTY INC	98974V107	ZIPR	2.65	115,400	449,084.35	305,810.01
ZOLL MEDICAL CORP	989922109	ZOLL	18.89	22,400	722,828.90	423,136.00
ZOLTEK COMPANIES INC	98975W104	ZOLT	8.99	600	4,952.70	5,394.00
ZORAN CORP	98975F101	ZRAN	6.83	174,900	2,422,298.63	1,194,567.00
ZUMIEZ INC.	989817101	ZUMZ	7.45	700	6,190.24	5,215.00
COMMON STOCK TOTAL				789,069,993	20,068,022,263.40	16,848,868,460.63
Instrument: FUTMINI			FUTURES EXPOSURE S&P MINI			
S&P 500 EMINI FUTURES 03/09	CD:ES09H0	CD:ES09H0	900.00	96,987	4,319,047,146.65	4,364,415,000.00
FUTURES EXPOSURE S&P MINI TOTAL				96,987	4,319,047,146.65	4,364,415,000.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
ECTEL LTD	M29925100	ECTX	0.56	1	0.00	0.56
SHIP FINANCE INTL LTD	G81075106	SFL	11.05	16,300	206,548.71	180,115.00
INTERNATIONAL COMMON STOCKS TOTAL				16,301	206,548.71	180,115.56
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
AGREE REALTY CORP	008492100	ADC	18.13	38,700	955,554.48	701,631.00
ALEXANDERS INC	014752109	ALX	254.90	4,100	1,533,077.70	1,045,090.01
ALEXANDRIA REAL ESTATE	015271109	ARE	60.34	92,800	6,424,917.71	5,599,552.00
AMB PROPERTY CORP.	00163T109	AMB	23.42	133,392	6,110,747.94	3,124,040.63
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	20.48	317,250	9,273,929.61	6,497,280.00
APARTMENT INVT & MGMT	03748R101	AIV	11.55	18,361	302,761.48	212,069.54
ARBOR REALTY TRUST INC	038923108	ABR	2.95	245,670	1,759,102.35	724,726.49
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	1.15	7,500	11,954.25	8,625.00
ASSOCIATED ESTATES	045604105	AEC	9.13	97,900	1,265,218.31	893,826.99
AVALONBAY COMMUNITIES	053484101	AVB	60.58	124,065	10,676,589.87	7,515,857.70
BIOMED REALTY TRUST	09063H107	BMR	11.72	174,100	3,843,658.07	2,040,452.00
BOSTON PROPERTIES INC	101121101	BXP	55.00	76,900	7,113,001.46	4,229,500.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
BRANDYWINE REALTY	105368203	BDN	7.71	674,700	10,004,111.43	5,201,937.00
BRE PROPERTIES -CL A	05564E106	BRE	27.98	14,622	385,891.37	409,123.56
CAMDEN PROPERTY TRUST	133131102	CPT	31.34	1,900	97,802.08	59,546.00
CAPITAL TRUST - CL A	14052H506	CT	3.60	105,800	418,746.51	380,880.00
CAPLEASE INC.	140288101	LSE	1.73	183,400	1,454,330.11	317,282.00
CAPSTEAD MTG CORP	14067E506	CMO	10.77	130,500	1,415,983.05	1,405,485.00
CARE INVESTMENT TRUST INC	141657106	CRE	7.79	21,349	212,849.53	166,308.71
CEDAR SHOPPING CENTERS INC	150602209	CDR	7.08	13,000	76,700.49	92,040.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	30.70	20,700	709,122.66	635,490.00
DCT INDUSTRIAL TRUST INC	233153105	DCT	5.06	19,500	217,585.03	98,670.00
DEVELOPERS DIVERSIFIED RE	251591103	DDR	4.88	75,000	2,422,967.43	366,000.00
DIAMONDROCK HOSPITALITY	252784301	DRH	5.07	58,000	311,323.90	294,060.00
DIGITAL REALTY TRUST INC	253868103	DLR	32.85	175,500	6,619,601.73	5,765,175.00
DOUGLAS EMMETT INC	25960P109	DEI	13.06	307,800	3,279,101.38	4,019,868.00
DUKE RE CORPORATION	264411505	DRE	10.96	75,000	1,832,976.80	822,000.00
EASTGROUP PROPERTY INC	277276101	EGP	35.58	4,200	178,569.09	149,436.00
EDUCATION REALTY TRUST INC	28140H104	EDR	5.22	10,000	129,039.22	52,200.00
ENTERTAINMENT PPTYS	29380T105	EPR	29.80	58,200	2,512,188.10	1,734,360.00
EQUITY LIFESTYLE PROPERTIES INC	29472R108	ELS	38.36	2,100	94,567.29	80,556.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	29.82	312,805	12,627,235.79	9,327,845.09
ESSEX PROPERTY TRUST INC.	297178105	ESS	76.75	101,958	8,872,334.90	7,825,276.50
EXTRA SPACE STORAGE INC	30225T102	EXR	10.32	27,200	351,935.18	280,704.00
FEDERAL REALTY INV.	313747206	FRT	62.08	87,214	5,911,952.85	5,414,245.12
FELCOR LODGING TRUST	31430F101	FCH	1.84	61,400	122,407.04	112,976.00
FIRST INDUSTRIAL RE	32054K103	FR	7.55	66,100	653,035.34	499,054.99
FIRST POTOMAC REALTY TRUST	33610F109	FPO	9.30	151,800	2,858,148.70	1,411,740.00
GLIMCHER REALTY TRUST	379302102	GRT	2.81	38,900	145,869.34	109,309.00
GRAMERCY CAPITAL CORP	384871109	GKK	1.28	550,474	3,798,264.60	704,606.72
HCP INC	40414L109	HCP	27.77	409,800	12,965,360.52	11,380,146.00
HEALTH CARE REIT INC	42217K106	HCN	42.20	14,900	722,870.07	628,780.01
HEALTHCARE RLTY TR	421946104	HR	23.48	27,500	722,519.59	645,700.00
HIGHWOODS PROP INC.	431284108	HIW	27.36	37,200	1,153,209.52	1,017,792.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
HOME PROPERTIES OF NY INC.	437306103	HME	40.60	29,350	1,343,159.09	1,191,610.00
HOSPITALITY PROPERTIES	44106M102	HPT	14.87	28,900	294,213.56	429,743.00
HRPT PROPERTIES TRUST	40426W101	HRP	3.37	1,667,700	10,561,967.98	5,620,149.00
INLAND REAL ESTATE CORP	457461200	IRC	12.98	118,300	1,644,041.41	1,535,534.00
KILROY RE CORP	49427F108	KRC	33.46	16,188	642,412.10	541,650.48
KIMCO REALTY CORP	49446R109	KIM	18.28	380,045	11,610,428.40	6,947,222.59
KITE REALTY GROUP TRUST	49803T102	KRG	5.56	54,000	666,245.31	300,240.00
LASALLE HOTEL PROPERTIES	517942108	LHO	11.05	82,500	1,417,307.44	911,625.00
LIBERTY PROPERTY TRUST	531172104	LRV	22.83	41,875	740,505.82	956,006.25
MACERICH CO	554382101	MAC	18.16	25,638	774,254.75	465,586.08
MACK-CALI RE CORP.	554489104	CLI	24.50	6,400	233,099.17	156,800.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	6.31	78,300	920,987.81	494,072.99
MID-AMERICAN APARTMENT	59522J103	MAA	37.16	29,165	1,500,186.27	1,083,771.39
MISSION WEST PPTYS I	605203108	MSW	7.65	57,700	500,541.63	441,405.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	17.19	120,600	2,790,892.40	2,073,114.00
NATIONWIDE HEALTH PP	638620104	NHP	28.72	339,056	10,888,884.18	9,737,688.32
NEWCASTLE INVESTMENT CORP	65105M108	NCT	0.84	54,200	67,115.86	45,528.00
NORTHSTAR REALTY FINANCE CORP	66704R100	NRF	3.91	229,100	1,844,469.37	895,781.00
OMEGA HEALTHCARE INV	681936100	OHI	15.97	134,100	2,147,610.24	2,141,577.00
PARKWAY PROPERTYS INC	70159Q104	PKY	18.00	20,500	777,493.72	369,000.00
POST PROPERTIES,INC.	737464107	PPS	16.50	10,800	308,763.65	178,200.01
PROLOGIS TRUST	743410102	PLD	13.89	375,000	7,155,975.63	5,208,750.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	44.66	31,300	1,713,352.28	1,397,858.00
PUBLIC STORAGE INC	74460D109	PSA	79.50	154,200	13,153,689.97	12,258,900.00
RAIT INVT TR	749227104	RAS	2.60	37,100	264,155.14	96,460.00
RAMCO-GERSHENSON PPT	751452202	RPT	6.18	106,800	633,132.94	660,024.00
REALTY INCOME CORP	756109104	O	23.15	111,639	2,780,577.83	2,584,442.85
REDWOOD TR INC	758075402	RWT	14.91	19,500	591,147.18	290,745.00
REGENCY CENTERS CORP	758849103	REG	46.70	61,360	3,444,145.35	2,865,512.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	17.92	111,700	2,112,051.22	2,001,663.99
SIMON PROP GROUP INC.	828806109	SPG	53.13	315,476	23,129,893.00	16,761,239.87
SL GREEN RE CORP	78440X101	SLG	25.90	15,745	327,051.51	407,795.50

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
SOVRAN SELF STORAGE	84610H108	SSS	36.00	10,600	374,849.54	381,600.00
STRATEGIC HOTELS & RESORTS INC	86272T106	BEE	1.68	208,600	3,325,538.45	350,448.00
SUN COMMUNITIES INC	866674104	SUI	14.00	35,700	521,439.54	499,800.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	6.19	238,400	2,200,026.33	1,475,696.00
TANGER FACTORY OUTLET	875465106	SKT	37.62	13,000	475,475.66	489,060.00
TAUBMAN CENTERS INC	876664103	TCO	25.46	2,200	112,558.10	56,012.00
UDR INC	902653104	UDR	13.79	32,400	665,867.43	446,796.00
URSTADT BIDDLE PPTYS	917286205	UBA	15.93	70,400	1,155,616.20	1,121,472.00
U-STORE-IT TRUST	91274F104	YSI	4.45	138,800	1,692,052.22	617,660.00
VENTAS INC.	92276F100	VTR	33.57	310,132	11,543,417.27	10,411,131.22
VORNADO REALTY TRUST	929042109	VNO	60.35	60,000	5,530,139.09	3,621,000.00
WASHINGTON RE INV	939653101	WRE	28.30	27,900	908,230.26	789,570.00
WEINGARTEN RE INVST	948741103	WRI	20.69	2,100	72,604.93	43,449.00
REAL ESTATE INVESTMENT TRUST TOTAL				11,183,729	268,106,681.10	195,354,633.60
Instrument: WARRANT						
WARRANT						
DIME BANCORP-WT	25429Q110	DIMEQ	0.02	431,800	115,334.87	8,636.00
WARRANT TOTAL				431,800	115,334.87	8,636.00
DOMESTIC EQUITIES TOTAL				800,797,810	24,655,382,495.40	21,408,786,845.79

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 262 of 342

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EAFE						
Portfolio: EQS EQUITY SWAPS						
Instrument: ABSCARDFLOAT ABSCARD FLOAT BULLET MATURITY						
AMXCA 2006-1 A(5/16/11)	02582JEE6	2.899		15,000,000	14,780,903.63	
CCCIT 2007-A6 A6 (EXP MAT 7/12/10)	17305EDW2	5.625		14,740,000	14,644,541.77	
CHAIT 2005 -A9 A9 9/15/09	161571AU8	5.404		21,650,000	21,663,313.46	
COMET 2004-A3 A3	14041NBM2	5.459		29,000,000	29,037,919.98	
DCMT 2005 2 A (10/15/09)	25466KFE4	5.356		3,239,000	3,226,736.27	
GEMNT 2007-3 A1(6/15/10)	36159JBD2	5.404		60,000,000	60,000,000.00	
HHPT 2000-HLTA A2	432857AB6	5.059		111,800,000	112,441,888.29	
ABSCARD FLOAT BULLET MATURITY TOTAL				255,429,000	255,795,303.40	
Instrument: AGC AGENCY BONDS WITH COUPONS						
FANNIE MAE	31398AMC3	3.194		72,000,000	71,997,282.08	
FED HOME LOAN BANK	3133XLX99	0.403		60,250,000	60,371,090.64	
FEDERAL FARM CREDIT BANK	31331YAJ9	4.875		35,000,000	35,000,000.00	
FEDERAL HOME LOAN BANK	3133XLZ30	3.272		196,885,000	197,038,611.39	
FEDERAL HOME LOAN BANK	3133XMR60	2.993		100,000,000	100,095,357.04	
FEDERAL HOME LOAN BANK	3133XNWX3	3.854		147,115,000	147,134,342.73	
FEDERAL HOME LOAN BANK	3133XPJE5	3.104		112,000,000	112,025,121.56	
AGENCY BONDS WITH COUPONS TOTAL				723,250,000	723,661,805.44	
Instrument: COR CORPORATE NOTES/BONDS						
ALLSTATE LIFE GLOB FD II	02003MBM5	3.680		5,000,000	5,000,000.00	
ALLSTATE LIFE GLOBAL	02003MBC7	5.320		35,000,000	35,000,000.00	
AMERICAN HONDA FINANCE	02666QD42	3.248		40,000,000	40,000,000.00	
BANK OF NEW YORK MELLON	06406HBF5	5.461		40,000,000	40,008,460.02	
BP CAPITAL MARKETS PLC	05565QBE7	3.010		40,000,000	40,000,000.00	
CATERPILLAR FIN SERV CRP	14912L3B5	5.714		5,200,000	5,197,002.39	
CATERPILLAR FIN SERV CRP	14912L3F6	5.106		2,100,000	2,093,176.38	
CATERPILLAR FIN SERV CRP	14912L3F6	5.095		5,000,000	4,984,135.00	
CATERPILLAR FIN SERV CRP	14912L3T6	3.522		25,000,000	25,019,872.19	
CITIGROUP FUNDING INC	1730T0EK1	5.449		40,000,000	40,000,000.00	
CREDIT SUISSE NEW YORK	22550CJB8	4.085		10,000,000	9,949,661.71	

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EAFE						
Portfolio: EQS EQUITY SWAPS						
Instrument: COR CORPORATE NOTES/BONDS						
CREDIT SUISSE USA INC	225434DS5	3.526		30,000,000	29,902,268.21	
GEORGIA POWER COMPANY	373334JJ1	3.350		20,000,000	20,000,000.00	
HBOS (BANK OF SCOTLAND PLC/NY)	06479EGH5	5.258		40,000,000	40,000,000.00	
HEWLETT-PACKARD CO	428236AN3	5.383		40,000,000	39,996,423.15	
HONEYWELL INTERNATIONAL	438516AU0	5.410		10,000,000	10,000,000.00	
ING USA GLOBAL FUNDING	44982XAC1	5.549		40,000,000	40,000,000.00	
JOHN DEERE CAPITAL CORP	24422EQT9			40,000,000	40,000,000.00	
MONUMENTAL GLOBAL FDG II	61532YAA2	5.562		7,000,000	6,983,259.03	
NATIONAL RURAL UTILITIES	637432LN3	3.626		40,000,000	40,000,000.00	
ORACLE CORP	68389XAA3	5.380		40,000,000	40,000,000.00	
PNC BANK NA	69347DDY1	3.706		40,000,000	40,000,000.00	
RBS (CHARTER ONE BANK NA)	16132NAX4	5.572		10,000,000	9,993,726.83	
TARGET CORP	87612EAQ9	5.593		5,000,000	4,996,560.14	
US BANCORP	91159HGN4	3.816		10,000,000	9,989,881.58	
US BANCORP	91159HGP9	3.186		30,000,000	30,014,294.61	
WACHOVIA BANK NA	92976FBX0	5.210		30,000,000	30,000,000.00	
WACHOVIA CORP	929903EC2	5.679		10,000,000	9,998,834.80	
WELLS FARGO COMPANY	949746NF4	5.445		40,000,000	39,760,153.32	
CORPORATE NOTES/BONDS TOTAL				729,300,000	728,887,709.36	
Instrument: FRBES FLOATING RATE CORPORATE BOND						
AMXCA 2007-3A(3/15/10)	02582JEP1	5.402	M	35,000,000	35,000,000.00	
BANK OF AMERICA CREDIT CARD TR (EXP	05522RAH1	5.379	M	22,125,000	22,123,369.58	
CAPITAL ONE MASTER TRUST	14040KCG1	5.502	M	11,000,000	11,031,342.20	
CHAIT 2006-A3 A3(5/15/09)	161571BF0	5.386	M	20,000,000	20,000,000.00	
CHASE ISSUANCE TRUST	161571AK0	5.396	M	29,665,000	29,680,203.55	
CHASE ISSUANCE TRUST	161571AM6	5.399	M	9,735,000	9,740,022.68	
CITIBANK CREDIT CARD ISSUANCE	17305EDP7	5.456	Q	60,000,000	59,670,500.24	
CITIBANK CREDIT CARD ISSUANCE	17305EDP7	5.716	Q	35,000,000	35,000,000.00	
MBNA CREDIT CARD MASTER NOTE T	55264TAV3	5.474	M	9,500,000	9,527,897.90	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 264 of 342

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EAFE						
Portfolio: EQS EQUITY SWAPS						
FLOATING RATE CORPORATE BOND TOTAL				232,025,000	231,773,336.15	
Instrument: INTF INTERNATIONAL FUNDS						
EQUITY SWAP - LIQUIDITY RESERVES	IL-EQS			5	488.41	
EQUITY SWAP - LIQUIDITY RESERVES	IL-EQS			36,310	3,630,997.15	
INTERNATIONAL FUNDS TOTAL				36,315	3,631,485.56	
EQUITY SWAPS TOTAL				1,940,040,315	1,943,749,639.91	1,376,257,160.51

Monthly Market

As Of 12/31/2008

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> Group: INTERNATIONAL - Internal Market: INTERNAL EAFE Portfolio: I-EAFE INTERNAL EAFE INDEX Instrument: INTF INTERNATIONAL FUNDS </div>					
EAFE INDEX - LQR	IL-EAFE		3,106,678	310,667,759.31	
INTERNAL EAFE - EQUITIES	IE-EAFE		6,244,604	624,460,378.79	
INTERNATIONAL FUNDS TOTAL			9,351,281	935,128,138.10	
INTERNAL EAFE INDEX TOTAL			9,351,281	935,128,138.10	1,049,781,848.42

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 266 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: CAN			CANADIAN BONDS		
WESDOME GOLD MINES CONV	US95083RAB69	6.987	2,000,000	1,860,984.46	
CANADIAN BONDS TOTAL			2,000,000	1,860,984.46	
Instrument: COM			COMMON STOCK		
SIGNET GROUP PLC-SPONS ADR	G81276100	SIG	750,000	16,892,283.00	
COMMON STOCK TOTAL			750,000	16,892,283.00	
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
AGNICO-EAGLE MINES LTD.	2009834	AEM	900,000	29,898,763.42	
AIR NEW ZEALAND	6426484	AIR_NZ	5,000,000	5,246,160.22	
AISIN SEIKI	6010702	7259_JP	450,000	5,358,856.46	
ARUZE CORP	6126892	6425_JP	242,900	5,066,826.52	
ASAHI PRETEC CORP	6174608	5855_JP	766,500	8,338,788.12	
ASSOCD BRIT FOODS	0673123	ABF_LN	1,125,269	14,862,742.10	
AUSTRALIAN VINTAGE LTD	6130677	AVG_AU	9,309,301	19,496,126.37	
BAYERISCHE MOTOREN WERKE AG	5756029	BMW_GY	155,000	8,707,197.22	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	900,000	8,764,244.72	
BENDIGO MINING NL	6091310	BDG_AU	37,000,000	16,734,374.28	
BENETTON GROUP S.P.A.	7128563	BEN_IM	832,501	11,001,218.27	
BNP PARIBAS	7309681	BNP_FP	180,000	10,866,672.79	
BOOM LOGISTICS LTD	6691969	BOL_AU	6,900,000	16,969,856.14	
BORAL LIMITED	6218670	BLD_AU	4,400,000	21,704,709.56	
BP AMOCO	0798059	BP/_LN	2,140,000	19,161,635.21	
BRITISH AEROSPACE	0263494	BA/_LN	2,315,000	9,364,210.55	
CARREFOUR EUR 2.5	5641567	CA_FP	236,893	11,444,125.28	
CASIO COMPUTER CO	6178967	6952_JP	2,237,200	20,889,501.23	
CENTRAL FUND CANADA CL A	2183471	CEF	3,100,000	17,114,000.00	
CENTRAL GOLD TRUST	2898128	GTU-U_CN	443,900	7,372,400.58	
CHEUNG KONG(HLDGS)	6190273	1_HK	1,376,000	13,212,529.91	
CHUGAI PHARMACEUTI	6196408	4519_JP	610,000	7,085,076.55	
COMPUTACENTER PLC	B164905	CCC_LN	1,850,000	7,881,729.36	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 267 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL EAFE VALUE					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
CRH PLC	0182704	CRH_LN	590,000	13,422,724.27	
DAICHI SANKYO	B0J7D91	4568_JP	470,000	9,911,329.46	
DAIMLER-BENZ AG	5529027	DAI_GY	200,000	10,855,843.93	
DEUTSCHE POST AG	4617859	DPW_GY	890,400	22,717,882.80	
DEUTSCHE TELEKOM	5842359	DTE_GY	850,000	15,544,888.30	
DIXONS GROUP ORD	0047245	DSGI_LN	5,000,000	15,610,030.00	
DS SMITH PLC	0822011	SMDS_LN	6,000,000	14,874,043.80	
ELECTROCOMPONENTS	0309644	ECM_LN	3,685,000	16,599,054.81	
ENEL SPA	7144569	ENEL_IM	1,000,000	7,392,791.70	
ENI SPA	7145056	ENI_IM	900,000	11,524,975.45	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	11,215,547	18,768,658.60	
FANUC JPY50	6356934	6954_JP	140,000	7,736,269.66	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	4,211,500	4,507,349.56	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	3,823,000	19,093,847.47	
GLAXOSMITHKLINE	0925288	GSK_LN	1,070,000	24,599,975.97	
GRUPPO BANCARIO UNICREDIT	4232445	UCG_IM	3,625,000	17,861,389.85	
GUINNESS PEAT GROUP	6577371	GPG_NZ	25,000,000	28,197,434.50	
HASEKO CORP Y50	6414401	1808_JP	21,072,000	43,807,918.30	
HEIDELBERGER DRUCKMASCHINEN	5367227	HDD_GY	595,000	14,982,834.57	
HONDA MOTOR CO COM	6435145	7267_JP	700,000	20,840,714.62	
HONG KONG ELECTRIC HKD1	6435327	6_HK	4,025,000	17,025,780.07	
ILUKA RESOURCES	6957575	ILU_AU	5,899,820	18,694,823.44	
INTESA SANPAOLOA SPA	4076836	ISP_IM	3,150,000	10,584,232.30	
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	450,000	17,914,282.49	
ITO EN LTD	6455789	2593_JP	871,100	20,608,756.51	
ITO EN LTD - PFD	B23PWW0	25935_JP	940,600	18,895,216.11	
KINGFISHER PLC	3319521	KGF_LN	3,000,000	6,590,848.24	
KINROSS GOLD CORP	B03Z841	K_CN	2,400,000	21,111,589.57	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	315,579	8,956,924.26	
MARINE HARVEST	B02L486	MHG_NO	710,000	556,176.06	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 268 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
MARUI CO Y50	6569527	8252_JP	2,300,000	30,692,057.39	
METRO AG NPV	5041413	MEO_GY	33,624	1,108,866.21	
MICHELIN (CGDE)	4588364	ML_FP	165,000	6,109,847.92	
MURATA MFG CO JPY5	6610403	6981_JP	500,000	20,088,855.78	
NEWMONT MINING CORP - CHES	6509772	NEM_AU	5,500,000	11,189,150.32	
NIPPON EXPRESS CO	6642127	9062_JP	5,000,000	25,423,805.72	
NIPPON PAINT CO LTD	6640507	4612_JP	2,650,000	6,718,049.43	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	872,500	3,360,774.76	
NORTHERN FOODS	0646608	NFDS_LN	7,300,000	12,191,038.49	
NOVARTIS AG CHF 20	7103065	NOVN_VX	415,000	18,006,596.28	
NTT DOCOMO INC	6129277	9437_JP	2,592	6,516,324.04	
OKUMA CORP JPY50(G	6657789	6103_JP	2,200,000	8,020,137.13	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	1,080,000	6,735,399.34	
PANASONIC CORP	6572707	6752_JP	1,181,000	20,793,169.16	
PHILIPS ELECTRONICS	5986622	PHIA_NA	453,699	13,639,477.64	
PRAKTIKER BAU-UND HEIMWERK	B0P7049	PRA_GY	1,200,000	31,447,760.12	
RENISHAW	0732358	RSW_LN	1,020,808	8,610,479.81	
RENTOKIL INITIAL O	B082RF1	RTO_LN	9,022,121	25,726,635.66	
REPSOL - YPF, SA	5669354	REP_SM	500,000	7,955,878.40	
RISA PARTNERS INC	6741875	8924_JP	14,450	20,564,874.17	
ROCHE HLDGS AG GEN	7110388	ROG_VX	88,234	8,389,990.23	
ROLLS-ROYCE GROUP C SHR ENT	B3D3T54	B3D3T54	197,340,000	0.00	
ROLLS-ROYCE GROUP PLC	3283648	RR/_LN	3,450,000	8,719,615.63	
ROYAL BK SCOT GBP	0754783	RBS_LN	4,100,000	32,238,969.03	
SCHNEIDER ELECTRIC	4834108	SU_FP	150,000	9,175,845.14	
SCHWEIZERISCHE	7189816	RUKN_VX	335,000	25,656,756.89	
SEIREN CO LTD	6793520	3569_JP	1,200,000	7,353,336.00	
SEKISUI HOUSE Y50	6793906	1928_JP	1,150,000	10,183,893.86	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	425,000	14,982,097.73	
SHINSEI BANK	6730936	8303_JP	6,406,000	26,627,939.54	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 269 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SHO-BOND HOLDINGS CO	B29T1W0	1414_JP	34,600	489,388.82	
SIEMENS AG DEM 5.0	5727973	SIE_GY	170,000	9,732,789.28	
SINGAPORE AIRLINES	6811734	SIA_SP	616,000	5,099,769.38	
SINGAPORE TELECOMM	B02PY22	ST_SP	4,275,000	6,843,349.31	
SMC CORP Y50	6763965	6273_JP	87,000	7,657,105.14	
SONY CORP JPY50	6821506	6758_JP	700,000	22,185,235.28	
ST. IVES PLC	0768900	SIV_LN	5,625,000	24,772,344.66	
STATOIL ASA	7133608	STL_NO	721,303	4,825,874.21	
SUMITOMO OSAKA CMT	6858548	5232_JP	9,182,000	23,515,333.54	
SUN HUNG KAI PROPE	6859927	16_HK	1,228,000	8,850,193.12	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	192,000	7,887,946.28	
TELECOM CORP OF NEW ZEALAND	6881436	TEL_NZ	6,266,666	18,397,238.48	
TELEFONICA SA	5732524	TEF_SM	660,000	7,117,276.48	
TESCO PLC	0884709	TSCO_LN	2,000,000	9,328,750.65	
TOKYU REIT INC	6687203	8957_JP	3,889	26,520,943.95	
TOPCON CORP	6894241	7732_JP	3,369,400	23,600,071.27	
TOTAL SA	B15C557	FP_FP	330,000	9,538,216.28	
TOTO Y50	6897466	5332_JP	2,050,000	15,016,553.95	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	915,000	16,793,473.05	
U-SHIN LTD	6988627	6985_JP	1,000,000	5,658,337.86	
UTD UTILITIES ORD	B39J2M4	UU/_LN	1,043,181	7,978,899.09	
VALEO FRF20	4937579	FR_FP	590,000	25,132,305.73	
VODAFONE GROUP	B16GWD5	VOD_LN	6,750,000	22,582,056.75	
WESDOME GOLD MINES LTD	B0Y90N5	WDO_CN	7,019,100	11,415,396.03	
WOLSELEY ORD	0976402	WOS_LN	1,580,000	16,382,081.59	
INTERNATIONAL COMMON STOCKS TOTAL			507,733,177	1,541,878,883.53	
Instrument: INTF					
INTERNATIONAL FUNDS					
EAFE VALUE	IL-EAFEVAL		1,673,258	167,325,760.94	
INTERNATIONAL FUNDS TOTAL			1,673,258	167,325,760.94	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
EAFE VALUE TOTAL			512,156,435	1,727,957,911.93	1,425,182,960.89

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 271 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-LAZAR TRANSITION ACCOUNT					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
ADVANTECH CO LTD	6202673	2395_TT	1	0.00	
BRASIL TELECOM	B1XFXG5	BRT04_BZ	1,921	0.00	
CIA VALE DO RIO DO	B011X91	VALE_BZ	83,300	0.00	
EMPRESA BRAS DE AERONAUTICA	B16FPG6	EMBR3_BZ	1	0.00	
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	500,000	21,387,980.00	
ISHARES MSCI EMERGING MKT	2582409	EEM	500,000	11,494,070.00	
YULON MOTOR COMPANY	6988597	2201_TT	1	0.00	
INTERNATIONAL COMMON STOCKS TOTAL			1,085,224	32,882,050.00	
Instrument: INTF INTERNATIONAL FUNDS					
LAZARD FRERES - LQR	IL-LAZ		6,943	694,265.38	
INTERNATIONAL FUNDS TOTAL			6,943	694,265.38	
TRANSITION ACCOUNT TOTAL			1,092,167	33,576,315.38	35,612,405.72

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
CREDIT SUISSE GROUP AG	7171589	CSGN_VX	20,883	949,566.60	
A P MOLLER MAERSK A/S	4253048	MAERSKB_DC	529	2,525,067.97	
AEGON NV	5927375	AGN_NA	18,523	715,133.42	
ALLIANZ AG NPV(REG	5231485	ALV_GY	9,500	2,586,325.08	
ALLIED IRISH BANKS	4020684	ALBK_ID	497,464	5,023,169.33	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	61,459	2,048,156.02	
ASSIC GENERALI SPA	4056719	G_IM	24,502	572,612.26	
ASTRAZENECA GBP 0.	0989529	AZN_LN	65,334	2,428,919.26	
BARCLAYS PLC ORD G	3134865	BARC_LN	256,040	1,614,543.87	
BAYER AG COM NPV	5069211	BAY_GY	25,500	1,062,326.04	
BNP PARIBAS	7309681	BNP_FP	24,624	885,754.62	
BP AMOCO	0798059	BP/_LN	742,115	5,507,129.66	
BT GROUP	3091357	BT/A_LN	200,304	1,608,236.05	
CANON INC JPY50	6172323	7751_JP	97,500	1,728,924.45	
CAPITALAND LIMITED	6309303	CAPL_SP	631,469	762,836.51	
CAPITALCOMMERCIAL TRUST	B011YD2	CCT_SP	126,293	133,354.28	
CARLSBERG A/S	4169219	CARLB_DC	7,400	295,775.97	
CARREFOUR EUR 2.5	5641567	CA_FP	16,848	964,330.49	
CHARTERED SEMICONDUCTOR	6180917	CSM_SP	301,834	755,413.30	
CHEUNG KONG(HLDGS)	6190273	1_HK	62,000	682,926.32	
CIA VALE DO RIO DO	B011X91	VALE_BZ	8,684	0.00	
CITY DEVELOPMENTS	6197928	CIT_SP	407,300	1,742,989.59	
CRH PLC	4182249	CRH_ID	250,583	3,371,008.76	
DAIMLER-BENZ AG	5529027	DAI_GY	25,500	1,770,876.93	
DANISCO A/S	4155586	DCO_DC	14,200	601,763.75	
DANSKE BANK	4588825	DANSKE_DC	126,000	1,414,017.79	
DBS GROUP HOLDINGS	6175203	DBS_SP	491,359	3,736,406.99	
DELHAIZE-LE LION N	4262118	DELB_BB	20,589	1,197,999.10	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	187,000	811,223.34	
DEUTSCHE BANK AG O	5750355	DBK_GY	10,500	665,174.76	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
DEUTSCHE TELEKOM	5842359	DTE_GY	63,300	2,908,340.22	
DIAGEO ORD GBP 28.	0237400	DGE_LN	84,362	846,695.96	
E.ON AG	4942904	EOAN_GR	67,200	1,205,422.74	
EAST JAPAN RAILWAY	6298542	9020_JP	309	1,679,776.91	
ENI SPA	7145056	ENI_IM	64,500	747,769.60	
ERSTE GROUP BANK	5289837	EBS_AV	66,300	888,892.20	
FLUGHAFEN WIEN AG	4359690	FLU_AV	7,601	293,646.79	
FORTIS	7266139	FORB_BB	234,987	6,743,752.72	
GAZ DE FRANCE	B0C2CQ3	GSZ_FP	74,445	4,847,058.60	
GKN ORSH 0.5GBP	3064650	GKN_LN	42,431	453,733.72	
GLAXOSMITHKLINE	0925288	GSK_LN	230,279	5,296,791.48	
GPE BRUX LAMBERT	7097328	GBLB_BB	41,656	1,924,668.73	
GROUP DANONE ORD	B1Y9TB3	BN_FP	23,324	747,235.07	
GRUPPO BANCARIO UNICREDIT	4232445	UCG_IM	122,000	543,558.29	
HANG SENG BANK HK	6408374	11_HK	33,800	421,926.71	
HAW PAW CORP LTD S	6415523	HPAR_SP	17,159	33,668.22	
HITACHI Y50	6429104	6501_JP	380,000	3,640,545.01	
HONDA MOTOR CO COM	6435145	7267_JP	185,200	3,134,644.60	
HONG KONG ELECTRIC HKD1	6435327	6_HK	122,000	390,526.60	
HSBC HOLDINGS ORD	0540528	HSBA_LN	330,611	3,298,820.82	
HUTCHISON TELECOMMUNICATIONS	B032D70	2332_HK	906	670.06	
HUTCHISON WHAMPOA	6448068	13_HK	68,000	655,574.26	
INDEPENDENT NEWS & MEDIA	4699103	INM_ID	266,112	1,021,733.98	
ING GROEP NV NLG1	7154182	INGA_NA	35,265	1,164,320.52	
IRISH LIFE & PERMANENT	4455253	IPM_ID	133,281	1,261,382.00	
KBC GROUP	4497749	KBC_BB	98,033	4,816,648.34	
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	536,200	592,651.92	
KERRY GROUP PLC-A	4519579	KYG_ID	74,102	932,857.58	
LANXESS	B05M8B7	LXS_GY	2,550	49,345.75	
LLOYDS TSB GROUP O	0870612	LLOY_LN	179,923	1,950,096.13	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
L'OREAL FRF10	4057808	OR_FP	9,268	447,798.63	
MAYR-MELNHOF KARTO	4563640	MMK_AV	12,400	296,865.14	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	434,000	6,402,421.75	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	536	5,364,704.60	
MUNCHENER RUCKVS	5294121	MUV2_GY	3,100	650,776.30	
NESTLE SA CHF	7123870	NESN_VX	107,180	1,887,967.69	
NIPPON TEL+TEL CP	6641373	9432_JP	267	2,530,596.42	
NOKIA(AB)OY EUR0.2	5902941	NOK1V_FH	1,183,976	16,472,410.26	
NOMURA HOLDINGS, INC.	6643108	8604_JP	221,000	4,149,560.04	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	319,900	804,055.25	
NORSKE SKOGINDUSTRIER ASA	7070396	NSG_NO	26,435	400,663.30	
NOVARTIS AG CHF 20	7103065	NOVN_VX	76,799	2,812,071.77	
NOVO NORDISK A/S-B	7077524	NOVOB_DC	236,570	2,833,243.79	
NOVOZYMES A/S-B	4658535	NZYM_B_DC	15,000	175,584.54	
OEST ELEKTRIZITATS	4661607	VER_AV	139,000	1,869,506.67	
OMV AG AUSH100	4651459	OMV_AV	185,000	1,585,124.25	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	263,000	952,173.87	
OVERSEAS CHINESE BANKING CORP	B0F9V20	OCBC_SP	844,920	2,866,072.25	
PANASONIC CORP	6572707	6752_JP	233,000	4,870,895.67	
PHILIPS ELECTRONICS	5986622	PHIA_NA	29,037	983,978.14	
ROCHE HLDGS AG GEN	7110388	ROG_VX	22,050	2,067,390.63	
ROYAL BK SCOT GBP	0754783	RBS_LN	198,199	983,360.76	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	67,030	2,032,768.04	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	62,063	1,770,024.78	
SAMPO-LEONIA INSURANCE COMPANY	5226038	SAMAS_FH	85,250	558,810.28	
SANOFI-AVENTIS	5671735	SAN_FP	21,437	1,027,437.05	
SAP AG	4846288	SAP_GY	32,400	1,048,448.22	
SCHWEIZERISCHE	7189816	RUKN_VX	5,502	500,455.81	
SIEMENS AG DEM 5.0	5727973	SIE_GY	18,300	983,600.85	
SINGAPORE AIRLINES	6811734	SIA_SP	441,746	3,565,994.70	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN			INTERNAL EAFE TOPDOWN		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SINGAPORE PRESS HO	B012899	SPH_SP	753,100	2,279,492.05	
SINGAPORE TECH ENG	6043214	STE_SP	1,012,800	1,345,856.07	
SINGAPORE TELECOMM	B02PY22	ST_SP	2,367,936	3,091,121.25	
SOLVAY SA NPV	4821100	SOLB_BB	27,431	1,629,349.22	
SONY CORP JPY50	6821506	6758_JP	74,100	3,435,310.77	
STATOIL ASA	7133608	STL_NO	275,817	1,622,510.49	
STORA ENSO OY J-R	5072673	STERV_FH	84,800	1,018,910.48	
STOREBRAND ASA NOK	4852832	STB_NO	66,600	474,394.54	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	488	6,252,504.09	
SUN HUNG KAI PROPE	6859927	16_HK	68,000	636,214.67	
SWISSCOM AG CHF25(5533976	SCMN_VX	1,673	570,682.49	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	96,000	3,510,375.03	
TELECOM ITALIA SPA	7634394	TIT_IM	11,073	22,082.92	
TELENOR ASA	4732495	TEL_NO	421,098	1,798,238.68	
TELIASONERA	5978384	TLSN_SS	463,148	7,932,289.27	
TESCO PLC	0884709	TSCO_LN	310,301	869,078.54	
TIETOENATOR CORP OYJ	5479702	TIE1V_FH	46,010	1,366,746.04	
TOKYO ELEC POWER Y	6895404	9501_JP	116,500	2,746,241.65	
TOMRA SYSTEMS ASA	4730875	TOM_NO	42,750	673,127.39	
TOTAL SA	B15C557	FP_FP	69,824	1,688,951.89	
TOYOTA MOTOR CORP	6900643	7203_JP	287,700	8,454,596.09	
UBS AG-REG	B18YFJ4	UBSN_VX	95,546	2,118,816.79	
UCB ORD BEF	5596991	UCB_BB	47,388	1,813,543.28	
UNILEVER NV CERT.	B12T3J1	UNA_NA	32,898	640,093.17	
UOL GROUP	6916781	UOB_SP	419,726	2,722,798.16	
UOL GROUP LTD	6916844	UOL_SP	41,972	42,891.68	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	133,960	1,812,224.32	
VESTAS WIND SYSTEMS A/S	5964651	VWS_DC	20,000	619,920.48	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	11,615	481,942.91	
VODAFONE GROUP	B16GWD5	VOD_LN	2,056,705	7,997,857.34	

Monthly Market

As Of 12/31/2008

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
WIENERBERGER BAUST	5699373	WIE_AV	53,700	1,152,275.00	
YARA INTERNATIONAL ASA	7751259	YAR_NO	63,980	283,841.40	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX	3,287	1,579,272.57	
INTERNATIONAL COMMON STOCKS TOTAL			23,189,963	246,233,030.21	
Instrument: INTF INTERNATIONAL FUNDS					
PANAGORA - LQR	IL-PAN		61,128	6,112,840.60	
INTERNATIONAL FUNDS TOTAL			61,128	6,112,840.60	
Instrument: INTL WARRANT INTERNATIONAL WARRANT					
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB	78,000	0.00	
INTERNATIONAL WARRANT TOTAL			78,000	0.00	
INTERNAL EAFE TOPDOWN TOTAL			23,329,091	252,345,870.81	244,275,223.06

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: COM			COMMON STOCK		
ANGLO AMEX PLC-UNSP ADR	B1ZBZN2	AAUK	91,494	3,044,010.89	
ASTRAZENECA PLC-SPONS ADR	2989044	AZN	33,088	1,379,248.38	
BARCLAYS PLC-SPONS ADR	2077756	BCS	12,000	369,249.60	
BHP BILLITON PLC-ADR	2878993	BBL	8,000	624,084.80	
BP PLC ADR	055622104	BP	23,000	1,660,951.90	
BRITISH AMEX TOB-SP ADR	2290791	BTI	5,000	378,299.50	
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	53,761	2,298,574.00	
HSBC HOLDINGS PLC-SPONS ADR	404280406	HBC	54,260	4,395,671.68	
LLOYDS TSB GROUP PLC -SP ADR	2544346	LYG	64,720	1,797,615.63	
ROYAL DUTCH SHELL A	780259206	RDS.A	13,000	1,115,106.20	
ROYAL DUTCH SHELL B	780259107	RDS.B	10,000	839,465.00	
VODAFONE GROUP PLC-ADR	92857W209	VOD	38,000	1,226,518.40	
COMMON STOCK TOTAL			406,323	19,128,795.98	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
CREDIT SUISSE GROUP AG	7171589	CSGN_VX	35,200	1,762,783.84	
3 I GROUP	B1YW440	III_LN	95,086	1,409,074.12	
ABB LIMITED CHF2.50	7108899	ABBN_VX	74,917	1,268,544.22	
ACCIONA S.A.	5579107	ANA_SM	12,589	3,057,285.80	
ADMIRAL GROUP	B02J639	ADM_LN	43,726	665,449.99	
ADVANTEST Y50	6870490	6857_JP	79,500	1,567,803.91	
AGL ENERGY LTD	B0ZNPN1	AGK_AU	3,462	33,356.42	
AGRIUM INC	2213538	AGU_CN	21,500	1,653,893.40	
AIR FRANCE	4916039	AF_FP	61,455	784,449.60	
AIR LIQUIDE	B1YXBJ7	AI_FP	23,124	2,672,997.86	
AISIN SEIKI	6010702	7259_JP	193,100	4,781,833.86	
AKER KVAERNER	B1VLVW7	AKSO_NO	45,500	901,310.55	
ALLIANZ AG NPV(REG	5231485	ALV_GY	56,364	8,007,031.67	
ALLIED IRISH BANKS	4020684	ALBK_ID	43,631	744,032.34	
ALSTOM RGPT	B0DJ8Q5	ALO_FP	17,182	1,284,770.23	
ALUMINA LTD	6954985	AWC_AU	110,981	84,817.43	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
AMADA CO Y50	6022105	6113_JP	223,000	1,936,380.75	
AMCOR ORD NPV	6066608	AMC_AU	839	4,775.25	
AMEC PLC	0028262	AMEC_LN	65,734	1,188,300.86	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	279,010	10,193,493.50	
ANTOFAGASTA PLC	0045614	ANTO_LN	74,504	709,794.64	
ARC ENERGY TRUST UNITS	2052247	AET-U_CN	143,800	3,759,272.37	
ARCELORMITTAL	7281875	MTP_FP	284,590	9,518,740.41	
ASAHI GLASS CO JPY	6055208	5201_JP	460,100	2,522,937.49	
ASSIC GENERALI SPA	4056719	G_IM	15,455	584,306.06	
ASTELLAS PHARMA INC	6985383	4503_JP	79,500	3,714,734.23	
ASTRAZENECA GBP 0.	0989529	AZN_LN	420,472	17,992,164.85	
AUSTRALIA + NEW ZEALAND BANK GROUP	6065586	ANZ_AU	17,759	363,258.46	
AXA EUR 2.29	7088429	CS_FP	195,968	5,554,414.40	
BABCOCK & BROWN LTD	B02WTT5	BNB_AU	80,265	8,965.15	
BALOISE HOLDING	7124594	BALN_VX	8,152	667,574.36	
BANCA MONTE DEI PASCHI SIENA	7128541	BMPS_IM	431,767	1,319,237.01	
BANCO BILBAO - BBVA	5501906	BBVA_SM	718,927	15,954,281.00	
BANCO POPOLARE SCARL	B1Z9G88	BP_IM	13,006	357,955.51	
BANK OF IRELAND	3070732	BKIR_ID	49,134	701,709.99	
BANK OF MONTREAL	2076009	BMO_CN	94,900	4,619,212.46	
BANK OF NOVA SCOTIA	2076281	BNS_CN	107,300	4,400,497.44	
BARCLAYS PLC ORD G	3134865	BARC_LN	1,939,512	10,132,713.40	
BARRICK GOLD CORP	2024644	ABX_CN	125,111	5,333,227.75	
BASF AG DEM ORD SH	5086577	BAS_GY	300,266	12,295,617.37	
BAYER AG COM NPV	5069211	BAY_GY	59,716	2,450,647.16	
BAYERISCHE MOTOREN WERKE AG	5756029	BMW_GY	65,000	3,651,405.33	
BAYERISCHE MOTOREN WERKE-PFD	5756030	BMW3_GR	31,244	613,816.54	
BCE INC	B188TH2	BCE_CN	115,965	3,866,441.37	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	2,093,738	29,556,125.37	
BENESSE CORP	6121927	9783_JP	37,400	1,572,283.46	

Monthly Market

As Of 12/31/2008

01/23/2009
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Page 279 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
BG GROUP ORD	0876289	BG/_LN	368,446	8,261,991.05	
BHP LIMITED	6144690	BHP_AU	23,841	737,917.24	
BHP STEEL LTD	6533232	BSL_AU	39,555	364,212.26	
BILLITON PLC	0056650	BLT_LN	293,260	4,937,121.04	
BIOVAIL CORPORATION	2098199	BVF_CN	147,400	1,519,368.55	
BNP PARIBAS	7309681	BNP_FP	121,934	9,140,695.56	
BOMBARDIER INC B	2109723	BBD/B_CN	312,800	1,338,371.47	
BORAL LIMITED	6218670	BLD_AU	29,164	111,714.85	
BOUYGUES	4002121	EN_FP	26,443	2,409,479.20	
BP AMOCO	0798059	BP/_LN	2,151,091	18,563,135.02	
BRIT AMER TOBACCO	0287580	BATS_LN	274,229	6,104,437.13	
BRITISH AEROSPACE	0263494	BA/_LN	404,460	2,888,786.73	
BRITISH AIRWAYS OR	0129057	BAY_LN	124,344	568,768.58	
BRITISH LAND CO OR	0136701	BLND_LN	357,389	3,448,129.70	
BRITISH SKY BROADC	0141192	BSY_LN	445,848	3,309,805.77	
BROOKFIELD ASSET MANAGEMENT	2092599	BAM/A_CN	35,400	844,152.28	
BROOKFIELD INFRASTRUCTURE	B2NH98	BIP	1,416	29,736.00	
BT GROUP	3091357	BT/A_LN	2,020,946	8,106,452.45	
BULGARI SPA ITL125	5256477	BUL_IM	8,938	135,679.15	
CABLE + WIRELESS O	0162557	CW/_LN	122,352	376,058.40	
CALTEX AUSTRALIA LIMITED	6161503	CTX_AU	6,246	27,201.50	
CANADIAN NATL RAILWAY CO	2180632	CNR_CN	57,800	2,571,683.30	
CANADIAN NATURAL RESOURCES	2171573	CNQ_CN	75,500	4,868,954.79	
CANADIAN OIL SANDS TRUST	2061834	COS-U_CN	118,200	4,679,140.41	
CANADIAN PACIFIC RAILWAY LTD	2793115	CP_CN	41,700	1,415,067.45	
CANON INC JPY50	6172323	7751_JP	154,400	6,250,690.62	
CARNIVAL PLC	3121522	CCL_LN	83,990	1,795,447.70	
CARPHONE WAREHOUSE GROUP	0878702	CPW_LN	632,485	843,196.88	
CARREFOUR EUR 2.5	5641567	CA_FP	68,888	3,097,469.68	
CASINO GUICH-PERR	4178419	CO_FP	22,851	1,983,831.30	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
CASIO COMPUTER CO	6178967	6952_JP	239,100	1,415,080.18	
CGU ORD 25P(SICOVA	0216238	AVI_LN	142,472	1,636,216.15	
CHUGOKU BANK LTD	6195803	8382_JP	150,000	2,254,709.25	
CHUGOKU ELECTRIC POWER CO	6195900	9504_JP	127,900	2,949,108.75	
CIE DE ST. GOBAIN	7380482	SGO_FP	60,890	3,903,463.78	
COMMENWEALTH BK OF AUSTRALIS AUD	6215035	CBA_AU	10,720	413,007.94	
COMMERZBANK AG ORD NPV	4325538	CBK_GY	138,991	4,277,813.45	
COMPAGNIE FIN RICHEMONT	B3DCZF3	CFR_VX	44,591	1,304,515.48	
COMPASS GROUP	0533153	CPG_LN	223,433	1,424,586.26	
CREDIT AGRICOLE	7262610	ACA_FP	206,995	7,418,074.94	
CRH PLC	4182249	CRH_ID	28,748	687,342.65	
CROWN LTD	B29LCJ0	CWN_AU	40,721	133,439.21	
CSL LTD/AUSTRALIA	6185495	CSL_AU	2,594	85,311.01	
CSR LIMITED ORD NP	6238645	CSR_AU	102,018	255,998.83	
DAI NIPPON PRINTNG	6250906	7912_JP	243,400	3,618,636.70	
DAIHATSU MOTOR CO LTD	6250304	7262_JP	193,000	1,725,581.28	
DAIICHI SANKYO	B0J7D91	4568_JP	87,400	1,843,085.52	
DAILY MAIL & GENERAL TST	0945736	DMGT_LN	20,310	139,420.57	
DAIMLER-BENZ AG	5529027	DAI_GY	182,993	13,346,710.74	
DCC PLC	4189477	DCC_ID	7,792	142,399.64	
DDI CORPORATION	6248990	9433_JP	459	2,832,668.97	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	247,060	1,655,020.90	
DENKI KAGAKU KOGYO	6309820	4061_JP	604,000	3,126,186.97	
DENSO CORP Y50	6640381	6902_JP	233,100	4,388,429.23	
DEUTSCHE BANK AG O	5750355	DBK_GY	160,610	14,501,201.58	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	184,975	3,241,461.61	
DEUTSCHE POSTBANK	B018CX9	DPB_GY	31,369	2,219,091.56	
DEUTSCHE TELEKOM	5842359	DTE_GY	417,675	7,747,451.74	
DEXUS PROPERTY GROUP	B033YN6	DXS_AU	225,751	327,298.70	
DIAGEO ORD GBP 28.	0237400	DGE_LN	251,383	2,564,255.02	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
DIC CORP	6250821	4631_JP	697,000	1,519,613.14	
DOWA MINING CO LTD	6278306	5714_JP	343,000	2,512,658.85	
DRAX GROUP PLC	B1VNSX3	DRX_LN	72,524	918,166.77	
E.ON AG	4942904	EOAN_GR	187,212	5,462,390.47	
EAST JAPAN RAILWAY	6298542	9020_JP	137	668,669.05	
ELECTRIC POWER DEVELOPMENT C	B02Q328	9513_JP	87,000	2,506,019.17	
ELECTRICITE DE FRANCE	B0NJJ17	EDF_FP	14,667	1,127,777.99	
EMPIRE CO LTD "A"	2314000	EMP/A_CN	28,000	1,050,678.07	
ENBRIDGE INC	2466149	ENB_CN	104,700	4,333,938.08	
ENCANA CORP	2793193	ECA_CN	150,700	8,308,571.21	
ENEL SPA	7144569	ENEL_IM	363,937	3,804,902.76	
ENERPLUS RESOURCES FUND	2603515	ERF-U_CN	84,100	3,617,493.17	
ENI SPA	7145056	ENI_IM	197,919	7,450,319.05	
ERSTE GROUP BANK	5289837	EBS_AV	342,980	12,483,501.75	
EURASIAN NATURAL RESOURCES	B29BCK1	ENRC_LN	51,977	1,138,895.23	
EUTELSAT COMMUNICATIONS	B0M7KJ7	ETL_FP	45,072	1,167,098.59	
FAIRFAX FINANCIAL HLDGS LTD	2566351	FFH_CN	4,100	1,107,733.70	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	123,519	228,905.49	
FAMILYMART CO LTD	6331276	8028_JP	42,500	1,904,817.09	
FAST RETAILING CO.	6332439	9983_JP	8,100	890,664.03	
FIAT SPA DI RISP I	5748521	F_IM	7,419	108,293.39	
FINMECCANICA	B0DJNG0	FNC_IM	13,488	381,379.92	
FIRST QUANTUM MINERALS LTD	2347608	FM_CN	91,600	2,452,522.34	
FORTESCUE METALS GROUP LTD	6086253	FMG_AU	7,070	64,639.67	
FRANCE TELECOM FRF	5176177	FTE_FP	378,474	9,848,808.60	
FRESENIUS SE-PFD	4568946	FRE3_GR	22,897	1,888,704.13	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	591,000	1,666,194.71	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	125,100	5,130,813.41	
FUJITSU NEW JPY50	6356945	6702_JP	239,000	1,595,140.87	
GAS NATURAL SDG-E	5650422	GAS_SM	52,673	2,525,232.39	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
GAZ DE FRANCE	B0C2CQ3	GSZ_FP	64,256	2,938,014.07	
GDF SUEZ - STRIP VVPR	B3B9KQ2	GSZBS_BB	111,510	0.00	
GENERAL PROPERTY GROUP	6365866	GPT_AU	29,352	80,806.90	
GIVAUDAN	5980613	GIVN_VX	750	607,771.84	
GKN ORSH 0.5GBP	3064650	GKN_LN	658,756	789,568.84	
GLAXOSMITHKLINE	0925288	GSK_LN	982,790	20,570,423.53	
GOLDCORP INC	2676302	G_CN	75,700	2,940,563.04	
GOODMAN FIELDER LTD	B0T0H76	GFF_AU	112,278	172,780.70	
GROUP 4 SECURICOR	B01FLG6	GFS_LN	159,858	635,921.85	
GROUP DANONE ORD	B1Y9TB3	BN_FP	17,982	1,192,667.30	
GRUPPO BANCARIO UNICREDIT	4232445	UCG_IM	713,519	4,601,861.21	
HAMMERSON PLC 25P	0406501	HMSO_LN	129,836	1,420,448.98	
HARVEST ENERGY TRUST-UNITS	2154972	HTE-U_CN	81,500	1,966,028.05	
HARVEY NORMAN HOLDINGS LTD	6173508	HVN_AU	27,990	101,800.93	
HBOS PLC	3058750	HBOS_LN	1,576,851	8,321,940.29	
HINO MOTORS LTD	6428305	7205_JP	238,000	1,708,891.38	
HISAMITSU PHARMACEUTICAL CO	6428907	4530_JP	30,800	1,408,850.28	
HITACHI CAPITAL CORP	6429159	8586_JP	95,700	1,174,032.61	
HITACHI CHEMICAL	6429126	4217_JP	131,100	1,342,751.89	
HITACHI METALS LTD	6429201	5486_JP	207,000	1,175,458.95	
HOLCIM LTD-B	7110753	HOLN_VX	22,320	1,620,856.67	
HOME RETAIL GROUP	B19NKB7	HOME_LN	363,972	1,602,122.98	
HONDA MOTOR CO COM	6435145	7267_JP	242,420	6,413,766.14	
HSBC HOLDINGS ORD	0540528	HSBA_LN	1,762,710	23,350,152.54	
HUSKY ENERGY INC	2623836	HSE_CN	100,100	3,173,732.01	
HYPO REAL ESTATE	7681248	HRX_GY	60,317	232,234.55	
IBERDROLA RENOVABLES	B29NWR4	IBR_SM	145,903	998,702.26	
IBERDROLA SA	B288C92	IBE_SM	701,608	6,260,877.56	
IBERIA LINES AER DE ESPANA	4064950	IBLA_SM	100,639	300,817.31	
IMPERIAL TOBACCO GROUP	0454492	IMT_LN	113,134	5,129,664.23	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
INCITEC PIVOT LTD	6673042	IPL_AU	1,183	10,492.61	
INDEPENDENT TANKERS CORP LTD	B2Q4DG6	ITCL_NO	1,840	0.00	
INMET MINING CORPORATION	2583026	IMN_CN	12,600	842,367.92	
INTESA SANPAOLO SPA	4076847	ISPR_IM	244,210	1,373,370.16	
INTESA SANPAOLOA SPA	4076836	ISP_IM	528,425	3,151,213.53	
INVESTEC PLC	B17BBQ5	INVP_LN	70,415	428,752.31	
IRISH LIFE & PERMANENT	4455253	IPM_ID	16,157	258,331.44	
ISHARES MSCI CANADA	2373681	EWC	326,500	9,176,537.40	
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	615,900	34,394,613.75	
ISHARES MSCI JAPAN	2373799	EWJ	2,822,600	36,731,838.04	
ISUZU MOTORS LTD	6467104	7202_JP	1,278,000	1,530,549.45	
ITALCEMENTI SPA	5975932	IT_IM	3,931	113,744.64	
ITOCHU CORP Y50	6467803	8001_JP	353,600	2,713,190.08	
ITV	3398649	ITV_LN	1,086,190	974,280.39	
IVANHOE MINES LTD	2478014	IVN_CN	442,000	1,065,649.22	
J S GROUP CORPORATION	6900212	5938_JP	93,800	1,585,569.58	
JAPAN PRIME REALTY INVESTMEN	6528175	8955_JP	575	2,451,752.27	
JAPAN REAL ESTAT	6397580	8952_JP	88	949,973.76	
JAPAN RETAIL FUND INVT	6513342	8953_JP	339	2,423,390.65	
JAPAN TOBACCO INC	6474535	2914_JP	412	2,231,169.03	
JFE HOLDINGS INC	6543792	5411_JP	107,800	3,628,723.50	
JOHNSON MATTHEY OR	0476407	JMAT_LN	46,300	1,727,836.88	
KANSAI ELEC POWER	6483489	9503_JP	66,900	1,697,143.36	
KAZAKHMYS PLC	B0HZPV3	KAZ_LN	329,170	1,901,230.67	
KERRY GROUP PLC-A	4519579	KYG_ID	15,008	320,057.03	
KINGFISHER PLC	3319521	KGF_LN	1,239,596	3,999,974.58	
KINGSPAN GROUP	4491235	KSP_ID	8,610	59,214.30	
KINROSS GOLD CORP	B03Z841	K_CN	56,900	944,017.89	
KIRIN BREWERY CO C	6493745	2503_JP	136,000	2,108,993.46	
KOMATSU Y50	6496584	6301_JP	97,200	807,514.88	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
KONICA CORPORATION	6496700	4902_JP	145,500	1,854,119.35	
KURARAY CO Y50	6497662	3405_JP	200,500	2,588,866.17	
KYOCERA CORP JPY50	6499260	6971_JP	20,900	1,703,406.95	
KYOWA HAKKO KOGYO	6499550	4151_JP	261,000	2,561,032.61	
KYUSHU ELECTRIC POWER	6499806	9508_JP	62,800	1,537,476.27	
LADBROKES PLC	B0ZSH63	LAD_LN	820,356	7,096,942.04	
LAFARGE FF25(REGD)	4502706	LG_FP	66,382	5,082,939.51	
LAND SECURITIES GP	3180943	LAND_LN	212,209	3,206,915.56	
LEGAL + GENERAL OR	0560399	LGEN_LN	1,746,215	2,975,624.81	
LEND LEASE CORP OR	6512004	LLC_AU	7,477	82,460.58	
LIBERTY INTL PLC	0683434	LII_LN	101,870	746,845.71	
LIGHTHOUSE CALEDONIA ASA	B29QH90	LHC_NO	6,281	0.00	
LLOYDS TSB GROUP O	0870612	LLOY_LN	1,657,346	8,073,205.86	
LOGICA PLC	0522708	LOG_LN	1,345,310	1,581,360.97	
LONDON STOCK EXCHANGE	B0SWJX3	LSE_LN	47,734	1,317,788.12	
LONMIN PLC	3119248	LMI_LN	148,428	1,339,288.13	
LONZA AG-REG	7333378	LONN_VX	6,620	506,741.50	
LVMH MOET-HENNESSY	4061412	MC_FP	80,181	4,852,544.75	
MACQUARIE BANK LIMITED	B28YTC2	MQG_AU	6,746	333,885.51	
MACQUARIE INFRASTRUCTURE GRP	6456942	MIG_AU	41,632	118,815.01	
MACQUARIE OFFICE TRUST	6703994	MOF_AU	243,726	219,978.81	
MAGNA INTERNATIONAL INC-CL A	2554475	MG/A_CN	55,900	2,312,856.20	
MAKITA ELECTRIC Y5	6555805	6586_JP	65,200	2,627,217.33	
MAN AG ORSH NPV	5563520	MAN_GY	16,554	2,009,911.11	
MAN GROUP PLC	B28KQ18	EMG_LN	857,372	4,866,556.90	
MANITOBA TELECOM SVCS INC	2561572	MBT_CN	33,300	1,029,183.19	
MANULIFE FINANCIAL CORP	2492519	MFC_CN	155,700	5,360,576.33	
MARINE HARVEST	B02L486	MHG_NO	1,000	783.35	
MARKS+ SPENCER ORD	3127489	MKS_LN	649,435	2,550,887.49	
MARUI CO Y50	6569527	8252_JP	257,200	1,405,233.25	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
MAZDA MOTOR CORP	6900308	7261_JP	931,000	1,496,551.65	
MDS INC	2559696	MDS_CN	151,900	965,049.69	
MEGGITT	0575809	MGGT_LN	142,014	887,065.91	
METHANEX CORP	2654416	MX_CN	108,100	1,088,426.46	
MICHELIN (CGDE)	4588364	ML_FP	34,469	2,211,532.00	
MIRVAC GROUP	6161978	MGR_AU	15,964	50,586.54	
MITSUBISHI CHEM JP	B0JQTJ0	4188_JP	228,500	2,055,385.16	
MITSUBISHI CORP Y5	6596785	8058_JP	301,100	4,193,302.85	
MITSUBISHI ELEC CP	6597045	6503_JP	317,200	2,347,137.92	
MITSUBISHI ESTATE	6596729	8802_JP	121,000	2,570,673.02	
MITSUBISHI MATERLS	6597089	5711_JP	689,000	2,720,629.37	
MITSUBISHI RAYON Y	6597164	3404_JP	544,000	1,734,044.54	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	887,600	7,924,292.13	
mitsui + co JPY50	6597302	8031_JP	292,500	4,105,457.13	
mitsui chemicals I	6597368	4183_JP	351,000	2,454,294.15	
mitsui FUDOSAN CO	6597603	8801_JP	73,000	1,447,965.94	
mitsui MINING + SM	6597346	5706_JP	720,000	2,429,349.85	
mitsui O.S.K. LINE	6597584	9104_JP	155,000	2,222,975.78	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	1,137	5,360,980.25	
MORRISON <WM.> SUPERMARKETS	0604316	MRW_LN	191,722	938,120.27	
NATIONAL BANK OF CANADA	2077303	NA_CN	20,500	976,932.56	
NATIONAL GRID GROU	B08SNH3	NG/_LN	166,536	1,893,066.75	
NATL AUSTRALIA BK	6624608	NAB_AU	25,125	713,371.31	
NEC CORP ORD JPY50	6640400	6701_JP	305,000	1,372,338.56	
NESTLE SA CHF	7123870	NESN_VX	148,133	5,439,692.77	
NEWCREST MINING LIMITED	6637101	NCM_AU	276	7,481.37	
NEXEN INC	2172219	NXY_CN	68,900	1,872,408.53	
NEXT PLC	3208986	NXT_LN	157,958	4,653,524.16	
NGK SPARK PLUG CO	6619604	5334_JP	173,000	2,029,050.27	
NH HOTELES S.A.	4571784	NHH_SM	11,864	259,612.34	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 286 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
NIKON CORP Y50	6642321	7731_JP	61,200	866,381.83	
NINTENDO CO LTD	6639550	7974_JP	9,100	3,506,178.56	
NIPPON MEAT PACKER	6640767	2282_JP	126,000	1,707,348.80	
NIPPON MINING HOLDINGS INC	6543770	5016_JP	281,500	2,080,860.71	
NIPPON MITSUBISHI	6641403	5001_JP	930,000	3,847,383.07	
NIPPON SHEET GLASS	6641447	5202_JP	245,000	1,123,775.30	
NIPPON STEEL CORP	6642569	5401_JP	708,700	4,142,279.40	
NIPPON TEL+TEL CP	6641373	9432_JP	897	4,188,640.53	
NIPPON YUSEN KK Y5	6643960	9101_JP	332,000	3,198,250.13	
NISSAN MOTOR CO Y5	6642860	7201_JP	838,300	4,815,593.95	
NISSHIN STEEL CO	6641641	5407_JP	881,000	2,144,959.83	
NITTO DENKO CORP Y	6641801	6988_JP	145,500	2,409,488.16	
NOMURA HOLDINGS, INC.	6643108	8604_JP	134,539	2,000,207.85	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	329,400	2,929,586.96	
NOVA CHEMICALS CORP	2259628	NCX_CN	150,500	789,279.97	
NOVARTIS AG CHF 20	7103065	NOVN_VX	92,332	4,871,105.15	
NSK Y50	6641544	6471_JP	444,000	2,908,949.28	
NTN CORPORATION Y5	6651189	6472_JP	533,000	1,519,166.41	
NTT DOCOMO INC	6129277	9437_JP	2,445	4,590,338.59	
OEST ELEKTRIZITATS	4661607	VER_AV	68,511	4,165,065.48	
OLD MUTUAL PLC	0738992	OML_LN	3,517,974	3,380,473.97	
OLYMPUS OPTICAL CO	6658801	7733_JP	67,000	2,763,915.97	
OMV AG AUSH100	4651459	OMV_AV	247,796	10,844,038.21	
ONESTEEL LIMITED	6293729	OST_AU	32,366	173,155.62	
ORICA LIMITED NPV	6458001	ORI_AU	2,502	62,364.15	
ORIGIN ENERGY LIMITED	6214861	ORG_AU	3,895	57,261.14	
ORIX CORP Y50	6661144	8591_JP	63,230	4,041,514.71	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	114,700	592,125.37	
OZ MINERALS LTD	6397825	OZL_AU	125,594	361,115.00	
PAGESJAUNES GROUPE SA	B01N3F3	PAJ_FP	109,231	1,056,781.58	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
PANASONIC CORP	6572707	6752_JP	288,400	4,987,292.98	
PARGESA HOLDING SA-BR	B0CDLF8	PARG_SW	6,990	686,121.71	
PENN WEST ENERGY TRUST	B09WRL6	PWT-U_CN	178,000	4,351,827.78	
PETRO-CANADA	2684316	PCA_CN	49,800	2,258,118.34	
PEUGEOT SA FF35	7103526	UG_FP	79,645	2,829,525.69	
POTASH CORP OF SASKATCHEWAN	2696980	POT_CN	80,000	9,021,301.97	
POWER CORP OF CANADA	2697701	POW_CN	36,100	1,061,450.59	
PPR	5505072	PP_FP	39,749	2,715,793.12	
PUNCH TAVERNS	3155286	PUB_LN	177,262	1,581,346.17	
QANTAS AIRWAYS LTD	6710347	QAN_AU	44,868	150,229.97	
RAIFFEISEN INTL BANK HOLDING	B0704T9	RIBH_AV	100,755	5,096,537.30	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	31,323	579,970.34	
REINET INVESTMENTS	B3DCZG4	REIN_LX	2,712	0.00	
RENAULT SA	4712798	RNO_FP	96,951	4,518,584.47	
RENEWABLE ENERGY CORP AS NOK 2.5	B01VHW2	REC_NO	22,100	945,486.54	
REPSOL - YPF, SA	5669354	REP_SM	207,704	7,186,231.61	
RESEARCH IN MOTION	2117265	RIM_CN	78,900	7,227,612.07	
RICOH CO Y50	6738220	7752_JP	62,000	1,244,803.87	
RIO TINTO LIMITED	6220103	RIO_AU	2,553	295,659.85	
RIO TINTO PLC	0718875	RIO_LN	115,920	5,747,418.09	
RIOCAN REAL ESTATE INVST TR	2229610	REI-U_CN	99,900	1,130,563.11	
ROCHE HLDGS AG GEN	7110388	ROG_VX	27,343	4,419,313.69	
ROGERS COMMUNICATIONS -CL B	2169051	RCI/B_CN	80,700	2,647,400.89	
ROYAL BANK OF CANADA	2754383	RY_CN	155,700	6,043,100.98	
ROYAL BK SCOT GBP	0754783	RBS_LN	4,559,262	18,894,710.82	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	613,319	21,494,089.82	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	439,940	15,580,208.54	
RSA INSURANCE GROUP	0661689	RSA_LN	191,777	517,609.48	
RWE AG	4768962	RWE_GY	2,419	259,892.85	
SABMILLER PLC	0483548	SAB_LN	169,385	3,052,987.64	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SACYR VALLEHERMOSA	5504789	SYV_SM	56,575	2,068,214.16	
SAGE GROUP PLC	0802165	SGE_LN	149,591	549,587.77	
SAGEM S.A. NEW	B058TZ6	SAF_FP	67,714	1,182,937.41	
SAIPEM	4768768	SPM_IM	22,576	993,024.94	
SANKYO CO	6775432	6417_JP	40,500	2,709,900.14	
SANOFI-AVENTIS	5671735	SAN_FP	125,020	8,893,477.76	
SCHNEIDER ELECTRIC	4834108	SU_FP	19,365	1,759,419.68	
SCHWEIZERISCHE	7189816	RUKN_VX	24,134	1,602,295.07	
SCOTTISH SOUTHERN	0790873	SSE_LN	29,759	288,980.44	
SEADRILL LTD	B09RMQ1	SDRL_NO	456,100	7,780,639.93	
SEGRO PLC	B1YFN97	SGRO_LN	603,659	3,600,769.58	
SEIKO EPSON CORPORATION	6616508	6724_JP	128,700	1,859,215.72	
SES-FDR	B00ZQQ2	SESG_FP	57,785	1,290,738.03	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	105,500	3,079,272.22	
SEVERN TRENT PLC	B1FH8J7	SVT_LN	172,126	4,901,742.51	
SHARP CORP JPY50	6800602	6753_JP	522,000	4,891,820.62	
SHERRITT INTERNATIONAL CORP	2804158	S_CN	421,600	1,044,440.63	
SHIKOKU ELECTRIC POWER CO	6804347	9507_JP	168,500	4,734,472.88	
SHINSEI BANK	6730936	8303_JP	873,000	1,415,778.51	
SHIP FINANCE INTL LTD	G81075106	SFL	12,235	54,742.80	
SHIZUOKA BANK Y50	6805328	8355_JP	155,000	1,635,595.83	
SHOWA DENKO KK Y50	6805469	4004_JP	1,198,000	1,751,194.61	
SIEMENS AG DEM 5.0	5727973	SIE_GY	27,857	2,384,096.67	
SILVER WHEATON CORP	B058ZX6	SLW_CN	32,700	458,355.88	
SMITH & NEPHEW PLC	0922320	SN_LN	24,278	274,212.05	
SNAM RETE GAS	7251470	SRG_IM	230,790	1,510,221.18	
SOCIETE GENERALE	5966516	GLE_FP	46,614	3,862,950.96	
SOFTBANK AM CORP	6770620	9984_JP	81,700	1,248,807.88	
SOMPO JAPAN INSURANCE	6986063	8755_JP	220,000	1,242,092.47	
SONIC HEALTHCARE LIMITED	6821120	SHL_AU	1,815	15,678.17	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 289 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SONY CORP JPY50	6821506	6758_JP	177,700	6,359,145.02	
STAGECOACH HLDGS O	B1VJ6Q0	SGC_LN	115,250	521,312.92	
STANDARD CHARTERED PLC	0408284	STAN_LN	120,214	3,417,314.50	
STATOIL ASA	7133608	STL_NO	215,941	2,468,567.82	
STMICROELECTRONICS NV	5962332	STM_FP	357,432	2,515,251.14	
STOCKLAND TRUST GR	6850856	SGP_AU	3,470	20,019.10	
SUMCO CORP	B0M0C89	3436_JP	162,200	2,099,446.69	
SUMITOMO CORP Y50	6858946	8053_JP	261,300	3,201,674.24	
SUMITOMO ELECTRIC	6858708	5802_JP	161,200	2,501,994.77	
SUMITOMO METAL IND	6858827	5405_JP	396,200	1,303,609.13	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	786	6,056,839.05	
SUMITOMO TITANIUM CORP	6447719	5726_JP	1,300	156,114.69	
SUMITOMO TRUST+BKG JPY 50.0	6859002	8403_JP	155,000	973,621.27	
SUN LIFE FINANCIAL SVSC CAN	2566124	SLF_CN	86,000	3,627,766.24	
SUNCOR ENERGY INC	2861142	SU_CN	225,200	7,925,968.07	
SUNCORP-METWAY LIMITED	6585084	SUN_AU	28,292	387,886.92	
SWISS LIFE HOLDING-REG	7437805	SLHN_VX	8,268	525,993.60	
SYNGENTA CHF	4356646	SYNN_VX	5,246	1,333,262.99	
TAIHEIYO CEMENT CO	6660204	5233_JP	912,000	2,362,022.25	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	75,247	3,665,463.92	
TAKEFUJI CORP	6876067	8564_JP	100,450	633,580.39	
TALISMAN ENERGY INC	2068299	TLM_CN	340,700	3,555,023.65	
TANABE SEIYAKU CO LTD	6870984	4508_JP	149,000	1,729,101.49	
TATE + LYLE GBP0.2	0875413	TATE_LN	25,386	207,672.23	
TDK CORP JPY50 (6762)	6869302	6762_JP	15,300	1,314,913.13	
TECHNIP-COFLEXIP	4874160	TEC_FP	53,402	1,354,665.88	
TECK COMINCO LTD-CL B	2879327	TCK/B_CN	405,899	3,381,051.08	
TELECOM ITALIA - RNC	7634402	TITR_IM	1,135,290	1,996,067.88	
TELECOM ITALIA SPA	7634394	TIT_IM	924,603	2,021,814.98	
TELEFONICA SA	5732524	TEF_SM	507,794	11,260,121.15	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
TELEKOM AUSTRIA	4635088	TKA_AV	494,859	10,481,563.85	
TELENOR ASA	4732495	TEL_NO	203,700	1,717,002.71	
TELEVISION FRANCAISE	5997118	TFI_FP	70,356	1,220,604.05	
TELSTRA CORP NPV	6087289	TLS_AU	39,084	162,946.20	
TELUS CORP	2381093	T_CN	45,800	1,348,390.00	
TELUS CORPORATION -NON VOTE	2381134	T/A_CN	64,900	1,759,017.40	
TERNA SPA	B01BN57	TRN_IM	566,778	2,200,587.76	
TESCO PLC	0884709	TSCO_LN	451,260	1,752,370.62	
THE SWATCH GROUP AG-B	7184725	UHR_VX	4,251	526,599.56	
THOMAS COOK GROUP	B1VYCH8	TCG_LN	19,376	90,496.77	
THOMSON REUTERS CORP	2889371	TRI_CN	29,300	1,096,930.31	
THOMSON REUTERS PLC	B29MWZ9	TRIL_LN	43,642	1,701,891.18	
THYSSENKRUPP AG	5636927	TKA_GY	115,993	4,414,809.98	
TOHO CO(FILM) Y500	6895200	9602_JP	114,200	2,668,488.01	
TOKIO MARINE HOLDINGS INC	6513126	8766_JP	70,300	2,656,284.19	
TOKYO ELEC POWER Y	6895404	9501_JP	100,200	2,397,653.41	
TOLL HOLDINGS LIMITED	6693749	TOL_AU	8,147	33,229.55	
TOMKINS PLC	0896265	TOMK_LN	190,076	630,560.76	
TORONTO-DOMINION BANK	2897222	TD_CN	103,300	6,598,237.15	
TOSHIBA CORP	6897217	6502_JP	350,000	1,783,283.38	
TOSOH CORP Y50	6900289	4042_JP	567,000	3,480,998.96	
TOTAL SA	B15C557	FP_FP	219,640	13,199,411.74	
TOYODA GOSEI CO LTD	6900557	7282_JP	51,600	1,842,004.64	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	135,500	2,544,147.54	
TOYOTA MOTOR CORP	6900643	7203_JP	151,276	6,369,651.44	
TRANSALTA CORP	2901628	TA_CN	96,700	3,337,689.79	
TRANSCANADA CORP	2665184	TRP_CN	157,400	6,328,281.51	
TULLOW OIL	0150080	TLW_LN	77,160	1,431,925.56	
UBS AG-REG	B18YFJ4	UBSN_VX	173,509	5,398,903.01	
UNIBAIL-RODAMCO	7076242	UL_FP	9,233	1,855,639.90	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	53,712	1,660,913.62	
UNION ELECRTRICA FENOSA SA	B3BBFG3	UNF_SM	29,276	574,915.65	
UNY CO Y50(REGD)(S)	6918624	8270_JP	119,000	1,033,820.95	
UTD UTILITIES ORD	B39J2M4	UUJ_LN	345,769	4,312,345.19	
VALLOUREC	B197DR6	VK_FP	5,918	1,254,307.81	
VEDANTA RESOURCES PLC	3327706	VED_LN	199,229	2,100,758.54	
VINCI GTM	B1XH026	DG_FP	34,546	1,788,826.73	
VIVENDI ENVIRONNEM EUR	4031879	VIE_FP	132,819	3,159,739.58	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	185,923	5,977,495.25	
VODAFONE GROUP	B16GWD5	VOD_LN	8,344,397	25,012,162.50	
VOEST-ALPINE	4943402	VOE_AV	258,414	7,278,738.71	
VOLKSWAGEN AG	5497102	VOW_GY	11,076	1,820,216.67	
VOLKSWAGEN AG NON	5497168	VOW3_GY	568	59,863.29	
WACKER CHEMIE	B11Y568	WCH_GR	5,051	1,347,847.63	
WESFARMERS LTD	6948836	WES_AU	15,294	534,686.92	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	729	3,532,431.95	
WESTFIELD GROUP	B01BTX7	WDC_AU	13,566	205,630.32	
WESTPAC BANKING CO	6076146	WBC_AU	20,968	409,743.97	
WIENERBERGER BAUST	5699373	WIE_AV	149,048	6,757,285.44	
WOLSELEY ORD	0976402	WOS_LN	590,468	3,762,596.66	
WOODSIDE PETROLEUM LIMITED	6979728	WPL_AU	3,672	168,777.94	
WOOLWORTHS LIMITED	6981239	WOW_AU	5,782	149,868.92	
XSTRATA PLC	3141100	XTA_LN	174,421	6,695,864.07	
YAMAGUCHI FINANCIAL GROUP	B1DGKS9	8418_JP	105,000	1,146,951.09	
YAMAHA MOTOR CO LTD	6985264	7272_JP	202,200	1,801,046.51	
YAMANA GOLD INC	2219279	YRI_CN	96,500	1,435,277.95	
YARA INTERNATIONAL ASA	7751259	YAR_NO	43,050	910,429.29	
YELLOW PAGES INCOME FUND	2942843	YLO-U_CN	384,160	3,990,567.82	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX	7,172	1,624,707.66	
INTERNATIONAL COMMON STOCKS TOTAL			110,927,574	1,373,756,429.42	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 292 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - Internal</p> <p>Market: INTERNAL EAFE</p> <p>Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO</p> <p>Instrument: INTF INTERNATIONAL FUNDS</p>					
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN		394,620	39,462,028.43	
INTERNATIONAL FUNDS TOTAL			394,620	39,462,028.43	
<p>Instrument: INTL WARRANT INTERNATIONAL WARRANT</p>					
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB	8	0.00	
INTERNATIONAL WARRANT TOTAL			8	0.00	
EAFE QUANTITATIVE PORTFOLIO TOTAL			111,728,525	1,432,347,253.83	1,058,265,408.93
INTERNAL EAFE TOTAL			2,597,697,814	6,325,105,129.96	5,189,375,007.53

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 293 of 342

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EMERGING						
Portfolio: EQS-E EMERGING SWAP						
Instrument: AGC AGENCY BONDS WITH COUPONS						
FEDERAL HOME LOAN BANK	3133XLZ30	5.569		80,000,000	80,007,874.72	
AGENCY BONDS WITH COUPONS TOTAL				80,000,000	80,007,874.72	
Instrument: INTF INTERNATIONAL FUNDS						
EQS-E	IL-EQSE			53,535	5,353,519.04	
INTERNATIONAL FUNDS TOTAL				53,535	5,353,519.04	
EMERGING SWAP TOTAL				80,053,535	85,361,393.76	87,773,626.79

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 294 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT INTERNAL EMERGING					
Instrument: COM COMMON STOCK					
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	320,000	3,638,745.35	
ANGLOGOLD ASHANTI LTD ADR	035128206	AU	25,000	815,889.42	
ARACRUZ CELULOSE SA ADR	2058579	ARA	16,000	397,736.20	
AU OPTRONICS CORP - ADR	2877149	AUO	144,003	1,859,421.64	
BANCO SANTANDER ADR	2136646	SAN	48,000	2,015,483.23	
CEMEX ADR	151290889	CX	399,999	4,475,528.75	
CEMIG SA - SPONS ADR	2178938	CIG	360,000	5,900,769.84	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	280,000	5,220,109.60	
CHINA MOBILE LIMITED	2111375	CHL	400,000	6,645,441.63	
CIA VALE DO RIO DOCE - ADR	204412209	RIO	480,000	963,764.00	
COCA-COLA FEMSA-ADR	2193317	KOF	12,000	286,170.00	
COMP DE SANEAMENTO ADR	20441A102	SBS	240,000	8,106,957.13	
COMPANIA DE MINAS ADR	2210476	BVN	100,000	547,224.57	
COPEL ADR	2209656	ELP	192,000	1,910,342.04	
DOCTOR REDDY'S LAB - ADR	2748881	RDY	224,000	1,937,737.31	
EMPRESAS NACIONAL ADR	2311131	EOC	70,000	750,161.41	
ENERSIS SA ADR (RE	2314947	ENI	83,000	932,994.51	
FOMENTO ECONOMICO MEX SP ADR	2246039	FMX	138,000	1,605,080.59	
GRUPO AEROPORTUARIO DEL - ADR	B0YFC60	PAC	280,000	8,051,377.08	
JSC MMC NORILSK ADR	2768243	NILSY	394,410	2,431,460.74	
LUKOIL HLDGS SPND-ADR	2537432	LUKOY	320,000	4,190,988.35	
MOBILE TELESYSTEMS ADR	2603225	MBT	160,000	6,351,332.40	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	320,000	4,510,457.44	
POSCO-ADR	2692795	PKX	43,000	949,881.31	
SILICONWARE PRECISION-ADR	2577502	SPIL	320,002	1,648,142.57	
SOUTHERN COPPER CORP	84265V105	PCU	80,000	987,083.50	
TAIWAN SEMICONDUCTOR ADR	874039100	TSM	70,703	614,585.80	
TELE NORTE LESTE PART ADR	2297930	TNE	77,000	1,109,765.06	
TELEFONOS DE MEXICO ADR	2881612	TMX	384,000	6,039,793.94	
TELMEX INTERNACIONAL-ADR	879690105	TII	384,000	0.00	

Monthly Market

As Of 12/31/2008

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: COM			COMMON STOCK		
UNIBANCO - SPONSORED ADR	2000815	UBB	44,000	991,545.23	
VALE R DOCE-ADR	2933900	RIO/P	640,000	4,914,558.42	
VIVO PARTICIPACOES	2297974	VIV	90,603	819,614.98	
VOTORANTIM CELULOSE - ADR	2696560	VCP	100,000	544,085.95	
COMMON STOCK TOTAL			7,239,720	92,164,229.99	
Instrument: CTRY					
COUNTRY FUNDS - CLOSED END					
ASIA PACIFIC FUND INC CF	044901106	APB	80,000	750,093.14	
FIRST ISRAEL FUND INC.	2349789	930783	128,000	1,705,696.99	
FLEMING CZECH & SLOVAK	4241838	FLECSLI_OS	346,800	1,098,188.45	
ISHARES FTSE/XINHUA CHINA	B0357H7	FXI	320,000	7,424,838.00	
KOREA EQUITY FUND	2496276	139486	120,000	657,221.22	
KOREA FUND	2496414	000945788	6,120	2,135,213.35	
MALAYSIA FUND INC	560905101	MAY	80,000	482,662.16	
TAIWAN FUND INC	2869878	TWN	160,000	1,488,195.44	
TAIWAN OPPROTUNITIES FUND	0875361	334233	200,000	2,874,000.00	
THAI FUND INC	882904105	TTF	64,000	348,123.89	
COUNTRY FUNDS - CLOSED END TOTAL			1,504,920	18,964,232.64	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
ACER INCORPORATED	6005850	738344	1,472,030	2,088,733.70	
ADVANCED INFO SERVICE	6412591	6412568	1,600,000	1,547,525.06	
ADVANTECH CO LTD	6202673	2395_TT	1,049,989	2,120,125.25	
AGORA SA	5618312	AGO_PW	70,000	893,887.38	
AGRO INDUSTRIAL MACHINERY PCL	B0SZ2M2	432474	12,498	0.00	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	600,000	739,782.19	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	640,000	8,835,502.01	
AKSIGORTA	B03MND6	AKGRT_TI	960,000	809,861.43	
ALFA SA DE CV SER'	2043423	ALFAA_MM	440,000	576,903.16	
ALLAHABAD BANK	6708289	ALBK_IN	640,000	1,005,307.10	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	49,700	565,823.71	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 296 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
ANGLO PLATINUM LTD	6761000	AMS_SJ	50,000	1,718,287.58	
ANHUI EXPRESSWAY CO LTD	6045180	995_HK	6,400,000	5,239,467.74	
AU OPTRONICS CORP	6288190	2409_TT	1,136,175	1,779,803.65	
AYALA CORPORATION	B09JBT3	AC_PM	506,880	1,404,648.59	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	662,427	1,773,686.17	
BANCO ITAU SA PREF	B037HR3	ITAU4_BZ	400,000	1,274,492.60	
BANGKOK EXPRESSWAY	6113311	BECL/F_TB	3,500,000	1,210,084.62	
BANK DAGANG NAS ID	6004556	BDNI_IJ	930,000	0.00	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	256,000	841,538.56	
BANK PEKAO SA ORD	5473113	PEO_PW	64,000	2,082,329.53	
BARLOWORLD LIMITED	6079123	BAW_SJ	400,000	1,663,373.83	
BEC WORLD PCL-FOREIGN	6728351	6728328	2,400,000	1,284,738.56	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN	40,000	381,251.91	
BK HAPOALIM BM ILS	6075808	POLI_IT	960,000	2,766,784.55	
BRASIL TELECOM PART SA	B1Y9CW5	BRTP3_BZ	44,000	658,906.17	
BRASIL TELECOM PARTICIPACOES S/A	B1Y9D33	BRTP4_BZ	100,000	1,475,657.56	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	56,000	335,513.32	
BUSAN BANK	6075552	005280_KS	112,000	1,383,160.39	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ	44,161,119	0.00	
CATHAY LIFE INSURANCE CO	6425663	738338	2,645,291	3,270,438.42	
CENTRAL EUROPE & RUSSIA CLOSED END	2356604	CEE	280,000	8,880,277.02	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	1,550,000	592,473.54	
CHINA FOODS LTD	6105738	506_HK	16,000,000	6,119,197.53	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	250,000	2,239,619.79	
CHINA MOTOR	6191328	2204_TT	412,110	461,786.77	
CHINA PETROLEUM	6291819	386_HK	6,400,000	2,601,858.17	
CHINA POWER INTERNATIONAL	B02ZKQ8	2380_HK	16,000,000	6,998,561.68	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	2,620,000	2,789,760.76	
CHINA TELECOM CORP	6559335	728_HK	9,500,000	4,105,095.30	
CHINA TRAVEL INTL	6197285	308_HK	40,000,000	11,351,233.09	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT INTERNAL EMERGING					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
CHINA UNICOM	6263830	762_HK	2,412,800	3,872,467.00	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT	4,082,483	1,650,238.86	
CHUNGHWA TELECOM	6287841	2412_TT	3,388,484	5,336,043.03	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	40,000	428,481.12	
CIMSA TRL1000	B03MQV5	CIMSA_TI	210,000	1,333,751.03	
CIPLA LIMITED	B011108	CIPLA_IN	307,500	347,990.40	
CNOOC LTD	B00G0S5	883_HK	4,000,000	1,632,356.94	
COMMERCIAL INTERNATIONAL BANK	6243898	COMI_EY	600,000	1,342,949.07	
COMPAL ELECTRONICS	6225744	2324_TT	4,037,168	2,454,488.36	
CONCESSOES RODOVIARIA	2840970	CCRO3_BZ	50,000	365,820.77	
CP ALL PCL	B08YDF9	CPALL/F_TB	1,920,000	521,787.65	
CRESUD S.A.C.I.F.y A.	2233387	CRES_AR	100,000	125,092.09	
DAEWOO SHIPBUILDING & MARINE	6211732	042660_KS	80,880	683,411.14	
DATANG INTERNATIONAL POWER	6080716	991_HK	2,880,000	478,754.79	
DELTA ELECTRONICS INC	6260734	2308_TT	495,157	432,073.05	
DENWAY MOTORS LTD	6263766	203_HK	11,600,000	3,520,619.92	
DHANA SIAM FINANCE	6268716	DS/F_TB	98,200	0.00	
DLF LIMITED	B1YLCV0	DLFU_IN	96,000	975,974.98	
DR REDDY'S LABORATORIES	6410959	DRRD_IN	24,000	276,114.82	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	296,000	3,256,303.65	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	642,249	1,500,745.83	
EMBOTELLADORAS ARCA SA	2823885	ARCA*_MM	576,000	1,191,110.50	
FAR EASTERN DEPARTMENT STORE	6331373	2903_TT	8,000,000	6,103,431.30	
FAR EASTONE TELECOMM CO LTD	6421854	4904_TT	2,800,156	3,977,715.83	
FINANCE ONE THB10(6336925	FIN1/F_TB	13,800	0.00	
FISKARAGUNG PERK I	6342535	FISK_IJ	301,500	0.00	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	144,000	346,996.48	
FORMOSA PLASTICS CORP	6348544	738298	1,436,896	1,775,081.83	
GAMUDA BERHAD	6359881	GAM_MK	3,200,000	2,224,909.27	
GAZPROM-\$ US	4364928	GAZP_RU	800,000	7,292,769.28	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
GIGABYTE TECHNOLOGY CO.	6129181	2376_TT	1,063,125	1,768,623.94	
GOLD FIELDS LIMITE	6280215	GFI_SJ	180,000	2,097,100.15	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	551,000	1,470,110.76	
GRUMA SA	2392545	GRUMAB_MM	560,000	1,513,007.36	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM	931,885	360,173.25	
GUANGSHEN RAILWAY	6388700	525_HK	14,000,000	6,188,501.07	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK	2,200,000	1,082,335.06	
HANA FINANCIAL GROUP	B0RNRF5	086790_KS	72,530	3,244,667.62	
HANKOOK TIRE MANFT	6107422	000240_KS	49,601	352,858.80	
HARMONY GOLD MINING CO	6410562	HAR_SJ	240,000	2,434,552.37	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN	200,000	326,343.14	
HINDUSTAN UNILEVER LTD	6261674	HUVR_IN	464,000	1,319,080.24	
HON HAI PRECISION INDUSTRY CO	6438564	738553	2,400,000	8,292,218.37	
HONG LEONG BANK	6436892	HLBK_MK	700,000	1,011,308.72	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	1,600,000	2,130,979.57	
HYNDAI DEVELOPM	6402428	012630_KS	96,701	5,425,316.57	
HYUNDAI MOTOR CO K	6451055	005380_KS	88,000	1,956,384.03	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	25,384	612,129.98	
HYUNDAI MOTOR LTD	6148272	005387_KS	28,746	627,060.42	
HYUNDAI PRECISION	6449544	012330_KS	5,658	233,780.16	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	280,000	519,303.95	
IDB HOLDING CORP O	6456726	IDBH_IT	80,000	1,892,549.13	
IJM CORP BERHAD	6455217	IJM_MK	320,000	392,045.77	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	172,000	1,075,018.84	
INDUSTRIAL + COMMERCIAL BAN CNY 1.0	B1G1QD8	1398_HK	11,200,000	8,406,005.05	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	127,947	954,510.02	
INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI	1,000,000	1,005,781.46	
IOI CORPORATION BERHAD	B1Y3WG1	IOI_MK	1,520,000	438,716.26	
IRSA -B	2458577	IRSA_AR	208,800	231,272.50	
JAIN IRRIGATION SYSTEMS LTD	6312345	JI_IN	192,000	1,048,661.25	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
JBS SA	B1V74X7	JBSS3_BZ	640,000	1,999,862.25	
JIANGSU EXPRESSWAY	6005504	177_HK	8,000,000	5,898,513.36	
JSC NORILSK NICEL	7131431	GMKN_RU	24,000	5,988,435.50	
KASIKORNBANK	6888794	KBANK/F_TB	1,920,000	1,304,060.88	
KGHM POLSKA MIEDZ	5263251	KGH_PW	40,000	148,481.72	
KIMBERLY CLARK DE MEXICO S.A.B.	2491914	KIMBERA_MM	790,000	2,233,573.48	
KOMERCNI BANKA	4519449	KOMB_CP	15,000	791,148.44	
KOREA ELEC POWER K	6495730	015760_KS	100,000	2,728,620.82	
KOREA INVESTMENT HOLDINGS CO	6654586	071050_KS	13,466	304,093.11	
KOREA TELECOM CORPORATION	6505316	030200_KS	72,690	2,848,776.38	
KUMPULAN SIME DARBY BHD	B29TTR1	SIME_MK	861,333	1,001,959.92	
LAND + HOUSES THBH	6581930	LH/F_TB	2,000,000	489,783.90	
LG CHEM LTD	6346913	051910_KS	18,053	695,256.94	
LG CHEM LTD-PREFERRED	6346924	051915_KS	2,844	36,989.53	
LG ELECTRONICS PFD	6520966	066575_KS	6,400	162,015.01	
LG ELECTRONICS/NEW	6520739	066570_KS	36,000	2,373,709.71	
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	253,886	2,274,404.00	
LINGBAO GOLD CO LTD	B0W3C66	3330_HK	2,400,000	1,324,335.86	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	829,741	1,464,667.73	
LOTTE SHOPPING CO	B0WGPZ5	023530_KS	5,600	1,405,960.83	
MAGNITOGORS - SPON GDR REGS	B1VX446	MMK_LI	192,000	1,132,498.11	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB	700,000	2,778,229.97	
MALAYAN BANKING BERHAD	6556325	MAY_MK	875,000	1,652,058.00	
MEGA FINANCIAL HOLDING	6444066	2886_TT	6,400,000	4,273,834.64	
MISC BERHAD	6558031	MISF_MK	540,000	1,120,606.81	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	24,000	381,190.43	
MONDI PLC	B1CRLC4	MNDI_LN	200,000	1,033,061.42	
MTN GROUP LIMITED	6563206	MTN_SJ	600,000	656,743.47	
NAN YA PLASTICS CORP	6621580	738419	1,528,528	1,364,230.72	
NEDBANK GROUP LTD	6628008	NED_SJ	360,000	6,809,644.27	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
NHN CORP	6560393	035420_KS	3,021	149,409.62	
NIEN HSING TEXTILE CO LTD	6591928	1451_TT	3,775,000	2,907,237.41	
OAO GAZPROM-GDR	5140989	OGZD_LI	240,000	4,998,366.00	
OGK-5-CLS	B0JLMP2	OGKE_RU	2,582,968	0.00	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN	120,000	1,476,892.64	
OLD MUTUAL	6155131	OML_SJ	1,440,000	2,571,681.63	
ORASCOM CONSTRUCTIONS INDUS	B03BN88	OCIC_EY	40,000	1,355,968.39	
ORBIS PLN2	5349173	ORB_PW	280,000	1,605,458.34	
OTP BANK	7320154	OTP_HB	96,000	804,503.63	
PETROCHINA CO	6226576	857_HK	7,000,000	3,600,317.22	
PETROL BRASILEIROS	2684532	PETR4_BZ	1,432,000	3,338,168.60	
POLSKI KONCERN NAFTOWY ORLEN	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	2,426,249.70	
PT BANK CENTRAL ASIA	B01C1P6	BBCA_IJ	23,650,000	1,586,990.55	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	6,400,000	1,232,109.35	
PTT PCL	6420390	PTT/F_TB	200,000	1,131,916.29	
PUBLIC BANK BHD	B012W53	PBKF_MK	1,218,750	1,029,956.93	
QISDA CORPORATION	6054465	2352_TT	898,128	1,274,486.67	
QUANTA COMPUTER INC	6141011	2382_TT	1,771,600	2,259,721.39	
RATCHABURI ELEC GEN HODG-FOR	6294249	RATCH/F_TB	700,000	617,515.77	
REALTEK SEMICONDUCTOR	6051422	2379_TT	351,727	903,535.26	
RELIANCE CAPITAL LIMITED	6101082	RCFT_IN	15,000	162,344.98	
RELIANCE COMMUNICATIONS LTD	B0WNLY7	RCVL_IN	300,000	974,069.90	
RELIANCE INDUSTRIES	6099626	RIL_IN	240,000	1,699,531.17	
RELIANCE INFRASTRUCTURE	6099853	RELI_IN	22,500	290,191.66	
RELIANCE NATURAL RESOURCES	B0WNLT2	RNR_IN	300,000	54,114.99	
RETALIX LTD	6694850	RTLX_IT	192,000	2,765,354.90	
S P SETIA BERHAD GROUP	6868774	SPSB_MK	1,050,000	730,673.00	
S1 CORPORATION	6180230	012750_KS	5,906	189,613.22	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 301 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SAMSUNG C&T CORP	6771601	000830_KS	71,677	1,008,926.16	
SAMSUNG ELEC MECH	6771689	009150_KS	40,000	1,490,251.32	
SAMSUNG ELECTRONIC	6771720	005930_KS	40,209	15,188,654.15	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	14,286	2,900,823.40	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS	9,211	254,692.92	
SAMSUNG FIRE + MAR	6155250	000810_KS	21,139	1,139,195.27	
SAMSUNG SECS CO KS	6408448	016360_KS	2,760	54,852.64	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	864,000	1,230,134.85	
SASOL NPV	6777450	SOL_SJ	257,000	2,877,913.89	
SBERBANK RF \$	4767981	SBER_RU	4,000,000	10,554,381.61	
SBERBANK-PFD-CLS	5036323	SBERP_RU	240,000	309,097.80	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	141,347	1,632,683.91	
SHINSEGAE DEPT STR	6805049	004170_KS	9,661	1,792,384.77	
SIAM CEMENT CO THB	6609906	SCC/F_TB	464,000	463,710.63	
SIAM COMMERCIAL BK	6889935	6889924	1,800,000	844,992.26	
SINOPAC HOLDINGS	6525875	2890_TT	6,478,354	2,877,881.55	
SINOTRANS LTD	6579010	598_HK	2,400,000	758,505.76	
SK CORPORATION ORD	6988371	003600_KS	2,007	196,548.11	
SK TELECOM CO LTD	6224871	017670_KS	24,098	3,814,748.39	
SM PRIME HLDGS ORD	6818843	SMPH_PM	5,008,426	503,950.78	
S-OIL CORPORATION	6406055	010950_KS	13,485	415,153.56	
S-OIL CORPORATION PFD	6406066	010955_KS	2,693	81,642.34	
SPAR GROUP LTD	B038WK4	SPP_SJ	128,000	421,453.81	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	533,955	1,755,857.91	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT	486,530	1,001,560.46	
SURGUTNEFTEGAS PREFERRED	5005884	SNGSP_RU	5,400,000	2,664,810.00	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	340,032	350,738.25	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,021,850	536,613.33	
TAIWAN MOBILE CO. LTD	6290496	3045_TT	3,040,177	3,251,635.98	
TAIWAN SECOM	6877811	9917_TT	1,600,000	2,744,313.12	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
TAIWAN SEMICONDUCTOR	6889106	279330	7,999,771	10,686,532.19	
TELEFONICA O2 CZECH REPUBLIC	5272569	SPTT_CP	400,000	8,584,707.49	
TELEFONOS DE MEXIC	2881689	TELMEXL_MM	1,600,000	763,681.74	
TELEKOMUNIKAYA POL	5552551	TPS_PW	640,000	3,164,480.72	
TELKOM SOUTH AFRICA LTD	6588577	TKG_SJ	140,000	962,760.98	
TELMEX INTERNACIONAL SAB-L	B39SR26	TELINTL_MM	1,600,000	0.00	
TENAGA NASIONAL BERHAD	6904612	TNB_MK	875,000	2,194,755.09	
TENARIS SA	7538515	TEN_IM	164,000	309,766.00	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	30,000	371,978.12	
TONG REN TANG TECHNOLOGIES	6295048	8069_HK	1,600,000	3,654,060.74	
TRAVELSKY TECHNOLOGY	6321954	696_HK	5,768,000	3,375,921.92	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	160,000	2,255,819.04	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	640,000	1,850,247.52	
TURKIYE VAKIFLAR BANKASI	B0N6YC4	VAKBN_TI	1,000,000	1,182,448.48	
TVN SA	B1LGB11	TVN_PW	160,000	1,260,959.10	
UNIBANCO-UNITS	B02PG48	UBBR11_BZ	100,000	185,105.68	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	11,324,367	6,866,953.95	
UNITED MICROELECTRONICS	6916628	738504	11,999,646	9,702,217.46	
WHITE MARTINS SA C	2961428	WHMT3_BZ	60,546	0.00	
YANG MING MARINE TRANSPORT	6987583	2609_TT	1,108,765	1,030,627.07	
YANZHOU COAL MINIG	6109893	1171_HK	4,000,000	3,022,861.76	
YANZHOU COAL MINING-SP ADR	2230117	YZC	50,000	225,300.00	
YTL CORPORATION BERHAD	6436126	YTL_MK	100,000	131,350.39	
ZENTIVA	B01JPG6	ZEN_CP	16,000	729,829.63	
INTERNATIONAL COMMON STOCKS TOTAL			430,661,876	436,927,819.10	
Instrument: INTF					
INTERNATIONAL FUNDS					
INTERNAL ACTIVE - LIQUIDITY RESERVES	IL-ACT		266,716	26,671,586.89	
INTERNATIONAL FUNDS TOTAL			266,716	26,671,586.89	
INTERNAL EMERGING TOTAL			439,673,232	574,727,868.62	623,395,775.96

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO			EMERGING MARKETS OPPORTUNITY PORTFOLIO		
Instrument: COM			COMMON STOCK		
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	135,000	5,524,932.00	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	184,000	4,687,648.17	
CHINA MOBILE LIMITED	2111375	CHL	115,000	5,247,501.42	
COMPANIA DE MINAS ADR	2210476	BVN	184,000	3,227,422.00	
CRESUD S.A. ADR	2226893	CRESY	20,000	256,567.57	
FOMENTO ECONOMICO MEX SP ADR	2246039	FMX	109,000	3,733,794.08	
GRUPO AEROPORTUARIO DEL - ADR	B0YFC60	PAC	150,000	4,004,226.60	
ICICI BANK LTD - ADR	2569286	IBN	110,000	3,221,472.50	
INFOSYS TECHNOLOGIES-SP ADR	2398822	INFY	30,000	779,455.00	
PETROLEO BRASILEIRO S.A.-ADR	2683410	PBR.A	75,000	435,564.92	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	180,000	2,921,253.62	
TELEMIG CELULAR - ADR	2297996	TMB	14,622	287,575.50	
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	50,000	1,840,825.50	
UNIBANCO - SPONSORED ADR	2000815	UBB	51,500	3,238,015.86	
COMMON STOCK TOTAL			1,408,122	39,406,254.74	
Instrument: CTRY					
COUNTRY FUNDS - CLOSED END					
I SHARES MSCI SOUTH KOREA	464286772	EWY	139,900	3,930,716.34	
ISHARES FTSE/XINHUA CHINA	B0357H7	FXI	110,000	2,820,092.31	
ISHARES MSCI BRAZIL	2726014	EWZ	125,000	4,218,076.88	
COUNTRY FUNDS - CLOSED END TOTAL			374,900	10,968,885.53	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
ADCOCK INGRAM HOLDINGS	B3BX6X3	AIP_SJ	120,001	0.00	
ADVANTECH CO LTD	6202673	2395_TT	1,049,989	2,119,930.36	
AGORA SA	5618312	AGO_PW	347,000	4,057,857.85	
AIRPORTS OF THAILAND PCL	6741187	AOT_TB	1,000,000	1,646,832.31	
AIRPORTS OF THAILAND PCL-FOR	6741198	AOT/F_TB	600,000	1,040,966.28	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	0	0.45	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	357,200	5,655,509.92	
AKSIGORTA	B03MND6	AKGRT_TI	1,000,000	3,008,676.23	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
ALLAHABAD BANK	6708289	ALBK_IN	750,000	1,272,754.23	
ASHOK LEYLAND LIMITED	B01NFT1	AL_IN	1,500,000	1,271,731.61	
AU OPTRONICS CORP	6288190	2409_TT	2,474,997	3,070,177.73	
BANCO DE CHILE	2100845	CHILE_CI	44,000,000	3,207,431.62	
BIDVEST GROUP ORD	6100089	BVT_SJ	257,270	3,940,197.72	
BK HAPOALIM BM ILS	6075808	POLI_IT	228,000	502,636.16	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	100,000	904,480.74	
CEMIG CIA ENERG MG	B1YBRG0	CMIG4_BZ	237,335	3,704,788.15	
CENCOSUD SA	B00R3L2	CENCOSUD_CI	1,400,000	3,648,635.26	
CENTRAL EUROPE & RUSSIA CLOSED END	2356604	CEE	125,000	2,466,060.54	
CHAROEN P FEEDMILL	6410852	CPF/F_TB	16,000,000	2,305,738.18	
CHAROEN POKPHAND FOODS PUB	6410863	CPF_TB	4,000,000	504,202.10	
CHINA FOODS LTD	6105738	506_HK	12,500,000	4,604,044.89	
CHINA HUIYUAN JUICE GROUP	B1QHDZ7	1886_HK	1,132,500	569,685.89	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	350,000	3,409,162.00	
CHINA PETROLEUM	6291819	386_HK	3,150,000	2,143,653.90	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	220,000	312,803.59	
CHINA TELECOM CORP	6559335	728_HK	2,900,000	1,037,867.75	
CHINA TING GROUP HLDGS LTD	B0SKB31	3398_HK	6,000,000	1,678,313.97	
CHINA TRAVEL INTL	6197285	308_HK	29,100,000	7,465,815.98	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT	2,363,312	1,477,489.46	
CIA SANEAMENTO MINAS GERAIS	B0YBZJ2	CSMG3_BZ	145,000	1,449,087.97	
CIA VALE RIO DOCE-	2257127	VALE5_BZ	200,000	4,039,870.56	
CIMSA TRL1000	B03MQV5	CIMSA_TI	330,000	2,340,764.74	
CONSORCIO ARA S.A.	B1TV969	ARA*_MM	1,040,000	780,524.99	
DENWAY MOTORS LTD	6263766	203_HK	11,600,000	3,864,751.71	
ELECTRICITY GENERAL PCL - NVDR	6368553	EGCO-R_TB	661,900	1,307,196.41	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	1,677,807	4,339,304.88	
FAR EASTERN DEPARTMENT STORE	6331373	2903_TT	6,641,417	4,650,019.98	
FORMOSA CHEM & FIBRE	6348715	1326_TT	937,300	1,437,787.62	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
GENTING INTERNATIONAL PLC	6366795	GIL_SP	314,410	87,058.65	
GOLD FIELDS LIMITE	6280215	GFI_SJ	210,000	2,938,255.80	
GRENDENE	B03L0B0	GRND3_BZ	170,000	1,460,200.82	
GRUMA SA	2392545	GRUMAB_MM	1,629,686	4,142,872.88	
GRUPO MODELO S.A.	2380539	GMODELOC_MM	1,110,000	4,617,448.72	
GRUPO TELEvisa SA	2380108	TLEVICPO_MM	450,000	2,230,458.07	
GUANGSHEN RAILWAY	6388700	525_HK	9,500,000	4,181,931.68	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK	1,596,000	820,550.70	
HON HAI PRECISION INDUSTRY CO	6438564	738553	1,177,500	5,020,133.23	
HUANENG POWER INTL INC-H	6099671	902_HK	3,000,000	2,488,919.36	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	2,774,040	3,486,883.62	
HYUNDAI MOTOR CO K	6451055	005380_KS	27,000	2,262,404.26	
I SHARES MSCI SOUTH AFRICA	2343338	EZA	80,000	2,760,146.07	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	244,833	3,129,403.30	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	106,000	4,052,421.88	
INFRASTRUCTURE DEV FINANCE	B0C5QR1	IDFC_IN	1,500,000	3,082,927.85	
ISHARES MSCI EMERGING MKT	2582409	EEM	190,000	4,810,686.00	
ISHARES MSCI TAIWAN FUND	2671868	EWT	300,000	2,457,515.00	
JAIN IRRIGATION SYSTEMS LTD	6312345	JI_IN	310,000	3,213,865.76	
JBS SA	B1V74X7	JBSS3_BZ	1,600,000	4,975,070.31	
JSC NORILSK NICEL	7131431	GMKN_RU	26,500	1,519,707.85	
KASIKORNBANK	6888794	KBANK/F_TB	1,391,000	2,291,390.73	
LOTTE SHOPPING CO	B0WGPZ5	023530_KS	5,800	2,336,958.90	
LUKOIL-US\$	4560588	LKOH_RU	70,000	3,043,799.00	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB	1,050,000	4,681,687.66	
MAJOR CINEPLEX GROUP PLC	6614159	MAJOR/F_TB	2,000,100	1,020,579.83	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	29,000	1,850,324.93	
NATURA COSMETICOS	B014K55	NATU3_BZ	250,000	2,272,039.79	
NIEN HSING TEXTILE CO LTD	6591928	1451_TT	1,870,400	1,551,870.61	
OAO GAZPROM-GDR	5140989	OGZD_LI	187,000	5,406,906.39	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO			EMERGING MARKETS OPPORTUNITY PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
ORASCOM TELECOM HOLDING	B1VZ1Q3	ORTE_EY	475,000	4,184,388.08	
PARKSON HOLDINGS BHD	6030409	PKS_MK	608,400	0.00	
PETROCHINA CO	6226576	857_HK	1,150,000	411,447.69	
POSCO	6693233	005490_KS	6,400	754,916.49	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	1,700,000	199,513.23	
QUANTA COMPUTER INC	6141011	2382_TT	2,080,600	2,799,241.10	
RATCHABURI ELEC GEN HODG-FOR	6294249	RATCH/F_TB	1,905,100	2,040,623.90	
RELIANCE INDUSTRIES	6099626	RIL_IN	63,000	992,886.24	
RESORTS WORLD BERHAD	B1VXKN7	RNB_MK	4,250,000	2,601,471.34	
SAMSUNG ELECTRONIC	6771720	005930_KS	12,700	4,888,235.71	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	730,000	1,500,029.29	
SBERBANK RF \$	4767981	SBER_RU	2,100,000	4,776,389.82	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	75,000	2,659,900.94	
SINOTRANS LTD	6579010	598_HK	1,000,000	321,856.04	
TAIWAN SEMICONDUCTOR	6889106	279330	2,347,275	3,664,882.82	
TANJONG PLC	B0B8SB9	TJN_MK	950,000	4,272,312.11	
TATA TEA LIMITED	6121488	NTT_IN	60,000	1,130,952.82	
TELEFONICA O2 CZECH REPUBLIC	5272569	SPTT_CP	170,000	4,859,835.00	
TELKOM SOUTH AFRICA LTD	6588577	TKG_SJ	85,000	903,334.03	
TEVA PHARMA IND IL	6882172	TEVA_IT	31,000	309,458.52	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	120,001	2,066,414.06	
TONG REN TANG TECHNOLOGIES	6295048	8069_HK	1,600,000	2,328,746.79	
TRAVELSKY TECHNOLOGY	6321954	696_HK	5,000,000	3,015,989.78	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	100,000	1,450,655.96	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	290,000	999,295.76	
TURKCELL ILETISIM HIZMET - ADR	2801687	TKC	270,000	3,744,629.53	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	4,047,100	2,934,593.56	
URALSVYAZINFORM ADR	5779145	URSI_RU	21,700,000	745,262.63	
XIAMEN INTERNATIONAL PORT - H	B0SY092	3378_HK	8,000,000	2,279,564.64	
YANG MING MARINE TRANSPORT	6987583	2609_TT	2,272,968	2,009,706.34	

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 307 of 342

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
YANZHOU COAL MINIG	6109893	1171_HK	4,000,000	3,022,861.76	
YANZHOU COAL MINING-SP ADR	2230117	YZC	50,000	288,269.10	
ZENTIVA	B01JPG6	ZEN_CP	35,000	1,630,502.74	
INTERNATIONAL COMMON STOCKS TOTAL			256,949,841	249,219,341.20	
Instrument: INTF INTERNATIONAL FUNDS					
EMERG.MARKETS OPPORUNITY -	IL-EMO		183,352	18,335,160.05	
INTERNATIONAL FUNDS TOTAL			183,352	18,335,160.05	
EMERGING MARKETS OPPORTUNITY PORTFOLIO TOTAL			258,916,215	317,929,641.52	252,456,810.94
INTERNAL EMERGING TOTAL			778,642,982	978,018,903.90	963,626,213.69
INTERNATIONAL - Internal TOTAL			3,376,340,796	7,303,124,033.86	6,153,001,221.22

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EAFE</div> <div>Portfolio: I-ARROW</div> <div>Instrument: INTF</div> <div>ARROWSTREET CAPITAL L.P.</div> <div>INTERNATIONAL FUNDS</div> </div>				
ARROWSTREET CAPITAL - EQUITIES	IE-ARROW		1,611,580,496.78	
ARROWSTREET CAPITAL - LIQUIDITY	IL-ARROW		25,278,103.94	
INTERNATIONAL FUNDS TOTAL			1,636,858,600.72	
ARROWSTREET CAPITAL L.P. TOTAL			1,636,858,600.72	1,097,179,043.07

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: EXTERNAL EAFE				
Portfolio: I-BERNS ALLIANCE BERNSTEIN EAFE				
Instrument: INTF INTERNATIONAL FUNDS				
ALLIANCE BERNSTEIN EAFE-EQUITIES	IE-BER		1,179,869,279.67	
ALLIANCE BERNSTEIN EAFE-LIQUIDITY	IL-BER		60,255,673.39	
INTERNATIONAL FUNDS TOTAL			1,240,124,953.06	
ALLIANCE BERNSTEIN EAFE TOTAL			1,240,124,953.06	809,357,211.11

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EAFE</div> <div>Portfolio: I-BERNS2</div> <div>Instrument: INTF</div> <div>ALLIANCE BERNSTEIN STYLE BLEND</div> <div>INTERNATIONAL FUNDS</div> </div>				
ALLIANCE BERNSTEIN STYLE	IE-BERNS2		1,690,969,463.12	
ALLIANCE BERNSTEIN STYLE	IL-BERNS2		61,561,491.06	
INTERNATIONAL FUNDS TOTAL			1,752,530,954.18	
ALLIANCE BERNSTEIN STYLE BLEND TOTAL			1,752,530,954.18	1,164,359,910.06

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EAFE</div> <div>Portfolio: I-MARVINMARVIN & PALMER_EAFE</div> <div>Instrument: INTFINTERNATIONAL FUNDS</div> </div>				
MARVIN & PALMER - EQUITIES	IE-MARV		1,245,173,574.24	
MARVIN & PALMER - LIQUIDITY	IL-MARV		36,063,336.22	
INTERNATIONAL FUNDS TOTAL			1,281,236,910.46	
MARVIN & PALMER_EAFE TOTAL			1,281,236,910.46	1,153,782,145.63
EXTERNAL EAFE TOTAL			5,910,751,418.42	4,224,678,309.87

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EMERGING</div> <div>Portfolio: I-BABS COLONIAL FIRST STATE</div> <div>Instrument: INTF INTERNATIONAL FUNDS</div> </div>				
BABSON STEWART - EQUITIES	IE-BAB		402,222,611.53	
BABSON STEWART - LIQUIDITY	IL-BAB		96,178,672.72	
INTERNATIONAL FUNDS TOTAL			498,401,284.25	
COLONIAL FIRST STATE TOTAL			498,401,284.25	358,697,040.37

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: EXTERNAL EMERGING				
Portfolio: I-GEN GENESIS				
Instrument: INTF INTERNATIONAL FUNDS				
GENESIS - EQUITIES	IE-GEN		232,270,846.07	
GENESIS - FIXED INCOME	IF-GEN		48,078,258.82	
GENESIS - LIQUIDITY	IL-GEN		149,584,372.22	
INTERNATIONAL FUNDS TOTAL			429,933,477.11	
GENESIS TOTAL			429,933,477.11	311,780,492.21

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EMERGING</div> <div>Portfolio: I-MARVEM MARVIN & PALMER EMERGING</div> <div>Instrument: INTF INTERNATIONAL FUNDS</div> </div>				
MARVIN EMERGING - EQUITIES	IE-MARVEM		207,977,603.44	
MARVIN EMERGING - LIQUIDITY	IL-MARVEM		134,087,839.84	
INTERNATIONAL FUNDS TOTAL			342,065,443.28	
MARVIN & PALMER EMERGING TOTAL			342,065,443.28	276,178,910.97

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
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Page 315 of 342

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: EXTERNAL EMERGING				
Portfolio: I-SANF ALLIANCE BERNSTEIN EMERGING				
Instrument: INTF INTERNATIONAL FUNDS				
ALLIANCE BERNSTEIN	IE-SAN		334,429,334.05	
ALLIANCE BERNSTEIN	IL-SAN		126,130,131.04	
INTERNATIONAL FUNDS TOTAL			460,559,465.09	
ALLIANCE BERNSTEIN EMERGING TOTAL			460,559,465.09	282,846,329.30
EXTERNAL EMERGING TOTAL			1,730,959,669.73	1,229,502,772.85
INTERNATIONAL - External TOTAL			7,641,711,088.15	5,454,181,082.72
INTERNATIONAL TOTAL			14,944,835,122.01	11,607,182,303.94

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-EAST REAL ESTATE EAST REGION				
Instrument: A APARTMENT				
RELATED - E. 39TH ST - SONOMA	REAST2		0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH		1.00	39,400,000.00
RELATED - STRATHMORE NEW	REAST1		1.00	46,000,000.00
RELATED - TRIBECA PARK NEW	RBATTR		1.00	28,100,000.00
RELATED - UNION SQUARE APARTMENT	RUNION		1.00	45,300,000.00
RELATED - WEST 89TH STREET	RWEST1		1.00	41,200,000.00
RELATED-WESTPORT-56TH & 10TH	RFIFTY		1.00	34,100,000.00
APARTMENT TOTAL			6.01	234,100,000.00
Instrument: I INDUSTRIAL				
ARUNDEL CROSSINGS	RARUNC		70,628,089.00	84,300,000.00
DORSEY WOODS JESSUP,	RDWOOD		8,295,271.00	9,700,000.00
WIP02 FLEET ARLINGTON	RFLEET		14,618,275.66	42,100,000.00
WIP02 RENAISSANCE	RWIP02		17,189,851.31	66,700,000.00
INDUSTRIAL TOTAL			110,731,486.97	202,800,000.00
Instrument: O OFFICE				
590 MADISON AVENUE NEW	RMADAV		7,855,007.99	1,020,000,000.00
BALLSTON STATION	RBALST		31,982,289.94	85,400,000.00
MORRIS CORPORATE CENTER I & II	RMORCC		91,772,694.36	108,499,999.99
WESTGATE CORPORATE CENTER	RWSTCC		50,127,553.98	45,600,000.01
OFFICE TOTAL			181,737,546.27	1,259,500,000.00
Instrument: R RETAIL				
NESHAMINY MALL	RNESH1		48,962,370.25	85,300,000.00
UNION SQUARE RETAIL TRUST	RUNSQ2		32,390,454.44	73,950,000.00
RETAIL TOTAL			81,352,824.69	159,250,000.00
REAL ESTATE EAST REGION TOTAL			373,821,863.94	1,855,650,000.00

DESCRIPTION			IDENTIFIER	BOOK VALUE	MARKET VALUE
<div><div><div>Group: REAL ESTATE</div><div>Portfolio: RE-MIDWEST</div><div>Instrument: A</div></div><div>REAL ESTATE MIDWEST REGION APARTMENT</div></div>					
ARBORS OF ANDERSON I		RANBR1		19,795,548.07	28,600,000.00
PARK GLEN	MINNEAPOLIS	RPKGNW		15,712,000.00	33,100,000.00
THE STREETER	CHICAGO, IL	RSTREE		211,582,100.00	212,000,000.00
APARTMENT TOTAL				247,089,648.07	273,700,000.00
<div><div><div>Instrument: I</div><div>INDUSTRIAL</div></div></div>					
CAROL POINT	CAROL	RCAROL		12,428,504.97	15,500,000.00
ENTERPRISE	AURORA, IL	RENTPR		6,995,995.00	7,000,000.00
MELROSE BUSINESS CENTER		RMROSE		22,204,191.00	25,400,000.00
SOUTHFIELD	CHICAGO, IL	RTCBDV		13,862,794.49	15,600,000.49
INDUSTRIAL TOTAL				55,491,485.46	63,500,000.49
<div><div><div>Instrument: O</div><div>OFFICE</div></div></div>					
77 W. WACKER	CHICAGO, IL	RDONBD		131,618,954.50	184,000,000.00
ATRIUM II	CINCINNATI OH	RATRM2		52,038,103.98	86,000,000.01
HUNTINGTON BANK CENTER		RHUNT2		48,932,998.15	33,500,000.00
MERIDIAN CROSSINGS		RMERCR		18,998,143.98	32,999,999.99
MERIDIAN CROSSINGS PHASE II		RMERC2		21,961,603.62	30,500,000.00
OFFICE TOTAL				273,549,804.23	367,000,000.00
<div><div><div>Instrument: R</div><div>RETAIL</div></div></div>					
EXETER COBOLT PROPERTY		RCOBLT		11,768,137.20	12,600,000.20
EXETER GRAND AVENUE	ST.	RGRNAV		27,406,293.09	36,550,000.09
EXETER HIGHLAND CROSSING	ST.	RHCRSG		9,062,643.82	10,371,746.82
MACEDONIA COMMONS		RMACDN		524,000.03	11,500,000.00
VILLAGE CROSSING		RVLCR1		37,893,105.51	36,000,000.00
RETAIL TOTAL				86,654,179.65	107,021,747.11
REAL ESTATE MIDWEST REGION TOTAL				662,785,117.41	811,221,747.60

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE						
			Portfolio: RE-SOUTH	REAL ESTATE SOUTH REGION		
			Instrument: A	APARTMENT		
AUTUMN RIDGE	ATLANTA,	RAUTUM			6,878,730.24	10,600,000.00
BRIDGEWATER	ATLANTA,	RBRIDG			41,157,771.50	53,800,000.00
HOMES OF PRAIRIE SPRINGS		RHMPRS			32,665,931.97	46,000,000.00
WATERS PARK	AUSTN, TX	RWATPK			29,191,791.00	39,100,000.00
WYNFIELD TRACE	ATLANTA,	RTRACE			9,689,312.58	15,000,000.00
APARTMENT TOTAL					119,583,537.29	164,500,000.00
			Instrument: I	INDUSTRIAL		
15200 TRINITY	FORT	RMATTE			18,101,084.71	30,400,000.00
ALLIANCE AIRLINES	ATLANTA,	RALLNC			4,477,000.00	3,400,000.00
QUADRANT BUSINESS CTR		RQBC01			12,830,523.77	32,100,000.00
QUAKER OATS BUILDING		RQOATS			16,952,685.00	22,290,000.00
REGENCY 1	DALLAS TX	RREGNC			16,207,374.36	18,900,000.00
REGENCY 2	DALLAS, TX	RREGN2			15,526,783.10	21,100,000.00
TRADE CENTER I	ATLANTA	RTDCNT			13,769,358.00	15,600,000.00
TRADE CENTER II	ATLANTA,	RTDCN2			12,013,354.50	15,800,000.00
INDUSTRIAL TOTAL					109,878,163.44	159,590,000.00
			Instrument: O	OFFICE		
ARBORETUM	AUSTIN,TX	RARBTM			41,576,571.20	53,100,000.00
GALLERIA 100	ATLANTA, GA	RGAL10			52,080,824.95	57,099,999.99
GALLERIA 400	ATLANTA, GA	RGALPK			52,198,116.52	72,399,999.96
GALLERIA 600	ATLANTA, GA	RGAL60			76,565,203.22	101,000,000.24
SOUTHPARK ONE	AUSTIN	RSPK01			10,408,643.00	19,500,000.00
OFFICE TOTAL					232,829,358.89	303,100,000.19
			Instrument: R	RETAIL		
K MART #74	GREENBELT	RMEM04			4,900,000.00	8,800,000.00
KROGER #02	COVINGTON	RKR002			2,252,581.00	2,100,000.00
KROGER #03	LOUISVILLE	RKR003			1,959,115.00	1,750,000.00
KROGER #16	LANETT AL	RKR016			2,360,976.00	2,000,000.00
KROGER #22	WINCHESTER	RKR022			1,839,030.00	2,450,000.00

DESCRIPTION			IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
			Portfolio: RE-SOUTH	REAL ESTATE SOUTH REGION	
			Instrument: R	RETAIL	
LAKELAND PLAZA	CUMMINS,	RLAKPL		23,173,747.15	44,100,000.41
LONGS DRUGS #02	GRASS	RLD002		1,100,000.00	3,470,000.00
PALLADIUM AT CITYPLACE	WEST	RPALPR		1,000.00	1,000.00
PRESTON VILLAGE CENTER		RPRSTV		46,681,714.97	50,000,000.00
SAFEWAY #09		RSAF09		2,115,013.00	3,200,000.00
TG&Y #29	HAZARD KY	RTGY29		2,000,000.00	1,000,000.00
RETAIL TOTAL				88,383,177.12	118,871,000.41
			Instrument: X	OTHER	
EAGLES LANDING LAND		REAGLE		710,188.78	710,188.78
GALLERIA LAND	ATLANTA	RGALD1		1,787,097.95	14,500,000.00
OTHER TOTAL				2,497,286.73	15,210,188.78
REAL ESTATE SOUTH REGION TOTAL				553,171,523.47	761,271,189.38

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-WEST Instrument: A			REAL ESTATE WEST REGION APARTMENT	
BOULDERS AT FOUNTAINGROVE		RBFGRV	28,018,205.15	30,200,000.15
CHARTER APARTMENTS		RCHART	31,433,300.00	94,000,000.00
COURTYARD AT 65TH ST.		RCTYRD	92,026,750.00	91,400,000.00
ELLIOTT BAY PLAZA	SEATTLE	RELBAY	19,587,164.88	54,100,000.00
HEIGHTS AT BEAR CREEK		RHBCRK	29,581,086.92	43,700,000.00
M STREET	SEATTLE, WA	RMSTRE	85,396,879.97	74,500,000.00
OVERLOOK APARTMENTS	SAN	ROVRLK	23,534,580.00	67,800,000.00
OVERLOOK AT FOUNTAINGROVE		ROFGRV	19,509,027.50	18,500,000.00
RELATED - THE PARAMOUNT	SAN	RMISSN	1.00	56,700,000.00
APARTMENT TOTAL			329,086,995.42	530,900,000.15
Instrument: I			INDUSTRIAL	
FLEMING BUSINESS PARK	SAN	RFLMNG	45,943,997.27	59,400,000.00
HORIZON DISTRIBUTION CENTER		RHORIZ	16,872,463.99	28,200,000.00
THOROUGHbred PHASE 1		RTHORO	1.00	17,900,000.00
THOROUGHbred PHASE 2		RTHOR2	1.00	13,100,000.00
THOROUGHbred PHASE III		RTHOR3	1.00	14,200,000.31
INDUSTRIAL TOTAL			62,816,464.26	132,800,000.31
Instrument: O			OFFICE	
2030 MAIN STREET	IRVINE, CA	RMAINS	59,848,635.60	108,000,000.00
44 MONTGOMERY	SAN	RMON44	59,738,268.19	221,200,000.00
OAKLAND CITY CENTER		ROAKCC	21,670,393.61	94,499,999.61
ONE CALIFORNIA	SAN	RONECA	1.00	118,000,000.00
OFFICE TOTAL			141,257,298.40	541,699,999.61
Instrument: R			RETAIL	
ANAHEIM HILLS	ANAHEIM	RANAHL	52,321,063.81	101,000,000.00
CLAIREMONT SQ. SHOP. CTR.	SAN	RCMSQ1	52,686,112.41	107,800,000.00
RETAIL TOTAL			105,007,176.22	208,800,000.00
Instrument: X			OTHER	
BASCOM WOODS	NONE, US	RTMBR7	5,700,000.00	5,700,000.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div>Group: REAL ESTATE</div> <div>Portfolio: RE-WESTREAL ESTATE WEST REGION</div>				
OTHER TOTAL			5,700,000.00	5,700,000.00
REAL ESTATE WEST REGION TOTAL			643,867,934.30	1,419,900,000.07

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE			
			Portfolio: RE-OTHER	REAL ESTATE OTHER		
			Instrument: I	INDUSTRIAL		
PROLOGIS PORTFOLIO	MISC	RPRLOG			75,137,388.40	122,000,000.00
INDUSTRIAL TOTAL					75,137,388.40	122,000,000.00
REAL ESTATE OTHER TOTAL					75,137,388.40	122,000,000.00

DESCRIPTION			IDENTIFIER	BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE		
			Portfolio: RE-OPPFUND	REAL ESTATE OPPORTUNITY FUND	
			Instrument: U	OPPORTUNITY FUNDS	
AEW PARTNERS II	Misc US	RAEWII		2,712,870.94	158,276.00
CAPMARK STRUCTURED RE PRTNRS LP		RCAPMK		58,954,266.09	38,197,695.99
DLJ R.E. CAPITAL PARTNERS	Misc	RDLJRE		4,539,215.53	294,940.00
FAIRFIELD RESIDENTIAL	MISC	RFAIRF		10,616,757.17	10,616,757.17
KSL CAPITAL PARTNERS FUND II		RKSLP2		39,684,962.94	42,429,801.01
LNR INVESTMENT FUND		RLNRIF		61,232,226.75	61,804,924.00
WESTBROOK FUND I	MISC US	RTGRRE		1.00	1,144,900.00
WESTBROOK FUND II	MISC US	RWSTBK		1,210,962.54	763,037.00
WESTBROOK FUND III	MISC US	RWSTB3		7,001,218.76	3,177,183.00
WESTBROOK FUND IV	MISC US	RWSTB4		1,462,513.18	3,246,021.00
WESTBROOK FUND VI		RWSTB6		33,178,050.29	30,288,359.00
WESTBROOK FUND VII	MISC	RWSTB7		18,866,932.99	12,421,168.00
OPPORTUNITY FUNDS TOTAL				239,459,978.18	204,543,062.17
REAL ESTATE OPPORTUNITY FUND TOTAL				239,459,978.18	204,543,062.17

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-RESIEX REAL ESTATE RESI EX US Instrument: R INTL REIT			
ABACUS PROPERTY GROUP	6565707	167,474.92	
AEON MALL CO LTD	6534202	591,517.08	
AMP NZ OFFICE TRUST	6093275	111,150.83	
ARTIS REAL ESTATE INVESTMENT	B0XZXV3	49,837.06	
ASCENDAS REAL ESTATE INV	6563875	377,938.40	
ATRIUM EUROPEAN REAL ESTATE	7515864	570,300.86	
AYALA LAND INC	6055112	274,675.91	
BABCOCK & BROWN JAPAN PROPER	B06HD83	109,113.62	
BEFIMMO S.C.A.	4082628	279,747.41	
BENI STABILI	5808135	100,817.04	
BIG YELLOW GROUP	0286941	124,903.17	
BOARDWALK REAL ESTATE INVEST	B011205	226,673.39	
BR MALLS PARTICIPACOES SA	B1RYG58	241,511.38	
BRITISH LAND CO OR	0136701	1,805,132.66	
BRIXTON PLC	0143002	278,029.46	
BROOKFIELD ASSET MANAGEMENT	2092599	4,182,880.29	
BUNNINGS WAREHOUSE PROPERTY	6127453	96,643.65	
CA IMMOBILIEN ANLAGEN AG	5681046	387,308.77	
CALLOWAY REAL ESTATE INVESTM	2065029	181,508.77	
CAMBRIDGE INDUSTRIAL TRUST	B18TLR9	79,871.43	
CAN APARTMENT PROP REAL ESTA	2117599	128,663.55	
CAN REAL ESTATE INVEST TRUST	2173052	201,599.54	
CAPITAL & REGIONAL	0174154	77,413.37	
CAPITAL PROPERTY FUND	6176239	40,096.97	
CAPITALAND LIMITED	6309303	1,626,533.83	
CAPITALCOMMERCIAL TRUST	B011YD2	276,136.55	
CAPITAMALL TRUST	6420129	562,398.40	
CASTELLUM AB	B0XP0T0	393,875.58	
CENTRAL PATTANA PUB CO LTD	B013L93	108,687.13	
CENTRO RETAIL GROUP	B0D9Q49	121,958.88	
CFS RETAIL PROPTERY TRUST	6361370	603,882.19	

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-RESIEX REAL ESTATE RESI EX US Instrument: R INTL REIT			
CHAMPION REIT	B14WZ47	166,965.03	
CHARTWELL SENIORS HOUSING RE	2170008	102,419.32	
COFINIMMO	4177988	425,739.74	
COMMONWEALTH PROPERTY OFFICE	6150664	462,098.10	
CORIO NV	4929286	1,290,300.41	
CREED OFFICE INVESTMENT CORP	B0Z0WH5	65,139.49	
CYRELA BRAZIL REALTY	2189855	508,495.66	
DA OFFICE INVESTMENT CORP	B0LNTF5	182,551.45	
DAIBIRU CORP	6661672	145,352.47	
DERWENT LONDON	0265274	480,086.61	
DEXUS PROPERTY GROUP	B033YN6	1,059,765.80	
ECHO INVESTMENT S.A.	B19HLL6	146,487.30	
EUROCOMMERCIAL PROPRTI-CVA	4798271	375,248.99	
EXTENDICARE REAL ESTATE INVESTMENT	B1GGLK5	66,581.12	
FABEGE AB	B1Y4VX4	236,141.92	
FIRST CAPITAL REALTY INC	2185596	180,930.19	
FONCIERE DES REGIONS	7745638	586,405.47	
FOUNTAINHEAD PROPERTY TRUST	6838863	144,900.54	
FRASERS COMMERCIAL TRUST	B11HJT8	79,212.00	
FRONTIER REAL ESTATE INVEST	B020QY3	220,144.28	
FUKUOKA REIT CORP	B0B8154	110,797.23	
GECINA ORD FRF 100	7742468	641,707.60	
GENERAL PROPERTY GROUP	6365866	1,565,161.65	
GLOBAL ONE REIT	6693608	250,662.24	
GLOBE TRADE CENTRE SA	B1BFM59	419,750.90	
GOODMAN GROUP	B03FYZ4	1,275,875.79	
GOODMAN PROPERTY TRUST	6299192	147,828.49	
GRAINGER PLC	B04V127	137,028.97	
GREAT PORTLAND ESTATES PLC	B01FLL1	305,984.18	
GUOCOLAND LTD	6786735	76,402.61	
GZI REAL ESTATE INVMNT TRUST	B0TLGM7	59,114.98	

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-RESIEX REAL ESTATE RESI EX US Instrument: R INTL REIT			
H&R REAL ESTATE INVSTMNT-UTS	B3DJHT2	306,428.37	
HAMMERSON PLC 25P	0406501	1,208,438.58	
HANG LUNG DEVEL CO	6408352	888,428.69	
HANG LUNG PROPERTIES LTD	6030506	1,472,317.33	
HANKYU REIT INC	B0LLJ37	105,250.82	
HEIWA REAL ESTATE CO LTD	6419600	175,349.60	
HONGKONG LAND HOLDINGS LTD	6434915	1,234,632.74	
HYSAN DEVELOPMENT	6449629	396,619.85	
IMMOEAST IMMOBILIEN ANLAGEN	7733967	748,589.41	
IMMOFINANZ AG	5679911	1,020,151.53	
ING INDUSTRIAL FUND	6419558	446,731.90	
ING OFFICE FUND	6205694	362,618.38	
ING PROPERTY TRUST	6567446	81,285.19	
ING REAL ESTATE COMMUNITY LI	B01FJV7	44,722.93	
INTL REIT - LIQUIDITY RESERVES	IL-RESIEX	497,295.79	
IS GAYRIMENKUL YATIRIM ORTAK	B03MTW7	45,170.40	
IVG IMMOBILIEN AG	5740378	384,576.11	
JAPAN EXCELLENT INC	B15T1R2	173,111.07	
JAPAN HOTEL AND RESORT INC	B0XPSY1	55,455.32	
JAPAN PRIME REALTY INVESTMEN	6528175	417,523.31	
JAPAN REAL ESTAT	6397580	1,142,824.36	
JAPAN RETAIL FUND INVT	6513342	514,995.35	
KENEDIX REALTY INVESTMENT CO	B0C5Q59	261,400.66	
KERRY PROPERTIES	6486314	849,416.44	
KIWI INCOME PROPERTY TRUST	6495172	157,731.52	
KLCC PROPERTY HOLDINGS BHD	B02FW17	81,397.65	
KLEPIERRE	7582556	933,295.89	
KUNGSLEDEN	B12W4C0	258,558.46	
LAND SECURITIES GP	3180943	2,903,408.18	
LIBERTY INTL PLC	0683434	1,126,657.57	
LINK REIT	B0PB4M7	1,115,963.10	

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div> <div>Portfolio: RE-RESIEX</div> <div>Instrument: R</div> </div> <div>REAL ESTATE RESI EX US INTL REIT</div> </div>			
MACQUARIE COUNTRYWIDE TRUST	6225595	328,705.27	
MACQUARIE DDR TRUST	6712343	85,012.88	
MACQUARIE OFFICE TRUST	6703994	414,548.79	
MAPLETREE LOGISTICS TRUST	B0D6P43	179,480.36	
MARTINSA-FADESA SA	B2B01C1	57,259.02	
MINERVA PLC	0595368	69,947.37	
MITSUI FUDOSAN CO	6597603	4,633,762.75	
MORI HILLS REIT INVESTMENT C	B1GF9P3	127,165.76	
MORI TRUST SOGO REIT INC	6729558	236,693.67	
NIPPON BUILDING	6396800	1,525,781.24	
NIPPON COMMERCIAL INVESTMENT	B1CBVY8	186,118.80	
NIPPON RESIDENTIAL INVEST	6742919	176,427.35	
NOMURA REAL ESTATE OFFICE FU	6718211	543,688.16	
NTT URBAN DEVELOPMENT CORP	B031SG1	365,615.65	
ORIX JREIT INC	6527774	342,434.50	
PREMIER INVESTMENT CO	6543800	148,370.97	
PRIMARIS RETAIL REAL ESTATE	2920991	124,380.82	
PROSPERITY REIT	B0PVB7	50,823.74	
PSP SWISS PROPERTY AG	B012877	619,663.24	
QUINTAIN ESTATES & DEVELOPMENT	0718444	170,078.56	
RIOCAN REAL ESTATE INVST TR	2229610	510,843.91	
ROBINSONS LAND CO	6744722	51,980.74	
S P SETIA BERHAD GROUP	6868774	202,180.75	
SA CORPORATE REAL ESTATE FUN	6911225	65,677.37	
SEGRO PLC	B1YFN97	797,791.12	
SHAFTESBURY	0799096	275,143.04	
SHOEI CO LTD	6805317	114,947.28	
SILIC	7595747	334,333.17	
SINGAPORE LAND	6811295	133,083.35	
SM PRIME HLDGS ORD	6818843	213,165.79	
SPDR DJ WILSHIRE INTL RE	78463X863	15,723,058.83	

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-RESIEX REAL ESTATE RESI EX US			
Instrument: R INTL REIT			
STARHILL GLOBAL REIT	B0HZGR6	125,161.46	
STARHILL REAL ESTATE INVESTM	B0JVKJ2	24,324.26	
SUNTEC REIT	B04PZ72	372,401.84	
SWISS PRIME SITE-REG	B083BH4	337,347.73	
SYCOM PROPERTY FUND	6869045	49,921.28	
TISHMAN SPEYER OFFICE FUND	B04NW19	100,335.65	
TOC CO LTD	6893497	121,278.52	
TOKYU LAND CORP	6895084	652,218.01	
TOKYU REIT INC	6687203	290,776.25	
TOP REIT INC	B0XPSZ2	134,786.73	
UNIBAIL-RODAMCO	7076242	4,564,695.64	
UNITED URBAN INVESTMENT CORP	6723839	223,465.16	
UTD INDUSTRIAL CP	6916532	329,372.89	
VALAD PROPERTY GROUP	6570121	278,806.63	
VASTNED RETAIL NV	4927194	333,492.15	
WESTFIELD GROUP	B01BTX7	6,755,442.46	
WHEELOCK & CO LTD	6981488	559,045.76	
WORKSPACE GROUP	0529635	130,401.99	
INTL REIT TOTAL		89,895,347.78	
REAL ESTATE RESI EX US TOTAL		89,895,347.78	49,798,440.43

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 329 of 342

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div> <div>Portfolio: RE-REIT</div> <div>Instrument: COM</div> </div> <div>REAL ESTATE REIT COMMON STOCK</div> </div>					
WINTHROP REALTY TRUST	976391300	10.84	30,000	620,151.43	325,200.00
COMMON STOCK TOTAL			30,000	620,151.43	325,200.00
<div> <div>Instrument: REIT</div> <div>REAL ESTATE INVESTMENT TRUST</div> </div>					
ACADIA RLTY TR	004239109	14.27	163,000	4,203,250.41	2,326,010.00
ALEXANDERS INC	014752109	254.90	8,300	2,589,265.55	2,115,670.00
ALEXANDRIA REAL ESTATE	015271109	60.34	141,000	12,079,274.45	8,507,940.00
AMB PROPERTY CORP.	00163T109	23.42	442,521	22,061,863.72	10,363,841.81
AMERICAN CAMPUS COMMUNITIES INC	024835100	20.48	175,481	5,061,200.55	3,593,850.88
APARTMENT INVT & MGMT	03748R101	11.55	374,376	7,454,359.24	4,324,042.81
ASHFORD HOSPITALITY TRUST INC	044103109	1.15	95,000	110,988.50	109,250.00
ASSOCIATED ESTATES	045604105	9.13	50,937	653,278.71	465,054.80
AVALONBAY COMMUNITIES	053484101	60.58	331,656	30,434,102.78	20,091,720.46
BIOMED REALTY TRUST	09063H107	11.72	296,000	6,329,785.72	3,469,120.00
BOSTON PROPERTIES INC	101121101	55.00	421,584	33,090,633.10	23,187,120.01
BRANDYWINE REALTY	105368203	7.71	323,350	4,864,067.14	2,493,028.51
BRE PROPERTIES -CL A	05564E106	27.98	197,635	10,037,195.57	5,529,827.29
CAMDEN PROPERTY TRUST	133131102	31.34	81,000	3,092,198.99	2,538,539.98
CBL & ASSOC PROP	124830100	6.50	39,100	245,743.00	254,150.00
COLONIAL PROPERTIES	195872106	8.33	20,700	147,993.00	172,431.00
CORPORATE OFFICE PROPERTY	22002T108	30.70	110,000	4,222,248.09	3,377,000.00
COUSINS PROPERTIES INC	222795106	13.85	156,200	2,323,861.71	2,163,370.00
DCT INDUSTRIAL TRUST INC	233153105	5.06	530,104	4,906,960.14	2,682,326.25
DEVELOPERS DIVERSIFIED RE	251591103	4.88	496,871	15,395,130.16	2,424,730.49
DIAMONDROCK HOSPITALITY	252784301	5.07	365,400	4,578,191.30	1,852,578.00
DIGITAL REALTY TRUST INC	253868103	32.85	353,443	13,052,875.80	11,610,602.55
DOUGLAS EMMETT INC	25960P109	13.06	512,500	9,294,509.75	6,693,250.00
DUKE RE CORPORATION	264411505	10.96	468,233	8,772,941.50	5,131,833.67
EASTGROUP PROPERTY INC	277276101	35.58	115,200	4,341,419.38	4,098,816.00
EDUCATION REALTY TRUST INC	28140H104	5.22	72,630	790,630.25	379,128.60
EQUITY LIFESTYLE PROPERTIES INC	29472R108	38.36	101,500	4,911,503.42	3,893,540.00
EQUITY ONE INC	294752100	17.70	69,000	1,015,397.40	1,221,300.03
Group: REAL ESTATE		Portfolio: RE-REIT REAL ESTATE REIT			

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
(IRMIMM0001)
Page 330 of 342

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT REAL ESTATE REIT					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
EQUITY RESIDENTIAL PROP	29476L107	29.82	1,051,426	36,149,867.82	31,353,523.32
ESSEX PROPERTY TRUST INC.	297178105	76.75	114,500	12,356,945.18	8,787,875.02
EXTRA SPACE STORAGE INC	30225T102	10.32	343,400	4,783,959.93	3,543,888.03
FEDERAL REALTY INV.	313747206	62.08	276,530	20,579,364.34	17,166,982.41
FELCOR LODGING TRUST	31430F101	1.84	6,300	11,151.00	11,592.00
FIRST INDUSTRIAL RE	32054K103	7.55	32,300	228,875.50	243,865.00
FIRST POTOMAC REALTY TRUST	33610F109	9.30	10,000	80,034.00	93,000.00
GLIMCHER REALTY TRUST	379302102	2.81	145,000	440,345.46	407,450.01
HCP INC	40414L109	27.77	962,400	31,465,482.78	26,725,848.02
HEALTH CARE REIT INC	42217K106	42.20	377,600	16,718,139.96	15,934,720.01
HEALTHCARE RLTY TR	421946104	23.48	126,200	3,117,947.82	2,963,176.01
HIGHWOODS PROP INC.	431284108	27.36	268,200	8,464,916.92	7,337,952.00
HOME PROPERTIES OF NY INC.	437306103	40.60	16,000	520,714.33	649,600.00
HOSPITALITY PROPERTIES	44106M102	14.87	392,700	11,852,725.45	5,839,449.00
HOST HOTELS & RESORTS INC	44107P104	7.57	2,049,108	36,919,914.38	15,511,747.56
HRPT PROPERTIES TRUST	40426W101	3.37	868,500	2,412,810.89	2,926,845.02
INLAND REAL ESTATE CORP	457461200	12.98	244,000	2,748,226.48	3,167,120.00
KILROY RE CORP	49427F108	33.46	119,891	7,113,937.41	4,011,552.86
KIMCO REALTY CORP	49446R109	18.28	797,744	24,579,609.67	14,582,760.33
LASALLE HOTEL PROPERTIES	517942108	11.05	121,900	3,422,782.06	1,346,994.99
LIBERTY PROPERTY TRUST	531172104	22.83	321,868	10,258,757.74	7,348,246.44
MACERICH CO	554382101	18.16	277,800	16,475,114.36	5,044,847.99
MACK-CALI RE CORP.	554489104	24.50	233,402	8,065,123.99	5,718,348.99
MID-AMERICAN APARTMENT	59522J103	37.16	85,000	2,625,276.47	3,158,600.01
NATIONWIDE HEALTH PP	638620104	28.72	390,700	11,913,815.54	11,220,904.00
PARKWAY PROPERTY INC	70159Q104	18.00	20,300	310,959.37	365,399.99
PENNSYLVANIA RI	709102107	7.45	10,000	43,722.90	74,500.00
POST PROPERTIES, INC.	737464107	16.50	102,048	2,786,121.31	1,683,791.96
PROLOGIS TRUST	743410102	13.89	1,003,006	48,769,216.43	13,931,753.35
PS BUSINESS PARKS INC/CA	69360J107	44.66	73,200	4,155,237.53	3,269,112.00
PUBLIC STORAGE INC	74460D109	79.50	467,386	30,294,030.06	37,157,186.99

Group: REAL ESTATE

Portfolio: RE-REIT REAL ESTATE REIT

Monthly Market

As Of 12/31/2008

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT REAL ESTATE REIT					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
REGENCY CENTERS CORP	758849103	46.70	228,800	12,835,863.16	10,684,960.01
SENIOR HOUSING PROP TRUST	81721M109	17.92	358,800	7,054,946.97	6,429,696.00
SIMON PROP GROUP INC.	828806109	53.13	888,934	61,970,947.33	47,229,063.41
SL GREEN RE CORP	78440X101	25.90	168,951	14,671,310.50	4,375,830.91
SUNSTONE HOTEL INVESTORS INC	867892101	6.19	30,000	158,210.14	185,700.00
TANGER FACTORY OUTLET	875465106	37.62	167,000	6,258,200.16	6,282,540.00
TAUBMAN CENTERS INC	876664103	25.46	190,433	8,710,042.87	4,848,424.19
UDR INC	902653104	13.79	429,246	10,187,181.38	5,919,302.34
U-STORE-IT TRUST	91274F104	4.45	188,200	1,674,760.87	837,489.99
VENTAS INC.	92276F100	33.57	680,700	25,584,078.25	22,851,099.00
VORNADO REALTY TRUST	929042109	60.35	572,096	47,180,018.37	34,525,993.60
WASHINGTON RE INV	939653101	28.30	178,808	6,196,125.42	5,060,266.40
REAL ESTATE INVESTMENT TRUST TOTAL			21,903,098	778,207,681.83	535,879,072.30
REAL ESTATE REIT TOTAL			21,933,098	778,827,833.26	536,204,272.30

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-DOM</div> <div>Instrument: D</div> </div> <div>REAL ESTATE DOMESTIC</div>				
BLACKROCK GRANITE PROP FUND	RBLKRK		148,506,100.68	159,115,713.00
DDR RETAIL/MANATEE	RDDRMA		191,792,082.00	190,782,927.00
REGENCY RETAIL PARTNERS LP	RRPART		26,300,894.12	22,658,078.50
TOTAL			366,599,076.80	372,556,718.50
REAL ESTATE DOMESTIC TOTAL			366,599,076.80	372,556,718.50

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-INTL REAL ESTATE INTERNATIONAL				
Instrument: F FORWARD CONTRACTS				
FORWARD EUR EXP 09/24/09	FWDEUR09_24_09		0.00	821,180.40
FORWARD EUR EXP 12/04/08	FWDEUR12_04_08		0.00	
FORWARD EUR EXP 12/21/09	FWDEUR12_21_09		0.00	511,647.40
FORWARD CONTRACTS TOTAL			0.00	1,332,827.80
Instrument: I INTERNATIONAL				
BENSON ELLIOT RE PARTNERS II	RBENS2		29,906,189.56	29,521,502.99
BLACK CREEK MEXICO MEXICO	RBLKCM		2,049,058.39	2,049,058.00
BLACKSTONE EUROPEAN FUND	RBKSTN		15,253,074.62	9,774,430.02
BLACKSTONE RE PRTNRS INTL II	RBKST2		51,510,563.09	48,964,739.02
BLACKSTONE RE PRTNRS INTL III	RBKST3		339,110.86	359,463.00
CARLYLE ASIA II ASIA	RCARP2		26,026,447.00	26,097,029.01
CARLYLE ASIA REAL ESTATE PARTNERS	RCAREP		28,824,821.75	37,095,618.98
DOUGHTY HANSON & CO EUROPEAN	RDGHTY		8,644,589.57	5,492,404.00
EUROPA-INTERNATIONAL MISC	REUROP		7,800,414.87	15,389,009.00
FUDO CAPITAL LP ASIA	RFUDO1		7,087,777.65	13,339,303.98
LASALLE ASIA OPP FUND III ASIA	RLSAR3		4,498,557.99	4,498,558.00
LASALLE ASIA OPPORTUNITY FUND II	RLSAR2		41,724,336.45	42,158,581.99
LASALLE ASIA RECOVERY FUND	RLSARF		1,694,951.85	28,311,551.00
LASALLE JAPAN LOGISTICS FUND 2	RLJLF2		7,826,992.40	7,468,103.00
ORION EUROPEAN REAL ESTATE FUND,	RORION		0.98	1,434,081.00
PRUDENTIAL PROP. PRTNRS.-INT'L	RPRUDE		1.00	
SOROS RE INVST-INT'L MISC	RSOROS		20,571,528.55	13,269,558.00
WESTBROOK FRENCH PORTFOLIO	RWSTBF		1.00	303,698.00
WESTBROOK V	RWBPTR		4,420,838.71	5,873,572.01
INTERNATIONAL TOTAL			258,179,256.29	291,400,261.00
REAL ESTATE INTERNATIONAL TOTAL			258,179,256.29	292,733,088.80
REAL ESTATE TOTAL			4,041,745,319.83	6,425,878,519.25

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	9940479W0	1,430,682.36	21,518,396.01
APOLLO INVESTMENT FUND V	ABAPOLLO5	9940510B7	4,357,088.98	55,353,039.99
APOLLO INVESTMENT FUND VI	ABAPOLLO6	9940849E3	165,647,668.28	147,696,083.14
APOLLO INVESTMENT FUND VII	ABAPOLLO7	9940891R1	64,716,344.97	61,083,978.00
BAIN CAPITAL FUND IX	ABBAIN9	9940848J3	180,833,924.89	146,494,968.99
BAIN CAPITAL FUND VII	ABBAIN7	9940479X8	999.66	20,400,050.02
BAIN CAPITAL FUND VIII	ABBAIN8	9940800T7	56,325,242.54	82,616,394.15
BAIN CAPITAL FUND X	ABBAIN10	9940890B7	50,499,999.97	49,194,987.02
BAIN CAPITAL IX COINVESTMENT FUND	ABBAIN9C	9940848Z7	43,649,999.86	32,774,603.00
BAIN CAPITAL X COINVESTMENT FUND	ABBAIN10C	9940960A4	3,500,000.00	3,226,393.00
BLACKSTONE CAPITAL PARTNERS III	VEA02554	BCPMB	57,931.98	14,127,114.66
BLACKSTONE CAPITAL PARTNERS IV	ABBCP4	9940728S8	1,231,366.93	35,768,306.00
BLACKSTONE CAPITAL PARTNERS V	ABBCP5	9940844J7	251,772,167.65	234,944,258.00
BLACKSTONE COMMUNICATION I	ABBCOM1	9940479Z3	5,852,025.11	19,975,649.01
CARLYLE PARTNERS IV	ABCARLYE4	9940822N4	42,427,093.36	46,256,377.98
CARLYLE PARTNERS V	ABCARLYE5	9940883X8	43,245,976.99	38,250,852.01
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ	2,791,802.23	5,666,188.00
CLAYTON, DUBLILIER & RICE VI	ACLAYDURI	CLDURI	386,240.85	15,192,724.03
CS MIDDLE MARKET INVESTMENT FUND	ABCFIG1	9940875Y6	47,324,275.77	44,001,265.85
FOX PAINE CAPITAL FUND	AFOXPAIN	FOXPAIN	0.94	1.01
FOX PAINE CAPITAL FUND II	ABFOXPAIN2	9940480D9	1,663,843.90	40,895,038.00
FRANCISCO PARTNERS	ABFRISCO1	9940480E7	13,871,666.17	27,824,343.00
FRANCISO PARTNERS II	ABFRISCO2	9940852V9	33,294,432.81	39,326,262.02
FRIEDMAN FLEISCHER & LOWE II	ABFFL2	9940796B2	18,931,909.19	19,574,991.00
FRIEDMAN FLEISCHER & LOWE III	ABFFL3	9940963A1	407,101.00	407,101.00
FS EQUITY PARTNERS IV	VEA02586	FSEP4	95,034.94	3,089,275.00
FS EQUITY PARTNERS V	ABFSV	ABFS5	38,125,991.40	55,428,942.01
GREEN EQUITY INVESTORS V	ABGREEN5	9940880B9	13,505,593.03	12,080,643.12
HARBOURVEST PARTNERS VII BUYOUT	ABHVP7	9940735P5	9,056,578.94	18,523,752.06
HEARTLAND INDUSTRIAL PARTNERS	ABHEART	9940480G2	22,319,747.67	4,574,594.99
LEHMAN BROTHERS II	VEA02551	LBBP	35,465.08	3,907,648.25

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-DPE</div> <div>Instrument: AIF</div> </div> <div>DOMESTIC PRIVATE EQUITY</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>				
LINSALATA CAPITAL PARTNERS III	ALINCAP	9940480J6	999.91	2,371,833.91
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4	ABLINCAP4	999.99	8,807,590.99
LINSALATA CAPITAL PARTNERS V	ABLINCAP5	9940829C1	19,920,235.96	14,432,908.00
MONITOR CLIPPER EQUITY PARTNERS II	ABMONITOR2	9940776U4	27,568,183.43	34,183,269.77
MONITOR CLIPPER EQUITY PARTNERS III	ABMONITOR3	9940891Q3	10,284,712.13	9,921,783.00
OAK HILL CAPITAL PARTNERS	AOAKHILL	9940480L1	999.95	11,636,720.36
PAINE & PARTNERS CAPITAL FUND III	ABFOXPAIN3	9940849M5	63,359,549.94	55,834,678.01
PROVIDENCE EQUITY PARTNERS IV	ABPROV4	9940480M9	3,507,866.31	52,012,115.97
PROVIDENCE EQUITY PARTNERS V	ABPROV5	9940821S4	135,422,107.80	149,528,430.99
PROVIDENCE EQUITY PARTNERS VI	ABPROV6	9940869U2	124,254,230.50	106,647,292.01
SILVER LAKE PARTNERS	ASILLAKE	ASILLAKE	998.97	4,273,957.28
SILVER LAKE PARTNERS II	ABSLP2	9940800Z3	15,232,361.84	18,245,892.52
SILVER LAKE PARTNERS III	ABSLP3	9940880C7	16,314,051.90	12,609,662.99
SKM EQUITY FUND III	ABSKM3	9940480P2	12,253,677.94	20,797,419.96
TOWERBROOK INVESTORS III	ABTBI3	9940967L3	4,379,019.00	4,353,069.00
TPG PARTNERS IV	ABTPG4	9940778T5	33,739,540.53	71,751,923.96
TPG PARTNERS V	ABTPG5	9940852F4	161,018,455.78	135,741,624.01
TPG PARTNERS VI	ABTPG6	9940952N6	12,621,158.98	4,861,112.01
ALTERNATIVE INVESTMENT FUNDS TOTAL			1,757,237,348.31	2,018,185,505.06
DOMESTIC PRIVATE EQUITY TOTAL			1,757,237,348.31	2,018,185,505.06

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-GIP</div> <div>Instrument: AIF</div> </div> <div>GLOBAL/INT'L PRIVATE EQUITY FUND</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>				
AIG GLOBAL EMERGING MARKETS	VEA02504	AIGG	998.57	16,020,635.04
BRIDGEPOINT EUROPE IV	AIBPE4	9940966X8	316,902.50	310,694.02
GILBERT GLOBAL EQUITY PARTNERS L.P.	AGILBERTG	GILBERTG	55,716,438.67	36,895,201.01
HARBOURVEST INT'L III-DIRECT	VEA02633	HVIPE	9,166,972.35	1,627,034.99
HARBOURVEST INT'L III-PARTNERSHIP	AHARBPART	9940482F2	1,000.14	16,471,279.00
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D	9940550G7	526,000.69	7,354,149.00
HARBOURVEST INT'L IV-PARTNERSHIP	AGHIPEP4P	9940510D3	999.84	40,774,840.97
HARBOURVEST PARTNERS 2007 DIRECT	AGHVP2007D	9940886K3	13,528,027.00	11,341,853.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			79,257,339.76	130,795,687.03
GLOBAL/INT'L PRIVATE EQUITY FUND TOTAL			79,257,339.76	130,795,687.03

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-OTH ALTERNATIVE INVESTMENTS OTHER				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
ARES COF	AOARES	9940740X1	5,567,319.70	33,974,387.07
ARES COF II	AOARES2	9940848G9	102,711,907.66	111,592,270.32
ARES COF III	AOARES3	9940954H7	39,272,131.42	39,365,533.72
ARES DISTRESSED SECURITIES FUND	AOARESDFS	9940876T6	31,314,853.48	27,105,103.69
BEACON GROUP ENERGY FUND II	ABEACONGRP	9940482G0	999.34	4,268,405.00
BLACKSTONE KAILIX OFFSHORE FUND	AOKAILIX	9940877L2	25,000,000.00	17,578,306.51
BROOKSIDE CAPITAL PARTNERS FUND	AOBROOKSIDE	9940737Y4	100,000,000.00	121,983,366.00
LIME ROCK PARTNERS II	AOLIMEROCK2	9940667T9	1,000.97	5,419,212.96
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3	22,026,024.78	34,435,022.01
LIME ROCK PARTNERS IV	AOLIMEROCK4	9940861U0	26,857,648.00	17,799,001.02
LIME ROCK PARTNERS V	AOLIMEROCK5	9940963B9	6,417,614.00	6,417,614.00
PROVIDENCE TMT SPECIAL SITUATIONS	AOPROVSSF	9940952V8	43,533,486.00	36,917,732.99
SUNRISE CAPITAL PARTNERS	ASUNRISE	ASUNRISE	20,660,394.70	67,000.01
ALTERNATIVE INVESTMENT FUNDS TOTAL			423,363,380.05	456,922,955.30
ALTERNATIVE INVESTMENTS OTHER TOTAL			423,363,380.05	456,922,955.30

DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-PPE</div> <div>Instrument: ICOM</div> </div> <div>PUBLIC PRIVATE EQUITY</div> <div>INTERNATIONAL COMMON STOCKS</div> </div>					
HARBOURVEST GLOBAL PRIVATE EQUITY	B28XHD6	HVPE_NA	0	106,476,542.06	141,781,012.25
INTERNATIONAL COMMON STOCKS TOTAL			0	106,476,542.06	141,781,012.25
PUBLIC PRIVATE EQUITY TOTAL			0	106,476,542.06	141,781,012.25

Monthly Market

As Of 12/31/2008

01/23/2009
7:44:37PM
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Page 339 of 342

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-SD	STOCK DISTRIBUTION		
			Instrument: COM	COMMON STOCK		
ACME PACKET INC	004764106	APKT	5.26	80,402	1,072,141.00	422,914.52
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	8.99	90,500	1,715,116.16	813,595.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	70.10	28,000	1,887,046.00	1,962,800.00
ARCSIGHT INC	039666102	ARST	8.01	5,993	70,058.00	48,003.93
ATHENAHEALTH INC	04685W103	ATHN	37.62	323,088	2,287,515.58	12,154,570.56
BILL BARRETT CORP	06846N104	BBG	21.13	40,500	2,043,306.00	855,765.00
CELGENE CORP	151020104	CELG	55.28	20,850	1,021,279.28	1,152,588.00
CENTENNIAL COMMUNCTN	15133V208	CYCL	8.06	163,230	0.00	1,315,633.80
CISCO SYSTEMS	17275R102	CSCO	16.30	13,969	457,904.82	227,694.70
CITRIX SYSTEMS INC	177376100	CTXS	23.57	7,749	301,805.00	182,643.93
DATA DOMAIN INC	23767P109	DDUP	18.80	27,535	608,406.00	517,658.00
GLU MOBILE INC	379890106	GLUU	0.50	29,346	232,420.32	14,673.00
INNERWORKINGS INC	45773Y105	INWK	6.55	9,000	157,230.00	58,950.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	19.81	36,618	696,000.00	725,402.58
METROPCS COMMUNICATIONS INC	591708102	PCS	14.85	583,746	4,107,220.70	8,668,628.10
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	11.60	554,233	14,545,132.46	6,429,102.80
NEUTRAL TANDEM INC	64128B108	TNDM	16.22	13,776	265,791.00	223,446.72
PANTRY INC/THE	698657103	PTRY	21.45	7,150	47,326.91	153,367.50
SPREADTRUM COMMUNICATION INC-ADR	849415203	SPRD	0.99	10,938	124,803.00	10,828.62
TALEO CORP CL A	87424N104	TLEO	7.83	42,913	1,328,162.00	336,008.79
TIVO INC	888706108	TIVO	7.16	8,214	73,195.06	58,812.24
TRANSDIGM GROUP INC	893641100	TDG	33.57	66,500	3,042,351.00	2,232,405.00
COMMON STOCK TOTAL				2,164,250	36,084,210.29	38,565,492.79
STOCK DISTRIBUTION TOTAL				2,164,250	36,084,210.29	38,565,492.79

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	9940480Q0	16,825,396.69	16,858,990.02
ADVANCED TECHNOLOGY VII	AVATV7	9940550H5	12,802,567.56	13,986,043.07
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF	999.94	511,329.12
BAIN CAPITAL VENTURE FUND 2001	AVBAIN	9940510C5	4,214,604.25	9,113,195.03
BAIN CAPITAL VENTURE FUND 2005	AVBAIN2005	9940822A2	13,500,000.00	16,062,129.00
BAIN CAPITAL VENTURE FUND 2007	AVBAIN2007	9940875M2	20,925,000.00	19,775,342.01
BAKER COMMUNICATIONS FUND	AVBAKERCOM	BAKERCOM	11,818,860.52	12,129,708.56
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2	44,557,300.30	37,966,478.96
BLUE CHIP CAPITAL FUND II	VEA01432	BCCII	1,772,602.53	1,274,530.01
BLUE CHIP CAPITAL FUND III	A01433	A01433	18,680,794.70	3,049,114.97
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4	AVBLUECHIP4	22,963,057.48	27,363,233.03
BRANTLEY VENTURE PARTNERS III	VEA06289	BIII	2,354,905.35	401,743.30
CARDINAL HEALTH PARTNERS	VEA02552	CHPL	998.76	1,015,349.01
CB HEALTHCARE FUND	VEA02614	CBHCF	999.95	7,683,242.99
CB HEALTHCARE FUND II	AVCBHF2	9940550J1	4,314,179.14	9,510,776.48
CHP II	AVCHP2	9940481E6	999.60	11,014,032.66
CHP III	AVCHP3	9940870R6	6,592,360.00	5,499,949.02
COMMONWEALTH CAPITAL III	AVCCV3	9940481G1	17,030,273.21	18,470,546.99
DAG VENTURES III	AVDAG3	9940872X1	14,000,000.00	13,787,086.00
DAG VENTURES IV	AVDAG4	AVDAG4	2,000,000.00	2,000,000.00
ESSEX WOODLANDS HEALTH VEN. VI	AVEWHV6	9940788Y2	26,987,084.66	24,030,128.78
ESSEX WOODLANDS HEALTH VEN. VII	AVEWHV7	9940853A4	41,400,000.00	39,842,724.00
ESSEX WOODLANDS HEALTH VEN. VIII	AVEWHV8	9940954G9	5,500,000.00	5,500,000.00
FOUNDATION MEDICAL PARTNERS	AVFNDMED	9940550K8	11,157,659.73	11,057,007.00
FOUNDATION MEDICAL PARTNERS II	AVFNDMED2	9940837E7	11,065,308.00	10,234,840.00
FOUNDATION MEDICAL PARTNERS III	AVFNDMED3	9940959B5	1,425,000.00	1,285,883.00
GENERAL CATALYST GROUP II	AVGCG2	9940585Q4	6,415,820.90	8,257,598.00
GENERAL CATALYST GROUP III	AVGCG3	AVGCG3	11,296,023.97	13,755,836.98
GLOBESPAN CAPITAL PARTNERS IV	AVGLBSPN4	9940746Q0	18,809,621.83	20,068,924.46
GLOBESPAN CAPITAL PARTNERS V	AVGLBSPN5	9940852D9	23,647,500.00	23,242,158.01
HARBOURVEST PARTNERS VI DIRECT	AHARBOURDIR	9940481H9	4,930,619.54	4,359,351.00

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-VC VENTURE CAPITAL				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
HARBOURVEST PARTNERS VI	AHARBOURPART	9940481J5	13,351,355.32	24,576,019.29
HARBOURVEST PARTNERS VII VENTURE	AVHVP7	9940736B5	15,547,119.60	18,911,620.03
LIGHTHOUSE CAPITAL PARTNERS V	AVLIGHTHS5	9940778U2	15,283,531.75	20,241,648.53
LIGHTHOUSE CAPITAL PARTNERS VI	AVLIGHTHS6	9940879Q9	19,375,000.00	19,127,687.98
MERITAGE PRIVATE EQUITY I	AMERIT	AMERIT	3,394,949.54	4,460,720.96
MERITAGE PRIVATE EQUITY II	AVMERIT2	AVMERIT2	14,005,840.29	15,621,795.02
MERITAGE PRIVATE EQUITY III	AVMERIT3	AVMERIT3	1,125,000.00	1,125,000.00
MIAMI VALLEY VENTURE FUND	VEA01492	MVVF	1,946,673.77	22,512.20
MORGENTHALER PARTNERS IV	VEA01176	MGVP	999.99	231,128.58
MORGENTHALER PARTNERS V	VEA01177	MGVPV	999.98	3,077,351.03
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI	13,213,608.08	6,414,553.00
MORGENTHALER PARTNERS VII	AVMORG7	9940550L6	25,043,262.80	23,978,588.00
MORGENTHALER PARTNERS VIII	AVMORG8	9940835D1	14,269,284.77	14,665,806.81
NORTHWEST OHIO VENTURE FUND	VEA05606	NOVF	1,693,615.50	1.00
NEW ENTERPRISE ASSOCIATES 10	AVNEA10	AVNEA10	8,637,776.27	11,195,168.99
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11	5,235,989.45	8,555,031.68
NORTHCOAST FUND	VEA06027	NCFD	1,000.00	1.00
NORTHCOAST FUND II (MEOF)	AVCNC	9940481F3	11,587,588.45	2,924,130.29
OHIO INNOVATION FUND I	VEA02581	OIF1	1,927,805.40	614,210.00
PARK ST CAPITAL P.E. FUND V	AVPARK5	AVPARK5	9,678,549.90	12,913,025.03
PARK ST CAPITAL P.E. FUND VI	AVPARK6	AVPARK6	12,799,999.81	15,072,020.96
PRIMUS CAPITAL FUND III-A PFD	VEA06130	PCFZ	999.96	-8,226.16
PRIMUS CAPITAL FUND III-B	VEA06129	PCFY	999.96	-9,402.08
PRIMUS CAPITAL FUND IV	VEA02451	PCF4	3,078,826.04	4,006,541.16
PRIMUS CAPITAL FUND V	AVPRIMUS5	9940481Y2	4,947,206.06	25,876,089.95
PRIMUS CAPITAL FUND VI	AVPRIMUS6	9940888E5	6,572,964.32	6,329,304.95
PRISM VENTURE PARTNERS IV	AVPRISM4	9940608Y0	11,995,059.77	8,739,515.80
REDSHIFT VENTURES II (SPACEVEST II)	VEASPVE	VEASPVE	13,414,089.29	6,884,015.54
TUCKER ANTHONY P.E. FUND III	AVTAPE3	AVTAPE3	2,124,998.17	4,778,003.02
TUCKER ANTHONY P.E. FUND IV	AVTAPE4	9940608Z7	5,624,998.28	11,413,664.97
WARBURG PINCUS EQUITY PARTNERS	AWARBURG	9940482B1	999.86	16,052,639.41

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-VC</div> <div>Instrument: AIF</div> </div> <div> <div>VENTURE CAPITAL</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div> </div>				
WARBURG PINCUS PRIVATE EQUITY IX	AVWPPE9	AVWPPE9	67,765,348.87	73,275,774.05
WARBURG PINCUS PRIVATE EQUITY VIII	AWARBURG8	AWARBURG8	9,235,101.96	47,255,169.88
WARBURG PINCUS PRIVATE EQUITY X	AVWPPE10	9940885M0	29,919,057.66	26,191,585.72
ALTERNATIVE INVESTMENT FUNDS TOTAL			719,791,139.48	823,619,968.05
VENTURE CAPITAL TOTAL			719,791,139.48	823,619,968.05
ALTERNATIVE INVESTMENT TOTAL			3,122,209,959.95	3,609,870,620.48
FUND TOTAL			56,996,626,150.95	52,468,125,514.68