

## Monthly Market

As Of 12/31/2011

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			Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group % of Asset Class % of Fund
<b>LIQUIDITY RESERVE TOTAL:</b>			<b>3,625,376,925.45</b>	<b>3,625,497,521.54</b>	<b>100.00% 100.00% 5.88%</b>
<b>FIXED INCOME</b>					
<b>Internal Fixed Income</b>					
	FI	FIXED INCOME	8,618,826,549.73	9,318,520,273.63	100.00% 87.84% 15.11%
<b>Internal Fixed Income Total:</b>			<b>8,618,826,549.73</b>	<b>9,318,520,273.63</b>	<b>100.00% 87.84% 15.11%</b>
<b>External Fixed Income</b>					
<b>Emerging</b>					
	FIDELITY	PYRAMIS GLOBAL ADVISORS TRUST CO.	254,880,052.86	269,537,691.97	20.90% 2.54% 0.44%
	SALOMON	STONE HARBOR INVESTMENT PARTNERS LP	235,384,516.00	237,322,107.84	18.40% 2.24% 0.38%
<b>Emerging Totals</b>			<b>490,264,568.86</b>	<b>506,859,799.81</b>	<b>39.30% 4.78% 0.82%</b>
<b>High Yield</b>					
	OAKTREE	OAKTREE CAPITAL MANAGEMENT	353,991,224.08	361,739,007.00	28.04% 3.41% 0.59%
	PIMCO	PACIFIC INVESTMENT COMPANY	411,324,526.76	421,273,411.25	32.66% 3.97% 0.68%
<b>High Yield Totals</b>			<b>765,315,750.84</b>	<b>783,012,418.25</b>	<b>60.70% 7.38% 1.27%</b>
<b>External Fixed Income Total:</b>			<b>1,255,580,319.70</b>	<b>1,289,872,218.06</b>	<b>100.00% 12.16% 2.09%</b>
<b>FIXED INCOME TOTAL:</b>			<b>9,874,406,869.43</b>	<b>10,608,392,491.69</b>	<b>100.00% 100.00% 17.20%</b>
<b>DOMESTIC EQUITIES</b>					
<b>Internal Equities</b>					
<b>Large Cap</b>					
	LCA	LARGE-CAP CORE ANALYST (F)	2,201,213,544.50	2,245,928,958.07	10.85% 9.87% 3.64%
	LCP	LARGE-CAP PASSIVE (P)	6,318,455,204.71	8,299,802,261.11	40.09% 36.46% 13.46%
	LCV	LARGE-CAP VALUE (F)	1,883,665,409.22	1,839,884,426.15	8.89% 8.08% 2.98%
	MCV	MID-CAP VALUE (F)	1,781,854,299.12	1,933,339,661.27	9.34% 8.49% 3.13%
	QN1	QUANTITATIVE 1000 (Q)	1,662,230,060.07	1,877,543,795.01	9.07% 8.25% 3.04%
	RLG	LARGE-CAP GROWTH (F)	1,478,941,818.31	1,917,857,846.47	9.26% 8.43% 3.11%
	RMG	MID-CAP GROWTH (F)	1,383,756,327.13	1,880,583,792.62	9.08% 8.26% 3.05%
<b>Large Cap Totals</b>			<b>16,710,116,663.06</b>	<b>19,994,940,740.70</b>	<b>96.58% 87.84% 32.42%</b>
<b>Small Cap</b>					
	QN2	QUANTITATIVE 2000 (Q)	642,898,278.93	707,522,396.26	3.42% 3.11% 1.15%
<b>Small Cap Totals</b>			<b>642,898,278.93</b>	<b>707,522,396.26</b>	<b>3.42% 3.11% 1.15%</b>
<b>Internal Equities Total:</b>			<b>17,353,014,941.99</b>	<b>20,702,463,136.96</b>	<b>100.00% 90.95% 33.57%</b>
<b>External Equities</b>					
<b>Large Cap</b>					
	5IN	INTECH - 1000	584,574,692.52	632,180,727.58	30.68% 2.78% 1.03%
<b>Large Cap Totals</b>			<b>584,574,692.52</b>	<b>632,180,727.58</b>	<b>30.68% 2.78% 1.03%</b>



					Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
<b>DOMESTIC EQUITIES</b>							
<b>External Equities</b>							
<b>Small Cap</b>							
	6CH	CHARTWELL - 2000 VALUE	115,825,910.80	130,206,970.01	6.32%	0.57%	0.21%
	6DG	NEUBERGER BERMAN - 2000 VALUE	144,913,754.09	134,383,032.71	6.52%	0.59%	0.22%
	6EA	EAGLE ASSET - 2000 CORE	123,522,030.98	131,730,083.58	6.39%	0.58%	0.21%
	6FC	FULLER THALER - 2000 CORE	119,884,119.35	126,719,691.74	6.15%	0.56%	0.21%
	6FT	FULLER & THALER - 2000 MICROCAP	50,884,203.21	55,540,013.69	2.70%	0.24%	0.09%
	6LA	LORD, ABBETT - 2000 VALUE	254,459,370.76	299,718,169.75	14.55%	1.32%	0.49%
	6LC	LORD, ABBETT - 2000 CORE	204,511,231.91	225,392,811.85	10.94%	0.99%	0.37%
	6MA	M.A. WEATHERBIE - 2000 GROWTH	171,782,261.99	211,319,827.73	10.26%	0.93%	0.34%
	6NC	NEXT CENTURY - 2000 GROWTH	98,489,082.49	113,154,324.50	5.49%	0.50%	0.18%
<b>Small Cap Totals</b>			<b>1,284,271,965.58</b>	<b>1,428,164,925.56</b>	<b>69.32%</b>	<b>6.27%</b>	<b>2.32%</b>
<b>External Equities Total:</b>			<b>1,868,846,658.10</b>	<b>2,060,345,653.14</b>	<b>100.00%</b>	<b>9.05%</b>	<b>3.34%</b>
<b>DOMESTIC EQUITIES TOTAL:</b>			<b>19,221,861,600.09</b>	<b>22,762,808,790.10</b>	<b>100.00%</b>	<b>100.00%</b>	<b>36.91%</b>
<b>INTERNATIONAL EQUITIES</b>							
<b>Internal International</b>							
<b>Internal EAFE</b>							
	I-EAFEVAL	EAFE VALUE	1,787,219,985.28	1,829,798,156.51	23.71%	14.48%	2.97%
	I-LAZAR	ASSET ALLOCATION/TRANSITION ACCOUNT	25,271,929.74	26,401,080.08	0.34%	0.21%	0.04%
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO	1,678,108,516.28	1,584,763,466.76	20.54%	12.54%	2.57%
<b>Structured EAFE</b>							
	EQS	EAFE SWAPS	1,177,292,219.08	1,212,398,878.49	15.71%	9.59%	1.97%
	I-EAFE	STATE STREET EAFE INDEX	833,779,052.77	1,141,611,457.43	14.79%	9.03%	1.85%
	I-PAN	INTERNAL EAFE TOPDOWN	254,313,688.23	279,587,573.88	3.62%	2.21%	0.45%
<b>Structured EAFE Total</b>			<b>2,265,384,960.08</b>	<b>2,633,597,909.80</b>	<b>34.13%</b>	<b>20.84%</b>	<b>4.27%</b>
<b>Internal EAFE Totals</b>			<b>5,755,985,391.38</b>	<b>6,074,560,613.15</b>	<b>78.72%</b>	<b>48.07%</b>	<b>9.85%</b>
<b>Internal Emerging</b>							
	EQS-E	EMERGING SWAP	55,829,074.57	51,926,576.50	0.67%	0.41%	0.08%
	I-ACT	INTERNAL EMERGING ACTIVE	705,637,271.41	1,076,642,571.30	13.95%	8.52%	1.75%
	I-EMO	EMERGING MARKETS OPPORTUNITY PORTFOLIO	456,645,127.59	513,977,816.73	6.66%	4.07%	0.83%
<b>Internal Emerging Totals</b>			<b>1,218,111,473.57</b>	<b>1,642,546,964.53</b>	<b>21.28%</b>	<b>13.00%</b>	<b>2.66%</b>
<b>Internal International Total:</b>			<b>6,974,096,864.95</b>	<b>7,717,107,577.68</b>	<b>100.00%</b>	<b>61.06%</b>	<b>12.51%</b>
<b>External International</b>							
<b>External EAFE</b>							
	I-ARROW	ARROWSTREET CAPITAL	1,185,131,243.83	1,157,819,204.55	23.53%	9.16%	1.88%
	I-BERNS	ALLIANCE BERNSTEIN EAFE	1,082,293,118.51	931,806,913.19	18.94%	7.37%	1.51%

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					Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
INTERNATIONAL EQUITIES							
External International							
External EAFE							
	I-BERNS2	ALLIANCE BERNSTEIN STYLE BLEND	1,034,917,039.76	918,125,345.57	18.66%	7.26%	1.49%
	I-MARVIN	MARVIN & PALMER EAFE	876,575,066.93	943,622,934.15	19.18%	7.47%	1.53%
External EAFE Totals			4,178,916,469.03	3,951,374,397.46	80.30%	31.27%	6.41%
External Emerging							
	I-BABS	COLONIAL FIRST STATE	291,849,997.85	316,193,234.55	6.43%	2.50%	0.51%
	I-GEN	GENESIS	214,003,266.34	259,557,189.07	5.27%	2.05%	0.42%
	I-MARVEM	MARVIN & PALMER EMERGING	190,261,121.02	198,265,999.74	4.03%	1.57%	0.32%
	I-SANF	ALLIANCE BERNSTEIN EMERGING	215,418,910.23	195,611,511.94	3.98%	1.55%	0.32%
External Emerging Totals			911,533,295.44	969,627,935.30	19.70%	7.67%	1.57%
External International Total:			5,090,449,764.47	4,921,002,332.76	100.00%	38.94%	7.98%
INTERNATIONAL EQUITIES TOTAL:			12,064,546,629.42	12,638,109,910.44	100.00%	100.00%	20.49%
REAL ESTATE							
Real Estate							
	RE-DOM	DOMESTIC	356,995,560.00	166,544,908.00	3.02%	3.02%	0.27%
	RE-EAST	EAST REGION	363,640,327.01	1,573,363,983.00	28.57%	28.57%	2.55%
	RE-INTL	INTERNATIONAL	474,728,464.97	391,634,458.00	7.11%	7.11%	0.64%
	RE-MIDWEST	MIDWEST REGION	572,072,389.00	634,620,001.00	11.52%	11.52%	1.03%
	RE-OPPFUND	OPPORTUNITY FUND	382,726,706.45	276,899,458.11	5.03%	5.03%	0.45%
	RE-OTHER	OTHER	73,350,449.00	92,799,999.00	1.69%	1.69%	0.15%
	RE-REIT	REITS	647,461,341.79	783,566,219.83	14.23%	14.23%	1.27%
	RE-RESIEX	RESI EX US	41,896,927.61	30,982,551.29	0.56%	0.56%	0.05%
	RE-SOUTH	SOUTH REGION	508,952,839.00	526,030,000.00	9.55%	9.55%	0.85%
	RE-WEST	WEST REGION	603,256,829.00	1,030,670,000.00	18.72%	18.72%	1.67%
REAL ESTATE TOTAL:			4,025,081,833.83	5,507,111,578.23	100.00%	100.00%	8.93%
ALTERNATIVE INVESTMENTS							
Alternative Investments							
Opportunistic/Diversified							
	AI-ENR	ENERGY AND NATURAL RESOURCES	48,360,020.24	44,533,903.95	0.68%	0.68%	0.07%
	AI-FDIC	FDIC-ASSISTED BANK INVESTMENTS	171,128,762.40	169,580,070.81	2.60%	2.60%	0.27%
	AI-HF	HEDGE FUNDS	1,225,000,000.00	1,263,850,366.00	19.36%	19.36%	2.05%
	AI-INF	INFRASTRUCTURE	65,868,067.61	65,559,684.47	1.00%	1.00%	0.11%
	AI-OTH	OTHER ALTERNATIVE INVESTMENTS	351,856,024.46	530,338,331.37	8.12%	8.12%	0.86%
	AI-PPIF	PUBLIC-PRIVATE INVESTMENT FUNDS	204,021,599.97	220,605,630.82	3.38%	3.38%	0.36%
	AI-SF	SPECIALTY FINANCE	243,084,473.49	242,983,236.03	3.72%	3.72%	0.39%



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			Market Value			
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class
ALTERNATIVE INVESTMENTS						
Alternative Investments						
Opportunistic/Diversified Totals			2,309,318,948.17	2,537,451,223.45	38.87%	38.87%
Private Equity						
AI-DPE		DOMESTIC PRIVATE EQUITY	2,220,488,983.02	2,799,378,421.05	42.88%	42.88%
AI-GIP		GLOBAL/INTL PRIVATE EQUITY	149,445,240.04	171,501,353.82	2.63%	2.63%
AI-PPE		PUBLIC PRIVATE EQUITY	106,476,542.06	94,265,213.55	1.44%	1.44%
AI-SD		STOCK DISTRIBUTION	13,831,160.80	10,890,143.15	0.17%	0.17%
AI-VC		VENTURE CAPITAL	757,326,703.29	915,204,274.75	14.02%	14.02%
Private Equity Totals			3,247,568,629.21	3,991,239,406.32	61.13%	61.13%
ALTERNATIVE INVESTMENTS TOTAL:			5,556,887,577.38	6,528,690,629.77	100.00%	100.00%
Grand Total for All Investments			54,368,161,435.60	61,670,610,921.77		100.00%

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: LIQUIDITY RESERVE</b>							
		<b>Portfolio: LQR</b>		<b>LIQUIDITY RESERVE</b>			
		<b>Instrument: ABSCARDFLOAT</b>		<b>ABSCARD FLOAT BULLET MATURITY</b>			
AEIT 2007-2 A (8/15/12)	02586GAK8	0.352	0.5396	7/15/2013	38,000,000	38,046,330.16	38,055,840.05
BACCT 2008-A7 A7 (7/16/12)	05522RCD8	0.384	0.9896	12/15/2014	10,000,000	10,052,495.01	10,038,119.75
DCENT 2009-A1 A1 (6/15/12)	254683AJ4	0.366	1.5896	12/15/2014	30,000,000	30,314,303.20	30,193,059.25
<b>ABSCARD FLOAT BULLET MATURITY TOTAL</b>					78,000,000	78,413,128.37	78,287,019.05
		<b>Instrument: COR</b>		<b>CORPORATE NOTES/BONDS</b>			
CATERPILLAR INC	149123BW0	0.647	0.6494	5/21/2013	20,000,000	20,000,000.00	20,040,432.00
COCA-COLA CO/THE	191216AQ3	0.416	0.5072	5/15/2012	10,000,000	10,002,846.38	10,013,122.04
JOHNSON & JOHNSON	478160BB9	0.451	0.4572	5/15/2013	27,000,000	27,047,086.58	27,060,127.00
JPMORGAN CHASE & CO (TLGP)	481247AN4		0.8238	12/26/2012	19,235,000	19,318,399.87	19,318,564.72
MORGAN STANLEY (TLGP)	61757UAL4		0.7242	2/10/2012	19,000,000	19,015,335.69	19,027,664.44
ONTARIO (PROVINCE OF)	74408FAB5	0.614	0.9378	5/22/2012	40,000,000	40,081,329.40	40,099,995.16
SANOFI-AVENTIS	80105NAE5	0.703	0.5628	3/28/2013	20,000,000	20,000,000.00	20,020,250.62
US BANK NA (CALL 9/26/12)	90331HMB6	0.566	0.5231	10/26/2012	5,000,000	5,000,000.00	5,013,918.02
<b>CORPORATE NOTES/BONDS TOTAL</b>					160,235,000	160,464,997.92	160,594,074.00
		<b>Instrument: CP</b>		<b>COMMERCIAL PAPER (DISCOUNT)</b>			
COCA-COLA CO	19121ABQ3	0.080		2/24/2012	30,000,000	29,996,467.29	29,996,467.29
FHLB DISCOUNT NOTE	313384RY7	0.063		1/18/2012	60,000,000	59,998,267.44	59,998,267.44
FHLB DISCOUNT NOTE	313384SA8	0.070		1/20/2012	25,000,000	24,999,099.62	24,999,099.62
FHLB DISCOUNT NOTE	313384SN0	0.030		2/1/2012	10,000,000	9,999,744.38	9,999,744.38
FHLB DISCOUNT NOTE	313384TC3	0.110		2/15/2012	60,000,000	59,991,839.03	59,991,839.03
FHLB DISCOUNT NOTE	313384TK5	0.115		2/22/2012	100,000,000	99,983,566.11	99,983,566.11
FHLB DISCOUNT NOTE	313384TM1	0.095		2/24/2012	22,000,000	21,996,905.58	21,996,905.58
FHLB DISCOUNT NOTE	313384TT6	0.020		3/1/2012	22,000,000	21,999,259.67	21,999,259.67
FHLB DISCOUNT NOTE	313384UP2	0.020		3/21/2012	15,000,000	14,999,332.57	14,999,332.57
FNM DISCOUNT NOTE	313588RJ6	0.060		1/4/2012	50,000,000	49,999,753.27	49,999,753.27
FNM DISCOUNT NOTE	313588RX5	0.070		1/17/2012	25,000,000	24,999,235.24	24,999,235.24
FNM DISCOUNT NOTE	313588SV8	0.050		2/8/2012	20,000,000	19,998,966.78	19,998,966.78
FNM DISCOUNT NOTE	313588TL9	0.030		2/23/2012	65,000,000	64,997,170.73	64,997,170.73
FNM DISCOUNT NOTE	313588TT2	0.020		3/1/2012	78,000,000	77,997,376.74	77,997,376.74
FNM DISCOUNT NOTE	313588UE3	0.040		3/12/2012	64,200,000	64,194,978.75	64,194,978.75
FNM DISCOUNT NOTE	313588UM5	0.030		3/19/2012	31,725,000	31,722,965.32	31,722,965.32
FRE DISCOUNT NOTE	313396SN4	0.040		2/1/2012	38,000,000	37,998,713.66	37,998,713.66
FRE DISCOUNT NOTE	313396ST1	0.065		2/6/2012	14,000,000	13,999,104.10	13,999,104.10

Group: LIQUIDITY RESERVE

Portfolio: LQR LIQUIDITY RESERVE

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio: LQR	LIQUIDITY RESERVE				
		Instrument: CP	COMMERCIAL PAPER (DISCOUNT)				
FRE DISCOUNT NOTE	313396SW4	0.030		2/9/2012	58,000,000	57,998,141.01	57,998,141.01
FRE DISCOUNT NOTE	313396TA1	0.045		2/13/2012	60,000,000	59,996,809.54	59,996,809.54
FRE DISCOUNT NOTE	313396TB9	0.060		2/14/2012	50,000,000	49,996,367.54	49,996,367.54
FRE DISCOUNT NOTE	313396TT0	0.040		3/1/2012	25,000,000	24,998,322.25	24,998,322.25
FRE DISCOUNT NOTE	313396TY9	0.050		3/6/2012	42,000,000	41,996,204.51	41,996,204.51
FRE DISCOUNT NOTE	313396UB7	0.030		3/9/2012	25,000,000	24,998,576.41	24,998,576.41
JOHNSON & JOHNSON	47816FB83	0.060		2/8/2012	8,000,000	7,999,498.76	7,999,498.76
NESTLE CAP CORP	64105GC51	0.070		3/5/2012	40,000,000	39,994,976.94	39,994,976.94
PEPSICO INC	71344TB19	0.060		2/1/2012	18,000,000	17,999,076.28	17,999,076.28
PROCTER & GAMBLE	74271TC19	0.100		3/1/2012	10,000,000	9,998,318.19	9,998,318.19
QUEBEC PROVINCE	74800JB12	0.110		2/1/2012	12,000,000	11,998,879.38	11,998,879.38
QUEBEC PROVINCE	74800JC86	0.100		3/8/2012	8,000,000	7,998,501.22	7,998,501.22
QUEBEC PROVINCE	74800JCE3	0.100		3/14/2012	15,000,000	14,996,946.60	14,996,946.60
TREASURY BILL	9127952Y6	0.072		1/12/2012	17,000,000	16,999,637.56	16,999,637.56
TREASURY BILL	9127953H2	0.077		4/5/2012	4,000,000	3,999,224.57	3,999,224.57
TREASURY BILL	9127953N9	0.033		5/3/2012	271,000,000	270,967,688.19	270,967,688.19
TREASURY BILL	9127953S8	0.033		5/31/2012	490,000,000	489,933,373.52	489,933,373.52
TREASURY BILL	9127953W9	0.044		6/28/2012	387,000,000	386,916,972.35	386,916,972.35
TREASURY BILL	9127955H0	0.057		4/12/2012	120,000,000	119,980,588.91	119,980,588.91
TREASURY BILL	9127955J6	0.048		4/19/2012	62,000,000	61,990,990.76	61,990,990.76
TREASURY BILL	9127955K3	0.025		4/26/2012	80,000,000	79,993,584.16	79,993,584.16
TREASURY BILL	9127955M9	0.043		5/10/2012	170,000,000	169,973,778.06	169,973,778.06
TREASURY BILL	9127955N7	0.040		5/17/2012	230,000,000	229,964,723.46	229,964,723.46
TREASURY BILL	9127955P2	0.045		5/24/2012	35,000,000	34,993,721.97	34,993,721.97
TREASURY BILL	9127955R8	0.040		6/7/2012	167,000,000	166,971,115.02	166,971,115.02
TREASURY BILL	9127955S6	0.037		6/14/2012	120,000,000	119,980,165.01	119,980,165.01
TREASURY BILL	9127955T4	0.047		6/21/2012	45,000,000	44,989,924.04	44,989,924.04
UNILEVER CAPITAL	90477DA55	0.060		1/5/2012	8,000,000	7,999,946.67	7,999,946.67
COMMERCIAL PAPER (DISCOUNT) TOTAL					3,306,925,000	3,306,498,799.16	3,306,498,799.16
		Instrument: FRAGC	FLOATING RATE AGENCY BOND				
FEDERAL HOME LOAN BANK	3133767M1	0.308	0.2222	5/1/2013	80,000,000	80,000,000.00	80,117,629.33
FLOATING RATE AGENCY BOND TOTAL					80,000,000	80,000,000.00	80,117,629.33
LIQUIDITY RESERVE TOTAL					3,625,160,000	3,625,376,925.45	3,625,497,521.54

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
LIQUIDITY RESERVE TOTAL					3,625,160,000	3,625,376,925.45	3,625,497,521.54

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: ABSCARD	ABSCARD BULLET MATURITY				
DCENT 2007-A1 A1 (9/15/17)	254683AC9	AAA	1.933	5.6500 M	3/16/2020	119.79	23,000,000	22,651,201.75	27,608,765.55
FORDF 2010-3 A1 (02/15/2015)	34528QAQ7	AAA	1.721	4.2000 M	2/15/2017	107.56	15,000,000	14,995,933.37	16,161,250.00
<b>ABSCARD BULLET MATURITY TOTAL</b>							38,000,000	37,647,135.12	43,770,015.55
				Instrument: ABSCARDFLOAT	ABSCARD FLOAT BULLET MATURITY				
AMOT 2010-1 A (01/15/2013)	02005AAA6	AAA	0.818	2.0396 M	1/15/2015	101.30	20,000,000	20,000,000.00	20,278,556.17
AMOT 2011-3 A1 (5/15/2014)	02005ABM9		1.146	0.9196 M	5/15/2016	99.48	19,000,000	19,000,000.00	18,909,425.47
AMXCA 2009-2 A (8/15/2014)	02582JFV7	AAA	0.429	1.5396 M	3/15/2017	102.95	68,005,000	69,993,384.58	70,057,172.71
BOIT 2003-A4 A4 (5/15/2013)	06423RAV8		0.406	0.5396 M	1/15/2016	100.19	37,200,000	37,260,240.94	37,280,530.56
CABMT 2010-1A A2 (01/15/2015)	126802BJ5	NR	0.747	1.7396 M	1/16/2018	103.04	10,000,000	10,000,000.00	10,312,261.42
CABMT 2011-2A A2 (6/15/2016)	126802BS5		0.817	0.8896 M	6/17/2019	100.35	5,000,000	5,000,000.00	5,019,773.76
CCCIT 2009-A1 A1 (3/15/12)	17305EEM3	AAA	0.400	2.0396 M	3/17/2014	100.34	35,000,000	35,528,685.92	35,153,223.29
CCCIT 2009-A2 A2 (05/15/2012)	17305EEN1	AAA	0.367	1.8396 M	5/15/2014	100.56	25,260,000	25,648,901.52	25,419,941.06
CHAIT 2009-A2 A2 (4/16/12)	161571DJ0	AAA	0.409	1.8396 M	4/15/2014	100.43	5,000,000	5,049,633.05	5,025,616.82
DCENT 2009-A1 A1 (6/15/12)	254683AJ4		0.366	1.5896 M	12/15/2014	100.57	19,280,000	19,472,130.34	19,404,072.74
DCMT 2007-3 A2 (4/16/12)	254708AC4	AAA	0.446	0.3396 M	10/16/2014	99.97	40,000,000	40,000,000.00	39,993,801.22
FORDF 2009-2 A (9/17/2012)	34528QAH7		1.533	1.8396 M	9/15/2014	100.82	56,825,000	57,503,056.53	57,341,162.16
FORDF 2010-1 A (12/17/2012)	34528QAJ3		0.766	1.9396 M	12/15/2014	101.15	26,080,000	26,515,168.30	26,402,792.74
MBNAS 2006-B1 B1 (2/15/13)	55264TDR9	A2	1.105	0.5096 M	7/15/2015	99.33	29,000,000	27,109,812.87	28,812,523.94
NMOTR 2010-AA A (1/15/2013)	65474VAD3	AAA	0.706	1.4396 M	1/15/2015	100.78	51,145,000	51,453,684.78	51,579,091.90
<b>ABSCARD FLOAT BULLET MATURITY TOTAL</b>							446,795,000	449,534,698.83	450,989,945.96
				Instrument: AGC	AGENCY BONDS WITH COUPONS				
FANNIE MAE	31398AE24	AAA	0.246	1.7500 S	2/22/2013	101.71	50,000,000	50,007,872.02	51,170,041.67
FANNIE MAE	31398AZV7	AAA	0.571	2.6250 S	11/20/2014	105.87	25,000,000	24,936,316.14	26,542,739.58
FHLB CHICAGO (SUB DEBT)	313771AA5	A2	2.616	5.6250 S	6/13/2016	112.56	15,000,000	15,000,000.00	16,926,187.50
FREDDIE MAC	3137EACC1	AAA	0.131	1.7500 S	6/15/2012	100.74	44,150,000	44,253,851.85	44,509,724.39
FREDDIE MAC	3137EACG2	AAA	0.260	1.3750 S	1/9/2013	101.14	91,400,000	91,058,206.73	93,040,579.20
<b>AGENCY BONDS WITH COUPONS TOTAL</b>							225,550,000	225,256,246.74	232,189,272.34
				Instrument: ASB	ASSET BACKED NOTES AND BONDS				
BAAT 2009-1A A4 (3/12-12/12)	06052DAD7	AAA		3.5200 M	6/15/2016	104.00	35,000,000	35,384,218.53	36,454,755.56
BAAT 2009-2A A3 (12/10-4/12)	06052FAC4	AAA	0.712	2.1300 M	9/15/2013	100.25	6,428,401	6,443,272.19	6,450,557.76
FORDO 2009-B A4 (7/12-8/13)	34529EAD2		1.113	4.5000 M	7/15/2014	103.39	31,500,000	32,489,783.72	32,632,110.00
HUNT 2009-1A A3 (7/10-2/12)	446148AC2	AAA	1.807	3.9400 M	6/17/2013	100.09	504,184	506,202.05	505,515.69



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: ASB	ASSET BACKED NOTES AND BONDS				
MBALT 2011-A A3 (6/12-3/13)	587681AC1		1.027	1.1800 M	11/15/2013	100.13	27,000,000	26,999,090.73	27,049,260.00
VALET 2011-1 A4 (2/14 TO 11/14)	92867DAD2		1.282	1.9800 M	9/20/2017	102.17	10,000,000	9,998,514.34	10,223,050.00
<b>ASSET BACKED NOTES AND BONDS TOTAL</b>							110,432,585	111,821,081.56	113,315,249.01
				Instrument: CMBB	COMMERCIAL MORTGAGE BACKED - AMORTIZING				
BACM 2005-1 A3	05947UC89	NR	2.183	4.8770 M	11/10/2042	99.95	11,115,711	11,115,710.65	11,155,662.36
BALL 2010-UB4 A4A	05956BAA6	AAA	2.944	5.0060 M	12/20/2041	104.61	20,000,000	20,492,999.94	21,005,433.33
BSCMS 2002-TOP8 A2	07383FPW2	NR	1.789	4.8300 M	8/15/2038	101.41	59,473,973	59,363,916.02	60,552,533.41
CFCRE 2011-C1 A2	12527EAB4		2.585	3.7587 M	4/15/2044	104.46	10,000,000	10,130,300.85	10,477,222.50
CFCRE 2011-C1 A4	12527EAD0		3.675	4.9613 M	4/15/2044	109.83	10,000,000	10,140,180.21	11,024,244.17
CGCMT 2010-RR3 MLRS	12527XAA4		3.455	5.8100 M	6/14/2050	111.15	18,986,000	20,105,328.76	21,160,853.68
CSFB 2004-C1 A4	22541SAD0	AAA	2.179	4.7500 M	1/15/2037	104.46	82,617,000	81,939,096.71	86,625,439.14
DBUBS 2011-LC1A A1	233050AN3		2.424	3.7420 M	6/1/2017	104.77	23,583,666	23,785,151.15	24,781,441.54
DBUBS 2011-LC1A A2	233050AB9		3.138	4.5280 M	7/1/2019	107.73	10,000,000	10,089,962.92	10,811,033.33
DDR 2009-DDR1 A	23317FAA4	AAA	2.540	3.8070 M	10/14/2022	103.19	23,884,064	23,961,964.49	24,721,737.56
GCCFC 2002-C1 A4	396789BF5	AAA	1.720	4.9480 M	1/11/2035	101.76	21,602,011	21,632,998.91	22,071,926.70
GCCFC 2005-GG3 A2	396789JR1	AAA	1.295	4.3050 M	8/10/2042	100.00	15,890,038	15,890,037.93	15,947,043.43
GCCFC 2006-GG7 A2	20173MAB6	AAA	1.397	5.9132 M	7/10/2038	99.99	147,033	147,032.56	147,742.38
GSMS 2011-GC3 A2	36248FAC6		2.525	3.6450 M	3/10/2044	104.26	30,000,000	30,255,528.17	31,369,725.00
GSMS 2011-GC3 A4	36248FAG7		3.477	4.7530 M	3/10/2044	109.90	10,000,000	10,093,488.83	11,030,008.33
JPMCC 2005-LDP1 A2	46625YGL1	AAA	4.758	4.6250 M	3/15/2046	99.75	18,998,036	18,998,035.94	19,024,332.37
JPMCC 2005-LDP2 A3	46625YNB5	AAA	2.375	4.6970 M	7/15/2042	100.87	33,168,954	32,816,227.02	33,588,679.61
JPMCC 2009-IWST A1	46634GAA9	NR	2.495	4.3140 M	12/1/2027	107.42	11,100,968	11,144,364.69	11,964,123.26
JPMCC 2011-C3A A2	46635TAD4		2.513	3.6727 M	2/15/2046	104.45	14,000,000	14,122,547.10	14,665,568.17
JPMCC 2011-C4 A3	46636DAE6		3.682	4.1063 M	7/15/2046	102.39	16,000,000	16,151,225.64	16,437,630.67
LBUBS 2003-C1 A4	52108HPN8	NR	1.843	4.3940 M	3/15/2032	102.50	60,065,000	59,623,202.91	61,713,850.98
MLCFC 2007-9 A3	60688CAC0	NR	3.768	5.6930 M	9/12/2049	103.35	30,000,000	29,950,013.93	31,147,325.00
MLMT 2003-KEY1 A4	59022HCQ3	NR	2.119	5.2360 M	11/12/2035	105.09	56,175,000	56,162,586.41	59,280,541.26
MSC 2011-C1 A2	617458AC8		2.535	3.8840 M	9/15/2047	104.96	20,000,000	20,167,418.30	21,057,333.33
MSC 2011-C1 A4	617458AG9		3.362	5.0330 M	9/15/2047	112.68	10,000,000	10,185,767.07	11,309,941.67
MSRR 2010-HQ4B A7A	61690EAA4		2.316	4.9700 M	4/16/2040	105.69	30,000,000	31,349,206.18	31,832,150.00
WBCMT 2003-C9 A3	929766MT7	NR	2.993	4.6080 M	12/15/2035	100.59	7,831,524	7,812,965.05	7,907,646.26
WBCMT 2005-C17 A4	929766C35	AAA	2.175	5.0830 M	3/15/2042	108.27	24,500,000	24,404,225.33	26,628,702.92
WBCMT 2005-C17 APB	929766C27	AAA	2.893	5.0370 M	3/15/2042	102.35	8,144,685	8,153,492.68	8,370,027.92
WFRBS 2011-C2 A2	92935JAC9		2.517	3.7910 M	2/15/2044	104.76	35,000,000	35,293,068.08	36,775,520.83

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: FIXED INCOME - Internal</b>									
				<b>Portfolio: FI</b>	<b>FIXED INCOME</b>				
				<b>Instrument: CMBB</b>	<b>COMMERCIAL MORTGAGE BACKED - AMORTIZING</b>				
WFRBS 2011-C2 A4	92935JBC8		3.549	4.8690 M	2/15/2044	110.17	30,000,000	30,557,596.66	33,171,525.00
WFRBS 2011-C4 A4	92936CAJ8		3.539	4.9020 M	6/15/2044	110.95	10,000,000	10,096,532.47	11,135,950.00
<b>COMMERCIAL MORTGAGE BACKED - AMORTIZING TOTAL</b>							762,283,662	766,132,173.56	798,892,896.11
				<b>Instrument: CMO</b>	<b>COLLATERALIZED MORTGAGE OBLIGATIONS</b>				
FDIC SSGN 2010-S1 1A	30250GAA6	AAA		0.7603 M	2/25/2048	99.88	11,916,825	11,916,824.72	11,909,730.15
<b>COLLATERALIZED MORTGAGE OBLIGATIONS TOTAL</b>							11,916,825	11,916,824.72	11,909,730.15
				<b>Instrument: COR</b>	<b>CORPORATE NOTES/BONDS</b>				
ADOBE SYSTEMS INC	00724FAA9	BAA1	1.739	3.2500 S	2/1/2015	104.52	5,000,000	4,994,469.44	5,293,458.33
ALLSTATE CORP	020002AT8	A3	5.165	5.9500 S	4/1/2036	110.78	5,000,000	4,999,266.85	5,613,275.00
ALLSTATE LF GLB FN TRST	02003MBQ6	A1	1.296	5.3750 S	4/30/2013	105.36	10,000,000	9,997,076.90	10,627,176.39
AMERICA MOVIL S A B DE CV	02364WAU9	A2	2.062	3.6250 S	3/30/2015	104.88	7,000,000	6,990,014.28	7,405,882.36
AMERICAN EXPR CENTURION	02581FXZ7		1.038	0.4458 M	6/12/2012	99.74	38,890,000	38,846,269.49	38,796,540.85
AMERICAN EXPRESS	025816AQ2	A3	1.946	4.8750 S	7/15/2013	104.42	5,000,000	4,997,234.62	5,333,295.83
AMERICAN HONDA FINANCE	02666QJ61		2.239	2.6000 S	9/20/2016	101.61	15,000,000	14,999,289.65	15,350,166.67
AMGEN INC	031162BM1		3.774	3.8750 S	11/15/2021	100.83	15,000,000	14,958,490.56	15,206,093.75
ANHEUSER BUSCH INBEV	03523TAR9	BAA2	0.996	2.5000 S	3/26/2013	101.84	10,000,000	9,994,934.72	10,250,172.22
ANHEUSER-BUSCH COS INC	035229CV3	BAA2	1.939	5.0500 S	10/15/2016	114.16	5,100,000	5,068,973.42	5,876,378.67
ANHEUSER-BUSCH COS INC	035229DD2	BAA2	2.574	5.5000 S	1/15/2018	116.27	2,000,000	1,994,574.78	2,376,102.22
ANHEUSER-BUSCH INBEV SA	03523TAN8	BAA2	3.024	5.3750 S	1/15/2020	116.67	20,000,000	19,891,454.75	23,829,294.44
ARCHER DANIELS	039483BD3		4.315	4.5350 S	3/26/2042	103.69	20,243,000	20,243,000.00	21,232,829.28
AT&T CORP	001957BD0	A2	4.715	8.0000 S	11/15/2031	142.07	339,000	425,406.24	485,079.24
AT&T INC	00206RAG7	A2	4.815	6.3000 S	1/15/2038	121.91	10,000,000	9,958,200.80	12,481,200.00
AT&T INC	00206RAJ1	A2	2.624	5.5000 S	2/1/2018	116.07	15,000,000	14,977,838.22	17,754,700.00
AT&T INC	04650NAB0		4.565	5.3500 S	9/1/2040	112.48	11,456,000	11,432,731.02	13,089,663.79
BANK OF AMERICA (MERRILL	59018YN64	A2	7.474	6.8750 S	4/25/2018	97.01	37,500,000	37,686,717.76	36,852,906.25
BANK OF AMERICA (SUB BANK)	06050TKW1	A1	7.839	6.1000 S	6/15/2017	92.39	7,500,000	7,764,532.26	6,949,808.33
BANK OF AMERICA CORP	060505DP6	A2	6.839	5.7500 S	12/1/2017	94.77	12,500,000	12,442,011.97	11,905,520.83
BANK OF AMERICA CORP (TRUST	066048AA7	BAA3	9.247	8.0000 S	12/15/2026	90.00	15,935,000	16,429,993.99	14,398,157.78
BANK OF NEW YORK MELLON	06406HBS7		2.139	2.5000 S	1/15/2016	101.39	10,000,000	9,997,593.07	10,254,077.78
BANK OF NOVA SCOTIA (YCD)	06417DQM0		0.667	0.8649 Q	10/18/2012	100.16	28,465,000	28,496,143.56	28,552,904.66
BARCLAYS BANK PLC	06739FGF2	AA3	4.189	5.0000 S	9/22/2016	103.44	20,000,000	20,381,144.89	20,962,200.00
BB&T CORPORATION	05531FAA1	A1	1.662	5.7000 S	4/30/2014	109.19	2,009,000	2,115,589.61	2,213,050.78
BB&T CORPORATION	05531FAB9	A1	3.474	6.8500 S	4/30/2019	121.68	17,660,000	19,844,189.76	21,693,490.03

**Group:** FIXED INCOME - Internal

**Portfolio:** FI    FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
BG ENERGY CAPITAL PLC	05541VAD8		2.389	2.8750 S	10/15/2016	102.18	7,000,000	6,988,789.33	7,196,973.19
BG ENERGY CAPITAL PLC	05541VAE6		3.524	4.0000 S	10/15/2021	103.91	5,000,000	4,961,209.01	5,239,388.89
BLACKROCK INC	09247XAD3	A1	1.312	3.5000 S	12/10/2014	106.29	15,000,000	14,980,839.65	15,974,725.00
BLACKROCK INC	09247XAG6		0.916	0.8003 Q	5/24/2013	99.94	30,000,000	30,000,000.00	30,007,642.20
BOEING CO.	097023AS4	A2	4.115	6.6250 S	2/15/2038	139.95	5,000,000	5,088,375.85	7,122,438.89
BOEING CO.	580169AM2	A2	0.843	9.7500 S	4/1/2012	102.22	10,000,000	10,081,950.63	10,465,450.00
BP CAPITAL MARKETS PLC	05565QBH0	A2	1.739	3.8750 S	3/10/2015	106.60	19,005,000	19,508,955.87	20,486,590.21
BP CAPITAL MARKETS PLC	05565QBL1	A2	1.362	3.6250 S	5/8/2014	105.22	8,295,000	8,493,020.22	8,772,433.70
BRITISH TELECOM PLC	111021AE1	BAA2	6.109	9.6250 S	12/15/2030	141.94	20,825,000	25,537,384.30	29,649,067.32
BURLINGTON NORTHERN SANTA	12189TAV6	A3	1.246	4.3000 S	7/1/2013	104.52	5,750,000	5,670,351.72	6,133,755.00
BURLINGTON NORTHERN SANTA	12189TBA1	A3	2.834	5.7500 S	3/15/2018	116.48	10,000,000	9,984,029.97	11,817,705.56
CANADIAN NATIONAL RAILWAY	136375BN1	A3	4.165	6.2000 S	6/1/2036	131.00	10,240,000	10,167,333.70	13,467,306.67
CANADIAN NATIONAL RAILWAY	136375BR2	A3	2.424	5.5500 S	5/15/2018	118.35	5,000,000	4,984,804.46	5,953,158.33
CARGILL, INC. 144A	141781AC8	A2	4.111	7.3750 S	10/1/2025	134.01	13,180,000	13,129,263.10	17,905,392.44
CAROLINA POWER & LIGHT	144141CX4	A1	1.489	5.2500 S	12/15/2015	114.39	15,638,000	15,354,678.14	17,925,266.01
CATERPILLAR INC	149123BU4		0.962	1.3750 S	5/27/2014	100.98	20,000,000	19,987,762.85	20,221,972.22
CINCINNATI GAS & ELECTRIC	172070CN2	BAA1	0.973	5.7000 S	9/15/2012	103.31	7,000,000	6,999,772.27	7,349,463.33
CINTAS CORPORATION NO. 2	17252MAH3	A2	2.889	6.1250 S	12/1/2017	117.48	10,000,000	9,993,509.34	11,798,941.67
CISCO SYSTEMS INC	17275RAH5	A1	2.524	4.4500 S	1/15/2020	113.94	20,000,000	19,975,533.41	23,197,588.89
CISCO SYSTEMS INC	17275RAL6		0.863	0.7935 Q	3/14/2014	99.92	10,000,000	10,025,726.47	9,996,367.50
CITIGROUP INC	172967ES6	A3	5.174	6.1250 S	5/15/2018	105.10	35,000,000	34,691,402.25	37,059,273.60
CITIGROUP INC (SUB HOLDING)	172967BL4	BAA1	7.365	6.6250 S	6/15/2032	92.24	4,000,000	4,229,778.88	3,701,297.78
CITIGROUP INC (SUB HOLDING)	172967CC3	BAA1	7.365	6.0000 S	10/31/2033	85.28	6,000,000	5,971,847.71	5,177,620.00
COCA-COLA CO/THE	191216AQ3		0.416	0.5072 Q	5/15/2012	100.07	25,000,000	25,000,000.00	25,032,805.10
COMCAST (TCI COMM)	879240AN9	BAA1	1.772	9.8000 S	2/1/2012	100.66	4,000,000	4,015,289.57	4,189,813.33
COMCAST CORP	20030NAV3	BAA1	5.065	6.9500 S	8/15/2037	126.88	5,000,000	5,230,472.44	6,475,277.78
COMCAST CORP	20030NAW1	BAA1	3.174	5.7000 S	5/15/2018	114.47	15,000,000	14,997,483.94	17,279,300.00
COMCAST CORP	20030NAX9	BAA1	4.965	6.4000 S	5/15/2038	120.97	10,000,000	9,979,580.65	12,178,677.78
CONOCOPHILLIPS	20825CAR5	A1	2.574	5.7500 S	2/1/2019	120.45	10,000,000	10,764,325.32	12,284,083.33
CONOCOPHILLIPS CANADA	20825TAA5	A1	1.889	5.6250 S	10/15/2016	117.02	21,639,000	23,362,775.34	25,579,786.49
CONSOLIDATED EDISON CO OF NY	209111ES8	A3	4.165	6.3000 S	8/15/2037	133.43	15,000,000	14,921,187.10	20,371,650.00
COX COMMUNICATIONS	224044BE6	BAA2	1.086	7.1250 S	10/1/2012	104.50	10,000,000	10,071,302.56	10,627,725.00
COX COMMUNICATIONS	224044BS5	BAA2	3.774	6.2500 S	6/1/2018	113.99	20,000,000	19,943,837.97	22,902,566.67
CREDIT SUISSE FB USA INC	22541LAC7	AA1	2.163	6.5000 S	1/15/2012	100.17	18,000,000	18,000,093.39	18,569,380.00
CREDIT SUISSE NEW YORK	22546QAE7	AA1	3.889	3.5000 S	3/23/2015	98.83	12,000,000	11,987,307.89	11,973,333.33

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
CREDIT SUISSE NEW YORK (SUB	22541HCC4	AA2	6.474	6.0000 S	2/15/2018	97.63	15,000,000	15,088,858.26	14,984,200.00
CSX CORP (CALL 11/30/41)	126408GW7		4.585	4.7500 S	5/30/2042	102.68	5,000,000	4,971,868.79	5,173,783.33
CSX CORP (CALL 3/1/21)	126408GV9		3.404	4.2500 S	6/1/2021	106.77	7,000,000	6,966,648.28	7,498,551.67
DANAHER CORP	235851AJ1		0.730	0.8169 Q	6/21/2013	100.15	10,000,000	10,000,000.00	10,017,096.24
DEUTSCHE TELEKOM INT FIN	25156PAC7	BAA1	5.315	8.7500 S	6/15/2030	140.08	13,000,000	13,860,858.98	18,260,955.54
DEVON ENERGY	25179MAJ2		1.889	2.4000 S	7/15/2016	102.21	10,000,000	9,979,039.46	10,333,766.67
DEVON ENERGY	25179MAK9		2.924	4.0000 S	7/15/2021	108.90	3,000,000	2,980,009.15	3,323,423.33
DIAGEO CAPITAL PLC	25243YAL3	A3	0.747	5.2000 S	1/30/2013	104.78	3,000,000	2,999,357.16	3,208,923.33
DIAGEO CAPITAL PLC	25243YAM1	A3	2.289	5.7500 S	10/23/2017	118.73	5,000,000	4,996,365.42	5,990,605.56
DIRECTV HOLDINGS LLC	25459HAN5	BAA2	2.339	3.5500 S	3/15/2015	103.72	23,000,000	22,852,214.59	24,094,863.89
DOMINION RESOURCES	25746UBD0	BAA2	4.615	7.0000 S	6/15/2038	136.22	5,000,000	6,572,634.85	6,826,705.56
DOMINION RESOURCES	25746UBE8	BAA2	2.824	6.4000 S	6/15/2018	120.97	20,613,000	21,651,075.00	24,993,972.50
DTE ENERGY COMPANY	233331AP2		1.349	1.2272 Q	6/3/2013	99.90	5,000,000	5,000,000.00	4,999,502.07
DUKE ENERGY CAROLINAS	26442CAB0	A1	4.015	6.0000 S	1/15/2038	131.88	5,000,000	4,996,689.24	6,732,333.33
DUKE ENERGY CORP	264399DW3	A3	2.048	6.2500 S	1/15/2012	100.16	9,000,000	9,005,412.30	9,273,864.99
DUKE ENERGY CORP	26441CAB1	BAA2	2.874	6.2500 S	6/15/2018	119.76	15,000,000	14,972,481.96	18,006,116.67
ENCANA CORP	292505AJ3		3.924	3.9000 S	11/15/2021	99.80	10,000,000	9,981,810.06	10,031,316.67
FLORIDA POWER & LIGHT	341081EP8	AA3	3.894	5.8500 S	2/1/2033	127.95	3,150,000	3,116,314.00	4,107,269.25
FLORIDA POWER & LIGHT	341081ER4	AA3	4.015	5.9500 S	10/1/2033	127.89	4,000,000	3,963,046.65	5,175,100.00
FLORIDA POWER & LIGHT	341081FF9		3.925	4.1250 S	2/1/2042	103.51	7,000,000	6,982,724.46	7,259,927.50
FRANKLIN RESOURCES INC	354613AF8	A1	1.939	3.1250 S	5/20/2015	103.87	7,000,000	6,994,656.22	7,295,533.19
GENERAL ELEC CAP CORP	36962G3P7	AA2	5.465	5.8750 S	1/14/2038	105.66	11,000,000	10,820,892.48	11,922,278.20
GENERAL ELEC CAP CORP	36962G5H3		2.509	3.3500 S	10/17/2016	103.77	20,000,000	19,977,106.42	20,892,322.22
GENERAL ELEC CAP CORP	36962G5J9		4.174	4.6500 S	10/17/2021	103.79	12,000,000	11,974,740.05	12,569,740.00
GENERAL ELEC CAP CORP	36962GZY3	AA2	0.947	5.4500 S	1/15/2013	104.64	27,000,000	26,989,176.50	28,932,405.01
GOLDMAN SACHS GROUP INC	38141GFG4	A1	5.574	5.9500 S	1/18/2018	101.91	20,000,000	19,706,059.75	20,920,005.54
GOLDMAN SACHS GROUP INC	38141GFM1	A1	5.574	6.1500 S	4/1/2018	103.00	40,000,000	40,212,269.90	41,813,400.00
HARTFORD FIN SVCS GRP (ITT	45068HAF3	BAA3	3.999	7.3000 S	11/1/2015	111.62	10,000,000	9,991,342.01	11,283,166.67
HBOS PLC (SUB HOLDING)	4041A2AF1	BA1	10.712	6.0000 S	11/1/2033	60.50	7,645,000	7,726,988.39	4,701,675.00
HBOS PLC (SUB HOLDING)	4041A2AH7	BA1	11.343	6.7500 S	5/21/2018	79.50	15,000,000	14,948,081.72	12,037,500.00
HOME DEPOT INC	437076AP7	BAA1	1.539	5.4000 S	3/1/2016	115.52	20,549,000	21,091,019.03	24,108,292.29
HOME DEPOT INC	437076AS1	BAA1	4.165	5.8750 S	12/16/2036	126.38	5,000,000	4,886,548.59	6,331,389.58
HSBC BANK USA (SUB BANK)	4042Q1AA5	A1	6.265	5.8750 S	11/1/2034	95.29	5,000,000	5,161,701.87	4,813,408.33
HSBC FINANCE CORP	441812KA1	A3	3.040	6.3750 S	11/27/2012	102.95	12,500,000	12,617,435.68	12,944,385.42
HUTCHISON WHAMPOA FINANCE	448414AC6	A3	3.933	7.4500 S	8/1/2017	117.47	10,250,000	10,014,990.48	12,358,852.08

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Portfolio: FI FIXED INCOME

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
IBM CORP	459200BB6	A1	3.865	5.8750 S	11/29/2032	128.65	15,000,000	14,855,503.26	19,375,533.33
IBM CORPORATION	459200AM3	A1	3.674	7.0000 S	10/30/2025	135.81	6,000,000	6,112,423.11	8,219,826.66
JERSEY CENTRAL POWER & LIGHT	476556DA0	BAA2	3.324	7.3500 S	2/1/2019	125.22	30,025,000	34,076,798.11	38,517,421.13
JOHN DEERE CAPITAL CORP	244217BG9	A2	0.696	7.0000 S	3/15/2012	101.29	9,040,000	9,085,083.94	9,343,030.83
JOHN DEERE CAPITAL CORP	24422ERL5		1.789	2.0000 S	1/13/2017	101.01	10,000,000	9,988,868.56	10,116,911.11
JOHNSON & JOHNSON	478160BB9		0.451	0.4572 Q	5/15/2013	100.16	9,000,000	9,000,000.00	9,020,042.34
JOHNSON CONTROLS INC	478366AR8	BAA2	2.389	5.5000 S	1/15/2016	111.91	15,000,000	15,937,320.78	17,166,616.67
JP MORGAN CHASE & CO	46625HGY0	AA3	3.974	6.0000 S	1/15/2018	110.78	10,000,000	9,987,546.49	11,354,966.67
JP MORGAN CHASE BANK (SUB	48121CVZ6	AA2	4.589	6.0000 S	7/5/2017	106.80	5,000,000	5,051,960.48	5,486,666.67
JPMORGAN CHASE & CO	46625HCE8	AA3	2.740	4.7500 S	3/1/2015	106.06	25,000,000	24,962,119.66	26,909,583.33
JPMORGAN CHASE & CO	46625HHB9	AA3	1.346	4.7500 S	5/1/2013	104.48	20,000,000	19,981,635.06	21,054,533.33
JPMORGAN CHASE & CO	46625HJA9		3.189	3.1500 S	7/5/2016	99.84	15,000,000	14,895,372.83	15,214,125.00
KELLOGG CO	487836AT5	A3	4.665	7.4500 S	4/1/2031	135.12	5,000,000	5,712,191.21	6,849,075.00
KENTUCKY UTILITIES (CALL 8/1/20)	491674BE6		2.824	3.2500 S	11/1/2020	103.31	8,000,000	7,972,705.94	8,308,133.33
KRAFT FOODS INC	50075NAZ7	BAA2	4.715	6.5000 S	2/9/2040	127.64	10,000,000	9,905,712.12	13,020,188.89
KRAFT FOODS INC	50075NBA1	BAA2	3.224	5.3750 S	2/10/2020	115.24	10,000,000	9,930,008.76	11,734,520.83
L-3 COMMUNICATIONS CORP	502413AY3	BAA3	4.824	5.2000 S	10/15/2019	102.41	22,000,000	22,214,973.48	22,772,151.12
LOWE'S COMPANIES INC	548661CJ4	A1	4.665	5.5000 S	10/15/2035	111.92	10,000,000	9,925,084.27	11,307,911.11
MANULIFE (JOHN HANCOCK	41020VAA9	A2	5.115	7.3750 S	2/15/2024	120.22	8,000,000	7,606,575.28	9,840,808.87
MARATHON OIL CORP	565849AD8	BAA1	2.839	6.0000 S	10/1/2017	116.65	10,000,000	9,956,847.88	11,815,400.00
MARATHON OIL CORP	565849AE6	BAA1	5.065	6.6000 S	10/1/2037	121.94	5,000,000	4,990,717.86	6,179,450.00
MET LIFE GLOB FUNDING I	59217GAD1		2.689	3.1250 S	1/11/2016	101.65	10,000,000	9,988,391.87	10,313,637.50
METLIFE INC	59156RAE8	A3	5.015	6.5000 S	12/15/2032	119.12	3,000,000	3,105,000.02	3,582,356.67
METLIFE INC	59156RAR9	A3	3.624	6.8170 S	8/15/2018	118.65	15,000,000	15,038,497.03	18,183,196.67
MIDAMERICAN ENERGY HOLDINGS	59562VAT4	BAA1	3.074	5.7500 S	4/1/2018	115.11	27,567,000	28,232,055.70	32,128,097.99
MORGAN STANLEY	6174466Q7	A2	7.074	6.6250 S	4/1/2018	97.75	42,000,000	42,534,879.88	41,751,045.00
MORGAN STANLEY	61744YAD0	A2	7.039	5.9500 S	12/28/2017	94.75	10,000,000	9,803,763.54	9,479,758.34
MORGAN STANLEY	61746BDC7	A2	5.815	1.0149 Q	10/18/2016	80.24	5,895,000	5,281,274.69	4,740,821.88
NATIONAL RURAL UTILITIES	637432KT1	A1	2.824	5.4500 S	2/1/2018	114.58	10,000,000	9,985,060.86	11,685,383.33
NATIONAL RURAL UTILITIES	637432LM5	A1	1.097	5.5000 S	7/1/2013	106.53	15,000,000	14,992,301.47	16,392,450.00
NBCUNIVERSAL MEDIA LLC	63946BAB6	BAA2	2.039	3.6500 S	4/30/2015	105.16	10,000,000	9,984,769.22	10,577,747.22
NBCUNIVERSAL MEDIA LLC	63946BAD2	BAA2	3.454	5.1500 S	4/30/2020	112.19	5,000,000	4,993,286.03	5,652,881.94
NEW YORK LIFE GLOBAL FDG	64952WBC6		2.089	2.4500 S	7/14/2016	101.55	15,000,000	14,973,178.17	15,403,429.17
NEWS AMERICA INC	652482BQ2	BAA1	5.765	6.6500 S	11/15/2037	111.82	5,000,000	4,993,876.64	5,633,336.11
NEWS AMERICA INC	652482BY5	BAA1	5.965	6.9000 S	8/15/2039	112.58	13,000,000	13,246,057.80	14,973,876.67

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Group: FIXED INCOME - Internal									
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NISOURCE FINANCE CORP	65473QAQ6	BAA3	3.289	5.2500 S	9/15/2017	110.12	5,000,000	4,989,929.22	5,583,241.67
NISOURCE FINANCE CORP	65473QAR4	BAA3	4.124	5.4500 S	9/15/2020	109.61	5,000,000	4,985,840.20	5,560,886.11
NORFOLK SOUTHERN (CALL 9/1/21)	655844BG2		3.134	3.2500 S	12/1/2021	100.98	10,000,000	9,942,796.46	10,137,922.22
NORTHERN STATES POWER (MN)	665772BW8	A1	0.866	8.0000 S	8/28/2012	104.67	10,255,000	10,499,931.05	11,014,314.39
NORTHERN TRUST CORP (SUB	66586GCD7	A1	3.274	6.5000 S	8/15/2018	119.06	5,000,000	4,994,666.92	6,075,977.78
NSTAR ELECTRIC CO	67021CAE7	A1	2.639	5.6250 S	11/15/2017	116.14	8,000,000	7,977,134.88	9,348,620.00
OHIO POWER COMPANY	677415CD1	BAA1	1.347	5.5000 S	2/15/2013	104.61	19,000,000	19,078,192.37	20,270,487.78
OHIO POWER COMPANY	677415CJ8	BAA1	3.148	6.3750 S	7/15/2033	104.81	4,000,000	3,971,292.09	4,309,943.33
ONTARIO (PROVINCE OF)	6832348W1		0.727	0.5950 Q	5/7/2013	100.01	25,000,000	25,058,732.76	25,023,149.31
ONTARIO (PROVINCE OF)	68323AAE4		0.840	1.3750 S	1/27/2014	101.10	30,000,000	29,884,904.99	30,505,258.33
PACIFIC GAS & ELECTRIC	694308GE1	A3	4.415	6.0500 S	3/1/2034	122.96	3,000,000	2,987,091.80	3,749,360.00
PACIFICORP	695114CG1	A2	4.265	6.2500 S	10/15/2037	130.86	10,000,000	9,988,196.79	13,218,144.44
PECO ENERGY CO	693304AL1	A2	2.524	5.3500 S	3/1/2018	116.04	8,000,000	7,990,889.67	9,426,186.67
PEPSICO INC	713448BU1		0.571	0.5242 Q	5/10/2013	100.11	44,000,000	44,000,000.00	44,080,393.92
PNC (NATIONAL CITY CORP)	635405AQ6	A3	2.190	4.9000 S	1/15/2015	107.93	5,089,000	5,248,108.98	5,607,337.26
PNC FUNDING CORP	693476BE2	A3	1.662	5.4000 S	6/10/2014	108.91	8,785,000	9,237,853.83	9,595,240.55
PNC FUNDING CORP	693476BF9	A3	3.374	6.7000 S	6/10/2019	121.73	8,042,000	8,870,001.76	9,820,716.16
PNC FUNDING CORP	693476BH5	A3	2.140	3.6250 S	2/8/2015	104.44	10,000,000	9,993,584.76	10,587,493.06
PROTECTIVE LIFE CORP (GIC)	74367FAN8	A2	1.015	5.4500 S	9/28/2012	103.27	15,000,000	14,995,802.20	15,701,237.50
PRUDENTIAL FINANCIAL INC	74432QBT1		4.374	4.5000 S	11/16/2021	101.00	12,000,000	11,909,354.44	12,187,500.00
PUBLIC SERVICE OF COLORADO	744448BU4	A2	0.900	7.8750 S	10/1/2012	105.20	5,185,000	5,276,785.51	5,556,699.69
PUBLIC SERVICE OF	744448CD1		2.824	3.2000 S	11/15/2020	102.93	5,000,000	4,981,627.88	5,167,094.44
ROGERS COMMUNICATIONS	775109AK7	BAA2	3.124	6.8000 S	8/15/2018	121.84	15,000,000	15,021,087.32	18,660,583.33
ROYAL BK OF SCOTLAND (SUB	780097AN1	BA2	13.759	5.0000 S	11/12/2013	86.00	12,000,000	11,990,513.75	10,401,666.67
SANOFI-AVENTIS	80105NAD7		1.689	2.6250 S	3/29/2016	103.82	5,000,000	4,978,095.99	5,224,291.67
SCHERING-POUGH	806605AJ0	AA3	2.039	6.0000 S	9/15/2017	121.23	10,000,000	10,272,934.04	12,299,366.67
SCOTTISH POWER PLC	81013TAB7	A3	3.689	5.3750 S	3/15/2015	105.05	15,000,000	14,999,600.86	15,994,295.83
SCRIPPS NETWORKS	872312AA1	BAA1	2.289	3.5500 S	1/15/2015	103.68	14,000,000	13,989,659.08	14,744,372.22
SHELL INTERNATIONAL FINANCE	822582AM4	AA1	2.324	4.3750 S	3/25/2020	115.29	30,000,000	29,989,908.28	34,936,700.00
SLM CORP	78442FBG2	BA1	4.995	5.0000 S	10/1/2013	100.00	7,000,000	6,988,878.56	7,087,500.00
SOUTHWESTERN ELECTRIC	845437BJ0	BAA3	3.074	5.8750 S	3/1/2018	115.62	10,000,000	9,975,549.58	11,758,133.33
STATOIL ASA	85771PAD4		1.689	1.8000 S	11/23/2016	100.52	5,000,000	4,992,064.06	5,035,350.00
STATOIL ASA	85771PAF9		2.874	3.1500 S	1/23/2022	102.40	10,500,000	10,482,306.88	10,786,912.50
TARGET CORP (DAYTON HUDSON)	239753DL7	A2	4.537	6.6500 S	8/1/2028	124.44	20,000,000	19,719,091.48	25,441,766.67
TD AMERITRADE HOLDING CO	87236YAC2	BAA1	1.247	2.9500 S	12/1/2012	101.55	7,834,000	7,845,157.70	7,974,450.57

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
TELECOM ITALIA CAPITAL	87927VAF5	BAA2	8.815	6.3750 S	11/15/2033	76.50	5,000,000	4,970,223.03	3,865,729.17
TELECOM ITALIA CAPITAL	87927VAU2	BAA2	8.430	6.9990 S	6/4/2018	93.00	5,000,000	5,000,000.00	4,676,246.25
TELEFONICA EMISIONES	87938WAL7	BAA1	4.939	3.7290 S	4/27/2015	96.33	15,000,000	15,000,000.00	14,548,640.00
TELEFONICA EUROPE BV	879385AD4	BAA1	7.465	8.2500 S	9/15/2030	107.83	10,000,000	12,293,191.96	11,025,916.67
TEXAS INSTRUMENT INC	882508AQ7		0.812	1.3750 S	5/15/2014	101.32	15,000,000	14,985,000.99	15,224,354.17
THOMSON CORPORATION	884903AZ8	BAA1	1.762	5.7000 S	10/1/2014	110.52	11,300,000	11,241,032.48	12,650,236.99
THOMSON REUTERS CORP	884903BB0	BAA1	3.174	6.5000 S	7/15/2018	119.50	10,000,000	9,933,948.57	12,249,822.22
TIME WARNER CABLE INC	88732JAH1	BAA2	3.039	5.8500 S	5/1/2017	113.74	5,000,000	4,903,479.52	5,735,600.00
TIME WARNER CABLE INC	88732JAL2	BAA2	3.574	6.7500 S	7/1/2018	118.28	10,000,000	9,994,016.82	12,165,400.00
TIME WARNER CABLE INC	88732JAN8	BAA2	5.565	7.3000 S	7/1/2038	123.90	10,000,000	9,971,708.20	12,752,972.22
TIME WARNER INC	00184AAG0	BAA2	5.215	7.7000 S	5/1/2032	130.91	18,200,000	18,100,511.86	24,059,914.67
TIME WARNER INC	887315BJ7	BAA2	3.339	7.2500 S	10/15/2017	120.42	12,493,000	13,637,318.88	15,235,657.70
TOTAL CAPITAL CANADA LTD	89153UAC5		0.534	0.5428 Q	5/13/2013	100.17	20,000,000	20,000,000.00	20,048,572.59
UNILEVER (CPC INTL)	126149AD5	A1	3.815	7.2500 S	12/15/2026	138.87	5,380,000	5,779,753.75	7,488,702.96
UNION PACIFIC CORP	907818CW6	BAA2	2.378	5.6500 S	5/1/2017	116.29	3,298,000	3,281,656.21	3,866,432.29
UNION PACIFIC CORP	907818DK1		3.174	4.1630 S	7/15/2022	108.80	18,114,000	18,114,000.00	20,102,194.65
UNITED PARCEL SERVICE	911312AJ5	AA3	4.115	6.2000 S	1/15/2038	133.13	14,000,000	13,931,903.45	19,037,884.45
UNITED TECHNOLOGIES CORP	913017BJ7	A2	4.265	5.4000 S	5/1/2035	116.67	8,000,000	7,945,441.37	9,405,360.00
UNITEDHEALTH GROUP INC	91324PAM4	BAA1	1.539	4.8750 S	3/15/2015	110.39	356,000	354,352.86	398,105.60
US BANCORP	91159HGR5	AA3	1.312	4.2000 S	5/15/2014	106.72	5,000,000	5,149,314.41	5,362,983.33
US BANCORP	91159HGU8	AA3	1.740	3.1500 S	3/4/2015	104.34	5,000,000	4,994,318.80	5,268,037.50
US BANCORP	91159HHA1		2.824	4.1250 S	5/24/2021	110.67	7,000,000	6,974,646.65	7,776,787.08
VERIZON COMMUNICATIONS	92343VAM6	A3	2.574	6.1000 S	4/15/2018	120.35	26,902,000	28,172,454.61	32,722,994.98
VERIZON COMMUNICATIONS	92343VAP9	A3	4.665	6.9000 S	4/15/2038	133.65	5,000,000	4,938,917.32	6,755,283.33
VERIZON COMMUNICATIONS	92343VBC7		3.024	3.5000 S	11/1/2021	104.02	15,000,000	14,882,808.28	15,688,033.33
VERIZON NEW JERSEY	92344UAA3	BAA1	1.731	5.8750 S	1/17/2012	100.18	5,000,000	5,000,174.20	5,142,919.44
VIACOM INC	92553PAB8	BAA2	2.839	6.1250 S	10/5/2017	117.34	14,379,000	14,196,883.82	17,083,142.70
VIACOM INC	92553PAG7		2.589	3.5000 S	4/1/2017	104.44	10,000,000	9,923,680.79	10,531,500.00
VODAFONE GROUP PLC	92857WAQ3	BAA1	4.465	6.1500 S	2/27/2037	125.31	5,000,000	4,856,979.79	6,371,266.67
WAL-MART STORES	931142CM3	AA2	4.215	6.2000 S	4/15/2038	131.36	13,000,000	12,996,128.08	17,246,825.55
WAL-MART STORES	931142CR2	AA2	0.939	2.8750 S	4/1/2015	106.18	5,000,000	4,976,963.55	5,344,987.50
WAL-MART STORES	931142DD2		2.474	4.2500 S	4/15/2021	114.66	20,000,000	19,877,261.74	23,111,044.44
WELLS FARGO & COMPANY	94974BEU0	A1	2.239	3.6250 S	4/15/2015	104.37	3,000,000	2,997,477.53	3,153,968.33
WELLS FARGO (WACHOVIA SUB	92976GAD3	AA3	2.839	4.8750 S	2/1/2015	105.97	13,925,000	13,704,984.45	15,038,756.31
WELLS FARGO (WACHOVIA SUB	92976GAJ0	AA3	5.765	6.6000 S	1/15/2038	111.19	7,800,000	7,270,829.73	8,909,888.00

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: FIXED INCOME - Internal</b>									
				<b>Portfolio: FI</b>	<b>FIXED INCOME</b>				
				<b>Instrument: COR</b>	<b>CORPORATE NOTES/BONDS</b>				
WELLS FARGO (WACHOVIA)	92976WBJ4	A1	1.396	5.5000 S	5/1/2013	105.40	5,000,000	4,996,691.18	5,315,833.33
WELLS FARGO BANK (SUB BANK)	94980VAA6	AA3	3.239	4.7500 S	2/9/2015	104.43	15,000,000	14,870,038.96	15,944,941.67
WELLS FARGO COMPANY	949746NW7	A1	0.859	5.2500 S	10/23/2012	103.54	15,000,000	14,996,947.54	15,679,750.00
XCEL ENERGY (CALL 11/15/19)	98389BAM2	BAA1	3.024	4.7000 S	5/15/2020	112.31	13,000,000	13,287,591.62	14,678,892.23
<b>CORPORATE NOTES/BONDS TOTAL</b>							2,470,240,000	2,494,969,576.75	2,720,727,361.42
				<b>Instrument: FHLMC</b>	<b>FEDERAL HOME LOAN MORTGAGE POOL</b>				
FHLMC GR 27-7196	31343H7H0	AAA	9.745	8.0000 M	8/1/2016	114.51	10,087	9,907.52	11,618.05
FHLMC GR 28-1743	31344K5C5	AAA	8.886	8.5000 M	11/1/2016	113.50	9,308	9,249.99	10,630.81
FHLMC GR 29-7925	313447YW8	AAA	9.127	8.5000 M	6/1/2017	113.51	15,468	15,337.67	17,666.37
FHLMC GR 30-6610	31345JKX4	AAA	8.981	8.0000 M	12/1/2018	114.51	4,181	4,131.32	4,815.30
FHLMC GR 30-6645	31345JL21	AAA	9.766	8.5000 M	2/1/2019	113.50	22,242	21,894.33	25,403.22
FHLMC GR 53-5060	31347STR6	AAA	6.551	8.5000 M	8/1/2017	113.51	24,339	24,667.22	27,798.77
FHLMC GR 55-5129	31290KVV6	AAA	0.025	12.0000 M	6/1/2020	100.00	9,526	9,525.85	9,621.10
FHLMC GR 55-5188	31290KXR5	AAA	7.008	8.5000 M	12/1/2018	113.51	13,368	13,368.35	15,268.44
<b>FEDERAL HOME LOAN MORTGAGE POOL TOTAL</b>							108,520	108,082.25	122,822.06
				<b>Instrument: FHLMC-G</b>	<b>FHLMC GOLD</b>				
FHLMC GOLD #A31402	31297LRX0	AAA	5.419	5.5000 M	2/1/2035	108.83	5,473,340	5,494,515.51	5,981,448.34
FHLMC GOLD 15YR #B14204	31296U51	AAA	4.513	4.5000 M	5/1/2019	106.63	3,957,624	3,956,915.81	4,234,973.86
FHLMC 10/20 #H09112	3128UNDR0	AAA	5.989	5.5000 M	11/1/2037	107.60	59,728,581	58,473,201.60	64,541,709.00
FHLMC GOLD # C00210	31292GGT7	AAA	7.578	8.0000 M	1/1/2023	115.05	536,405	542,736.37	620,720.13
FHLMC GOLD # G00198	31283GGF8	AAA	7.205	8.0000 M	1/1/2024	115.05	345,347	352,602.22	399,631.07
FHLMC GOLD #A01179	31295WJY5	AAA	7.238	8.0000 M	12/1/2019	114.85	43,689	43,873.52	50,468.80
FHLMC GOLD #A11732	31296K4R1	AAA	5.381	5.0000 M	8/1/2033	107.70	11,611,578	11,403,260.21	12,554,515.83
FHLMC GOLD #A11756	31296K5R0	AAA	4.848	5.0000 M	8/1/2033	107.70	8,995,332	9,068,065.93	9,725,812.38
FHLMC GOLD #A11952	31296LEZ0	AAA	4.756	5.0000 M	8/1/2033	107.70	10,934,036	11,068,138.93	11,821,952.29
FHLMC GOLD #A13227	31296MSQ3	AAA	5.172	5.0000 M	9/1/2033	107.70	17,018,657	16,896,953.39	18,400,685.78
FHLMC GOLD #A13315	31296MVG1	AAA	5.085	5.0000 M	9/1/2033	107.70	9,840,521	9,809,208.90	10,639,637.09
FHLMC GOLD #A13562	31296M5X3	AAA	5.172	5.0000 M	9/1/2033	107.70	7,476,541	7,420,832.15	8,083,685.81
FHLMC GOLD #A13802	31296NGK7	AAA	5.153	5.0000 M	9/1/2033	107.70	15,358,485	15,255,391.33	16,605,696.05
FHLMC GOLD #A14276	31296NXD4	AAA	5.339	5.5000 M	10/1/2033	109.10	13,162,058	13,250,685.45	14,420,263.06
FHLMC GOLD #A15228	31296PYZ9	AAA	5.796	5.0000 M	10/1/2033	107.70	19,409,156	18,663,644.90	20,985,309.13
FHLMC GOLD #A16641	31296RLW6	AAA	4.882	5.5000 M	12/1/2033	109.10	4,844,117	4,923,920.45	5,307,182.56
FHLMC GOLD #A16855	31296RTL2	AAA	5.317	5.5000 M	12/1/2033	109.10	4,628,109	4,658,034.98	5,070,525.11



# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #A17666	31296SQT6	AAA	5.093	5.5000 M	1/1/2034	109.10	6,527,080	6,612,750.59	7,151,025.01
FHLMC GOLD #A24899	31297CNQ9	AAA	5.211	6.0000 M	7/1/2034	111.18	3,733,911	3,831,147.93	4,169,994.68
FHLMC GOLD #A26688	31297END4	AAA	5.407	6.0000 M	9/1/2034	111.18	2,965,124	3,021,254.44	3,311,420.48
FHLMC GOLD #A46033	3128K6V23	AAA	5.452	6.0000 M	7/1/2035	111.00	5,488,937	5,586,597.14	6,120,274.39
FHLMC GOLD #A94193	312942US2		3.906	4.0000 M	10/1/2040	105.03	19,440,393	19,512,009.63	20,483,434.63
FHLMC GOLD #A94389	3129422W4		4.235	4.0000 M	10/1/2040	105.03	10,865,115	10,734,151.30	11,448,065.09
FHLMC GOLD #A94694	312943GB3		4.031	4.0000 M	11/1/2040	105.03	57,414,525	57,420,073.68	60,495,005.41
FHLMC GOLD #A94696	312943GD9		3.985	4.0000 M	11/1/2040	105.03	8,797,338	8,802,140.11	9,269,344.67
FHLMC GOLD #A94807	312943KU6		4.234	4.0000 M	11/1/2040	105.03	12,064,346	11,919,304.90	12,711,638.70
FHLMC GOLD #A95129	312943VW0		3.993	4.0000 M	11/1/2040	105.03	15,588,737	15,592,974.86	16,425,124.99
FHLMC GOLD #A95645	312944HW4		4.355	4.0000 M	12/1/2040	105.03	55,344,115	54,324,750.31	58,313,510.74
FHLMC GOLD #A96639	312945LU0		3.944	4.5000 M	12/1/2040	106.19	9,955,820	10,189,084.90	10,608,921.46
FHLMC GOLD #A96870	312945T32		4.520	3.5000 M	2/1/2041	102.80	52,290,286	48,791,114.22	53,905,358.98
FHLMC GOLD #A96982	312945XK9		3.951	4.5000 M	2/1/2041	106.40	10,129,233	10,365,898.43	10,815,387.53
FHLMC GOLD #A97047	312945ZL5		3.869	4.5000 M	2/1/2041	106.40	124,100,444	127,350,819.06	132,507,007.54
FHLMC GOLD #C00290	31292GKB1	AAA	8.486	6.5000 M	1/1/2024	112.00	1,261,011	1,186,564.88	1,419,099.22
FHLMC GOLD #C00425	31292GPJ9	AAA	7.367	7.5000 M	10/1/2025	114.90	684,415	689,210.45	790,683.65
FHLMC GOLD #C00428	31292GPM2	AAA	7.337	7.5000 M	11/1/2025	114.90	457,684	461,349.02	528,748.57
FHLMC GOLD #C00438	31292GPX8	AAA	7.072	7.0000 M	12/1/2025	112.80	562,029	561,642.66	637,225.11
FHLMC GOLD #C00742	31292GZF6	AAA	7.208	6.5000 M	4/1/2029	113.05	485,067	462,609.40	550,980.66
FHLMC GOLD #C00760	31292GZZ2	AAA	7.289	6.5000 M	5/1/2029	113.05	1,113,423	1,055,146.91	1,264,721.77
FHLMC GOLD #C00785	31292G2S4	AAA	7.279	6.5000 M	6/1/2029	113.05	569,122	539,631.10	646,458.14
FHLMC GOLD #C00835	31292G4U7	AAA	7.028	6.5000 M	7/1/2029	113.05	1,755,838	1,694,759.53	1,994,432.99
FHLMC GOLD #C00896	31292G7H3	AAA	7.585	7.5000 M	12/1/2029	112.63	474,084	472,886.93	536,928.00
FHLMC GOLD #C00910	31292HAK0	AAA	7.703	7.5000 M	1/1/2030	112.66	257,890	255,323.21	292,138.07
FHLMC GOLD #C01271	31292HMU5	AAA	6.454	6.5000 M	12/1/2031	112.53	681,883	685,276.66	770,995.73
FHLMC GOLD #C01277	31292HM27	AAA	6.427	7.0000 M	11/1/2031	112.60	665,067	680,546.55	752,731.58
FHLMC GOLD #C01598	31292HX33	AAA	5.279	5.0000 M	8/1/2033	107.70	9,119,350	9,000,086.45	9,859,902.17
FHLMC GOLD #C01622	31292HYT5	AAA	5.213	5.0000 M	9/1/2033	107.70	11,613,115	11,501,429.08	12,556,177.57
FHLMC GOLD #C01623	31292HYU2	AAA	5.727	5.5000 M	9/1/2033	109.10	5,913,370	5,858,545.08	6,478,648.64
FHLMC GOLD #C01674	31292H2F0	AAA	5.400	5.5000 M	11/1/2033	109.10	12,060,575	12,120,181.88	13,213,485.71
FHLMC GOLD #C03601	31292LAA3		4.512	3.5000 M	1/1/2041	102.78	26,614,029	24,973,533.04	27,430,458.72
FHLMC GOLD #C19467	31293FQU4	AAA	6.342	6.5000 M	12/1/2028	113.05	351,638	355,017.63	399,438.29
FHLMC GOLD #C22347	31293KTC0	AAA	6.236	6.0000 M	2/1/2029	111.43	714,328	705,623.98	799,575.71
FHLMC GOLD #C23918	31293MK76	AAA	6.556	6.5000 M	3/1/2029	113.05	460,905	460,603.17	523,535.28

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #C25795	31293PNL5	AAA	6.556	6.5000 M	4/1/2029	113.05	449,845	449,551.45	510,972.60
FHLMC GOLD #C28188	31293SCZ0	AAA	7.231	6.5000 M	6/1/2029	113.05	239,896	228,170.73	272,494.67
FHLMC GOLD #C29186	31293TF36	AAA	7.052	6.5000 M	7/1/2029	113.05	512,674	494,355.21	582,339.63
FHLMC GOLD #C29188	31293TF51	AAA	7.462	6.5000 M	5/1/2029	113.05	279,946	262,447.21	317,987.39
FHLMC GOLD #C29245	31293THW0	AAA	7.457	6.5000 M	7/1/2029	113.05	275,969	258,148.84	313,469.24
FHLMC GOLD #C29249	31293TH26	AAA	7.157	6.0000 M	7/1/2029	111.43	301,248	274,899.25	337,199.00
FHLMC GOLD #C29986	31293UCX0	AAA	7.138	6.5000 M	8/1/2029	113.05	316,845	303,026.05	359,899.72
FHLMC GOLD #C30083	31293VCU4	AAA	7.138	6.5000 M	8/1/2029	113.05	392,281	375,357.14	445,587.04
FHLMC GOLD #C30265	31293VJJ2	AAA	7.335	6.5000 M	8/1/2029	113.05	90,381	85,098.77	102,662.79
FHLMC GOLD #C35366	31294B6B6	AAA	7.703	7.5000 M	1/1/2030	112.63	176,920	175,155.49	200,372.79
FHLMC GOLD #C64130	31287PST1	AAA	6.424	6.5000 M	2/1/2032	112.55	1,026,298	1,034,154.16	1,160,606.19
FHLMC GOLD #C70138	31287XEK8	AAA	4.657	6.5000 M	8/1/2032	112.55	2,489,612	2,555,687.26	2,815,418.64
FHLMC GOLD #C80343	31335GLY9	AAA	7.387	7.0000 M	9/1/2025	112.80	376,300	371,463.56	426,646.34
FHLMC GOLD #C80349	31335GL60	AAA	7.393	7.5000 M	10/1/2025	114.90	506,842	509,924.04	585,538.87
FHLMC GOLD #D64823	3128F4LC3	AAA	7.386	7.0000 M	10/1/2025	112.80	153,754	151,788.21	174,325.20
FHLMC GOLD #D67588	3128F7ND2	AAA	7.015	7.0000 M	1/1/2026	112.80	251,061	251,433.34	284,651.20
FHLMC GOLD #E69095	31280QC89	AAA	3.737	6.5000 M	2/1/2013	107.94	19,599	19,611.29	21,260.62
FHLMC GOLD #G00474	31283GQ34	AAA	7.110	9.0000 M	4/1/2025	113.76	409,575	421,092.73	469,012.60
FHLMC GOLD #G00487	31283GRG4	AAA	6.427	7.0000 M	6/1/2026	112.84	323,130	327,498.22	366,514.92
FHLMC GOLD #G00853	31283G5N3	AAA	6.478	7.0000 M	1/1/2028	112.84	910,651	923,011.07	1,032,918.50
FHLMC GOLD #G00920	31283HAV7	AAA	6.392	7.0000 M	5/1/2028	112.80	291,090	294,395.74	330,041.76
FHLMC GOLD #G00921	31283HAW5	AAA	6.644	7.5000 M	4/1/2028	114.90	394,258	399,441.84	455,458.23
FHLMC GOLD #G00983	31283HCU7	AAA	6.552	6.5000 M	11/1/2028	113.05	328,713	328,530.32	373,396.72
FHLMC GOLD #G01309	31283HN27	AAA	6.410	7.0000 M	8/1/2031	112.60	212,572	217,632.38	240,591.26
FHLMC GOLD #G01477	31283HUA1	AAA	5.623	6.0000 M	12/1/2032	111.41	1,768,160	1,798,498.83	1,978,801.45
FHLMC GOLD #G01534	31283HV36	AAA	5.753	6.0000 M	4/1/2033	111.39	2,632,752	2,661,600.45	2,945,680.96
FHLMC GOLD #G01823	3128LXAY6	AAA	5.461	6.0000 M	5/1/2035	111.18	4,621,798	4,702,472.09	5,161,578.26
FHLMC GOLD #G01886	3128LXCX6	AAA	5.674	4.5000 M	8/1/2035	106.12	7,850,580	7,355,363.00	8,360,082.32
FHLMC GOLD #G01890	3128LXC32	AAA	5.504	4.5000 M	10/1/2035	106.12	7,113,521	6,723,344.07	7,575,188.74
FHLMC GOLD #G02086	3128LXJ76	AAA	5.702	5.0000 M	2/1/2036	107.72	43,015,983	41,530,260.42	46,516,910.98
FHLMC GOLD #G02178	3128LXM31	AAA	5.896	4.5000 M	3/1/2036	106.12	9,782,493	9,037,795.62	10,417,376.86
FHLMC GOLD #G02231	3128LXPQ7	AAA	5.943	4.5000 M	6/1/2036	106.12	9,625,386	8,866,640.48	10,250,073.89
FHLMC GOLD #G08003	3128MJAD2	AAA	5.152	6.0000 M	7/1/2034	111.18	9,106,312	9,324,096.14	10,169,837.62
FHLMC GOLD #G08006	3128MJAG5	AAA	5.034	6.0000 M	8/1/2034	111.18	9,126,959	9,346,098.60	10,192,896.18
FHLMC GOLD #G08122	3128MJD49	AAA	5.924	5.5000 M	4/1/2036	108.57	28,597,408	27,947,736.89	31,178,133.50

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #G10790	31283J2X8	AAA	6.350	6.5000 M	3/1/2013	107.94	74,448	74,498.97	80,758.91
FHLMC GOLD #GO1041	31283HEN1	AAA	7.162	6.0000 M	6/1/2029	111.43	744,927	684,659.20	833,826.38
FHLMC GOLD #N30126(RELO)	31281AD74	AAA	4.861	6.0000 M	8/1/2032	111.39	3,019,695	3,095,471.64	3,378,615.79
FHLMC GOLD #Q00055	3132GDBY7		4.474	3.5000 M	4/1/2041	102.80	31,412,103	29,404,254.35	32,382,318.19
FHLMC GOLD #Q02427	3132GFVU8		3.226	4.5000 M	8/1/2041	106.40	44,058,549	46,325,782.33	47,043,074.83
FHLMC GOLD 15YR #B11726	3129634K4	AAA	4.235	5.0000 M	1/1/2019	107.55	10,053,226	10,218,736.21	10,854,534.97
FHLMC GOLD 15YR #B11949	312964EW5	AAA	4.267	5.0000 M	1/1/2019	107.55	5,806,227	5,898,098.06	6,269,021.45
FHLMC GOLD 15YR #B15067	312967TY8	AAA	5.171	4.5000 M	6/1/2019	106.63	5,350,889	5,254,359.84	5,725,879.35
FHLMC GOLD 15YR #E76026	3128GAVT0	AAA	6.113	6.0000 M	4/1/2014	106.75	279,605	279,357.17	299,867.43
FHLMC GOLD 15YR #E94584	3128H2CV3	AAA	4.588	5.0000 M	2/1/2018	107.29	2,400,332	2,424,388.14	2,585,341.31
FHLMC GOLD 15YR #E96175	3128H32G5	AAA	4.080	4.5000 M	5/1/2018	106.50	3,339,171	3,373,651.86	3,568,571.92
FHLMC GOLD 15YR #E98671	3128H6T46	AAA	4.573	4.5000 M	8/1/2018	106.50	15,716,543	15,689,417.08	16,796,269.40
FHLMC GOLD 15YR #G10703	31283JX89	AAA	7.115	7.5000 M	7/1/2012	107.94	7,292	7,292.34	7,916.64
FHLMC GOLD 15YR #G10707	31283JYC9	AAA	6.891	7.0000 M	7/1/2012	107.94	33,169	33,170.81	35,994.29
FHLMC GOLD 15YR #G10710	31283JYF2	AAA	7.046	7.5000 M	7/1/2012	107.94	31,221	31,227.36	33,893.43
FHLMC GOLD 15YR #G13678	3128MCJX4	AAA	3.070	4.5000 M	12/1/2019	106.50	12,936,304	13,406,894.82	13,825,027.68
FHLMC GOLD 15YR #G13815	3128MCN84	AAA	3.391	4.5000 M	5/1/2025	105.94	73,712,726	76,012,860.06	78,368,421.62
FHLMC GOLD 15YR #G18002	3128MMAC7	AAA	5.018	5.0000 M	7/1/2019	107.55	5,866,860	5,865,245.49	6,334,487.85
FHLMC GOLD 15YR #J12020	3128PRG52	AAA	3.656	4.0000 M	4/1/2025	105.03	60,875,833	61,632,052.16	64,137,763.55
FHLMC GOLD 20YR #C90524	31335HSM6	AAA	6.351	6.5000 M	2/1/2022	111.22	1,626,493	1,637,580.24	1,817,811.39
FHLMC GOLD 20YR #C90945	3128P7BN2	AAA	5.483	5.0000 M	1/1/2026	108.22	11,202,593	10,991,824.84	12,169,675.86
<b>FHLMC GOLD TOTAL</b>							1,096,402,814	1,091,402,624.62	1,172,101,095.09
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA 10/20 POOL #256973	31371NMW2	AAA	5.830	6.5000 M	11/1/2037	109.89	7,489,678	7,565,732.02	8,270,976.06
FNMA 10/20 POOL #946051	31413HQC5	AAA	5.672	6.5000 M	9/1/2037	109.89	1,138,725	1,149,889.91	1,257,512.73
FNMA 10/20 POOL #952210	31413QKX5	AAA	5.683	6.5000 M	11/1/2037	109.89	4,316,755	4,358,824.96	4,767,064.15
FNMA 10/20 POOL #953251	31413RQC3	AAA	5.693	6.5000 M	10/1/2037	109.89	1,909,272	1,928,060.22	2,108,441.21
FNMA 10/20 POOL #955700	31413UGH6	AAA	5.894	6.5000 M	11/1/2037	109.89	7,076,806	7,147,595.56	7,815,034.92
FNMA 10/20 POOL #959357	31413YJA0	AAA	5.878	6.5000 M	11/1/2037	109.89	5,983,215	6,044,858.87	6,607,364.26
FNMA 20YR POOL # 253886	31371J6X7	AAA	6.383	6.5000 M	7/1/2021	111.23	423,530	424,839.87	473,378.22
FNMA 20YR POOL #254296	31371KNM9	AAA	6.383	6.5000 M	4/1/2022	111.26	1,438,813	1,443,869.55	1,608,645.91
FNMA 20YR POOL #254305	31371KNW7	AAA	6.055	6.5000 M	5/1/2022	111.26	1,966,349	1,994,920.81	2,198,450.03
FNMA 20YR POOL #254764	31371K5Z0	AAA	4.993	5.5000 M	6/1/2023	109.76	8,220,669	8,327,317.26	9,061,013.61
FNMA 20YR POOL #254800	31371K7M7	AAA	4.986	5.5000 M	7/1/2023	109.76	9,753,452	9,882,475.65	10,750,482.15

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA 20YR POOL #254831	31371LA82	AAA	4.633	5.0000 M	8/1/2023	109.44	5,751,311	5,820,992.82	6,318,025.46
FNMA 20YR POOL #255030	31371LHF9	AAA	4.960	5.5000 M	12/1/2023	109.76	4,109,890	4,173,207.78	4,530,017.09
FNMA 20YR POOL #255362	31371LTT6	AAA	5.171	6.0000 M	8/1/2024	110.47	6,730,123	6,872,557.39	7,468,619.62
FNMA 20YR POOL #255628	31371L4M8	AAA	4.795	5.5000 M	2/1/2025	109.70	6,315,011	6,423,234.65	6,956,384.51
FNMA 20YR POOL #255668	31371L6D6	AAA	4.830	5.5000 M	3/1/2025	109.32	6,553,492	6,659,912.06	7,194,445.36
FNMA 20YR POOL #255731	31371MA80	AAA	4.957	5.0000 M	6/1/2025	108.82	13,659,168	13,670,236.43	14,921,229.88
FNMA 20YR POOL #256086	31371MNB9	AAA	5.455	5.0000 M	12/1/2025	108.82	7,067,418	6,936,775.76	7,720,423.39
FNMA 20YR POOL #357700	31376KKM7	AAA	4.826	5.5000 M	1/1/2025	109.70	8,718,530	8,860,065.28	9,604,012.88
FNMA 20YR POOL #756581	31403SRA6	AAA	4.890	6.0000 M	11/1/2023	110.61	169,213	173,937.89	188,003.94
FNMA DWARF POOL #253884	31371J6V1	AAA	5.761	6.5000 M	8/1/2016	108.60	716,301	727,536.10	781,754.49
FNMA DWARF POOL #254510	31371KVB4	AAA	3.878	5.0000 M	11/1/2017	107.70	12,638,397	12,862,096.92	13,664,213.58
FNMA DWARF POOL #254991	31371LF87	AAA	4.644	5.5000 M	11/1/2018	108.83	6,179,739	6,279,757.54	6,753,610.12
FNMA DWARF POOL #323980	31374T2M0	AAA	6.148	6.0000 M	4/1/2014	107.38	390,023	389,101.84	420,772.17
FNMA DWARF POOL #357350	31376J5K1	AAA	4.673	5.5000 M	2/1/2018	108.83	2,204,677	2,239,478.15	2,409,410.92
FNMA DWARF POOL #357740	31376KLV6	AAA	4.855	5.5000 M	3/1/2020	108.77	4,883,593	4,957,004.31	5,334,414.10
FNMA DWARF POOL #420835	31379JPU4	AAA	6.236	6.0000 M	7/1/2013	107.25	136,820	136,553.95	147,426.63
FNMA DWARF POOL #429755	31379UMC2	AAA	6.180	6.0000 M	5/1/2013	107.25	139,320	139,149.11	150,120.51
FNMA DWARF POOL #431241	31379WBJ5	AAA	6.236	6.0000 M	7/1/2013	107.25	167,287	166,968.97	180,254.64
FNMA DWARF POOL #433207	31379YGQ0	AAA	6.236	6.0000 M	7/1/2013	107.25	200,335	199,977.49	215,865.18
FNMA DWARF POOL #437914	31380EN75	AAA	6.236	6.0000 M	8/1/2013	107.25	242,106	241,643.23	260,874.05
FNMA DWARF POOL #437946	31380EP73	AAA	6.178	6.0000 M	7/1/2013	107.25	202,435	202,147.20	218,127.77
FNMA DWARF POOL #535213	31384VSA1	AAA	6.025	7.0000 M	3/1/2015	108.57	364,013	367,714.33	397,328.30
FNMA DWARF POOL #545299	31385HX49	AAA	5.676	6.5000 M	11/1/2016	108.60	696,294	707,119.88	759,919.50
FNMA DWARF POOL #555249	31385WZN2	AAA	4.673	5.5000 M	2/1/2018	108.60	2,988,038	3,035,233.30	3,258,585.23
FNMA DWARF POOL #657369	31390VJN5	AAA	3.152	5.5000 M	9/1/2017	108.60	1,821,701	1,863,472.17	1,986,643.40
FNMA DWARF POOL #668818	31391KAT4	AAA	4.781	5.0000 M	11/1/2017	107.70	3,287,124	3,314,879.30	3,553,929.32
FNMA DWARF POOL #672338	31391N4X6	AAA	4.880	5.0000 M	12/1/2017	107.70	2,102,770	2,110,877.09	2,273,445.09
FNMA DWARF POOL #678432	31391VVZ3	AAA	4.739	5.0000 M	12/1/2017	107.70	2,457,634	2,471,093.16	2,657,111.95
FNMA DWARF POOL #707774	31401GJT2	AAA	2.602	4.5000 M	6/1/2018	106.99	15,491,962	16,137,241.93	16,633,564.77
FNMA DWARF POOL #712352	31401ML90	AAA	3.603	5.0000 M	6/1/2018	107.98	3,048,102	3,094,480.26	3,303,919.12
FNMA DWARF POOL #720692	31401WUR8	AAA	3.604	5.0000 M	6/1/2018	107.98	2,699,775	2,746,785.34	2,926,357.58
FNMA DWARF POOL #820408	31406UNZ7	AAA	4.856	5.5000 M	4/1/2020	108.77	3,644,376	3,699,361.80	3,980,800.23
FNMA DWARF POOL #AB2047	31416XHZ6		3.582	3.0000 M	1/1/2026	103.36	23,671,282	23,062,350.30	24,525,815.26
FNMA DWARF POOL #AD2331	31418PSV8	AAA	3.583	4.0000 M	3/1/2025	105.49	12,233,104	12,402,979.79	12,944,989.11
FNMA POOL # 125248	31365EBR3	AAA	6.686	7.0000 M	10/1/2023	114.37	617,714	623,969.91	710,083.34

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL # 266202	31371YU33	AAA	6.706	6.5000 M	1/1/2024	111.97	660,588	656,411.08	743,258.51
FNMA POOL # 268312	31372CAM0	AAA	6.801	6.5000 M	1/1/2024	111.95	326,369	323,365.60	367,137.82
FNMA POOL # 50965	313615TW6	AAA	6.711	6.5000 M	1/1/2024	111.95	1,540,966	1,530,790.89	1,733,458.85
FNMA POOL #190031	31368HA86	AAA	7.101	8.0000 M	12/1/2019	113.96	115,112	116,186.41	131,952.40
FNMA POOL #190101	31368HDE0	AAA	7.216	8.0000 M	1/1/2023	113.96	188,704	190,694.71	216,310.62
FNMA POOL #2440	31360CV90	AAA	8.875	14.7500 M	8/1/2012	115.54	474	473.99	553.42
FNMA POOL #2459	31360CWU2	AAA	9.084	8.5000 M	6/1/2015	114.45	1,287	1,286.55	1,481.51
FNMA POOL #252645	31371HTA6	AAA	7.498	6.5000 M	8/1/2029	113.70	733,060	699,697.03	837,423.39
FNMA POOL #252981	31371H6S2	AAA	7.054	7.5000 M	1/1/2030	115.29	266,063	269,587.34	308,414.32
FNMA POOL #253481	31371JRA4	AAA	7.865	8.0000 M	9/1/2030	113.95	648,949	653,193.86	743,810.42
FNMA POOL #254479	31371KUC3	AAA	4.738	6.5000 M	10/1/2032	113.21	1,361,852	1,397,235.35	1,549,088.39
FNMA POOL #254514	31371KVF5	AAA	5.748	5.5000 M	11/1/2032	109.41	3,706,941	3,665,458.31	4,072,680.00
FNMA POOL #254548	31371KWH0	AAA	5.694	5.5000 M	11/1/2032	109.41	9,942,353	9,849,326.22	10,923,298.24
FNMA POOL #254981	31371LFW4	AAA	5.298	6.0000 M	11/1/2033	111.41	3,508,036	3,580,895.27	3,925,913.69
FNMA POOL #255028	31371LHD4	AAA	5.458	5.5000 M	1/1/2034	109.46	6,963,417	6,971,094.70	7,654,002.21
FNMA POOL #255230	31371LPP8	AAA	5.608	5.0000 M	6/1/2034	108.05	8,163,449	7,907,050.39	8,854,539.29
FNMA POOL #28017	31361DDW6	AAA	8.775	8.5000 M	6/1/2016	114.45	4,351	4,335.93	5,010.15
FNMA POOL #313945	31374GWE3	AAA	6.101	6.5000 M	1/1/2028	112.41	1,883,120	1,929,540.72	2,126,939.63
FNMA POOL #323500	31374TKM0	AAA	7.839	7.0000 M	1/1/2029	115.95	470,986	447,138.08	548,860.59
FNMA POOL #357705	31376KKS4	AAA	5.366	5.5000 M	2/1/2035	109.44	15,234,701	15,305,866.32	16,742,073.09
FNMA POOL #408220	31378TPD1	AAA	6.433	6.0000 M	1/1/2028	111.46	329,109	321,850.79	368,483.98
FNMA POOL #433690	31379YXT5	AAA	6.205	6.0000 M	11/1/2028	111.43	575,199	568,737.13	643,808.76
FNMA POOL #440702	31380HRX7	AAA	6.205	6.0000 M	11/1/2028	111.43	1,062,106	1,050,333.24	1,188,794.00
FNMA POOL #481713	31382GDS3	AAA	6.237	6.0000 M	2/1/2029	111.43	2,247,831	2,220,655.02	2,515,930.25
FNMA POOL #487317	31382NK68	AAA	6.498	6.5000 M	4/1/2029	113.70	279,410	279,623.78	319,189.12
FNMA POOL #487367	31382NMQ2	AAA	6.527	6.5000 M	4/1/2029	113.70	209,333	209,138.95	239,135.40
FNMA POOL #490228	31382RSR5	AAA	6.497	6.5000 M	3/1/2029	113.70	543,700	544,107.38	621,104.85
FNMA POOL #490800	31382SGH8	AAA	7.516	6.5000 M	4/1/2029	113.70	579,304	552,695.10	661,777.43
FNMA POOL #493925	31382VVS0	AAA	6.498	6.5000 M	4/1/2029	113.70	512,392	512,792.57	585,340.04
FNMA POOL #493926	31382VVT8	AAA	6.516	6.5000 M	4/1/2029	113.70	276,903	276,819.14	316,325.30
FNMA POOL #494126	31382V4K7	AAA	6.516	6.5000 M	4/1/2029	113.70	576,521	576,350.16	658,597.91
FNMA POOL #494181	31382V6S8	AAA	6.530	6.5000 M	4/1/2029	113.70	426,334	425,884.87	487,029.29
FNMA POOL #494232	31382WA93	AAA	6.530	6.5000 M	4/1/2029	113.70	542,377	541,820.40	619,593.07
FNMA POOL #50930	313615ST4	AAA	6.778	7.0000 M	11/1/2023	114.37	876,155	882,964.22	1,007,169.47
FNMA POOL #50947	313615TC0	AAA	6.775	7.0000 M	12/1/2023	114.37	868,350	875,276.06	998,197.65

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #535041	31384VLW0	AAA	7.753	7.0000 M	12/1/2029	115.90	238,478	225,205.42	277,780.36
FNMA POOL #535116	31384VN99	AAA	7.053	7.5000 M	1/1/2030	115.29	671,464	680,204.89	778,347.17
FNMA POOL #535704	31384WDH0	AAA	5.179	5.5000 M	12/1/2030	109.41	2,881,397	2,896,769.16	3,165,857.73
FNMA POOL #545998	31385JRT7	AAA	5.490	6.0000 M	11/1/2032	111.36	5,658,929	5,765,883.61	6,330,021.33
FNMA POOL #555783	31385XM87	AAA	5.739	4.5000 M	10/1/2033	106.50	9,586,874	8,944,121.59	10,245,684.36
FNMA POOL #558684	31386BUH5	AAA	7.194	7.5000 M	1/1/2031	115.26	294,645	297,809.78	341,443.49
FNMA POOL #563868	31386HMR9	AAA	7.195	7.5000 M	1/1/2031	115.26	73,192	74,022.18	84,817.31
FNMA POOL #593826	31387TVT8	AAA	6.699	6.5000 M	8/1/2029	113.70	879,901	868,803.52	1,005,187.46
FNMA POOL #636697	31389VKJ5	AAA	6.562	6.0000 M	5/1/2032	111.36	1,267,753	1,201,225.77	1,418,096.34
FNMA POOL #655619	31390TK81	AAA	4.666	6.5000 M	8/1/2032	113.21	1,267,812	1,296,618.48	1,442,119.30
FNMA POOL #676661	31391TWW4	AAA	3.694	5.5000 M	1/1/2033	109.41	18,616,567	19,605,651.93	20,453,339.99
FNMA POOL #683040	31400BZD1	AAA	4.127	6.0000 M	2/1/2033	111.41	1,282,517	1,324,907.01	1,435,290.35
FNMA POOL #685522	31400ESK7	AAA	5.280	6.0000 M	10/1/2033	111.41	7,402,844	7,550,684.78	8,284,671.07
FNMA POOL #695206	31400RKT7	AAA	5.236	6.0000 M	3/1/2033	111.41	5,236,165	5,348,008.39	5,859,897.52
FNMA POOL #708935	31401HSY9	AAA	5.695	5.5000 M	6/1/2033	109.46	11,092,961	10,972,511.02	12,193,087.10
FNMA POOL #709592	31401JKD9	AAA	5.124	5.5000 M	5/1/2033	109.46	6,944,747	6,990,208.03	7,633,480.16
FNMA POOL #713975	31401PFQ2	AAA	5.556	5.5000 M	7/1/2033	109.46	7,894,888	7,872,818.52	8,677,850.05
FNMA POOL #725424	31402C4H2	AAA	5.182	5.5000 M	4/1/2034	109.46	22,819,493	23,025,993.54	25,082,578.09
FNMA POOL #734917	31402QPA3	AAA	5.353	5.0000 M	8/1/2033	108.04	7,607,105	7,471,695.69	8,250,716.67
FNMA POOL #735230	31402QY39	AAA	5.133	5.5000 M	2/1/2035	109.44	9,634,815	9,740,787.55	10,588,115.45
FNMA POOL #735503	31402RDG1	AAA	5.354	6.0000 M	4/1/2035	111.35	8,245,748	8,391,093.84	9,222,951.77
FNMA POOL #735578	31402RFT1	AAA	5.829	5.0000 M	6/1/2035	108.01	74,973,993	71,839,638.81	81,293,300.64
FNMA POOL #739713	31402VYJ3	AAA	5.246	6.0000 M	10/1/2033	111.41	2,999,546	3,062,751.31	3,356,852.40
FNMA POOL #740242	31402WLX4	AAA	5.234	5.5000 M	9/1/2033	109.46	11,265,934	11,356,859.21	12,383,214.22
FNMA POOL #741907	31402YGQ1	AAA	5.416	4.5000 M	10/1/2033	106.50	9,583,118	9,102,153.43	10,241,669.58
FNMA POOL #745418	31403DDX4	AAA	5.898	5.5000 M	4/1/2036	109.21	9,907,220	9,716,421.48	10,864,686.77
FNMA POOL #745754	31403DQF9	AAA	5.736	5.0000 M	9/1/2034	108.04	8,891,742	8,559,700.58	9,644,042.81
FNMA POOL #751558	31403K5T6	AAA	5.187	6.0000 M	11/1/2033	111.41	1,406,655	1,438,632.54	1,574,215.48
FNMA POOL #773358	31404NE77	AAA	5.749	4.5000 M	5/1/2034	106.52	6,104,264	5,689,600.41	6,525,030.74
FNMA POOL #773572	31404NMV5	AAA	5.249	4.5000 M	5/1/2034	106.52	5,400,706	5,175,671.55	5,772,977.03
FNMA POOL #783691	31405AUQ4	AAA	5.742	4.5000 M	6/1/2034	106.52	5,761,507	5,373,514.30	6,158,647.64
FNMA POOL #791281	31405KCS8	AAA	5.213	5.5000 M	9/1/2034	109.44	7,729,211	7,799,108.12	8,493,965.28
FNMA POOL #791403	31405KGL9	AAA	5.200	5.5000 M	10/1/2034	109.44	3,057,613	3,086,654.45	3,360,143.13
FNMA POOL #795056	31405PH94	AAA	5.200	5.5000 M	10/1/2034	109.44	5,583,266	5,636,315.95	6,135,692.64
FNMA POOL #810101	31406HAA5	AAA	5.605	5.5000 M	3/1/2035	109.21	5,203,149	5,178,112.70	5,705,998.68



# Monthly Market

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #827944	31407DZH1	AAA	5.130	5.5000 M	5/1/2035	109.21	12,853,959	12,989,790.30	14,096,208.70
FNMA POOL #832443	31407JZG0	AAA	6.012	5.0000 M	9/1/2035	108.01	20,859,613	19,758,917.19	22,617,799.89
FNMA POOL #834648	31407MHZ1	AAA	5.810	5.0000 M	8/1/2035	108.01	9,238,498	8,850,686.42	10,017,179.71
FNMA POOL #842755	31407WH89	AAA	5.986	5.0000 M	10/1/2035	108.01	18,927,404	17,951,534.13	20,522,732.13
FNMA POOL #844154	31407XZT1	AAA	5.792	5.5000 M	11/1/2035	109.21	8,919,921	8,792,365.19	9,781,971.62
FNMA POOL #844738	31407YPX1	AAA	5.840	5.5000 M	12/1/2035	109.21	10,922,655	10,739,735.05	11,978,256.33
FNMA POOL #889193	31410G3A9	AAA	3.769	5.5000 M	2/1/2035	109.46	50,005,364	52,590,677.27	54,964,562.41
FNMA POOL #889582	31410KJ39	AAA	5.609	5.0000 M	12/1/2036	108.01	24,249,649	23,488,321.76	26,293,571.13
FNMA POOL #960605	31414AU67	AAA	5.860	5.0000 M	8/1/2037	108.01	70,729,811	67,611,193.59	76,691,391.24
FNMA POOL #AB2275	31416XQ52		4.453	4.5000 M	2/1/2041	106.75	55,884,304	55,955,770.16	59,866,619.07
FNMA POOL #AB2426	31416XVU1		3.922	4.5000 M	3/1/2041	106.47	11,203,383	11,482,532.32	11,970,366.98
FNMA POOL #AE0548	31419ATE7		3.223	4.5000 M	11/1/2040	106.47	54,589,242	56,619,037.40	58,326,421.38
FNMA POOL #AE0949	31419BBT1		3.856	4.0000 M	2/1/2041	105.09	102,332,648	103,015,160.01	107,880,441.73
FNMA POOL #AE8749	31419KWK7		4.143	4.0000 M	12/1/2040	105.09	34,413,072	34,142,811.91	36,278,719.84
FNMA POOL #AE9093	31419LC76		3.819	4.0000 M	12/1/2040	105.09	48,726,847	49,126,548.22	51,368,491.49
FNMA POOL #AE9681	31419LXK4		4.141	4.0000 M	12/1/2040	105.09	70,455,408	69,923,307.60	74,275,030.43
FNMA POOL #AE9758	31419LZY2		3.982	4.0000 M	12/1/2040	105.09	41,029,880	41,025,668.34	43,254,246.98
FNMA POOL #AH4374	3138A52G6		3.831	4.0000 M	2/1/2041	105.21	49,801,792	50,192,241.54	52,559,981.24
FNMA POOL #AH5032	3138A6SW1		4.134	4.5000 M	3/1/2041	106.75	32,842,956	33,408,970.63	35,183,345.47
FNMA POOL #AH5583	3138A7FZ6		4.228	4.5000 M	2/1/2041	106.75	87,349,667	88,366,753.58	93,574,204.37
FNMA POOL #AH5939	3138A7S58		4.103	4.5000 M	2/1/2041	106.75	26,259,364	26,752,684.48	28,130,606.45
FNMA POOL #AH7071	3138A82D7		3.929	4.5000 M	4/1/2041	106.75	11,067,971	11,343,021.24	11,856,674.40
FNMA POOL #AI7214	3138AMAQ8		3.413	4.5000 M	7/1/2041	106.75	36,934,259	38,527,799.92	39,566,194.37
FNMA POOL #AI7802	3138AMU45		3.607	4.5000 M	7/1/2041	106.75	110,760,738	114,689,295.11	118,653,548.39
FNMA POOL #FN AI1098	3138AEGG2		3.248	4.5000 M	7/1/2041	106.75	22,538,334	23,690,708.38	24,144,415.99
FNMA POOL #MA0583	31417YUH8		4.106	4.0000 M	12/1/2040	105.09	61,348,176	61,004,087.76	64,674,065.11
FNMA POOL#AI5606	3138AKGQ6		3.924	4.0000 M	7/1/2041	105.21	38,702,529	38,843,682.44	40,846,003.91
<b>FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL</b>							1,688,055,810	1,693,820,417.15	1,816,640,365.67
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL # 377622	36204RPF9	AAA	7.077	7.0000 M	10/15/2025	118.27	531,908	531,496.46	632,168.62
GNMA POOL # 410297	36206FX23	AAA	7.320	7.5000 M	11/15/2025	113.28	209,851	211,946.78	239,026.27
GNMA POOL # 414637	36206LS26	AAA	7.077	7.0000 M	10/15/2025	118.27	202,546	202,386.42	240,724.05
GNMA POOL #196063	36217KWY0	AAA	9.553	8.5000 M	3/1/2017	114.19	16,184	15,944.31	18,595.59
GNMA POOL #221981	36218GRA6	AAA	9.724	9.0000 M	10/1/2017	114.19	171,254	169,453.86	196,840.54

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL #327203	36224FNU0	AAA	7.731	6.5000 M	2/1/2024	115.86	21,124	20,065.81	24,588.00
GNMA POOL #337519	36224S4C3	AAA	7.877	6.5000 M	9/1/2023	115.86	356,178	336,555.29	414,593.18
GNMA POOL #345139	36203CLU4	AAA	8.181	6.5000 M	12/1/2023	115.86	316,528	295,231.09	368,440.73
GNMA POOL #345605	36203C3N0	AAA	7.738	6.5000 M	3/1/2024	115.86	749,983	712,388.90	872,970.63
GNMA POOL #345921	36203DG61	AAA	8.179	6.5000 M	1/1/2024	115.86	479,515	447,053.04	558,159.13
GNMA POOL #345990	36203DKB5	AAA	7.866	6.5000 M	12/1/2023	115.86	443,253	419,067.98	515,949.71
GNMA POOL #346013	36203DK25	AAA	8.512	6.5000 M	1/1/2024	115.86	1,004,578	924,633.29	1,169,335.44
GNMA POOL #346691	36203EC48	AAA	8.520	7.5000 M	8/15/2023	114.00	125,092	120,667.10	143,384.17
GNMA POOL #346927	36203ELG1	AAA	7.872	6.5000 M	12/1/2023	115.86	539,518	510,545.43	628,003.01
GNMA POOL #347041	36203EP28	AAA	8.392	6.5000 M	1/1/2024	115.86	464,092	429,050.17	540,206.28
GNMA POOL #351410	36203KKX1	AAA	8.149	6.5000 M	1/1/2024	115.86	992,407	927,584.41	1,155,168.10
GNMA POOL #352113	36203LDS8	AAA	8.520	7.5000 M	8/15/2023	114.00	194,054	187,195.30	222,430.82
GNMA POOL #354587	36203N2U1	AAA	8.524	7.5000 M	5/15/2023	114.00	104,605	100,916.72	119,901.23
GNMA POOL #354610	36203N3T3	AAA	8.518	7.5000 M	7/15/2023	114.00	91,883	88,635.16	105,318.66
GNMA POOL #354687	36203N6Y9	AAA	7.736	6.5000 M	11/1/2023	115.86	167,640	159,288.93	195,133.97
GNMA POOL #354693	36203N7E2	AAA	8.109	7.0000 M	11/1/2023	118.32	409,268	392,538.73	486,617.07
GNMA POOL #354733	36203PBA0	AAA	8.510	6.5000 M	1/1/2024	115.86	422,111	388,475.15	491,339.72
GNMA POOL #354739	36203PBG7	AAA	8.507	6.5000 M	1/1/2024	115.86	1,190,392	1,095,614.18	1,385,624.63
GNMA POOL #354798	36203PDB6	AAA	7.452	7.0000 M	4/1/2024	117.98	892,428	878,428.87	1,058,128.30
GNMA POOL #354809	36203PDN0	AAA	7.842	6.5000 M	4/1/2024	115.86	518,106	489,376.90	603,068.57
GNMA POOL #366657	36204DJA8	AAA	8.183	6.5000 M	12/1/2023	115.86	830,678	774,670.37	966,915.18
GNMA POOL #366685	36204DJ67	AAA	8.415	6.5000 M	1/1/2024	115.86	187,170	172,936.69	217,866.61
GNMA POOL #366737	36204DLS6	AAA	8.208	6.5000 M	4/1/2024	115.86	1,460,335	1,359,463.37	1,699,810.97
GNMA POOL #366792	36204DNH8	AAA	8.127	6.5000 M	5/1/2024	115.86	448,723	418,952.96	522,307.04
GNMA POOL #371713	36204J3W4	AAA	7.729	6.5000 M	4/1/2024	115.86	441,767	419,451.74	514,210.51
GNMA POOL #376371	36204QCG3	AAA	7.241	7.0000 M	1/1/2024	118.32	1,161,374	1,153,087.14	1,380,866.04
GNMA POOL #376506	36204QGP9	AAA	7.789	6.5000 M	5/1/2024	115.86	530,364	502,055.92	617,336.90
GNMA POOL #376507	36204QGG7	AAA	8.171	6.5000 M	5/1/2024	115.86	121,418	113,126.00	141,329.09
GNMA POOL #379194	36204TGB4	AAA	8.177	6.5000 M	1/1/2024	115.86	647,491	604,596.50	753,670.49
GNMA POOL #385849	36205BTE2	AAA	8.467	7.5000 M	8/15/2024	113.26	29,116	28,091.19	33,158.93
GNMA POOL #412373	36206JCJ1	AAA	6.954	7.0000 M	11/15/2027	117.69	157,522	158,258.48	186,311.24
GNMA POOL #412383	36206JCU6	AAA	6.930	7.0000 M	12/15/2027	117.69	189,793	193,450.61	224,480.32
GNMA POOL #412389	36206JC28	AAA	6.798	7.0000 M	12/15/2027	117.69	200,310	202,869.10	236,918.74
GNMA POOL #413442	36206KHT1	AAA	7.495	7.5000 M	10/15/2025	113.28	595,499	597,315.45	678,290.95
GNMA POOL #413451	36206KH46	AAA	7.349	7.5000 M	10/15/2025	113.28	356,560	359,740.13	406,131.99



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL #414636	36206LSZ3	AAA	7.495	7.5000 M	10/15/2025	113.28	101,677	101,989.75	115,813.48
GNMA POOL #414675	36206LT82	AAA	7.349	7.5000 M	10/15/2025	113.28	110,715	111,707.21	126,107.44
GNMA POOL #416782	36206N6T7	AAA	7.265	7.5000 M	11/15/2025	113.28	377,675	382,268.27	430,183.38
GNMA POOL #461111	36208UGU5	AAA	6.798	7.0000 M	12/15/2027	117.69	152,370	154,309.43	180,217.43
GNMA POOL #462363	36208VTU9	AAA	6.954	7.0000 M	11/15/2027	117.69	124,763	125,346.14	147,564.83
GNMA POOL #462495	36208VXY6	AAA	6.748	7.0000 M	1/15/2028	117.69	534,715	541,747.56	632,398.87
GNMA POOL #462599	36208V3G8	AAA	6.252	6.5000 M	3/15/2028	115.50	548,146	555,878.30	636,050.22
GNMA POOL #477482	36209PM79	AAA	6.269	6.5000 M	10/15/2028	115.50	368,063	373,122.80	427,087.52
GNMA POOL #780047	36225ABQ2	AAA	7.682	9.0000 M	12/15/2017	114.20	241,421	245,277.63	277,515.84
GNMA POOL #780109	36225ADN7	AAA	7.692	12.5000 M	11/15/2015	114.46	167,291	167,709.14	193,221.71
GNMA POOL #780141	36225AEN6	AAA	8.000	10.0000 M	12/15/2020	114.40	346,938	356,068.93	399,791.45
GNMA POOL #780158	36225AE71	AAA	7.427	8.0000 M	11/15/2017	113.64	1,224,659	1,244,261.31	1,399,842.28
GNMA POOL #780421	36225APE4	AAA	6.870	7.5000 M	8/15/2026	114.04	180,492	184,345.78	206,962.92
GNMA POOL #780465	36225AQS2	AAA	6.943	7.0000 M	11/15/2026	117.65	783,225	787,665.78	926,056.61
GNMA POOL #780498	36225ART9	AAA	6.888	7.5000 M	1/15/2027	114.04	144,892	147,979.69	166,142.34
GNMA POOL #780587	36225AUL2	AAA	6.947	7.0000 M	6/15/2027	117.65	192,371	193,463.75	227,452.07
GNMA POOL# 423911	36206W3U7	AAA	7.559	8.0000 M	5/15/2026	113.82	244,682	250,023.37	280,120.91
GNMA POOL# 442138	36207UEK0	AAA	7.569	8.0000 M	11/15/2026	113.82	122,303	124,884.80	140,017.08
GNMA POOL# 447754	36208DMB8	AAA	6.843	7.5000 M	7/15/2027	114.01	93,824	96,073.88	107,551.67
GNMA POOL# 455273	36208MXA8	AAA	6.828	7.5000 M	8/15/2027	114.01	117,974	120,893.32	135,234.56
GNMA POOL# 455322	36208MYT6	AAA	6.859	7.5000 M	10/15/2027	114.01	147,655	151,182.77	169,258.87
GNMA POOL# 462481	36208VXJ9	AAA	6.622	7.0000 M	1/15/2028	117.69	665,568	676,627.89	787,209.25
GNMA POOL# 462738	36208WBF9	AAA	6.754	7.0000 M	5/15/2028	117.69	309,623	313,393.51	366,185.49
GNMA POOL# 464819	36208YK81	AAA	6.418	6.5000 M	9/15/2028	115.50	371,990	374,069.44	431,645.10
GNMA POOL# 464837	36208YLS6	AAA	6.764	7.0000 M	9/15/2028	117.69	182,538	184,717.47	215,884.38
GNMA POOL# 475562	36209MJF2	AAA	6.418	6.5000 M	9/15/2028	115.50	684,253	688,070.06	793,984.33
GNMA POOL# 780137	36225AEJ5	AAA	7.912	9.5000 M	5/15/2015	114.33	796,364	808,641.08	916,764.14
GNMA POOL# 780220	36225AG53	AAA	6.794	7.5000 M	8/15/2025	113.26	383,720	393,519.16	436,999.52
GNMA POOL# 780545	36225ATA8	AAA	6.833	7.5000 M	4/15/2027	114.01	489,640	502,376.08	561,279.56
GNMA POOL# 780601	36225AU24	AAA	6.604	7.0000 M	7/15/2027	117.65	432,319	439,903.80	511,158.27
GNMA POOL# 780798	36225A3F5	AAA	6.925	7.5000 M	12/15/2027	114.01	846,211	865,601.38	970,019.63
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL							29,460,693	28,775,725.41	34,281,042.57
				Instrument: GNMA II	GNMA II				
GNMA POOL #2699	36202C7L1	AAA	7.703	6.0000 M	1/20/2029	114.12	2,060,280	1,891,594.15	2,361,389.70

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: GNMA II	GNMA II				
GNMA POOL #3415	36202DYL9	AAA	5.257	5.5000 M	7/20/2033	112.73	6,725,676	6,781,041.47	7,612,613.58
GNMA POOL #3458	36202DZX2	AAA	5.024	5.0000 M	10/20/2033	111.21	12,575,524	12,566,118.30	14,037,260.53
GNMA POOL #3544	36202D5D9	AAA	5.799	5.5000 M	4/20/2034	112.46	6,227,476	6,147,733.48	7,031,650.73
<b>GNMA II TOTAL</b>							27,588,956	27,386,487.40	31,042,914.54
				Instrument: NONAGY	NON AGENCY MBS				
CMLTI 2007-10 1A1A	17313QAA6	NR	6.472	5.6534 M	9/25/2037	97.84	19,795,478	19,525,984.25	19,461,946.39
JPMMT 2006-S2 1A24	46628YAZ3	B3		5.0000 M	7/25/2036	86.38	12,283,071	11,586,672.04	10,661,296.32
WFMB 2007-14 1A1	949834AA3	NR		6.0000 M	10/25/2037	92.06	18,814,356	18,629,468.39	17,415,038.27
<b>NON AGENCY MBS TOTAL</b>							50,892,905	49,742,124.68	47,538,280.98
				Instrument: TS0	TREASURY ZERO STRIPS				
FDIC SSGN 2010-L1A A2	22087WAB5	AAA	0.403	0.0000 S	10/25/2012	99.67	20,000,000	19,733,844.14	19,934,400.00
FDIC SSGN 2010-L1A A3	22087WAC3	AAA	0.666	0.0000 S	10/25/2013	98.80	15,351,000	14,742,015.92	15,166,788.00
<b>TREASURY ZERO STRIPS TOTAL</b>							35,351,000	34,475,860.06	35,101,188.00
				Instrument: TSY	U S TREASURIES				
US TREASURY N/B	912810EG9	AAA	1.571	8.7500 S	8/15/2020	157.67	10,000,000	11,607,408.96	16,097,602.58
US TREASURY N/B	912810EM6	AAA	1.891	7.2500 S	8/15/2022	151.35	28,050,000	33,994,861.65	43,221,249.36
US TREASURY N/B	912810EP9	AAA	1.975	7.1250 S	2/15/2023	151.19	46,900,000	59,084,944.01	72,170,299.85
US TREASURY N/B	912810ES3	AAA	2.169	7.5000 S	11/15/2024	159.59	22,600,000	29,721,704.01	36,285,069.88
US TREASURY N/B	912810ET1	AAA	2.191	7.6250 S	2/15/2025	161.67	40,300,000	53,416,541.53	66,314,494.32
US TREASURY N/B	912810EY0	AAA	2.356	6.5000 S	11/15/2026	151.74	20,590,000	24,858,050.73	31,415,251.29
US TREASURY N/B	912810FB9	AAA	2.420	6.1250 S	11/15/2027	148.59	33,000,000	39,092,431.53	49,294,365.58
US TREASURY N/B	912810FE3	AAA	2.466	5.5000 S	8/15/2028	141.16	7,300,000	8,045,465.28	10,456,406.53
US TREASURY N/B	912810PX0	AAA	2.789	4.5000 S	5/15/2038	131.79	38,600,000	37,357,338.56	51,096,766.91
US TREASURY N/B	912810QB7	AAA	2.818	4.2500 S	5/15/2039	127.19	38,600,000	37,598,627.50	49,307,162.80
US TREASURY N/B	912810QC5	AAA	2.814	4.5000 S	8/15/2039	132.21	39,100,000	39,055,528.10	52,359,876.71
US TREASURY N/B	912810QK7		2.855	3.8750 S	8/15/2040	119.86	41,250,000	39,629,936.76	50,044,357.63
US TREASURY N/B	912810QL5		2.846	4.2500 S	11/15/2040	127.50	59,288,000	55,235,388.34	75,919,329.66
US TREASURY N/B	912810QQ4		2.846	4.3750 S	5/15/2041	130.30	11,500,000	11,460,795.72	15,049,233.94
US TREASURY N/B	912810QS0		2.865	3.7500 S	8/15/2041	117.59	15,450,000	17,412,773.94	18,386,649.51
US TREASURY N/B	912828KK5		0.081	1.3750 S	4/15/2012	100.37	40,000,000	40,139,466.67	40,265,613.11
US TREASURY N/B	912828KS8	AAA	0.645	2.6250 S	2/29/2016	108.12	20,950,000	20,601,971.47	22,836,342.02
US TREASURY N/B	912828KW9	AAA	0.720	3.2500 S	5/31/2016	110.97	4,800,000	4,790,100.93	5,340,151.32

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: TSY	U S TREASURIES				
US TREASURY N/B	912828KZ2	AAA	0.744	3.2500 S	6/30/2016	111.06	82,950,000	82,939,141.00	92,134,164.73
US TREASURY N/B	912828LC2	AAA	0.338	2.6250 S	7/31/2014	105.87	36,500,000	36,379,795.46	39,044,599.48
US TREASURY N/B	912828LK4	AAA	0.357	2.3750 S	8/31/2014	105.34	129,300,000	129,335,386.87	137,243,598.78
US TREASURY N/B	912828LM0	AAA	0.135	1.3750 S	9/15/2012	100.87	46,800,000	46,773,255.16	47,398,556.54
US TREASURY N/B	912828LP3	AAA	0.795	3.0000 S	9/30/2016	110.25	72,850,000	72,631,681.66	80,870,271.45
US TREASURY N/B	912828LQ1	AAA	0.352	2.3750 S	9/30/2014	105.52	70,120,000	69,896,596.63	74,415,890.29
US TREASURY N/B	912828LZ1	AAA	0.389	2.1250 S	11/30/2014	105.02	115,100,000	114,116,273.88	121,095,319.95
US TREASURY N/B	912828MJ6		0.163	0.8750 S	1/31/2012	100.06	37,400,000	37,420,210.21	37,558,639.01
US TREASURY N/B	912828NQ9		0.092	0.6250 S	7/31/2012	100.31	33,900,000	33,981,679.45	34,093,755.08
US TREASURY N/B	912828NT3		1.645	2.6250 S	8/15/2020	107.85	62,600,000	59,443,541.18	68,135,410.09
US TREASURY N/B	912828PC8		1.691	2.6250 S	11/15/2020	107.66	105,550,000	100,049,049.79	113,997,105.56
US TREASURY N/B	912828PJ3		0.584	1.3750 S	11/30/2015	103.05	6,580,000	6,446,192.25	6,788,863.57
US TREASURY N/B	912828PM6		0.585	2.1250 S	12/31/2015	106.08	55,408,000	55,374,844.63	58,777,824.74
US TREASURY N/B	912828PQ7		0.269	1.0000 S	1/15/2014	101.49	63,800,000	63,606,579.77	65,042,158.25
US TREASURY N/B	912828QA1		0.655	2.2500 S	3/31/2016	106.67	25,300,000	25,277,596.03	27,131,649.49
US TREASURY N/B	912828QJ2		0.636	2.1250 S	2/29/2016	106.11	5,900,000	5,886,243.04	6,302,560.72
US TREASURY N/B	912828RC6		1.834	2.1250 S	8/15/2021	102.56	12,500,000	12,583,449.15	12,920,081.18
US TREASURY N/B	912828RT9		1.325	1.3750 S	11/30/2018	100.33	10,000,000	9,977,428.83	10,044,921.86
US TREASURY N/B	912828RU6		0.812	0.8750 S	11/30/2016	100.30	30,650,000	30,654,893.79	30,766,011.08
US TREASURY N/B	912828RX0		0.839	0.8750 S	12/31/2016	100.17	20,100,000	20,014,308.60	20,136,423.52
US TREASURY N/B	912828RY8		1.347	1.3750 S	12/31/2018	100.19	20,100,000	19,946,007.81	20,140,065.81
<b>U S TREASURIES TOTAL</b>							1,561,686,000	1,595,837,490.88	1,809,898,094.18
<b>FIXED INCOME TOTAL</b>							8,554,764,770	8,618,826,549.73	9,318,520,273.63
<b>FIXED INCOME - Internal TOTAL</b>							<b>8,554,764,770</b>	<b>8,618,826,549.73</b>	<b>9,318,520,273.63</b>

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: FIDELITY PYRAMIS GLOBAL ADVISORS TRUST CO.				
Instrument: EXFI EXTERNAL MANAGED FI				
PYRAMIS - FIXED INCOME	IF-FIDELIT		245,937,574.38	
PYRAMIS - LIQUIDITY	IL-FIDELIT		8,001,981.53	
PYRAMIS-EQUITY	IE-FIDELIT		940,496.94	
EXTERNAL MANAGED FI TOTAL			254,880,052.85	
PYRAMIS GLOBAL ADVISORS TRUST CO. TOTAL			254,880,052.85	269,537,691.97

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: Emerging				
Portfolio: SALOMON STONE HARBOR INVESTMENT PARTNERS LP				
Instrument: EXFI EXTERNAL MANAGED FI				
STONE HARBOR - FIXED INCOME	IF-SALOMON		210,698,482.98	
STONE HARBOR - LIQUIDITY	IL-SALOMON		24,681,590.03	
STONE HARBOR-EQUITY	IE-SALOMON		4,442.99	
EXTERNAL MANAGED FI TOTAL			235,384,516.00	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL			235,384,516.00	237,322,107.84
Emerging TOTAL			490,264,568.85	506,859,799.81

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: High Yield				
Portfolio: OAKTREE OAKTREE CAPITAL MANAGEMENT				
Instrument: EXFI EXTERNAL MANAGED FI				
OAKTREE - FIXED INCOME	IF-OAKTREE		336,333,391.30	
OAKTREE - LIQUIDITY	IL-OAKTREE		17,657,832.78	
EXTERNAL MANAGED FI TOTAL			353,991,224.08	
OAKTREE CAPITAL MANAGEMENT TOTAL			353,991,224.08	361,739,007.00

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		398,278,994.31	
PIMCO - LIQUIDITY	IL-PIMCO		13,045,532.45	
EXTERNAL MANAGED FI TOTAL			411,324,526.76	
PACIFIC INVESTMENT COMPANY TOTAL			411,324,526.76	421,273,411.25
High Yield TOTAL			765,315,750.84	783,012,418.25
FIXED INCOME - External TOTAL			1,255,580,319.69	1,289,872,218.06
FIXED INCOME TOTAL			9,874,406,869.42	10,608,392,491.69

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: CALL CALL OPTION						
DMND JUN @ 35 CALL	DMND	DMND	6.36	-1,000	-306,994.76	-636,000.00
DMND JUN @ 40 CALL	DMND	DMND	3.90	-1,000	-306,994.04	-390,000.00
DMND JUN @ 45 CALL	DMND	DMND	3.00	-6,000	-3,257,157.11	-1,800,000.00
<b>CALL OPTION TOTAL</b>				-8,000	-3,871,145.91	-2,826,000.00
Instrument: COM COMMON STOCK						
ADOBE SYSTEMS INC.	00724F101	ADBE	28.27	880,000	29,808,588.23	24,877,599.98
AETNA INC.	00817Y108	AET	42.19	364,000	12,011,436.89	15,357,159.95
AFLAC INC	001055102	AFL	43.26	250,000	10,955,506.62	10,814,999.99
AIRMEDIA GROUP INC-ADR	009411109	AMCN	3.63	1,828,517	13,514,491.36	6,637,516.71
ALCOA INC.	013817101	AA	8.65	1,000,000	16,165,365.00	8,650,000.00
ALLERGAN INC.	018490102	AGN	87.74	120,000	7,322,829.70	10,528,799.95
ALPHA NATURAL RESOURCES INC	02076X102	ANR	20.43	900,000	30,421,659.00	18,386,999.98
AMAZON.COM INC	023135106	AMZN	173.10	10,000	766,745.50	1,731,000.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	15.29	175,000	2,667,631.50	2,675,750.00
AMGEN INC	031162100	AMGN	64.21	36,629	1,968,238.42	2,351,948.04
APPLE INC.	037833100	AAPL	405.00	274,000	47,385,842.94	110,969,999.97
AT&T INC	00206R102	T	30.24	1,375,000	41,783,655.69	41,579,999.97
BAKER HUGHES CORP	057224107	BHI	48.64	178,500	8,743,527.45	8,682,240.00
BANK OF AMERICA CORP.	060505104	BAC	5.56	1,000,000	21,845,826.50	5,559,999.98
BAXTER INTL	071813109	BAX	49.48	230,000	10,278,281.12	11,380,399.93
BE AEROSPACE INC.	073302101	BEAV	38.71	320,000	11,235,417.52	12,387,200.00
BEST BUY COMPANY INC	086516101	BBY	23.37	350,000	11,541,786.76	8,179,499.99
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	17.25	1,100,000	19,094,269.87	18,975,000.00
BRINKS COMPANY	109696104	BCO	26.88	375,000	9,516,948.47	10,080,000.00
CAMERON INTL CORP.	13342B105	CAM	49.19	155,250	5,893,333.31	7,636,747.49
CATERPILLAR INC.	149123101	CAT	90.60	52,000	3,189,162.78	4,711,199.99
CBRE GROUP INC	12504L109	CBG	15.22	700,000	13,764,888.67	10,653,999.99
CECO ENVIRONMENTAL CORP	125141101	CECE	5.65	1,025,000	9,569,855.93	5,791,250.00
CHEVRON CORP.	166764100	CVX	106.40	487,014	21,840,506.55	51,818,289.60
CHUBB CORP	171232101	CB	69.22	150,000	8,392,577.50	10,383,000.00
CISCO SYSTEMS	17275R102	CSCO	18.08	2,300,000	39,114,825.00	41,584,000.00
CITIGROUP INC.	172967424	C	26.31	710,000	50,325,620.17	18,680,099.98
COMCAST CP CL A SPL	20030N200	CMCSK	23.56	675,000	15,986,430.00	15,903,000.00

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: COM COMMON STOCK						
COMERICA INC.	200340107	CMA	25.80	228,000	8,516,471.80	5,882,400.00
CONOCOPHILLIPS	20825C104	COP	72.87	137,502	5,054,000.37	10,019,770.74
COOPER INDUSTRIES PLC	G24140108	CBE	54.15	185,000	8,366,486.50	10,017,750.00
CORNING INC	219350105	GLW	12.98	2,005,000	35,817,505.60	26,024,900.00
COVANTA HOLDING CORP.	22282E102	CVA	13.69	2,000,000	32,686,718.22	27,380,000.00
COVIDIEN PLC	G2554F113	COV	45.01	310,000	14,279,391.92	13,953,099.89
CROWN HOLDINGS INC	228368106	CCK	33.58	750,000	23,891,461.26	25,184,999.99
CVS/CAREMARK CORP	126650100	CVS	40.78	462,558	13,252,280.84	18,863,115.24
DANAHER CORP	235851102	DHR	47.04	275,000	13,785,351.98	12,936,000.00
DARDEN RESTAURANTS INC	237194105	DRI	45.58	416,100	18,858,931.58	18,965,837.94
DAVITA INC.	23918K108	DVA	75.81	112,000	7,581,713.22	8,490,720.00
DELTA AIR LINES INC	247361702	DAL	8.09	1,500,000	14,668,165.33	12,135,000.00
DIAMOND FOODS INC	252603105	DMND	32.27	800,000	25,113,998.99	25,815,999.83
DOW CHEMICAL CO	260543103	DOW	28.76	600,000	20,555,032.68	17,256,000.00
E I DUPONT DE NEM.	263534109	DD	45.78	70,000	3,350,908.00	3,204,600.00
EMERSON ELECTRIC CO	291011104	EMR	46.59	360,000	19,798,964.96	16,772,400.00
ENTRAVISION COMMUNIC	29382R107	EVC	1.56	2,600,000	6,061,666.44	4,056,000.00
EUROSEAS LTD	Y23592200	ESEA	2.35	1,150,000	6,411,652.59	2,702,500.00
EXELON CORP	30161N101	EXC	43.37	285,000	12,646,458.80	12,360,450.00
EXPEDIA INC	30212P303	EXPE	29.02	185,000	3,983,782.09	5,368,700.00
EXPRESS SCRIPTS	302182100	ESRX	44.69	330,000	11,518,810.07	14,747,699.99
EXXON MOBIL CORPORATION	30231G102	XOM	84.76	1,151,697	40,465,549.98	97,617,837.72
FEDERAL MOGUL CORP-CL A	313549404	FDML	14.75	575,000	10,300,820.65	8,481,250.00
FEDEX CORPORATION	31428X106	FDX	83.51	150,000	11,152,974.84	12,526,499.98
FLOWERVE CORP.	34354P105	FLS	99.32	95,000	9,195,219.70	9,435,400.00
FMC TECHNOLOGIES INC	30249U101	FTI	52.23	170,788	1,291,499.74	8,920,257.24
FORD MOTOR COMPANY	345370860	F	10.76	1,425,000	17,581,020.00	15,333,000.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	36.79	550,000	24,935,873.79	20,234,500.00
GAMESTOP CORP.	36467W109	GME	24.13	230,000	5,950,873.86	5,549,900.00
GENERAL ELECTRIC CO	369604103	GE	17.91	2,446,200	53,095,005.39	43,811,442.00
GILEAD SCIENCES INC.	375558103	GILD	40.93	175,200	6,215,672.09	7,170,936.00
GOLDMAN SACHS GROUP INC	38141G104	GS	90.43	125,000	17,778,818.04	11,303,749.98
GOODYEAR T & R	382550101	GT	14.17	950,000	11,566,831.55	13,461,499.83
HALLIBURTON COMPANY	406216101	HAL	34.51	309,800	8,130,841.53	10,691,198.00

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						
HANESBRANDS INC	410345102	HBI	21.86	250,000	5,545,813.61	5,465,000.00
HARTFORD FINL SERVICES	416515104	HIG	16.25	425,000	9,109,098.12	6,906,249.97
HASBRO INC	418056107	HAS	31.89	645,000	26,156,748.69	20,569,050.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	7.37	1,025,000	9,175,550.15	7,554,249.98
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	11.72	750,000	9,741,787.69	8,790,000.00
HEWLETT-PACKARD CO	428236103	HPQ	25.76	600,000	15,936,831.00	15,456,000.00
HOME DEPOT INC.	437076102	HD	42.04	150,000	4,944,976.87	6,305,999.98
HONEYWELL INTERNATIONAL INC	438516106	HON	54.35	350,000	15,515,028.88	19,022,500.00
INTUITIVE SURGICAL INC	46120E602	ISRG	463.01	13,500	4,642,241.03	6,250,634.97
JARDEN CORP	471109108	JAH	29.88	934,517	29,007,996.18	27,923,367.96
JONES LANG LASALLE I	48020Q107	JLL	61.26	120,000	8,229,609.74	7,351,199.99
JOY GLOBAL INC	481165108	JOY	74.97	115,000	8,717,494.90	8,621,550.00
JPMORGAN CHASE & CO.	46625H100	JPM	33.25	415,000	15,773,300.64	13,798,749.98
KEYCORP	493267108	KEY	7.69	990,000	7,301,389.14	7,613,100.00
KINDER MORGAN INC.	49456B101	KMI	32.17	208,000	5,684,304.16	6,691,360.00
KOHL'S CORP	500255104	KSS	49.35	155,000	6,662,260.00	7,649,250.00
KRAFT FOODS INC - A	50075N104	KFT	37.36	650,000	23,007,885.00	24,284,000.00
LAS VEGAS SANDS CORP	517834107	LVS	42.73	570,000	23,580,014.37	24,356,099.95
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	39.52	510,000	17,800,925.58	20,155,199.99
LIBERTY INTERACTIVE CORP	53071M104	LINTA	16.22	1,100,000	16,074,371.81	17,836,500.00
LIMITED BRANDS INC.	532716107	LTD	40.35	200,000	5,367,140.00	8,070,000.00
LINCOLN NATIONAL CORP	534187109	LNC	19.42	425,000	9,827,380.87	8,253,499.94
LOEWS CORP	540424108	L	37.65	210,000	7,981,548.39	7,906,499.98
M&T BANK CORPORATION	55261F104	MTB	76.34	130,000	10,707,063.38	9,924,200.00
MANPOWERGROUP	56418H100	MAN	35.75	210,000	7,700,694.37	7,507,500.00
MARATHON OIL CORP	565849106	MRO	29.27	270,000	6,704,151.66	7,902,900.00
MARATHON PETROLEUM CORP	56585A102	MPC	33.29	200,000	7,128,671.45	6,658,000.00
MASTERCARD INC-CLASS A	57636Q104	MA	372.82	36,000	8,205,322.36	13,421,519.97
MCKESSON CORP	58155Q103	MCK	77.91	144,500	9,965,459.57	11,257,994.99
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	55.90	125,000	5,152,229.67	6,987,499.96
MEDTRONIC INC	585055106	MDT	38.25	264,000	11,156,260.18	10,097,999.98
MERCK & CO INC	58933Y105	MRK	37.70	800,000	26,231,246.61	30,159,999.98
METLIFE INC	59156R108	MET	31.18	525,000	21,146,476.33	16,369,499.97
MICHAEL KORS HOLDINGS LTD	G60754101	KORS	27.25	33,700	674,000.00	918,325.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
MICROSOFT CORP.	594918104	MSFT	25.96	2,200,000	58,127,907.08	57,112,000.00
MONSTER WORLDWIDE INC	611742107	MWW	7.93	1,600,000	20,499,127.51	12,687,999.99
MORGAN STANLEY	617446448	MS	15.13	250,000	6,976,653.66	3,782,499.97
MURPHY OIL CORP	626717102	MUR	55.74	124,000	8,044,799.32	6,911,760.00
MYLAN INC	628530107	MYL	21.46	1,200,000	22,923,388.77	25,751,999.96
NATIONAL OILWELL VARCO INC	637071101	NOV	67.99	157,000	6,000,181.08	10,674,430.00
NEXTERA ENERGY INC	65339F101	NEE	60.88	185,000	10,651,275.29	11,262,799.99
NII HOLDINGS INC	62913F201	NIHD	21.30	575,000	20,390,881.75	12,247,500.00
NORDSTROM INC	655664100	JWN	49.71	150,000	6,797,233.82	7,456,500.00
NRG ENERGY INC.	629377508	NRG	18.12	326,000	7,548,776.08	5,907,119.95
NUANCE COMMUNICATIONS	67020Y100	NUAN	25.16	510,000	7,805,882.55	12,831,599.98
NYSE EURONEXT	629491101	NYX	26.10	300,000	7,949,490.00	7,830,000.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	8.41	575,000	5,819,027.51	4,835,750.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	12.24	1,725,000	42,358,342.07	21,105,374.91
OWENS-ILLINOIS INC	690768403	OI	19.38	320,000	10,187,799.64	6,201,599.99
PEPSICO INC.	713448108	PEP	66.35	506,000	31,191,094.80	33,573,099.91
PFIZER INC.	717081103	PFE	21.64	1,000,000	20,850,407.30	21,640,000.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	78.48	620,000	33,754,037.39	48,657,599.94
PPL CORPORATION	69351T106	PPL	29.42	300,000	8,653,497.38	8,826,000.00
PROCTER & GAMBLE CO	742718109	PG	66.71	609,204	30,872,209.25	40,639,998.82
PRUDENTIAL FINANCIAL INC	744320102	PRU	50.12	400,000	20,786,595.00	20,048,000.00
QUANTA SERVICES INC.	74762E102	PWR	21.54	450,000	9,654,320.90	9,692,999.99
RADIOSHACK CORP	750438103	RSH	9.71	650,000	9,089,316.48	6,311,499.99
RAILAMERICA INC	750753402	RA	14.89	550,000	6,706,169.40	8,189,499.99
RAYONIER INC.	754907103	RYN	44.63	275,000	11,643,053.82	12,273,249.97
REGAL ENTERTAINMENT GROUP	758766109	RGC	11.94	1,000,000	12,946,901.76	11,940,000.00
REINSURANCE GROUP OF	759351604	RGA	52.25	130,000	6,351,415.40	6,792,500.00
REPUBLIC SERVICES INC	760759100	RSG	27.55	375,000	11,083,815.00	10,331,250.00
ROVI CORP	779376102	ROVI	24.58	600,000	32,378,954.20	14,748,000.00
SANDISK CORP	80004C101	SNDK	49.21	520,000	24,669,381.54	25,589,199.98
SCHLUMBERGER	806857108	SLB	68.31	311,000	19,539,138.46	21,244,409.99
ST JUDE MED. INC.	790849103	STJ	34.30	220,000	8,428,698.45	7,545,999.97
STAPLES INC	855030102	SPLS	13.89	400,000	7,753,550.00	5,556,000.00
STEEL DYNAMICS INC	858119100	STLD	13.15	750,000	12,119,475.40	9,862,499.99

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCA LARGE-CAP CORE ANALYST (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES - Internal</b>						
<b>Market: Large Cap</b>						
<b>Portfolio: LCA      LARGE-CAP CORE ANALYST (F)</b>						
<b>Instrument: COM      COMMON STOCK</b>						
STRYKER CORP.	863667101	SYK	49.71	265,000	14,601,316.27	13,173,149.98
SUNTRUST BANKS INC.	867914103	STI	17.70	355,000	6,403,410.13	6,283,500.00
TARGET CORP	87612E106	TGT	51.22	240,000	13,052,296.50	12,292,800.00
TCF FINANCIAL CORP	872275102	TCB	10.32	518,000	7,493,745.86	5,345,760.00
TEXTRON INC.	883203101	TXT	18.49	365,000	4,819,169.21	6,748,849.98
THE BANK OF NEW YORK MELLON	064058100	BK	19.91	472,210	13,430,136.29	9,401,701.10
THERMO FISHER SCIENTIFIC	883556102	TMO	44.97	158,500	8,061,948.95	7,127,744.97
TRIPADVISOR INC	896945201	TRIP	25.21	185,000	4,484,905.41	4,663,850.00
UNITED TECHNOLOGIES	913017109	UTX	73.09	330,000	24,983,362.55	24,119,700.00
VALSPAR CORP	920355104	VAL	38.97	315,000	8,948,455.81	12,275,549.99
VISA INC-CLASS A	92826C839	V	101.53	460,000	34,028,267.25	46,703,799.99
VISTEON CORP	92839U206	VC	49.94	180,000	10,429,671.30	8,989,200.00
WAL MART STORES INC	931142103	WMT	59.76	83,500	2,946,376.30	4,989,960.00
WELLPOINT INC.	94973V107	WLP	66.25	211,000	12,513,091.77	13,978,749.93
WELLS FARGO COMPANY	949746101	WFC	27.56	530,217	18,855,379.63	14,612,780.50
WESTERN UNION CO.	959802109	WU	18.26	875,000	15,034,043.03	15,977,500.00
XCEL ENERGY INC	98389B100	XEL	27.64	175,000	4,548,004.56	4,836,999.97
<b>COMMON STOCK TOTAL</b>				79,266,603	2,164,707,654.13	2,203,260,958.09
<b>Instrument: REIT      REAL ESTATE INVESTMENT TRUST</b>						
ALEXANDRIA REAL ESTATE	015271109	ARE	68.97	120,000	8,246,579.20	8,276,400.00
DIGITAL REALTY TRUST INC	253868103	DLR	66.67	280,000	14,464,704.97	18,667,599.99
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	24.22	400,000	9,147,453.86	9,688,000.00
HOST HOTELS & RESORTS INC	44107P104	HST	14.77	600,000	8,518,298.25	8,861,999.99
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				1,400,000	40,377,036.28	45,493,999.98
<b>LARGE-CAP CORE ANALYST (F) TOTAL</b>				80,658,603	2,201,213,544.50	2,245,928,958.07

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	81.73	645,450	36,255,688.65	52,752,628.50
ABBOTT LABORATORIES	002824100	ABT	56.23	1,411,950	45,468,589.13	79,393,948.50
ACCENTURE PLC	G1151C101	ACN	53.23	586,500	24,165,928.22	31,219,394.99
ACE LTD	H0023R105	ACE	70.12	306,500	16,297,647.10	21,491,780.00
ADOBE SYSTEMS INC.	00724F101	ADBE	28.27	458,300	10,170,424.19	12,956,141.00
AETNA INC.	00817Y108	AET	42.19	344,700	4,116,506.17	14,542,893.00
AFLAC INC	001055102	AFL	43.26	424,900	12,929,329.59	18,381,174.00
AIR PROD. & CHEM.	009158106	APD	85.19	192,450	18,975,627.74	16,394,815.50
ALCOA INC.	013817101	AA	8.65	966,350	25,253,487.18	8,358,927.49
ALLERGAN INC.	018490102	AGN	87.74	276,800	13,740,124.80	24,286,432.00
ALLSTATE CORP	020002101	ALL	27.41	475,050	16,971,868.77	13,021,120.50
ALTRIA GROUP INC	02209S103	MO	29.65	1,901,650	15,695,970.67	56,383,922.50
AMAZON.COM INC	023135106	AMZN	173.10	330,150	24,332,756.76	57,148,964.99
AMERICAN ELECTRIC POWER	025537101	AEP	41.31	437,650	12,513,332.57	18,079,321.50
AMERICAN EXPRESS CO.	025816109	AXP	47.17	954,450	31,194,395.01	45,021,406.49
AMERICAN INTL GROUP	026874784	AIG	23.20	401,450	11,512,140.78	9,313,640.00
AMERICAN TOWER CORP	03027X100	AMT	60.01	360,150	11,470,813.51	21,612,601.50
AMGEN INC	031162100	AMGN	64.21	730,023	25,704,387.08	46,874,776.83
ANADARKO PETROLEUM CORP	032511107	APC	76.33	451,900	12,327,439.80	34,493,527.00
APACHE CORP.	037411105	APA	90.58	348,300	15,960,431.70	31,549,013.99
APPLE INC.	037833100	AAPL	405.00	840,000	26,314,230.57	340,199,999.99
APPLIED MATERIALS INC.	038222105	AMAT	10.71	1,197,450	23,723,602.04	12,824,689.50
ARCHER DANIELS MIDLAND CO	039483102	ADM	28.60	613,850	23,811,336.35	17,556,110.00
AT&T INC	00206R102	T	30.24	5,379,600	156,493,897.62	162,679,104.00
AUTOMATIC DATA PROC.	053015103	ADP	54.01	453,900	14,642,841.91	24,515,139.00
BAKER HUGHES CORP	057224107	BHI	48.64	394,850	15,118,072.29	19,205,503.98
BANK OF AMERICA CORP.	060505104	BAC	5.56	9,204,700	236,365,368.16	51,178,132.00
BAXTER INTL	071813109	BAX	49.48	518,100	14,334,768.08	25,635,588.00
BB&T CORPORATION	054937107	BBT	25.17	632,700	20,319,026.01	15,925,059.00
BECTON DICKINSON & COMPANY	075887109	BDX	74.72	198,850	6,999,722.30	14,858,072.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	76.30	1,590,150	130,168,247.86	121,328,445.00
BIOGEN IDEC INC	09062X103	BIIB	110.05	219,450	10,192,954.90	24,150,472.50
BLACKROCK INC	09247X101	BLK	178.24	77,750	15,001,724.81	13,858,159.98
BOEING CO	097023105	BA	73.35	670,700	29,396,853.66	49,195,844.99

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						
BRISTOL-MYERS SQUIBB	110122108	BMJ	35.24	1,549,750	44,308,278.01	54,613,190.00
BROADCOM CORP	111320107	BRCM	29.36	486,900	12,643,606.52	14,295,383.99
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.29	417,000	24,268,838.47	17,634,930.00
CARDINAL HEALTH INC.	14149Y108	CAH	40.61	318,500	10,889,494.57	12,934,285.00
CARNIVAL CORP	143658300	CCL	32.64	387,400	19,110,442.00	12,644,736.00
CATERPILLAR INC.	149123101	CAT	90.60	585,600	20,076,759.07	53,055,359.98
CBS CORP. CL. B	124857202	CBS	27.14	607,450	16,285,054.16	16,486,193.00
CELGENE CORP	151020104	CELG	67.60	420,400	14,412,408.57	28,419,039.99
CENTURYLINK INC	156700106	CTL	37.20	555,600	21,752,095.73	20,668,319.99
CHESAPEAKE ENERGY CORP	165167107	CHK	22.29	597,500	35,923,561.33	13,318,274.99
CHEVRON CORP.	166764100	CVX	106.40	1,826,050	70,035,844.02	194,291,720.00
CHUBB CORP	171232101	CB	69.22	265,750	8,418,519.02	18,395,215.00
CISCO SYSTEMS	17275R102	CSCO	18.08	4,996,400	103,656,487.19	90,334,912.00
CITIGROUP INC.	172967424	C	26.31	2,639,850	213,737,397.35	69,454,453.49
CME GROUP INC	12572Q105	CME	243.67	61,050	22,278,597.50	14,876,053.49
COACH INC	189754104	COH	61.04	266,750	15,648,622.00	16,282,420.00
COCA COLA CO.	191216100	KO	69.97	1,794,650	83,436,530.22	125,571,660.50
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.31	276,300	14,532,501.16	17,768,852.99
COLGATE PALMOLIVE	194162103	CL	92.39	444,250	17,653,621.04	41,044,257.50
COMCAST CORP - CL A	20030N101	CMCSA	23.71	2,505,200	50,213,231.96	59,398,292.00
CONOCOPHILLIPS	20825C104	COP	72.87	1,208,700	29,982,596.11	88,077,969.00
CORNING INC	219350105	GLW	12.98	1,426,100	21,609,909.42	18,510,778.00
COSTCO WHOLESALE CORP.	22160K105	COST	83.32	396,750	15,415,443.62	33,057,210.00
COVIDIEN PLC	G2554F113	COV	45.01	450,300	18,880,628.70	20,268,003.00
CSX CORP.	126408103	CSX	21.06	1,001,850	20,747,512.02	21,098,961.00
CUMMINS INC.	231021106	CMI	88.02	178,300	17,251,737.44	15,693,966.00
CVS/CAREMARK CORP	126650100	CVS	40.78	1,231,650	18,962,865.86	50,226,687.00
DANAHER CORP	235851102	DHR	47.04	498,850	9,836,120.00	23,465,903.99
DEERE & CO.	244199105	DE	77.35	381,200	10,339,820.44	29,485,820.00
DELL INC	24702R101	DELL	14.63	1,488,750	37,835,910.00	21,780,412.50
DEVON ENERGY CORPORATION	25179M103	DVN	62.00	384,200	11,270,236.67	23,820,400.00
DIRECTV	25490A101	DTV	42.76	642,300	12,105,541.97	27,464,748.00
DISNEY (WALT) CO.	254687106	DIS	37.50	1,717,000	46,586,466.49	64,387,499.99
DOMINION RESOURCES INC-VA	25746U109	D	53.08	523,000	16,761,504.70	27,760,840.00

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						
DOW CHEMICAL CO	260543103	DOW	28.76	1,067,950	33,700,072.47	30,714,241.99
DUKE ENERGY CORPORATION	26441C105	DUK	22.00	1,209,450	18,318,091.39	26,607,899.99
E I DUPONT DE NEM.	263534109	DD	45.78	843,700	40,472,585.39	38,624,585.98
EBAY INC	278642103	EBAY	30.33	1,046,900	29,693,383.12	31,752,477.00
ELI LILLY & COMPANY	532457108	LLY	41.56	928,550	45,463,817.49	38,590,538.00
EMC CORP	268648102	EMC	21.54	1,869,150	26,265,639.15	40,261,491.00
EMERSON ELECTRIC CO	291011104	EMR	46.59	682,850	17,423,682.99	31,813,981.50
EOG RESOURCES INC	26875P101	EOG	98.51	243,800	15,656,430.48	24,016,737.99
ESTEE LAUDER CO.	518439104	EL	112.32	102,500	10,337,535.00	11,512,800.00
EXELON CORP	30161N101	EXC	43.37	601,800	19,309,487.27	26,100,066.00
EXPRESS SCRIPTS	302182100	ESRX	44.69	443,500	15,117,681.04	19,820,015.00
EXXON MOBIL CORPORATION	30231G102	XOM	84.76	4,474,750	128,640,328.21	379,279,809.99
FEDEX CORPORATION	31428X106	FDX	83.51	286,800	15,098,053.00	23,950,668.00
FIRST ENERGY CORP.	337932107	FE	44.30	379,800	16,351,909.20	16,825,140.00
FORD MOTOR COMPANY	345370860	F	10.76	3,384,700	28,662,133.13	36,419,371.98
FRANKLIN RESOURCES INC	354613101	BEN	96.06	131,600	6,147,909.79	12,641,496.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	36.79	860,550	33,631,780.62	31,659,634.48
GENERAL DYNAMICS CORP.	369550108	GD	66.41	301,850	12,619,386.32	20,045,858.50
GENERAL ELECTRIC CO	369604103	GE	17.91	9,634,000	221,280,682.59	172,544,940.00
GENERAL MILLS INC	370334104	GIS	40.41	579,950	13,345,489.03	23,435,779.50
GENERAL MOTORS CO	37045V100	GM	20.27	690,400	20,753,838.24	13,994,408.00
GILEAD SCIENCES INC.	375558103	GILD	40.93	714,950	7,697,716.91	29,262,903.50
GOLDMAN SACHS GROUP INC	38141G104	GS	90.43	470,250	45,892,222.53	42,524,707.50
GOOGLE INC - CL A	38259P508	GOOG	645.90	228,650	75,955,033.63	147,685,034.99
HALLIBURTON COMPANY	406216101	HAL	34.51	831,200	14,852,924.26	28,684,711.99
HCA HOLDINGS INC	40412C101	HCA	22.03	101,850	3,327,999.67	2,243,755.50
HESS CORP.	42809H107	HES	56.80	275,500	34,406,891.48	15,648,399.98
HEWLETT-PACKARD CO	428236103	HPQ	25.76	1,804,950	39,952,294.25	46,495,512.00
HOME DEPOT INC.	437076102	HD	42.04	1,451,650	39,688,879.08	61,027,366.00
HONEYWELL INTERNATIONAL INC	438516106	HON	54.35	714,850	28,190,483.40	38,852,097.49
ILLINOIS TOOL WORKS	452308109	ITW	46.71	405,250	13,455,361.47	18,929,227.50
INTEL CORP.	458140100	INTC	24.25	4,816,300	102,410,362.15	116,795,275.00
INTL BUS MACH CORP	459200101	IBM	183.88	1,100,250	82,765,721.88	202,313,970.00
JOHNSON & JOHNSON	478160104	JNJ	65.58	2,489,950	86,456,275.59	163,290,921.00

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
JOHNSON CONTROLS	478366107	JCI	31.26	616,350	16,903,653.68	19,267,101.00
JPMORGAN CHASE & CO.	46625H100	JPM	33.25	3,609,750	140,122,913.49	120,024,187.50
JUNIPER NETWORKS INC	48203R104	JNPR	20.41	484,200	10,972,344.35	9,882,521.99
KELLOGG CO.	487836108	K	50.57	223,450	7,906,868.33	11,299,866.50
KIMBERLY-CLARK CORP	494368103	KMB	73.56	357,000	18,777,066.09	26,260,920.00
KINDER MORGAN INC.	49456B101	KMI	32.17	155,150	4,535,872.31	4,991,175.50
KOHL'S CORP	500255104	KSS	49.35	230,700	10,167,502.68	11,385,045.00
KRAFT FOODS INC - A	50075N104	KFT	37.36	1,501,100	26,470,829.78	56,081,095.99
KROGER CO.	501044101	KR	24.22	520,300	15,145,933.00	12,601,666.00
LAS VEGAS SANDS CORP	517834107	LVS	42.73	356,400	10,357,602.41	15,228,971.99
LOCKHEED MARTIN	539830109	LMT	80.90	241,300	10,709,896.01	19,521,170.00
LOEWS CORP	540424108	L	37.65	287,750	7,536,781.26	10,833,787.50
LOWE'S COS	548661107	LOW	25.38	1,182,800	14,947,681.34	30,019,464.00
LYONDELLBASELL IND-CL A	N53745100	LYB	32.49	284,500	10,877,174.70	9,243,405.00
MARATHON OIL CORP	565849106	MRO	29.27	646,850	11,310,392.81	18,933,299.50
MARATHON PETROLEUM CORP	56585A102	MPC	33.29	323,450	7,321,551.88	10,767,650.50
MASTERCARD INC-CLASS A	57636Q104	MA	372.82	97,300	24,917,579.95	36,275,385.99
MCDONALDS CORPORATION	580135101	MCD	100.33	942,500	28,115,650.70	94,561,025.00
MCKESSON CORP	58155Q103	MCK	77.91	229,050	10,873,928.82	17,845,285.50
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	55.90	363,150	8,461,932.88	20,300,085.00
MEDTRONIC INC	585055106	MDT	38.25	972,100	29,130,919.25	37,182,825.00
MERCK & CO INC	58933Y105	MRK	37.70	2,803,750	103,451,075.41	105,701,375.00
METLIFE INC	59156R108	MET	31.18	746,050	27,918,223.36	23,261,838.98
MICROSOFT CORP.	594918104	MSFT	25.96	6,741,100	169,962,534.20	174,998,956.00
MONSANTO COMPANY	61166W101	MON	70.07	486,800	16,143,843.09	34,110,076.00
MORGAN STANLEY	617446448	MS	15.13	1,403,200	49,382,618.88	21,230,415.99
MOSAIC COMPANY	61945C103	MOS	50.43	250,400	28,190,180.04	12,627,671.99
MOTOROLA SOLUTIONS INC	620076307	MSI	46.29	273,200	19,984,836.25	12,646,427.99
NATIONAL OILWELL VARCO INC	637071101	NOV	67.99	384,300	33,969,160.89	26,128,557.00
NETAPP INC.	64110D104	NTAP	36.27	334,150	16,487,455.54	12,119,620.50
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	60.01	441,850	16,547,866.50	26,515,418.49
NEWS CORP INC-CL A	65248E104	NWSA	17.84	2,085,300	35,247,223.29	37,201,752.00
NEXTERA ENERGY INC	65339F101	NEE	60.88	383,300	15,835,853.92	23,335,303.99
NIKE INC. -CL B	654106103	NKE	96.37	324,250	10,783,156.40	31,247,972.50

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCP LARGE-CAP PASSIVE (P)



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
NORFOLK SOUTHERN CORP.	655844108	NSC	72.86	320,900	17,078,298.00	23,380,774.00
NORTHROP GRUMMAN CORP.	666807102	NOC	58.48	237,900	9,630,417.03	13,912,392.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	93.70	738,500	10,847,205.93	69,197,450.00
ORACLE SYS. CORP.	68389X105	ORCL	25.65	3,489,000	35,312,284.11	89,492,850.00
PACCAR INC	693718108	PCAR	37.47	331,950	19,348,258.96	12,438,166.50
PACIFIC GAS & ELEC. CO.	69331C108	PCG	41.22	361,450	13,870,951.80	14,898,968.97
PEPSICO INC.	713448108	PEP	66.35	1,435,900	48,054,790.37	95,271,965.00
PFIZER INC.	717081103	PFE	21.64	7,177,350	147,552,520.85	155,317,854.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	78.48	1,615,450	29,899,841.94	126,780,516.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	57.67	478,150	25,549,783.01	27,574,910.50
PRAXAIR INC.	74005P104	PX	106.90	275,500	12,807,995.00	29,450,950.00
PRECISION CASTPARTS CORP	740189105	PCP	164.79	130,450	14,154,568.56	21,496,855.50
PRICELINE.COM INC	741503403	PCLN	467.71	44,950	21,745,502.84	21,023,564.50
PROCTER & GAMBLE CO	742718109	PG	66.71	2,535,650	85,475,338.30	169,153,211.50
PRUDENTIAL FINANCIAL INC	744320102	PRU	50.12	441,550	18,045,399.17	22,130,485.99
PUBLIC SVC ENTERPRISES	744573106	PEG	33.01	459,600	15,194,376.00	15,171,396.00
QUALCOMM INC	747525103	QCOM	54.70	1,516,650	34,981,810.37	82,960,754.99
RAYTHEON COMPANY	755111507	RTN	48.38	323,550	11,438,555.37	15,653,349.00
REYNOLDS AMERICAN INC	761713106	RAI	41.42	304,550	8,636,229.22	12,614,461.00
SALESFORCE.COM INC	79466L302	CRM	101.46	121,650	17,355,829.83	12,342,609.00
SCHLUMBERGER	806857108	SLB	68.31	1,232,650	104,644,245.18	84,202,321.49
SCHWAB (CHARLES) CORP	808513105	SCHW	11.26	951,500	12,874,938.65	10,713,889.97
SOUTHERN CO	842587107	SO	46.29	771,400	22,197,577.64	35,708,105.99
SOUTHERN COPPER CORP	84265V105	SCCO	30.18	154,350	4,868,199.00	4,658,283.00
SOUTHWESTERN ENERGY	845467109	SWN	31.94	316,000	12,203,012.65	10,093,040.00
SPRINT NEXTEL CORP	852061100	S	2.34	2,717,600	48,304,885.22	6,359,183.99
ST JUDE MED. INC.	790849103	STJ	34.30	298,750	10,269,015.01	10,247,124.99
STARBUCKS CORP.	855244109	SBUX	46.01	680,950	9,874,387.86	31,330,509.50
STATE STREET CORP	857477103	STT	40.31	457,900	22,681,526.88	18,457,949.00
STRYKER CORP.	863667101	SYK	49.71	284,900	8,671,328.49	14,162,379.00
SYMANTEC CORP	871503108	SYMC	15.65	686,350	11,198,163.67	10,741,377.50
SYSCO CORP.	871829107	SYU	29.33	530,100	13,106,710.01	15,547,833.00
TARGET CORP	87612E106	TGT	51.22	626,000	18,387,067.32	32,063,720.00
TEXAS INSTRS INC	882508104	TXN	29.11	1,054,900	29,377,970.84	30,708,139.00

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						
THE BANK OF NEW YORK MELLON	064058100	BK	19.91	1,127,950	37,442,497.48	22,457,484.49
THERMO FISHER SCIENTIFIC	883556102	TMO	44.97	348,100	17,603,122.50	15,654,057.00
THOMSON REUTERS CORP	884903105	TRI	26.67	341,700	12,800,526.21	9,113,139.00
TIME WARNER CABLE INC	88732J207	TWC	63.57	290,500	28,241,776.13	18,467,085.00
TIME WARNER INC.	887317303	TWX	36.14	911,100	56,342,122.58	32,927,154.00
TJX COS. INC.	872540109	TJX	64.55	350,700	15,121,622.88	22,637,685.00
TRAVELERS COS INC	89417E109	TRV	59.17	380,400	13,994,615.84	22,508,268.00
TYCO INTERNATIONAL LTD	H89128104	TYC	46.71	426,100	15,804,645.54	19,903,131.00
UNION PACIFIC CORP.	907818108	UNP	105.94	445,600	12,222,913.05	47,206,864.00
UNITED PARCEL SERVICES INC	911312106	UPS	73.19	667,500	45,117,421.20	48,854,324.99
UNITED TECHNOLOGIES	913017109	UTX	73.09	831,400	31,772,648.82	60,767,025.99
UNITEDHEALTH GROUP INC	91324P102	UNH	50.68	984,300	19,958,101.33	49,884,324.00
US BANCORP	902973304	USB	27.05	1,750,200	41,400,405.52	47,342,910.00
VERIZON COMMUNICATIONS	92343V104	VZ	40.12	2,569,950	93,210,861.51	103,106,394.00
VIACOM INC. CL B	92553P201	VIAB	45.41	502,800	22,980,550.99	22,832,147.99
VISA INC-CLASS A	92826C839	V	101.53	475,050	38,825,281.54	48,231,826.49
VMWARE INC-CLASS A	928563402	VMW	83.19	77,100	5,725,767.82	6,413,948.98
WAL MART STORES INC	931142103	WMT	59.76	1,612,000	52,732,596.59	96,333,120.00
WALGREEN CO.	931422109	WAG	33.06	831,600	18,578,272.02	27,492,696.00
WASTE MANAGEMENT INC.	94106L109	WM	32.71	430,650	13,931,023.54	14,086,561.50
WELLPOINT INC.	94973V107	WLP	66.25	316,700	16,753,556.23	20,981,375.00
WELLS FARGO COMPANY	949746101	WFC	27.56	4,468,300	153,326,768.57	123,146,348.00
WILLIAMS COS. INC.	969457100	WMB	26.96	534,250	17,084,730.54	14,405,159.05
WPX ENERGY INC	98212B103	WPX	18.17	178,083	3,837,674.81	3,235,773.92
YAHOO INC	984332106	YHOO	16.13	1,183,600	35,314,212.82	19,091,467.99
YUM BRANDS INC	988498101	YUM	59.01	423,000	14,047,491.60	24,961,230.00
<b>COMMON STOCK TOTAL</b>				197,543,606	6,287,428,097.76	8,248,269,485.12
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
PUBLIC STORAGE INC	74460D109	PSA	134.46	127,650	11,901,243.51	17,163,819.00
SIMON PROP GROUP INC.	828806109	SPG	128.94	266,550	19,125,863.44	34,368,956.99
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				394,200	31,027,106.95	51,532,775.99
<b>LARGE-CAP PASSIVE (P) TOTAL</b>				197,937,806	6,318,455,204.71	8,299,802,261.11

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	81.73	280,000	18,989,845.15	22,884,399.97
ABBOTT LABORATORIES	002824100	ABT	56.23	620,000	27,596,848.60	34,862,599.99
ACE LTD	H0023R105	ACE	70.12	300,000	15,650,192.21	21,035,999.95
ADOBE SYSTEMS INC.	00724F101	ADBE	28.27	1,000,000	27,624,487.67	28,270,000.00
AECOM TECHNOLOGY CORP	00766T100	ACM	20.57	500,000	13,282,982.25	10,284,999.89
AIR PROD. & CHEM.	009158106	APD	85.19	200,000	16,554,784.50	17,038,000.00
ALCOA INC.	013817101	AA	8.65	1,500,000	16,622,093.98	12,975,000.00
ALLSTATE CORP	020002101	ALL	27.41	150,000	4,459,055.95	4,111,499.96
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	15.29	1,100,000	14,969,768.78	16,818,999.94
APACHE CORP.	037411105	APA	90.58	260,000	26,513,584.87	23,550,799.90
APPLE INC.	037833100	AAPL	405.00	110,000	28,060,572.94	44,549,999.95
AT&T INC	00206R102	T	30.24	1,175,000	35,445,465.27	35,531,999.95
AVNET INC.	053807103	AVT	31.09	1,000,000	28,050,281.96	31,089,999.99
BB&T CORPORATION	054937107	BBT	25.17	500,000	13,425,535.42	12,585,000.00
BOEING CO	097023105	BA	73.35	300,000	18,425,791.80	22,004,999.98
BROADCOM CORP	111320107	BRCM	29.36	600,000	22,561,591.43	17,616,000.00
C A INC.	12673P105	CA	20.22	700,000	16,434,182.67	14,150,499.95
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.29	500,000	20,240,664.18	21,144,999.96
CINTAS CORP	172908105	CTAS	34.81	400,000	11,153,125.38	13,923,999.94
CITIGROUP INC.	172967424	C	26.31	1,200,000	48,559,682.89	31,571,999.99
COMCAST CORP - CL A	20030N101	CMCSA	23.71	1,800,000	37,547,237.92	42,677,999.99
CORNING INC	219350105	GLW	12.98	1,450,000	24,566,132.81	18,821,000.00
DEVON ENERGY CORPORATION	25179M103	DVN	62.00	450,000	29,671,368.25	27,899,999.97
ENSCO PLC	29358Q109	ESV	46.92	475,000	24,946,744.14	22,286,999.91
EXELON CORP	30161N101	EXC	43.37	290,000	19,945,763.47	12,577,300.00
EXPEDIA INC	30212P303	EXPE	29.02	175,000	3,923,722.74	5,078,499.96
EXXON MOBIL CORPORATION	30231G102	XOM	84.76	860,000	65,894,653.29	72,893,599.92
FEDEX CORPORATION	31428X106	FDX	83.51	300,000	26,986,815.63	25,052,999.97
FULTON FINANCIAL CORP	360271100	FULT	9.81	1,200,000	12,518,940.58	11,772,000.00
GENERAL ELECTRIC CO	369604103	GE	17.91	3,100,000	82,742,587.58	55,520,999.97
GENERAL MOTORS CO	37045V100	GM	20.27	750,000	24,457,512.28	15,202,500.00
GILEAD SCIENCES INC.	375558103	GILD	40.93	470,000	17,743,578.17	19,237,100.00
GOLDMAN SACHS GROUP INC	38141G104	GS	90.43	220,000	33,089,337.00	19,894,600.00
GOODYEAR T & R	382550101	GT	14.17	950,000	11,485,651.61	13,461,499.92

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
HALLIBURTON COMPANY	406216101	HAL	34.51	650,000	21,987,855.37	22,431,499.99
HCA HOLDINGS INC	40412C101	HCA	22.03	900,000	25,266,704.52	19,827,000.00
HEWLETT-PACKARD CO	428236103	HPQ	25.76	1,050,000	37,307,907.97	27,047,999.99
HONDA MOTOR CO LTD-SPONS	438128308	HMC	30.55	600,000	18,716,844.83	18,329,999.98
ILLINOIS TOOL WORKS	452308109	ITW	46.71	525,000	25,269,773.67	24,522,749.90
JACOBS ENGINEERING GROUP	469814107	JEC	40.58	500,000	21,318,415.82	20,289,999.96
JPMORGAN CHASE & CO.	46625H100	JPM	33.25	1,350,000	47,191,534.20	44,887,499.99
LOWE'S COS	548661107	LOW	25.38	680,000	15,651,955.72	17,258,399.95
MCDERMOTT INTERNATIONAL	580037109	MDR	11.51	1,100,000	14,129,986.90	12,661,000.00
MEDTRONIC INC	585055106	MDT	38.25	875,000	30,440,013.08	33,468,749.99
MERCK & CO INC	58933Y105	MRK	37.70	950,000	35,666,912.44	35,814,999.99
METLIFE INC	59156R108	MET	31.18	550,000	20,754,259.66	17,149,000.00
MICROSOFT CORP.	594918104	MSFT	25.96	2,100,000	52,755,856.05	54,515,999.96
MOLEX INC	608554101	MOLX	23.86	375,000	7,934,635.11	8,947,499.91
MONSANTO COMPANY	61166W101	MON	70.07	260,000	17,059,800.53	18,218,199.95
MURPHY OIL CORP	626717102	MUR	55.74	200,000	14,591,544.72	11,147,999.94
NATIONAL OILWELL VARCO INC	637071101	NOV	67.99	275,000	15,362,073.50	18,697,249.97
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	60.01	200,000	9,071,895.34	12,001,999.97
NII HOLDINGS INC	62913F201	NIHD	21.30	725,000	23,402,361.24	15,442,500.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	25.16	250,000	4,422,777.22	6,289,999.95
ON SEMICONDUCTOR COR	682189105	ONNN	7.72	900,000	6,598,693.05	6,947,999.92
ORACLE SYS. CORP.	68389X105	ORCL	25.65	925,000	29,975,398.67	23,726,249.98
PEPSICO INC.	713448108	PEP	66.35	565,000	36,857,798.50	37,487,750.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	78.48	525,000	24,391,217.01	41,201,999.98
PROCTER & GAMBLE CO	742718109	PG	66.71	800,000	38,181,311.51	53,368,000.00
QUALCOMM INC	747525103	QCOM	54.70	355,000	15,152,466.67	19,418,499.96
ROCKWELL COLLINS	774341101	COL	55.37	425,000	25,560,117.90	23,532,249.99
SCHLUMBERGER	806857108	SLB	68.31	150,000	8,117,747.74	10,246,499.97
SOUTHWEST AIRLINES	844741108	LUV	8.56	1,800,000	19,136,810.18	15,408,000.00
STATE STREET CORP	857477103	STT	40.31	290,000	16,575,410.45	11,689,900.00
STEEL DYNAMICS INC	858119100	STLD	13.15	1,610,000	23,931,381.12	21,171,499.99
STRYKER CORP.	863667101	SYK	49.71	475,000	20,333,899.67	23,612,250.00
SUNTRUST BANKS INC.	867914103	STI	17.70	800,000	18,740,208.74	14,159,999.91
TARGET CORP	87612E106	TGT	51.22	500,000	23,202,603.87	25,609,999.95

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCV LARGE-CAP VALUE (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
TE CONNECTIVITY LTD	H84989104	TEL	30.81	450,000	15,344,316.20	13,864,500.00
TEVA PHARMACEUTICAL	881624209	TEVA	40.36	675,000	29,916,959.25	27,242,999.99
THE BLACKSTONE GROUP LP	09253U108	BX	14.01	620,000	8,557,887.85	8,686,199.98
TRIPADVISOR INC	896945201	TRIP	25.21	125,000	3,155,208.10	3,151,250.39
UNITEDHEALTH GROUP INC	91324P102	UNH	50.68	514,000	17,153,769.97	26,049,519.97
US AIRWAYS GROUP INC	90341W108	LCC	5.07	1,500,000	26,478,845.54	7,605,000.00
VIACOM INC. CL B	92553P201	VIAB	45.41	450,000	14,579,275.25	20,434,499.99
VISA INC-CLASS A	92826C839	V	101.53	180,000	14,773,049.95	18,275,400.00
VODAFONE GROUP PLC-ADR	92857W209	VOD	28.03	825,100	20,903,682.02	23,127,552.91
WAL MART STORES INC	931142103	WMT	59.76	200,000	8,248,365.16	11,951,999.98
WALGREEN CO.	931422109	WAG	33.06	575,000	21,921,535.00	19,009,500.00
WASHINGTON POST CL. B	939640108	WPO	376.81	20,500	9,287,886.29	7,724,605.00
WELLPOINT INC.	94973V107	WLP	66.25	165,000	10,018,450.72	10,931,250.00
WELLS FARGO COMPANY	949746101	WFC	27.56	2,300,000	59,183,233.79	63,387,999.98
XEROX CORP	984121103	XRX	7.96	1,700,000	18,944,187.79	13,532,000.00
<b>COMMON STOCK TOTAL</b>				59,419,600	1,883,665,409.22	1,839,884,426.15
<b>LARGE-CAP VALUE (F) TOTAL</b>				59,419,600	1,883,665,409.22	1,839,884,426.15

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: CALL						
			MID-CAP VALUE (F)			
			CALL OPTION			
GT FEB @ 15 CALL	GT	120218C00015000 GT	0.62	-5,000	-240,045.19	-310,000.00
KLAC JAN @ 49 CALL	KLAC	120121C00049000 KLAC	1.40	-1,500	-167,997.08	-210,000.00
LO MAR @ 120 CALL	LO	120317C00120000 LO	2.50	-1,000	-246,995.77	-250,000.00
<b>CALL OPTION TOTAL</b>				-7,500	-655,038.04	-770,000.00
Instrument: COM						
COMMON STOCK						
AECOM TECHNOLOGY CORP	00766T100	ACM	20.57	825,000	22,924,329.26	16,970,250.00
AES CORP	00130H105	AES	11.84	1,797,000	22,774,477.01	21,276,480.00
AGL RESOURCES INC	001204106	GAS	42.26	665,947	25,061,414.01	28,142,920.06
ALLIANT ENERGY CORPORATION	018802108	LNT	44.11	780,000	27,821,592.71	34,405,799.99
AMERICAN WATER WORKS CO INC	030420103	AWK	31.86	798,000	23,143,376.76	25,424,280.00
ARCH COAL INC.	039380100	ACI	14.51	400,000	8,656,395.93	5,803,999.96
AVNET INC.	053807103	AVT	31.09	440,000	10,430,847.89	13,679,599.98
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	31.96	988,000	32,933,062.40	31,576,480.00
BAKER HUGHES CORP	057224107	BHI	48.64	382,000	20,968,175.61	18,580,479.96
BROCADE COMMUNICATIONS	111621306	BRCD	5.19	3,100,000	14,186,314.72	16,088,999.99
BUNGE LIMITED	G16962105	BG	57.20	370,000	28,525,640.43	21,163,999.99
CABLEVISION SYSTEMS CORP	12686C109	CVC	14.22	330,000	5,616,057.31	4,692,599.97
CADENCE DESIGN SYS INC	127387108	CDNS	10.40	1,565,000	11,580,928.43	16,276,000.00
CENTURYLINK INC	156700106	CTL	37.20	430,000	12,295,706.96	15,995,999.93
CHUBB CORP	171232101	CB	69.22	431,000	25,743,765.54	29,833,820.00
CIGNA CORP.	125509109	CI	42.00	830,000	33,680,985.67	34,859,999.99
COCA-COLA ENTERPRISES	19122T109	CCE	25.78	920,000	21,347,847.07	23,717,599.99
CONAGRA FOODS INC.	205887102	CAG	26.40	1,006,000	24,569,696.31	26,558,400.00
CONSTELLATION ENERGY GROUP	210371100	CEG	39.67	583,900	19,447,170.04	23,163,312.91
DELTA AIR LINES INC	247361702	DAL	8.09	3,000,000	24,301,418.25	24,270,000.00
EAST WEST BANCORP INC.	27579R104	EWBC	19.75	1,242,000	22,628,816.57	24,529,500.00
EDISON INTERNATIONAL	281020107	EIX	41.40	544,003	23,719,768.07	22,521,724.20
EDUCATION MANAGEMENT CORP	28140M103	EDMC	27.99	500,000	6,472,870.34	13,994,999.95
ENSCO PLC	29358Q109	ESV	46.92	394,000	16,177,797.60	18,486,479.94
FIFTH THIRD BANCORP	316773100	FITB	12.72	2,389,000	33,703,021.59	30,388,079.99
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	33.44	508,000	15,698,785.55	16,987,520.00
GENUINE PARTS CO	372460105	GPC	61.20	506,000	22,209,582.73	30,967,200.00
GOODYEAR T & R	382550101	GT	14.17	2,000,000	27,224,412.31	28,339,999.99

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
GREAT PLAINS ENERGY INC	391164100	GXP	21.78	897,000	17,002,109.38	19,536,659.99
HARRIS CORP.	413875105	HRS	36.04	198,000	9,771,453.88	7,135,919.99
HARTFORD FINL SERVICES	416515104	HIG	16.25	1,447,000	37,055,168.70	23,513,749.99
HCC INSURANCE HOLDINGS INC.	404132102	HCC	27.50	787,000	21,314,614.37	21,642,500.00
HOLOGIC INC.	436440101	HOLX	17.51	1,348,000	26,387,600.17	23,603,480.00
HORMEL FOODS CORP	440452100	HRL	29.29	610,000	12,588,304.98	17,866,900.00
INTERPUBLIC GROUP	460690100	IPG	9.73	1,700,000	14,323,356.72	16,540,999.99
INTERSIL HOLDINGS CORP	46069S109	ISIL	10.44	599,000	7,201,065.17	6,253,559.99
ITT CORP	450911201	ITT	19.33	180,900	3,030,822.31	3,496,796.97
J C PENNEY INC	708160106	JCP	35.15	393,000	12,547,333.54	13,813,950.00
JARDEN CORP	471109108	JAH	29.88	962,000	30,033,577.64	28,744,560.00
JDS UNIPHASE CORP	46612J507	JDSU	10.44	1,770,000	24,445,000.19	18,478,799.95
JONES LANG LASALLE I	48020Q107	JLL	61.26	238,000	22,249,104.77	14,579,880.00
KLA-TENCOR CORP.	482480100	KLAC	48.25	481,000	9,607,858.63	23,208,249.98
LORILLARD INC	544147101	LO	114.00	300,000	29,196,004.75	34,199,999.95
M&T BANK CORPORATION	55261F104	MTB	76.34	402,000	30,249,863.77	30,688,679.99
MACYS INC	55616P104	M	32.18	795,000	16,503,432.20	25,583,100.00
MARATHON PETROLEUM CORP	56585A102	MPC	33.29	554,000	19,575,532.11	18,442,659.99
MASTERCARD INC-CLASS A	57636Q104	MA	372.82	68,000	16,069,777.74	25,351,759.96
McCORMICK & CO	579780206	MKC	50.42	356,000	12,151,058.01	17,949,519.99
MEADWESTVACO	583334107	MWV	29.95	555,000	13,364,933.46	16,622,249.98
MOLEX INC	608554101	MOLX	23.86	649,000	9,716,727.20	15,485,139.98
MYLAN INC	628530107	MYL	21.46	1,823,000	38,661,974.33	39,121,579.97
NATIONAL OILWELL VARCO INC	637071101	NOV	67.99	251,000	12,822,221.73	17,065,489.97
NAVISTAR INTL. CORP.	63934E108	NAV	37.88	400,000	12,761,245.00	15,152,000.00
NEWELL RUBBERMAID INC.	651229106	NWL	16.15	1,424,000	20,713,201.10	22,997,599.99
NOBLE ENERGY INC	655044105	NBL	94.39	290,000	24,715,862.89	27,373,099.94
NUANCE COMMUNICATIONS	67020Y100	NUAN	25.16	620,000	10,476,922.75	15,599,199.97
OWENS-ILLINOIS INC	690768403	OI	19.38	510,000	15,002,180.41	9,883,799.99
PINNACLE WEST CAPITAL CORP	723484101	PNW	48.18	345,000	13,488,941.71	16,622,100.00
PPL CORPORATION	69351T106	PPL	29.42	1,439,000	38,313,678.75	42,335,380.00
QUANTA SERVICES INC.	74762E102	PWR	21.54	1,000,000	18,566,570.73	21,540,000.00
RAYONIER INC.	754907103	RYN	44.63	479,000	19,103,968.74	21,377,770.00
REGAL ENTERTAINMENT GROUP	758766109	RGC	11.94	995,000	12,572,031.40	11,880,300.00

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: MCV						
Instrument: COM						
				MID-CAP VALUE (F) COMMON STOCK		
REINSURANCE GROUP OF	759351604	RGA	52.25	506,000	26,498,574.11	26,438,500.00
RELIANCE STEEL & ALUMINUM	759509102	RS	48.69	350,000	12,827,619.30	17,041,500.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	74.37	414,000	24,142,291.16	30,789,179.94
REPUBLIC SERVICES INC	760759100	RSG	27.55	950,000	28,556,066.81	26,172,500.00
RYDER SYS. INC.	783549108	R	53.14	283,000	12,655,244.27	15,038,619.99
SAFEWAY INC	786514208	SWY	21.04	1,200,000	28,575,464.42	25,248,000.00
SARA LEE CORP.	803111103	SLE	18.92	1,072,000	14,827,020.74	20,282,239.98
SCRIPPS NETWORKS	811065101	SNI	42.42	289,000	11,584,325.28	12,259,379.97
SEAGATE TECHNOLOGY	G7945M107	STX	16.40	560,000	6,147,686.11	9,183,999.99
SOUTHERN UNION COMPANY	844030106	SUG	42.11	353,000	8,532,068.09	14,864,829.90
STEEL DYNAMICS INC	858119100	STLD	13.15	1,080,000	15,948,914.90	14,201,999.99
TECO ENERGY	872375100	TE	19.14	2,160,000	37,474,828.59	41,342,399.99
TEXTRON INC.	883203101	TXT	18.49	1,080,000	22,506,367.74	19,969,199.99
UGI CORP	902681105	UGI	29.40	553,000	15,311,731.95	16,258,200.00
UNUM GROUP	91529Y106	UNM	21.07	1,256,000	29,035,640.05	26,463,920.00
UTI WORLDWIDE INC	G87210103	UTIW	13.29	426,560	5,785,974.16	5,668,982.37
VALSPAR CORP	920355104	VAL	38.97	350,000	8,950,702.43	13,639,499.98
WATSON PHARMACEUTICALS INC.	942683103	WPI	60.34	488,000	21,912,470.39	29,445,919.98
WELLPOINT INC.	94973V107	WLP	66.25	307,000	20,327,148.00	20,338,749.92
WENDY'S CO/THE	95058W100	WEN	5.36	1,885,000	8,746,387.51	10,103,600.00
WISCONSIN ENERGY CORP.	976657106	WEC	34.96	788,000	23,368,651.39	27,548,480.00
XYLEM INC.	98419M100	XYL	25.69	450,000	12,913,391.38	11,560,499.97
<b>COMMON STOCK TOTAL</b>				69,391,310	1,612,056,325.08	1,736,244,165.27
Instrument: REIT						
				REAL ESTATE INVESTMENT TRUST		
ALEXANDRIA REAL ESTATE	015271109	ARE	68.97	285,000	18,349,093.44	19,656,449.98
AVALONBAY COMMUNITIES	053484101	AVB	130.60	289,000	35,293,632.20	37,743,400.00
DIGITAL REALTY TRUST INC	253868103	DLR	66.67	606,000	30,598,073.86	40,402,019.99
DUKE RE CORPORATION	264411505	DRE	12.05	1,412,000	15,464,468.67	17,014,599.95
FEDERAL REALTY INV.	313747206	FRT	90.75	230,715	17,397,287.27	20,937,386.18
HCP INC	40414L109	HCP	41.43	874,000	29,802,590.76	36,209,819.92
VORNADO REALTY TRUST	929042109	VNO	76.86	337,000	23,547,865.88	25,901,819.98
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				4,033,715	170,453,012.08	197,865,496.00



# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
MID-CAP VALUE (F) TOTAL				73,417,525	1,781,854,299.12	1,933,339,661.27

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
3M COMPANY	88579Y101	MMM	81.73	4,200	330,262.38	343,266.00
AARON'S INC.	002535300	AAN	26.68	34,000	919,889.92	907,120.00
ABBOTT LABORATORIES	002824100	ABT	56.23	21,100	1,075,318.87	1,186,452.99
ABERCROMBIE & FITCH CO	002896207	ANF	48.84	15,800	990,587.56	771,671.97
ACCENTURE PLC	G1151C101	ACN	53.23	268,000	11,410,271.79	14,265,639.93
ACE LTD	H0023R105	ACE	70.12	197,300	11,414,826.71	13,834,675.96
ADVANCE AUTO PARTS INC	00751Y106	AAP	69.63	151,400	8,604,707.48	10,541,981.99
AES CORP	00130H105	AES	11.84	1,035,400	12,576,174.92	12,259,135.97
AETNA INC.	00817Y108	AET	42.19	308,500	9,723,359.65	13,015,614.95
AGILENT TECHNOLOGIES INC	00846U101	A	34.93	126,600	3,633,015.59	4,422,137.97
AIR LEASE CORP	00912X302	AL	23.71	5,000	116,195.00	118,550.00
AIRGAS INC	009363102	ARG	78.08	3,800	246,005.02	296,704.00
ALEXANDER & BALDWIN INC	014482103	ALEX	40.82	6,100	210,253.30	249,002.00
ALLIANCE DATA SYSTEM	018581108	ADS	103.84	48,600	4,546,744.31	5,046,624.00
ALLIANT TECHSYSTEMS INC.	018804104	ATK	57.16	1,000	54,843.00	57,160.00
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	62.93	188,800	11,445,175.00	11,881,183.97
ALTERA CORP	021441100	ALTR	37.10	140,800	3,617,413.84	5,223,679.98
ALTRIA GROUP INC	02209S103	MO	29.65	638,100	14,547,315.97	18,919,664.97
AMC NETWORKS INC	00164V103	AMCX	37.58	7,900	334,770.61	296,881.98
AMERICAN CAPITAL AGENCY	02503X105	AGNC	28.08	32,500	933,193.69	912,599.97
AMERICAN CAPITAL LTD	02503Y103	ACAS	6.73	51,200	346,132.27	344,575.95
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	36.89	320,800	8,880,380.18	11,834,311.95
AMERIGROUP CORPORATION	03073T102	AGP	59.08	67,700	2,712,509.09	3,999,715.99
AMERISOURCEBERGEN CORP	03073E105	ABC	37.19	188,900	5,930,449.21	7,025,190.95
AMGEN INC	031162100	AMGN	64.21	231,210	12,007,287.56	14,845,994.07
ANADARKO PETROLEUM CORP	032511107	APC	76.33	5,200	408,398.86	396,916.00
ANALOG DEVICES	032654105	ADI	35.78	74,600	2,868,622.89	2,669,187.95
ANNALY CAPITAL MGT. INC.	035710409	NLY	15.96	138,400	2,323,506.92	2,208,863.99
APACHE CORP.	037411105	APA	90.58	29,300	3,062,489.26	2,653,993.99
APOLLO GROUP INC	037604105	APOL	53.87	238,500	13,843,618.49	12,847,994.98
APPLE INC.	037833100	AAPL	405.00	115,600	25,770,930.33	46,817,999.96
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	37.23	225,900	5,733,077.32	8,410,256.98
ARES CAPITAL CORP	04010L103	ARCC	15.45	371,000	5,487,177.10	5,731,949.94
ASSURED GUARANTY LTD	G0585R106	AGO	13.14	57,900	741,004.20	760,806.00

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			QUANTITATIVE 1000 (Q)			
Instrument: COM			COMMON STOCK			
AT&T INC	00206R102	T	30.24	1,212,500	35,807,681.46	36,665,999.94
ATWOOD OCEANICS	050095108	ATW	39.79	282,600	11,010,620.82	11,244,653.99
AUTOLIV, INC	052800109	ALV	53.49	12,900	581,953.80	690,021.00
AUTOZONE INC	053332102	AZO	324.97	30,200	8,036,079.91	9,814,093.96
AVON PRODUCTS	054303102	AVP	17.47	63,400	1,147,966.77	1,107,598.00
BAXTER INTL	071813109	BAX	49.48	133,800	7,196,187.71	6,620,424.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	76.30	109,300	8,337,180.63	8,339,589.98
BEST BUY COMPANY INC	086516101	BBY	23.37	266,200	7,196,848.66	6,221,094.00
BIG LOTS, INC.	089302103	BIG	37.76	6,400	253,768.24	241,664.00
BIOGEN IDEC INC	09062X103	BIIB	110.05	4,100	309,706.62	451,204.98
BMC SOFTWARE	055921100	BMC	32.78	134,000	5,940,407.38	4,392,519.94
BORG WARNER INC.	099724106	BWA	63.74	15,900	521,733.06	1,013,466.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	35.24	412,800	10,156,277.93	14,547,071.98
C A INC.	12673P105	CA	20.22	540,200	12,859,189.43	10,920,142.99
CABLEVISION SYSTEMS CORP	12686C109	CVC	14.22	398,300	7,788,758.07	5,663,825.97
CADENCE DESIGN SYS INC	127387108	CDNS	10.40	1,057,500	9,765,140.40	10,997,999.92
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.29	262,500	12,769,214.42	11,101,125.00
CAPITALSOURCE INC	14055X102	CSE	6.70	46,800	205,764.14	313,559.98
CAREER EDUCATION CORP	141665109	CECO	7.97	566,600	10,521,806.96	4,515,801.97
CBOE HOLDINGS INC	12503M108	CBOE	25.86	414,100	10,556,543.09	10,708,626.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	144.98	75,700	11,246,125.17	10,974,986.00
CHEVRON CORP.	166764100	CVX	106.40	292,000	16,260,355.16	31,068,799.98
CHICO'S FAS INC	168615102	CHS	11.14	32,700	452,710.99	364,277.99
CHIMERA INVESTMENT CORP	16934Q109	CIM	2.51	149,500	547,263.29	375,244.98
CIMAREX ENERGY	171798101	XEC	61.90	52,700	3,575,524.68	3,262,129.97
CISCO SYSTEMS	17275R102	CSCO	18.08	805,600	13,874,191.95	14,565,247.96
CITIGROUP INC.	172967424	C	26.31	70,700	3,156,191.40	1,860,116.98
CLOROX COMPANY	189054109	CLX	66.56	54,600	3,525,180.47	3,634,176.00
CNA FINANCIAL CORP	126117100	CNA	26.75	500	12,949.00	13,375.00
CNH GLOBAL N.V.	N20935206	CNH	35.99	11,800	338,296.65	424,681.97
COACH INC	189754104	COH	61.04	169,900	5,338,494.67	10,370,695.98
COCA COLA CO.	191216100	KO	69.97	453,000	24,367,458.04	31,696,409.98
COCA-COLA ENTERPRISES	19122T109	CCE	25.78	351,600	9,613,673.40	9,064,247.96
COLGATE PALMOLIVE	194162103	CL	92.39	162,900	14,088,563.87	15,050,330.98

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						
CONOCOPHILLIPS	20825C104	COP	72.87	193,300	10,063,555.26	14,085,770.97
CONTINENTAL RESOURCES	212015101	CLR	66.71	7,300	483,464.40	486,983.00
COPA HOLDINGS SA-CLASS A	P31076105	CPA	58.67	4,700	261,852.93	275,749.00
COVENTRY HEALTH CARE INC.	222862104	CVH	30.37	171,000	5,060,220.24	5,193,269.97
CSX CORP.	126408103	CSX	21.06	159,800	2,893,209.33	3,365,387.97
CULLEN/FROST BANKERS INC	229899109	CFR	52.91	25,200	1,296,930.31	1,333,331.98
DELL INC	24702R101	DELL	14.63	957,000	13,077,120.44	14,000,909.91
DELTA AIR LINES INC	247361702	DAL	8.09	123,100	1,395,652.07	995,878.99
DEVON ENERGY CORPORATION	25179M103	DVN	62.00	223,700	16,148,604.60	13,869,399.96
DIAMOND OFFSHORE DRILLING	25271C102	DO	55.26	152,700	11,084,591.72	8,438,201.93
DILLARDS INC. CL-A	254067101	DDS	44.88	65,000	1,809,463.05	2,917,200.00
DISCOVER FINANCIAL	254709108	DFS	24.00	312,900	7,566,275.96	7,509,600.00
DOMTAR CORP	257559203	UFS	79.96	89,500	7,625,303.10	7,156,419.95
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	14.43	305,000	5,330,944.88	4,401,149.99
DR PEPPER SNAPPLE GROUP	26138E109	DPS	39.48	329,000	12,054,785.16	12,988,919.98
DRESSER-RAND GROUP INC	261608103	DRC	49.91	42,300	2,129,910.57	2,111,192.98
DUNKIN' BRANDS GROUP INC	265504100	DNKN	24.98	3,700	102,478.90	92,426.00
ECOLAB INC	278865100	ECL	57.81	60,575	2,428,305.59	3,501,840.71
ELI LILLY & COMPANY	532457108	LLY	41.56	432,700	14,944,794.18	17,983,011.96
EQT CORP	26884L109	EQT	54.79	15,100	882,368.88	827,329.00
ESTEE LAUDER CO.	518439104	EL	112.32	81,900	3,580,227.32	9,199,007.99
EXELIS INC	30162A108	XLS	9.05	26,700	306,887.13	241,635.00
EXPEDIA INC	30212P303	EXPE	29.02	209,400	4,794,223.28	6,076,787.95
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	40.96	30,900	1,073,182.54	1,265,664.00
EXXON MOBIL CORPORATION	30231G102	XOM	84.76	715,600	28,166,895.22	60,654,255.97
FACTSET RESEARCH SYSTEMS	303075105	FDS	87.28	29,200	2,914,799.79	2,548,575.99
FEDERAL MOGUL CORP-CL A	313549404	FDML	14.75	2,800	42,569.68	41,300.00
FEDEX CORPORATION	31428X106	FDX	83.51	45,900	2,507,733.07	3,833,109.00
FIRST CTZNS BANC SHS	31946M103	FCNCA	174.99	22,500	3,866,152.34	3,937,275.00
FIRST REPUBLIC BANK	33616C100	FRC	30.61	5,700	187,182.30	174,477.00
FLEETCOR TECH INC	339041105	FLT	29.87	100	3,268.00	2,987.00
FLUOR CORP	343412102	FLR	50.25	22,300	1,346,689.57	1,120,574.99
FOOT LOCKER INC	344849104	FL	23.84	15,200	211,249.25	362,367.97
FORD MOTOR COMPANY	345370860	F	10.76	541,200	4,869,300.76	5,823,311.97

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						
FORTUNE BRANDS HOME &	34964C106	FBHS	17.03	22,300	328,565.97	379,769.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	36.79	261,500	10,747,854.02	9,620,584.98
FREESCALE SEMICONDUCTOR	G3727Q101	FSL	12.65	6,300	105,455.70	79,695.00
GAMESTOP CORP.	36467W109	GME	24.13	481,300	12,302,268.05	11,613,769.00
GAP INC	364760108	GPS	18.55	43,300	756,064.04	803,214.99
GENERAL ELECTRIC CO	369604103	GE	17.91	2,209,400	45,130,461.33	39,570,353.96
GENERAL MOTORS CO	37045V100	GM	20.27	110,100	3,285,105.07	2,231,726.99
GENTEX CORP.	371901109	GNTX	29.59	20,700	374,578.30	612,513.00
GENUINE PARTS CO	372460105	GPC	61.20	22,900	932,049.44	1,401,480.00
GILEAD SCIENCES INC.	375558103	GILD	40.93	400,700	15,828,928.66	16,400,651.00
GOODYEAR T & R	382550101	GT	14.17	35,300	491,188.54	500,201.00
GOOGLE INC - CL A	38259P508	GOOG	645.90	18,800	10,122,580.79	12,142,919.97
GRACE W.R. & COMPANY	38388F108	GRA	45.92	80,000	2,069,656.39	3,673,600.00
GROUPON INC	399473107	GRPN	20.63	5,800	130,668.78	119,654.00
H & R BLOCK INC.	093671105	HRB	16.33	116,000	1,552,428.00	1,894,280.00
HARLEY-DAVIDSON INC	412822108	HOG	38.87	34,200	799,699.91	1,329,354.00
HCA HOLDINGS INC	40412C101	HCA	22.03	16,300	514,737.70	359,089.00
HEALTH NET INC	42222G108	HNT	30.42	389,600	10,406,459.67	11,851,631.94
HERBALIFE LTD	G4412G101	HLF	51.67	108,100	3,869,891.16	5,585,526.95
HESS CORP.	42809H107	HES	56.80	44,000	2,529,371.08	2,499,199.98
HEWLETT-PACKARD CO	428236103	HPQ	25.76	57,600	1,639,287.57	1,483,775.98
HOLLYFRONTIER CORP	436106108	HFC	23.40	340,600	6,493,190.69	7,970,039.93
HOWARD HUGHES CORP	44267D107	HHC	44.17	6,200	309,805.81	273,853.99
HUMANA INC.	444859102	HUM	87.61	151,900	6,750,360.02	13,307,958.95
HUNTINGTON INGALLS	446413106	HII	31.28	7,200	230,994.75	225,215.99
HUNTSMAN CORP	447011107	HUN	10.00	58,800	896,093.44	587,999.98
IAC/INTERACTIVE CORP	44919P508	IACI	42.60	280,300	7,679,099.22	11,940,779.95
INTEL CORP.	458140100	INTC	24.25	1,232,300	26,504,379.91	29,883,275.00
INTERNATIONAL PAPER	460146103	IP	29.60	136,400	3,862,775.38	4,037,439.99
INTL BUS MACH CORP	459200101	IBM	183.88	233,600	22,327,738.85	42,954,367.98
INTUIT INC.	461202103	INTU	52.59	46,200	1,650,266.37	2,429,657.97
IRON MTN INC PA	462846106	IRM	30.80	17,600	527,487.54	542,080.00
ITT CORP	450911201	ITT	19.33	544,600	10,724,305.27	10,527,118.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	56.89	205,700	12,404,416.68	11,702,272.99

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			
J C PENNEY INC	708160106	JCP	35.15	236,400	7,416,494.67	8,309,459.95
JABIL CIRCUIT INC	466313103	JBL	19.66	215,600	4,211,112.66	4,238,696.00
JOHNSON & JOHNSON	478160104	JNJ	65.58	224,300	13,707,053.16	14,709,593.98
JOHNSON CONTROLS	478366107	JCI	31.26	98,300	2,212,593.63	3,072,857.97
JPMORGAN CHASE & CO.	46625H100	JPM	33.25	558,400	22,717,693.21	18,566,799.97
KANSAS CITY SOUTHERN INDS	485170302	KSU	68.01	15,900	526,438.19	1,081,359.00
KEYCORP	493267108	KEY	7.69	894,800	7,344,973.09	6,881,012.00
KIMBERLY-CLARK CORP	494368103	KMB	73.56	4,700	327,674.60	345,732.00
KIRBY CORP.	497266106	KEX	65.84	7,700	252,545.14	506,968.00
KROGER CO.	501044101	KR	24.22	506,100	11,794,561.41	12,257,741.98
LEAR CORP	521865204	LEA	39.80	15,100	549,317.71	600,980.00
LEUCADIA NATIONAL CORP	527288104	LUK	22.74	432,600	14,457,845.87	9,837,323.92
LEVEL 3 COMMUNICATIONS INC	52729N308	LVL	16.99	21,200	462,704.40	360,187.95
LEXMARK INTERNATIONAL INC.	529771107	LXK	33.07	226,300	7,550,624.12	7,483,740.93
LIBERTY MEDIA CORP - LIBERTY	530322106	LMCA	78.05	37,800	3,017,158.20	2,950,290.00
LIMITED BRANDS INC.	532716107	LTD	40.35	258,000	7,949,681.93	10,410,299.97
LINEAR TECHNOLOGY CORP	535678106	LLTC	30.03	42,800	1,245,119.03	1,285,284.00
LKQ CORP	501889208	LKQX	30.08	21,100	417,185.53	634,688.00
LOCKHEED MARTIN	539830109	LMT	80.90	182,100	14,096,764.05	14,731,889.96
LORILLARD INC	544147101	LO	114.00	106,000	7,920,343.95	12,083,999.95
LYONDELLBASELL IND-CL A	N53745100	LYB	32.49	119,500	4,122,874.72	3,882,554.99
MACYS INC	55616P104	M	32.18	366,300	8,225,907.80	11,787,533.97
MARATHON OIL CORP	565849106	MRO	29.27	103,200	1,862,755.92	3,020,663.97
MARATHON PETROLEUM CORP	56585A102	MPC	33.29	51,550	1,202,279.29	1,716,099.49
MASCO CORP.	574599106	MAS	10.48	1,105,300	12,061,355.58	11,583,543.98
MASTERCARD INC-CLASS A	57636Q104	MA	372.82	45,300	10,961,187.02	16,888,745.97
MCDONALDS CORPORATION	580135101	MCD	100.33	37,600	3,312,642.18	3,772,407.98
MCGRAW HILL INC	580645109	MHP	44.97	302,700	10,283,465.37	13,612,418.94
MCKESSON CORP	58155Q103	MCK	77.91	79,600	6,146,834.14	6,201,636.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	55.90	38,900	2,137,063.03	2,174,509.97
MERCK & CO INC	58933Y105	MRK	37.70	135,700	4,539,827.63	5,115,889.99
METLIFE INC	59156R108	MET	31.18	16,000	495,488.00	498,880.00
METROPCS COMMUNICATIONS INC	591708102	PCS	8.68	386,900	4,032,344.37	3,358,291.97
METTLER-TOLEDO	592688105	MTD	147.71	13,900	2,102,934.78	2,053,168.94

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
MICROSOFT CORP.	594918104	MSFT	25.96	1,514,100	40,617,587.09	39,306,035.96
MONSANTO COMPANY	61166W101	MON	70.07	84,000	5,738,744.54	5,885,879.99
MOTOROLA SOLUTIONS INC	620076307	MSI	46.29	283,000	12,533,065.92	13,100,069.95
MURPHY OIL CORP	626717102	MUR	55.74	28,000	1,458,472.83	1,560,720.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	25.95	85,400	1,765,198.88	2,216,129.97
NATIONAL OILWELL VARCO INC	637071101	NOV	67.99	32,300	2,210,203.56	2,196,076.97
NAVISTAR INTL. CORP.	63934E108	NAV	37.88	10,500	433,281.12	397,740.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	60.01	93,200	5,849,456.73	5,592,932.00
NII HOLDINGS INC	62913F201	NIHD	21.30	370,500	12,074,084.74	7,891,650.00
NOBLE ENERGY INC	655044105	NBL	94.39	52,500	4,696,763.26	4,955,475.00
NORDSON CORP	655663102	NDSN	41.18	6,700	256,831.10	275,906.00
NORDSTROM INC	655664100	JWN	49.71	74,400	3,390,244.47	3,698,423.99
NORFOLK SOUTHERN CORP.	655844108	NSC	72.86	51,200	2,799,452.65	3,730,431.98
NORTHROP GRUMMAN CORP.	666807102	NOC	58.48	237,700	12,640,803.79	13,900,695.95
NRG ENERGY INC.	629377508	NRG	18.12	413,200	8,613,482.54	7,487,183.95
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	93.70	89,000	8,209,965.60	8,339,300.00
ONEOK INC.	682680103	OKE	86.69	54,400	3,604,161.81	4,715,935.97
ORACLE SYS. CORP.	68389X105	ORCL	25.65	608,100	10,969,905.44	15,597,764.99
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	79.95	34,500	2,794,245.67	2,758,275.00
OSHKOSH CORPORATION	688239201	OSK	21.38	13,200	474,231.30	282,216.00
PACCAR INC	693718108	PCAR	37.47	53,200	1,895,327.11	1,993,404.00
PALL CORPORATION	696429307	PLL	57.15	1,400	73,519.92	80,009.97
PANDORA MEDIA INC	698354107	P	10.01	2,400	35,152.80	24,024.00
PAYCHEX INC	704326107	PAYX	30.11	419,600	12,920,741.34	12,634,155.97
PEPSICO INC.	713448108	PEP	66.35	57,300	3,582,126.62	3,801,854.97
PFIZER INC.	717081103	PFE	21.64	1,074,400	22,060,363.91	23,250,015.95
PHILIP MORRIS INTERNATIONAL	718172109	PM	78.48	405,400	14,309,579.32	31,815,791.99
PITNEY-BOWES, INC.	724479100	PBI	18.54	615,200	13,638,085.93	11,405,807.96
PLUM CREEK TIMBER CO INC	729251108	PCL	36.56	23,600	725,414.09	862,816.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	57.67	279,200	15,676,020.63	16,101,463.96
POLARIS INDUSTRIES INC.	731068102	PII	55.98	9,400	192,580.99	526,211.98
PPG INDUSTRIES INC.	693506107	PPG	83.49	95,800	7,104,286.96	7,998,341.98
PRICELINE.COM INC	741503403	PCLN	467.71	14,600	7,174,135.99	6,828,565.99
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	24.60	33,400	970,053.18	821,639.99

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN1 QUANTITATIVE 1000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
PROCTER & GAMBLE CO	742718109	PG	66.71	234,300	11,214,741.04	15,630,152.99
PROTECTIVE LIFE CORP	743674103	PL	22.56	90,700	2,072,554.47	2,046,191.96
PRUDENTIAL FINANCIAL INC	744320102	PRU	50.12	238,400	12,142,649.33	11,948,607.96
QUALCOMM INC	747525103	QCOM	54.70	38,400	1,912,851.00	2,100,479.98
RADIOSHACK CORP	750438103	RSH	9.71	1,002,000	13,370,481.37	9,729,420.00
RAYONIER INC.	754907103	RYN	44.63	17,700	510,905.12	789,951.00
RAYTHEON COMPANY	755111507	RTN	48.38	165,200	7,765,832.33	7,992,375.98
REINSURANCE GROUP OF	759351604	RGA	52.25	193,800	10,967,161.99	10,126,050.00
ROYAL GOLD INC	780287108	RGLD	67.43	14,900	1,089,967.78	1,004,707.00
RPC INC	749660106	RES	18.25	7,700	135,658.60	140,525.00
RPM INTERNATIONAL INC.	749685103	RPM	24.55	375,300	6,577,001.47	9,213,614.95
SARA LEE CORP.	803111103	SLE	18.92	66,300	1,048,407.88	1,254,395.96
SCHLUMBERGER	806857108	SLB	68.31	41,900	2,946,760.01	2,862,188.97
SEACOR SMIT INC.	811904101	CKH	88.96	39,000	3,801,981.83	3,469,439.96
SIGMA-ALDRICH	826552101	SIAL	62.46	18,900	1,066,570.86	1,180,493.97
SM ENERGY CO	78454L100	SM	73.10	8,900	614,504.80	650,589.97
SOUTHERN COPPER CORP	84265V105	SCCO	30.18	11,800	544,852.42	356,123.89
SOUTHWEST AIRLINES	844741108	LUV	8.56	115,200	1,295,431.68	986,111.99
SOUTHWESTERN ENERGY	845467109	SWN	31.94	600	21,238.80	19,164.00
SPRINT NEXTEL CORP	852061100	S	2.34	3,843,400	15,189,277.11	8,993,555.95
SUNOCO INC	86764P109	SUN	41.02	170,900	5,701,617.61	7,010,317.98
SUPERIOR ENERGY SVCS	868157108	SPN	28.44	5,600	172,201.94	159,263.99
SYMANTEC CORP	871503108	SYMC	15.65	512,000	8,478,176.39	8,012,800.00
SYNOPSYS INC.	871607107	SNPS	27.20	425,200	10,556,675.60	11,565,439.92
SYNOVUS FINANCIAL CORP	87161C105	SNV	1.41	113,800	164,315.82	160,458.00
TARGET CORP	87612E106	TGT	51.22	85,300	4,137,051.05	4,369,065.96
TECH DATA CORP	878237106	TECD	49.41	80,500	4,046,976.50	3,977,505.00
TEEKAY SHIPPING CORP	Y8564W103	TK	26.73	6,000	105,117.18	160,380.00
TELEPHONE & DATA	879433100	TDS	25.89	451,700	13,633,422.56	11,694,512.94
TERADATA CORP	88076W103	TDC	48.51	10,800	484,107.32	523,907.97
TESLA MOTORS INC	88160R101	TSLA	28.56	7,900	199,538.30	225,624.00
TESORO CORP	881609101	TSO	23.36	186,700	4,179,992.31	4,361,312.00
TEXAS INSTRS INC	882508104	TXN	29.11	100	3,544.60	2,911.00
THOR INDUSTRIES INC	885160101	THO	27.43	6,400	186,847.64	175,552.00



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
TIDEWATER INC	886423102	TDW	49.30	7,400	324,637.29	364,820.00
TIME WARNER CABLE INC	88732J207	TWC	63.57	37,400	2,334,161.20	2,377,517.99
TRAVELERS COS INC	89417E109	TRV	59.17	600	31,046.51	35,501.98
TRINITY INDUSTRIES	896522109	TRN	30.06	11,600	234,717.43	348,696.00
TRIPADVISOR INC	896945201	TRIP	25.21	209,400	5,397,292.69	5,278,973.70
TRW AUTOMOTIVE HOLDINGS	87264S106	TRW	32.60	14,700	498,629.32	479,220.00
TUPPERWARE BRANDS CORP	899896104	TUP	55.97	127,300	7,861,703.58	7,124,981.00
TYCO INTERNATIONAL LTD	H89128104	TYC	46.71	71,800	2,990,004.33	3,353,777.99
ULTRA PETROLEUM CORP	903914109	UPL	29.63	189,400	7,615,518.42	5,611,921.98
UNION PACIFIC CORP.	907818108	UNP	105.94	71,300	4,393,153.71	7,553,521.97
UNITED CONTINENTAL HOLDINGS	910047109	UAL	18.87	48,300	730,167.84	911,420.99
UNITED PARCEL SERVICES INC	911312106	UPS	73.19	106,700	6,290,619.21	7,809,372.97
UNITEDHEALTH GROUP INC	91324P102	UNH	50.68	385,000	11,387,022.06	19,511,799.97
UNUM GROUP	91529Y106	UNM	21.07	372,200	8,231,599.23	7,842,253.98
URS CORPORATION	903236107	URS	35.12	34,700	1,285,105.67	1,218,663.99
US CELLULAR CORP.	911684108	USM	43.63	56,100	2,483,707.57	2,447,643.00
UTI WORLDWIDE INC	G87210103	UTIW	13.29	14,800	184,200.38	196,692.00
VALERO ENERGY CORP.	91913Y100	VLO	21.05	500,500	11,858,753.24	10,535,524.95
VERISIGN INC	92343E102	VRSN	35.72	107,500	3,093,097.50	3,839,900.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	40.13	4,700	176,187.17	188,611.00
VERIZON COMMUNICATIONS	92343V104	VZ	40.12	701,200	24,172,894.00	28,132,143.97
VISA INC-CLASS A	92826C839	V	101.53	27,200	2,609,381.11	2,761,616.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	8.99	160,300	1,943,463.07	1,441,096.95
VISTEON CORP	92839U206	VC	49.94	7,400	473,629.60	369,556.00
WABCO HOLDINGS INC	92927K102	WBC	43.40	9,800	122,934.17	425,320.00
WABTEC	929740108	WAB	69.95	7,000	279,886.26	489,650.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	24.77	150,800	5,342,523.00	3,735,315.96
WAL MART STORES INC	931142103	WMT	59.76	361,600	18,890,686.01	21,609,215.97
WASHINGTON POST CL. B	939640108	WPO	376.81	8,000	3,128,579.67	3,014,479.97
WATERS CORPORATION	941848103	WAT	74.05	150,000	9,674,434.20	11,107,499.97
WELLPOINT INC.	94973V107	WLP	66.25	221,100	11,247,206.42	14,647,874.97
WELLS FARGO COMPANY	949746101	WFC	27.56	965,400	31,400,728.17	26,606,423.97
WESTERN UNION CO.	959802109	WU	18.26	55,200	1,165,960.91	1,007,951.98
WEYERHAEUSER CO.	962166104	WY	18.67	78,400	1,843,762.20	1,463,728.00

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: QN1						
Instrument: COM						
				QUANTITATIVE 1000 (Q)		
				COMMON STOCK		
WILEY JOHN & SONS IN	968223206	JW.A	44.40	28,200	1,388,529.96	1,252,079.98
WILLIAMS COS. INC.	969457100	WMB	26.96	85,200	1,476,025.82	2,297,275.69
WPX ENERGY INC	98212B103	WPX	18.17	28,400	331,553.79	516,027.79
XILINX INC	983919101	XLNX	32.06	185,100	5,339,095.25	5,934,306.00
XYLEM INC.	98419M100	XYL	25.69	26,700	710,591.13	685,923.00
<b>COMMON STOCK TOTAL</b>				55,517,135	1,635,428,142.46	1,836,212,762.11
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	68.97	8,900	430,509.30	613,833.00
APARTMENT INVT & MGMT	03748R101	AIV	22.91	17,300	112,165.45	396,343.00
AVALONBAY COMMUNITIES	053484101	AVB	130.60	13,700	907,275.86	1,789,220.00
BOSTON PROPERTIES INC	101121101	BXP	99.60	21,100	1,118,243.97	2,101,560.00
BRANDYWINE REALTY	105368203	BDN	9.50	19,600	287,668.12	186,200.00
BRE PROPERTIES INC	05564E106	BRE	50.48	10,800	339,790.40	545,184.00
CAMDEN PROPERTY TRUST	133131102	CPT	62.24	10,200	364,789.80	634,848.00
COMMONWEALTH REIT	203233101	CWH	16.64	12,200	303,969.38	203,008.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	21.26	10,300	381,557.86	218,978.00
DDR CORP.	23317H102	DDR	12.17	31,300	289,333.09	380,921.00
DIGITAL REALTY TRUST INC	253868103	DLR	66.67	14,600	556,875.89	973,382.00
DOUGLAS EMMETT INC	25960P109	DEI	18.24	18,000	207,560.20	328,320.00
DUKE RE CORPORATION	264411505	DRE	12.05	36,600	348,277.49	441,029.99
EQUITY RESIDENTIAL PROP	29476L107	EQR	57.03	42,700	1,158,006.05	2,435,181.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	140.51	4,700	339,166.68	660,397.00
FEDERAL REALTY INV.	313747206	FRT	90.75	8,900	487,520.57	807,675.00
GENERAL GROWTH PROP	370023103	GGP	15.02	82,000	1,271,951.82	1,231,639.99
HCP INC	40414L109	HCP	41.43	58,800	1,760,209.23	2,436,083.97
HEALTH CARE REIT INC	42217K106	HCN	54.53	25,700	1,167,360.61	1,401,421.00
HOSPITALITY PROPERTIES	44106M102	HPT	22.98	18,000	196,828.76	413,640.00
HOST HOTELS & RESORTS INC	44107P104	HST	14.77	99,900	615,587.09	1,475,522.99
KIMCO REALTY CORP	49446R109	KIM	16.24	59,200	629,314.64	961,407.99
LIBERTY PROPERTY TRUST	531172104	LRY	30.88	16,700	545,578.35	515,696.00
MACERICH CO	554382101	MAC	50.60	19,000	573,493.22	961,400.00
MACK-CALI RE CORP.	554489104	CLI	26.69	12,500	371,473.38	333,625.00
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	17.04	25,000	506,196.19	426,000.00

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		
PROLOGIS INC.	74340W103	PLD	28.59	66,800	1,595,234.28	1,909,811.95
PUBLIC STORAGE INC	74460D109	PSA	134.46	20,400	1,385,347.17	2,742,984.00
REALTY INCOME CORP	756109104	O	34.96	19,300	538,567.28	674,728.00
REGENCY CENTERS CORP	758849103	REG	37.62	13,000	452,898.22	489,060.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	22.44	23,600	494,684.96	529,584.00
SIMON PROP GROUP INC.	828806109	SPG	128.94	42,600	3,065,493.06	5,492,843.98
SL GREEN RE CORP	78440X101	SLG	66.64	12,900	269,563.99	859,656.00
TAUBMAN CENTERS INC	876664103	TCO	62.10	8,100	228,597.40	503,010.00
UDR INC	902653104	UDR	25.10	31,600	443,710.94	793,159.98
VENTAS INC.	92276F100	VTR	55.13	36,816	1,325,450.78	2,029,666.06
VORNADO REALTY TRUST	929042109	VNO	76.86	26,700	1,441,734.34	2,052,162.00
WEINGARTEN RE INVST	948741103	WRI	21.82	17,500	289,931.79	381,850.00
REAL ESTATE INVESTMENT TRUST TOTAL				1,017,016	26,801,917.61	41,331,032.90
QUANTITATIVE 1000 (Q) TOTAL				56,534,151	1,662,230,060.07	1,877,543,795.01

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RLG LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
ACCENTURE PLC	G1151C101	ACN	53.23	462,500	20,215,378.59	24,618,875.00
AGRIUM INC	008916108	AGU	67.11	175,000	13,352,549.57	11,744,250.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	71.50	200,000	4,729,711.23	14,300,000.00
ALLERGAN INC.	018490102	AGN	87.74	425,000	29,040,643.00	37,289,500.00
ALTERA CORP	021441100	ALTR	37.10	340,000	12,571,394.27	12,614,000.00
AMAZON.COM INC	023135106	AMZN	173.10	115,000	21,318,863.97	19,906,500.00
AMERICAN TOWER CORP	03027X100	AMT	60.01	405,000	17,415,341.65	24,304,049.96
ANSYS INC	03662Q105	ANSS	57.28	270,000	11,416,139.12	15,465,600.00
APPLE INC.	037833100	AAPL	405.00	372,500	62,205,560.67	150,862,499.99
ARM HOLDINGS PLC - ADR	042068106	ARMH	27.67	300,000	7,966,367.50	8,301,000.00
BORG WARNER INC.	099724106	BWA	63.74	270,000	19,625,337.64	17,209,800.00
CATERPILLAR INC.	149123101	CAT	90.60	190,000	17,591,562.08	17,213,999.96
CBRE GROUP INC	12504L109	CBG	15.22	560,000	14,880,272.30	8,523,200.00
CERNER CORP.	156782104	CERN	61.25	325,000	20,246,925.36	19,906,250.00
CHURCH & DWIGHT INC	171340102	CHD	45.76	170,000	7,404,876.45	7,779,200.00
CITRIX SYSTEMS INC	177376100	CTXS	60.72	385,000	22,701,665.66	23,377,199.93
CLEAN HARBORS INC	184496107	CLH	63.73	340,000	17,119,387.94	21,668,200.00
COACH INC	189754104	COH	61.04	440,000	16,154,138.64	26,857,599.99
COCA COLA CO.	191216100	KO	69.97	750,000	42,688,701.11	52,477,500.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.31	360,000	15,788,379.85	23,151,600.00
COLGATE PALMOLIVE	194162103	CL	92.39	450,000	34,307,372.50	41,575,500.00
CONCHO RESOURCES INC	20605P101	CXO	93.75	170,000	14,395,631.31	15,937,500.00
CORE LABORATORIES N.V.	N22717107	CLB	113.95	325,000	18,865,371.66	37,033,750.00
CUMMINS INC.	231021106	CMI	88.02	155,000	7,007,662.39	13,643,100.00
DANAHER CORP	235851102	DHR	47.04	672,000	25,967,196.78	31,610,880.00
DIRECTV	25490A101	DTV	42.76	600,000	28,682,837.68	25,656,000.00
EDWARDS LIFESCIENCES	28176E108	EW	70.70	50,000	3,985,777.87	3,534,999.94
EMC CORP	268648102	EMC	21.54	955,000	17,701,995.86	20,570,700.00
EOG RESOURCES INC	26875P101	EOG	98.51	227,250	20,737,378.48	22,386,397.50
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	40.96	65,000	3,500,299.50	2,662,400.00
EXPRESS SCRIPTS	302182100	ESRX	44.69	400,000	16,996,117.68	17,876,000.00
EXXON MOBIL CORPORATION	30231G102	XOM	84.76	1,085,000	72,319,222.72	91,964,600.00
FASTENAL CO	311900104	FAST	43.61	375,000	7,698,386.49	16,353,749.98
FMC CORP.	302491303	FMC	86.04	70,000	5,947,405.25	6,022,800.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RLG LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
FMC TECHNOLOGIES INC	30249U101	FTI	52.23	500,000	13,856,726.73	26,115,000.00
FOSSIL INC.	349882100	FOSL	79.36	110,000	9,542,097.18	8,729,600.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	36.79	459,000	10,611,731.02	16,886,610.00
GARTNER INC	366651107	IT	34.77	380,000	13,826,165.22	13,212,600.00
GILEAD SCIENCES INC.	375558103	GILD	40.93	400,000	15,235,297.80	16,372,000.00
GOOGLE INC - CL A	38259P508	GOOG	645.90	38,000	20,154,710.70	24,544,200.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	45.07	520,000	17,470,887.89	23,436,400.00
IHS INC-CLASS A	451734107	IHS	86.16	150,000	12,541,104.55	12,924,000.00
INTL BUS MACH CORP	459200101	IBM	183.88	285,000	37,021,625.55	52,405,800.00
INTUIT INC.	461202103	INTU	52.59	400,000	19,997,573.86	21,036,000.00
INTUITIVE SURGICAL INC	46120E602	ISRG	463.01	43,500	15,015,890.53	20,140,934.91
JOY GLOBAL INC	481165108	JOY	74.97	240,000	14,770,409.77	17,992,800.00
LAS VEGAS SANDS CORP	517834107	LVS	42.73	565,000	25,807,338.50	24,142,450.00
MCDONALDS CORPORATION	580135101	MCD	100.33	275,000	17,083,709.60	27,590,750.00
MCKESSON CORP	58155Q103	MCK	77.91	320,000	22,383,332.96	24,931,200.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	55.90	240,000	15,080,563.46	13,415,999.99
METTLER-TOLEDO	592688105	MTD	147.71	145,000	14,527,489.33	21,417,950.00
MICROSOFT CORP.	594918104	MSFT	25.96	440,000	11,249,058.86	11,422,400.00
NATIONAL OILWELL VARCO INC	637071101	NOV	67.99	256,750	10,804,269.30	17,456,432.50
NETAPP INC.	64110D104	NTAP	36.27	395,000	13,835,270.73	14,326,649.97
NIKE INC. -CL B	654106103	NKE	96.37	330,000	25,486,589.96	31,802,099.99
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	93.70	251,000	20,931,935.59	23,518,699.96
OCEANEERING INT'L. INC.	675232102	OII	46.13	490,000	13,572,373.36	22,603,700.00
ORACLE SYS. CORP.	68389X105	ORCL	25.65	1,775,000	35,049,978.18	45,528,750.00
PEPSICO INC.	713448108	PEP	66.35	825,000	50,901,120.08	54,738,750.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	78.48	1,030,000	45,098,941.41	80,834,400.00
PRAXAIR INC.	74005P104	PX	106.90	325,000	27,422,911.83	34,742,500.00
PRECISION CASTPARTS CORP	740189105	PCP	164.79	175,000	19,954,673.26	28,838,249.99
PRICELINE.COM INC	741503403	PCLN	467.71	25,000	5,520,801.06	11,692,750.00
QUALCOMM INC	747525103	QCOM	54.70	925,000	37,770,717.27	50,597,499.96
RED HAT INC	756577102	RHT	41.29	265,000	11,996,190.96	10,941,850.00
ROPER INDUSTRIES INC	776696106	ROP	86.87	285,000	16,137,281.06	24,757,950.00
ROSS STORES INC	778296103	ROST	47.53	570,000	12,957,931.65	27,092,100.00
STRYKER CORP.	863667101	SYK	49.71	450,000	22,667,265.62	22,369,499.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RLG LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	56.48	222,500	12,863,139.30	12,566,800.00
TRANSDIGM GROUP INC	893641100	TDG	95.68	226,900	19,237,993.86	21,709,792.00
UNION PACIFIC CORP.	907818108	UNP	105.94	350,000	22,236,146.76	37,079,000.00
UNITED TECHNOLOGIES	913017109	UTX	73.09	200,000	12,782,479.23	14,617,999.99
VISA INC-CLASS A	92826C839	V	101.53	240,000	19,551,515.99	24,367,200.00
WELLPOINT INC.	94973V107	WLP	66.25	297,000	17,788,293.58	19,676,249.97
WYNN RESORTS LTD	983134107	WYNN	110.49	100,000	13,035,610.00	11,049,000.00
COMMON STOCK TOTAL				27,973,900	1,466,324,996.32	1,904,023,821.47
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
DIGITAL REALTY TRUST INC	253868103	DLR	66.67	207,500	12,616,821.99	13,834,025.00
REAL ESTATE INVESTMENT TRUST TOTAL				207,500	12,616,821.99	13,834,025.00
LARGE-CAP GROWTH (F) TOTAL				28,181,400	1,478,941,818.31	1,917,857,846.47

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG						
Instrument: COM						
MID-CAP GROWTH (F) COMMON STOCK						
ACCENTURE PLC	G1151C101	ACN	53.23	285,000	11,941,257.58	15,170,550.00
ACUIITY BRANDS INC	00508Y102	AYI	53.00	400,000	15,681,688.71	21,200,000.00
AGRIUM INC	008916108	AGU	67.11	230,000	18,033,346.63	15,435,300.00
ALBEMARLE CORP	012653101	ALB	51.51	155,000	7,228,246.00	7,984,050.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	71.50	317,518	6,208,917.87	22,702,537.00
AMETEK INC.	031100100	AME	42.10	707,500	29,345,430.17	29,785,750.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	15.96	375,000	7,338,028.82	5,984,999.95
ANSYS INC	03662Q105	ANSS	57.28	468,767	20,411,527.76	26,850,973.76
APPLE INC.	037833100	AAPL	405.00	86,000	10,630,454.04	34,830,000.00
BAIDU COM INC NPV ADR	056752108	BIDU	116.47	130,000	3,125,253.26	15,141,100.00
BIO RAD LABS INC	090572207	BIO	96.04	90,000	8,571,101.80	8,643,600.00
BORG WARNER INC.	099724106	BWA	63.74	30,000	1,973,733.00	1,912,200.00
BRF BRAZIL FOODS SA	10552T107	BRFS	19.55	365,000	4,868,912.63	7,135,750.00
BROADSOFT INC	11133B409	BSFT	30.20	120,000	4,539,909.01	3,624,000.00
CATALYST HEALTH SOLUTIONS	14888B103	CHSI	52.00	290,000	13,585,332.60	15,080,000.00
CERNER CORP.	156782104	CERN	61.25	120,000	6,861,777.82	7,350,000.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	337.74	30,000	8,554,718.00	10,132,200.00
CHURCH & DWIGHT INC	171340102	CHD	45.76	935,200	30,286,900.00	42,794,751.81
CITRIX SYSTEMS INC	177376100	CTXS	60.72	370,000	21,694,988.90	22,466,400.00
CLEAN HARBORS INC	184496107	CLH	63.73	160,000	8,414,960.40	10,196,800.00
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	62.35	165,000	10,297,041.00	10,287,750.00
COACH INC	189754104	COH	61.04	185,000	10,270,819.00	11,292,400.00
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.31	443,000	16,151,696.11	28,489,330.00
CONCHO RESOURCES INC	20605P101	CXO	93.75	490,000	34,530,445.85	45,937,500.00
CORE LABORATORIES N.V.	N22717107	CLB	113.95	362,590	24,352,632.95	41,317,130.50
CROWN HOLDINGS INC	228368106	CCK	33.58	1,280,000	34,881,200.08	42,982,399.91
CUMMINS INC.	231021106	CMI	88.02	195,000	11,506,186.62	17,163,900.00
DANAHER CORP	235851102	DHR	47.04	405,000	15,572,490.16	19,051,199.95
DAVITA INC.	23918K108	DVA	75.81	80,000	5,760,002.40	6,064,800.00
DEVRY INC.	251893103	DV	38.46	40,000	2,654,253.35	1,538,400.00
DICKS SPORTING GOODS INC	253393102	DKS	36.88	870,000	23,348,860.09	32,085,599.81
DIRECTV	25490A101	DTV	42.76	560,000	25,649,949.00	23,945,600.00
EBIX INC	278715206	EBIX	22.10	165,000	3,946,571.12	3,646,499.85
EDWARDS LIFESCIENCES	28176E108	EW	70.70	230,000	18,075,336.25	16,261,000.00

# Monthly Market

As Of 12/31/2011

01/25/2012  
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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG						
Instrument: COM						
MID-CAP GROWTH (F) COMMON STOCK						
EXPRESS SCRIPTS	302182100	ESRX	44.69	195,000	3,418,348.29	8,714,550.00
F5 NETWORKS INC	315616102	FFIV	106.12	380,000	13,714,008.36	40,325,600.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	87.28	360,000	26,326,163.95	31,420,800.00
FASTENAL CO	311900104	FAST	43.61	185,000	3,763,142.29	8,067,849.98
FMC CORP.	302491303	FMC	86.04	345,000	25,169,251.15	29,683,800.00
FMC TECHNOLOGIES INC	30249U101	FTI	52.23	785,000	12,420,719.70	41,000,550.00
FOSSIL INC.	349882100	FOSL	79.36	40,000	3,670,266.32	3,174,400.00
FRANKLIN RESOURCES INC	354613101	BEN	96.06	85,000	9,374,331.46	8,165,100.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	36.79	260,000	8,404,192.14	9,565,400.00
GARDNER DENVER MACHINERY	365558105	GDI	77.06	250,000	14,189,600.50	19,264,999.91
HEALTHCARE SVCS GRP	421906108	HCSG	17.69	292,500	4,756,008.26	5,174,324.99
HENRY SCHEIN INC	806407102	HSIC	64.43	275,000	15,278,311.36	17,718,249.94
HMS HOLDINGS CORP	40425J101	HMSY	31.98	540,000	11,071,214.62	17,269,200.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	45.07	530,000	19,114,076.11	23,887,100.00
IDEXX LABS INC.	45168D104	IDXX	76.96	222,700	16,208,106.33	17,138,992.00
IHS INC-CLASS A	451734107	IHS	86.16	230,000	19,595,002.84	19,816,800.00
ILLUMINA INC.	452327109	ILMN	30.48	105,000	6,325,146.25	3,200,399.99
INFORMATICA CORP.	45666Q102	INFA	36.93	180,000	4,228,646.13	6,647,399.96
INTERCONTINENTAL EXCHANGE	45865V100	ICE	120.55	345,000	35,651,047.18	41,589,750.00
INTUITIVE SURGICAL INC	46120E602	ISRG	463.01	112,111	36,457,917.50	51,908,514.11
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	48.76	61,900	3,191,047.50	3,018,244.00
JOY GLOBAL INC	481165108	JOY	74.97	500,000	16,479,105.77	37,485,000.00
LAS VEGAS SANDS CORP	517834107	LVS	42.73	510,000	23,723,716.60	21,792,300.00
MASTERCARD INC-CLASS A	57636Q104	MA	372.82	58,000	13,773,107.75	21,623,559.99
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	55.90	130,000	4,753,137.53	7,267,000.00
METTLER-TOLEDO	592688105	MTD	147.71	126,500	12,154,541.29	18,685,315.00
MICHAEL KORS HOLDINGS LTD	G60754101	KORS	27.25	67,300	1,346,000.00	1,833,925.00
MICROS SYSTEMS INC.	594901100	MCRS	46.58	492,000	17,129,184.17	22,917,360.00
MONSTER BEVERAGE CORP	611740101	MNST	92.14	194,999	11,042,969.83	17,967,207.80
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	71.55	430,000	21,905,530.17	30,766,500.00
NATIONAL OILWELL VARCO INC	637071101	NOV	67.99	290,000	13,026,247.76	19,717,100.00
NETAPP INC.	64110D104	NTAP	36.27	248,455	8,929,524.08	9,011,462.84
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	49.57	235,000	7,222,427.83	11,648,949.87
NVIDIA CORP	67066G104	NVDA	13.86	670,000	14,278,538.50	9,286,200.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: RMG MID-CAP GROWTH (F)



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
OCEANEERING INT'L. INC.	675232102	OII	46.13	740,000	14,947,973.71	34,136,200.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	8.41	595,000	7,293,579.65	5,003,950.00
ON SEMICONDUCTOR COR	682189105	ONNN	7.72	145,000	983,129.92	1,119,400.00
PRAXAIR INC.	74005P104	PX	106.90	170,000	13,575,179.62	18,173,000.00
PRECISION CASTPARTS CORP	740189105	PCP	164.79	175,000	16,698,736.50	28,838,250.00
PRICELINE.COM INC	741503403	PCLN	467.71	81,500	9,005,088.37	38,118,365.00
PROASSURANCE CORP	74267C106	PRA	79.82	75,000	4,111,797.00	5,986,500.00
PVH CORP	693656100	PVH	70.49	395,000	24,724,075.86	27,843,550.00
RACKSPACE HOSTING INC	750086100	RAX	43.01	570,000	10,918,923.85	24,515,700.00
RALPH LAUREN CORP	751212101	RL	138.08	240,000	21,135,452.70	33,139,200.00
RAYONIER INC.	754907103	RYN	44.63	167,500	7,297,389.61	7,475,524.99
RED HAT INC	756577102	RHT	41.29	720,000	30,997,926.29	29,728,800.00
REYNOLDS AMERICAN INC	761713106	RAI	41.42	235,000	8,851,340.48	9,733,700.00
ROPER INDUSTRIES INC	776696106	ROP	86.87	600,000	32,642,017.50	52,122,000.00
ROSS STORES INC	778296103	ROST	47.53	1,150,000	19,172,010.83	54,659,500.00
SBA COMMUNICATIONS CORP	78388J106	SBAC	42.96	470,000	19,023,277.05	20,191,200.00
SILGAN HOLDINGS INC	827048109	SLGN	38.64	150,000	5,204,443.60	5,796,000.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	44.04	310,000	11,852,545.46	13,652,400.00
SOLERA HOLDINGS INC	83421A104	SLH	44.54	240,900	12,302,138.95	10,729,686.00
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	56.48	235,000	12,710,172.76	13,272,800.00
SYNTEL INC	87162H103	SYNT	46.77	163,600	8,647,858.90	7,651,572.00
T ROWE PRICE GROUP INC.	74144T108	TROW	56.95	310,000	19,242,811.51	17,654,500.00
TRANSDIGM GROUP INC	893641100	TDG	95.68	150,000	12,536,836.38	14,352,000.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	65.12	110,000	5,819,938.16	7,163,200.00
UNION PACIFIC CORP.	907818108	UNP	105.94	365,000	26,405,421.77	38,668,100.00
VANCEINFO TECHNOLOGIES-ADR	921564100	VIT	9.07	432,446	9,588,834.21	3,922,285.22
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	33.21	225,000	11,377,280.57	7,472,250.00
VISA INC-CLASS A	92826C839	V	101.53	235,000	17,576,949.26	23,859,549.99
VITAMIN SHOPPE INC	92849E101	VSI	39.88	285,000	11,945,524.49	11,365,800.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	24.77	150,000	4,433,236.35	3,715,500.00
YUM BRANDS INC	988498101	YUM	59.01	350,000	16,583,966.34	20,653,500.00
<b>COMMON STOCK TOTAL</b>				31,107,986	1,361,990,406.15	1,851,952,361.12

Instrument: REIT

REAL ESTATE INVESTMENT TRUST

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Large Cap						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
DIGITAL REALTY TRUST INC	253868103	DLR	66.67	429,450	21,765,920.98	28,631,431.50
REAL ESTATE INVESTMENT TRUST TOTAL				429,450	21,765,920.98	28,631,431.50
MID-CAP GROWTH (F) TOTAL				31,537,436	1,383,756,327.13	1,880,583,792.62
Large Cap TOTAL				527,686,521	16,710,116,663.06	19,994,940,740.70

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
1 800 FLOWERS COM	68243Q106	FLWS	2.20	272,300	578,418.59	599,059.88
1ST SOURCE CORP	336901103	SRCE	25.33	39,100	622,607.98	990,402.98
8X8 INC	282914100	EGHT	3.17	226,500	928,590.21	718,005.00
A.T. CROSS CO.	227478104	ATX	11.28	3,500	40,521.70	39,480.00
AAON INC	000360206	AAON	20.49	42,800	608,325.17	876,971.95
ABIOMED INC	003654100	ABMD	18.47	54,200	535,611.92	1,001,073.92
ABM INDUSTRIES INC.	000957100	ABM	20.62	28,100	695,233.50	579,421.95
ABOVENET INC	00374N107	ABVT	65.01	25,600	1,293,705.54	1,664,255.96
ACACIA	003881307	ACTG	36.51	5,500	219,355.64	200,804.99
ACCELRY S INC	00430U103	ACCL	6.72	139,100	769,526.33	934,751.97
ACCO BRANDS CORP	00081T108	ABD	9.65	62,500	376,334.33	603,124.95
ACI WORLDWIDE INC	004498101	ACIW	28.64	45,300	896,229.11	1,297,391.95
ACORDA THERAPEUTICS INC	00484M106	ACOR	23.84	56,700	1,250,702.01	1,351,728.00
ACTUANT CORP CL A	00508X203	ATU	22.69	12,000	236,057.53	272,279.98
ACTUATE CORPORATION	00508B102	BIRT	5.86	55,300	323,866.91	324,058.00
ACUITY BRANDS INC	00508Y102	AYI	53.00	34,300	1,322,268.77	1,817,899.99
ADTRAN INC.	00738A106	ADTN	30.16	17,600	528,052.29	530,815.99
ADVANCE AMERICA CASH	00739W107	AEA	8.95	112,600	746,242.87	1,007,769.97
ADVANCED ANALOGIC	00752J108	AATI	5.78	37,300	166,498.48	215,594.00
ADVENT SOFTWARE INC	007974108	ADVS	24.36	48,300	946,579.71	1,176,588.00
ADVISORY BOARD CO/THE	00762W107	ABCO	74.21	20,100	858,366.47	1,491,620.97
AEP INDS INC	001031103	AEPI	28.15	5,200	149,729.36	146,380.00
AEROPOSTALE INC	007865108	ARO	15.25	9,600	150,072.96	146,400.00
AEROVIRONMENT INC	008073108	AVAV	31.47	4,900	145,552.01	154,203.00
AFFYMETRIX INC	00826T108	AFFX	4.09	1,500	7,996.51	6,135.00
AG MORTGAGE INVESTMENT	001228105	MITT	20.13	4,000	74,800.00	80,520.00
AGILYSYS INC	00847J105	AGYS	7.95	99,200	948,319.68	788,639.92
AH BELO CORP-A	001282102	AHC	4.75	107,600	790,424.85	511,099.96
AIR TRANSPORT SERVICES	00922R105	ATSG	4.72	153,700	1,143,937.58	725,463.89
AIRCASTLE LTD	G0129K104	AYR	12.72	95,300	1,063,255.86	1,212,215.92
ALAMO GROUP INC	011311107	ALG	26.93	10,000	167,364.58	269,299.99
ALASKA AIRGROUP INC	011659109	ALK	75.09	32,900	954,856.39	2,470,461.00
ALBANY MOLECULAR RESEARCH	012423109	AMRI	2.93	223,400	1,662,389.62	654,561.96
ALIGN TECHNOLOGY INC	016255101	ALGN	23.73	68,400	714,208.24	1,622,789.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
ALKERMES PLC	G01767105	ALKS	17.36	16,500	271,472.86	286,439.98
ALLEGiant TRAVEL CO	01748X102	ALGT	53.34	8,300	427,582.25	442,722.00
ALLETE, INC.	018522300	ALE	41.98	3,200	122,291.46	134,336.00
ALLIANCE FINANCIAL CORP/NY	019205103	ALNC	30.88	13,800	421,397.55	426,144.00
ALLIANCE HEALTHCARE SERVICES	018606202	AIQ	1.26	15,600	19,166.32	19,656.00
ALMOST FAMILY INC	020409108	AFAM	16.58	36,600	1,009,005.90	606,827.95
ALON USA ENERGY INC	020520102	ALJ	8.71	93,600	777,872.94	815,256.00
ALTERRA CAPITAL HOLDINGS LTD	G0229R108	ALTE	23.63	85,500	1,938,221.12	2,020,364.98
AMAG PHARMACEUTICALS INC	00163U106	AMAG	18.91	43,000	681,093.85	813,130.00
AMEDISYS INC	023436108	AMED	10.91	87,600	2,263,967.70	955,715.96
AMERCO	023586100	UHAL	88.40	7,500	660,091.97	662,999.95
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	9.89	30,600	387,889.25	302,633.93
AMERICAN CAPITAL MORTGAGE	02504A104	MTGE	18.82	5,100	85,154.70	95,982.00
AMERICAN DENTAL PARTNERS INC	025353103	ADPI	18.83	31,200	586,179.36	587,496.00
AMERICAN EQUITY INVESTMENT	025676206	AEL	10.40	56,900	666,732.43	591,759.94
AMERICAN GREETING CL A	026375105	AM	12.51	68,300	1,434,876.16	854,433.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	43.28	28,900	963,101.71	1,250,792.00
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI	21.75	26,200	552,109.26	569,850.00
AMERICAN STATES WATER CO.	029899101	AWR	34.90	11,500	396,320.37	401,350.00
AMERICAN VANGUARD CORP	030371108	AVD	13.34	67,700	527,886.74	903,117.91
AMERIGON INC	03070L300	ARGN	14.26	22,100	215,460.16	315,145.98
AMERISAFE INC	03071H100	AMSF	23.25	42,400	819,509.60	985,799.99
AMERISTAR CASINOS IN	03070Q101	ASCA	17.29	61,500	1,067,567.54	1,063,335.00
AMKOR TECHNOLOGY INC	031652100	AMKR	4.36	117,500	753,638.24	512,300.00
AMPCO-PITTSBURGH CORP	032037103	AP	19.34	41,500	1,077,297.49	802,609.97
AMSURG CORP	03232P405	AMSG	26.04	46,900	1,021,635.38	1,221,275.97
AMTRUST FINANCIAL SERVICES	032359309	AFSI	23.75	42,300	560,708.51	1,004,624.98
ANACOR PHARMACEUTICALS INC	032420101	ANAC	6.20	6,900	33,948.00	42,780.00
ANCESTRY.COM INC	032803108	ACOM	22.96	49,400	1,213,748.34	1,134,223.93
ANGIE'S LIST INC	034754101	ANGI	16.10	6,600	103,501.20	106,260.00
ANGIODYNAMICS INC	03475V101	ANGO	14.81	12,500	171,127.92	185,125.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	59.64	7,000	357,383.50	417,480.00
ANN INC.	035623107	ANN	24.78	62,400	1,080,278.57	1,546,271.98
ANWORTH MORTGAGE ASS	037347101	ANH	6.28	80,400	531,192.02	504,911.98

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
APCO OIL AND GAS INTL	G0471F109	APAGF	81.72	9,700	255,603.70	792,684.00
APOLLO INVESTMENT CORP	03761U106	AINV	6.44	19,900	229,220.20	128,156.00
APOLLO RESIDENTIAL MORTGAGE	03763V102	AMTG	15.26	6,400	104,940.80	97,664.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	35.17	6,800	175,720.30	239,156.00
ARCTIC CAT INC.	039670104	ACAT	22.55	43,200	400,908.89	974,159.99
ARDEN GROUP INC	039762109	ARDNA	90.01	3,100	296,515.42	279,031.00
ARGAN INC	04010E109	AGX	15.21	4,300	66,570.64	65,403.00
ARIAD PHARMACEUTICAL	04033A100	ARIA	12.25	22,500	102,167.59	275,624.95
ARLINGTON ASSET INVESTMENT	041356205	AI	21.33	28,600	655,313.17	610,037.97
ARMOUR RESIDENTIAL REIT INC	042315101	ARR	7.05	59,200	429,398.98	417,360.00
ARQULE INC	04269E107	ARQL	5.64	9,300	58,042.89	52,452.00
ARRAY BIOPHARMA INC	04269X105	ARRY	2.16	36,200	122,054.10	78,191.99
ARRIS GROUP INC.	04269Q100	ARRS	10.82	12,000	117,909.89	129,839.96
ARTHROCARE CORP	043136100	ARTC	31.68	40,800	1,216,401.72	1,292,543.95
ARUBA NETWORKS INC	043176106	ARUN	18.52	21,500	201,689.43	398,179.98
ASBURY AUTOMOTIVE GROUP	043436104	ABG	21.56	53,300	942,143.54	1,149,147.94
ASCENA RETAIL GROUP INC	04351G101	ASNA	29.72	46,300	1,384,701.85	1,376,035.96
ASPEN TECHNOLOGY INC	045327103	AZPN	17.35	94,000	1,456,414.12	1,630,899.97
ASTEX PHARMACEUTICALS	04624B103	ASTX	1.89	35,800	71,123.66	67,662.00
ATHENAHEALTH INC	04685W103	ATHN	49.12	12,200	726,336.77	599,263.98
ATMI INC	00207R101	ATMI	20.03	15,300	292,557.33	306,459.00
ATRION CORP	049904105	ATRI	240.23	2,400	279,003.05	576,552.00
AVEO PHARMACEUTICALS INC	053588109	AVEO	17.20	33,700	580,152.81	579,639.97
AVI BIOPHARMA INC	002346104	AVII	0.75	86,000	153,935.56	64,069.94
AVIAT NETWORKS INC	05366Y102	AVNW	1.83	86,000	486,114.61	157,379.96
AVIS BUDGET GROUP, INC	053774105	CAR	10.72	130,700	1,461,559.80	1,401,103.98
AVISTA CORP	05379B107	AVA	25.75	10,000	243,129.66	257,500.00
B&G FOODS INC	05508R106	BGS	24.07	600	13,546.50	14,442.00
BAKER (MICHAEL) CORP	057149106	BKR	19.61	15,400	529,073.13	301,993.95
BALCHEM CORP	057665200	BCPC	40.54	2,700	109,736.85	109,458.00
BANCFIRST CORP	05945F103	BANF	37.54	5,600	224,656.38	210,224.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	16.05	62,200	804,912.04	998,309.96
BANCORPSOUTH INC	059692103	BXS	11.02	121,700	1,407,277.42	1,341,133.98
BANK OF MARIN BANCORP	063425102	BMRC	37.59	100	3,075.09	3,758.97

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
BANK OF THE OZARKS INC	063904106	OZRK	29.63	28,500	660,835.10	844,455.00
BANNER CORP	06652V208	BANR	17.15	7,600	134,906.15	130,339.98
BARNES & NOBLE INC.	067774109	BKS	14.48	63,600	952,942.18	920,927.98
BARNES GROUP INC.	067806109	B	24.11	5,600	128,162.66	135,016.00
BARRETT BUSINESS SERVICE	068463108	BBSI	19.96	17,700	324,839.12	353,292.00
BASIC ENERGY SERVICES INC	06985P100	BAS	19.70	3,000	50,872.50	59,100.00
BBCN BANCORP INC	073295107	BBCN	9.45	13,268	100,941.71	125,382.59
BEACON ROOFING SUPPLY INC	073685109	BECN	20.23	1,700	28,826.87	34,390.99
BEBE STORES INC	075571109	BEBE	8.33	110,100	761,206.42	917,132.95
BELDEN INC	077454106	BDC	33.28	9,500	297,243.23	316,159.97
BERRY PETROLEUM CO	085789105	BRY	42.02	25,300	903,706.53	1,063,105.97
BG MEDICINE INC	08861T107	BGMD	4.72	4,800	36,431.00	22,656.00
BGC PARTNERS INC	05541T101	BGCP	5.94	89,800	420,979.36	533,411.96
BILL BARRETT CORP	06846N104	BBG	34.07	50,700	1,857,792.97	1,727,348.98
BIOSCRIP INC	09069N108	BIOS	5.46	154,200	927,462.52	841,932.00
BJ'S RESTAURANTS INC	09180C106	BJRI	45.32	400	19,645.36	18,127.99
BLACK BOX CORPORATION	091826107	BBOX	28.04	36,500	1,045,179.82	1,023,459.96
BLACK HILLS CORP	092113109	BKH	33.58	4,300	134,929.01	144,394.00
BLACKBAUD INC	09227Q100	BLKB	27.70	52,800	976,482.00	1,462,559.98
BLACKROCK KELSO CAPITAL	092533108	BKCC	8.16	46,400	364,410.52	378,624.00
BLUE COAT SYSTEMS INC	09534T508	BCSI	25.45	38,800	849,468.91	987,459.96
BLYTH INC.	09643P207	BTH	56.80	15,900	589,662.48	903,119.93
BODY CENTRAL CORP	09689U102	BODY	24.96	10,600	189,017.08	264,576.00
BOFI HOLDING INC	05566U108	BOFI	16.25	41,900	626,491.88	680,874.98
BOINGO WIRELESS INC	09739C102	WIFI	8.60	3,600	30,491.72	30,960.00
BON-TON STORES	09776J101	BONT	3.37	74,600	760,680.27	251,401.97
BOSTON BEER INC	100557107	SAM	108.56	12,100	559,433.97	1,313,576.00
BOYD GAMING CORP	103304101	BYD	7.46	106,200	876,367.71	792,252.00
BRADY CORPORATION	104674106	BRC	31.57	31,200	936,052.01	984,983.98
BRIDGEPOINT EDUCATION INC	10807M105	BPI	23.00	44,100	828,470.98	1,014,299.98
BRIGGS & STRATTON	109043109	BGG	15.49	77,000	1,380,882.86	1,192,729.98
BRIGHTPOINT INC.	109473405	CELL	10.76	114,000	911,341.29	1,226,639.96
BRINKS COMPANY	109696104	BCO	26.88	58,100	1,193,860.35	1,561,728.00
BRISTOW GRP	110394103	BRS	47.39	8,100	308,727.23	383,858.96

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
BROOKS AUTOMATION INC	114340102	BRKS	10.27	97,700	800,980.11	1,003,379.00
BROWN SHOE COMPANY INC	115736100	BWS	8.90	106,100	1,211,018.57	944,289.96
BRUNSWICK CORP	117043109	BC	18.06	15,900	190,351.44	287,153.98
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	33.44	48,400	1,095,863.54	1,618,495.97
BUCKLE INC	118440106	BKE	40.87	30,400	1,282,332.34	1,242,447.97
BUFFALO WILD WINGS INC	119848109	BWLD	67.51	500	31,891.45	33,755.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	8.46	93,400	809,071.54	790,163.93
CABOT MICROELECTRONICS	12709P103	CCMP	47.25	30,200	1,108,200.06	1,426,949.97
CACI INTERNATIONAL INC.-CL A	127190304	CACI	55.92	29,400	1,638,976.99	1,644,047.97
CAI INTERNATIONAL INC	12477X106	CAP	15.46	54,500	893,878.64	842,569.98
CAL DIVE INTERNATIONAL INC	12802T101	DVR	2.25	93,700	738,416.44	210,824.96
CALGON CARBON CORP.	129603106	CCC	15.71	22,900	335,424.59	359,759.00
CALIFORNIA FIRST NTN	130222102	CFNB	16.08	5,400	69,763.85	86,831.97
CALLAWAY GOLF COMPANY	131193104	ELY	5.53	137,400	1,145,653.99	759,821.97
CALLON PETROLEUM CORP	13123X102	CPE	4.97	14,200	112,247.21	70,574.00
CAMAC ENERGY INC	131745101	CAK	1.01	40,100	155,062.37	40,501.00
CAMBREX CORP.	132011107	CBM	7.18	18,800	93,231.51	134,984.00
CAMDEN NATL CORP	133034108	CAC	32.60	20,800	634,317.08	678,079.96
CANTEL MEDICAL CORP	138098108	CMN	27.93	200	5,238.10	5,586.00
CAPE BANCORP INC	139209100	CBNJ	7.85	5,500	43,660.53	43,175.00
CAPITAL BANK CORP/NC	139793103	CBKN	2.01	8,800	30,397.00	17,688.00
CAPITAL CITY BK GROUP	139674105	CCBG	9.55	40,600	628,502.72	387,729.96
CAPITAL SOUTHWEST CORP	140501107	CSWC	81.55	1,800	163,385.18	146,789.95
CARBONITE INC	141337105	CARB	11.10	4,600	55,370.20	51,060.00
CARDIONET INC	14159L103	BEAT	2.37	157,200	911,467.05	372,563.93
CARDTRONICS INC	14161H108	CATM	27.06	27,400	718,560.98	741,444.00
CARIBOU COFFEE CO	142042209	CBOU	13.95	5,400	70,925.60	75,330.00
CARROLS RESTAURANT GROUP	14574X104	TAST	11.57	50,400	486,600.94	583,127.97
CARTERS INC	146229109	CRI	39.81	14,200	401,979.74	565,301.99
CASCADE BANCORP	147154207	CACB	4.38	3,800	33,289.52	16,644.00
CASELLA WASTE SYS IN	147448104	CWST	6.40	106,700	536,382.05	682,879.92
CASEY'S GENERAL STORES INC.	147528103	CASY	51.51	10,200	356,173.65	525,401.97
CASH AMERICAN INT'L. INC.	14754D100	CSH	46.63	33,800	1,779,940.91	1,576,093.95
CASS INFORMATION SYSTEMS	14808P109	CASS	36.39	25,800	843,790.38	938,862.00

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						
CASUAL MALE RETAIL GROUP INC	148711302	CMRG	3.42	175,500	754,787.35	600,209.91
CATHAY GENERAL BANCORP	149150104	CATY	14.93	4,500	66,782.65	67,185.00
CATO CORP CL A	149205106	CATO	24.20	42,100	846,538.26	1,018,819.96
CAVIUM INC	14964U108	CAVM	28.43	7,200	264,607.35	204,695.98
CBEYOND INC	149847105	CBEY	8.01	109,800	1,310,769.83	879,497.99
CDI CORP.	125071100	CDI	13.81	60,600	1,086,592.82	836,885.92
CENTENE CORP	15135B101	CNC	39.59	51,500	945,327.75	2,038,885.00
CENTRAL PACIFIC FINANCIAL	154760409	CPF	12.92	9,800	131,393.86	126,616.00
CENTURY BANCORP INC	156432106	CNBKA	28.24	7,100	157,587.52	200,503.98
CEPHEID	15670R107	CPHD	34.41	61,900	926,189.94	2,129,978.97
CERADYNE INC	156710105	CRDN	26.78	2,800	96,761.04	74,983.99
CEVA INC	157210105	CEVA	30.26	40,300	921,170.70	1,219,477.94
CH ENERGY GROUP INC	12541M102	CHG	58.38	3,400	188,453.50	198,492.00
CHARMING SHOPPES	161133103	CHRS	4.90	230,000	1,266,568.31	1,126,999.98
CHART INDUSTRIES INC	16115Q308	GTLS	54.07	7,100	360,675.21	383,897.00
CHASE CORP	16150R104	CCF	13.90	800	12,389.20	11,120.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	29.35	12,300	190,432.35	361,004.99
CHEMED CORP	16359R103	CHE	51.21	1,500	72,138.55	76,814.99
CHEMTURA CORP	163893209	CHMT	11.34	57,000	749,754.17	646,380.00
CHESAPEAKE UTILITIES CORP	165303108	CPK	43.35	15,200	607,636.82	658,920.00
CHILDREN'S PLACE	168905107	PLCE	53.12	26,500	975,809.39	1,407,679.98
CHIUQUITA BRANDS	170032809	CQB	8.34	100,200	928,454.55	835,668.00
CIBER INC.	17163B102	CBR	3.86	192,400	966,467.32	742,663.92
CINCINNATI BELL INC	171871106	CBB	3.03	363,600	858,435.82	1,101,707.99
CINEMARK HOLDINGS INC	17243V102	CNK	18.49	23,700	472,870.62	438,212.97
CITIZENS INC	174740100	CIA	9.69	15,300	136,432.94	148,257.00
CITY HLDG CO	177835105	CHCO	33.89	25,000	906,085.69	847,249.98
CLARCOR INC.	179895107	CLC	49.99	18,400	584,384.00	919,815.99
CLAYTON WILLIAMS ENERGY INC	969490101	CWEI	75.88	12,500	925,210.96	948,499.96
CLEAN HARBORS INC	184496107	CLH	63.73	18,400	741,725.55	1,172,631.97
CLECO CORP.	12561W105	CNL	38.10	41,200	1,315,387.61	1,569,719.99
CLOUD PEAK ENERGY INC	18911Q102	CLD	19.32	2,800	49,776.03	54,095.96
CLOVIS ONCOLOGY INC	189464100	CLVS	14.09	6,900	85,479.27	97,221.00
CNO FINANCIAL GROUP INC	12621E103	CNO	6.31	178,600	1,247,197.76	1,126,965.96



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
COCA-COLA BOTTLING	191098102	COKE	58.55	3,300	216,116.70	193,215.00
COEUR D'ALENE MINES CORP.	192108504	CDE	24.14	83,700	1,874,748.34	2,020,518.00
COGDELL SPENCER INC.	19238U107	CSA	4.25	28,300	174,122.17	120,274.97
COGNEX CORP.	192422103	CGNX	35.79	46,400	904,104.91	1,660,656.00
COHEN & STEERS INC	19247A100	CNS	28.90	37,500	851,638.67	1,083,749.97
COHERENT INC.	192479103	COHR	52.27	19,800	576,258.26	1,034,945.98
COINSTAR INC	19259P300	CSTR	45.64	6,400	305,265.56	292,095.99
COLEMAN CABLE INC	193459302	CCIX	8.70	34,700	238,134.38	301,889.99
COLFAX CORP	194014106	CFX	28.48	38,800	446,525.95	1,105,024.00
COMFORT SYS USA INC	199908104	FIX	10.72	85,400	1,003,437.70	915,487.97
COMMUNICATIONS SYSTEMS INC	203900105	JCS	14.06	7,600	130,722.53	106,856.00
COMMUNITY TR BANCORP	204149108	CTBI	29.42	33,500	862,064.18	985,569.95
COMMVault SYSTEMS INC	204166102	CVLT	42.72	43,100	857,908.34	1,841,232.00
COMPLETE PRODUCTION	20453E109	CPX	33.56	64,900	1,383,394.32	2,178,044.00
COMPUTER PROGRAMS &	205306103	CPSI	51.11	5,800	419,690.35	296,438.00
COMPUTER TASK GROUP INC.	205477102	CTGX	14.08	62,800	509,881.77	884,224.00
COMSCORE INC	20564W105	SCOR	21.20	51,200	1,030,356.68	1,085,439.91
COMSTOCK RESOURCES INC	205768203	CRK	15.30	3,000	78,520.32	45,900.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	28.62	35,300	987,310.03	1,010,286.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	50.79	15,300	630,539.55	777,087.00
CONMED CORPORATION	207410101	CNMD	25.67	46,000	1,222,410.72	1,180,819.90
CONSOLIDATED GRAPHICS INC.	209341106	CGX	48.28	20,100	681,002.64	970,427.99
CONSTANT CONTACT INC	210313102	CTCT	23.21	45,600	738,264.13	1,058,375.97
CONTANGO OIL & GAS	21075N204	MCF	58.18	19,600	1,070,338.77	1,140,327.98
CONVERGYS CORPORATION	212485106	CVG	12.77	124,600	1,666,604.25	1,591,141.98
COOPER TIRE & RUBBER	216831107	CTB	14.01	76,000	1,266,246.50	1,064,759.98
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	18.24	7,800	142,761.46	142,272.00
CORNERSTONE THERAPEUTICS	21924P103	CRTX	5.60	87,300	517,203.60	488,880.00
CORPORATE EXECUTIVE BOARD	21988R102	EXBD	38.10	40,900	947,873.90	1,558,289.98
CORVEL CORP	221006109	CRVL	51.71	18,600	448,063.53	961,805.97
COST PLUS INC	221485105	CPWM	9.75	50,300	517,988.86	490,424.97
COSTAR GROUP INC	22160N109	CSGP	66.73	19,800	910,960.96	1,321,253.94
COVENANT TRANSPORT INC CL-A	22284P105	CVTI	2.97	13,900	114,734.94	41,283.00
CRA INTERNATIONAL INC	12618T105	CRAI	19.84	8,000	170,049.95	158,720.00

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						
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	50.41	28,700	1,079,311.21	1,446,767.00
CRAWFORD & CO	224633107	CRD.B	6.16	131,000	868,772.16	806,960.00
CRAY INC	225223304	CRAY	6.47	125,600	740,770.35	812,631.99
CROCS INC	227046109	CROX	14.77	20,300	349,469.45	299,830.97
CROSS COUNTRY INC	227483104	CCRN	5.55	7,800	70,327.17	43,290.00
CROSSTEX ENERGY INC	22765Y104	XTXI	12.64	80,900	600,572.26	1,022,575.95
CROWN MEDIA HLDGS IN	228411104	CRWN	1.21	22,200	52,028.24	26,861.97
CRYOLIFE INC	228903100	CRY	4.80	87,500	457,800.65	420,000.00
CSS INDS INC	125906107	CSS	19.92	30,900	593,070.41	615,528.00
CTS CORP.	126501105	CTS	9.20	7,200	91,207.92	66,239.98
CUBIC CORP	229669106	CUB	43.59	26,200	783,756.01	1,142,058.00
CUBISTS PHARMACEUTICALS	229678107	CBST	39.62	57,100	1,304,412.34	2,262,302.00
CURTISS-WRIGHT CORP.	231561101	CW	35.33	9,200	294,008.45	325,036.00
CVR ENERGY INC	12662P108	CVI	18.73	94,900	1,152,100.89	1,777,476.95
CYBERONICS INC	23251P102	CYBX	33.50	40,000	1,259,806.26	1,339,999.94
CYMER INC.	232572107	CYMI	49.76	5,100	228,246.79	253,775.97
CYNOSURE INC - CLASS A	232577205	CYNO	11.76	59,300	801,974.09	697,367.94
DAKTRONICS INC	234264109	DAKT	9.57	12,100	178,318.54	115,796.96
DANA HOLDING CORP	235825205	DAN	12.15	155,700	2,142,034.91	1,891,754.97
DARLING INTERNATIONAL INC	237266101	DAR	13.29	20,500	320,764.43	272,444.97
DDI CORP	233162502	DDIC	9.33	37,500	326,147.90	349,874.94
DEALERTRACK HOLDINGS INC	242309102	TRAK	27.26	1,100	29,103.25	29,986.00
DELEK US HLDGS INC	246647101	DK	11.41	79,000	768,528.94	901,389.88
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	44.30	4,600	106,003.94	203,779.98
DELUXE CORP.	248019101	DLX	22.76	65,500	983,441.21	1,490,779.98
DEMANDTEC INC	24802R506	DMAN	13.17	34,500	427,658.06	454,364.98
DEPOMED INC	249908104	DEPO	5.18	85,400	273,629.57	442,371.97
DESTINATION MATERNITY CORP	25065D100	DEST	16.72	47,800	540,999.59	799,215.94
DIAL GLOBAL INC	25247X107	DIAL	3.19	3,200	11,191.60	10,208.00
DIALOGIC INC	25250T100	DLGC	1.20	9,700	41,529.73	11,640.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	73.98	11,500	783,976.14	850,769.99
DICE HOLDINGS INC	253017107	DHX	8.29	114,300	1,094,599.34	947,546.89
DIGI INTERNATIONAL INC	253798102	DGII	11.16	32,400	381,189.96	361,583.96
DIGIMARC CORPORATION	25381B101	DMRC	23.89	28,300	785,758.14	676,086.85

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						
DIGITAL DOMAIN MEDIA GROUP	25386U104	DDMG	6.08	2,400	12,531.84	14,592.00
DIGITAL RIVER INC	25388B104	DRIV	15.02	100	3,519.02	1,501.97
DOLLAR THRIFTY AUTOMOTIVE	256743105	DTG	70.26	27,800	1,584,446.41	1,953,227.96
DOMINO'S PIZZA INC	25754A201	DPZ	33.95	17,800	503,065.10	604,309.99
DORMAN PRODUCTS INC	258278100	DORM	36.93	14,500	352,514.73	535,484.97
DREW INDS INC	26168L205	DW	24.53	41,800	676,373.07	1,025,353.97
DRIL-QUIP INC	262037104	DRQ	65.82	11,800	443,855.19	776,675.98
DUFF & PHELPS CORP-CL A	26433B107	DUF	14.50	7,800	101,499.93	113,100.00
DUSA PHARMACEUTICALS INC	266898105	DUSA	4.38	12,300	48,169.33	53,874.00
DXP ENTERPRISES INC NEW	233377407	DXPE	32.20	18,500	237,032.22	595,699.99
DYAX CORP	26746E103	DYAX	1.36	62,700	128,879.35	85,272.00
DYCOM INDUSTRIES INC.	267475101	DY	20.92	57,600	562,696.68	1,204,992.00
DYNAMICS RESEARCH CORP	268057106	DRCO	11.34	20,200	252,742.47	229,068.00
DYNAVOX INC-CLASS A	26817F104	DVOX	3.64	113,200	703,622.29	412,047.88
EBIX INC	278715206	EBIX	22.10	6,200	154,386.72	137,019.95
ECHO GLOBAL LOGISTICS INC	27875T101	ECHO	16.15	2,000	33,438.80	32,300.00
EHEALTH INC	28238P109	EHTH	14.70	59,000	875,514.48	867,300.00
EL PASO ELECTRIC COMPANY	283677854	EE	34.64	48,100	1,379,690.02	1,666,183.99
ELECTRO RENT CORP	285218103	ELRC	17.15	55,600	799,169.74	953,539.87
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	14.48	60,100	681,701.39	870,248.00
ELECTRONICS FOR IMAGING	286082102	EFII	14.25	80,100	961,757.78	1,141,424.97
ELIZABETH ARDEN INC	28660G106	RDEN	37.04	22,200	369,184.55	822,287.99
ELLIE MAE INC	28849P100	ELLI	5.65	5,300	29,431.96	29,945.00
EMCOR GROUP INC	29084Q100	EME	26.81	70,700	1,368,128.14	1,895,466.99
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	16.84	41,800	603,180.87	703,911.99
EMPLOYERS HOLDINGS INC	292218104	EIG	18.09	6,600	113,239.50	119,394.00
ENDOLOGIX INC	29266S106	ELGX	11.48	12,200	108,938.68	140,056.00
ENERGY PARTNERS LTD	29270U303	EPL	14.60	73,500	1,169,257.42	1,073,099.91
ENERGY XXI BERMUDA	G10082140	EXXI	31.88	25,000	679,231.17	796,999.97
ENERGYSOLUTIONS INC	292756202	ES	3.09	221,400	1,241,491.36	684,125.98
ENERSYS	29275Y102	ENS	25.97	4,800	117,473.38	124,655.97
ENNIS INC	293389102	EBF	13.33	40,300	641,038.73	537,198.97
ENSTAR GROUP INC	G3075P101	ESGR	98.20	11,400	823,710.15	1,119,479.99
ENTEGRIS INC	29362U104	ENTG	8.73	167,800	1,247,045.74	1,464,054.96

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ENZO BIOCHEM INC.	294100102	ENZ	2.24	201,100	1,421,791.28	450,463.97
EPLUS INC	294268107	PLUS	28.28	27,300	413,595.00	772,044.00
EPOCH HOLDING CORP	29428R103	EPHC	22.23	40,700	469,461.74	904,760.90
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	55.97	6,300	302,682.94	352,610.97
ETHAN ALLEN INTERIORS INC.	297602104	ETH	23.71	27,800	582,263.50	659,138.00
EVOLUTION PETROLEUM CORP	30049A107	EPM	8.05	61,200	438,164.45	492,660.00
EXCEL MARITIME CARRIERS LTD	V3267N107	EXM	1.45	214,300	1,156,205.19	310,735.00
EXCEL TRUST INC	30068C109	EXL	12.00	19,600	234,863.04	235,200.00
EXIDE TECHNOLOGIES	302051206	XIDE	2.63	155,600	1,148,286.98	409,227.94
EXLSERVICE HOLDINGS INC	302081104	EXLS	22.37	40,100	902,690.65	897,036.99
EXPONENT INC	30214U102	EXPO	45.97	7,700	330,772.37	353,969.00
EXPRESS INC	30219E103	EXPR	19.94	2,100	45,039.43	41,874.00
EZCORP INC CL A	302301106	EZPW	26.37	54,400	1,125,644.89	1,434,527.95
FAIR ISAAC INC.	303250104	FICO	35.84	3,900	139,493.25	139,776.00
FAIRPOINT COMMUNICATIONS INC	305560302	FRP	4.33	19,200	162,996.74	83,136.00
FALCONSTOR SOFTWARE	306137100	FALC	2.58	126,400	555,050.41	326,112.00
FARO TECHNOLOGIES INC	311642102	FARO	46.00	25,500	439,699.67	1,172,999.98
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	34.02	29,200	619,541.39	993,383.99
FEI COMPANY	30241L109	FEIC	40.78	18,300	674,282.65	746,274.00
FERRO CORP	315405100	FOE	4.89	126,500	1,308,789.36	618,584.97
FIDUS INVESTMENT CORP	316500107	FDUS	12.97	3,400	42,795.80	44,098.00
FINISAR CORPORATION	31787A507	FNSR	16.75	13,900	295,948.77	232,755.46
FIRST AMERICAN FINANCIAL	31847R102	FAF	12.67	12,500	170,608.34	158,374.98
FIRST BANCORP INC/ME	31866P102	FNLC	15.37	20,000	282,888.67	307,399.95
FIRST BANCORP N C	318910106	FBNC	11.15	63,000	883,298.29	702,449.98
FIRST CASH FINANCIAL SERVICES	31942D107	FCFS	35.09	39,200	727,979.53	1,375,527.98
FIRST CMNTY BANCSHAR	31983A103	FCBC	12.48	48,800	649,935.44	609,024.00
FIRST COMWLTH FINL C	319829107	FCF	5.26	84,600	423,851.54	444,995.95
FIRST CONNECTICUT BANCORP	319850103	FBNK	13.01	11,300	127,882.10	147,013.00
FIRST FINL CORP IND	320218100	THFF	33.28	28,900	815,679.14	961,791.99
FIRST INTERSTATE BANCYS/MT	32055Y201	FIBK	13.03	67,100	859,963.00	874,312.95
FIRST MERCHANTS CORP	320817109	FRME	8.47	96,600	764,765.91	818,202.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	10.13	8,700	69,280.83	88,131.00
FIRST PACTRUST BANCORP INC	33589V101	BANC	10.25	6,400	97,327.30	65,600.00

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						
FIRSTMERIT CORPORATION	337915102	FMER	15.13	27,000	489,366.50	408,509.99
FISHER COMMUNICATION	337756209	FSCI	28.83	800	23,350.76	23,064.00
FIVE STAR QUALITY CARE	33832D106	FVE	3.00	162,100	773,983.96	486,299.93
FNB CORP	302520101	FNB	11.31	18,200	191,937.02	205,841.92
FORRESTER RESEARCH INC	346563109	FORR	33.94	30,800	824,255.41	1,045,352.00
FRANCESCAS HOLDINGS CORP	351793104	FRAN	17.30	6,400	135,724.80	110,720.00
FRANKLIN FINANCIAL CORP	35353C102	FRNK	11.84	8,800	105,154.46	104,192.00
FRED'S INC	356108100	FRED	14.58	76,700	746,235.68	1,118,285.99
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	25.01	50,500	1,287,746.23	1,263,004.97
FTI CONSULTING INC	302941109	FCN	42.42	10,900	412,913.09	462,378.00
FUEL TECH INC	359523107	FTEK	6.58	16,900	145,569.68	111,202.00
FULLER H B CO	359694106	FUL	23.11	64,000	1,357,134.75	1,479,039.96
FURIEX PHARMACEUTICALS	36106P101	FURX	16.71	48,200	773,370.15	805,421.92
FX ENERGY INC	302695101	FXEN	4.80	7,700	60,685.01	36,959.97
GAIN CAPITAL HOLDINGS INC	36268W100	GCAP	6.70	41,400	288,368.09	277,380.00
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	6.76	26,100	185,073.09	176,436.00
GENERAL COMMUNICATION	369385109	GNCMA	9.79	98,300	681,230.88	962,356.95
GENESCO INC.	371532102	GCO	61.74	27,300	697,984.31	1,685,501.99
GENESEE & WYO INC	371559105	GWR	60.58	13,800	501,101.54	836,003.98
GENIE ENERGY LTD-B	372284208	GNE	7.93	9,000	40,026.77	71,369.99
GENOMIC HEALTH INC	37244C101	GHDX	25.39	36,900	743,838.61	936,890.94
GEORESOURCES INC	372476101	GEOI	29.31	38,000	1,040,181.36	1,113,779.97
GEORGIA GULF CORP	373200302	GGC	19.49	59,200	1,499,198.51	1,153,807.97
GIBRALTAR INDUSTRIES INC	374689107	ROCK	13.96	46,100	545,964.24	643,555.97
GLADSTONE INVESTMENT CORP	376546107	GAIN	7.27	109,800	814,114.84	798,245.87
GLOBAL GEOPHYSICAL SERVICES	37946S107	GGs	6.72	11,700	179,330.57	78,623.97
GLOBAL INDEMNITY PLC	G39319101	GBLI	19.83	4,500	96,410.01	89,234.98
GLOBAL SOURCES LIMITED	G39300101	GSOL	4.85	93,600	660,659.84	453,959.92
GOLAR LNG LTD	G9456A100	GLNG	44.45	9,300	346,653.91	413,385.00
GOLD RESOURCE CORP	38068T105	GORO	21.25	35,310	716,261.18	750,337.50
GORDMANS STORES INC	38269P100	GMAN	12.57	35,500	595,782.84	446,234.98
GP STRATEGIES CORP	36225V104	GPX	13.48	14,200	183,034.09	191,415.98
GRAND CANYON EDUCATION INC	38526M106	LOPE	15.96	58,700	1,151,109.66	936,851.98
GRAPHIC PACKAGING HOLDING	388689101	GPK	4.26	241,300	795,210.88	1,027,937.94

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						
GREAT LAKES DREDGE & DOCK	390607109	GLDD	5.56	152,900	1,193,645.29	850,123.96
GREAT SOUTHN BANCORP	390905107	GSBC	23.59	1,900	39,731.63	44,821.00
GREEN PLAINS RENEWABLE	393222104	GPRE	9.76	43,000	436,060.15	419,680.00
GROUP 1 AUTOMOTIVE	398905109	GPI	51.80	28,800	1,392,389.06	1,491,840.00
GT ADVANCED TECHNOLOGIES	36191U106	GTAT	7.24	172,500	1,672,897.15	1,248,899.98
GULF ISLAND FABRICAT	402307102	GIFI	29.21	17,600	520,789.79	514,095.91
GULFPORT ENERGY CORP	402635304	GPOR	29.45	49,900	738,618.20	1,469,554.97
HACKET GROUP INC	404609109	HCKT	3.74	153,100	650,307.84	572,594.00
HAEMONETICS CORP/MASS	405024100	HAE	61.22	27,800	1,509,463.44	1,701,916.00
HAIN CELESTIAL GROUP	405217100	HAIN	36.66	4,000	133,625.01	146,640.00
HALLADOR ENERGY CO	40609P105	HNRG	9.93	4,100	47,064.27	40,713.00
HAMPTON ROADS BANKSHARES	409321502	HMPR	2.74	6,200	104,617.33	16,988.00
HANCOCK HLDG CO	410120109	HBHC	31.97	49,200	1,470,770.76	1,572,923.99
HANDY & HARMAN LTD	410315105	HNH	9.90	3,700	57,077.94	36,630.00
HANMI FINL CORP	410495204	HAFC	7.40	11,913	120,123.89	88,152.47
HARBINGER GROUP INC	41146A106	HRG	4.01	5,800	25,261.57	23,258.00
HARLEYSVILLE GROUP INC	412824104	HGIC	56.57	12,000	707,084.43	678,840.00
HARVARD BIOSCIENCE INC	416906105	HBIO	3.87	143,500	731,720.55	555,345.00
HATTERAS FINANCIAL CORP	41902R103	HTS	26.37	48,200	1,283,153.10	1,271,033.97
HAVERTY FURNITURE	419596101	HVT	10.98	69,500	723,262.31	763,109.98
HAWAIIAN HOLDINGS INC	419879101	HA	5.80	150,400	990,529.62	872,319.96
HAWKINS INC	420261109	HWKN	36.86	13,600	321,636.34	501,295.96
HEALTHCARE SVCS GRP	421906108	HCSG	17.69	5,000	85,374.99	88,450.00
HEALTHSOUTH CORP	421924309	HLS	17.67	17,100	275,711.65	302,156.99
HEALTHSPRING INC	42224N101	HS	54.54	56,300	1,123,988.39	3,070,601.98
HEALTHSTREAM INC	42222N103	HSTM	18.45	50,100	556,715.99	924,344.97
HEALTHWAYS INC.	422245100	HWAY	6.86	82,100	1,064,604.28	563,206.00
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	15.34	28,400	463,253.47	435,656.00
HEARTLAND PAYMENT SYSTEMS	42235N108	HPY	24.36	55,400	1,166,556.09	1,349,544.00
HECLA MINING CO.	422704106	HL	5.23	281,700	1,374,544.13	1,473,290.96
HEICO CORP	422806109	HEI	58.48	20,500	942,798.43	1,198,840.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	21.54	29,100	693,143.25	626,814.00
HELIX ENERGY SOLUTIONS	42330P107	HLX	15.80	111,900	1,695,560.99	1,768,020.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	33.61	76,700	1,581,042.58	2,577,887.00

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						
HERITAGE COMMERCE CORP	426927109	HTBK	4.74	13,300	67,655.92	63,042.00
HEXCEL CORP	428291108	HXL	24.21	34,500	578,506.78	835,244.98
HFF INC - CL A	40418F108	HF	10.33	82,500	757,795.65	852,224.95
HHGREGG INC	42833L108	HGG	14.45	54,300	775,308.55	784,635.00
HIBBETT SPORTS INC.	428567101	HIBB	45.18	2,300	99,515.25	103,914.00
HICKORY TECH CORP	429060106	HTCO	11.08	62,900	644,623.80	696,932.00
HIGHER ONE HOLDINGS INC	42983D104	ONE	18.44	58,500	920,031.98	1,078,739.99
HILL INTERNATIONAL INC	431466101	HIL	5.14	15,000	81,898.09	77,100.00
HILLENBRAND INC	431571108	HI	22.32	8,100	182,103.71	180,792.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	38.89	24,700	906,146.39	960,583.00
HITTITE MICROWAVE CORP	43365Y104	HITT	49.38	32,200	1,220,938.98	1,590,035.98
HMS HOLDINGS CORP	40425J101	HMSY	31.98	32,300	707,140.73	1,032,953.98
HNI CORP	404251100	HNI	26.10	8,000	197,929.37	208,800.00
HORIZON PHARMA INC	44047T109	HZNP	4.00	3,500	24,465.00	14,000.00
HORNBECK OFFSHORE SERVICES	440543106	HOS	31.02	5,200	162,934.20	161,304.00
HOT TOPIC INC	441339108	HOTT	6.61	127,000	845,051.60	839,469.95
HOVNANIAN ENTERPRISES-A	442487203	HOV	1.45	38,900	167,240.09	56,404.97
HSN INC	404303109	HSNI	36.26	6,200	216,658.30	224,811.99
HUB GROUP INC	443320106	HUBG	32.43	1,300	43,975.84	42,158.97
HUDSON HIGHLAND GROUP INC	443792106	HHGP	4.79	122,700	629,103.08	587,733.00
IBERIABANK CORP	450828108	IBKC	49.30	4,500	244,084.81	221,849.99
ICF INTERNATIONAL INC	44925C103	ICFI	24.78	41,000	839,935.84	1,015,979.97
ICG GROUP INC	44928D108	ICGE	7.72	1,900	24,362.31	14,667.94
ICONIX BRAND GROUP INC	451055107	ICON	16.29	71,100	1,384,966.37	1,158,219.00
IDACORP, INC.	451107106	IDA	42.41	15,100	534,298.63	640,390.96
IDT CORP-CL B	448947507	IDT	9.38	73,500	548,021.94	689,430.00
IMATION CORP	45245A107	IMN	5.73	133,800	1,401,658.30	766,673.97
IMMERSION CORPORATION	452521107	IMMR	5.18	115,300	828,309.22	597,254.00
IMPAX LABORATORIES INC	45256B101	IPXL	20.17	12,300	207,635.46	248,090.96
IMPERVA INC	45321L100	IMPV	34.81	3,600	93,089.88	125,316.00
INCYTE CORP	45337C102	INCY	15.01	6,400	117,024.34	96,063.98
INFINITY PROPERTY & CASUALTY	45665Q103	IPCC	56.74	9,400	567,735.72	533,355.93
INGLES MKTS INC	457030104	IMKTA	15.06	54,700	1,030,960.63	823,781.89
INNOPHOS HOLDINGS INC	45774N108	IPHS	48.56	28,300	1,266,041.50	1,374,247.97

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
INNOSPEC INC.	45768S105	IOSP	28.07	39,000	1,244,962.26	1,094,729.96
INSIGHT ENTERPRISES INC.	45765U103	NSIT	15.29	75,900	918,080.06	1,160,510.97
INSPERITY INC	45778Q107	NSP	25.35	42,700	1,190,110.16	1,082,444.94
INTEGRATED DEVICE TECH INC	458118106	IDTI	5.46	195,900	1,313,811.19	1,069,613.97
INTER PARFUMS INC	458334109	IPAR	15.56	37,500	435,774.32	583,499.97
INTERACTIVE INTELLIGENCE	45841V109	ININ	22.92	31,600	622,259.09	724,271.96
INTERDIGITAL INC	45867G101	IDCC	43.57	15,900	410,429.20	692,762.95
INTERLINE BRANDS INC	458743101	IBI	15.57	12,600	213,296.01	196,181.99
INTERMOLECULAR INC	45882D109	IMI	8.58	6,300	57,154.23	54,054.00
INTERNATIONAL BANC SH	459044103	IBOC	18.34	74,300	1,159,961.62	1,362,290.48
INTERSECTIONS INC	460981301	INTX	11.09	70,800	1,054,571.05	785,172.00
INTL FCSTONE INC	46116V105	INTL	23.57	37,000	906,328.72	872,089.91
INTL SHIPHOLDING CORP	460321201	ISH	18.69	35,400	880,812.59	661,625.90
INVACARE CORP.	461203101	IVC	15.29	63,500	1,407,707.37	970,914.99
INVENSENSE INC	46123D205	INVN	9.96	6,500	64,628.20	64,740.00
IPC THE HOSPITALIST CO	44984A105	IPCM	45.72	14,300	659,573.73	653,796.00
IRIDIUM COMMUNICATIONS INC	46269C102	IRDM	7.71	116,600	981,977.01	898,985.91
IROBOT CORP	462726100	IRBT	29.85	4,900	96,781.12	146,264.89
ISLE OF CAPRI CASINOS	464592104	ISLE	4.67	41,500	438,460.18	193,804.93
ISTA PHARMACEUTICALS INC	45031X204	ISTA	7.05	2,000	15,770.50	14,100.00
J & J SNACK FOODS CORP	466032109	JJSF	53.28	5,600	272,186.99	298,368.00
J2 GLOBAL INC	48123V102	JCOM	28.14	29,600	673,183.53	832,943.99
JAKKS PACIFIC INC.	47012E106	JAKK	14.11	13,900	236,250.76	196,129.00
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	38.63	33,600	1,343,803.10	1,297,968.00
JDA SOFTWARE GROUP INC	46612K108	JDAS	32.39	6,400	206,419.94	207,296.00
JETBLUE AIRWAYS CORP	477143101	JBLU	5.20	79,100	481,206.96	411,319.98
JOHNSON OUTDOORS INC - CL A	479167108	JOUT	15.35	2,600	38,859.50	39,910.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	48.76	31,600	786,032.85	1,540,815.99
JOURNAL COMMUNICATIONS INC	481130102	JRN	4.40	161,900	810,866.49	712,359.91
K V PHARMACEUTICAL C	482740206	KV.A	1.40	32,700	79,806.76	45,780.00
KADANT INC	48282T104	KAI	22.61	39,200	851,499.93	886,311.99
KAPSTONE PAPER AND	48562P103	KS	15.74	68,400	788,094.07	1,076,615.98
KAYDON CORP	486587108	KDN	30.50	42,500	1,445,417.18	1,296,250.00
KELLY SERVICES INC CL-A	488152208	KELYA	13.68	69,100	1,384,271.64	945,287.95



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
KENEXA CORP	488879107	KNXA	26.70	40,900	668,235.10	1,092,029.94
KENNETH COLE PRODUCTIONS	193294105	KCP	10.59	62,800	805,853.37	665,051.98
KENSEY NASH CORP	490057106	KNSY	19.19	32,700	721,625.64	627,512.98
KEY ENERGY SERVICES INC	492914106	KEG	15.47	30,900	305,054.04	478,022.98
KEYNOTE SYSTEMS INC	493308100	KEYN	20.54	32,100	609,801.73	659,333.95
KIMBALL INTL INC	494274103	KBALB	5.07	122,500	918,487.88	621,074.97
KINDRED HEALTHCARE I	494580103	KND	11.77	56,000	964,522.61	659,119.99
KIOR INC - A	497217109	KIOR	10.18	6,900	143,085.30	70,242.00
KNIGHT CAPITAL GROUP INC	499005106	KCG	11.82	6,600	86,740.23	78,011.99
KODIAK OIL & GAS CORP	50015Q100	KOG	9.50	85,400	667,593.01	811,300.00
KORN/FERRY INTERNATIONAL	500643200	KFY	17.06	33,100	691,491.15	564,685.95
KULICKE & SOFFA INDUSTRIES	501242101	KLIC	9.25	125,400	998,934.44	1,159,949.95
LACLEDE GROUP HLDG. CO.	505597104	LG	40.47	30,800	1,030,837.12	1,246,476.00
LAKELAND BANCORP INC	511637100	LBAI	8.62	16,600	145,386.86	143,091.99
LANCASTER COLONY CORP	513847103	LANC	69.34	18,500	1,159,707.19	1,282,790.00
LANDAUER INC	51476K103	LDR	51.50	19,800	1,232,174.46	1,019,699.98
LATTICE SEMICON. CORP.	518415104	LSCC	5.94	193,300	783,455.30	1,148,201.97
LAWSON PRODUCTS	520776105	LAWS	15.43	29,900	501,305.79	461,356.94
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	24.20	39,400	923,546.87	953,479.98
LA-Z-BOY INC.	505336107	LZB	11.90	4,700	46,338.24	55,930.00
LEAP WIRELESS INTERNATIONAL	521863308	LEAP	9.29	85,500	971,887.45	794,294.99
LEXICON PHARMACEUTICALS	528872104	LXRX	1.29	3,400	5,175.40	4,385.98
LIFE TIME FITNESS INC	53217R207	LTM	46.75	10,000	338,876.28	467,499.98
LIFETIME BRANDS INC.	53222Q103	LCUT	12.14	60,500	913,431.66	734,469.97
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	7.90	111,700	1,665,785.08	882,429.97
LIQUIDITY SERVICES INC	53635B107	LQDT	36.90	31,100	495,210.53	1,147,589.92
LITTELFUSE INC	537008104	LFUS	42.98	3,300	144,571.27	141,834.00
LIVE NATION	538034109	LYV	8.31	8,600	96,285.55	71,465.98
LIVEPERSON INC	538146101	LPSN	12.55	86,400	671,123.80	1,084,319.98
LIZ CLAIBORNE	539320101	LIZ	8.63	61,000	293,326.95	526,429.96
LMI AEROSPACE INC	502079106	LMIA	17.55	40,900	682,573.21	717,794.99
LOGMEIN INC	54142L109	LOGM	38.55	29,800	712,715.73	1,148,789.99
LOOPNET INC	543524300	LOOP	18.28	49,700	522,962.32	908,515.97
LSB INDUSTRIES INC	502160104	LXU	28.03	5,000	179,843.21	140,150.00

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						
LTC PROPERTIES INC	502175102	LTC	30.86	19,300	428,640.04	595,597.99
LTX-CREDENCE CORPORATION	502403207	LTXC	5.35	151,400	1,047,619.70	809,990.00
LUFKIN INDUSTRIES INC	549764108	LUFK	67.31	9,800	353,053.81	659,637.99
LUMINEX CORP DEL	55027E102	LMNX	21.23	9,000	198,850.96	191,070.00
LUMOS NETWORKS CORP	550283105	LMOS	15.34	9,700	158,223.74	148,798.00
LYDALL INC.	550819106	LDL	9.49	40,300	347,256.91	382,446.96
MADDEN STEVEN LTD	556269108	SHOO	34.50	6,100	74,299.65	210,449.96
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	49.47	32,900	1,244,357.46	1,627,562.99
MAINSOURCE FINANCIAL	56062Y102	MSFG	8.83	92,000	813,560.68	812,359.87
MAKO SURGICAL CORP	560879108	MAKO	25.21	11,000	288,498.42	277,310.00
MANHATTAN ASSOCIATES INC	562750109	MANH	40.48	28,700	439,584.95	1,161,776.00
MANNING & NAPIER INC	56382Q102	MN	12.49	8,100	102,698.28	101,169.00
MARKETAXESS HOLDINGS INC	57060D108	MKTX	30.11	43,400	629,659.31	1,306,773.98
MARLIN BUSINESS SERVICES INC	571157106	MRLN	12.70	25,300	289,922.19	321,310.00
MATERION CORP	576690101	MTRN	24.28	13,300	479,195.85	322,923.98
MATRIX SERVICE CO	576853105	MTRX	9.44	82,800	855,638.51	781,631.99
MATTRESS FIRM HOLDING CORP	57722W106	MFRM	23.19	3,700	85,155.50	85,803.00
MAXIMUS INC	577933104	MMS	41.35	39,200	1,188,815.05	1,620,919.96
MAXYGEN INC	577776107	MAXY	5.63	134,700	552,629.82	758,360.88
MB FINL INC	55264U108	MBFI	17.10	61,400	1,120,761.33	1,049,939.96
MCCLATCHY CO	579489105	MNI	2.39	309,100	1,230,251.17	738,748.97
MCGRATH RENTCORP	580589109	MGRC	28.99	25,800	643,195.55	747,942.00
MCMORAN EXPLORATION CO	582411104	MMR	14.55	15,400	227,662.58	224,069.99
MEADOWBROOK INS GROUP	58319P108	MIG	10.68	102,500	1,001,827.58	1,094,699.91
MEASUREMENT SPECIALITIES INC	583421102	MEAS	27.96	18,000	231,232.57	503,279.96
MEDICINES COMPANY	584688105	MDCO	18.64	70,300	1,017,517.45	1,310,391.94
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	33.25	61,300	1,141,484.33	2,038,224.99
MEDIFAST INC	58470H101	MED	13.72	56,300	1,384,565.66	772,435.97
MEDIVATION INC	58501N101	MDVN	46.11	35,000	1,094,907.20	1,613,850.00
MEDLEY CAPITAL CORP	58503F106	MCC	10.40	7,000	85,400.00	72,800.00
MEDTOX SCIENTIFIC INC	584977201	MTOX	14.05	7,000	94,837.02	98,350.00
MENTOR GRAPHICS CORP.	587200106	MENT	13.56	117,300	1,295,395.53	1,590,588.00
MERCHANTS BANCSHARES	588448100	MBVT	29.20	14,100	344,348.41	411,719.93
MEREDITH CORPORATION	589433101	MDP	32.65	46,000	1,424,140.50	1,501,899.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	12.45	28,000	251,059.11	348,600.00
METHODE ELECTRONICS INC	591520200	MEI	8.29	7,000	75,337.99	58,029.98
METRO BANCORP INC	59161R101	METR	8.38	59,100	665,183.19	495,257.93
METROPOLITAN HLTH NTRKS	592142103	MDF	7.47	16,403	38,831.10	122,530.35
MFA FINANCIAL INC.	55272X102	MFA	6.72	229,600	1,661,854.57	1,542,911.99
MGP INGREDIENTS INC	55303J106	MGPI	5.04	3,700	34,317.09	18,647.94
MICREL INCORPORATED	594793101	MCRL	10.11	96,900	1,049,387.28	979,658.96
MICROSEMI CORP	595137100	MSCC	16.75	14,300	251,272.19	239,524.96
MICROSTRATEGY INC-CL A	594972408	MSTR	108.32	11,100	761,188.30	1,202,351.98
MIDDLEBY CORP	596278101	MIDD	94.04	4,600	399,233.07	432,583.99
MILLER (HERMAN) INC	600544100	MLHR	18.45	2,800	65,807.47	51,659.99
MILLER INDUSTRIES INC	600551204	MLR	15.73	11,600	214,890.08	182,468.00
MINDSPEED TECHNOLOGIES INC	602682205	MSPD	4.58	3,200	24,302.08	14,656.00
MINERALS TECHNOLOGIES INC	603158106	MTX	56.53	23,900	1,310,786.03	1,351,066.97
MITCHAM INDUSTRIES INC	606501104	MIND	21.84	41,600	622,049.54	908,543.94
MKS INSTRUMENTS INC	55306N104	MKSI	27.82	60,000	1,564,786.41	1,669,200.00
MODUSLINK GLOBAL SOLUTIONS	60786L107	MLNK	5.40	168,300	1,675,696.23	908,819.95
MOLINA HEALTHCARE INC	60855R100	MOH	22.33	51,600	938,051.84	1,152,227.97
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	17.39	73,200	896,257.11	1,272,947.98
MONEYGRAM INTERNATIONAL INC.	60935Y208	MGI	17.75	6,650	127,655.00	118,037.49
MONOTYPE IMAGING HOLDINGS	61022P100	TYPE	15.59	36,200	516,188.84	564,358.00
MONRO MUFFLER BRAKE	610236101	MNRO	38.79	2,400	89,135.23	93,096.00
MOOG INC. CL A	615394202	MOG.A	43.93	12,600	447,040.04	553,518.00
MOTORCAR PARTS OF AMERICA	620071100	MPAA	7.50	50,000	742,678.45	374,999.98
MOVADO GROUP INC	624580106	MOV	18.17	30,100	462,027.39	546,917.00
MOVE, INC	62458M207	MOVE	6.32	66,975	667,634.90	423,281.97
MTS SYS CORP	553777103	MTSC	40.75	27,600	850,769.79	1,124,700.00
MUELLER INDUSTRIES INC.	624756102	MLI	38.42	6,000	239,592.07	230,519.97
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	20.55	36,800	765,084.63	756,239.99
MULTIMEDIA GAMES, INC.	625453105	MGAM	7.94	112,900	622,054.66	896,426.00
MVC CAPITAL INC	553829102	MVC	11.59	15,100	267,627.65	175,008.98
MYERS INDUSTRIES INC.	628464109	MYE	12.34	76,000	701,854.81	937,839.94
MYR GROUP INC	55405W104	MYRG	19.14	34,400	729,113.65	658,415.98
NABI BIOPHARMACEUTIC	629519109	NABI	1.88	149,900	713,824.35	281,811.96

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
NACCO INDUSTRIES -CL A	629579103	NC	89.22	12,200	665,650.73	1,088,483.98
NANOMETRICS INC	630077105	NANO	18.42	6,100	95,379.32	112,361.99
NASH FINCH CO.	631158102	NAFC	29.28	29,800	1,058,775.56	872,543.97
NATIONAL BANKSHARES INC/VA	634865109	NKSH	27.92	300	7,427.41	8,376.00
NATIONAL BEVERAGE CO	635017106	FIZZ	16.07	47,200	579,948.63	758,503.82
NATIONAL HEALTHCARE	635906100	NHC	41.90	18,400	850,333.69	770,960.00
NATIONAL INTERSTATE CORP	63654U100	NATL	24.67	18,800	387,361.91	463,795.94
NATIONAL RESEARCH CORP	637372103	NRCI	38.81	200	5,518.63	7,762.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	14.46	58,100	1,031,547.25	840,125.94
NATURES SUNSHINE PRODS INC.	639027101	NATR	15.52	54,300	738,286.10	842,736.00
NBT BANCORP INC	628778102	NBTB	22.13	37,000	834,804.60	818,809.97
NCI BUILDING SYS INC	628852204	NCS	10.87	81,900	916,008.99	890,252.91
NEENAH PAPER INC	640079109	NP	22.32	43,100	782,550.29	961,991.94
NETGEAR INC	64111Q104	NTGR	33.57	4,200	144,721.50	140,994.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	49.57	30,200	948,364.60	1,497,013.97
NETSCOUT SYS INC	64115T104	NTCT	17.60	27,200	507,740.52	478,719.95
NETSUITE INC	64118Q107	N	40.55	32,400	918,350.26	1,313,819.94
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	8.50	53,800	337,958.41	457,300.00
NEUTRAL TANDEM INC	64128B108	TNDM	10.69	86,200	1,182,341.52	921,478.00
NEW YORK & CO	649295102	NWY	2.66	111,400	519,443.70	296,323.96
NEW YORK TIMES CO. CL A	650111107	NYT	7.73	180,200	1,455,926.35	1,392,945.95
NEWLINK GENETICS CORP	651511107	NLNK	7.04	4,500	29,298.15	31,680.00
NEWMARKET CORP	651587107	NEU	198.11	2,200	317,263.14	435,842.00
NEWPARK RESOURCES INC.	651718504	NR	9.50	39,200	269,526.44	372,400.00
NEWPORT CORP	651824104	NEWP	13.61	40,000	699,836.73	544,399.97
NEXSTAR BROADCASTING GROUP	65336K103	NXST	7.84	23,400	158,255.72	183,456.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	7.19	13,600	211,547.79	97,784.00
NJ RESOURCES CORP. COMMON	646025106	NJR	49.20	11,900	450,830.27	585,480.00
NORANDA ALUMINIUM HOLDING	65542W107	NOR	8.25	81,100	1,049,281.53	669,075.00
NORTHERN OIL AND GAS INC	665531109	NOG	23.98	11,500	252,443.57	275,770.00
NORTHWEST BANCSHARES INC	667340103	NWBI	12.44	123,900	1,479,783.96	1,541,315.96
NORTHWEST NATURAL GAS CO.	667655104	NWN	47.93	2,100	91,942.00	100,653.00
NORTHWESTERN CORP	668074305	NWE	35.79	25,300	815,822.62	905,487.00
NU SKIN ENTERPRISES	67018T105	NUS	48.57	49,600	1,173,801.53	2,409,071.99

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						
NUTRACEUTICAL INTERNATIONAL	67060Y101	NUTR	11.32	38,800	451,656.41	439,215.96
NVE CORP	629445206	NVEC	55.53	13,200	738,849.97	732,996.00
NYMOX PHARMACEUTICAL CORP	67076P102	NYMX	8.22	103,400	836,187.26	849,948.00
OASIS PETROLEUM INC	674215108	OAS	29.09	14,400	378,242.84	418,896.00
OBAGI MEDICAL PRODUCTS INC	67423R108	OMPI	10.16	82,400	937,805.72	837,183.97
OCWEN FINANCIAL CORP	675746309	OCN	14.48	13,800	189,838.32	199,824.00
OFFICE DEPOT INC	676220106	ODP	2.15	358,900	1,716,777.26	771,634.95
OIL DRI CORP AMERICA	677864100	ODC	20.24	14,200	311,479.19	287,407.97
OLD DOMINION FREIGHT LINE	679580100	ODFL	40.53	12,800	456,058.24	518,784.00
OLD NATL BANCORP IND	680033107	ONB	11.65	900	10,203.75	10,485.00
OLIN CORP	680665205	OLN	19.65	29,700	565,209.82	583,605.00
OLYMPIC STEEL INC	68162K106	ZEUS	23.32	2,900	51,897.43	67,627.98
OM GROUP, INC.	670872100	OMG	22.39	20,100	756,450.65	450,038.96
OMEGA FLEX INC	682095104	OFLX	14.13	5,000	69,702.07	70,650.00
OMEGA PROTEIN CORP	68210P107	OME	7.13	11,900	162,304.62	84,847.00
OMNICELL INC	68213N109	OMCL	16.52	62,500	910,638.41	1,032,499.99
OMNOVA SOLUTIONS INC	682129101	OMN	4.61	23,500	164,266.07	108,334.97
ONE LIBERTY PROPERTIES INC	682406103	OLP	16.50	7,000	112,297.88	115,499.99
ONEBEACON INSURANCE GROUP	G67742109	OB	15.39	30,700	440,767.60	472,473.00
ONYX PHARMACEUTICALS	683399109	ONXX	43.95	22,700	770,444.41	997,664.99
OPENWAVE SYS INC	683718308	OPWV	1.58	3,100	8,274.90	4,898.00
OPNET TECHNOLOGIES INC.	683757108	OPNT	36.67	27,100	425,123.05	993,757.00
ORASURE TECHNOLOGIES	68554V108	OSUR	9.11	28,100	228,017.10	255,991.00
ORBITZ WORLDWIDE INC	68557K109	OWW	3.76	16,000	95,209.37	60,160.00
ORIENTAL FINL GROUP	68618W100	OFG	12.11	66,400	757,430.50	804,104.00
ORRSTOWN FINL SERVICES INC	687380105	ORRF	8.25	6,800	54,913.23	56,100.00
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	35.23	32,400	1,313,038.59	1,141,451.95
OSI SYSTEMS INC	671044105	OSIS	48.78	27,500	716,500.32	1,341,449.98
OWENS & MINOR INC.	690732102	OMI	27.79	65,800	1,808,907.56	1,828,582.00
OXFORD INDUSTRIES INC.	691497309	OXM	45.12	24,800	695,863.74	1,118,975.96
OYO GEOSPACE CORP	671074102	OYOG	77.33	7,500	359,674.31	579,974.92
PACER INTERNATIONAL INC	69373H106	PACR	5.35	172,700	1,186,408.98	923,944.94
PACIFIC CAPITAL BANCORP	69404P200	PCBC	28.24	1,900	57,951.15	53,655.97
PACIFIC SUNWEAR OF CALIFORNIA	694873100	PSUN	1.71	235,900	990,400.02	403,388.94

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
PANHANDLE OIL AND GAS INC	698477106	PHX	32.81	16,600	495,710.53	544,646.00
PANTRY INC/THE	698657103	PTRY	11.97	11,800	128,327.36	141,246.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	32.73	44,900	1,108,438.68	1,469,576.97
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	18.26	41,600	648,892.75	759,616.00
PAREXEL INT'L CORP.	699462107	PRXL	20.74	4,300	93,052.46	89,181.96
PARK STERLING CORP	70086Y105	PSTB	4.08	18,200	92,453.51	74,256.00
PARKER DRILLING CO	701081101	PKD	7.17	178,700	1,043,135.07	1,281,278.96
PARK-OHIO HOLDINGS CORP	700666100	PKOH	17.84	31,400	592,782.72	560,175.85
PATRIOT COAL CORP	70336T104	PCX	8.47	38,500	657,246.76	326,094.98
PC CONNECTION INC	69318J100	PCCC	11.09	72,200	539,807.98	800,697.77
PDF SOLUTIONS INC	693282105	PDFS	6.97	25,600	111,002.81	178,432.00
PDL BIOPHARMA INC.	69329Y104	PDLI	6.20	204,300	1,358,648.29	1,266,659.98
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	19.18	32,300	647,256.18	619,513.98
PEGASYSTEMS INC	705573103	PEGA	29.40	26,800	844,320.11	787,919.99
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	19.25	63,600	1,232,361.72	1,224,299.97
PEOPLES BANCORP INC	709789101	PEBO	14.81	33,800	892,020.02	500,578.00
PEP BOYS MM & J	713278109	PBY	11.00	99,400	928,901.67	1,093,399.98
PETROQUEST ENERGY INC	716748108	PQ	6.60	142,200	997,766.07	938,519.94
PH GLATFELTER CO	377316104	GLT	14.12	78,500	1,162,822.36	1,108,420.00
PHARMERICA CORP	71714F104	PMC	15.18	63,700	695,787.43	966,965.94
PHH CORP	693320202	PHH	10.70	85,400	1,586,624.63	913,779.99
PHOENIX COMPANIES INC.	71902E109	PNX	1.68	73,900	174,678.45	124,152.00
PHOTRONICS INC.	719405102	PLAB	6.08	146,700	862,016.77	891,935.91
PIEDMONT NATURAL GAS CO INC	720186105	PNY	33.98	25,100	669,587.64	852,897.99
PIER 1 IMPORTS INC/DEL	720279108	PIR	13.93	114,600	1,166,085.39	1,596,377.93
PIKE ELECTRIC CORP	721283109	PIKE	7.19	4,500	32,382.70	32,354.99
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	16.15	11,800	161,909.95	190,569.96
PIONEER DRILLING COMPANY	723655106	PDC	9.68	73,200	718,270.56	708,576.00
PLANTRONICS INC.	727493108	PLT	35.64	48,000	1,246,198.90	1,710,720.00
PLATINUM UNDERWRITERS	G7127P100	PTP	34.11	2,900	94,424.42	98,919.00
PNM RESOURCES INC	69349H107	PNM	18.23	95,600	1,324,496.48	1,742,787.91
POLYONE CORPORATION	73179P106	POL	11.55	125,300	975,779.30	1,447,215.00
POOL CORP.	73278L105	POOL	30.10	7,100	199,597.09	213,710.00
PORTFOLIO RECOVERY	73640Q105	PRAA	67.52	3,600	231,632.31	243,071.97

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
PORTLAND GEN ELEC CO	736508847	POR	25.29	76,800	1,556,491.96	1,942,271.98
POTLATCH CORP.	737630103	PCH	31.11	25,900	749,276.18	805,749.00
POWELL INDS INC	739128106	POWL	31.28	16,300	597,641.53	509,863.98
POWER ONE INC.	73930R102	PWER	3.91	104,500	482,733.21	408,595.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	59.66	2,200	132,268.62	131,252.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	8.47	121,700	1,013,551.70	1,030,798.97
PRICESMART INC	741511109	PSMT	69.59	1,000	67,899.10	69,589.99
PRIMERICA INC	74164M108	PRI	23.24	24,000	519,568.00	557,760.00
PRIMORIS SERVICES CORP	74164F103	PRIM	14.93	35,100	456,058.23	524,043.00
PRIVATEBANCORP INC	742962103	PVTB	10.98	111,600	947,046.44	1,225,368.00
PROASSURANCE CORP	74267C106	PRA	79.82	28,400	1,841,173.17	2,266,887.99
PROGENICS PHARMACEUTICAL	743187106	PGNX	8.54	18,900	133,034.29	161,406.00
PROGRESS SOFTWARE	743312100	PRGS	19.35	76,000	1,348,965.34	1,470,599.99
PROS HOLDINGS INC	74346Y103	PRO	14.88	43,100	529,356.91	641,328.00
PROSPERITY BANCSHARE	743606105	PB	40.35	12,200	418,345.94	492,269.99
PROVIDENCE SERVICE CORP	743815102	PRSC	13.76	58,600	919,133.68	806,335.97
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	13.39	92,300	1,267,276.20	1,235,896.96
PSS WORLD MEDICAL INC.	69366A100	PSSI	24.19	9,300	210,652.95	224,967.00
PULSE ELECTRONICS CORP	74586W106	PULS	2.80	51,100	244,189.51	143,079.98
PZENA INVESTMENT MANAGM-CL	74731Q103	PZN	4.33	61,000	427,085.02	264,129.81
QAD INC-A	74727D306	QADA	10.50	24,800	207,420.35	260,399.93
QLIK TECHNOLOGIES INC	74733T105	QLIK	24.20	69,800	2,189,219.53	1,689,159.96
QUAD GRAPHICS INC	747301109	QUAD	14.34	24,300	337,114.68	348,462.00
QUAKER CHEM CORP	747316107	KWR	38.89	23,400	707,603.08	910,025.93
QUALITY DISTRIBUTION INC	74756M102	QLTY	11.25	9,400	66,585.89	105,750.00
QUALITY SYSTEMS INC	747582104	QSII	36.99	13,900	431,271.40	514,160.94
QUEST SOFTWARE INC	74834T103	QSFT	18.60	76,100	1,012,242.08	1,415,459.98
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	41.58	50,400	277,277.99	2,095,632.00
QUIDEL CORP	74838J101	QDEL	15.13	7,200	113,985.36	108,936.00
RADNET INC	750491102	RDNT	2.13	29,000	107,457.41	61,770.00
RAPTOR PHARMACEUTICAL CORP	75382F106	RPTP	6.26	31,200	168,378.84	195,312.00
RBC BEARINGS INC	75524B104	ROLL	41.70	1,100	38,004.52	45,870.00
REALNETWORKS INC	75605L708	RNWK	7.50	21,700	246,426.33	162,749.99
RED ROBIN GOURMET BURGERS	75689M101	RRGB	27.70	17,700	549,308.83	490,290.00

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
REGIS CORP	758932107	RGS	16.55	25,400	434,604.72	420,370.00
RENASANT CORP	75970E107	RNST	15.00	64,300	922,444.54	964,499.98
RENT-A-CENTER INC	76009N100	RCII	37.00	57,400	1,110,296.86	2,123,800.00
REPUBLIC AIRWAYS HOLDINGS	760276105	RJET	3.43	5,100	38,476.38	17,492.92
REPUBLIC BANCORP KY	760281204	RBCAA	22.90	37,500	695,084.07	858,749.93
RESOURCE CAPITAL CORP	76120W302	RSO	5.61	45,300	263,421.94	254,132.98
RESPONSYS INC	761248103	MKTG	8.89	6,000	90,852.21	53,340.00
RETAIL OPPORTUNITY	76131N101	ROIC	11.84	26,700	264,490.62	316,128.00
REVLON INC - CL A	761525609	REV	14.87	54,500	748,618.73	810,414.97
REX AMERICAN RESOURCES	761624105	REX	22.11	25,300	521,246.42	559,383.00
RF MICRO-DEVICES	749941100	RFMD	5.40	45,100	292,792.53	243,539.96
RICHARDSON ELECTRS L	763165107	RELL	12.29	26,800	355,667.68	329,372.00
RIGNET INC	766582100	RNET	16.74	3,700	67,204.00	61,938.00
RITE AID CORP.	767754104	RAD	1.26	374,600	411,619.98	471,995.99
RLI CORP	749607107	RLI	72.86	21,400	1,176,053.71	1,559,204.00
ROBBINS & MYERS INC.	770196103	RBN	48.55	11,200	468,429.36	543,759.97
ROLLINS INC	775711104	ROL	22.22	43,000	856,239.66	955,460.00
ROSETTA RESOURCES INC	777779307	ROSE	43.50	49,700	1,844,644.37	2,161,949.96
ROSETTA STONE INC	777780107	RST	7.63	25,600	547,459.47	195,327.94
RPX CORP	74972G103	RPXC	12.65	6,000	158,543.54	75,900.00
RSC HOLDINGS INC	74972L102	RRR	18.50	61,900	652,009.99	1,145,150.00
RTI BIOLOGICS INC	74975N105	RTIX	4.44	187,400	622,525.09	832,055.92
RUDDICK CORP.	781258108	RDK	42.64	49,300	1,241,016.55	2,102,152.00
S & T BANCORP INC	783859101	STBA	19.55	54,400	812,863.72	1,063,519.95
S1 CORPORATION	78463B101	SONE	9.57	106,800	962,035.79	1,022,076.00
SABA SOFTWARE INC	784932600	SABA	7.89	102,700	539,229.83	810,302.94
SABRA HEALTHCARE REIT INC	78573L106	SBRA	12.09	23,300	328,914.04	281,696.97
SAFETY INSURANCE GROUP INC	78648T100	SAFT	40.48	6,600	237,645.23	267,167.97
SAIA INC	78709Y105	SAIA	12.48	66,100	961,755.37	824,927.93
SALIX PHARMACEUTICAL	795435106	SLXP	47.85	21,600	604,066.67	1,033,559.99
SANDERSON FARMS INC	800013104	SAFM	50.13	700	34,956.25	35,091.00
SANMINA-SCI CORP	800907206	SANM	9.31	34,500	267,002.52	321,195.00
SAPIENT CORP	803062108	SAPE	12.60	12,500	161,287.75	157,500.00
SAUER-DANFOSS INC	804137107	SHS	36.21	26,300	613,632.04	952,322.97

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
SCHAWK INC	806373106	SGK	11.21	53,200	931,355.13	596,371.89
SCHIFF NUTRITION INTERNATION	806693107	WNI	10.70	6,900	83,748.06	73,830.00
SCHOLASTIC CORP	807066105	SCHL	29.97	44,400	1,177,796.12	1,330,667.98
SCHOOL SPECIALTY INC.	807863105	SCHS	2.50	1,000	21,474.27	2,499.94
SCHULMAN (A.) INC.	808194104	SHLM	21.18	500	10,353.75	10,590.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	66.46	16,200	1,033,842.74	1,076,651.99
SCICLONE PHARMACEUTICALS INC	80862K104	SCLN	4.29	140,600	834,854.18	603,173.98
SCIQUEST INC	80908T101	SQI	14.27	5,000	74,361.49	71,350.00
SCRIPPS CO. E.W. CL A	811054402	SSP	8.01	5,400	45,919.13	43,253.95
SEACHANGE INTERNATIONAL	811699107	SEAC	7.03	7,500	62,348.11	52,725.00
SEACOAST BKG CORP FL	811707306	SBCF	1.52	46,100	75,496.17	70,072.00
SEACUBE CONTAINER LEASING	G79978105	BOX	14.81	54,000	842,905.59	799,739.97
SEALY CORP	812139301	ZZ	1.72	31,400	55,005.54	54,008.00
SEATTLE GENETICS INC	812578102	SGEN	16.72	21,900	404,288.92	366,058.45
SELECT COMFORT CORP	81616X103	SCSS	21.69	70,300	679,229.51	1,524,806.98
SEMTECH CORPORATION	816850101	SMTG	24.82	67,200	1,147,302.07	1,667,903.98
SENSIENT TECHNOLOGIES	81725T100	SXT	37.90	12,800	348,237.15	485,119.98
SHENANDOAH TELECOMMU	82312B106	SHEN	10.48	48,900	926,987.34	512,471.96
SHILOH INDUSTRIES INC	824543102	SHLO	8.38	23,200	249,330.99	194,415.93
SHOE CARNIVAL INC	824889109	SCVL	25.70	3,800	81,106.68	97,659.93
SHORETEL INC	825211105	SHOR	6.38	53,400	426,501.78	340,691.96
SIERRA BANCORP	82620P102	BSRR	8.80	10,700	117,532.44	94,159.96
SIGNATURE BANK	82669G104	SBNY	59.99	17,500	692,751.82	1,049,824.99
SILICON IMAGE INC	82705T102	SIMG	4.70	86,100	324,825.15	404,669.94
SIMMONS 1ST NATL COR	828730200	SFNC	27.19	8,700	220,064.29	236,553.00
SIMPSON MANUFACTURING CO	829073105	SSD	33.66	47,600	1,260,221.03	1,602,216.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	11.33	76,000	674,356.74	861,079.88
SIX FLAGS ENTERTAINMENT CORP	83001A102	SIX	41.24	8,500	316,950.13	350,539.98
SKILLED HEALTHCARE GROUP	83066R107	SKH	5.46	54,000	427,866.27	294,840.00
SKYWEST INC	830879102	SKYW	12.59	91,800	1,547,387.36	1,155,761.97
SMITH (A.O.) CORP	831865209	AOS	40.12	39,800	1,473,980.63	1,596,775.98
SMITH MICRO SOFTWARE INC	832154108	SMSI	1.13	31,600	465,014.14	35,707.99
SOLAR SENIOR CAPITAL LTD	83416M105	SUNS	15.75	4,900	91,385.00	77,175.00
SOLARWINDS INC	83416B109	SWI	27.95	59,100	1,491,934.00	1,651,844.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SOLAZYME INC	83415T101	SZYM	11.90	6,900	150,369.88	82,110.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	14.81	72,700	952,008.80	1,076,686.97
SOTHEBY'S	835898107	BID	28.53	19,400	387,369.18	553,481.98
SOURCEFIRE INC	83616T108	FIRE	32.38	38,800	942,492.13	1,256,343.97
SOUTH JERSEY INDS IN	838518108	SJI	56.81	6,600	289,171.27	374,946.00
SOUTHSIDE BANCSHARES INC	84470P109	SBSI	21.66	42,100	774,484.00	911,885.98
SOUTHWEST BANCORP IN	844767103	OKSB	5.96	87,500	920,922.23	521,499.99
SOUTHWEST GAS CORP	844895102	SWX	42.49	46,300	1,337,923.69	1,967,287.00
SPARTAN MOTORS INC	846819100	SPAR	4.81	159,300	902,802.02	766,232.90
SPARTAN STORES INC	846822104	SPTN	18.50	53,500	734,714.63	989,749.90
SPARTECH CORP	847220209	SEH	4.73	86,400	869,889.39	408,671.96
SPECTRANETICS CORP	84760C107	SPNC	7.22	118,200	709,113.62	853,403.97
SPECTRUM PHARMACEUTICALS	84763A108	SPPI	14.63	83,800	750,969.70	1,225,993.96
SPIRIT AIRLINES INC	848577102	SAVE	15.60	9,800	117,575.50	152,880.00
SPS COMMERCE INC	78463M107	SPSC	25.95	30,000	527,218.43	778,500.00
STAAR SURGICAL CO	852312305	STAA	10.49	29,400	283,774.44	308,406.00
STAGE STORES INC	85254C305	SSI	13.89	70,100	1,011,756.48	973,688.97
STAMPS COM INC	852857200	STMP	26.13	35,700	460,210.71	932,840.90
STANDARD MICROSYSTEMS CORP	853626109	SMSC	25.77	35,400	917,401.27	912,257.99
STANDARD MOTOR PRODS	853666105	SMP	20.05	47,400	497,580.29	950,369.98
STANDEX INTERNATIONAL CORP	854231107	SXI	34.17	29,100	718,138.72	994,346.97
STARWOOD PROPERTY TRUST INC	85571B105	STWD	18.51	60,100	1,251,703.44	1,112,450.99
STATE BANK FINANCIAL CORP	856190103	STBZ	15.11	34,500	566,903.88	521,295.00
STEELCASE INC	858155203	SCS	7.46	123,800	808,475.60	923,548.00
STEIN MART INC.	858375108	SMRT	6.81	38,800	341,721.66	264,227.95
STELLARONE CORP	85856G100	STEL	11.38	74,500	847,992.04	847,809.95
STEPAN CO	858586100	SCL	80.16	1,000	60,109.42	80,160.00
STERIS CORP	859152100	STE	29.82	14,000	356,880.64	417,479.98
STERLING CONSTRUCTION CO	859241101	STRL	10.77	4,800	54,400.06	51,696.00
STERLING FINL CORP W	859319303	STSA	16.70	16,900	294,396.36	282,230.00
STIFEL FINANCIAL CORP	860630102	SF	32.05	11,300	412,676.97	362,164.98
STILLWATER MINING COMPANY	86074Q102	SWC	10.46	11,600	120,744.62	121,336.00
STONE ENERGY CORP	861642106	SGY	26.38	59,400	1,460,133.66	1,566,971.94
STRAYER EDUCATION INC	863236105	STRA	97.19	300	26,624.25	29,157.00

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						
STURM RUGER & CO INC	864159108	RGR	33.46	32,900	681,912.02	1,100,833.99
SUCCESSFACTORS INC	864596101	SFSF	39.87	71,000	1,273,389.30	2,830,769.96
SUFFOLK BANCORP	864739107	SUBK	10.79	13,700	429,044.13	147,822.97
SUN BANCORP INC/NJ	86663B102	SNBC	2.42	23,900	82,373.34	57,838.00
SUN HEALTHCARE GROUP INC	86677E100	SUNH	3.88	123,700	1,183,014.27	479,955.96
SUN HYDRAULICS CORP	866942105	SNHY	23.43	7,000	188,790.28	164,010.00
SUNCOKE ENERGY INC	86722A103	SXC	11.20	8,500	93,474.50	95,200.00
SUNESIS PHARMACEUTICALS INC	867328601	SNSS	1.17	17,900	36,381.61	20,943.00
SUNRISE SENIOR LIVING INC	86768K106	SRZ	6.48	165,400	671,643.87	1,071,791.94
SUREWEST COMMUNICATI	868733106	SURW	12.03	65,100	877,824.73	783,152.94
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	8.38	191,800	1,685,884.03	1,607,283.97
SUSSER HOLDINGS CORP	869233106	SUSS	22.62	36,100	513,997.11	816,581.85
SVB FINANCIAL GROUP	78486Q101	SIVB	47.69	12,500	523,518.58	596,125.00
SWIFT ENERGY COMPANY	870738101	SFY	29.72	46,900	1,627,414.93	1,393,867.96
SYKES ENTERPRISES	871237103	SYKE	15.66	51,800	1,091,006.94	811,188.00
SYMMETRICOM INC	871543104	SYMM	5.39	17,300	86,819.81	93,247.00
SYNAPTICS INC	87157D109	SYNA	30.15	15,000	460,912.50	452,250.00
SYNERGETICS USA INC	87160G107	SURG	7.38	46,500	257,000.55	343,170.00
SYNNEX CORP	87162W100	SNX	30.46	40,000	1,337,199.49	1,218,399.96
SYSTEMAX INC	871851101	SYX	16.41	41,500	580,161.00	681,015.00
TAKE-TWO INTERACTIVE	874054109	TTWO	13.55	17,500	240,259.36	237,124.97
TAL INTERNATIONAL GROUP	874083108	TAL	28.79	38,700	996,592.13	1,114,172.99
TALBOTS INC	874161102	TLB	2.66	91,600	342,840.48	243,656.00
TALEO CORP CL A	87424N104	TLEO	38.69	31,600	1,067,783.28	1,222,604.00
TARGA RESOURCES CORP	87612G101	TRGP	40.69	10,400	377,104.00	423,176.00
TASER INTERNATIONAL INC	87651B104	TASR	5.12	154,800	820,673.55	792,576.00
TEAM HEALTH HOLDINGS INC	87817A107	TMH	22.07	49,600	999,061.63	1,094,671.95
TEAVANA HOLDINGS INC	87819P102	TEA	18.78	4,500	91,516.50	84,510.00
TECHTARGET	87874R100	TTGT	5.84	6,000	38,405.71	35,040.00
TEJON RANCH CO DEL	879080109	TRC	24.48	34,400	1,159,555.45	842,112.00
TEKELEC	879101103	TKLC	10.93	102,500	1,123,291.89	1,120,325.00
TELECOMMUNICATION SYSTEMS	87929J103	TSYS	2.35	9,800	40,764.50	23,030.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	54.85	36,500	1,772,087.71	2,002,024.97
TELENAV INC	879455103	TNAV	7.81	96,000	1,150,214.46	749,760.00

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						
TENNECO INC.	880349105	TEN	29.78	13,800	370,021.07	410,963.95
TERRITORIAL BANCORP INC	88145X108	TBNK	19.75	7,600	149,950.68	150,100.00
TESCO CORP	88157K101	TESO	12.64	63,100	830,320.27	797,584.00
TESSERA TECHNOLOGIES INC	88164L100	TSRA	16.75	14,400	228,157.05	241,200.00
TETRA TECH INC.	88162G103	TTEK	21.59	8,000	183,742.39	172,720.00
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	29.12	30,100	727,164.10	876,511.97
THE ACTIVE NETWORK INC	00506D100	ACTV	13.60	13,700	216,395.48	186,320.00
THE FINISH LINE-CL A	317923100	FINL	19.29	66,900	769,720.91	1,290,166.49
THE FIRST MARBLEHEAD CORP	320771108	FMD	1.17	35,100	39,234.10	41,067.00
THE FRESH MARKET, INC	35804H106	TFM	39.90	1,300	51,297.80	51,869.99
THE GEO GROUP INC	36159R103	GEO	16.75	1,700	39,833.21	28,474.96
THE JONES GROUP INC	48020T101	JNY	10.55	127,700	1,314,925.21	1,347,234.97
THE MEN'S WEARHOUSE INC.	587118100	MW	32.41	23,400	743,813.72	758,393.97
THERAVANCE INC	88338T104	THRX	22.10	13,800	307,990.89	304,979.98
THERMON GROUP HOLDINGS INC	88362T103	THR	17.62	6,300	72,949.15	111,006.00
THL CREDIT INC	872438106	TCRD	12.21	8,900	104,552.05	108,669.00
THQ INC	872443403	THQI	0.76	105,700	192,803.38	80,332.00
TIVO INC	888706108	TIVO	8.97	51,300	542,264.22	460,161.00
TMS INTL CORP-A	87261Q103	TMS	9.88	8,100	111,440.89	80,028.00
TOMPKINS FINANCIAL CORP.	890110109	TMP	38.51	15,100	579,086.72	581,500.96
TOWER INTL INC	891826109	TOWR	10.74	23,100	350,476.05	248,094.00
TOWN SPORTS INTERNATIONAL	89214A102	CLUB	7.35	15,100	105,964.30	110,985.00
TOWNE BANK	89214P109	TOWN	12.24	72,700	920,873.32	889,847.99
TPC GROUP INC	89236Y104	TPCG	23.33	37,300	955,628.06	870,208.96
TRANSCEND SERVICES INC	893929208	TRCR	23.73	7,200	174,568.35	170,856.00
TRAVELZOO INC	89421Q106	TZOO	24.58	28,200	1,037,482.57	693,156.00
TREDEGAR CORPORATION	894650100	TG	22.22	47,500	878,123.16	1,055,449.98
TREEHOUSE FOODS INC	89469A104	THS	65.38	12,100	547,798.50	791,097.98
TREX COMPANY INC	89531P105	TREX	22.91	40,700	995,739.77	932,436.98
TRICO BANCSHARES	896095106	TCBK	14.22	11,000	182,398.31	156,419.99
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	20.02	47,700	838,653.70	954,953.94
TRIUMPH GROUP INC	896818101	TGI	58.45	12,000	565,075.34	701,399.99
TRUE RELIGION APPAREL	89784N104	TRLG	34.58	37,100	1,075,555.34	1,282,917.96
TRUSTMARK CORP	898402102	TRMK	24.29	10,100	212,124.77	245,328.99

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
TUESDAY MORNING CORP	899035505	TUES	3.45	196,500	766,459.95	677,924.96
TUTOR PERINI CORP	901109108	TPC	12.34	34,700	626,764.37	428,197.99
TWIN DISC INC	901476101	TWIN	36.32	24,200	337,385.46	878,943.97
TWO HARBORS INVESTMENT	90187B101	TWO	9.24	90,600	889,511.06	837,143.99
TYLER TECHNOLOGIES I	902252105	TYL	30.11	12,900	330,256.15	388,418.99
U S PHYSICAL THERAPY	90337L108	USPH	19.68	38,800	448,930.41	763,583.97
UBIQUITI NETWORKS INC	90347A100	UBNT	18.23	5,700	119,860.17	103,911.00
UIL HOLDINGS CORPORATION	902748102	UIL	35.37	12,400	375,254.45	438,588.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	65.12	26,700	702,730.87	1,738,703.99
ULTRATECH INC	904034105	UTEK	24.57	26,300	538,078.96	646,190.96
UMB FINL CORP	902788108	UMBF	37.25	1,100	47,997.28	40,975.00
UMPQUA HLDGS CORP	904214103	UMPQ	12.39	111,900	1,002,684.29	1,386,440.99
UNIFIRST CORP	904708104	UNF	56.74	15,000	618,917.23	851,099.96
UNION BANKSHARES COR	90662P104	UBSH	13.29	31,400	392,333.05	417,305.97
UNION DRILLING INC	90653P105	UDRL	6.24	19,000	153,141.46	118,559.99
UNISOURCE ENERGY CORP	909205106	UNS	36.92	26,700	835,693.85	985,764.00
UNISYS CORP.	909214306	UIS	19.71	57,800	1,233,911.09	1,139,237.95
UNITED BANKSHARES INC.	909907107	UBSI	28.27	7,200	177,978.32	203,543.96
UNITED CMNTY BKS BLA	90984P303	UCBI	6.99	26,400	270,948.14	184,535.98
UNITED NATURAL FOODS INC.	911163103	UNFI	40.01	12,900	366,722.95	516,128.98
UNITED ONLINE INC	911268100	UNTD	5.44	188,700	1,310,655.13	1,026,527.96
UNITED RENTALS INCORPORATED	911363109	URI	29.55	66,400	681,826.13	1,962,119.97
UNITED STATIONERS INC	913004107	USTR	32.56	37,300	1,196,629.82	1,214,487.96
UNIVERSAL AMERICAN CORP.	91338E101	UAM	12.71	75,800	1,005,378.71	963,417.96
UNIVERSAL CORP-VA	913456109	UVV	45.96	31,000	1,161,543.33	1,424,760.00
UNIVERSAL DISPLAY CO	91347P105	PANL	36.69	6,000	325,316.09	220,139.97
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	3.58	174,000	858,328.55	622,919.96
UNIVERSAL TRUCKLOAD	91388P105	UACL	18.15	16,900	303,996.53	306,734.99
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	14.64	1,100	18,435.77	16,104.00
US AIRWAYS GROUP INC	90341W108	LCC	5.07	188,900	1,775,052.42	957,722.93
USA MOBILITY INC	90341G103	USMO	13.87	65,000	730,761.65	901,549.98
USANA HEALTH SCIENCES INC	90328M107	USNA	30.37	27,400	791,966.04	832,137.90
USEC INC.	90333E108	USU	1.14	282,900	1,713,890.28	322,505.91
VAALCO ENERGY INC	91851C201	EGY	6.04	154,400	757,096.60	932,575.94

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
VAIL RESORTS INC	91879Q109	MTN	42.36	6,900	271,262.66	292,283.98
VALENCE TECHNOLOGY INC	918914102	VLNC	0.98	45,900	55,769.86	44,982.00
VALUE LINE INC	920437100	VALU	10.28	600	7,096.80	6,168.00
VALUECLICK INC.	92046N102	VCLK	16.29	88,400	1,224,023.75	1,440,036.00
VANDA PHARMACEUTICALS INC	921659108	VNDA	4.76	3,600	25,430.72	17,136.00
VANGUARD HEALTH SYSTEMS INC	922036207	VHS	10.22	32,900	315,179.88	336,238.00
VASCO DATA SECURITY INTL	92230Y104	VDSI	6.52	80,200	714,986.51	522,903.90
VEECO INSTRUMENTS INC	922417100	VECO	20.80	10,100	428,834.94	210,079.98
VIASAT INC.	92552V100	VSAT	46.12	8,800	374,664.57	405,855.98
VIASYSTEMS GROUP INC	92553H803	VIAS	16.92	11,700	259,559.09	197,964.00
VILLAGE SUPER MARKET INC	927107409	VLGEA	28.45	22,600	680,620.99	642,970.00
VIRGINIA COMMERCE BANCORP	92778Q109	VCBI	7.73	100,900	601,017.90	779,956.84
VIOPHARMA INC	928241108	VPHM	27.39	74,800	788,656.98	2,048,771.98
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	76.01	12,800	491,780.51	972,927.93
VIRTUSA CORP	92827P102	VRTU	14.48	2,000	35,029.08	28,960.00
VISTA GOLD CORP	927926303	VGZ	3.07	103,500	337,647.97	317,745.00
VOCUS INC	92858J108	VOCS	22.09	39,000	1,043,573.45	861,509.97
VOLCANO CORP	928645100	VOLC	23.79	3,100	89,068.58	73,748.98
VONAGE HLDGS CORP	92886T201	VG	2.45	93,500	263,815.43	229,074.98
VOXX INTERNATIONAL CORP	91829F104	VOXX	8.45	11,600	78,169.13	98,019.92
W&T OFFSHORE INC	92922P106	WTI	21.21	55,400	980,547.63	1,175,033.96
WALKER & DUNLOP INC	93148P102	WD	12.56	5,700	69,369.00	71,592.00
WARNACO GROUP INC/THE	934390402	WRC	50.04	12,200	422,491.73	610,487.97
WASHINGTON BANKING CO	937303105	WBCO	11.91	36,400	472,956.06	433,524.00
WASHINGTON TR BANCORP	940610108	WASH	23.86	38,300	713,918.00	913,837.98
WATSCO INC.	942622200	WSO	65.66	7,200	467,512.22	472,751.96
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	8.26	115,500	973,502.32	954,029.91
WD-40 CO	929236107	WDFC	40.41	26,900	986,397.94	1,087,028.93
WEBSense INC	947684106	WBSN	18.73	64,000	1,469,376.46	1,198,720.00
WEBSTER FINANCIAL	947890109	WBS	20.39	9,200	180,744.16	187,587.98
WEIS MKTS INC	948849104	WMK	39.94	24,300	774,579.95	970,541.98
WELLCARE HEALTH PLANS INC	94946T106	WCG	52.50	40,300	680,561.56	2,115,749.97
WESBANCO INC	950810101	WSBC	19.47	51,300	774,569.51	998,811.00
WESCO AIRCRAFT HOLDINGS INC	950814103	WAIR	13.99	13,300	145,329.10	186,067.00

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: Small Cap						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
WEST BANCORPORATION	95123P106	WTBA	9.58	29,400	202,118.81	281,652.00
WEST MARINE INC	954235107	WMAR	11.63	66,700	674,781.36	775,720.98
WEST PHARMACEUTICAL	955306105	WST	37.95	2,700	115,958.31	102,464.96
WESTAMERICA BANCORPORATION	957090103	WABC	43.90	2,100	114,751.99	92,190.00
WESTERN REFINING INC	959319104	WNR	13.29	91,200	1,006,468.08	1,212,047.97
WESTMORELAND COAL CO	960878106	WLB	12.75	24,100	345,457.49	307,275.00
WESTWOOD HOLDINGS GROUP	961765104	WHG	36.55	21,800	797,398.60	796,789.98
WET SEAL INC	961840105	WTSLA	3.26	71,500	340,748.97	233,090.00
WGL HOLDINGS, INC.	92924F106	WGL	44.22	49,400	1,512,527.29	2,184,467.97
WILSHIRE BANCORP INC	97186T108	WIBC	3.63	39,100	109,965.58	141,933.00
WINMARK CORP	974250102	WINA	57.37	13,300	573,318.39	763,021.00
WINN-DIXIE STORES INC	974280307	WINN	9.38	165,300	1,900,390.80	1,550,513.97
WINTHROP REALTY TRUST	976391300	FUR	10.17	18,100	198,628.29	184,076.98
WINTRUST FINANCIAL CORP	97650W108	WTFC	28.05	39,500	1,245,873.78	1,107,974.98
WOLVERINE WORLD WIDE	978097103	WWW	35.64	11,900	317,972.78	424,115.95
WOODWARD INC.	980745103	WWD	40.93	21,900	470,789.10	896,366.99
WORLD ACCEP CORP DEL	981419104	WRLD	73.50	19,800	1,058,092.99	1,455,299.98
WORLD FUEL SVCS CORP	981475106	INT	41.98	29,100	765,307.25	1,221,617.97
WORTHINGTON INDS	981811102	WOR	16.38	35,900	537,097.33	588,042.00
WRIGHT EXPRESS CORP	98233Q105	WXS	54.28	37,600	728,910.49	2,040,928.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	16.50	13,900	211,492.06	229,350.00
XERIUM TECHNOLOGIES INC	98416J118	XRM	6.54	14,600	162,365.16	95,483.98
XO GROUP INC	983772104	XOXO	8.34	95,800	904,008.99	798,972.00
XYRATEX LTD	G98268108	XRTX	13.32	67,800	851,039.26	903,096.00
YORK WATER CO	987184108	YORW	17.64	1,500	24,925.02	26,460.00
YOUNG INNOVATIONS IN	987520103	YDNT	29.63	12,500	337,650.11	370,375.00
ZALICUS INC	98887C105	ZLCS	1.21	318,400	731,735.79	385,263.98
ZELTIQ AESTHETICS INC	98933Q108	ZLTQ	11.36	4,800	59,717.28	54,528.00
ZEP INC	98944B108	ZEP	13.98	57,000	1,103,002.29	796,859.98
ZIX CORP	98974P100	ZIXI	2.82	43,500	83,407.16	122,669.99
ZOLL MEDICAL CORP	989922109	ZOLL	63.18	9,600	363,467.35	606,527.89
ZYGO CORP	989855101	ZIGO	17.65	49,500	377,588.88	873,675.00
<b>COMMON STOCK TOTAL</b>				44,926,719	594,300,504.46	653,276,835.34

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						
ACADIA RLTY TR	004239109	AKR	20.14	25,600	427,520.31	515,584.00
AGREE REALTY CORP	008492100	ADC	24.38	6,300	153,844.61	153,593.98
ALEXANDERS INC	014752109	ALX	370.03	1,300	486,097.82	481,039.00
AMERICAN ASSETS TRUST INC	024013104	AAT	20.51	20,500	435,895.50	420,455.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	41.96	43,800	1,088,594.39	1,837,847.99
APOLLO COMMERCIAL REAL	03762U105	ARI	13.13	13,100	219,518.21	172,002.98
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	8.00	33,200	100,036.90	265,599.99
ASSOCIATED ESTATES REALTY	045604105	AEC	15.95	26,300	324,797.75	419,484.98
BIOMED REALTY TRUST	09063H107	BMR	18.08	99,200	1,905,892.85	1,793,535.99
CAMPUS CREST COMMUNITIES	13466Y105	CCG	10.06	19,300	252,637.00	194,158.00
CAPLEASE INC.	140288101	LSE	4.04	43,300	241,787.13	174,931.97
CAPSTEAD MTG CORP	14067E506	CMO	12.44	54,400	618,696.91	676,735.99
CBL & ASSOC PROP	124830100	CBL	15.70	95,700	932,419.75	1,502,490.00
CEDAR REALTY TRUST INC	150602209	CDR	4.31	35,600	120,782.44	153,435.98
CHATHAM LODGING TRUST	16208T102	CLDT	10.78	8,700	155,991.50	93,785.99
CHESAPEAKE LODGING TRUST	165240102	CHSP	15.46	20,300	370,021.46	313,837.99
COLONIAL PROPERTIES	195872106	CLP	20.86	53,800	676,805.47	1,122,267.98
COLONY FINANCIAL INC	19624R106	CLNY	15.71	20,900	410,862.81	328,338.98
CORESITE REALTY CORP	21870Q105	COR	17.82	12,500	157,500.00	222,750.00
COUSINS PROPERTIES INC	222795106	CUZ	6.41	58,000	474,417.57	371,779.96
CREXUS INVESTMENT CORP	226553105	CXS	10.38	36,300	446,754.47	376,793.99
CUBESMART	229663109	CUBE	10.64	78,200	587,516.84	832,047.99
CYS INVESTMENTS INC	12673A108	CYS	13.14	52,500	685,839.22	689,849.97
DCT INDUSTRIAL TRUST INC	233153105	DCT	5.12	158,400	824,109.30	811,007.99
DIAMONDROCK HOSPITALITY	252784301	DRH	9.64	107,900	842,972.69	1,040,155.98
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	24.22	37,900	758,010.71	917,937.97
DYNEX CAPITAL INC	26817Q506	DX	9.13	25,600	242,409.56	233,727.96
EASTGROUP PROPERTY INC	277276101	EGP	43.48	17,200	660,319.99	747,856.00
EDUCATION REALTY TRUST INC	28140H104	EDR	10.23	58,700	374,051.20	600,500.99
ENTERTAINMENT PPTYS	29380T105	EPR	43.71	30,100	1,141,855.95	1,315,670.99
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	66.69	19,800	1,017,443.85	1,320,461.99
EQUITY ONE INC	294752100	EQY	16.98	34,100	570,651.95	579,017.98
EXTRA SPACE STORAGE INC	30225T102	EXR	24.23	60,500	718,670.24	1,465,914.99
FELCOR LODGING TRUST	31430F101	FCH	3.05	79,100	316,129.50	241,254.99



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						
FINANCIAL ENGINES INC	317485100	FNGN	22.33	56,300	1,297,503.38	1,257,178.92
FIRST INDUSTRIAL RE	32054K103	FR	10.23	55,000	372,854.54	562,649.98
FIRST POTOMAC REALTY TRUST	33610F109	FPO	13.05	31,800	431,965.06	414,989.99
FRANKLIN STREET PPTYS CO	35471R106	FSP	9.95	44,900	603,277.15	446,755.00
GETTY RLTY CORP	374297109	GTU	13.95	16,300	326,386.33	227,384.98
GLADSTONE COMMERCIAL CORP	376536108	GOOD	17.55	7,000	93,569.99	122,850.00
GLIMCHER REALTY TRUST	379302102	GRT	9.20	68,100	299,878.28	626,519.97
GOVERNMENT PROPERTIES	38376A103	GOV	22.55	22,500	548,169.88	507,374.99
HEALTHCARE RLTY TR	421946104	HR	18.59	50,200	1,122,872.02	933,217.98
HERSHA HOSPITALITY TRUST	427825104	HT	4.88	89,500	358,348.75	436,759.99
HIGHWOODS PROP INC.	431284108	HIW	29.67	46,500	1,432,691.64	1,379,655.00
HOME PROPERTIES OF NY INC.	437306103	HME	57.57	31,000	1,492,765.44	1,784,669.98
HUDSON PACIFIC PROPERTIES	444097109	HPP	14.16	13,900	226,567.99	196,823.99
INLAND REAL ESTATE CORP	457461200	IRC	7.61	49,000	381,913.69	372,889.99
INVESCO MORTGAGE CAPITAL	46131B100	IVR	14.05	74,400	1,521,032.10	1,045,319.97
INVESTORS REAL ESTATE TRUST	461730103	IRET	7.30	51,000	467,917.96	372,044.99
ISTAR FINANCIAL INC.	45031U101	SFI	5.29	58,800	160,923.55	311,052.00
KILROY RE CORP	49427F108	KRC	38.07	37,700	1,194,101.59	1,435,238.98
KITE REALTY GROUP TRUST	49803T102	KRG	4.51	35,400	143,846.46	159,653.98
LASALLE HOTEL PROPERTIES	517942108	LHO	24.21	54,900	1,064,248.00	1,329,128.99
LEXINGTON CORP PPTYS	529043101	LXP	7.49	76,100	464,788.76	569,988.99
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	9.87	71,000	708,646.54	700,770.00
MID-AMERICAN APARTMENT	59522J103	MAA	62.55	23,700	1,169,167.51	1,482,434.99
MISSION WEST PPTYS I	605203108	MSW	9.02	11,200	78,613.84	101,024.00
MONMOUTH REIT -CL A	609720107	MNR	9.15	22,500	168,615.00	205,874.98
MPG OFFICE TRUST INC	553274101	MPG	1.99	31,200	98,807.78	62,088.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	43.98	15,700	455,060.19	690,486.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	26.38	67,300	1,593,469.81	1,775,373.98
NEWCASTLE INVESTMENT CORP	65105M108	NCT	4.65	66,600	250,800.75	309,689.99
NORTHSTAR REALTY FINANCE	66704R100	NRF	4.77	60,900	338,524.62	290,492.98
OMEGA HEALTHCARE INV	681936100	OHI	19.35	65,500	1,089,316.13	1,267,424.99
PARKWAY PROPERTY INC	70159Q104	PKY	9.86	14,000	322,979.56	138,040.00
PENNSYLVANIA RI	709102107	PEI	10.44	35,400	343,446.28	369,575.98
PENNYMAC MORTGAGE	70931T103	PMT	16.62	17,500	333,794.00	290,849.97

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						
POST PROPERTIES,INC.	737464107	PPS	43.72	32,100	643,581.70	1,403,412.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	55.43	12,000	654,461.70	665,160.00
RAIT FINANCIAL TRUST	749227609	RAS	4.75	24,200	299,169.47	114,949.96
RAMCO-GERSHENSON PPT	751452202	RPT	9.83	24,500	213,503.46	240,834.98
REDWOOD TR INC	758075402	RWT	10.18	49,900	837,847.40	507,982.00
RLJ LODGING TRUST	74965L101	RLJ	16.83	17,400	307,657.72	292,842.00
SAUL CENTERS INC	804395101	BFS	35.42	4,700	142,370.67	166,474.00
SOVRAN SELF STORAGE	84610H108	SSS	42.67	17,600	599,511.45	750,992.00
STAG INDUSTRIAL INC	85254J102	STAG	11.47	10,000	124,480.63	114,700.00
STRATEGIC HOTELS & RESORTS	86272T106	BEE	5.37	111,100	1,117,777.46	596,606.99
SUMMIT HOTEL PROPERTIES INC	866082100	INN	9.44	17,200	171,312.00	162,368.00
SUN COMMUNITIES INC	866674104	SUI	36.53	13,700	224,160.42	500,460.99
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	8.15	75,100	592,133.24	612,064.99
TANGER FACTORY OUTLET	875465106	SKT	29.32	55,400	1,088,508.36	1,624,328.00
TERRENO REALTY CORP	88146M101	TRNO	15.14	5,900	115,809.74	89,326.00
UMH PROPERTIES INC	903002103	UMH	9.31	7,300	58,338.33	67,962.98
UNIVERSAL HEALTH RLT	91359E105	UHT	39.00	7,500	230,275.11	292,500.00
URSTADT BIDDLE PTYS	917286205	UBA	18.08	14,500	238,017.55	262,160.00
WASHINGTON RE INV	939653101	WRE	27.35	42,500	1,181,270.47	1,162,374.98
WHITESTONE REIT-B	966084204	WSR	11.90	4,700	59,867.17	55,930.00
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				3,508,200	48,597,774.47	54,245,560.92
<b>QUANTITATIVE 2000 (Q) TOTAL</b>				48,434,919	642,898,278.93	707,522,396.26
<b>Small Cap TOTAL</b>				48,434,919	642,898,278.93	707,522,396.26
<b>DOMESTIC EQUITIES - Internal TOTAL</b>				576,121,440	17,353,014,941.99	20,702,463,136.96

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	81.73	6,600	512,446.78	539,417.98
AARON'S INC.	002535300	AAN	26.68	27,800	730,874.54	741,704.00
ABBOTT LABORATORIES	002824100	ABT	56.23	17,600	906,309.94	989,647.98
ABERCROMBIE & FITCH CO	002896207	ANF	48.84	20,400	1,169,320.27	996,336.00
ACCENTURE PLC	G1151C101	ACN	53.23	48,400	2,591,200.66	2,576,332.00
ACE LTD	H0023R105	ACE	70.12	10,000	583,068.79	701,199.99
ACTIVISION BLIZZARD INC	00507V109	ATVI	12.32	11,300	137,428.09	139,216.00
AES CORP	00130H105	AES	11.84	6,400	81,575.96	75,775.97
AETNA INC.	00817Y108	AET	42.19	39,700	1,564,419.81	1,674,943.00
AFFILIATED MANAGERS GROUP	008252108	AMG	95.95	1,600	145,430.28	153,520.00
AGILENT TECHNOLOGIES INC	00846U101	A	34.93	57,400	2,534,300.85	2,004,981.93
AGL RESOURCES INC	001204106	GAS	42.26	22,700	933,483.72	959,302.00
AIR PROD. & CHEM.	009158106	APD	85.19	3,600	320,045.72	306,683.96
AIRGAS INC	009363102	ARG	78.08	4,000	312,973.80	312,320.00
ALCOA INC.	013817101	AA	8.65	32,500	541,246.02	281,124.96
ALERE INC	01449J105	ALR	23.09	15,300	529,893.68	353,276.98
ALEXION PHARMACEUTICALS INC	015351109	ALXN	71.50	41,300	1,629,452.27	2,952,949.95
ALLEGHANY CORP DEL	017175100	Y	285.29	2,600	778,242.01	741,754.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	47.80	2,600	127,194.93	124,280.00
ALLERGAN INC.	018490102	AGN	87.74	9,800	791,146.66	859,852.00
ALLIANCE DATA SYSTEM	018581108	ADS	103.84	15,000	1,411,950.67	1,557,600.00
ALLIANT ENERGY CORPORATION	018802108	LNT	44.11	14,400	485,178.77	635,183.97
ALTERA CORP	021441100	ALTR	37.10	27,300	903,494.30	1,012,829.95
ALTRIA GROUP INC	02209S103	MO	29.65	138,600	3,090,485.91	4,109,490.00
AMAZON.COM INC	023135106	AMZN	173.10	2,000	331,778.72	346,199.98
AMC NETWORKS INC	00164V103	AMCX	37.58	3,500	143,093.80	131,529.97
AMDOCS LIMITED	G02602103	DOX	28.53	19,100	541,437.93	544,923.00
AMEREN CORP.	023608102	AEE	33.13	13,900	394,035.10	460,506.96
AMERICAN CAPITAL AGENCY	02503X105	AGNC	28.08	7,500	221,458.25	210,599.99
AMERICAN CAPITAL LTD	02503Y103	ACAS	6.73	28,300	262,960.14	190,459.00
AMERICAN EXPRESS CO.	025816109	AXP	47.17	11,800	460,646.23	556,605.99
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	36.89	1,300	42,611.96	47,956.98
AMERICAN WATER WORKS CO INC	030420103	AWK	31.86	54,300	1,604,276.60	1,729,997.98
AMERIGROUP CORPORATION	03073T102	AGP	59.08	15,700	821,365.33	927,555.99

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
AMERIPRISE FINANCIAL INC	03076C106	AMP	49.64	20,600	994,112.54	1,022,583.94
AMERISOURCEBERGEN CORP	03073E105	ABC	37.19	76,800	2,730,035.62	2,856,191.94
AMETEK INC.	031100100	AME	42.10	22,000	802,921.96	926,199.97
ANADARKO PETROLEUM CORP	032511107	APC	76.33	8,400	568,297.03	641,171.97
ANALOG DEVICES	032654105	ADI	35.78	1,200	45,487.46	42,935.99
ANNALY CAPITAL MGT. INC.	035710409	NLY	15.96	12,400	222,255.25	197,903.97
AON CORP	037389103	AON	46.80	77,400	3,691,025.01	3,622,320.00
APACHE CORP.	037411105	APA	90.58	670	67,965.35	60,688.59
APOLLO GROUP INC	037604105	APOL	53.87	23,200	1,108,615.35	1,249,784.00
APPLE INC.	037833100	AAPL	405.00	31,000	6,747,051.42	12,554,999.97
APTAR GROUP INC.	038336103	ATR	52.17	700	32,896.53	36,518.97
AQUA AMERICA INC	03836W103	WTR	22.05	13,300	268,916.34	293,264.96
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	37.23	22,900	692,707.51	852,566.94
ARROW ELECTRONICS	042735100	ARW	37.41	29,800	1,137,938.48	1,114,817.97
ASHLAND INC	044209104	ASH	57.16	3,700	202,872.86	211,492.00
ASSOCIATED BANC-CORP.	045487105	ASBC	11.17	62,100	666,129.50	693,657.00
AT&T INC	00206R102	T	30.24	411,182	12,709,183.80	12,434,143.65
ATMEL CORP	049513104	ATML	8.10	115,400	1,256,136.37	934,739.96
ATMOS ENERGY CORP.	049560105	ATO	33.35	4,000	132,893.23	133,399.99
ATWOOD OCEANICS	050095108	ATW	39.79	3,700	158,932.85	147,222.97
AUTOMATIC DATA PROC.	053015103	ADP	54.01	65,700	3,353,365.63	3,548,457.00
AUTONATION INC	05329W102	AN	36.87	11,900	405,331.72	438,752.98
AUTOZONE INC	053332102	AZO	324.97	7,400	1,907,378.88	2,404,778.00
AVAGO TECHNOLOGIES LTD	Y0486S104	AVGO	28.86	53,300	1,571,506.88	1,538,237.97
BAKER HUGHES CORP	057224107	BHI	48.64	45,850	2,671,276.71	2,230,143.99
BALL CORPORATION	058498106	BLL	35.71	49,300	1,649,790.61	1,760,502.96
BARD C. R. INC.	067383109	BCR	85.50	30,300	2,795,932.96	2,590,650.00
BAXTER INTL	071813109	BAX	49.48	56,500	3,199,026.56	2,795,620.00
BB&T CORPORATION	054937107	BBT	25.17	18,200	410,332.16	458,094.00
BEAM INC	073730103	BEAM	51.23	2,000	89,894.32	102,459.98
BECTON DICKINSON & COMPANY	075887109	BDX	74.72	12,500	949,887.85	933,999.98
BED BATH & BEYOND INC	075896100	BBBY	57.97	7,700	472,297.70	446,369.00
BERKLEY (WR) CORP	084423102	WRB	34.39	40,100	1,210,220.78	1,379,039.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	76.30	61,500	4,925,904.11	4,692,449.98

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
BIG LOTS, INC.	089302103	BIG	37.76	4,200	154,659.55	158,592.00
BIO RAD LABS INC	090572207	BIO	96.04	4,800	553,165.58	460,991.98
BIOGEN IDEC INC	09062X103	BIIB	110.05	29,300	2,636,863.52	3,224,464.97
BOEING CO	097023105	BA	73.35	14,600	958,696.38	1,070,910.00
BORG WARNER INC.	099724106	BWA	63.74	14,700	1,042,384.00	936,977.96
BOSTON SCIENTIFIC CORP.	101137107	BSX	5.34	32,300	226,891.79	172,481.98
BRINKER INTERNATIONAL INC	109641100	EAT	26.76	5,100	124,371.59	136,476.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	35.24	37,600	994,491.76	1,325,023.97
BROADRIDGE FINANCIAL	11133T103	BR	22.55	21,200	471,353.73	478,060.00
BROWN & BROWN INC	115236101	BRO	22.63	11,800	297,092.98	267,033.97
BROWN-FORMAN -CL B	115637209	BF.B	80.51	17,000	1,074,279.84	1,368,669.95
BUNGE LIMITED	G16962105	BG	57.20	5,600	362,826.04	320,319.98
C A INC.	12673P105	CA	20.22	24,900	571,080.62	503,353.46
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	69.78	6,800	504,302.72	474,503.96
CABLEVISION SYSTEMS CORP	12686C109	CVC	14.22	46,700	1,054,221.50	664,073.97
CABOT OIL & GAS CORP.	127097103	COG	75.90	31,500	2,240,645.26	2,390,850.00
CADENCE DESIGN SYS INC	127387108	CDNS	10.40	13,900	122,460.43	144,560.00
CALPINE CORP	131347304	CPN	16.33	21,200	282,844.04	346,195.97
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.29	16,500	734,965.86	697,784.97
CAPITOL FEDERAL FINANCIAL INC	14057J101	CFFN	11.54	66,500	737,102.43	767,410.00
CARBO CERAMICS, INC.	140781105	CRR	123.33	3,400	426,494.75	419,321.99
CARDINAL HEALTH INC.	14149Y108	CAH	40.61	47,900	2,028,452.53	1,945,218.97
CAREFUSION CORP	14170T101	CFN	25.41	59,400	1,529,715.84	1,509,353.97
CARLISLE COS INC	142339100	CSL	44.30	20,400	867,122.18	903,720.00
CARPENTER TECHNOLOGY	144285103	CRS	51.48	17,200	859,441.12	885,456.00
CATALYST HEALTH SOLUTIONS	14888B103	CHSI	52.00	9,700	539,560.30	504,400.00
CATERPILLAR INC.	149123101	CAT	90.60	25,900	2,340,444.54	2,346,539.93
CBOE HOLDINGS INC	12503M108	CBOE	25.86	19,600	516,985.60	506,856.00
CBRE GROUP INC	12504L109	CBG	15.22	16,500	316,953.33	251,129.96
CBS CORP. CL. B	124857202	CBS	27.14	101,700	2,500,743.28	2,760,138.00
CELANESE CORP-SERIES A	150870103	CE	44.27	14,200	584,214.04	628,634.00
CENTERPOINT ENERGY INC	15189T107	CNP	20.09	47,600	772,145.01	956,283.97
CENTURYLINK INC	156700106	CTL	37.20	112,509	4,237,466.03	4,185,334.69
CERNER CORP.	156782104	CERN	61.25	27,000	1,704,681.98	1,653,750.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

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Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
CF INDUSTRIES HOLDINGS INC	125269100	CF	144.98	5,600	768,594.36	811,888.00
CHARLES RIVER LABORATORIES	159864107	CRL	27.33	10,200	384,311.51	278,765.98
CHARTER COMMUNICATION-A	16117M305	CHTR	56.94	22,500	1,155,538.33	1,281,150.00
CHESAPEAKE ENERGY CORP	165167107	CHK	22.29	20,700	578,166.54	461,402.98
CHEVRON CORP.	166764100	CVX	106.40	121,165	9,251,794.48	12,891,955.99
CHICAGO BRIDGE & IRON	167250109	CBI	37.80	11,700	445,739.92	442,260.00
CHICO'S FAS INC	168615102	CHS	11.14	56,500	683,257.27	629,410.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	337.74	3,900	883,431.55	1,317,185.96
CHUBB CORP	171232101	CB	69.22	3,800	208,447.54	263,035.98
CHURCH & DWIGHT INC	171340102	CHD	45.76	49,100	2,094,931.76	2,246,816.00
CIGNA CORP.	125509109	CI	42.00	28,900	1,259,516.79	1,213,799.98
CIMAREX ENERGY	171798101	XEC	61.90	2,700	184,634.21	167,129.95
CINCINNATI FINANCIAL CORP.	172062101	CINF	30.46	5,100	146,963.37	155,345.95
CITIGROUP INC.	172967424	C	26.31	1,740	81,417.27	45,779.35
CITRIX SYSTEMS INC	177376100	CTXS	60.72	4,000	193,100.39	242,879.97
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	62.35	700	36,204.09	43,644.96
CLOROX COMPANY	189054109	CLX	66.56	3,900	255,453.64	259,584.00
CMS ENERGY CORP	125896100	CMS	22.08	55,800	1,007,269.66	1,232,063.97
COCA COLA CO.	191216100	KO	69.97	91,000	4,707,521.69	6,367,269.97
COCA-COLA ENTERPRISES	19122T109	CCE	25.78	62,200	1,553,058.17	1,603,515.95
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.31	14,500	624,950.81	932,494.98
COLGATE PALMOLIVE	194162103	CL	92.39	12,600	1,126,607.38	1,164,114.00
COMCAST CORP - CL A	20030N101	CMCSA	23.71	115,597	2,233,423.32	2,740,804.86
COMERICA INC.	200340107	CMA	25.80	3,300	113,387.36	85,139.96
COMMERCE BANCSHARES	200525103	CBSH	38.12	29,715	1,171,395.28	1,132,735.80
CONAGRA FOODS INC.	205887102	CAG	26.40	68,600	1,711,382.60	1,811,040.00
CONCHO RESOURCES INC	20605P101	CXO	93.75	600	51,842.49	56,249.95
CONOCOPHILLIPS	20825C104	COP	72.87	68,052	4,142,680.65	4,958,949.21
CONSOL ENERGY INC.	20854P109	CNX	36.70	4,100	206,791.39	150,469.98
CONSOLIDATED EDISON INC.	209115104	ED	62.03	19,000	910,588.11	1,178,569.96
CONSTELLATION ENERGY GROUP	210371100	CEG	39.67	34,400	1,330,534.82	1,364,648.00
COOPER COMPANIES INC.	216648402	COO	70.52	17,800	1,049,443.85	1,255,255.96
COOPER INDUSTRIES PLC	G24140108	CBE	54.15	3,900	221,135.54	211,184.98
COPA HOLDINGS SA-CLASS A	P31076105	CPA	58.67	9,700	618,851.51	569,099.00

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Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
COPART INC	217204106	CPRT	47.89	20,400	824,510.59	976,956.00
CORE LABORATORIES N.V.	N22717107	CLB	113.95	1,400	156,758.50	159,530.00
CORN PRODUCTS INT'L INC.	219023108	CPO	52.59	14,800	731,341.07	778,331.96
COSTCO WHOLESALE CORP.	22160K105	COST	83.32	22,300	1,780,330.76	1,858,035.95
COVANCE INC	222816100	CVD	45.72	15,000	874,547.12	685,800.00
COVANTA HOLDING CORP.	22282E102	CVA	13.69	800	13,467.08	10,951.99
COVENTRY HEALTH CARE INC.	222862104	CVH	30.37	22,300	740,535.62	677,251.00
COVIDIEN PLC	G2554F113	COV	45.01	63,900	3,241,882.33	2,876,139.00
CROWN HOLDINGS INC	228368106	CCK	33.58	64,500	2,174,630.37	2,165,910.00
CSX CORP.	126408103	CSX	21.06	90,600	2,177,850.82	1,908,035.94
CULLEN/FROST BANKERS INC	229899109	CFR	52.91	5,800	314,274.75	306,877.96
CVS/CAREMARK CORP	126650100	CVS	40.78	32,343	1,186,803.41	1,318,947.53
CYPRESS SEMICONDUCTOR CORP	232806109	CY	16.89	35,700	687,113.47	602,972.99
D.R. HORTON INC.	23331A109	DHI	12.61	26,200	319,695.03	330,382.00
DANAHER CORP	235851102	DHR	47.04	30,300	1,309,844.49	1,425,312.00
DARDEN RESTAURANTS INC	237194105	DRI	45.58	16,400	740,963.65	747,512.00
DAVITA INC.	23918K108	DVA	75.81	3,800	293,678.97	288,077.97
DEAN FOODS CO	242370104	DF	11.20	41,400	344,620.17	463,679.98
DEERE & CO.	244199105	DE	77.35	14,100	1,019,726.95	1,090,634.96
DELL INC	24702R101	DELL	14.63	18,100	277,031.39	264,803.00
DENBURY RES INC	247916208	DNR	15.10	9,300	143,105.11	140,430.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	34.99	20,700	729,840.22	724,293.00
DEVON ENERGY CORPORATION	25179M103	DVN	62.00	11,800	1,000,466.60	731,599.97
DEVRY INC.	251893103	DV	38.46	26,400	1,076,039.01	1,015,344.00
DILLARDS INC. CL-A	254067101	DDS	44.88	9,300	465,422.14	417,384.00
DIRECTV	25490A101	DTV	42.76	91,703	3,577,613.13	3,921,220.24
DISCOVER FINANCIAL	254709108	DFS	24.00	110,300	2,531,339.62	2,647,199.95
DISH NETWORK CORP	25470M109	DISH	28.48	39,200	972,655.34	1,116,416.00
DISNEY (WALT) CO.	254687106	DIS	37.50	29,582	785,569.11	1,109,324.99
DOLLAR GENERAL CORP.	256677105	DG	41.14	6,400	253,165.88	263,296.00
DOLLAR TREE, INC	256746108	DLTR	83.11	10,950	600,437.54	910,054.47
DOMINION RESOURCES INC-VA	25746U109	D	53.08	45,700	2,089,325.19	2,425,755.94
DOW CHEMICAL CO	260543103	DOW	28.76	13,300	477,832.03	382,507.95
DR PEPPER SNAPPLE GROUP	26138E109	DPS	39.48	4,000	159,303.21	157,920.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

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Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
DRESSER-RAND GROUP INC	261608103	DRC	49.91	2,700	133,646.32	134,757.00
DST SYSTEMS INC	233326107	DST	45.52	2,900	146,542.83	132,007.98
DTE ENERGY COMPANY	233331107	DTE	54.45	17,900	844,752.83	974,654.96
DUKE ENERGY CORPORATION	26441C105	DUK	22.00	1,300	23,497.97	28,599.97
DUN & BRADSTREET CORP	26483E100	DNB	74.83	10,000	792,966.86	748,299.98
E I DUPONT DE NEM.	263534109	DD	45.78	64,900	3,088,678.00	2,971,121.96
EAST WEST BANCORP INC.	27579R104	EWBC	19.75	27,800	523,124.55	549,049.96
EASTMAN CHEMICAL CO.	277432100	EMN	39.06	28,400	1,373,061.52	1,109,303.97
EATON CORP.	278058102	ETN	43.53	1,800	62,389.55	78,353.97
EBAY INC	278642103	EBAY	30.33	2,900	91,990.05	87,956.98
ECOLAB INC	278865100	ECL	57.81	2,700	146,970.73	156,087.00
EDWARDS LIFESCIENCES	28176E108	EW	70.70	17,300	1,051,064.19	1,223,109.95
EL PASO CORP	28336L109	EP	26.57	54,600	907,876.32	1,450,721.97
ELECTRONIC ARTS, INC	285512109	EA	20.60	63,600	1,470,520.58	1,310,160.00
ELI LILLY & COMPANY	532457108	LLY	41.56	36,200	1,406,754.29	1,504,471.97
EMC CORP	268648102	EMC	21.54	27,300	518,311.53	588,041.99
EMERSON ELECTRIC CO	291011104	EMR	46.59	500	25,639.58	23,294.96
ENDO PHARMACEUTICALS	29264F205	ENDP	34.53	4,000	145,588.51	138,119.95
ENERGEN CORP.	29265N108	EGN	50.00	20,400	979,635.96	1,019,999.99
ENERGIZER HOLDINGS INC.	29266R108	ENR	77.48	1,200	83,355.30	92,975.96
EQT CORP	26884L109	EQT	54.79	36,100	2,088,879.85	1,977,919.00
EQUIFAX INC	294429105	EFX	38.74	11,200	366,398.62	433,888.00
EQUINIX INC.	29444U502	EQIX	101.40	4,000	399,092.95	405,600.00
ERIE IND TY CO	29530P102	ERIE	78.16	4,500	230,274.89	351,720.00
ESTEE LAUDER CO.	518439104	EL	112.32	28,200	1,857,407.54	3,167,423.96
EXELIS INC	30162A108	XLS	9.05	9,400	113,246.85	85,070.00
EXELON CORP	30161N101	EXC	43.37	3,400	148,057.63	147,458.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	40.96	1,200	60,076.37	49,151.97
EXXON MOBIL CORPORATION	30231G102	XOM	84.76	304,500	18,969,860.58	25,809,419.99
FACTSET RESEARCH SYSTEMS	303075105	FDS	87.28	3,400	300,712.11	296,751.97
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS	12.04	15,000	271,473.32	180,599.97
FAMILY DOLLAR STORES	307000109	FDO	57.66	15,100	652,595.18	870,665.95
FASTENAL CO	311900104	FAST	43.61	24,000	882,767.90	1,046,639.96
FIDELITY NATIONAL FINANCIAL	31620R105	FNF	15.93	49,000	754,424.45	780,570.00



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Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
FIDELITY NATIONAL INFORMATION	31620M106	FIS	26.59	17,800	458,481.18	473,302.00
FIFTH THIRD BANCORP	316773100	FITB	12.72	9,100	97,693.82	115,751.98
FIRST ENERGY CORP.	337932107	FE	44.30	46,445	1,863,182.37	2,057,513.46
FIRST HORIZON NATIONAL	320517105	FHN	8.00	54,000	459,116.60	432,000.00
FIRST NIAGARA FINL G	33582V108	FNFG	8.63	82,900	1,079,545.78	715,426.97
FISERV INC. WISCONSIN	337738108	FISV	58.74	20,200	1,217,535.04	1,186,547.98
FLIR SYSTEMS INC	302445101	FLIR	25.07	23,200	600,748.55	581,623.99
FLOWERS INDUSTRIES INC.	343498101	FLO	18.98	41,700	845,472.89	791,466.00
FLUOR CORP	343412102	FLR	50.25	2,600	157,955.57	130,649.96
FMC TECHNOLOGIES INC	30249U101	FTI	52.23	1,000	43,817.26	52,229.94
FOOT LOCKER INC	344849104	FL	23.84	19,900	277,962.94	474,415.96
FORD MOTOR COMPANY	345370860	F	10.76	7,000	73,514.40	75,319.96
FOREST CITY ENTERPRI	345550107	FCE.A	11.82	20,000	348,878.92	236,399.97
FORTINET INC	34959E109	FTNT	21.81	7,300	165,559.44	159,212.99
FORTUNE BRANDS HOME &	34964C106	FBHS	17.03	4,400	58,055.85	74,931.98
FOSSIL INC.	349882100	FOSL	79.36	21,600	1,719,346.54	1,714,175.97
FRANKLIN RESOURCES INC	354613101	BEN	96.06	800	100,678.11	76,848.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	36.79	4,400	244,277.05	161,875.97
FRONTIER COMMUNICATIONS	35906A108	FTR	5.15	17,900	145,332.69	92,184.98
FULTON FINANCIAL CORP	360271100	FULT	9.81	63,800	608,059.73	625,878.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	33.44	2,600	76,578.47	86,943.99
GAMESTOP CORP.	36467W109	GME	24.13	36,800	879,418.46	887,984.00
GARDNER DENVER MACHINERY	365558105	GDI	77.06	8,100	544,342.65	624,185.95
GARTNER INC	366651107	IT	34.77	2,400	93,211.46	83,447.98
GATX CORP	361448103	GMT	43.66	2,600	93,690.96	113,515.98
GENERAL DYNAMICS CORP.	369550108	GD	66.41	10,900	717,763.73	723,868.98
GENERAL ELECTRIC CO	369604103	GE	17.91	482,800	12,064,686.50	8,646,947.97
GENERAL MILLS INC	370334104	GIS	40.41	6,400	226,925.06	258,623.95
GENERAL MOTORS CO	37045V100	GM	20.27	16,100	506,079.50	326,347.00
GENPACT LTD	G3922B107	G	14.95	42,500	656,240.15	635,375.00
GEN-PROBE INC	36866T103	GPRO	59.12	19,100	1,281,236.95	1,129,191.97
GENUINE PARTS CO	372460105	GPC	61.20	1,000	49,761.37	61,200.00
GILEAD SCIENCES INC.	375558103	GILD	40.93	37,900	1,498,819.59	1,551,247.00
GLOBAL PAYMENTS INC	37940X102	GPN	47.38	23,500	1,189,966.82	1,113,429.98

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Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
GOLDMAN SACHS GROUP INC	38141G104	GS	90.43	1,100	177,024.73	99,472.95
GOODRICH CORP.	382388106	GR	123.70	5,500	354,727.19	680,349.97
GOODYEAR T & R	382550101	GT	14.17	61,400	787,992.38	870,038.00
GOOGLE INC - CL A	38259P508	GOOG	645.90	2,600	1,277,714.98	1,679,339.97
GRACO INC.	384109104	GGG	40.89	12,600	524,322.98	515,213.97
GRAFTECH INTERNATIONAL LTD	384313102	GTI	13.65	9,800	136,460.89	133,770.00
GRAINGER W W INC	384802104	GWW	187.19	3,300	294,229.41	617,726.98
GREEN MTN COFFEE ROA	393122106	GMCR	44.85	8,800	732,089.00	394,679.98
H & R BLOCK INC.	093671105	HRB	16.33	113,600	1,740,216.04	1,855,088.00
HALLIBURTON COMPANY	406216101	HAL	34.51	36,300	1,357,813.02	1,252,712.97
HARLEY-DAVIDSON INC	412822108	HOG	38.87	3,500	138,615.73	136,045.00
HARRIS CORP.	413875105	HRS	36.04	3,300	116,637.18	118,931.99
HARSCO CORP	415864107	HSC	20.58	30,300	795,580.01	623,574.00
HCA HOLDINGS INC	40412C101	HCA	22.03	6,500	220,548.62	143,195.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	27.50	40,300	1,233,948.74	1,108,249.98
HEINZ H. J. CO.	423074103	HNZ	54.04	21,100	961,934.71	1,140,243.93
HELMERICH & PAYNE, INC	423452101	HP	58.36	10,600	606,463.08	618,615.96
HENRY SCHEIN INC	806407102	HSIC	64.43	16,500	1,063,518.39	1,063,095.00
HERBALIFE LTD	G4412G101	HLF	51.67	44,700	1,648,730.91	2,309,648.96
HERSHEY COMPANY	427866108	HSY	61.78	24,500	1,340,159.68	1,513,609.95
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	11.72	60,500	849,797.29	709,059.98
HESS CORP.	42809H107	HES	56.80	4,000	296,605.29	227,199.94
HOLLYFRONTIER CORP	436106108	HFC	23.40	96,900	2,994,082.41	2,267,460.00
HOLOGIC INC.	436440101	HOLX	17.51	49,500	941,578.11	866,744.98
HOME DEPOT INC.	437076102	HD	42.04	25,400	868,862.17	1,067,815.92
HONEYWELL INTERNATIONAL INC	438516106	HON	54.35	53,800	2,481,523.65	2,924,029.98
HORMEL FOODS CORP	440452100	HRL	29.29	53,100	1,263,297.70	1,555,298.95
HUBBELL INC	443510201	HUB.B	66.86	6,300	416,522.67	421,217.98
HUMANA INC.	444859102	HUM	87.61	12,700	756,740.60	1,112,646.96
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	45.07	11,000	446,497.38	495,770.00
HUNTINGTON BANCSHARES	446150104	HBAN	5.49	28,000	155,697.11	153,719.95
HUNTINGTON INGALLS	446413106	HII	31.28	3,466	113,212.15	108,416.42
HUNTSMAN CORP	447011107	HUN	10.00	17,300	329,987.90	172,999.98
IAC/INTERACTIVE CORP	44919P508	IACI	42.60	20,200	842,609.79	860,520.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
IDEXX LABS INC.	45168D104	IDXX	76.96	4,200	310,593.87	323,232.00
IHS INC-CLASS A	451734107	IHS	86.16	8,400	661,642.09	723,743.98
ILLINOIS TOOL WORKS	452308109	ITW	46.71	3,500	187,936.22	163,484.99
ILLUMINA INC.	452327109	ILMN	30.48	28,000	1,451,279.47	853,439.96
INFORMATICA CORP.	45666Q102	INFA	36.93	31,100	1,530,318.74	1,148,523.00
INGERSOLL-RAND PLC	G47791101	IR	30.47	4,300	195,521.26	131,020.98
INTEL CORP.	458140100	INTC	24.25	84,900	1,908,830.98	2,058,824.99
INTERNATIONAL RECTIFIER CORP	460254105	IRF	19.42	8,100	236,376.88	157,301.99
INTERNATL FLAVORS &	459506101	IFF	52.42	15,200	779,870.60	796,783.97
INTL BUS MACH CORP	459200101	IBM	183.88	61,700	6,391,927.98	11,345,395.99
INTL GAME TECHNOLOGY	459902102	IGT	17.20	18,400	316,924.61	316,480.00
INTUITIVE SURGICAL INC	46120E602	ISRG	463.01	2,300	936,505.65	1,064,923.00
IPG PHOTONICS CORP	44980X109	IPGP	33.87	10,000	581,779.22	338,700.00
IRON MTN INC PA	462846106	IRM	30.80	73,600	2,299,627.23	2,266,880.00
ITC HOLDINGS CORP	465685105	ITC	75.88	18,000	1,089,704.19	1,365,839.97
ITT CORP	450911201	ITT	19.33	4,700	75,765.14	90,851.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	56.89	2,400	136,506.52	136,536.00
J C PENNEY INC	708160106	JCP	35.15	1,600	58,249.81	56,239.98
JM SMUCKER CO	832696405	SJM	78.17	18,700	1,386,446.30	1,461,778.99
JOHNSON & JOHNSON	478160104	JNJ	65.58	138,500	7,450,449.98	9,082,829.99
JPMORGAN CHASE & CO.	46625H100	JPM	33.25	105,712	3,803,393.66	3,514,923.99
KANSAS CITY SOUTHERN INDS	485170302	KSU	68.01	3,100	113,134.42	210,830.98
KBR INC	48242W106	KBR	27.87	7,100	203,416.35	197,876.99
KELLOGG CO.	487836108	K	50.57	31,200	1,659,289.81	1,577,783.98
KEMPER CORP.	488401100	KMPR	29.21	17,200	456,210.81	502,412.00
KENNAMETAL INC	489170100	KMT	36.52	11,000	440,630.88	401,719.99
KEYCORP	493267108	KEY	7.69	19,000	139,269.30	146,110.00
KIMBERLY-CLARK CORP	494368103	KMB	73.56	1,600	102,810.95	117,695.97
KINDER MORGAN INC.	49456B101	KMI	32.17	8,500	246,800.99	273,445.00
KIRBY CORP.	497266106	KEX	65.84	7,400	462,193.27	487,216.00
KRAFT FOODS INC - A	50075N104	KFT	37.36	54,078	1,640,691.38	2,020,354.06
KROGER CO.	501044101	KR	24.22	40,700	975,110.63	985,753.96
L-3 COMMUNICATIONS HOLDINGS	502424104	LLL	66.68	41,700	2,868,409.65	2,780,556.00
LABORATORY CRP OF AMER	50540R409	LH	85.97	19,200	1,691,951.21	1,650,623.95

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
LANDSTAR SYSTEM INC.	515098101	LSTR	47.92	16,200	649,941.68	776,304.00
LAZARD LTD CL. A	G54050102	LAZ	26.11	17,200	657,603.19	449,091.96
LEAR CORP	521865204	LEA	39.80	25,600	1,254,117.12	1,018,879.96
LENNAR CORPORATION	526057104	LEN	19.65	7,100	131,310.54	139,515.00
LEUCADIA NATIONAL CORP	527288104	LUK	22.74	81,200	2,665,861.61	1,846,487.95
LEVEL 3 COMMUNICATIONS INC	52729N308	LVLT	16.99	7,700	145,937.62	130,823.00
LIBERTY GLOBAL INC	530555101	LBTYA	41.03	37,800	1,484,329.78	1,550,933.93
LIBERTY INTERACTIVE CORP	53071M104	LINTA	16.22	900	13,261.19	14,593.45
LIBERTY MEDIA CORP - LIBERTY	530322106	LMCA	78.05	25,438	1,218,325.14	1,985,435.82
LIMITED BRANDS INC.	532716107	LTD	40.35	48,200	1,175,954.50	1,944,869.95
LINCARE HOLDINGS INC.	532791100	LNCR	25.71	18,900	462,012.91	485,918.98
LKQ CORP	501889208	LKQX	30.08	23,100	686,600.57	694,848.00
LOCKHEED MARTIN	539830109	LMT	80.90	30,200	2,289,532.27	2,443,180.00
LOEWS CORP	540424108	L	37.65	8,900	329,236.17	335,084.96
LORILLARD INC	544147101	LO	114.00	15,000	1,673,346.65	1,710,000.00
LOWE'S COS	548661107	LOW	25.38	19,400	433,863.28	492,371.98
LSI LOGIC CORP	502161102	LSI	5.95	27,800	190,661.50	165,410.00
LYONDELLBASELL IND-CL A	N53745100	LYB	32.49	59,700	2,015,931.69	1,939,652.98
M&T BANK CORPORATION	55261F104	MTB	76.34	2,600	212,296.37	198,483.96
MACYS INC	55616P104	M	32.18	5,500	176,563.44	176,990.00
MARATHON OIL CORP	565849106	MRO	29.27	74,400	1,823,924.18	2,177,688.00
MARATHON PETROLEUM CORP	56585A102	MPC	33.29	64,950	2,111,645.74	2,162,185.50
MARKEL CORP	570535104	MKL	414.67	1,600	631,767.77	663,471.96
MARSH & MCLENNAN COS.	571748102	MMC	31.62	76,600	2,301,135.22	2,422,091.98
MASCO CORP.	574599106	MAS	10.48	6,400	72,603.73	67,071.98
MASTERCARD INC-CLASS A	57636Q104	MA	372.82	3,600	1,164,446.08	1,342,151.99
MAXIM INTGRTD PRDCTS INC.	57772K101	MXIM	26.04	8,800	228,782.72	229,151.97
McCORMICK & CO	579780206	MKC	50.42	25,400	1,155,221.93	1,280,667.96
MCDONALDS CORPORATION	580135101	MCD	100.33	30,200	1,965,886.52	3,029,965.95
MCGRAW HILL INC	580645109	MHP	44.97	51,300	1,978,267.34	2,306,960.98
MCKESSON CORP	58155Q103	MCK	77.91	16,300	1,265,303.39	1,269,932.98
MDU RESOURCES GROUP	552690109	MDU	21.46	17,600	407,481.72	377,695.98
MEAD JOHNSON NUTRITION CO	582839106	MJN	68.73	11,500	593,832.93	790,394.97
MEADWESTVACO	583334107	MWV	29.95	6,600	184,545.09	197,669.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	55.90	6,300	335,282.43	352,169.99
MEDNAX INC	58502B106	MD	72.01	7,800	534,905.25	561,677.97
MEDTRONIC INC	585055106	MDT	38.25	38,100	1,338,822.12	1,457,325.00
MERCK & CO INC	58933Y105	MRK	37.70	41,071	1,397,097.71	1,548,376.66
METLIFE INC	59156R108	MET	31.18	6,600	214,985.86	205,787.98
METROPCS COMMUNICATIONS INC	591708102	PCS	8.68	67,900	671,452.02	589,371.98
METTLER-TOLEDO	592688105	MTD	147.71	4,500	639,528.89	664,694.97
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	36.63	40,500	1,423,362.09	1,483,514.95
MICROSOFT CORP.	594918104	MSFT	25.96	203,700	5,655,930.47	5,288,051.99
MOLYCORP INC	608753109	MCP	23.98	17,800	877,148.39	426,843.97
MONSANTO COMPANY	61166W101	MON	70.07	15,500	1,071,571.84	1,086,085.00
MONSTER BEVERAGE CORP	611740101	MNST	92.14	14,500	1,287,028.90	1,336,030.00
MOODY'S CORPORATION	615369105	MCO	33.68	69,200	2,211,653.43	2,330,655.97
MORGAN STANLEY	617446448	MS	15.13	9,300	146,697.67	140,709.00
MOSAIC COMPANY	61945C103	MOS	50.43	600	45,239.39	30,257.97
MOTOROLA SOLUTIONS INC	620076307	MSI	46.29	22,171	878,186.03	1,026,295.55
MYLAN INC	628530107	MYL	21.46	53,700	963,131.12	1,152,401.97
MYRIAD GENETICS INC	62855J104	MYGN	20.94	15,500	348,664.54	324,569.98
NABORS INDUSTRIES LTD.	G6359F103	NBR	17.34	33,500	688,856.38	580,889.97
NATIONAL FUEL & GAS	636180101	NFG	55.58	6,200	442,090.62	344,595.97
NATIONAL INSTRUMENTS CORP.	636518102	NATI	25.95	12,900	365,886.49	334,754.99
NATIONAL OILWELL VARCO INC	637071101	NOV	67.99	36,300	2,560,442.05	2,468,036.96
NCR CORPORATION	62886E108	NCR	16.46	46,900	737,300.42	771,973.98
NETFLIX INC	64110L106	NFLX	69.29	10,200	1,540,871.50	706,757.97
NEW YORK COMMUNITY BANCORP	649445103	NYB	12.37	29,600	475,535.69	366,151.95
NEXTERA ENERGY INC	65339F101	NEE	60.88	28,200	1,575,108.71	1,716,815.97
NIELSEN HOLDINGS NV	N63218106	NLSN	29.69	5,400	161,988.11	160,326.00
NISOURCE INC	65473P105	NI	23.81	22,600	424,796.69	538,105.97
NORDSTROM INC	655664100	JWN	49.71	2,400	120,955.41	119,304.00
NORFOLK SOUTHERN CORP.	655844108	NSC	72.86	9,500	551,635.26	692,169.98
NORTHEAST UTILITIES	664397106	NU	36.07	52,700	1,593,103.03	1,900,888.94
NORTHROP GRUMMAN CORP.	666807102	NOC	58.48	24,700	1,368,394.41	1,444,455.95
NRG ENERGY INC.	629377508	NRG	18.12	45,500	910,678.61	824,460.00
NSTAR CO.	67019E107	NST	46.96	34,100	1,392,005.88	1,601,335.96

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
NUANCE COMMUNICATIONS	67020Y100	NUAN	25.16	31,800	776,354.37	800,088.00
NUCOR CORP	670346105	NUE	39.57	7,300	278,102.14	288,861.00
NV ENERGY INC	67073Y106	NVE	16.35	44,000	634,666.79	719,399.99
NVIDIA CORP	67066G104	NVDA	13.86	65,200	1,210,344.90	903,671.97
NVR INC	62944T105	NVR	686.00	900	661,709.10	617,400.00
NYSE EURONEXT	629491101	NYX	26.10	9,600	269,310.32	250,559.96
OGE ENERGY CORP	670837103	OGE	56.71	9,800	403,748.26	555,757.98
OIL STS INTL INC	678026105	OIS	76.37	11,300	770,843.80	862,980.95
OMNICARE INC.	681904108	OCR	34.45	39,100	1,059,557.20	1,346,995.00
OMNICOM GROUP	681919106	OMC	44.58	7,900	376,151.41	352,181.97
ON SEMICONDUCTOR COR	682189105	ONNN	7.72	70,900	732,050.55	547,347.97
ONEOK INC.	682680103	OKE	86.69	35,800	2,110,142.50	3,103,501.98
ORACLE SYS. CORP.	68389X105	ORCL	25.65	133,241	2,737,905.89	3,417,631.63
ORCHARD SUPPLY HARDWARE	685691404	OSH	7.31	312	2,733.79	2,277.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	79.95	5,500	367,573.81	439,724.95
OWENS CORNING INC	690742101	OC	28.72	8,200	261,533.73	235,503.99
PALL CORPORATION	696429307	PLL	57.15	4,000	222,206.61	228,599.98
PANERA BREAD CO	69840W108	PNRA	141.45	100	7,840.09	14,144.97
PARKER-HANNIFIN CORP.	701094104	PH	76.25	1,400	107,156.76	106,749.97
PATTERSON-UTI ENERGY INC	703481101	PTEN	19.98	58,900	1,320,972.74	1,176,821.95
PAYCHEX INC	704326107	PAYX	30.11	90,800	2,725,972.71	2,733,987.96
PENN NATIONAL GAMING INC	707569109	PENN	38.07	10,000	354,943.99	380,700.00
PENTAIR INC.	709631105	PNR	33.29	8,100	300,470.97	269,649.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	12.85	114,700	1,413,250.71	1,473,895.00
PEPCO HOLDINGS INC.	713291102	POM	20.30	32,200	568,469.68	653,659.95
PEPSICO INC.	713448108	PEP	66.35	67,330	3,997,434.98	4,467,345.49
PERRIGO CO.	714290103	PRGO	97.30	6,200	497,387.88	603,259.98
PETSMART INC	716768106	PETM	51.29	5,000	149,724.46	256,449.96
PFIZER INC.	717081103	PFE	21.64	365,600	7,305,965.40	7,911,583.97
PHARMASSET INC	71715N106	VRUS	128.20	14,000	948,778.69	1,794,799.97
PHILIP MORRIS INTERNATIONAL	718172109	PM	78.48	77,300	3,784,246.77	6,066,504.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	48.18	3,200	126,546.43	154,175.96
PIONEER NATURAL RESOURCES	723787107	PXD	89.48	12,400	925,895.91	1,109,551.94
PLAINS EXPLORATION & PR	726505100	PXP	36.72	28,500	937,749.47	1,046,519.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
PLUM CREEK TIMBER CO INC	729251108	PCL	36.56	15,600	590,985.89	570,335.98
PNC FINANCIAL SERVICES GROUP	693475105	PNC	57.67	2,243	119,414.06	129,353.76
POLARIS INDUSTRIES INC.	731068102	PII	55.98	10,200	588,279.23	570,996.00
POLYCOM INC.	73172K104	PLCM	16.30	39,000	899,606.64	635,700.00
PPG INDUSTRIES INC.	693506107	PPG	83.49	13,900	1,082,986.52	1,160,510.94
PPL CORPORATION	69351T106	PPL	29.42	24,200	715,066.08	711,964.00
PRAXAIR INC.	74005P104	PX	106.90	6,000	577,944.94	641,399.96
PRECISION CASTPARTS CORP	740189105	PCP	164.79	900	147,432.93	148,311.00
PRICELINE.COM INC	741503403	PCLN	467.71	3,000	967,552.75	1,403,129.96
PROCTER & GAMBLE CO	742718109	PG	66.71	113,082	6,273,924.51	7,543,700.19
PROGRESS ENERGY INC	743263105	PGN	56.02	6,500	299,195.39	364,130.00
PROGRESSIVE CORP	743315103	PGR	19.51	9,500	177,622.87	185,345.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	50.12	4,800	240,501.51	240,575.96
PUBLIC SVC ENTERPRISES	744573106	PEG	33.01	22,400	730,303.49	739,424.00
PULTE HOMES, INC.	745867101	PHM	6.31	65,400	375,096.61	412,674.00
QEP RESOURCES INC	74733V100	QEP	29.30	23,400	708,987.17	685,620.00
QIAGEN N.V.	N72482107	QGEN	13.81	11,000	212,937.72	151,910.00
QUALCOMM INC	747525103	QCOM	54.70	53,300	2,882,824.73	2,915,509.94
QUANTA SERVICES INC.	74762E102	PWR	21.54	6,400	133,868.50	137,856.00
QUEST DIAGNOSTICS INC	74834L100	DGX	58.06	29,400	1,520,790.94	1,706,963.97
RACKSPACE HOSTING INC	750086100	RAX	43.01	6,600	260,839.30	283,865.99
RALCORP HOLDINGS	751028101	RAH	85.50	20,100	1,662,648.76	1,718,550.00
RALPH LAUREN CORP	751212101	RL	138.08	1,700	215,129.16	234,735.98
RANGE RES CORP	75281A109	RRC	61.94	17,100	1,110,131.04	1,059,174.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	30.96	14,400	469,606.38	445,823.95
RAYONIER INC.	754907103	RYN	44.63	28,600	1,088,109.75	1,276,417.98
RAYTHEON COMPANY	755111507	RTN	48.38	37,500	1,617,805.01	1,814,250.00
REGENERON PHARMACEUTICAL	75886F107	REGN	55.43	3,100	176,851.22	171,832.99
REGIONS FINANCIAL CORP.	7591EP100	RF	4.30	70,500	339,095.66	303,150.00
REINSURANCE GROUP OF	759351604	RGA	52.25	17,800	985,698.52	930,049.95
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	74.37	5,800	391,177.49	431,346.00
REYNOLDS AMERICAN INC	761713106	RAI	41.42	47,900	1,325,681.01	1,984,017.97
ROCKWELL AUTOMATION INC	773903109	ROK	73.37	17,000	877,370.01	1,247,289.97
ROCKWOOD HOLDINGS INC	774415103	ROC	39.37	2,600	151,902.12	102,362.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
ROPER INDUSTRIES INC	776696106	ROP	86.87	7,100	514,977.34	616,776.98
ROSS STORES INC	778296103	ROST	47.53	49,400	1,663,622.14	2,347,981.95
ROWAN COS.	779382100	RDC	30.33	3,500	124,149.36	106,154.98
ROYAL GOLD INC	780287108	RGLD	67.43	12,100	838,088.49	815,903.00
SAFEWAY INC	786514208	SWY	21.04	9,800	164,933.70	206,191.99
SAIC INC	78390X101	SAI	12.29	109,800	1,395,096.14	1,349,442.00
SALLY BEAUTY CO INC	79546E104	SBH	21.13	9,200	184,260.44	194,396.00
SANDRIDGE ENERGY INC	80007P307	SD	8.16	121,700	1,116,196.29	993,071.95
SARA LEE CORP.	803111103	SLE	18.92	208,600	3,228,834.17	3,946,711.95
SCANA CORP	80589M102	SCG	45.06	3,100	122,887.19	139,686.00
SCHLUMBERGER	806857108	SLB	68.31	47,912	3,300,276.91	3,272,868.68
SCHWAB (CHARLES) CORP	808513105	SCHW	11.26	51,900	677,501.79	584,393.97
SEACOR SMIT INC.	811904101	CKH	88.96	2,000	195,991.29	177,920.00
SEARS HOLDINGS CORP	812350106	SHLD	31.78	11,300	643,867.76	359,114.00
SHERWIN-WILLIAMS CO	824348106	SHW	89.27	1,700	137,095.35	151,758.99
SILGAN HOLDINGS INC	827048109	SLGN	38.64	3,400	129,567.35	131,376.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	44.04	6,200	301,208.47	273,048.00
SLM CORP	78442P106	SLM	13.40	20,500	288,247.29	274,700.00
SM ENERGY CO	78454L100	SM	73.10	12,200	828,613.55	891,819.97
SMITHFIELD FOODS INC	832248108	SFD	24.28	11,800	256,717.04	286,503.99
SNAP-ON INC	833034101	SNA	50.62	4,200	249,264.71	212,603.98
SOLERA HOLDINGS INC	83421A104	SLH	44.54	2,000	102,658.61	89,079.98
SOUTHERN CO	842587107	SO	46.29	19,700	732,340.25	911,912.96
SOUTHERN UNION COMPANY	844030106	SUG	42.11	27,200	1,137,529.37	1,145,392.00
SOUTHWESTERN ENERGY	845467109	SWN	31.94	11,100	409,635.65	354,534.00
SPECTRA ENERGY CORPORATION	847560109	SE	30.75	20,700	523,773.96	636,524.95
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	20.78	6,400	119,162.71	132,991.99
SPRINT NEXTEL CORP	852061100	S	2.34	67,300	233,036.19	157,481.98
ST JUDE MED. INC.	790849103	STJ	34.30	61,400	2,356,542.70	2,106,020.00
STARBUCKS CORP.	855244109	SBUX	46.01	1,900	45,159.51	87,418.99
STATE STREET CORP	857477103	STT	40.31	5,200	238,645.55	209,611.99
STERICYCLE INC	858912108	SRCL	77.92	20,000	1,706,880.20	1,558,399.97
STRYKER CORP.	863667101	SYK	49.71	19,600	1,002,271.45	974,315.97
SUPER VALU STORES INC.	868536103	SVU	8.12	49,800	379,766.86	404,376.00



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
SUPERIOR ENERGY SVCS	868157108	SPN	28.44	2,500	84,996.30	71,099.97
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	56.48	9,900	537,519.94	559,151.98
SYMANTEC CORP	871503108	SYMC	15.65	26,500	448,364.51	414,725.00
SYSCO CORP.	871829107	SYU	29.33	15,300	440,471.93	448,749.00
T ROWE PRICE GROUP INC.	74144T108	TROW	56.95	400	26,181.79	22,779.98
TCF FINANCIAL CORP	872275102	TCB	10.32	38,000	404,352.50	392,160.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	15.65	16,700	290,848.23	261,355.00
TECHNE CORPORATION	878377100	TECH	68.26	14,200	1,073,757.61	969,292.00
TELEFLEX INC	879369106	TFX	61.29	15,400	846,859.78	943,866.00
TEMPUR-PEDIC INTERNATIONAL	88023U101	TPX	52.53	29,900	1,698,908.30	1,570,647.00
TERADATA CORP	88076W103	TDC	48.51	33,900	1,704,611.84	1,644,488.98
TESORO CORP	881609101	TSO	23.36	48,600	1,134,934.86	1,135,296.00
TEXAS INSTRS INC	882508104	TXN	29.11	60,900	1,974,490.05	1,772,798.94
THERMO FISHER SCIENTIFIC	883556102	TMO	44.97	15,500	744,360.56	697,035.00
THOMAS & BETTS CORP.	884315102	TNB	54.60	2,800	126,182.06	152,880.00
THORATEC CORP	885175307	THOR	33.56	21,400	675,845.86	718,184.00
TIBCO SOFTWARE INC	88632Q103	TIBX	23.91	7,900	194,946.01	188,888.99
TIDEWATER INC	886423102	TDW	49.30	5,200	296,033.92	256,359.98
TIFFANY & CO	886547108	TIF	66.26	2,900	211,756.41	192,153.99
TIME WARNER CABLE INC	88732J207	TWC	63.57	14,254	798,391.48	906,126.74
TIME WARNER INC.	887317303	TWX	36.14	3,700	132,064.55	133,718.00
TITANIUM METALS CORP	888339207	TIE	14.98	10,600	156,187.43	158,788.00
TJX COS. INC.	872540109	TJX	64.55	15,800	1,017,244.05	1,019,890.00
TOLL BROTHERS INC	889478103	TOL	20.42	8,100	170,880.14	165,402.00
TORCHMARK CORP	891027104	TMK	43.39	15,500	596,616.27	672,544.93
TOTAL SYS SVCS INC	891906109	TSS	19.56	29,000	529,203.91	567,240.00
TOWERS WATSON & CO	891894107	TW	59.93	9,400	545,837.93	563,341.98
TRACTOR SUPPLY COMPANY	892356106	TSCO	70.15	21,700	1,120,324.75	1,522,254.96
TRANSDIGM GROUP INC	893641100	TDG	95.68	18,700	1,449,720.29	1,789,215.98
TRAVELERS COS INC	89417E109	TRV	59.17	7,846	421,403.08	464,247.78
TRINITY INDUSTRIES	896522109	TRN	30.06	6,900	195,609.48	207,413.99
TUPPERWARE BRANDS CORP	899896104	TUP	55.97	3,000	186,103.51	167,910.00
TW TELECOM INC	87311L104	TWTC	19.38	24,200	431,309.09	468,996.00
TYCO INTERNATIONAL LTD	H89128104	TYC	46.71	2,500	111,078.62	116,774.98

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
TYSON FOODS INC. CL-A	902494103	TSN	20.64	44,700	904,510.80	922,608.00
UGI CORP	902681105	UGI	29.40	1,100	33,356.83	32,339.97
ULTA SALON COSMETICS &	90384S303	ULTA	64.92	14,800	911,194.13	960,816.00
UNION PACIFIC CORP.	907818108	UNP	105.94	16,200	1,350,410.83	1,716,227.96
UNIT CORP	909218109	UNT	46.40	2,700	119,120.89	125,280.00
UNITED PARCEL SERVICES INC	911312106	UPS	73.19	900	61,228.64	65,870.98
UNITED TECHNOLOGIES	913017109	UTX	73.09	8,300	538,820.18	606,646.98
UNITEDHEALTH GROUP INC	91324P102	UNH	50.68	53,000	2,288,149.28	2,686,039.98
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	38.86	3,300	129,803.62	128,238.00
UNUM GROUP	91529Y106	UNM	21.07	5,700	138,371.41	120,098.99
URS CORPORATION	903236107	URS	35.12	29,400	1,010,230.04	1,032,528.00
US BANCORP	902973304	USB	27.05	18,500	449,282.21	500,424.96
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	3,650,830	3,650,830.32	3,650,830.31
V F CORP	918204108	VFC	126.99	11,200	1,472,269.48	1,422,288.00
VALERO ENERGY CORP.	91913Y100	VLO	21.05	71,700	1,615,298.37	1,509,284.99
VALIDUS HOLDINGS LTD	G9319H102	VR	31.50	7,800	246,816.66	245,699.98
VALLEY NATL BANCORP	919794107	VLY	12.37	35,000	396,129.48	432,950.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	67.13	9,600	552,864.70	644,447.95
VCA ANTECH INC	918194101	WOOF	19.75	6,500	122,357.63	128,375.00
VECTREN CORPORATION	92240G101	VVC	30.23	3,000	78,473.58	90,689.98
VERISIGN INC	92343E102	VRSN	35.72	8,800	289,635.50	314,335.94
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	40.13	9,000	298,764.46	361,169.97
VERIZON COMMUNICATIONS	92343V104	VZ	40.12	122,107	4,286,229.31	4,898,932.83
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	33.21	41,200	1,718,575.68	1,368,251.97
VIACOM INC. CL B	92553P201	VIAB	45.41	57,100	2,077,309.97	2,592,910.98
VIRGIN MEDIA, INC	92769L101	VMED	21.38	2,200	52,947.51	47,035.96
VISA INC-CLASS A	92826C839	V	101.53	5,300	488,999.10	538,109.00
VMWARE INC-CLASS A	928563402	VMW	83.19	4,600	418,213.91	382,674.00
WABCO HOLDINGS INC	92927K102	WBC	43.40	1,000	33,902.55	43,399.97
WADDELL & REED FINANCIAL-CL A	930059100	WDR	24.77	12,500	310,023.12	309,625.00
WAL MART STORES INC	931142103	WMT	59.76	77,300	3,853,245.51	4,619,447.99
WALGREEN CO.	931422109	WAG	33.06	82,000	3,275,160.69	2,710,919.94
WASHINGTON FEDERAL INC.	938824109	WFSL	13.99	26,500	404,866.04	370,735.00
WASHINGTON POST CL. B	939640108	WPO	376.81	1,500	572,639.96	565,215.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
WASTE CONNECTIONS INC	941053100	WCN	33.14	27,100	747,990.57	898,093.97
WASTE MANAGEMENT INC.	94106L109	WM	32.71	4,500	143,768.61	147,194.97
WATSON PHARMACEUTICALS INC.	942683103	WPI	60.34	45,700	2,790,454.65	2,757,537.99
WEIGHT WATCHERS INTL	948626106	WTW	55.01	12,500	856,985.34	687,624.96
WELLPOINT INC.	94973V107	WLP	66.25	42,100	2,733,789.99	2,789,124.99
WELLS FARGO COMPANY	949746101	WFC	27.56	46,277	1,125,453.94	1,275,394.11
WENDY'S CO/THE	95058W100	WEN	5.36	37,900	202,144.69	203,144.00
WESCO INTL INC	95082P105	WCC	53.01	3,500	147,066.95	185,534.97
WESTAR ENERGY INC.	95709T100	WR	28.78	20,400	487,183.58	587,112.00
WESTERN UNION CO.	959802109	WU	18.26	78,700	1,578,315.43	1,437,061.95
WEYERHAEUSER CO.	962166104	WY	18.67	93,200	1,907,193.18	1,740,043.98
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	453.46	1,300	504,603.94	589,497.97
WHOLE FOODS MARKET INC	966837106	WFM	69.58	2,600	83,034.72	180,907.97
WILEY JOHN & SONS IN	968223206	JW.A	44.40	16,600	813,858.63	737,040.00
WILLIAMS COS. INC.	969457100	WMB	26.96	46,900	1,081,847.40	1,264,580.14
WINDSTREAM CORP.	97381W104	WIN	11.74	23,900	299,926.54	280,585.96
WISCONSIN ENERGY CORP.	976657106	WEC	34.96	30,000	843,705.45	1,048,799.95
WPX ENERGY INC	98212B103	WPX	18.17	15,633	243,011.06	284,057.57
WYNN RESORTS LTD	983134107	WYNN	110.49	10,900	1,152,069.85	1,204,340.96
XCEL ENERGY INC	98389B100	XEL	27.64	37,100	867,735.54	1,025,443.97
XILINX INC	983919101	XLNX	32.06	34,600	1,080,656.16	1,109,275.98
XYLEM INC.	98419M100	XYL	25.69	9,400	267,984.11	241,486.00
YUM BRANDS INC	988498101	YUM	59.01	42,400	2,052,999.83	2,502,023.95
ZIMMER HOLDINGS INC	98956P102	ZMH	53.42	27,700	1,484,504.54	1,479,734.00
ZIONS BANCORPORATION	989701107	ZION	16.28	10,200	163,868.39	166,056.00
<b>COMMON STOCK TOTAL</b>				19,663,656	580,630,804.35	627,827,068.78
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AVALONBAY COMMUNITIES	053484101	AVB	130.60	1,325	131,728.91	173,044.97
BOSTON PROPERTIES INC	101121101	BXP	99.60	1,000	84,647.39	99,599.99
CAMDEN PROPERTY TRUST	133131102	CPT	62.24	19,500	1,210,789.93	1,213,680.00
DIGITAL REALTY TRUST INC	253868103	DLR	66.67	7,400	477,974.72	493,358.00
DOUGLAS EMMETT INC	25960P109	DEI	18.24	8,200	140,354.10	149,568.00
DUKE RE CORPORATION	264411505	DRE	12.05	1,900	21,134.76	22,895.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Large Cap						
Portfolio: 5IN      INTECH - 1000						
Instrument: REIT      REAL ESTATE INVESTMENT TRUST						
EQUITY RESIDENTIAL PROP	29476L107	EQR	57.03	20,500	947,052.14	1,169,114.95
ESSEX PROPERTY TRUST INC.	297178105	ESS	140.51	1,500	187,700.08	210,764.98
HEALTH CARE REIT INC	42217K106	HCN	54.53	900	46,753.06	49,076.99
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	17.04	8,800	144,851.75	149,952.00
PROLOGIS INC.	74340W103	PLD	28.59	2,800	91,082.48	80,051.99
PUBLIC STORAGE INC	74460D109	PSA	134.46	1,600	176,653.76	215,135.95
SL GREEN RE CORP	78440X101	SLG	66.64	1,900	131,919.28	126,616.00
UDR INC	902653104	UDR	25.10	8,000	151,245.81	200,799.98
REAL ESTATE INVESTMENT TRUST TOTAL				85,325	3,943,888.17	4,353,658.80
INTECH - 1000 TOTAL				19,748,981	584,574,692.52	632,180,727.58
Large Cap TOTAL				19,748,981	584,574,692.52	632,180,727.58

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
ABOVENET INC	00374N107	ABVT	65.01	39,384	2,261,071.76	2,560,353.84
ACCURIDE CORP	00439T206	ACW	7.12	182,825	2,571,357.90	1,301,714.00
AMERICAN EQUITY INVESTMENT	025676206	AEL	10.40	216,475	2,586,324.91	2,251,340.00
AMERIGROUP CORPORATION	03073T102	AGP	59.08	20,450	548,715.13	1,208,185.98
ANIXTER INTERNATIONAL INC.	035290105	AXE	59.64	33,750	1,215,710.97	2,012,850.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	28.96	68,775	2,857,568.87	1,991,724.00
ARKANSAS BEST CORP	040790107	ABFS	19.27	58,875	1,364,680.45	1,134,521.25
ATWOOD OCEANICS	050095108	ATW	39.79	42,625	1,540,690.01	1,696,048.75
AVISTA CORP	05379B107	AVA	25.75	62,625	1,337,094.54	1,612,593.75
BANK OF THE OZARKS INC	063904106	OZRK	29.63	106,550	1,369,250.22	3,157,076.50
BARNES GROUP INC.	067806109	B	24.11	88,025	1,370,047.76	2,122,282.73
BLACK HILLS CORP	092113109	BKH	33.58	45,350	1,605,982.95	1,522,853.00
BRISTOW GRP	110394103	BRS	47.39	68,700	2,486,230.29	3,255,693.00
CASEY'S GENERAL STORES INC.	147528103	CASY	51.51	63,939	2,743,499.53	3,293,497.89
CATO CORP CL A	149205106	CATO	24.20	100,675	2,186,058.03	2,436,335.00
CHEMED CORP	16359R103	CHE	51.21	45,825	1,867,428.94	2,346,698.25
CLARCOR INC.	179895107	CLC	49.99	45,705	1,914,226.94	2,284,792.95
CLECO CORP.	12561W105	CNL	38.10	87,002	2,240,567.85	3,314,776.18
COOPER TIRE & RUBBER	216831107	CTB	14.01	79,150	1,114,821.17	1,108,891.50
CORPORATE EXECUTIVE BOARD	21988R102	EXBD	38.10	49,750	1,471,559.24	1,895,474.99
DIODES INC	254543101	DIOD	21.30	61,850	1,122,414.29	1,317,404.99
EARTHLINK INC	270321102	ELNK	6.44	482,550	4,111,565.97	3,107,622.00
EMULEX CORP	292475209	ELX	6.86	121,975	1,632,649.29	836,748.47
ENPRO INDUSTRIES INC	29355X107	NPO	32.98	37,000	1,104,490.25	1,220,260.00
FIRST FINL BANKSHARE	32020R109	FFIN	33.43	58,425	1,912,539.27	1,953,147.75
FLOWERS INDUSTRIES INC.	343498101	FLO	18.98	100,125	1,588,417.35	1,900,372.50
FNB CORP	302520101	FNB	11.31	189,300	1,923,341.40	2,140,983.00
FRANKLIN ELEC INC	353514102	FELE	43.56	43,050	1,356,175.65	1,875,258.00
GATX CORP	361448103	GMT	43.66	71,175	2,459,301.57	3,107,500.50
GREATBATCH INC.	39153L106	GB	22.10	43,950	956,456.89	971,295.00
HAEMONETICS CORP/MASS	405024100	HAE	61.22	42,725	2,732,843.03	2,615,624.50
HANGER ORTHOPEDIC GROUP	41043F208	HGR	18.69	72,900	1,414,357.64	1,362,501.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	21.54	69,175	1,682,033.08	1,490,029.50
INTERLINE BRANDS INC	458743101	IBI	15.57	77,425	1,431,030.79	1,205,507.24

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						
J2 GLOBAL INC	48123V102	JCOM	28.14	91,725	2,242,966.23	2,581,141.47
JACK IN THE BOX INC.	466367109	JACK	20.90	81,050	1,879,626.75	1,693,945.00
KINDRED HEALTHCARE I	494580103	KND	11.77	59,400	1,146,481.44	699,138.00
KOPPERS HOLDINGS INC	50060P106	KOP	34.36	71,975	2,247,825.85	2,473,061.00
MAGMA DESIGN AUTOMATION	559181102	LAVA	7.18	89,060	469,501.40	639,450.76
MATTHEWS INTL CORP	577128101	MATW	31.43	46,950	1,466,856.43	1,475,638.50
MEREDITH CORPORATION	589433101	MDP	32.65	75,125	2,455,364.96	2,452,831.25
MINERALS TECHNOLOGIES INC	603158106	MTX	56.53	10,900	609,349.69	616,177.00
NORTHWESTERN CORP	668074305	NWE	35.79	67,675	1,847,144.13	2,422,088.25
OLD DOMINION FREIGHT LINE	679580100	ODFL	40.53	74,525	1,483,255.03	3,020,498.25
PLEXUS CORP	729132100	PLXS	27.38	107,625	2,354,192.32	2,946,772.50
PROGRESS SOFTWARE	743312100	PRGS	19.35	124,762	2,167,151.78	2,414,144.68
QUEST SOFTWARE INC	74834T103	QSFT	18.60	124,225	2,446,526.71	2,310,585.00
RLI CORP	749607107	RLI	72.86	13,400	554,655.33	976,323.98
SELECTIVE INSURANCE GROUP	816300107	SIGI	17.73	92,775	1,827,316.14	1,644,900.75
SIGNATURE BANK	82669G104	SBNY	59.99	39,600	1,196,876.79	2,375,603.99
SNAP-ON INC	833034101	SNA	50.62	39,250	1,466,535.99	1,986,835.00
TORO CO	891092108	TTC	60.66	39,025	1,434,630.32	2,367,256.50
TREEHOUSE FOODS INC	89469A104	THS	65.38	51,950	1,630,756.59	3,396,490.99
UMB FINL CORP	902788108	UMBF	37.25	32,300	1,204,711.62	1,203,175.00
UNITED BANKSHARES INC.	909907107	UBSI	28.27	50,975	1,581,430.74	1,441,063.21
UNITED STATIONERS INC	913004107	USTR	32.56	44,450	990,819.30	1,447,291.97
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	2,304,440	2,304,440.19	2,304,440.12
VALLEY NATL BANCORP	919794107	VLV	12.37	121,572	1,652,185.91	1,503,845.63
VALUECLICK INC.	92046N102	VCLK	16.29	161,425	2,087,562.63	2,629,613.25
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	16.50	129,300	1,968,887.70	2,133,450.00
<b>COMMON STOCK TOTAL</b>				7,123,539	104,797,555.90	118,767,720.06
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	41.96	31,300	907,960.29	1,313,347.98
BIOMED REALTY TRUST	09063H107	BMR	18.08	78,225	1,505,342.55	1,414,308.00
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	24.22	68,000	1,703,505.40	1,646,960.00
HEALTHCARE RLTY TR	421946104	HR	18.59	101,375	2,246,155.04	1,884,561.25
HOME PROPERTIES OF NY INC.	437306103	HME	57.57	27,625	1,301,996.66	1,590,371.23

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
MID-AMERICAN APARTMENT	59522J103	MAA	62.55	25,465	1,354,313.53	1,592,835.74
PS BUSINESS PARKS INC/CA	69360J107	PSB	55.43	36,025	2,009,081.43	1,996,865.75
REAL ESTATE INVESTMENT TRUST TOTAL				368,015	11,028,354.90	11,439,249.95
CHARTWELL - 2000 VALUE TOTAL				7,491,554	115,825,910.80	130,206,970.01

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6DG NEUBERGER BERMAN - 2000 VALUE						
Instrument: COM COMMON STOCK						
ACCELRYX INC	00430U103	ACCL	6.72	179,200	1,322,138.79	1,204,224.00
ACXIOM CORP.	005125109	ACXM	12.21	163,200	2,059,363.03	1,992,672.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	69.63	30,300	1,275,383.05	2,109,788.99
AEROVIRONMENT INC	008073108	AVAV	31.47	32,110	810,402.23	1,010,501.62
AFFYMETRIX INC	00826T108	AFFX	4.09	221,700	1,100,129.18	906,753.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.13	99,000	591,254.60	12,870.00
ARRIS GROUP INC.	04269Q100	ARRS	10.82	208,799	1,913,996.86	2,259,205.15
AVERY DENNISON	053611109	AVY	28.68	107,400	3,661,587.44	3,080,232.00
BANKUNITED INC	06652K103	BKU	21.99	29,400	637,147.66	646,506.00
BROCADE COMMUNICATIONS	111621306	BRCD	5.19	490,700	2,524,449.89	2,546,732.96
CADENCE DESIGN SYS INC	127387108	CDNS	10.40	186,800	1,300,472.87	1,942,719.98
CAMBREX CORP.	132011107	CBM	7.18	265,159	2,517,395.93	1,903,841.60
CERADYNE INC	156710105	CRDN	26.78	49,100	1,104,213.26	1,314,897.99
CHARLES RIVER LABORATORIES	159864107	CRL	27.33	73,800	2,166,193.79	2,016,953.99
CHEMED CORP	16359R103	CHE	51.21	23,100	903,212.66	1,182,950.98
CHEMTURA CORP	163893209	CHMT	11.34	151,000	2,209,973.05	1,712,340.00
CHICO'S FAS INC	168615102	CHS	11.14	129,500	1,457,567.34	1,442,630.00
CIENA CORP.	171779309	CIEN	12.10	143,500	1,901,321.76	1,736,350.00
CITY NATIONAL CORP	178566105	CYN	44.18	15,600	621,678.72	689,208.00
COMERICA INC.	200340107	CMA	25.80	77,170	1,848,687.33	1,990,985.97
COMVERSE TECHNOLOGY INC.	205862402	CMVT	6.86	111,100	1,304,737.22	762,145.98
CONSTELLATION BRANDS INC-A	21036P108	STZ	20.67	139,400	2,246,589.41	2,881,397.99
CONVERGYS CORPORATION	212485106	CVG	12.77	133,040	1,519,104.88	1,698,920.77
CORELOGIC INC	21871D103	CLGX	12.93	242,400	3,461,358.97	3,134,232.00
COVANTA HOLDING CORP.	22282E102	CVA	13.69	133,700	2,269,390.52	1,830,353.00
CROWN HOLDINGS INC	228368106	CCK	33.58	90,200	1,981,413.79	3,028,915.98
CTS CORP.	126501105	CTS	9.20	126,060	1,169,422.41	1,159,751.98
CYTEC INDUSTRIES	232820100	CYT	44.65	35,100	1,603,956.63	1,567,215.00
DANAOS CORP	Y1968P105	DAC	3.35	249,518	1,743,306.93	835,885.30
DIGITAL RIVER INC	25388B104	DRIV	15.02	113,300	2,970,672.86	1,701,766.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	30.51	33,100	999,398.87	1,009,881.00
DST SYSTEMS INC	233326107	DST	45.52	58,930	2,588,512.94	2,682,493.60
ESCO TECHNOLOGIES INC	296315104	ESE	28.78	72,200	2,401,204.03	2,077,916.00
FIRST NIAGARA FINL G	33582V108	FNFG	8.63	227,300	2,524,581.78	1,961,599.00

Group: DOMESTIC EQUITIES - External

Portfolio: 6DG NEUBERGER BERMAN - 2000 VALUE



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						
FORMFACTOR INC	346375108	FORM	5.06	164,000	1,303,716.44	829,840.00
FREESCALE SEMICONDUCTOR	G3727Q101	FSL	12.65	40,290	520,911.70	509,668.50
FTI CONSULTING INC	302941109	FCN	42.42	41,400	1,560,214.28	1,756,187.98
GENON ENERGY INC	37244E107	GEN	2.61	659,200	2,522,212.99	1,720,512.00
HUBBELL INC	443510201	HUB.B	66.86	31,500	1,474,140.07	2,106,089.99
HUNTINGTON BANCSHARES	446150104	HBAN	5.49	372,000	2,236,590.19	2,042,280.00
IKANOS COMMUNICATIONS INC	45173E105	IKAN	0.81	204,300	1,043,944.15	165,483.00
INFINERA CORP	45667G103	INFN	6.28	232,900	1,932,926.51	1,462,612.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	10.44	64,553	855,858.30	673,933.29
ION GEOPHYSICAL CORP	462044108	IO	6.13	214,100	1,317,103.91	1,312,432.98
ITRON INC.	465741106	ITRI	35.77	47,400	2,275,493.62	1,695,498.00
ITT CORP	450911201	ITT	19.33	68,300	1,370,572.33	1,320,239.00
KBR INC	48242W106	KBR	27.87	86,700	2,022,978.20	2,416,329.00
KEYNOTE SYSTEMS INC	493308100	KEYN	20.54	45,700	478,552.25	938,677.98
LECROY CORP	52324W109	LCRY	8.41	73,272	946,067.81	616,217.52
LENDER PROCESSING SERVICES	52602E102	LPS	15.07	145,200	3,820,823.71	2,188,164.00
MANITOWOC COMPANY INC.	563571108	MTW	9.19	120,300	1,394,582.68	1,105,557.00
MEMC ELECTR MATLS IN	552715104	WFR	3.94	350,500	3,319,235.25	1,380,970.00
MERCURY COMPUTER SYSTEMS	589378108	MRCY	13.29	73,300	780,436.63	974,157.00
NAVISTAR INTL. CORP.	63934E108	NAV	37.88	57,500	2,064,584.48	2,178,100.00
OFFICEMAX INC	67622P101	OMX	4.54	408,700	3,593,640.13	1,855,497.98
ORMAT TECHNOLOGIES INC	686688102	ORA	18.03	106,300	2,515,778.34	1,916,589.00
PALL CORPORATION	696429307	PLL	57.15	50,000	1,686,832.51	2,857,499.99
PEP BOYS MM & J	713278109	PBY	11.00	90,800	424,508.68	998,799.98
POWERWAVE TECHNOLOGIES	739363307	PWAV	2.08	201,845	2,670,198.92	419,837.45
RADIOSHACK CORP	750438103	RSH	9.71	150,700	2,261,691.09	1,463,297.00
ROVI CORP	779376102	ROVI	24.58	28,000	693,193.25	688,240.00
RYDER SYS. INC.	783549108	R	53.14	48,800	1,560,074.35	2,593,231.99
SCIENTIFIC GAMES COR	80874P109	SGMS	9.70	248,800	2,844,142.33	2,413,360.00
SEACHANGE INTERNATIONAL	811699107	SEAC	7.03	160,000	1,206,537.38	1,124,800.00
SEALED AIR CORP.	81211K100	SEE	17.21	136,970	2,885,655.87	2,357,253.70
SEASPAN CORP	Y75638109	SSW	13.68	57,900	650,042.99	792,072.00
SIERRA WIRELESS INC	826516106	SWIR	7.02	135,900	1,206,700.81	953,338.50
SPANSION INC-CLASS A	84649R200	CODE	8.28	132,710	1,806,739.77	1,098,838.80

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						
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	20.78	105,800	1,747,001.14	2,198,524.00
STANDARD MICROSYSTEMS CORP	853626109	SMSC	25.77	61,200	1,531,063.93	1,577,124.00
SYMMETRY MEDICAL INC.	871546206	SMA	7.99	106,400	1,003,099.30	850,136.00
TALBOTS INC	874161102	TLB	2.66	161,004	869,218.93	428,270.64
TCF FINANCIAL CORP	872275102	TCB	10.32	153,400	2,222,512.77	1,583,088.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	54.85	43,200	1,253,971.34	2,369,520.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	9.34	269,900	2,857,175.36	2,520,865.96
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	30.61	61,800	1,161,762.03	1,891,697.95
TEXTRON INC.	883203101	TXT	18.49	119,000	1,248,369.96	2,200,309.99
TWIN DISC INC	901476101	TWIN	36.32	16,096	463,622.79	584,606.64
ULTRATECH INC	904034105	UTEK	24.57	82,400	1,363,498.07	2,024,567.96
UMPQUA HLDGS CORP	904214103	UMPQ	12.39	165,200	2,121,711.13	2,046,827.99
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	2,646,818	2,646,818.58	2,646,818.13
VERINT SYS INC	92343X100	VRNT	27.54	99,200	2,881,570.38	2,731,967.99
WENDY'S CO/THE	95058W100	WEN	5.36	329,900	1,585,455.78	1,768,264.00
<b>COMMON STOCK TOTAL</b>				13,913,044	144,913,754.09	134,383,032.71
<b>NEUBERGER BERMAN - 2000 VALUE TOTAL</b>				13,913,044	144,913,754.09	134,383,032.71

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: COM COMMON STOCK						
ACACIA	003881307	ACTG	36.51	65,889	1,334,837.27	2,405,607.36
ACI WORLDWIDE INC	004498101	ACIW	28.64	49,078	1,353,050.30	1,405,593.78
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	62.93	44,055	2,454,005.63	2,772,381.06
AMC NETWORKS INC	00164V103	AMCX	37.58	17,128	625,876.80	643,670.24
ANN INC.	035623107	ANN	24.78	30,295	785,078.79	750,710.09
ASCENA RETAIL GROUP INC	04351G101	ASNA	29.72	31,235	876,176.87	928,304.20
ASPEN TECHNOLOGY INC	045327103	AZPN	17.35	148,948	2,318,732.99	2,584,247.80
ASTRONICS CORP	046433108	ATRO	35.81	17,907	514,772.12	641,249.67
BIO RAD LABS INC	090572207	BIO	96.04	10,866	1,002,024.11	1,043,570.59
BOSTON BEER INC	100557107	SAM	108.56	61	4,783.92	6,622.14
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	23.17	54,331	1,192,148.69	1,258,849.27
BROWN & BROWN INC	115236101	BRO	22.63	59,427	1,260,287.40	1,344,833.01
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	33.44	44,084	1,303,455.50	1,474,168.96
CAPITOL FEDERAL FINANCIAL INC	14057J101	CFFN	11.54	104,493	1,285,932.94	1,205,849.22
CARDINAL FINANCIAL CORP	14149F109	CFNL	10.74	137,644	1,302,374.34	1,478,296.52
CARDTRONICS INC	14161H108	CATM	27.06	82,235	1,430,358.41	2,225,279.10
CASH AMERICAN INT'L. INC.	14754D100	CSH	46.63	26,531	1,340,237.64	1,237,140.45
CEPHEID	15670R107	CPHD	34.41	40,845	1,233,090.65	1,405,476.36
CINEMARK HOLDINGS INC	17243V102	CNK	18.49	125,091	2,456,946.72	2,312,932.54
CLARCOR INC.	179895107	CLC	49.99	39,883	1,882,543.83	1,993,751.17
COMPUTER PROGRAMS &	205306103	CPSI	51.11	15,450	867,918.19	789,649.44
CUBISTS PHARMACEUTICALS	229678107	CBST	39.62	17,509	652,634.99	693,706.58
CYBERONICS INC	23251P102	CYBX	33.50	21,974	605,417.18	736,129.00
DINEEQUITY INC	254423106	DIN	42.21	27,942	1,212,816.01	1,179,431.82
DORMAN PRODUCTS INC	258278100	DORM	36.93	40,584	1,537,706.07	1,498,766.99
DOUGLAS DYNAMICS INC	25960R105	PLOW	14.62	35,241	520,222.11	515,223.42
DXP ENTERPRISES INC NEW	233377407	DXPE	32.20	12,507	268,642.19	402,725.37
ECHOSTAR HOLDING CORP	278768106	SATS	20.94	62,395	1,824,077.23	1,306,551.30
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	14.48	61,067	1,043,049.49	884,250.16
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	16.84	89,655	1,533,475.71	1,509,790.14
ENSTAR GROUP INC	G3075P101	ESGR	98.20	24,533	2,068,092.22	2,409,140.58
EVERCORE PARTNERS INC-CL A	29977A105	EVR	26.62	26,143	775,595.48	695,926.57
EXPRESS INC	30219E103	EXPR	19.94	59,102	1,236,373.78	1,178,493.88
FIRST FINL BANCORP O	320209109	FFBC	16.64	120,773	1,936,518.20	2,009,662.52

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						
FLOWERS INDUSTRIES INC.	343498101	FLO	18.98	33,297	674,180.51	631,977.04
FNB CORP	302520101	FNB	11.31	150,624	1,363,478.51	1,703,557.30
FOREST CITY ENTERPRI	345550107	FCE.A	11.82	107,727	1,493,181.57	1,273,333.10
GRAPHIC PACKAGING HOLDING	388689101	GPK	4.26	444,949	2,292,674.73	1,895,482.74
GREAT SOUTHERN BANCORP	390905107	GSBC	23.59	15,711	320,945.54	370,622.49
HEXCEL CORP	428291108	HXL	24.21	80,711	1,863,630.79	1,954,013.31
HURON CONSULTING GROUP INC	447462102	HURN	38.74	39,999	1,188,755.31	1,549,561.26
IAC/INTERACTIVE CORP	44919P508	IACI	42.60	70,053	2,140,836.93	2,984,257.77
ICF INTERNATIONAL INC	44925C103	ICFI	24.78	52,691	1,207,989.41	1,305,682.84
ICU MEDICAL INC.	44930G107	ICUI	45.00	40,355	1,646,209.72	1,815,975.00
IDEX CORPORATION	45167R104	IEX	37.11	36,310	1,260,157.01	1,347,464.08
II VI INC	902104108	IIVI	18.36	41,393	740,291.18	759,975.45
IMMERSION CORPORATION	452521107	IMMR	5.18	181,490	1,306,859.80	940,118.06
INTEGRA LIFESCIENCES	457985208	IART	30.83	43,729	1,837,770.99	1,348,165.07
IPC THE HOSPITALIST CO	44984A105	IPCM	45.72	31,937	1,252,616.11	1,460,159.53
ITC HOLDINGS CORP	465685105	ITC	75.88	18,176	1,080,794.43	1,379,194.85
KORN/FERRY INTERNATIONAL	500643200	KFY	17.06	38,807	548,219.45	662,047.39
LANDSTAR SYSTEM INC.	515098101	LSTR	47.92	28,962	1,148,467.29	1,387,859.03
LAREDO PETROLEUM HOLDINGS	516806106	LPI	22.30	28,421	484,531.74	633,788.29
LIBERTY MEDIA CORP - LIBERTY	530322106	LMCA	78.05	8,983	649,327.65	701,123.15
MACQUARIE INFRASTRUCTURE CO	55608B105	MIC	27.95	78,559	1,942,014.20	2,195,724.05
MADDEN STEVEN LTD	556269108	SHOO	34.50	14,674	499,630.57	506,253.00
MANNING & NAPIER INC	56382Q102	MN	12.49	53,475	641,949.59	667,902.75
MATTHEWS INTL CORP	577128101	MATW	31.43	37,153	1,345,383.18	1,167,718.59
MDC PARTNERS INC-A	552697104	MDCA	13.52	130,499	1,294,252.05	1,764,346.48
MEDICINES COMPANY	584688105	MDCO	18.64	43,822	848,622.27	816,842.08
METALS USA HOLDINGS CORP	59132A104	MUSA	11.25	56,053	631,068.58	630,596.25
MICROSEMI CORP	595137100	MSCC	16.75	51,440	1,078,803.35	861,619.96
MINERALS TECHNOLOGIES INC	603158106	MTX	56.53	22,286	1,250,918.32	1,259,827.58
MKS INSTRUMENTS INC	55306N104	MKSI	27.82	36,944	993,230.15	1,027,781.98
MONOTYPE IMAGING HOLDINGS	61022P100	TYPE	15.59	131,439	1,453,101.39	2,049,133.81
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	71.55	19,063	1,075,153.51	1,363,957.65
MYR GROUP INC	55405W104	MYRG	19.14	53,605	1,181,598.66	1,025,999.70
OASIS PETROLEUM INC	674215108	OAS	29.09	46,376	994,522.23	1,349,077.80

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: COM COMMON STOCK						
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	8.41	97,562	748,669.55	820,496.42
OIL STS INTL INC	678026105	OIS	76.37	26,937	1,510,096.86	2,057,178.65
ORBOTECH LTD	2661784	ORBK	9.98	112,314	1,453,038.18	1,120,893.42
OXFORD INDUSTRIES INC.	691497309	OXM	45.12	36,275	1,264,890.09	1,636,728.00
PENN NATIONAL GAMING INC	707569109	PENN	38.07	34,911	1,303,769.58	1,329,061.77
PHOTRONICS INC.	719405102	PLAB	6.08	201,485	1,086,590.73	1,225,028.76
PLANTRONICS INC.	727493108	PLT	35.64	43,144	1,383,793.02	1,537,652.13
PROASSURANCE CORP	74267C106	PRA	79.82	16,610	1,043,781.63	1,325,810.13
QUESTAR CORP	748356102	STR	19.86	67,246	1,241,058.28	1,335,505.53
RAYONIER INC.	754907103	RYN	44.63	47,032	1,897,920.03	2,099,038.16
ROSETTA RESOURCES INC	777779307	ROSE	43.50	17,843	451,039.67	776,170.45
SHUFFLE MASTER INC	825549108	SHFL	11.72	79,035	813,858.73	926,290.20
SOLUTIA INC.	834376501	SOA	17.28	96,103	1,722,708.34	1,660,659.79
SOTHEBY'S	835898107	BID	28.53	25,688	1,017,332.28	732,878.58
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	18.06	41,594	808,944.31	751,187.64
STAMPS COM INC	852857200	STMP	26.13	34,557	901,519.51	902,974.41
STEINER LEISURE LTD	P8744Y102	STNR	45.39	16,560	745,575.29	751,658.34
TEAM HEALTH HOLDINGS INC	87817A107	TMH	22.07	75,364	1,374,150.28	1,663,283.43
TESCO CORP	88157K101	TESO	12.64	133,245	1,781,583.57	1,684,216.76
THE FINISH LINE-CL A	317923100	FINL	19.29	31,951	636,291.09	616,175.00
THERMON GROUP HOLDINGS INC	88362T103	THR	17.62	46,139	780,856.49	812,969.18
TIDEWATER INC	886423102	TDW	49.30	38,310	2,042,592.53	1,888,682.99
TTM TECHNOLOGIES	87305R109	TTMI	10.96	91,575	1,292,733.31	1,003,662.00
UGI CORP	902681105	UGI	29.40	45,695	1,206,745.55	1,343,433.00
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	1,399,654	1,399,654.07	1,399,654.01
VAIL RESORTS INC	91879Q109	MTN	42.36	35,043	1,472,134.36	1,484,421.48
VIEWPOINT FINANCIAL GROUP	92672A101	VPFG	13.01	26,844	341,999.22	349,240.44
VIROPHARMA INC	928241108	VPHM	27.39	45,708	832,726.15	1,251,942.06
W.P. CAREY & CO. LLC	92930Y107	WPC	40.94	15,068	577,474.92	616,883.92
WILEY JOHN & SONS IN	968223206	JW.A	44.40	41,319	1,746,040.38	1,834,563.51
WOLVERINE WORLD WIDE	978097103	WWW	35.64	18,250	680,974.81	650,429.97
<b>COMMON STOCK TOTAL</b>				7,053,675	117,330,963.30	125,307,890.86

Instrument: REIT

REAL ESTATE INVESTMENT TRUST

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	8.00	47,181	349,210.25	377,448.00
ASSOCIATED ESTATES REALTY	045604105	AEC	15.95	98,763	1,445,849.51	1,575,269.69
KKR FINANCIAL CORP	48248A306	KFN	8.73	186,177	1,789,691.33	1,625,325.19
LASALLE HOTEL PROPERTIES	517942108	LHO	24.21	29,001	524,870.96	702,114.17
MID-AMERICAN APARTMENT	59522J103	MAA	62.55	25,150	1,601,095.17	1,573,132.50
STRATEGIC HOTELS & RESORTS	86272T106	BEE	5.37	105,941	480,350.46	568,903.17
REAL ESTATE INVESTMENT TRUST TOTAL				492,213	6,191,067.68	6,422,192.72
EAGLE ASSET - 2000 CORE TOTAL				7,545,888	123,522,030.98	131,730,083.58

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						
ABIOMED INC	003654100	ABMD	18.47	67,200	1,254,898.14	1,241,184.00
ACI WORLDWIDE INC	004498101	ACIW	28.64	32,300	781,561.15	925,072.00
AEROPOSTALE INC	007865108	ARO	15.25	165,700	2,569,056.59	2,526,925.00
ALIGN TECHNOLOGY INC	016255101	ALGN	23.73	54,600	1,239,212.66	1,295,385.00
AMERISTAR CASINOS IN	03070Q101	ASCA	17.29	66,800	1,235,535.35	1,154,972.00
APOLLO INVESTMENT CORP	03761U106	AINV	6.44	109,100	961,127.43	702,604.00
ASPEN TECHNOLOGY INC	045327103	AZPN	17.35	90,500	1,418,866.22	1,570,175.00
BANNER CORP	06652V208	BANR	17.15	54,128	777,123.09	928,295.13
BBCN BANCORP INC	073295107	BBCN	9.45	166,400	1,305,512.12	1,572,479.94
BE AEROSPACE INC.	073302101	BEAV	38.71	40,800	1,176,159.41	1,579,368.00
BEBE STORES INC	075571109	BEBE	8.33	130,079	833,497.32	1,083,558.07
BRINKS COMPANY	109696104	BCO	26.88	57,869	1,508,229.48	1,555,518.72
BROADRIDGE FINANCIAL	11133T103	BR	22.55	56,500	1,128,035.44	1,274,074.98
BROADSOFT INC	11133B409	BSFT	30.20	30,900	1,288,075.04	933,180.00
BRUNSWICK CORP	117043109	BC	18.06	73,000	1,293,990.75	1,318,380.00
CADENCE DESIGN SYS INC	127387108	CDNS	10.40	146,300	1,450,077.34	1,521,520.00
CEC ENTERTAINMENT, INC.	125137109	CEC	34.45	36,562	1,090,402.28	1,259,560.90
CELANESE CORP-SERIES A	150870103	CE	44.27	34,600	878,088.53	1,531,741.97
CEPHEID	15670R107	CPHD	34.41	43,400	1,636,114.44	1,493,394.00
CEVA INC	157210105	CEVA	30.26	39,000	1,280,632.34	1,180,140.00
CHART INDUSTRIES INC	16115Q308	GTLS	54.07	27,200	1,456,608.32	1,470,704.00
CHIQUITA BRANDS	170032809	CQB	8.34	132,200	1,206,666.62	1,102,547.99
CITY HLDG CO	177835105	CHCO	33.89	16,400	502,969.15	555,795.99
CNO FINANCIAL GROUP INC	12621E103	CNO	6.31	148,600	873,661.18	937,665.99
COLUMBIA SPORTSWEAR CO	198516106	COLM	46.55	17,100	737,727.76	796,005.00
COMMERCIAL METALS CO.	201723103	CMC	13.83	106,700	1,354,128.28	1,475,661.00
COMMVAULT SYSTEMS INC	204166102	CVLT	42.72	35,100	1,460,717.99	1,499,472.00
CONVERGYS CORPORATION	212485106	CVG	12.77	176,000	2,025,049.62	2,247,519.94
DEALERTRACK HOLDINGS INC	242309102	TRAK	27.26	50,000	1,297,263.87	1,363,000.00
DREAMWORKS ANIMATION	26153C103	DWA	16.60	27,900	775,228.15	463,000.50
DYCOM INDUSTRIES INC.	267475101	DY	20.92	24,600	236,659.74	514,631.96
ELIZABETH ARDEN INC	28660G106	RDEN	37.04	45,800	1,469,551.16	1,696,432.00
ENERGYSOLUTIONS INC	292756202	ES	3.09	108,500	790,500.18	335,264.96
ENERSYS	29275Y102	ENS	25.97	63,000	1,449,791.94	1,636,109.98

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						
FEI COMPANY	30241L109	FEIC	40.78	44,100	1,425,995.01	1,798,398.00
FIRST CALIF FINL GROUP INC	319395109	FCAL	3.26	113,100	282,750.00	368,706.00
FIRST HORIZON NATIONAL	320517105	FHN	8.00	188,186	1,532,349.48	1,505,487.99
GENESCO INC.	371532102	GCO	61.74	26,400	1,359,227.96	1,629,936.00
GNC HOLDINGS INC-CL A	36191G107	GNC	28.95	46,900	1,173,128.46	1,357,755.00
HARMONIC INC.	413160102	HLIT	5.04	203,500	1,046,603.32	1,025,640.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	7.37	97,100	550,943.22	715,627.00
HEALTH NET INC	42222G108	HNT	30.42	62,500	1,445,031.50	1,901,249.97
HELIX ENERGY SOLUTIONS	42330P107	HLX	15.80	71,100	1,486,872.22	1,123,380.00
HSN INC	404303109	HSNI	36.26	34,200	1,259,825.42	1,240,092.00
IAC/INTERACTIVE CORP	44919P508	IACI	42.60	43,300	1,210,742.27	1,844,580.00
INVESTMENT TECHNOLOGY	46145F105	ITG	10.81	76,000	1,325,137.60	821,559.99
INVESTORS BANCORP INC	46146P102	ISBC	13.48	44,000	382,069.63	593,119.97
IROBOT CORP	462726100	IRBT	29.85	36,700	1,251,384.82	1,095,495.00
KEY ENERGY SERVICES INC	492914106	KEG	15.47	93,200	1,196,708.38	1,441,804.00
KNIGHT CAPITAL GROUP INC	499005106	KCG	11.82	89,000	1,165,716.17	1,051,979.96
LENDER PROCESSING SERVICES	52602E102	LPS	15.07	58,500	1,399,055.13	881,594.96
LUMINEX CORP DEL	55027E102	LMNX	21.23	52,700	1,208,022.93	1,118,821.00
MCMORAN EXPLORATION CO	582411104	MMR	14.55	43,700	327,036.99	635,835.00
MERCANTILE BANK CORP	587376104	MBWM	9.80	33,869	826,336.15	331,916.20
MFA FINANCIAL INC.	55272X102	MFA	6.72	29,900	217,688.00	200,927.97
MTS SYS CORP	553777103	MTSC	40.75	27,400	872,322.79	1,116,550.00
NATIONAL PENN BANCSH	637138108	NPBC	8.44	50,833	604,563.91	429,030.52
PAR PHARMACEUTICAL COS INC	69888P106	PRX	32.73	16,900	269,697.83	553,137.00
PARK NATL CORP	700658107	PRK	65.06	3,950	391,310.46	256,987.00
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	19.18	104,900	1,825,647.27	2,011,982.00
PH GLATFELTER CO	377316104	GLT	14.12	66,600	823,178.19	940,391.97
PHARMERICA CORP	71714F104	PMC	15.18	33,000	375,714.14	500,939.95
PIONEER DRILLING COMPANY	723655106	PDC	9.68	36,100	205,262.29	349,448.00
POLYPORE INTL INC	73179V103	PPO	43.99	29,400	1,909,659.48	1,293,306.00
PRESIDENTIAL LIFE	740884101	PLFE	9.99	64,100	730,263.55	640,359.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	11.27	77,300	589,549.16	871,170.99
PRIVATEBANCORP INC	742962103	PVTB	10.98	135,700	1,422,800.35	1,489,985.87
RSC HOLDINGS INC	74972L102	RRR	18.50	52,200	397,645.18	965,699.97



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						
RTI INTERNATIONAL METALS	74973W107	RTI	23.21	15,200	335,244.83	352,791.99
SALIX PHARMACEUTICAL	795435106	SLXP	47.85	34,600	1,314,478.63	1,655,610.00
SCIENTIFIC GAMES COR	80874P109	SGMS	9.70	144,200	1,262,739.74	1,398,740.00
SILICON GRAPHICS	82706L108	SGI	11.46	67,000	1,311,645.01	767,820.00
SIX FLAGS ENTERTAINMENT CORP	83001A102	SIX	41.24	35,100	1,273,771.41	1,447,524.00
SKULLCANDY INC	83083J104	SKUL	12.52	68,400	1,321,367.88	856,368.00
SOLARWINDS INC	83416B109	SWI	27.95	42,800	1,276,361.95	1,196,260.00
SOURCEFIRE INC	83616T108	FIRE	32.38	55,400	1,448,050.39	1,793,852.00
STANCORP FINANCIAL GROUP	852891100	SFG	36.75	44,400	1,668,273.96	1,631,700.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	18.51	61,200	1,156,403.14	1,132,812.00
SYKES ENTERPRISES	871237103	SYKE	15.66	38,600	458,816.81	604,475.96
SYMETRA FINANCIAL CORP	87151Q106	SYA	9.07	150,700	1,586,850.21	1,366,849.00
TEMPUR-PEDIC INTERNATIONAL	88023U101	TPX	52.53	26,500	1,013,857.20	1,392,045.00
TEREX CORP	880779103	TEX	13.51	115,800	2,123,827.01	1,564,457.91
TESORO CORP	881609101	TSO	23.36	43,000	650,361.50	1,004,480.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	9.34	91,300	681,794.07	852,741.99
THE BANCORP INC	05969A105	TBBK	7.23	153,475	1,285,723.14	1,109,624.23
THE MEN'S WEARHOUSE INC.	587118100	MW	32.41	42,200	1,319,814.98	1,367,702.00
TIBCO SOFTWARE INC	88632Q103	TIBX	23.91	72,500	921,134.25	1,733,475.00
TITAN INT'L INC.	88830M102	TWI	19.46	62,900	1,457,283.23	1,224,034.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	70.15	26,800	890,268.62	1,880,020.00
TRIUMPH GROUP INC	896818101	TGI	58.45	26,100	1,360,946.44	1,525,545.00
TRUE RELIGION APPAREL	89784N104	TRLG	34.58	50,400	1,642,748.67	1,742,832.00
ULTA SALON COSMETICS &	90384S303	ULTA	64.92	39,000	572,330.86	2,531,880.00
UNISYS CORP.	909214306	UIS	19.71	47,900	1,211,332.71	944,109.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	5,101,439	5,101,439.25	5,101,439.17
VALUECLICK INC.	92046N102	VCLK	16.29	41,400	481,794.95	674,405.99
WENDY'S CO/THE	95058W100	WEN	5.36	120,425	587,809.18	645,478.00
WILSHIRE BANCORP INC	97186T108	WIBC	3.63	176,200	554,286.80	639,606.00
WMS INDUSTRIES INC	929297109	WMS	20.52	100,700	1,922,447.13	2,066,364.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	37.83	32,700	471,106.74	1,237,040.99
<b>COMMON STOCK TOTAL</b>				11,789,515	111,897,269.03	120,286,317.53

Instrument: REIT

REAL ESTATE INVESTMENT TRUST

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
APOLLO COMMERCIAL REAL	03762U105	ARI	13.13	37,502	613,196.30	492,401.26
CAPLEASE INC.	140288101	LSE	4.04	183,600	1,178,885.19	741,744.00
CHATHAM LODGING TRUST	16208T102	CLDT	10.78	99,900	1,645,470.02	1,076,921.95
COLONY FINANCIAL INC	19624R106	CLNY	15.71	120,600	2,176,701.28	1,894,626.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	9.95	67,700	994,983.35	673,615.00
INLAND REAL ESTATE CORP	457461200	IRC	7.61	56,100	629,315.84	426,921.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	8.15	138,300	748,298.34	1,127,145.00
REAL ESTATE INVESTMENT TRUST TOTAL				703,702	7,986,850.32	6,433,374.21
FULLER THALER - 2000 CORE TOTAL				12,493,217	119,884,119.35	126,719,691.74

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						
AASTROM BIOSCIENCES INC	00253U305	ASTM	1.82	137,500	363,211.80	250,250.00
ACCURIDE CORP	00439T206	ACW	7.12	103,900	762,164.08	739,768.00
ACTUATE CORPORATION	00508B102	BIRT	5.86	180,100	1,156,323.73	1,055,386.00
AKORN INC	009728106	AKRX	11.12	176,200	534,552.42	1,959,343.98
ARCTIC CAT INC.	039670104	ACAT	22.55	24,558	561,422.89	553,782.90
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.52	364,100	697,251.50	189,332.00
BBCN BANCORP INC	073295107	BBCN	9.45	38,200	282,962.38	360,989.99
BROADSOFT INC	11133B409	BSFT	30.20	54,800	786,302.00	1,654,959.98
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	8.46	75,000	515,564.03	634,500.00
CALAMP CORP.	128126109	CAMP	4.25	161,100	489,706.57	684,675.00
CAPITAL SENIOR LIVING CORP	140475104	CSU	7.94	96,700	696,343.48	767,797.99
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	9.85	33,900	156,750.90	333,915.00
CARIBOU COFFEE CO	142042209	CBOU	13.95	67,400	1,012,477.03	940,230.00
CERUS CORP	157085101	CERS	2.80	124,300	359,535.91	348,040.00
CHARLES & COLVARD LTD	159765106	CTHR	2.57	190,400	231,064.25	489,328.00
DATALINK CORP	237934104	DTLK	8.26	124,100	1,160,391.11	1,025,065.97
DEPOMED INC	249908104	DEPO	5.18	92,400	595,283.52	478,632.00
ENDEAVOUR INTERNATIONAL	29259G200	END	8.69	128,200	892,263.83	1,114,058.00
FLOTEK INDUSTRIES INC	343389102	FTK	9.96	122,100	1,069,988.40	1,216,116.00
FLOW INTL CORP	343468104	FLOW	3.50	244,100	848,272.76	854,350.00
FUELCELL ENERGY INC	35952H106	FCEL	0.87	297,200	413,215.50	259,158.40
GEEKNET INC	36846Q203	GKNT	17.05	30,709	649,114.48	523,588.30
GENERAL MOLY INC	370373102	GMO	3.09	159,500	640,895.38	492,855.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	6.75	103,600	547,441.30	699,300.00
HEADWATERS INC	42210P102	HW	2.22	309,200	643,562.50	686,424.00
HEALTHSTREAM INC	42222N103	HSTM	18.45	66,800	653,171.50	1,232,459.97
HERCULES TECHNOLOGY	427096508	HTGC	9.44	59,400	270,347.19	560,736.00
HOT TOPIC INC	441339108	HOTT	6.61	114,600	732,851.17	757,505.98
IMMERSION CORPORATION	452521107	IMMR	5.18	104,000	1,227,468.35	538,720.00
INVESTMENT TECHNOLOGY	46145F105	ITG	10.81	55,700	558,061.42	602,117.00
IPASS INC	46261V108	IPAS	1.39	246,050	296,958.12	342,009.50
ISLE OF CAPRI CASINOS	464592104	ISLE	4.67	126,600	595,481.10	591,222.00
KEMET CORP.	488360207	KEM	7.05	53,408	203,897.98	376,526.40
KIT DIGITAL INC	482470200	KITD	8.45	82,600	801,773.90	697,970.00

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						
KRATOS DEFENSE & SECURITY	50077B207	KTOS	5.97	93,100	634,446.73	555,807.00
LEAPFROG ENTERPRISES INC	52186N106	LF	5.59	158,800	494,779.85	887,691.96
MAGNUM HUNTER RESOURCES	55973B102	MHR	5.39	94,215	297,397.40	507,818.85
MAXYGEN INC	577776107	MAXY	5.63	126,400	684,858.01	711,631.86
MOSYS INC.	619718109	MOSY	4.20	155,800	299,915.00	654,360.00
MYREXIS INC	62856H107	MYRX	2.68	187,400	722,792.17	502,232.00
NANOSPHERE INC	63009F105	NSPH	1.47	206,400	374,079.36	303,408.00
NUTRI/SYSTEM INC	67069D108	NTRI	12.93	63,800	863,811.68	824,934.00
OCZ TECHNOLOGY GROUP INC	67086E303	OCZ	6.61	121,000	1,058,516.99	799,810.00
ODYSSEY MARINE EXPLORATION	676118102	OMEX	2.74	256,900	336,988.26	703,905.99
OPLINK COMMUNICATION	68375Q403	OPLK	16.47	41,000	783,381.75	675,269.98
ORION MARINE GROUP INC	68628V308	ORN	6.65	117,600	738,434.13	782,040.00
PACER INTERNATIONAL INC	69373H106	PACR	5.35	198,900	1,062,036.69	1,064,115.00
PHARMACYCLICS INC	716933106	PCYC	14.82	143,353	238,864.11	2,124,491.46
PIXELWORKS INC	72581M305	PXLW	2.43	238,100	820,207.41	578,583.00
PRG-SCHULTZ INTL INC	69357C503	PRGX	5.95	147,200	380,659.20	875,840.00
PRIMO WATER CORP	74165N105	PRMW	3.04	133,100	596,681.92	404,624.00
PROCERA NETWORKS INC	74269U203	PKT	15.58	67,000	591,526.91	1,043,860.00
QUANTUM CORP	747906204	QTM	2.40	402,800	752,257.33	966,719.98
RAMTRON INTL CORP	751907304	RMTR	1.95	122,500	399,749.13	238,875.00
RENTAK CORP	760174102	RENT	14.28	48,300	839,283.08	689,724.00
REPUBLIC AIRWAYS HOLDINGS	760276105	RJET	3.43	283,400	1,183,755.82	972,062.00
RICHARDSON ELECTRS L	763165107	RELL	12.29	51,500	768,820.04	632,935.00
SELECT COMFORT CORP	81616X103	SCSS	21.69	58,300	424,205.86	1,264,527.00
SHARPS COMPLIANCE CORP	820017101	SMED	4.11	152,961	831,559.25	628,669.71
SIGMA DESIGNS INC	826565103	SIGM	6.00	95,900	776,204.35	575,400.00
SILICON GRAPHICS	82706L108	SGI	11.46	85,300	770,907.66	977,537.99
SILICON IMAGE INC	82705T102	SIMG	4.70	195,400	827,066.56	918,379.97
STAMPS COM INC	852857200	STMP	26.13	36,200	1,060,740.73	945,906.00
SUPPORT.COM INC	86858W101	SPRT	2.25	208,800	609,510.88	469,800.00
SURMODICS INC	868873100	SRDX	14.66	47,700	712,461.44	699,282.00
THE BANCORP INC	05969A105	TBBK	7.23	60,500	494,734.15	437,415.00
TUESDAY MORNING CORP	899035505	TUES	3.45	157,900	570,451.02	544,755.00
TWIN DISC INC	901476101	TWIN	36.32	31,300	1,106,400.10	1,136,816.00

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						
UNIFI INC	904677200	UFI	7.60	47,733	415,303.58	362,770.80
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	520,133	520,132.80	520,132.80
VALUEVISION MEDIA INC	92047K107	VVTV	1.88	285,000	1,098,937.21	535,799.98
VASCO DATA SECURITY INTL	92230Y104	VDSI	6.52	135,600	1,129,866.20	884,112.00
VITESSE SEMICONDUCTOR CORP	928497304	VTSS	2.49	168,300	659,650.56	419,067.00
WARREN RESOURCES INC	93564A100	WRES	3.26	202,500	123,558.18	660,150.00
WET SEAL INC	961840105	WTSLA	3.26	187,000	646,134.31	609,620.00
WILSHIRE BANCORP INC	97186T108	WIBC	3.63	117,700	357,965.31	427,251.00
ZOLTEK COMPANIES INC	98975W104	ZOLT	7.62	77,600	1,081,699.38	591,312.00
COMMON STOCK TOTAL				10,678,820	50,546,804.98	55,120,556.69
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
COLONY FINANCIAL INC	19624R106	CLNY	15.71	26,700	337,398.23	419,457.00
REAL ESTATE INVESTMENT TRUST TOTAL				26,700	337,398.23	419,457.00
FULLER & THALER - 2000 MICROCAP TOTAL				10,705,520	50,884,203.21	55,540,013.69

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	19.17	112,000	2,513,030.92	2,147,039.85
ALTERRA CAPITAL HOLDINGS LTD	G0229R108	ALTE	23.63	170,600	3,734,275.78	4,031,278.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	59.64	59,873	2,804,121.47	3,570,825.72
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	35.17	77,600	2,695,319.22	2,729,192.00
APTAR GROUP INC.	038336103	ATR	52.17	44,418	1,554,059.11	2,317,287.06
ASCENA RETAIL GROUP INC	04351G101	ASNA	29.72	95,689	1,345,076.72	2,843,877.08
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	38.43	48,600	1,234,565.58	1,867,698.00
BEACON ROOFING SUPPLY INC	073685109	BECN	20.23	138,200	2,437,524.88	2,795,786.00
BRISTOW GRP	110394103	BRS	47.39	56,401	2,222,892.53	2,672,843.39
C&J ENERGY SERVICES INC	12467B304	CJES	20.93	77,200	1,527,036.95	1,615,796.00
CABOT CORP	127055101	CBT	32.14	170,900	4,294,198.16	5,492,725.93
CABOT MICROELECTRONICS	12709P103	CCMP	47.25	52,800	2,055,349.96	2,494,799.95
CENTENE CORP	15135B101	CNC	39.59	69,977	1,443,025.94	2,770,389.34
CHEESECAKE FACTORY (THE)	163072101	CAKE	29.35	94,200	2,760,159.00	2,764,770.00
CHICAGO BRIDGE & IRON	167250109	CBI	37.80	141,942	2,058,731.42	5,365,407.57
CHILDREN'S PLACE	168905107	PLCE	53.12	52,600	1,516,675.39	2,794,111.96
CINEMARK HOLDINGS INC	17243V102	CNK	18.49	76,000	1,457,000.24	1,405,240.00
CITY NATIONAL CORP	178566105	CYN	44.18	63,800	2,297,942.71	2,818,684.00
COGNEX CORP.	192422103	CGNX	35.79	63,600	1,907,824.32	2,276,243.80
COHERENT INC.	192479103	COHR	52.27	63,700	2,052,726.57	3,329,598.99
COLUMBIA BANKING SYSTEM INC	197236102	COLB	19.27	137,916	2,390,145.92	2,657,641.32
COMPASS MINERALS	20451N101	CMP	68.85	37,400	2,800,246.51	2,574,989.94
COMPLETE PRODUCTION	20453E109	CPX	33.56	94,500	2,453,004.05	3,171,419.90
CVB FINL CORP	126600105	CVBF	10.03	296,800	2,907,904.06	2,976,903.94
DIODES INC	254543101	DIOD	21.30	124,000	3,071,892.99	2,641,200.00
DOLE FOOD CO INC	256603101	DOLE	8.65	255,900	2,536,799.84	2,213,534.76
ELSTER GROUP SE-ADR	290348101	ELT	13.00	77,775	1,220,648.17	1,011,074.79
EMCOR GROUP INC	29084Q100	EME	26.81	105,400	3,151,696.99	2,825,773.67
EXPRESS INC	30219E103	EXPR	19.94	111,800	2,265,947.97	2,229,292.00
FIRST FINL BANCORP O	320209109	FFBC	16.64	134,800	2,313,650.78	2,243,072.00
FLEETCOR TECH INC	339041105	FLT	29.87	103,747	3,045,283.12	3,098,922.89
FTI CONSULTING INC	302941109	FCN	42.42	62,400	2,469,266.08	2,647,007.74
GATX CORP	361448103	GMT	43.66	97,181	3,480,060.34	4,242,922.46
GAYLORD ENTMT CO	367905106	GET	24.14	92,362	2,546,573.31	2,229,618.68

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						
GENESCO INC.	371532102	GCO	61.74	59,500	2,290,786.47	3,673,529.77
GENESEE & WYO INC	371559105	GWR	60.58	44,206	1,333,574.30	2,677,999.48
GREIF INC	397624107	GEF	45.55	61,041	2,473,058.56	2,780,417.55
GULFMARK OFFSHORE INC	402629208	GLF	42.01	61,060	2,430,708.83	2,565,130.60
HAEMONETICS CORP/MASS	405024100	HAE	61.22	36,500	2,139,255.11	2,234,529.96
HEALTHSPRING INC	42224N101	HS	54.54	74,616	1,298,990.14	4,069,556.64
HEARTLAND EXPRESS INC.	422347104	HTLD	14.29	196,996	2,955,090.35	2,815,072.84
HENRY (JACK) & ASSOCIATES	426281101	JKHY	33.61	114,200	2,763,955.71	3,838,262.00
HEXCEL CORP	428291108	HXL	24.21	118,857	1,650,629.29	2,877,527.97
HITTITE MICROWAVE CORP	43365Y104	HITT	49.38	51,300	2,655,218.06	2,533,194.00
HUB GROUP INC	443320106	HUBG	32.43	60,903	1,418,582.86	1,975,084.29
IBERIABANK CORP	450828108	IBKC	49.30	58,800	3,445,681.80	2,898,840.00
II VI INC	902104108	IIVI	18.36	107,438	1,526,733.90	1,972,561.68
INVACARE CORP.	461203101	IVC	15.29	57,564	1,142,076.25	880,153.49
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	48.76	59,600	2,612,973.08	2,906,095.73
KENNAMETAL INC	489170100	KMT	36.52	63,300	1,501,317.72	2,311,716.00
KEY ENERGY SERVICES INC	492914106	KEG	15.47	200,100	1,719,561.10	3,095,546.96
KIRBY CORP.	497266106	KEX	65.84	34,600	1,012,005.09	2,278,064.00
KNIGHT TRANSPORTATION INC	499064103	KNX	15.64	163,200	3,013,894.37	2,552,447.94
KOPPERS HOLDINGS INC	50060P106	KOP	34.36	93,684	1,873,643.37	3,218,982.21
KORN/FERRY INTERNATIONAL	500643200	KFY	17.06	122,600	2,133,697.82	2,091,556.00
LITTELFUSE INC	537008104	LFUS	42.98	79,767	2,089,693.92	3,428,385.58
LUFKIN INDUSTRIES INC	549764108	LUFK	67.31	26,800	1,614,070.92	1,803,908.00
MAXIMUS INC	577933104	MMS	41.35	109,194	2,408,033.31	4,515,171.90
MEDNAX INC	58502B106	MD	72.01	45,000	2,869,323.29	3,240,450.00
MOOG INC. CL A	615394202	MOG.A	43.93	68,923	1,907,473.76	3,027,787.39
NAVIGATORS GROUP INC	638904102	NAVG	47.68	66,200	3,143,234.10	3,156,416.00
NJ RESOURCES CORP. COMMON	646025106	NJR	49.20	54,350	2,030,840.27	2,674,019.96
OLIN CORP	680665205	OLN	19.65	142,700	2,599,571.14	2,804,054.92
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	7.47	280,900	2,891,069.30	2,098,323.00
PACWEST BANCORP	695263103	PACW	18.95	121,600	2,154,793.11	2,304,320.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	32.73	106,800	3,109,375.71	3,495,564.00
PAREXEL INT'L CORP.	699462107	PRXL	20.74	131,800	2,746,208.66	2,733,531.78
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	19.18	160,400	3,411,595.26	3,076,472.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	19.25	153,900	2,454,902.44	2,962,574.71
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	12.85	213,280	3,070,953.67	2,740,648.00
PMC-SIERRA INC	69344F106	PMCS	5.51	335,000	2,721,640.99	1,845,850.00
REGAL BELOIT	758750103	RBC	50.97	37,100	2,205,078.78	1,890,987.00
RELIANCE STEEL & ALUMINUM	759509102	RS	48.69	74,900	1,720,084.34	3,646,881.00
RENT-A-CENTER INC	76009N100	RCII	37.00	80,400	2,101,523.58	2,974,799.93
ROGERS CORP.	775133101	ROG	36.86	50,427	2,152,245.94	1,858,739.16
RSC HOLDINGS INC	74972L102	RRR	18.50	195,000	2,327,024.42	3,607,499.59
RTI INTERNATIONAL METALS	74973W107	RTI	23.21	78,500	1,891,678.27	1,821,985.00
RYDER SYS. INC.	783549108	R	53.14	84,100	4,365,021.19	4,469,074.00
SANCHEZ ENERGY CORP	79970Y105	SN	17.26	87,400	1,816,502.35	1,508,524.00
SANDRIDGE ENERGY INC	80007P307	SD	8.16	305,169	1,869,445.22	2,490,179.00
SCANSOURCE INC	806037107	SCSC	36.00	120,120	3,323,214.05	4,324,319.94
SIGNATURE BANK	82669G104	SBNY	59.99	57,502	1,661,946.66	3,449,544.98
SILGAN HOLDINGS INC	827048109	SLGN	38.64	64,800	1,907,033.87	2,503,872.00
SILICON LABORATORIES	826919102	SLAB	43.42	71,200	2,925,159.51	3,091,504.00
STIFEL FINANCIAL CORP	860630102	SF	32.05	62,100	2,310,428.65	1,990,305.00
SUPERIOR ENERGY SVCS	868157108	SPN	28.44	99,502	2,620,469.67	2,829,836.88
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	8.38	273,600	2,398,646.04	2,292,768.00
SVB FINANCIAL GROUP	78486Q101	SIVB	47.69	50,200	1,101,346.92	2,394,038.00
TAL INTERNATIONAL GROUP	874083108	TAL	28.79	105,400	2,828,936.38	3,034,466.00
TERADYNE INC	880770102	TER	13.63	209,700	2,418,904.25	2,858,210.95
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	30.61	106,028	1,534,398.15	3,245,517.08
THE MEN'S WEARHOUSE INC.	587118100	MW	32.41	69,400	1,806,562.75	2,249,254.00
TITAN INT'L INC.	88830M102	TWI	19.46	135,150	2,864,263.45	2,630,019.00
TRIMAS CORP	896215209	TRS	17.95	135,778	2,814,614.16	2,437,215.04
TRUEBLUE INC	89785X101	TBI	13.88	156,235	2,142,193.65	2,168,541.76
UNITED NATURAL FOODS INC.	911163103	UNFI	40.01	12,300	489,775.49	492,123.00
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	11,710,324	11,710,324.02	11,710,323.68
VALIDUS HOLDINGS LTD	G9319H102	VR	31.50	100,900	2,976,204.68	3,178,349.89
WABCO HOLDINGS INC	92927K102	WBC	43.40	57,271	1,415,757.51	2,485,561.40
WASHINGTON FEDERAL INC.	938824109	WFSL	13.99	87,900	1,377,346.34	1,229,720.97
WATTS WATER TECHNOLOGIES	942749102	WTS	34.21	40,700	1,426,808.63	1,392,346.73
WERNER ENTERPRISES INC	950755108	WERN	24.10	79,700	1,778,103.34	1,920,769.86



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						
WESCO INTL INC	95082P105	WCC	53.01	52,000	2,869,323.53	2,756,519.83
COMMON STOCK TOTAL				22,249,566	244,329,236.82	287,954,511.75
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	68.97	30,800	1,260,196.96	2,124,276.00
BRANDYWINE REALTY	105368203	BDN	9.50	222,100	2,047,953.31	2,109,950.00
DUKE RE CORPORATION	264411505	DRE	12.05	170,400	1,984,990.66	2,053,320.00
ENTERTAINMENT PPTYS	29380T105	EPR	43.71	83,400	2,878,921.42	3,645,414.00
WEINGARTEN RE INVST	948741103	WRI	21.82	83,900	1,958,071.59	1,830,698.00
REAL ESTATE INVESTMENT TRUST TOTAL				590,600	10,130,133.94	11,763,658.00
LORD, ABBETT - 2000 VALUE TOTAL				22,840,166	254,459,370.76	299,718,169.75

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
AARON'S INC.	002535300	AAN	26.68	109,853	2,135,882.40	2,930,877.95
ALTISOURCE PORTFOLIO	L0175J104	ASPS	50.18	45,900	1,497,591.99	2,303,262.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	59.64	46,100	2,788,316.97	2,749,404.00
ASTEC INDUSTRIES INC	046224101	ASTE	32.21	69,400	2,362,026.93	2,235,374.00
CARDTRONICS INC	14161H108	CATM	27.06	161,835	2,876,404.19	4,379,254.69
CARPENTER TECHNOLOGY	144285103	CRS	51.48	56,700	2,559,169.34	2,918,915.85
CARRIZO OIL & GAS INC	144577103	CRZO	26.35	62,900	2,063,791.53	1,657,414.83
CASEY'S GENERAL STORES INC.	147528103	CASY	51.51	55,400	2,740,331.10	2,853,654.00
CATALYST HEALTH SOLUTIONS	14888B103	CHSI	52.00	56,618	2,593,585.62	2,944,135.89
CENTENE CORP	15135B101	CNC	39.59	84,200	1,793,511.12	3,333,477.97
CHEFS' WAREHOUSE HOLDINGS	163086101	CHEF	17.86	110,649	1,682,665.93	1,976,191.14
COLUMBIA BANKING SYSTEM INC	197236102	COLB	19.27	98,311	1,972,454.11	1,894,452.97
COMPLETE PRODUCTION	20453E109	CPX	33.56	87,000	2,580,812.22	2,919,719.87
CONSTANT CONTACT INC	210313102	CTCT	23.21	139,900	2,720,989.46	3,247,079.00
DARLING INTERNATIONAL INC	237266101	DAR	13.29	122,700	1,635,203.64	1,630,683.00
DECKERS OUTDOOR CORP	243537107	DECK	75.57	12,600	527,666.11	952,181.90
DIGITAL GENERATION INC	25400B108	DGIT	11.92	159,200	4,364,744.98	1,897,664.00
ENCORE CAPITAL GROUP INC	292554102	ECPG	21.26	99,104	2,571,957.71	2,106,951.04
FARO TECHNOLOGIES INC	311642102	FARO	46.00	33,107	847,882.41	1,522,921.89
FLEETCOR TECH INC	339041105	FLT	29.87	92,317	2,639,558.77	2,757,508.79
GENERAL CABLE CORP	369300108	BGC	25.01	101,800	3,275,915.31	2,546,017.83
GREIF INC	397624107	GEF	45.55	58,500	2,777,162.14	2,664,675.00
GUESS INC	401617105	GES	29.82	96,100	2,948,174.26	2,865,701.99
GULFMARK OFFSHORE INC	402629208	GLF	42.01	57,034	2,145,685.45	2,395,998.34
HANGER ORTHOPEDIC GROUP	41043F208	HGR	18.69	104,800	1,909,022.88	1,958,712.00
HEICO CORP	422806109	HEI	58.48	30,433	791,065.91	1,779,721.72
HEICO CORP-CL A	422806208	HEI.A	39.35	33,312	652,573.86	1,310,827.12
HELIX ENERGY SOLUTIONS	42330P107	HLX	15.80	151,400	2,532,127.74	2,392,120.00
HILL-ROM HOLDINGS INC	431475102	HRC	33.69	36,300	1,173,805.99	1,222,947.00
HOME BANCSHARES INC	436893200	HOMB	25.91	46,580	943,286.44	1,206,887.77
HORNBECK OFFSHORE SERVICES	440543106	HOS	31.02	65,400	1,900,216.46	2,028,708.00
IBERIABANK CORP	450828108	IBKC	49.30	42,662	2,432,448.38	2,103,236.52
IDEX CORPORATION	45167R104	IEX	37.11	80,000	2,307,016.63	2,968,800.00
INNOSPEC INC.	45768S105	IOSP	28.07	46,285	1,094,075.83	1,299,219.75

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						
ITRON INC.	465741106	ITRI	35.77	62,800	2,710,660.67	2,246,356.00
J & J SNACK FOODS CORP	466032109	JJSF	53.28	64,292	1,858,225.44	3,425,477.76
JONES LANG LASALLE I	48020Q107	JLL	61.26	55,100	2,596,719.72	3,375,426.00
KAMAN CORP	483548103	KAMN	27.32	70,300	2,156,668.28	1,920,596.00
KODIAK OIL & GAS CORP	50015Q100	KOG	9.50	138,000	1,069,246.92	1,311,000.00
KRONOS WORLDWIDE INC	50105F105	KRO	18.04	118,113	2,291,240.74	2,130,758.45
LIFE TIME FITNESS INC	53217R207	LTM	46.75	34,580	1,399,193.64	1,616,615.00
LONE PINE RESOURCES INC	54222A106	LPR	7.01	224,500	1,981,941.76	1,573,745.00
MASIMO CORP	574795100	MASI	18.69	69,400	1,929,960.79	1,296,738.80
MEDNAX INC	58502B106	MD	72.01	39,100	2,251,760.58	2,815,590.97
MIDDLEBY CORP	596278101	MIDD	94.04	46,300	3,940,846.54	4,354,052.00
MILLER (HERMAN) INC	600544100	MLHR	18.45	113,900	2,301,123.53	2,101,454.84
MONSTER BEVERAGE CORP	611740101	MNST	92.14	31,100	885,497.77	2,865,554.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	25.95	72,471	2,012,186.95	1,880,622.45
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	49.57	11,400	322,594.04	565,097.98
NIC INC	62914B100	EGOV	13.31	170,170	1,724,213.20	2,264,962.70
OCWEN FINANCIAL CORP	675746309	OCN	14.48	251,000	2,806,586.20	3,634,480.00
PACWEST BANCORP	695263103	PACW	18.95	62,400	1,287,453.88	1,182,479.97
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	19.18	149,700	2,927,082.78	2,871,246.00
POLYCOM INC.	73172K104	PLCM	16.30	181,900	3,076,600.83	2,964,970.00
PORTFOLIO RECOVERY	73640Q105	PRAA	67.52	33,000	2,623,232.38	2,228,160.00
POWER INTEGRATIONS INC	739276103	POWI	33.16	31,273	663,938.57	1,037,012.63
PROGRESS SOFTWARE	743312100	PRGS	19.35	63,300	1,763,809.31	1,224,854.75
PSS WORLD MEDICAL INC.	69366A100	PSSI	24.19	105,100	2,294,057.06	2,542,368.93
RELIANCE STEEL & ALUMINUM	759509102	RS	48.69	53,700	2,147,599.21	2,614,652.96
RLI CORP	749607107	RLI	72.86	30,400	1,502,451.08	2,214,943.98
ROBBINS & MYERS INC.	770196103	RBN	48.55	59,300	2,255,719.10	2,879,015.00
ROSETTA RESOURCES INC	777779307	ROSE	43.50	64,800	2,375,030.30	2,818,799.86
RUDDICK CORP.	781258108	RDK	42.64	70,900	2,833,155.39	3,023,176.00
SCANSOURCE INC	806037107	SCSC	36.00	100,469	2,909,819.77	3,616,884.00
SCBT FINANCIAL CORP	78401V102	SCBT	29.01	30,800	1,050,569.78	893,507.75
SELECT COMFORT CORP	81616X103	SCSS	21.69	112,000	1,047,391.64	2,429,279.79
SEMTECH CORPORATION	816850101	SMTG	24.82	160,654	2,387,583.32	3,987,432.28
SENSIENT TECHNOLOGIES	81725T100	SXT	37.90	91,900	3,392,210.47	3,483,010.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES - External</b>						
<b>Market: Small Cap</b>						
<b>Portfolio: 6LC LORD, ABBETT - 2000 CORE</b>						
<b>Instrument: COM COMMON STOCK</b>						
SILICON LABORATORIES	826919102	SLAB	43.42	53,000	2,390,988.19	2,301,260.00
SMITH (A.O.) CORP	831865209	AOS	40.12	91,150	2,931,432.53	3,656,937.95
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	18.06	159,200	3,001,417.17	2,875,152.00
STIFEL FINANCIAL CORP	860630102	SF	32.05	107,800	3,515,459.09	3,454,990.00
SUPERIOR ENERGY SVCS	868157108	SPN	28.44	62,100	1,662,357.56	1,766,123.91
TECHNE CORPORATION	878377100	TECH	68.26	23,705	1,361,963.86	1,618,103.30
TEMPLE-INLAND INC.	879868107	TIN	31.71	17,500	476,232.75	554,924.83
TENNECO INC.	880349105	TEN	29.78	85,900	3,174,723.29	2,558,101.92
THOMAS & BETTS CORP.	884315102	TNB	54.60	35,300	1,127,733.18	1,927,380.00
THORATEC CORP	885175307	THOR	33.56	85,300	2,618,965.57	2,862,667.90
TITAN MACHINERY INC	88830R101	TITN	21.73	60,400	1,626,784.04	1,312,492.00
TRIUMPH GROUP INC	896818101	TGI	58.45	85,300	4,159,397.44	4,985,784.80
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	10,169,489	10,169,488.81	10,169,488.67
WEBSTER FINANCIAL	947890109	WBS	20.39	118,200	1,880,693.82	2,410,097.92
WILEY JOHN & SONS IN	968223206	JW.A	44.40	57,300	2,066,690.72	2,544,120.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	28.05	61,700	2,099,668.16	1,730,684.98
WOLVERINE WORLD WIDE	978097103	WWW	35.64	110,900	3,602,627.48	3,952,476.00
WORLD FUEL SVCS CORP	981475106	INT	41.98	102,300	3,731,128.78	4,294,554.00
<b>COMMON STOCK TOTAL</b>				17,115,066	194,211,247.89	214,320,359.85
<b>Instrument: REIT REAL ESTATE INVESTMENT TRUST</b>						
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	41.96	72,300	2,760,757.29	3,033,708.00
LASALLE HOTEL PROPERTIES	517942108	LHO	24.21	79,600	1,681,149.30	1,927,116.00
MID-AMERICAN APARTMENT	59522J103	MAA	62.55	49,200	3,134,614.99	3,077,460.00
POST PROPERTIES,INC.	737464107	PPS	43.72	69,400	2,723,462.44	3,034,168.00
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				270,500	10,299,984.02	11,072,452.00
<b>LORD, ABBETT - 2000 CORE TOTAL</b>				17,385,566	204,511,231.91	225,392,811.85

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6MA M.A. WEATHERBIE - 2000 GROWTH						
Instrument: COM COMMON STOCK						
ACCURAY INC	004397105	ARAY	4.23	202,940	1,855,856.27	858,436.16
AFFILIATED MANAGERS GROUP	008252108	AMG	95.95	67,114	4,242,420.03	6,439,588.20
AMERICAN REPROGRAPHICS CO	029263100	ARC	4.59	228,669	2,355,864.40	1,049,590.67
ANSYS INC	03662Q105	ANSS	57.28	83,738	3,425,381.59	4,796,512.60
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	34.38	256,834	6,014,417.04	8,829,952.81
BJ'S RESTAURANTS INC	09180C106	BJRI	45.32	69,850	1,135,759.51	3,165,602.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	50.79	76,102	3,078,610.27	3,865,220.57
CORE LABORATORIES N.V.	N22717107	CLB	113.95	29,343	1,709,285.55	3,343,634.80
DRIL-QUIP INC	262037104	DRQ	65.82	47,755	2,647,728.51	3,143,234.05
FARO TECHNOLOGIES INC	311642102	FARO	46.00	102,966	3,711,174.52	4,736,435.69
FIRSTSERVICE CORPORATION	33761N109	FSRV	26.49	149,414	4,381,777.46	3,957,976.17
FLEETCOR TECH INC	339041105	FLT	29.87	44,337	1,249,788.52	1,324,346.13
FLIR SYSTEMS INC	302445101	FLIR	25.07	43,565	959,126.21	1,092,174.53
FRANCESCAS HOLDINGS CORP	351793104	FRAN	17.30	85,434	1,830,753.07	1,478,008.20
FUSION-IO INC	36112J107	FIO	24.20	83,966	1,927,003.79	2,031,977.20
FXCM INC-A	302693106	FXCM	9.75	179,418	2,314,611.92	1,749,325.35
GRACO INC.	384109104	GGG	40.89	81,771	2,517,116.43	3,343,616.10
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	23.67	143,894	3,357,890.53	3,405,970.77
HEICO CORP	422806109	HEI	58.48	77,491	2,221,968.77	4,531,673.62
HITTITE MICROWAVE CORP	43365Y104	HITT	49.38	47,644	1,835,102.30	2,352,660.65
HURON CONSULTING GROUP INC	447462102	HURN	38.74	102,903	2,411,924.41	3,986,462.12
IHS INC-CLASS A	451734107	IHS	86.16	78,515	3,574,688.26	6,764,852.36
II VI INC	902104108	IIVI	18.36	142,559	2,100,075.45	2,617,383.20
INTERDIGITAL INC	45867G101	IDCC	43.57	66,049	3,029,187.09	2,877,754.82
IPC THE HOSPITALIST CO	44984A105	IPCM	45.72	48,665	2,023,331.83	2,224,963.59
IPG PHOTONICS CORP	44980X109	IPGP	33.87	26,273	982,573.30	889,866.51
ITC HOLDINGS CORP	465685105	ITC	75.88	55,785	2,696,886.43	4,232,965.74
LANDSTAR SYSTEM INC.	515098101	LSTR	47.92	88,602	3,448,365.09	4,245,807.77
LIQUIDITY SERVICES INC	53635B107	LQDT	36.90	131,729	3,732,403.82	4,860,800.10
LKQ CORP	501889208	LKQX	30.08	299,115	4,683,179.04	8,997,379.06
MASIMO CORP	574795100	MASI	18.69	136,611	3,539,351.98	2,552,576.48
MIDDLEBY CORP	596278101	MIDD	94.04	33,936	2,982,563.76	3,191,341.44
MONRO MUFFLER BRAKE	610236101	MNRO	38.79	93,103	3,195,568.80	3,611,465.31
MONSTER WORLDWIDE INC	611742107	MWW	7.93	282,973	3,228,360.59	2,243,975.79

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						
MSCI INC-A	55354G100	MSCI	32.93	104,714	2,781,388.21	3,448,231.95
NATIONAL INSTRUMENTS CORP.	636518102	NATI	25.95	115,036	2,268,928.21	2,985,184.14
POLYCOM INC.	73172K104	PLCM	16.30	212,091	2,962,651.73	3,457,083.28
PORTFOLIO RECOVERY	73640Q105	PRAA	67.52	52,759	2,740,763.53	3,562,287.59
PSS WORLD MEDICAL INC.	69366A100	PSSI	24.19	163,570	3,253,001.08	3,956,758.22
REALPAGE INC	75606N109	RP	25.27	143,286	2,934,560.40	3,620,837.17
RESOURCES CONNECTION INC	76122Q105	RECN	10.59	149,549	3,282,335.11	1,583,723.85
RUE21 INC	781295100	RUE	21.60	143,927	3,806,166.07	3,108,822.63
SERVICESTOCK INTL INC	81763U100	SREV	15.69	175,219	2,752,536.18	2,749,186.11
SHUTTERFLY INC	82568P304	SFLY	22.76	75,130	1,864,927.72	1,709,958.80
SIGNATURE BANK	82669G104	SBNY	59.99	139,437	5,120,039.59	8,364,825.48
SOLERA HOLDINGS INC	83421A104	SLH	44.54	115,524	3,647,117.29	5,145,438.95
STANTEC INC	85472N109	STN	27.10	101,790	2,862,227.62	2,758,509.00
TEAVANA HOLDINGS INC	87819P102	TEA	18.78	101,278	2,162,529.11	1,902,000.84
THE FRESH MARKET, INC	35804H106	TFM	39.90	22,319	927,777.03	890,528.10
THOR INDUSTRIES INC	885160101	THO	27.43	113,719	3,042,360.41	3,119,312.11
TRANSDIGM GROUP INC	893641100	TDG	95.68	43,604	1,692,456.05	4,172,030.66
ULTA SALON COSMETICS &	90384S303	ULTA	64.92	36,244	500,194.98	2,352,960.46
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	65.12	60,905	3,384,326.40	3,966,133.38
UNDER ARMOUR INC. CL A	904311107	UA	71.79	49,119	2,621,804.94	3,526,252.84
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	6,603,596	6,603,595.65	6,603,595.48
VCA ANTECH INC	918194101	WOOF	19.75	166,235	4,283,911.55	3,283,141.14
VERIFONE HOLDINGS INC	92342Y109	PAY	35.52	130,162	2,243,166.11	4,623,354.19
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	76.01	41,835	2,945,386.98	3,179,878.35
VISTAPRINT NV	N93540107	VPRT	30.60	93,014	2,836,965.50	2,846,228.32
WASTE CONNECTIONS INC	941053100	WCN	33.14	138,285	2,838,305.54	4,582,764.81
<b>COMMON STOCK TOTAL</b>				12,981,410	170,759,519.53	210,292,558.41
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
FINANCIAL ENGINES INC	317485100	FNGN	22.33	46,004	1,022,742.46	1,027,269.32
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				46,004	1,022,742.46	1,027,269.32
<b>M.A. WEATHERBIE - 2000 GROWTH TOTAL</b>				13,027,414	171,782,261.99	211,319,827.73

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						
ACACIA	003881307	ACTG	36.51	70,298	2,720,249.66	2,566,579.98
AKORN INC	009728106	AKRX	11.12	111,457	1,122,235.40	1,239,401.84
ARIBA INC	04033V203	ARBA	28.08	68,521	2,117,953.05	1,924,069.68
ATHENAHEALTH INC	04685W103	ATHN	49.12	38,754	1,867,419.01	1,903,596.48
BE AEROSPACE INC.	073302101	BEAV	38.71	75,025	2,540,918.26	2,904,217.71
BJ'S RESTAURANTS INC	09180C106	BJRI	45.32	68,391	1,123,112.55	3,099,480.01
BROADSOFT INC	11133B409	BSFT	30.20	67,897	2,614,134.26	2,050,489.40
C&J ENERGY SERVICES INC	12467B304	CJES	20.93	55,307	1,562,984.93	1,157,575.51
CATALYST HEALTH SOLUTIONS	14888B103	CHSI	52.00	45,156	2,516,080.51	2,348,112.00
CEPHEID	15670R107	CPHD	34.41	71,290	2,374,621.75	2,453,088.90
CHART INDUSTRIES INC	16115Q308	GTLS	54.07	67,898	2,628,006.05	3,671,244.86
CONCUR TECHNOLOGIES INC	206708109	CNQR	50.79	65,590	2,130,317.35	3,331,316.05
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	18.24	66,009	1,192,702.53	1,204,004.16
DTS INC	23335C101	DTSI	27.24	56,397	2,012,661.86	1,536,254.24
ENDOLOGIX INC	29266S106	ELGX	11.48	108,431	1,209,614.82	1,244,787.88
FORTINET INC	34959E109	FTNT	21.81	49,551	1,155,091.74	1,080,707.31
FRANCESSAS HOLDINGS CORP	351793104	FRAN	17.30	78,348	1,790,474.43	1,355,420.40
GENTEX CORP.	371901109	GNTX	29.59	126,111	2,086,532.54	3,731,624.46
GRAND CANYON EDUCATION INC	38526M106	LOPE	15.96	104,175	1,619,986.94	1,662,633.00
GULFPORT ENERGY CORP	402635304	GPOR	29.45	37,329	1,101,571.82	1,099,339.05
H&E EQUIPMENT SERVICES INC	404030108	HEES	13.42	107,442	1,739,884.26	1,441,871.35
HEXCEL CORP	428291108	HXL	24.21	73,383	1,708,426.42	1,776,602.43
HITTITE MICROWAVE CORP	43365Y104	HITT	49.38	21,351	810,366.10	1,054,312.36
HMS HOLDINGS CORP	40425J101	HMSY	31.98	142,952	2,121,341.32	4,571,604.93
LUFKIN INDUSTRIES INC	549764108	LUFK	67.31	17,383	1,454,239.88	1,170,049.65
NETSUITE INC	64118Q107	N	40.55	92,468	2,751,444.67	3,749,577.24
NIC INC	62914B100	EGOV	13.31	128,162	1,630,404.92	1,705,836.22
NORTHERN OIL AND GAS INC	665531109	NOG	23.98	57,677	1,578,890.23	1,383,094.46
NXSTAGE MEDICAL INC	67072V103	NXTM	17.78	167,173	3,242,982.77	2,972,335.94
OLD DOMINION FREIGHT LINE	679580100	ODFL	40.53	64,741	1,817,202.72	2,623,952.73
PEGASYS INC	705573103	PEGA	29.40	38,501	1,310,727.91	1,131,929.31
PORTFOLIO RECOVERY	73640Q105	PRAA	67.52	39,296	2,963,342.70	2,653,265.92
QLIK TECHNOLOGIES INC	74733T105	QLIK	24.20	119,156	2,945,571.20	2,883,575.13
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	41.58	101,113	2,797,360.08	4,204,278.54

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: Small Cap						
Portfolio: 6NC						
Instrument: COM						
NEXT CENTURY - 2000 GROWTH COMMON STOCK						
REALPAGE INC	75606N109	RP	25.27	147,002	3,085,265.51	3,714,740.54
ROSETTA RESOURCES INC	777779307	ROSE	43.50	29,046	672,833.17	1,263,500.97
RTI INTERNATIONAL METALS	74973W107	RTI	23.21	47,141	1,367,254.67	1,094,142.61
SALIX PHARMACEUTICAL	795435106	SLXP	47.85	77,765	2,426,537.73	3,721,055.20
SOURCEFIRE INC	83616T108	FIRE	32.38	66,785	2,131,022.76	2,162,498.30
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	56.48	76,249	2,378,339.71	4,306,543.48
SYNTEL INC	87162H103	SYNT	46.77	47,922	2,202,855.27	2,241,311.94
TALEO CORP CL A	87424N104	TLEO	38.69	69,498	1,974,832.50	2,688,877.62
TEAVANA HOLDINGS INC	87819P102	TEA	18.78	103,055	2,527,037.30	1,935,372.90
TENNECO INC.	880349105	TEN	29.78	77,135	2,015,707.98	2,297,080.20
THE FRESH MARKET, INC	35804H106	TFM	39.90	44,730	1,602,132.46	1,784,726.96
TITAN INT'L INC.	88830M102	TWI	19.46	144,910	3,055,989.15	2,819,948.60
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	65.12	63,734	2,417,148.00	4,150,357.93
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	133,168	133,168.32	133,168.28
VOLCANO CORP	928645100	VOLC	23.79	39,667	840,880.16	943,677.91
WABASH NATIONAL CORP	929566107	WNC	7.84	161,685	1,664,518.31	1,267,610.40
<b>COMMON STOCK TOTAL</b>				3,932,225	96,854,377.64	111,410,842.97
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
FINANCIAL ENGINES INC	317485100	FNGN	22.33	78,078	1,634,704.85	1,743,481.53
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				78,078	1,634,704.85	1,743,481.53
<b>NEXT CENTURY - 2000 GROWTH TOTAL</b>				4,010,303	98,489,082.49	113,154,324.50
<b>Small Cap TOTAL</b>				109,412,672	1,284,271,965.58	1,428,164,925.56
<b>DOMESTIC EQUITIES - External TOTAL</b>				129,161,654	1,868,846,658.10	2,060,345,653.14
<b>DOMESTIC EQUITIES TOTAL</b>				705,283,093.42	19,221,861,600.09	22,762,808,790.10



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: CALL</b>			<b>CALL OPTION</b>			
DMND JUN @ 35 CALL	DMND	DMND	6.36	-1,000	-306,994.76	-636,000.00
DMND JUN @ 40 CALL	DMND	DMND	3.90	-1,000	-306,994.04	-390,000.00
DMND JUN @ 45 CALL	DMND	DMND	3.00	-6,000	-3,257,157.11	-1,800,000.00
GT FEB @ 15 CALL	GT 120218C00015000	GT	0.62	-5,000	-240,045.19	-310,000.00
KLAC JAN @ 49 CALL	KLAC 120121C00049000	KLAC	1.40	-1,500	-167,997.08	-210,000.00
LO MAR @ 120 CALL	LO 120317C00120000	LO	2.50	-1,000	-246,995.77	-250,000.00
<b>CALL OPTION TOTAL</b>				-15,500	-4,526,183.95	-3,596,000.00
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
1 800 FLOWERS COM	68243Q106	FLWS	2.20	272,300	578,418.59	599,059.88
1ST SOURCE CORP	336901103	SRCE	25.33	39,100	622,607.98	990,402.98
3M COMPANY	88579Y101	MMM	81.73	936,250	56,088,242.96	76,519,712.45
8X8 INC	282914100	EGHT	3.17	226,500	928,590.21	718,005.00
A.T. CROSS CO.	227478104	ATX	11.28	3,500	40,521.70	39,480.00
AAON INC	000360206	AAON	20.49	42,800	608,325.17	876,971.95
AAR CORPORATION	000361105	AIR	19.17	112,000	2,513,030.92	2,147,039.85
AARON'S INC.	002535300	AAN	26.68	171,653	3,786,646.86	4,579,701.95
AASTROM BIOSCIENCES INC	00253U305	ASTM	1.82	137,500	363,211.80	250,250.00
ABBOTT LABORATORIES	002824100	ABT	56.23	2,070,650	75,047,066.54	116,432,649.46
ABERCROMBIE & FITCH CO	002896207	ANF	48.84	36,200	2,159,907.83	1,768,007.97
ABIOMED INC	003654100	ABMD	18.47	121,400	1,790,510.06	2,242,257.92
ABM INDUSTRIES INC.	000957100	ABM	20.62	28,100	695,233.50	579,421.95
ABOVENET INC	00374N107	ABVT	65.01	64,984	3,554,777.30	4,224,609.80
ACACIA	003881307	ACTG	36.51	141,687	4,274,442.57	5,172,992.33
ACCELRYX INC	00430U103	ACCL	6.72	318,300	2,091,665.12	2,138,975.97
ACCENTURE PLC	G1151C101	ACN	53.23	1,650,400	70,324,036.84	87,850,791.92
ACCO BRANDS CORP	00081T108	ABD	9.65	62,500	376,334.33	603,124.95
ACCURAY INC	004397105	ARAY	4.23	202,940	1,855,856.27	858,436.16
ACCURIDE CORP	00439T206	ACW	7.12	286,725	3,333,521.98	2,041,482.00
ACE LTD	H0023R105	ACE	70.12	813,800	43,945,734.81	57,063,655.90
ACI WORLDWIDE INC	004498101	ACIW	28.64	126,678	3,030,840.56	3,628,057.73
ACORDA THERAPEUTICS INC	00484M106	ACOR	23.84	56,700	1,250,702.01	1,351,728.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	12.32	11,300	137,428.09	139,216.00
ACTUANT CORP CL A	00508X203	ATU	22.69	12,000	236,057.53	272,279.98
ACTUATE CORPORATION	00508B102	BIRT	5.86	235,400	1,480,190.64	1,379,444.00
ACUITY BRANDS INC	00508Y102	AYI	53.00	434,300	17,003,957.48	23,017,899.99

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
ACXIOM CORP.	005125109	ACXM	12.21	163,200	2,059,363.03	1,992,672.00
ADOBE SYSTEMS INC.	00724F101	ADBE	28.27	2,338,300	67,603,500.09	66,103,740.98
ADTRAN INC.	00738A106	ADTN	30.16	17,600	528,052.29	530,815.99
ADVANCE AMERICA CASH	00739W107	AEA	8.95	112,600	746,242.87	1,007,769.97
ADVANCE AUTO PARTS INC	00751Y106	AAP	69.63	181,700	9,880,090.53	12,651,770.98
ADVANCED ANALOGIC	00752J108	AATI	5.78	37,300	166,498.48	215,594.00
ADVENT SOFTWARE INC	007974108	ADVS	24.36	48,300	946,579.71	1,176,588.00
ADVISORY BOARD CO/THE	00762W107	ABCO	74.21	20,100	858,366.47	1,491,620.97
AECOM TECHNOLOGY CORP	00766T100	ACM	20.57	1,325,000	36,207,311.51	27,255,249.89
AEP INDS INC	001031103	AEPI	28.15	5,200	149,729.36	146,380.00
AEROPOSTALE INC	007865108	ARO	15.25	175,300	2,719,129.55	2,673,325.00
AEROVIRONMENT INC	008073108	AVAV	31.47	37,010	955,954.24	1,164,704.62
AES CORP	00130H105	AES	11.84	2,838,800	35,432,227.89	33,611,391.94
AETNA INC.	00817Y108	AET	42.19	1,056,900	27,415,722.52	44,590,610.90
AFFILIATED MANAGERS GROUP	008252108	AMG	95.95	68,714	4,387,850.31	6,593,108.20
AFFYMETRIX INC	00826T108	AFFX	4.09	223,200	1,108,125.69	912,888.00
AFLAC INC	001055102	AFL	43.26	674,900	23,884,836.21	29,196,173.99
AG MORTGAGE INVESTMENT	001228105	MITT	20.13	4,000	74,800.00	80,520.00
AGILENT TECHNOLOGIES INC	00846U101	A	34.93	184,000	6,167,316.44	6,427,119.90
AGILYSYS INC	00847J105	AGYS	7.95	99,200	948,319.68	788,639.92
AGL RESOURCES INC	001204106	GAS	42.26	688,647	25,994,897.73	29,102,222.06
AGRIUM INC	008916108	AGU	67.11	405,000	31,385,896.20	27,179,550.00
AH BELO CORP-A	001282102	AHC	4.75	107,600	790,424.85	511,099.96
AIR LEASE CORP	00912X302	AL	23.71	5,000	116,195.00	118,550.00
AIR PROD. & CHEM.	009158106	APD	85.19	396,050	35,850,457.96	33,739,499.46
AIR TRANSPORT SERVICES	00922R105	ATSG	4.72	153,700	1,143,937.58	725,463.89
AIRCASTLE LTD	G0129K104	AYR	12.72	95,300	1,063,255.86	1,212,215.92
AIRGAS INC	009363102	ARG	78.08	7,800	558,978.82	609,024.00
AIRMEDIA GROUP INC-ADR	009411109	AMCN	3.63	1,828,517	13,514,491.36	6,637,516.71
AKORN INC	009728106	AKRX	11.12	287,657	1,656,787.82	3,198,745.82
ALAMO GROUP INC	011311107	ALG	26.93	10,000	167,364.58	269,299.99
ALASKA AIRGROUP INC	011659109	ALK	75.09	32,900	954,856.39	2,470,461.00
ALBANY MOLECULAR RESEARCH	012423109	AMRI	2.93	223,400	1,662,389.62	654,561.96
ALBEMARLE CORP	012653101	ALB	51.51	155,000	7,228,246.00	7,984,050.00
ALCOA INC.	013817101	AA	8.65	3,498,850	58,582,192.18	30,265,052.45
ALERE INC	01449J105	ALR	23.09	15,300	529,893.68	353,276.98

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
ALEXANDER & BALDWIN INC	014482103	ALEX	40.82	6,100	210,253.30	249,002.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	71.50	558,818	12,568,081.37	39,955,486.95
ALIGN TECHNOLOGY INC	016255101	ALGN	23.73	123,000	1,953,420.90	2,918,174.98
ALKERMES PLC	G01767105	ALKS	17.36	16,500	271,472.86	286,439.98
ALLEGHANY CORP DEL	017175100	Y	285.29	2,600	778,242.01	741,754.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	47.80	2,600	127,194.93	124,280.00
ALLEGIANTRAVEL CO	01748X102	ALGT	53.34	8,300	427,582.25	442,722.00
ALLERGAN INC.	018490102	AGN	87.74	831,600	50,894,744.16	72,964,583.95
ALLETE, INC.	018522300	ALE	41.98	3,200	122,291.46	134,336.00
ALLIANCE DATA SYSTEM	018581108	ADS	103.84	63,600	5,958,694.98	6,604,224.00
ALLIANCE FINANCIAL CORP/NY	019205103	ALNC	30.88	13,800	421,397.55	426,144.00
ALLIANCE HEALTHCARE SERVICES	018606202	AIQ	1.26	15,600	19,166.32	19,656.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.13	99,000	591,254.60	12,870.00
ALLIANT ENERGY CORPORATION	018802108	LNT	44.11	794,400	28,306,771.48	35,040,983.96
ALLIANT TECHSYSTEMS INC.	018804104	ATK	57.16	1,000	54,843.00	57,160.00
ALLIED WORLD ASSURANCE HOLD	H01531104	AWH	62.93	232,855	13,899,180.63	14,653,565.03
ALLSTATE CORP	020002101	ALL	27.41	625,050	21,430,924.72	17,132,620.46
ALMOST FAMILY INC	020409108	AFAM	16.58	36,600	1,009,005.90	606,827.95
ALON USA ENERGY INC	020520102	ALJ	8.71	93,600	777,872.94	815,256.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	20.43	900,000	30,421,659.00	18,386,999.98
ALTERA CORP	021441100	ALTR	37.10	508,100	17,092,302.41	18,850,509.93
ALTERRA CAPITAL HOLDINGS LTD	G0229R108	ALTE	23.63	256,100	5,672,496.90	6,051,642.98
ALTISOURCE PORTFOLIO	L0175J104	ASPS	50.18	45,900	1,497,591.99	2,303,262.00
ALTRIA GROUP INC	02209S103	MO	29.65	2,678,350	33,333,772.55	79,413,077.47
AMAG PHARMACEUTICALS INC	00163U106	AMAG	18.91	43,000	681,093.85	813,130.00
AMAZON.COM INC	023135106	AMZN	173.10	457,150	46,750,144.95	79,132,664.97
AMC NETWORKS INC	00164V103	AMCX	37.58	28,528	1,103,741.21	1,072,082.19
AMDOCS LIMITED	G02602103	DOX	28.53	19,100	541,437.93	544,923.00
AMEDISYS INC	023436108	AMED	10.91	87,600	2,263,967.70	955,715.96
AMERCO	023586100	UHAL	88.40	7,500	660,091.97	662,999.95
AMEREN CORP.	023608102	AEE	33.13	13,900	394,035.10	460,506.96
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	9.89	30,600	387,889.25	302,633.93
AMERICAN CAPITAL AGENCY	02503X105	AGNC	28.08	40,000	1,154,651.94	1,123,199.96
AMERICAN CAPITAL LTD	02503Y103	ACAS	6.73	79,500	609,092.41	535,034.95
AMERICAN CAPITAL MORTGAGE	02504A104	MTGE	18.82	5,100	85,154.70	95,982.00
AMERICAN DENTAL PARTNERS INC	025353103	ADPI	18.83	31,200	586,179.36	587,496.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	15.29	1,275,000	17,637,400.28	19,494,749.94
AMERICAN ELECTRIC POWER	025537101	AEP	41.31	437,650	12,513,332.57	18,079,321.50
AMERICAN EQUITY INVESTMENT	025676206	AEL	10.40	273,375	3,253,057.34	2,843,099.94
AMERICAN EXPRESS CO.	025816109	AXP	47.17	966,250	31,655,041.24	45,578,012.48
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	36.89	322,100	8,922,992.14	11,882,268.93
AMERICAN GREETING CL A	026375105	AM	12.51	68,300	1,434,876.16	854,433.00
AMERICAN INTL GROUP	026874784	AIG	23.20	401,450	11,512,140.78	9,313,640.00
AMERICAN PUBLIC EDUCATION	02913V103	APEI	43.28	28,900	963,101.71	1,250,792.00
AMERICAN REPROGRAPHICS CO	029263100	ARC	4.59	228,669	2,355,864.40	1,049,590.67
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI	21.75	26,200	552,109.26	569,850.00
AMERICAN STATES WATER CO.	029899101	AWR	34.90	11,500	396,320.37	401,350.00
AMERICAN TOWER CORP	03027X100	AMT	60.01	765,150	28,886,155.16	45,916,651.46
AMERICAN VANGUARD CORP	030371108	AVD	13.34	67,700	527,886.74	903,117.91
AMERICAN WATER WORKS CO INC	030420103	AWK	31.86	852,300	24,747,653.36	27,154,277.98
AMERIGON INC	03070L300	ARGN	14.26	22,100	215,460.16	315,145.98
AMERIGROUP CORPORATION	03073T102	AGP	59.08	103,850	4,082,589.55	6,135,457.96
AMERIPRISE FINANCIAL INC	03076C106	AMP	49.64	20,600	994,112.54	1,022,583.94
AMERISAFE INC	03071H100	AMSF	23.25	42,400	819,509.60	985,799.99
AMERISOURCEBERGEN CORP	03073E105	ABC	37.19	265,700	8,660,484.83	9,881,382.89
AMERISTAR CASINOS IN	03070Q101	ASCA	17.29	128,300	2,303,102.89	2,218,307.00
AMETEK INC.	031100100	AME	42.10	729,500	30,148,352.13	30,711,949.97
AMGEN INC	031162100	AMGN	64.21	997,862	39,679,913.06	64,072,718.94
AMKOR TECHNOLOGY INC	031652100	AMKR	4.36	117,500	753,638.24	512,300.00
AMPCO-PITTSBURGH CORP	032037103	AP	19.34	41,500	1,077,297.49	802,609.97
AMSURG CORP	03232P405	AMSG	26.04	46,900	1,021,635.38	1,221,275.97
AMTRUST FINANCIAL SERVICES	032359309	AFSI	23.75	42,300	560,708.51	1,004,624.98
ANACOR PHARMACEUTICALS INC	032420101	ANAC	6.20	6,900	33,948.00	42,780.00
ANADARKO PETROLEUM CORP	032511107	APC	76.33	465,500	13,304,135.69	35,531,614.97
ANALOG DEVICES	032654105	ADI	35.78	75,800	2,914,110.35	2,712,123.94
ANCESTRY.COM INC	032803108	ACOM	22.96	49,400	1,213,748.34	1,134,223.93
ANGIE'S LIST INC	034754101	ANGI	16.10	6,600	103,501.20	106,260.00
ANGIODYNAMICS INC	03475V101	ANGO	14.81	12,500	171,127.92	185,125.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	59.64	146,723	7,165,532.91	8,750,559.72
ANN INC.	035623107	ANN	24.78	92,695	1,865,357.36	2,296,982.07
ANNALY CAPITAL MGT. INC.	035710409	NLY	15.96	525,800	9,883,790.99	8,391,767.91
ANSYS INC	03662Q105	ANSS	57.28	822,505	35,253,048.47	47,113,086.36

Group: DOMESTIC EQUITIES

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ANWORTH MORTGAGE ASS	037347101	ANH	6.28	80,400	531,192.02	504,911.98
AON CORP	037389103	AON	46.80	77,400	3,691,025.01	3,622,320.00
APACHE CORP.	037411105	APA	90.58	638,270	45,604,471.18	57,814,496.47
APCO OIL AND GAS INTL	G0471F109	APAGF	81.72	9,700	255,603.70	792,684.00
APOLLO GROUP INC	037604105	APOL	53.87	261,700	14,952,233.84	14,097,778.98
APOLLO INVESTMENT CORP	03761U106	AINV	6.44	129,000	1,190,347.63	830,760.00
APOLLO RESIDENTIAL MORTGAGE	03763V102	AMTG	15.26	6,400	104,940.80	97,664.00
APPLE INC.	037833100	AAPL	405.00	1,829,100	207,114,642.91	740,785,499.83
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	35.17	84,400	2,871,039.52	2,968,348.00
APPLIED MATERIALS INC.	038222105	AMAT	10.71	1,197,450	23,723,602.04	12,824,689.50
APTAR GROUP INC.	038336103	ATR	52.17	45,118	1,586,955.64	2,353,806.03
AQUA AMERICA INC	03836W103	WTR	22.05	13,300	268,916.34	293,264.96
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	37.23	248,800	6,425,784.83	9,262,823.92
ARCH COAL INC.	039380100	ACI	14.51	400,000	8,656,395.93	5,803,999.96
ARCHER DANIELS MIDLAND CO	039483102	ADM	28.60	613,850	23,811,336.35	17,556,110.00
ARCTIC CAT INC.	039670104	ACAT	22.55	67,758	962,331.78	1,527,942.89
ARDEN GROUP INC	039762109	ARDNA	90.01	3,100	296,515.42	279,031.00
ARES CAPITAL CORP	04010L103	ARCC	15.45	371,000	5,487,177.10	5,731,949.94
ARGAN INC	04010E109	AGX	15.21	4,300	66,570.64	65,403.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	28.96	68,775	2,857,568.87	1,991,724.00
ARIAD PHARMACEUTICAL	04033A100	ARIA	12.25	22,500	102,167.59	275,624.95
ARIBA INC	04033V203	ARBA	28.08	68,521	2,117,953.05	1,924,069.68
ARKANSAS BEST CORP	040790107	ABFS	19.27	58,875	1,364,680.45	1,134,521.25
ARLINGTON ASSET INVESTMENT	041356205	AI	21.33	28,600	655,313.17	610,037.97
ARM HOLDINGS PLC - ADR	042068106	ARMH	27.67	300,000	7,966,367.50	8,301,000.00
ARMOUR RESIDENTIAL REIT INC	042315101	ARR	7.05	59,200	429,398.98	417,360.00
ARQULE INC	04269E107	ARQL	5.64	9,300	58,042.89	52,452.00
ARRAY BIOPHARMA INC	04269X105	ARRY	2.16	36,200	122,054.10	78,191.99
ARRIS GROUP INC.	04269Q100	ARRS	10.82	220,799	2,031,906.75	2,389,045.11
ARROW ELECTRONICS	042735100	ARW	37.41	29,800	1,137,938.48	1,114,817.97
ARTHROCARE CORP	043136100	ARTC	31.68	40,800	1,216,401.72	1,292,543.95
ARUBA NETWORKS INC	043176106	ARUN	18.52	21,500	201,689.43	398,179.98
ASBURY AUTOMOTIVE GROUP	043436104	ABG	21.56	53,300	942,143.54	1,149,147.94
ASCENA RETAIL GROUP INC	04351G101	ASNA	29.72	173,224	3,605,955.44	5,148,217.24
ASHLAND INC	044209104	ASH	57.16	3,700	202,872.86	211,492.00
ASPEN TECHNOLOGY INC	045327103	AZPN	17.35	333,448	5,194,013.33	5,785,322.77

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ASSOCIATED BANC-CORP.	045487105	ASBC	11.17	62,100	666,129.50	693,657.00
ASSURED GUARANTY LTD	G0585R106	AGO	13.14	57,900	741,004.20	760,806.00
ASTEC INDUSTRIES INC	046224101	ASTE	32.21	69,400	2,362,026.93	2,235,374.00
ASTEX PHARMACEUTICALS	04624B103	ASTX	1.89	35,800	71,123.66	67,662.00
ASTRONICS CORP	046433108	ATRO	35.81	17,907	514,772.12	641,249.67
AT&T INC	00206R102	T	30.24	9,553,282	282,239,883.84	288,891,247.51
ATHENAHEALTH INC	04685W103	ATHN	49.12	50,954	2,593,755.78	2,502,860.46
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	38.43	48,600	1,234,565.58	1,867,698.00
ATMEL CORP	049513104	ATML	8.10	115,400	1,256,136.37	934,739.96
ATMI INC	00207R101	ATMI	20.03	15,300	292,557.33	306,459.00
ATMOS ENERGY CORP.	049560105	ATO	33.35	4,000	132,893.23	133,399.99
ATRION CORP	049904105	ATRI	240.23	2,400	279,003.05	576,552.00
ATWOOD OCEANICS	050095108	ATW	39.79	328,925	12,710,243.68	13,087,925.71
AUTOLIV, INC	052800109	ALV	53.49	12,900	581,953.80	690,021.00
AUTOMATIC DATA PROC.	053015103	ADP	54.01	519,600	17,996,207.54	28,063,596.00
AUTONATION INC	05329W102	AN	36.87	11,900	405,331.72	438,752.98
AUTOZONE INC	053332102	AZO	324.97	37,600	9,943,458.79	12,218,871.96
AVAGO TECHNOLOGIES LTD	Y0486S104	AVGO	28.86	53,300	1,571,506.88	1,538,237.97
AVEO PHARMACEUTICALS INC	053588109	AVEO	17.20	33,700	580,152.81	579,639.97
AVERY DENNISON	053611109	AVY	28.68	107,400	3,661,587.44	3,080,232.00
AVI BIOPHARMA INC	002346104	AVII	0.75	86,000	153,935.56	64,069.94
AVIAT NETWORKS INC	05366Y102	AVNW	1.83	86,000	486,114.61	157,379.96
AVIS BUDGET GROUP, INC	053774105	CAR	10.72	130,700	1,461,559.80	1,401,103.98
AVISTA CORP	05379B107	AVA	25.75	72,625	1,580,224.20	1,870,093.75
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.52	364,100	697,251.50	189,332.00
AVNET INC.	053807103	AVT	31.09	1,440,000	38,481,129.85	44,769,599.97
AVON PRODUCTS	054303102	AVP	17.47	63,400	1,147,966.77	1,107,598.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	31.96	988,000	32,933,062.40	31,576,480.00
B&G FOODS INC	05508R106	BGS	24.07	600	13,546.50	14,442.00
BAIDU COM INC NPV ADR	056752108	BIDU	116.47	130,000	3,125,253.26	15,141,100.00
BAKER (MICHAEL) CORP	057149106	BKR	19.61	15,400	529,073.13	301,993.95
BAKER HUGHES CORP	057224107	BHI	48.64	1,001,200	47,501,052.06	48,698,367.93
BALCHEM CORP	057665200	BCPC	40.54	2,700	109,736.85	109,458.00
BALL CORPORATION	058498106	BLL	35.71	49,300	1,649,790.61	1,760,502.96
BANCFIRST CORP	05945F103	BANF	37.54	5,600	224,656.38	210,224.00
BANCO LATINOAMERICANO EXP-E	P16994132	BLX	16.05	62,200	804,912.04	998,309.96

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
BANCORPSOUTH INC	059692103	BXS	11.02	121,700	1,407,277.42	1,341,133.98
BANK OF AMERICA CORP.	060505104	BAC	5.56	10,204,700	258,211,194.66	56,738,131.98
BANK OF MARIN BANCORP	063425102	BMRC	37.59	100	3,075.09	3,758.97
BANK OF THE OZARKS INC	063904106	OZRK	29.63	135,050	2,030,085.32	4,001,531.50
BANKUNITED INC	06652K103	BKU	21.99	29,400	637,147.66	646,506.00
BANNER CORP	06652V208	BANR	17.15	61,728	912,029.24	1,058,635.11
BARD C. R. INC.	067383109	BCR	85.50	30,300	2,795,932.96	2,590,650.00
BARNES & NOBLE INC.	067774109	BKS	14.48	63,600	952,942.18	920,927.98
BARNES GROUP INC.	067806109	B	24.11	93,625	1,498,210.42	2,257,298.73
BARRETT BUSINESS SERVICE	068463108	BBSI	19.96	17,700	324,839.12	353,292.00
BASIC ENERGY SERVICES INC	06985P100	BAS	19.70	3,000	50,872.50	59,100.00
BAXTER INTL	071813109	BAX	49.48	938,400	35,008,263.47	46,432,031.93
BB&T CORPORATION	054937107	BBT	25.17	1,150,900	34,154,893.59	28,968,153.00
BBCN BANCORP INC	073295107	BBCN	9.45	217,868	1,689,416.21	2,058,852.52
BE AEROSPACE INC.	073302101	BEAV	38.71	435,825	14,952,495.19	16,870,785.71
BEACON ROOFING SUPPLY INC	073685109	BECN	20.23	139,900	2,466,351.75	2,830,176.99
BEAM INC	073730103	BEAM	51.23	2,000	89,894.32	102,459.98
BEBE STORES INC	075571109	BEBE	8.33	240,179	1,594,703.74	2,000,691.02
BECTON DICKINSON & COMPANY	075887109	BDX	74.72	211,350	7,949,610.15	15,792,071.98
BED BATH & BEYOND INC	075896100	BBBY	57.97	7,700	472,297.70	446,369.00
BELDEN INC	077454106	BDC	33.28	9,500	297,243.23	316,159.97
BERKLEY (WR) CORP	084423102	WRB	34.39	40,100	1,210,220.78	1,379,039.00
BERKSHIRE HATHAWAY INC.	084670702	BRK.B	76.30	1,760,950	143,431,332.60	134,360,484.96
BERRY PETROLEUM CO	085789105	BRY	42.02	25,300	903,706.53	1,063,105.97
BEST BUY COMPANY INC	086516101	BBY	23.37	616,200	18,738,635.42	14,400,593.99
BG MEDICINE INC	08861T107	BGMD	4.72	4,800	36,431.00	22,656.00
BGC PARTNERS INC	05541T101	BGCP	5.94	89,800	420,979.36	533,411.96
BIG LOTS, INC.	089302103	BIG	37.76	10,600	408,427.79	400,256.00
BILL BARRETT CORP	06846N104	BBG	34.07	50,700	1,857,792.97	1,727,348.98
BIO RAD LABS INC	090572207	BIO	96.04	105,666	10,126,291.49	10,148,162.57
BIOGEN IDEC INC	09062X103	BIIB	110.05	252,850	13,139,525.04	27,826,142.45
BIOMARIN PHARMACEUTICAL	09061G101	BMRN	34.38	256,834	6,014,417.04	8,829,952.81
BIOSCRIP INC	09069N108	BIOS	5.46	154,200	927,462.52	841,932.00
BJ'S RESTAURANTS INC	09180C106	BJRI	45.32	138,641	2,278,517.42	6,283,210.00
BLACK BOX CORPORATION	091826107	BBOX	28.04	36,500	1,045,179.82	1,023,459.96
BLACK HILLS CORP	092113109	BKH	33.58	49,650	1,740,911.96	1,667,247.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BLACKBAUD INC	09227Q100	BLKB	27.70	52,800	976,482.00	1,462,559.98
BLACKROCK INC	09247X101	BLK	178.24	77,750	15,001,724.81	13,858,159.98
BLACKROCK KELSO CAPITAL	092533108	BKCC	8.16	46,400	364,410.52	378,624.00
BLUE COAT SYSTEMS INC	09534T508	BCSI	25.45	38,800	849,468.91	987,459.96
BLYTH INC.	09643P207	BTH	56.80	15,900	589,662.48	903,119.93
BMC SOFTWARE	055921100	BMC	32.78	134,000	5,940,407.38	4,392,519.94
BODY CENTRAL CORP	09689U102	BODY	24.96	10,600	189,017.08	264,576.00
BOEING CO	097023105	BA	73.35	985,300	48,781,341.84	72,271,754.97
BOFI HOLDING INC	05566U108	BOFI	16.25	41,900	626,491.88	680,874.98
BOINGO WIRELESS INC	09739C102	WIFI	8.60	3,600	30,491.72	30,960.00
BON-TON STORES	09776J101	BONT	3.37	74,600	760,680.27	251,401.97
BOOZ ALLEN HAMILTON HOLDING	099502106	BAH	17.25	1,100,000	19,094,269.87	18,975,000.00
BORG WARNER INC.	099724106	BWA	63.74	330,600	23,163,187.70	21,072,443.96
BOSTON BEER INC	100557107	SAM	108.56	12,161	564,217.89	1,320,198.14
BOSTON SCIENTIFIC CORP.	101137107	BSX	5.34	32,300	226,891.79	172,481.98
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	23.17	54,331	1,192,148.69	1,258,849.27
BOYD GAMING CORP	103304101	BYD	7.46	106,200	876,367.71	792,252.00
BRADY CORPORATION	104674106	BRC	31.57	31,200	936,052.01	984,983.98
BRF BRAZIL FOODS SA	10552T107	BRFS	19.55	365,000	4,868,912.63	7,135,750.00
BRIDGEPOINT EDUCATION INC	10807M105	BPI	23.00	44,100	828,470.98	1,014,299.98
BRIGGS & STRATTON	109043109	BGG	15.49	77,000	1,380,882.86	1,192,729.98
BRIGHTPOINT INC.	109473405	CELL	10.76	114,000	911,341.29	1,226,639.96
BRINKER INTERNATIONAL INC	109641100	EAT	26.76	5,100	124,371.59	136,476.00
BRINKS COMPANY	109696104	BCO	26.88	490,969	12,219,038.30	13,197,246.72
BRISTOL-MYERS SQUIBB	110122108	BMJ	35.24	2,000,150	55,459,047.70	70,485,285.95
BRISTOW GRP	110394103	BRS	47.39	133,201	5,017,850.05	6,312,395.35
BROADCOM CORP	111320107	BRCM	29.36	1,086,900	35,205,197.95	31,911,383.99
BROADRIDGE FINANCIAL	11133T103	BR	22.55	77,700	1,599,389.17	1,752,134.98
BROADSOFT INC	11133B409	BSFT	30.20	273,597	9,228,420.31	8,262,629.38
BROCADE COMMUNICATIONS	111621306	BRCD	5.19	3,590,700	16,710,764.61	18,635,732.95
BROOKS AUTOMATION INC	114340102	BRKS	10.27	97,700	800,980.11	1,003,379.00
BROWN & BROWN INC	115236101	BRO	22.63	71,227	1,557,380.38	1,611,866.98
BROWN SHOE COMPANY INC	115736100	BWS	8.90	106,100	1,211,018.57	944,289.96
BROWN-FORMAN -CL B	115637209	BF.B	80.51	17,000	1,074,279.84	1,368,669.95
BRUNSWICK CORP	117043109	BC	18.06	88,900	1,484,342.19	1,605,533.98
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	33.44	92,484	2,399,319.04	3,092,664.93

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
BUCKLE INC	118440106	BKE	40.87	30,400	1,282,332.34	1,242,447.97
BUFFALO WILD WINGS INC	119848109	BWLD	67.51	500	31,891.45	33,755.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	8.46	168,400	1,324,635.57	1,424,663.93
BUNGE LIMITED	G16962105	BG	57.20	375,600	28,888,466.47	21,484,319.97
C A INC.	12673P105	CA	20.22	1,265,100	29,864,452.72	25,573,996.40
C&J ENERGY SERVICES INC	12467B304	CJES	20.93	132,507	3,090,021.88	2,773,371.51
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	69.78	6,800	504,302.72	474,503.96
CABLEVISION SYSTEMS CORP	12686C109	CVC	14.22	775,000	14,459,036.88	11,020,499.91
CABOT CORP	127055101	CBT	32.14	170,900	4,294,198.16	5,492,725.93
CABOT MICROELECTRONICS	12709P103	CCMP	47.25	83,000	3,163,550.02	3,921,749.92
CABOT OIL & GAS CORP.	127097103	COG	75.90	31,500	2,240,645.26	2,390,850.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	55.92	29,400	1,638,976.99	1,644,047.97
CADENCE DESIGN SYS INC	127387108	CDNS	10.40	2,969,500	24,219,079.47	30,882,799.90
CAI INTERNATIONAL INC	12477X106	CAP	15.46	54,500	893,878.64	842,569.98
CAL DIVE INTERNATIONAL INC	12802T101	DVR	2.25	93,700	738,416.44	210,824.96
CALAMP CORP.	128126109	CAMP	4.25	161,100	489,706.57	684,675.00
CALGON CARBON CORP.	129603106	CCC	15.71	22,900	335,424.59	359,759.00
CALIFORNIA FIRST NTN	130222102	CFNB	16.08	5,400	69,763.85	86,831.97
CALLAWAY GOLF COMPANY	131193104	ELY	5.53	137,400	1,145,653.99	759,821.97
CALLON PETROLEUM CORP	13123X102	CPE	4.97	14,200	112,247.21	70,574.00
CALPINE CORP	131347304	CPN	16.33	21,200	282,844.04	346,195.97
CAMAC ENERGY INC	131745101	CAK	1.01	40,100	155,062.37	40,501.00
CAMBREX CORP.	132011107	CBM	7.18	283,959	2,610,627.44	2,038,825.60
CAMDEN NATL CORP	133034108	CAC	32.60	20,800	634,317.08	678,079.96
CAMERON INTL CORP.	13342B105	CAM	49.19	155,250	5,893,333.31	7,636,747.49
CANTEL MEDICAL CORP	138098108	CMN	27.93	200	5,238.10	5,586.00
CAPE BANCORP INC	139209100	CBNJ	7.85	5,500	43,660.53	43,175.00
CAPITAL BANK CORP/NC	139793103	CBKN	2.01	8,800	30,397.00	17,688.00
CAPITAL CITY BK GROUP	139674105	CCBG	9.55	40,600	628,502.72	387,729.96
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	42.29	1,196,000	58,013,682.93	50,578,839.93
CAPITAL SENIOR LIVING CORP	140475104	CSU	7.94	96,700	696,343.48	767,797.99
CAPITAL SOUTHWEST CORP	140501107	CSWC	81.55	1,800	163,385.18	146,789.95
CAPITALSOURCE INC	14055X102	CSE	6.70	46,800	205,764.14	313,559.98
CAPITOL FEDERAL FINANCIAL INC	14057J101	CFFN	11.54	170,993	2,023,035.37	1,973,259.22
CARBO CERAMICS, INC.	140781105	CRR	123.33	3,400	426,494.75	419,321.99
CARBONITE INC	141337105	CARB	11.10	4,600	55,370.20	51,060.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CARDINAL FINANCIAL CORP	14149F109	CFNL	10.74	137,644	1,302,374.34	1,478,296.52
CARDINAL HEALTH INC.	14149Y108	CAH	40.61	366,400	12,917,947.10	14,879,503.97
CARDIONET INC	14159L103	BEAT	2.37	157,200	911,467.05	372,563.93
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	9.85	33,900	156,750.90	333,915.00
CARDTRONICS INC	14161H108	CATM	27.06	271,470	5,025,323.58	7,345,977.79
CAREER EDUCATION CORP	141665109	CECO	7.97	566,600	10,521,806.96	4,515,801.97
CAREFUSION CORP	14170T101	CFN	25.41	59,400	1,529,715.84	1,509,353.97
CARIBOU COFFEE CO	142042209	CBOU	13.95	72,800	1,083,402.63	1,015,560.00
CARLISLE COS INC	142339100	CSL	44.30	20,400	867,122.18	903,720.00
CARNIVAL CORP	143658300	CCL	32.64	387,400	19,110,442.00	12,644,736.00
CARPENTER TECHNOLOGY	144285103	CRS	51.48	73,900	3,418,610.46	3,804,371.85
CARRIZO OIL & GAS INC	144577103	CRZO	26.35	62,900	2,063,791.53	1,657,414.83
CARROLS RESTAURANT GROUP	14574X104	TAST	11.57	50,400	486,600.94	583,127.97
CARTERS INC	146229109	CRI	39.81	14,200	401,979.74	565,301.99
CASCADE BANCORP	147154207	CACB	4.38	3,800	33,289.52	16,644.00
CASELLA WASTE SYS IN	147448104	CWST	6.40	106,700	536,382.05	682,879.92
CASEY'S GENERAL STORES INC.	147528103	CASY	51.51	129,539	5,840,004.28	6,672,553.86
CASH AMERICAN INT'L. INC.	14754D100	CSH	46.63	60,331	3,120,178.55	2,813,234.40
CASS INFORMATION SYSTEMS	14808P109	CASS	36.39	25,800	843,790.38	938,862.00
CASUAL MALE RETAIL GROUP INC	148711302	CMRG	3.42	175,500	754,787.35	600,209.91
CATALYST HEALTH SOLUTIONS	14888B103	CHSI	52.00	401,474	19,234,559.03	20,876,647.89
CATERPILLAR INC.	149123101	CAT	90.60	853,500	43,197,928.47	77,327,099.86
CATHAY GENERAL BANCORP	149150104	CATY	14.93	4,500	66,782.65	67,185.00
CATO CORP CL A	149205106	CATO	24.20	142,775	3,032,596.29	3,455,154.96
CAVIUM INC	14964U108	CAVM	28.43	7,200	264,607.35	204,695.98
CBeyond INC	149847105	CBEY	8.01	109,800	1,310,769.83	879,497.99
CBOE HOLDINGS INC	12503M108	CBOE	25.86	433,700	11,073,528.69	11,215,482.00
CBRE GROUP INC	12504L109	CBG	15.22	1,276,500	28,962,114.30	19,428,329.95
CBS CORP. CL. B	124857202	CBS	27.14	709,150	18,785,797.44	19,246,331.00
CDI CORP.	125071100	CDI	13.81	60,600	1,086,592.82	836,885.92
CEC ENTERTAINMENT, INC.	125137109	CEC	34.45	36,562	1,090,402.28	1,259,560.90
CECO ENVIRONMENTAL CORP	125141101	CECE	5.65	1,025,000	9,569,855.93	5,791,250.00
CELANESE CORP-SERIES A	150870103	CE	44.27	48,800	1,462,302.57	2,160,375.97
CELGENE CORP	151020104	CELG	67.60	420,400	14,412,408.57	28,419,039.99
CENTENE CORP	15135B101	CNC	39.59	205,677	4,181,864.81	8,142,752.31
CENTERPOINT ENERGY INC	15189T107	CNP	20.09	47,600	772,145.01	956,283.97

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CENTRAL PACIFIC FINANCIAL	154760409	CPF	12.92	9,800	131,393.86	126,616.00
CENTURY BANCORP INC	156432106	CNBKA	28.24	7,100	157,587.52	200,503.98
CENTURYLINK INC	156700106	CTL	37.20	1,098,109	38,285,268.72	40,849,654.61
CEPHEID	15670R107	CPHD	34.41	217,435	6,170,016.78	7,481,938.23
CERADYNE INC	156710105	CRDN	26.78	51,900	1,200,974.30	1,389,881.98
CERNER CORP.	156782104	CERN	61.25	472,000	28,813,385.16	28,910,000.00
CERUS CORP	157085101	CERS	2.80	124,300	359,535.91	348,040.00
CEVA INC	157210105	CEVA	30.26	79,300	2,201,803.04	2,399,617.94
CF INDUSTRIES HOLDINGS INC	125269100	CF	144.98	81,300	12,014,719.53	11,786,874.00
CH ENERGY GROUP INC	12541M102	CHG	58.38	3,400	188,453.50	198,492.00
CHARLES & COLVARD LTD	159765106	CTHR	2.57	190,400	231,064.25	489,328.00
CHARLES RIVER LABORATORIES	159864107	CRL	27.33	84,000	2,550,505.30	2,295,719.97
CHARMING SHOPPES	161133103	CHRS	4.90	230,000	1,266,568.31	1,126,999.98
CHART INDUSTRIES INC	16115Q308	GTLS	54.07	102,198	4,445,289.58	5,525,845.86
CHARTER COMMUNICATION-A	16117M305	CHTR	56.94	22,500	1,155,538.33	1,281,150.00
CHASE CORP	16150R104	CCF	13.90	800	12,389.20	11,120.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	29.35	106,500	2,950,591.35	3,125,774.99
CHEFS' WAREHOUSE HOLDINGS	163086101	CHEF	17.86	110,649	1,682,665.93	1,976,191.14
CHEMED CORP	16359R103	CHE	51.21	70,425	2,842,780.15	3,606,464.22
CHEMTURA CORP	163893209	CHMT	11.34	208,000	2,959,727.22	2,358,720.00
CHESAPEAKE ENERGY CORP	165167107	CHK	22.29	618,200	36,501,727.87	13,779,677.97
CHESAPEAKE UTILITIES CORP	165303108	CPK	43.35	15,200	607,636.82	658,920.00
CHEVRON CORP.	166764100	CVX	106.40	2,726,229	117,388,500.21	290,070,765.57
CHICAGO BRIDGE & IRON	167250109	CBI	37.80	153,642	2,504,471.34	5,807,667.57
CHICO'S FAS INC	168615102	CHS	11.14	218,700	2,593,535.60	2,436,317.99
CHILDREN'S PLACE	168905107	PLCE	53.12	79,100	2,492,484.78	4,201,791.94
CHIMERA INVESTMENT CORP	16934Q109	CIM	2.51	149,500	547,263.29	375,244.98
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	337.74	33,900	9,438,149.55	11,449,385.96
CHIQUITA BRANDS	170032809	CQB	8.34	232,400	2,135,121.17	1,938,215.99
CHUBB CORP	171232101	CB	69.22	850,550	42,763,309.60	58,875,070.98
CHURCH & DWIGHT INC	171340102	CHD	45.76	1,154,300	39,786,708.21	52,820,767.81
CIBER INC.	17163B102	CBR	3.86	192,400	966,467.32	742,663.92
CIENA CORP.	171779309	CIEN	12.10	143,500	1,901,321.76	1,736,350.00
CIGNA CORP.	125509109	CI	42.00	858,900	34,940,502.46	36,073,799.97
CIMAREX ENERGY	171798101	XEC	61.90	55,400	3,760,158.89	3,429,259.92
CINCINNATI BELL INC	171871106	CBB	3.03	363,600	858,435.82	1,101,707.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CINCINNATI FINANCIAL CORP.	172062101	CINF	30.46	5,100	146,963.37	155,345.95
CINEMARK HOLDINGS INC	17243V102	CNK	18.49	224,791	4,386,817.58	4,156,385.51
CINTAS CORP	172908105	CTAS	34.81	400,000	11,153,125.38	13,923,999.94
CISCO SYSTEMS	17275R102	CSCO	18.08	8,102,000	156,645,504.14	146,484,159.96
CITIGROUP INC.	172967424	C	26.31	4,622,290	315,860,309.08	121,612,449.79
CITIZENS INC	174740100	CIA	9.69	15,300	136,432.94	148,257.00
CITRIX SYSTEMS INC	177376100	CTXS	60.72	759,000	44,589,754.95	46,086,479.90
CITY HLDG CO	177835105	CHCO	33.89	41,400	1,409,054.84	1,403,045.97
CITY NATIONAL CORP	178566105	CYN	44.18	79,400	2,919,621.43	3,507,892.00
CLARCOR INC.	179895107	CLC	49.99	103,988	4,381,154.77	5,198,360.11
CLAYTON WILLIAMS ENERGY INC	969490101	CWEI	75.88	12,500	925,210.96	948,499.96
CLEAN HARBORS INC	184496107	CLH	63.73	518,400	26,276,073.89	33,037,631.97
CLECO CORP.	12561W105	CNL	38.10	128,202	3,555,955.46	4,884,496.17
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	62.35	165,700	10,333,245.09	10,331,394.96
CLOROX COMPANY	189054109	CLX	66.56	58,500	3,780,634.11	3,893,760.00
CLOUD PEAK ENERGY INC	18911Q102	CLD	19.32	2,800	49,776.03	54,095.96
CLOVIS ONCOLOGY INC	189464100	CLVS	14.09	6,900	85,479.27	97,221.00
CME GROUP INC	12572Q105	CME	243.67	61,050	22,278,597.50	14,876,053.49
CMS ENERGY CORP	125896100	CMS	22.08	55,800	1,007,269.66	1,232,063.97
CNA FINANCIAL CORP	126117100	CNA	26.75	500	12,949.00	13,375.00
CNH GLOBAL N.V.	N20935206	CNH	35.99	11,800	338,296.65	424,681.97
CNO FINANCIAL GROUP INC	12621E103	CNO	6.31	327,200	2,120,858.94	2,064,631.95
COACH INC	189754104	COH	61.04	1,061,650	47,412,074.31	64,803,115.97
COCA COLA CO.	191216100	KO	69.97	3,088,650	155,200,211.06	216,112,840.45
COCA-COLA BOTTLING	191098102	COKE	58.55	3,300	216,116.70	193,215.00
COCA-COLA ENTERPRISES	19122T109	CCE	25.78	1,333,800	32,514,578.64	34,385,363.90
COEUR D'ALENE MINES CORP.	192108504	CDE	24.14	83,700	1,874,748.34	2,020,518.00
COGDELL SPENCER INC.	19238U107	CSA	4.25	28,300	174,122.17	120,274.97
COGNEX CORP.	192422103	CGNX	35.79	110,000	2,811,929.23	3,936,899.80
COGNIZANT TECH SOLUTIONS	192446102	CTSH	64.31	1,093,800	47,097,527.93	70,342,277.97
COHEN & STEERS INC	19247A100	CNS	28.90	37,500	851,638.67	1,083,749.97
COHERENT INC.	192479103	COHR	52.27	83,500	2,628,984.83	4,364,544.97
COINSTAR INC	19259P300	CSTR	45.64	6,400	305,265.56	292,095.99
COLEMAN CABLE INC	193459302	CCIX	8.70	34,700	238,134.38	301,889.99
COLFAX CORP	194014106	CFX	28.48	38,800	446,525.95	1,105,024.00
COLGATE PALMOLIVE	194162103	CL	92.39	1,069,750	67,176,164.79	98,834,202.48

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
COLUMBIA BANKING SYSTEM INC	197236102	COLB	19.27	236,227	4,362,600.03	4,552,094.29
COLUMBIA SPORTSWEAR CO	198516106	COLM	46.55	17,100	737,727.76	796,005.00
COMCAST CORP - CL A	20030N101	CMCSA	23.71	4,420,797	89,993,893.20	104,817,096.85
COMCAST CP CL A SPL	20030N200	CMCSK	23.56	675,000	15,986,430.00	15,903,000.00
COMERICA INC.	200340107	CMA	25.80	308,470	10,478,546.49	7,958,525.93
COMFORT SYS USA INC	199908104	FIX	10.72	85,400	1,003,437.70	915,487.97
COMMERCE BANCSHARES	200525103	CBSH	38.12	29,715	1,171,395.28	1,132,735.80
COMMERCIAL METALS CO.	201723103	CMC	13.83	106,700	1,354,128.28	1,475,661.00
COMMUNICATIONS SYSTEMS INC	203900105	JCS	14.06	7,600	130,722.53	106,856.00
COMMUNITY TR BANCORP	204149108	CTBI	29.42	33,500	862,064.18	985,569.95
COMMVAULT SYSTEMS INC	204166102	CVLT	42.72	78,200	2,318,626.33	3,340,704.00
COMPASS MINERALS	20451N101	CMP	68.85	37,400	2,800,246.51	2,574,989.94
COMPLETE PRODUCTION	20453E109	CPX	33.56	246,400	6,417,210.59	8,269,183.77
COMPUTER PROGRAMS &	205306103	CPSI	51.11	21,250	1,287,608.54	1,086,087.44
COMPUTER TASK GROUP INC.	205477102	CTGX	14.08	62,800	509,881.77	884,224.00
COMSCORE INC	20564W105	SCOR	21.20	51,200	1,030,356.68	1,085,439.91
COMSTOCK RESOURCES INC	205768203	CRK	15.30	3,000	78,520.32	45,900.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	28.62	35,300	987,310.03	1,010,286.00
COMVERSE TECHNOLOGY INC.	205862402	CMVT	6.86	111,100	1,304,737.22	762,145.98
CONAGRA FOODS INC.	205887102	CAG	26.40	1,074,600	26,281,078.91	28,369,440.00
CONCHO RESOURCES INC	20605P101	CXO	93.75	660,600	48,977,919.65	61,931,249.95
CONCUR TECHNOLOGIES INC	206708109	CNQR	50.79	156,992	5,839,467.17	7,973,623.62
CONMED CORPORATION	207410101	CNMD	25.67	46,000	1,222,410.72	1,180,819.90
CONOCOPHILLIPS	20825C104	COP	72.87	1,607,554	49,242,832.39	117,142,459.92
CONSOL ENERGY INC.	20854P109	CNX	36.70	4,100	206,791.39	150,469.98
CONSOLIDATED EDISON INC.	209115104	ED	62.03	19,000	910,588.11	1,178,569.96
CONSOLIDATED GRAPHICS INC.	209341106	CGX	48.28	20,100	681,002.64	970,427.99
CONSTANT CONTACT INC	210313102	CTCT	23.21	185,500	3,459,253.59	4,305,454.97
CONSTELLATION BRANDS INC-A	21036P108	STZ	20.67	139,400	2,246,589.41	2,881,397.99
CONSTELLATION ENERGY GROUP	210371100	CEG	39.67	618,300	20,777,704.86	24,527,960.91
CONTANGO OIL & GAS	21075N204	MCF	58.18	19,600	1,070,338.77	1,140,327.98
CONTINENTAL RESOURCES	212015101	CLR	66.71	7,300	483,464.40	486,983.00
CONVERGYS CORPORATION	212485106	CVG	12.77	433,640	5,210,758.75	5,537,582.69
COOPER COMPANIES INC.	216648402	COO	70.52	17,800	1,049,443.85	1,255,255.96
COOPER INDUSTRIES PLC	G24140108	CBE	54.15	188,900	8,587,622.04	10,228,934.98
COOPER TIRE & RUBBER	216831107	CTB	14.01	155,150	2,381,067.67	2,173,651.48

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
COPA HOLDINGS SA-CLASS A	P31076105	CPA	58.67	14,400	880,704.44	844,848.00
COPART INC	217204106	CPRT	47.89	20,400	824,510.59	976,956.00
CORE LABORATORIES N.V.	N22717107	CLB	113.95	718,333	45,084,048.66	81,854,045.30
CORELOGIC INC	21871D103	CLGX	12.93	242,400	3,461,358.97	3,134,232.00
CORN PRODUCTS INT'L INC.	219023108	CPO	52.59	14,800	731,341.07	778,331.96
CORNERSTONE ONDEMAND INC	21925Y103	CSOD	18.24	73,809	1,335,463.99	1,346,276.16
CORNERSTONE THERAPEUTICS	21924P103	CRTX	5.60	87,300	517,203.60	488,880.00
CORNING INC	219350105	GLW	12.98	4,881,100	81,993,547.83	63,356,678.00
CORPORATE EXECUTIVE BOARD	21988R102	EXBD	38.10	90,650	2,419,433.14	3,453,764.97
CORVEL CORP	221006109	CRVL	51.71	18,600	448,063.53	961,805.97
COST PLUS INC	221485105	CPWM	9.75	50,300	517,988.86	490,424.97
COSTAR GROUP INC	22160N109	CSGP	66.73	19,800	910,960.96	1,321,253.94
COSTCO WHOLESALE CORP.	22160K105	COST	83.32	419,050	17,195,774.38	34,915,245.95
COVANCE INC	222816100	CVD	45.72	15,000	874,547.12	685,800.00
COVANTA HOLDING CORP.	22282E102	CVA	13.69	2,134,500	34,969,575.82	29,221,304.99
COVENANT TRANSPORT INC CL-A	22284P105	CVTI	2.97	13,900	114,734.94	41,283.00
COVENTRY HEALTH CARE INC.	222862104	CVH	30.37	193,300	5,800,755.86	5,870,520.97
COVIDIEN PLC	G2554F113	COV	45.01	824,200	36,401,902.95	37,097,241.89
CRA INTERNATIONAL INC	12618T105	CRAI	19.84	8,000	170,049.95	158,720.00
CRACKER BARREL OLD COUNTRY	22410J106	CBRL	50.41	28,700	1,079,311.21	1,446,767.00
CRAWFORD & CO	224633107	CRD.B	6.16	131,000	868,772.16	806,960.00
CRAY INC	225223304	CRAY	6.47	125,600	740,770.35	812,631.99
CROCS INC	227046109	CROX	14.77	20,300	349,469.45	299,830.97
CROSS COUNTRY INC	227483104	CCRN	5.55	7,800	70,327.17	43,290.00
CROSSTEX ENERGY INC	22765Y104	XTXI	12.64	80,900	600,572.26	1,022,575.95
CROWN HOLDINGS INC	228368106	CCK	33.58	2,184,700	62,928,705.50	73,362,225.88
CROWN MEDIA HLDGS IN	228411104	CRWN	1.21	22,200	52,028.24	26,861.97
CRYOLIFE INC	228903100	CRY	4.80	87,500	457,800.65	420,000.00
CSS INDS INC	125906107	CSS	19.92	30,900	593,070.41	615,528.00
CSX CORP.	126408103	CSX	21.06	1,252,250	25,818,572.17	26,372,384.91
CTS CORP.	126501105	CTS	9.20	133,260	1,260,630.33	1,225,991.96
CUBIC CORP	229669106	CUB	43.59	26,200	783,756.01	1,142,058.00
CUBISTS PHARMACEUTICALS	229678107	CBST	39.62	74,609	1,957,047.33	2,956,008.58
CULLEN/FROST BANKERS INC	229899109	CFR	52.91	31,000	1,611,205.06	1,640,209.94
CUMMINS INC.	231021106	CMI	88.02	528,300	35,765,586.45	46,500,966.00
CURTISS-WRIGHT CORP.	231561101	CW	35.33	9,200	294,008.45	325,036.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CVB FINL CORP	126600105	CVBF	10.03	296,800	2,907,904.06	2,976,903.94
CVR ENERGY INC	12662P108	CVI	18.73	94,900	1,152,100.89	1,777,476.95
CVS/CAREMARK CORP	126650100	CVS	40.78	1,726,551	33,401,950.11	70,408,749.77
CYBERONICS INC	23251P102	CYBX	33.50	61,974	1,865,223.44	2,076,128.94
CYMER INC.	232572107	CYMI	49.76	5,100	228,246.79	253,775.97
CYNOSURE INC - CLASS A	232577205	CYNO	11.76	59,300	801,974.09	697,367.94
CYPRESS SEMICONDUCTOR CORP	232806109	CY	16.89	35,700	687,113.47	602,972.99
CYTEC INDUSTRIES	232820100	CYT	44.65	35,100	1,603,956.63	1,567,215.00
D.R. HORTON INC.	23331A109	DHI	12.61	26,200	319,695.03	330,382.00
DAKTRONICS INC	234264109	DAKT	9.57	12,100	178,318.54	115,796.96
DANA HOLDING CORP	235825205	DAN	12.15	155,700	2,142,034.91	1,891,754.97
DANAHER CORP	235851102	DHR	47.04	1,881,150	66,471,003.41	88,489,295.94
DANAOS CORP	Y1968P105	DAC	3.35	249,518	1,743,306.93	835,885.30
DARDEN RESTAURANTS INC	237194105	DRI	45.58	432,500	19,599,895.23	19,713,349.94
DARLING INTERNATIONAL INC	237266101	DAR	13.29	143,200	1,955,968.07	1,903,127.97
DATALINK CORP	237934104	DTLK	8.26	124,100	1,160,391.11	1,025,065.97
DAVITA INC.	23918K108	DVA	75.81	195,800	13,635,394.59	14,843,597.97
DDI CORP	233162502	DDIC	9.33	37,500	326,147.90	349,874.94
DEALERTRACK HOLDINGS INC	242309102	TRAK	27.26	51,100	1,326,367.12	1,392,986.00
DEAN FOODS CO	242370104	DF	11.20	41,400	344,620.17	463,679.98
DECKERS OUTDOOR CORP	243537107	DECK	75.57	12,600	527,666.11	952,181.90
DEERE & CO.	244199105	DE	77.35	395,300	11,359,547.39	30,576,454.96
DELEK US HLDGS INC	246647101	DK	11.41	79,000	768,528.94	901,389.88
DELL INC	24702R101	DELL	14.63	2,463,850	51,190,061.83	36,046,125.41
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	44.30	4,600	106,003.94	203,779.98
DELTA AIR LINES INC	247361702	DAL	8.09	4,623,100	40,365,235.65	37,400,878.99
DELUXE CORP.	248019101	DLX	22.76	65,500	983,441.21	1,490,779.98
DEMANDTEC INC	24802R506	DMAN	13.17	34,500	427,658.06	454,364.98
DENBURY RES INC	247916208	DNR	15.10	9,300	143,105.11	140,430.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	34.99	20,700	729,840.22	724,293.00
DEPOMED INC	249908104	DEPO	5.18	177,800	868,913.09	921,003.97
DESTINATION MATERNITY CORP	25065D100	DEST	16.72	47,800	540,999.59	799,215.94
DEVON ENERGY CORPORATION	25179M103	DVN	62.00	1,069,700	58,090,676.12	66,321,399.90
DEVRY INC.	251893103	DV	38.46	66,400	3,730,292.36	2,553,744.00
DIAL GLOBAL INC	25247X107	DIAL	3.19	3,200	11,191.60	10,208.00
DIALOGIC INC	25250T100	DLGC	1.20	9,700	41,529.73	11,640.00

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
DIAMOND FOODS INC	252603105	DMND	32.27	800,000	25,113,998.99	25,815,999.83
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	73.98	11,500	783,976.14	850,769.99
DIAMOND OFFSHORE DRILLING	25271C102	DO	55.26	152,700	11,084,591.72	8,438,201.93
DICE HOLDINGS INC	253017107	DHX	8.29	114,300	1,094,599.34	947,546.89
DICKS SPORTING GOODS INC	253393102	DKS	36.88	870,000	23,348,860.09	32,085,599.81
DIGI INTERNATIONAL INC	253798102	DGII	11.16	32,400	381,189.96	361,583.96
DIGIMARC CORPORATION	25381B101	DMRC	23.89	28,300	785,758.14	676,086.85
DIGITAL DOMAIN MEDIA GROUP	25386U104	DDMG	6.08	2,400	12,531.84	14,592.00
DIGITAL GENERATION INC	25400B108	DGIT	11.92	159,200	4,364,744.98	1,897,664.00
DIGITAL RIVER INC	25388B104	DRIV	15.02	113,400	2,974,191.88	1,703,267.97
DILLARDS INC. CL-A	254067101	DDS	44.88	74,300	2,274,885.19	3,334,584.00
DINEEQUITY INC	254423106	DIN	42.21	27,942	1,212,816.01	1,179,431.82
DIODES INC	254543101	DIOD	21.30	185,850	4,194,307.28	3,958,604.99
DIRECTV	25490A101	DTV	42.76	1,894,003	70,015,941.78	80,987,568.24
DISCOVER FINANCIAL	254709108	DFS	24.00	423,200	10,097,615.58	10,156,799.95
DISH NETWORK CORP	25470M109	DISH	28.48	39,200	972,655.34	1,116,416.00
DISNEY (WALT) CO.	254687106	DIS	37.50	1,746,582	47,372,035.60	65,496,824.98
DOLBY LABORATORIES INC-CL A	25659T107	DLB	30.51	33,100	999,398.87	1,009,881.00
DOLE FOOD CO INC	256603101	DOLE	8.65	255,900	2,536,799.84	2,213,534.76
DOLLAR GENERAL CORP.	256677105	DG	41.14	6,400	253,165.88	263,296.00
DOLLAR THRIFTY AUTOMOTIVE	256743105	DTG	70.26	27,800	1,584,446.41	1,953,227.96
DOLLAR TREE, INC	256746108	DLTR	83.11	10,950	600,437.54	910,054.47
DOMINION RESOURCES INC-VA	25746U109	D	53.08	568,700	18,850,829.89	30,186,595.94
DOMINO'S PIZZA INC	25754A201	DPZ	33.95	17,800	503,065.10	604,309.99
DOMTAR CORP	257559203	UFS	79.96	89,500	7,625,303.10	7,156,419.95
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	14.43	305,000	5,330,944.88	4,401,149.99
DORMAN PRODUCTS INC	258278100	DORM	36.93	55,084	1,890,220.80	2,034,251.96
DOUGLAS DYNAMICS INC	25960R105	PLOW	14.62	35,241	520,222.11	515,223.42
DOW CHEMICAL CO	260543103	DOW	28.76	1,681,250	54,732,937.18	48,352,749.94
DR PEPPER SNAPPLE GROUP	26138E109	DPS	39.48	333,000	12,214,088.37	13,146,839.98
DREAMWORKS ANIMATION	26153C103	DWA	16.60	27,900	775,228.15	463,000.50
DRESSER-RAND GROUP INC	261608103	DRC	49.91	45,000	2,263,556.89	2,245,949.98
DREW INDS INC	26168L205	DW	24.53	41,800	676,373.07	1,025,353.97
DRIL-QUIP INC	262037104	DRQ	65.82	59,555	3,091,583.70	3,919,910.03
DST SYSTEMS INC	233326107	DST	45.52	61,830	2,735,055.77	2,814,501.58
DTE ENERGY COMPANY	233331107	DTE	54.45	17,900	844,752.83	974,654.96

**Group: DOMESTIC EQUITIES**



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
DTS INC	23335C101	DTSI	27.24	56,397	2,012,661.86	1,536,254.24
DUFF & PHELPS CORP-CL A	26433B107	DUF	14.50	7,800	101,499.93	113,100.00
DUKE ENERGY CORPORATION	26441C105	DUK	22.00	1,210,750	18,341,589.36	26,636,499.96
DUN & BRADSTREET CORP	26483E100	DNB	74.83	10,000	792,966.86	748,299.98
DUNKIN' BRANDS GROUP INC	265504100	DNKN	24.98	3,700	102,478.90	92,426.00
DUSA PHARMACEUTICALS INC	266898105	DUSA	4.38	12,300	48,169.33	53,874.00
DXP ENTERPRISES INC NEW	233377407	DXPE	32.20	31,007	505,674.41	998,425.36
DYAX CORP	26746E103	DYAX	1.36	62,700	128,879.35	85,272.00
DYCOM INDUSTRIES INC.	267475101	DY	20.92	82,200	799,356.42	1,719,623.96
DYNAMICS RESEARCH CORP	268057106	DRCO	11.34	20,200	252,742.47	229,068.00
DYNAVOX INC-CLASS A	26817F104	DVOX	3.64	113,200	703,622.29	412,047.88
E I DUPONT DE NEM.	263534109	DD	45.78	978,600	46,912,171.39	44,800,307.94
EARTHLINK INC	270321102	ELNK	6.44	482,550	4,111,565.97	3,107,622.00
EAST WEST BANCORP INC.	27579R104	EWBC	19.75	1,269,800	23,151,941.12	25,078,549.96
EASTMAN CHEMICAL CO.	277432100	EMN	39.06	28,400	1,373,061.52	1,109,303.97
EATON CORP.	278058102	ETN	43.53	1,800	62,389.55	78,353.97
EBAY INC	278642103	EBAY	30.33	1,049,800	29,785,373.17	31,840,433.98
EBIX INC	278715206	EBIX	22.10	171,200	4,100,957.84	3,783,519.80
ECHO GLOBAL LOGISTICS INC	27875T101	ECHO	16.15	2,000	33,438.80	32,300.00
ECHOSTAR HOLDING CORP	278768106	SATS	20.94	62,395	1,824,077.23	1,306,551.30
ECOLAB INC	278865100	ECL	57.81	63,275	2,575,276.32	3,657,927.71
EDISON INTERNATIONAL	281020107	EIX	41.40	544,003	23,719,768.07	22,521,724.20
EDUCATION MANAGEMENT CORP	28140M103	EDMC	27.99	500,000	6,472,870.34	13,994,999.95
EDWARDS LIFESCIENCES	28176E108	EW	70.70	297,300	23,112,178.31	21,019,109.89
EHEALTH INC	28238P109	EHTH	14.70	59,000	875,514.48	867,300.00
EL PASO CORP	28336L109	EP	26.57	54,600	907,876.32	1,450,721.97
EL PASO ELECTRIC COMPANY	283677854	EE	34.64	48,100	1,379,690.02	1,666,183.99
ELECTRO RENT CORP	285218103	ELRC	17.15	55,600	799,169.74	953,539.87
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	14.48	121,167	1,724,750.88	1,754,498.16
ELECTRONIC ARTS, INC	285512109	EA	20.60	63,600	1,470,520.58	1,310,160.00
ELECTRONICS FOR IMAGING	286082102	EFII	14.25	80,100	961,757.78	1,141,424.97
ELI LILLY & COMPANY	532457108	LLY	41.56	1,397,450	61,815,365.96	58,078,021.93
ELIZABETH ARDEN INC	28660G106	RDEN	37.04	68,000	1,838,735.71	2,518,719.99
ELLIE MAE INC	28849P100	ELLI	5.65	5,300	29,431.96	29,945.00
ELSTER GROUP SE-ADR	290348101	ELT	13.00	77,775	1,220,648.17	1,011,074.79
EMC CORP	268648102	EMC	21.54	2,851,450	44,485,946.54	61,420,232.99

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EMCOR GROUP INC	29084Q100	EME	26.81	176,100	4,519,825.13	4,721,240.66
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	16.84	131,455	2,136,656.58	2,213,702.13
EMERSON ELECTRIC CO	291011104	EMR	46.59	1,043,350	37,248,287.53	48,609,676.46
EMPLOYERS HOLDINGS INC	292218104	EIG	18.09	6,600	113,239.50	119,394.00
EMULEX CORP	292475209	ELX	6.86	121,975	1,632,649.29	836,748.47
ENCORE CAPITAL GROUP INC	292554102	ECPG	21.26	99,104	2,571,957.71	2,106,951.04
ENDEAVOUR INTERNATIONAL	29259G200	END	8.69	128,200	892,263.83	1,114,058.00
ENDO PHARMACEUTICALS	29264F205	ENDP	34.53	4,000	145,588.51	138,119.95
ENDOLOGIX INC	29266S106	ELGX	11.48	120,631	1,318,553.50	1,384,843.88
ENERGEN CORP.	29265N108	EGN	50.00	20,400	979,635.96	1,019,999.99
ENERGIZER HOLDINGS INC.	29266R108	ENR	77.48	1,200	83,355.30	92,975.96
ENERGY PARTNERS LTD	29270U303	EPL	14.60	73,500	1,169,257.42	1,073,099.91
ENERGY XXI BERMUDA	G10082140	EXXI	31.88	25,000	679,231.17	796,999.97
ENERGYSOLUTIONS INC	292756202	ES	3.09	329,900	2,031,991.54	1,019,390.94
ENERSYS	29275Y102	ENS	25.97	67,800	1,567,265.32	1,760,765.95
ENNIS INC	293389102	EBF	13.33	40,300	641,038.73	537,198.97
ENPRO INDUSTRIES INC	29355X107	NPO	32.98	37,000	1,104,490.25	1,220,260.00
ENSCO PLC	29358Q109	ESV	46.92	869,000	41,124,541.74	40,773,479.85
ENSTAR GROUP INC	G3075P101	ESGR	98.20	35,933	2,891,802.37	3,528,620.57
ENTEGRIS INC	29362U104	ENTG	8.73	167,800	1,247,045.74	1,464,054.96
ENTRAVISION COMMUNIC	29382R107	EVC	1.56	2,600,000	6,061,666.44	4,056,000.00
ENZO BIOCHEM INC.	294100102	ENZ	2.24	201,100	1,421,791.28	450,463.97
EOG RESOURCES INC	26875P101	EOG	98.51	471,050	36,393,808.96	46,403,135.49
EPLUS INC	294268107	PLUS	28.28	27,300	413,595.00	772,044.00
EPOCH HOLDING CORP	29428R103	EPHC	22.23	40,700	469,461.74	904,760.90
EQT CORP	26884L109	EQT	54.79	51,200	2,971,248.73	2,805,248.00
EQUIFAX INC	294429105	EFX	38.74	11,200	366,398.62	433,888.00
EQUINIX INC.	29444U502	EQIX	101.40	4,000	399,092.95	405,600.00
ERIE INDTY CO	29530P102	ERIE	78.16	4,500	230,274.89	351,720.00
ESCO TECHNOLOGIES INC	296315104	ESE	28.78	72,200	2,401,204.03	2,077,916.00
ESTEE LAUDER CO.	518439104	EL	112.32	212,600	15,775,169.86	23,879,231.95
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	55.97	6,300	302,682.94	352,610.97
ETHAN ALLEN INTERIORS INC.	297602104	ETH	23.71	27,800	582,263.50	659,138.00
EUROSEAS LTD	Y23592200	ESEA	2.35	1,150,000	6,411,652.59	2,702,500.00
EVERCORE PARTNERS INC-CL A	29977A105	EVR	26.62	26,143	775,595.48	695,926.57
EVOLUTION PETROLEUM CORP	30049A107	EPM	8.05	61,200	438,164.45	492,660.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
EXCEL MARITIME CARRIERS LTD	V3267N107	EXM	1.45	214,300	1,156,205.19	310,735.00
EXCEL TRUST INC	30068C109	EXL	12.00	19,600	234,863.04	235,200.00
EXELIS INC	30162A108	XLS	9.05	36,100	420,133.98	326,705.00
EXELON CORP	30161N101	EXC	43.37	1,180,200	52,049,767.17	51,185,274.00
EXIDE TECHNOLOGIES	302051206	XIDE	2.63	155,600	1,148,286.98	409,227.94
EXLSERVICE HOLDINGS INC	302081104	EXLS	22.37	40,100	902,690.65	897,036.99
EXPEDIA INC	30212P303	EXPE	29.02	569,400	12,701,728.11	16,523,987.91
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	40.96	97,100	4,633,558.41	3,977,215.97
EXPONENT INC	30214U102	EXPO	45.97	7,700	330,772.37	353,969.00
EXPRESS INC	30219E103	EXPR	19.94	173,002	3,547,361.18	3,449,659.88
EXPRESS SCRIPTS	302182100	ESRX	44.69	1,368,500	47,050,957.08	61,158,264.99
EXXON MOBIL CORPORATION	30231G102	XOM	84.76	8,591,547	354,456,510.00	728,219,523.59
EZCORP INC CL A	302301106	EZPW	26.37	54,400	1,125,644.89	1,434,527.95
F5 NETWORKS INC	315616102	FFIV	106.12	380,000	13,714,008.36	40,325,600.00
FACTSET RESEARCH SYSTEMS	303075105	FDS	87.28	392,600	29,541,675.85	34,266,127.96
FAIR ISAAC INC.	303250104	FICO	35.84	3,900	139,493.25	139,776.00
FAIRCHILD SEMICONDUCTOR CORP	303726103	FCS	12.04	15,000	271,473.32	180,599.97
FAIRPOINT COMMUNICATIONS INC	305560302	FRP	4.33	19,200	162,996.74	83,136.00
FALCONSTOR SOFTWARE	306137100	FALC	2.58	126,400	555,050.41	326,112.00
FAMILY DOLLAR STORES	307000109	FDO	57.66	15,100	652,595.18	870,665.95
FARO TECHNOLOGIES INC	311642102	FARO	46.00	161,573	4,998,756.60	7,432,357.56
FASTENAL CO	311900104	FAST	43.61	584,000	12,344,296.68	25,468,239.92
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	34.02	29,200	619,541.39	993,383.99
FEDERAL MOGUL CORP-CL A	313549404	FDML	14.75	577,800	10,343,390.33	8,522,550.00
FEDEX CORPORATION	31428X106	FDX	83.51	782,700	55,745,576.54	65,363,276.95
FEI COMPANY	30241L109	FEIC	40.78	62,400	2,100,277.66	2,544,672.00
FERRO CORP	315405100	FOE	4.89	126,500	1,308,789.36	618,584.97
FIDELITY NATIONAL FINANCIAL	31620R105	FNF	15.93	49,000	754,424.45	780,570.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	26.59	17,800	458,481.18	473,302.00
FIDUS INVESTMENT CORP	316500107	FDUS	12.97	3,400	42,795.80	44,098.00
FIFTH THIRD BANCORP	316773100	FITB	12.72	2,398,100	33,800,715.41	30,503,831.97
FINISAR CORPORATION	31787A507	FNSR	16.75	13,900	295,948.77	232,755.46
FIRST AMERICAN FINANCIAL	31847R102	FAF	12.67	12,500	170,608.34	158,374.98
FIRST BANCORP INC/ME	31866P102	FNLC	15.37	20,000	282,888.67	307,399.95
FIRST BANCORP N C	318910106	FBNC	11.15	63,000	883,298.29	702,449.98
FIRST CALIF FINL GROUP INC	319395109	FCAL	3.26	113,100	282,750.00	368,706.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FIRST CASH FINANCIAL SERVICES	31942D107	FCFS	35.09	39,200	727,979.53	1,375,527.98
FIRST CMNTY BANCSHAR	31983A103	FCBC	12.48	48,800	649,935.44	609,024.00
FIRST COMWLTH FINL C	319829107	FCF	5.26	84,600	423,851.54	444,995.95
FIRST CONNECTICUT BANCORP	319850103	FBNK	13.01	11,300	127,882.10	147,013.00
FIRST CTZNS BANCSHS	31946M103	FCNCA	174.99	22,500	3,866,152.34	3,937,275.00
FIRST ENERGY CORP.	337932107	FE	44.30	426,245	18,215,091.57	18,882,653.46
FIRST FINL BANCORP O	320209109	FFBC	16.64	255,573	4,250,168.98	4,252,734.52
FIRST FINL BANKSHARE	32020R109	FFIN	33.43	58,425	1,912,539.27	1,953,147.75
FIRST FINL CORP IND	320218100	THFF	33.28	28,900	815,679.14	961,791.99
FIRST HORIZON NATIONAL	320517105	FHN	8.00	242,186	1,991,466.08	1,937,487.99
FIRST INTERSTATE BANCSYS/MT	32055Y201	FIBK	13.03	67,100	859,963.00	874,312.95
FIRST MERCHANTS CORP	320817109	FRME	8.47	96,600	764,765.91	818,202.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	10.13	8,700	69,280.83	88,131.00
FIRST NIAGARA FINL G	33582V108	FNFG	8.63	310,200	3,604,127.56	2,677,025.97
FIRST PACTRUST BANCORP INC	33589V101	BANC	10.25	6,400	97,327.30	65,600.00
FIRST REPUBLIC BANK	33616C100	FRC	30.61	5,700	187,182.30	174,477.00
FIRSTMERIT CORPORATION	337915102	FMER	15.13	27,000	489,366.50	408,509.99
FIRSTSERVICE CORPORATION	33761N109	FSRV	26.49	149,414	4,381,777.46	3,957,976.17
FISERV INC. WISCONSIN	337738108	FISV	58.74	20,200	1,217,535.04	1,186,547.98
FISHER COMMUNICATION	337756209	FSCI	28.83	800	23,350.76	23,064.00
FIVE STAR QUALITY CARE	33832D106	FVE	3.00	162,100	773,983.96	486,299.93
FLEETCOR TECH INC	339041105	FLT	29.87	240,501	6,937,898.41	7,183,764.81
FLIR SYSTEMS INC	302445101	FLIR	25.07	66,765	1,559,874.76	1,673,798.52
FLOTEK INDUSTRIES INC	343389102	FTK	9.96	122,100	1,069,988.40	1,216,116.00
FLOW INTL CORP	343468104	FLOW	3.50	244,100	848,272.76	854,350.00
FLOWERS INDUSTRIES INC.	343498101	FLO	18.98	175,122	3,108,070.75	3,323,815.54
FLOWERVE CORP.	34354P105	FLS	99.32	95,000	9,195,219.70	9,435,400.00
FLUOR CORP	343412102	FLR	50.25	24,900	1,504,645.14	1,251,224.95
FMC CORP.	302491303	FMC	86.04	415,000	31,116,656.40	35,706,600.00
FMC TECHNOLOGIES INC	30249U101	FTI	52.23	1,456,788	27,612,763.43	76,088,037.18
FNB CORP	302520101	FNB	11.31	358,124	3,478,756.93	4,050,382.22
FOOT LOCKER INC	344849104	FL	23.84	35,100	489,212.19	836,783.93
FORD MOTOR COMPANY	345370860	F	10.76	5,357,900	51,185,968.29	57,651,003.91
FOREST CITY ENTERPRI	345550107	FCE.A	11.82	127,727	1,842,060.49	1,509,733.07
FORMFACTOR INC	346375108	FORM	5.06	164,000	1,303,716.44	829,840.00
FORRESTER RESEARCH INC	346563109	FORR	33.94	30,800	824,255.41	1,045,352.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
FORTINET INC	34959E109	FTNT	21.81	56,851	1,320,651.18	1,239,920.30
FORTUNE BRANDS HOME &	34964C106	FBHS	17.03	26,700	386,621.82	454,700.98
FOSSIL INC.	349882100	FOSL	79.36	171,600	14,931,710.04	13,618,175.97
FRANCESCAS HOLDINGS CORP	351793104	FRAN	17.30	170,182	3,756,952.30	2,944,148.60
FRANKLIN ELEC INC	353514102	FELE	43.56	43,050	1,356,175.65	1,875,258.00
FRANKLIN FINANCIAL CORP	35353C102	FRNK	11.84	8,800	105,154.46	104,192.00
FRANKLIN RESOURCES INC	354613101	BEN	96.06	217,400	15,622,919.36	20,883,444.00
FRED'S INC	356108100	FRED	14.58	76,700	746,235.68	1,118,285.99
FREEPORT MCMORAN CLASS B	35671D857	FCX	36.79	2,395,450	88,575,708.64	88,128,605.43
FREESCALE SEMICONDUCTOR	G3727Q101	FSL	12.65	46,590	626,367.40	589,363.50
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	25.01	50,500	1,287,746.23	1,263,004.97
FRONTIER COMMUNICATIONS	35906A108	FTR	5.15	17,900	145,332.69	92,184.98
FTI CONSULTING INC	302941109	FCN	42.42	114,700	4,442,393.45	4,865,573.72
FUEL TECH INC	359523107	FTEK	6.58	16,900	145,569.68	111,202.00
FUELCELL ENERGY INC	35952H106	FCEL	0.87	297,200	413,215.50	259,158.40
FULLER H B CO	359694106	FUL	23.11	64,000	1,357,134.75	1,479,039.96
FULTON FINANCIAL CORP	360271100	FULT	9.81	1,263,800	13,127,000.31	12,397,878.00
FURIEX PHARMACEUTICALS	36106P101	FURX	16.71	48,200	773,370.15	805,421.92
FUSION-IO INC	36112J107	FIO	24.20	83,966	1,927,003.79	2,031,977.20
FX ENERGY INC	302695101	FXEN	4.80	7,700	60,685.01	36,959.97
FXCM INC-A	302693106	FXCM	9.75	179,418	2,314,611.92	1,749,325.35
GAIN CAPITAL HOLDINGS INC	36268W100	GCAP	6.70	41,400	288,368.09	277,380.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	33.44	510,600	15,775,364.02	17,074,463.99
GAMESTOP CORP.	36467W109	GME	24.13	748,100	19,132,560.37	18,051,653.00
GAP INC	364760108	GPS	18.55	43,300	756,064.04	803,214.99
GARDNER DENVER MACHINERY	365558105	GDI	77.06	258,100	14,733,943.15	19,889,185.86
GARTNER INC	366651107	IT	34.77	382,400	13,919,376.68	13,296,047.98
GATX CORP	361448103	GMT	43.66	170,956	6,033,052.87	7,463,938.94
GAYLORD ENTMT CO	367905106	GET	24.14	92,362	2,546,573.31	2,229,618.68
GEEKNET INC	36846Q203	GKNT	17.05	30,709	649,114.48	523,588.30
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	6.76	26,100	185,073.09	176,436.00
GENERAL CABLE CORP	369300108	BGC	25.01	101,800	3,275,915.31	2,546,017.83
GENERAL COMMUNICATION	369385109	GNCMA	9.79	98,300	681,230.88	962,356.95
GENERAL DYNAMICS CORP.	369550108	GD	66.41	312,750	13,337,150.05	20,769,727.48
GENERAL ELECTRIC CO	369604103	GE	17.91	17,872,400	414,313,423.39	320,094,683.90
GENERAL MILLS INC	370334104	GIS	40.41	586,350	13,572,414.09	23,694,403.45

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
GENERAL MOLY INC	370373102	GMO	3.09	159,500	640,895.38	492,855.00
GENERAL MOTORS CO	37045V100	GM	20.27	1,566,600	49,002,535.09	31,754,981.99
GENESCO INC.	371532102	GCO	61.74	113,200	4,347,998.74	6,988,967.76
GENESEE & WYO INC	371559105	GWR	60.58	58,006	1,834,675.84	3,514,003.46
GENIE ENERGY LTD-B	372284208	GNE	7.93	9,000	40,026.77	71,369.99
GENOMIC HEALTH INC	37244C101	GHDX	25.39	36,900	743,838.61	936,890.94
GENON ENERGY INC	37244E107	GEN	2.61	659,200	2,522,212.99	1,720,512.00
GENPACT LTD	G3922B107	G	14.95	42,500	656,240.15	635,375.00
GEN-PROBE INC	36866T103	GPRO	59.12	19,100	1,281,236.95	1,129,191.97
GENTEX CORP.	371901109	GNTX	29.59	146,811	2,461,110.84	4,344,137.46
GENTIVA HEALTH SERVICES	37247A102	GTIV	6.75	103,600	547,441.30	699,300.00
GENUINE PARTS CO	372460105	GPC	61.20	529,900	23,191,393.54	32,429,880.00
GEORESOURCES INC	372476101	GEOI	29.31	38,000	1,040,181.36	1,113,779.97
GEORGIA GULF CORP	373200302	GGC	19.49	59,200	1,499,198.51	1,153,807.97
GIBRALTAR INDUSTRIES INC	374689107	ROCK	13.96	46,100	545,964.24	643,555.97
GILEAD SCIENCES INC.	375558103	GILD	40.93	2,198,750	64,220,013.22	89,994,837.50
GLADSTONE INVESTMENT CORP	376546107	GAIN	7.27	109,800	814,114.84	798,245.87
GLOBAL GEOPHYSICAL SERVICES	37946S107	GGS	6.72	11,700	179,330.57	78,623.97
GLOBAL INDEMNITY PLC	G39319101	GBLI	19.83	4,500	96,410.01	89,234.98
GLOBAL PAYMENTS INC	37940X102	GPN	47.38	23,500	1,189,966.82	1,113,429.98
GLOBAL SOURCES LIMITED	G39300101	GSOL	4.85	93,600	660,659.84	453,959.92
GNC HOLDINGS INC-CL A	36191G107	GNC	28.95	46,900	1,173,128.46	1,357,755.00
GOLAR LNG LTD	G9456A100	GLNG	44.45	9,300	346,653.91	413,385.00
GOLD RESOURCE CORP	38068T105	GORO	21.25	35,310	716,261.18	750,337.50
GOLDMAN SACHS GROUP INC	38141G104	GS	90.43	816,350	96,937,402.30	73,822,530.43
GOODRICH CORP.	382388106	GR	123.70	5,500	354,727.19	680,349.97
GOODYEAR T & R	382550101	GT	14.17	3,996,700	51,556,076.39	56,633,238.74
GOOGLE INC - CL A	38259P508	GOOG	645.90	288,050	107,510,040.10	186,051,494.93
GORDMANS STORES INC	38269P100	GMAN	12.57	35,500	595,782.84	446,234.98
GP STRATEGIES CORP	36225V104	GPX	13.48	14,200	183,034.09	191,415.98
GRACE W.R. & COMPANY	38388F108	GRA	45.92	80,000	2,069,656.39	3,673,600.00
GRACO INC.	384109104	GGG	40.89	94,371	3,041,439.41	3,858,830.07
GRAFTECH INTERNATIONAL LTD	384313102	GTI	13.65	9,800	136,460.89	133,770.00
GRAINGER W W INC	384802104	GWW	187.19	3,300	294,229.41	617,726.98
GRAND CANYON EDUCATION INC	38526M106	LOPE	15.96	162,875	2,771,096.60	2,599,484.98
GRAPHIC PACKAGING HOLDING	388689101	GPK	4.26	686,249	3,087,885.61	2,923,420.68

**Group: DOMESTIC EQUITIES**

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GREAT LAKES DREDGE & DOCK	390607109	GLDD	5.56	152,900	1,193,645.29	850,123.96
GREAT PLAINS ENERGY INC	391164100	GXP	21.78	897,000	17,002,109.38	19,536,659.99
GREAT SOUTHN BANCORP	390905107	GSBC	23.59	17,611	360,677.17	415,443.49
GREATBATCH INC.	39153L106	GB	22.10	43,950	956,456.89	971,295.00
GREEN MTN COFFEE ROA	393122106	GMCR	44.85	8,800	732,089.00	394,679.98
GREEN PLAINS RENEWABLE	393222104	GPRE	9.76	43,000	436,060.15	419,680.00
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	23.67	143,894	3,357,890.53	3,405,970.77
GREIF INC	397624107	GEF	45.55	119,541	5,250,220.70	5,445,092.55
GROUP 1 AUTOMOTIVE	398905109	GPI	51.80	28,800	1,392,389.06	1,491,840.00
GROUPON INC	399473107	GRPN	20.63	5,800	130,668.78	119,654.00
GT ADVANCED TECHNOLOGIES	36191U106	GTAT	7.24	172,500	1,672,897.15	1,248,899.98
GUESS INC	401617105	GES	29.82	96,100	2,948,174.26	2,865,701.99
GULF ISLAND FABRICAT	402307102	GIFI	29.21	17,600	520,789.79	514,095.91
GULFMARK OFFSHORE INC	402629208	GLF	42.01	118,094	4,576,394.28	4,961,128.94
GULFPORT ENERGY CORP	402635304	GPOR	29.45	87,229	1,840,190.02	2,568,894.02
H & R BLOCK INC.	093671105	HRB	16.33	229,600	3,292,644.04	3,749,368.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	13.42	107,442	1,739,884.26	1,441,871.35
HACKET GROUP INC	404609109	HCKT	3.74	153,100	650,307.84	572,594.00
HAEMONETICS CORP/MASS	405024100	HAE	61.22	107,025	6,381,561.58	6,552,070.46
HAIR CELESTIAL GROUP	405217100	HAIR	36.66	4,000	133,625.01	146,640.00
HALLADOR ENERGY CO	40609P105	HNRG	9.93	4,100	47,064.27	40,713.00
HALLIBURTON COMPANY	406216101	HAL	34.51	1,827,300	46,329,434.18	63,060,122.95
HAMPTON ROADS BANKSHARES	409321502	HMPR	2.74	6,200	104,617.33	16,988.00
HANCOCK HLDG CO	410120109	HBHC	31.97	49,200	1,470,770.76	1,572,923.99
HANDY & HARMAN LTD	410315105	HNH	9.90	3,700	57,077.94	36,630.00
HANESBRANDS INC	410345102	HBI	21.86	250,000	5,545,813.61	5,465,000.00
HANGER ORTHOPEDIC GROUP	41043F208	HGR	18.69	177,700	3,323,380.52	3,321,213.00
HANMI FINL CORP	410495204	HAFC	7.40	11,913	120,123.89	88,152.47
HARBINGER GROUP INC	41146A106	HRG	4.01	5,800	25,261.57	23,258.00
HARLEY-DAVIDSON INC	412822108	HOG	38.87	37,700	938,315.64	1,465,399.00
HARLEYSVILLE GROUP INC	412824104	HGIC	56.57	12,000	707,084.43	678,840.00
HARMONIC INC.	413160102	HLIT	5.04	203,500	1,046,603.32	1,025,640.00
HARRIS CORP.	413875105	HRS	36.04	201,300	9,888,091.06	7,254,851.98
HARSCO CORP	415864107	HSC	20.58	30,300	795,580.01	623,574.00
HARTFORD FINL SERVICES	416515104	HIG	16.25	1,872,000	46,164,266.82	30,419,999.96
HARVARD BIOSCIENCE INC	416906105	HBIO	3.87	143,500	731,720.55	555,345.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HASBRO INC	418056107	HAS	31.89	645,000	26,156,748.69	20,569,050.00
HATTERAS FINANCIAL CORP	41902R103	HTS	26.37	48,200	1,283,153.10	1,271,033.97
HAVERTY FURNITURE	419596101	HVT	10.98	69,500	723,262.31	763,109.98
HAWAIIAN HOLDINGS INC	419879101	HA	5.80	150,400	990,529.62	872,319.96
HAWKINS INC	420261109	HWKN	36.86	13,600	321,636.34	501,295.96
HCA HOLDINGS INC	40412C101	HCA	22.03	1,024,650	29,329,990.51	22,573,039.50
HCC INSURANCE HOLDINGS INC.	404132102	HCC	27.50	827,300	22,548,563.11	22,750,749.98
HEADWATERS INC	42210P102	HW	2.22	309,200	643,562.50	686,424.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	7.37	1,122,100	9,726,493.37	8,269,876.98
HEALTH NET INC	42222G108	HNT	30.42	452,100	11,851,491.17	13,752,881.91
HEALTHCARE SVCS GRP	421906108	HCSG	17.69	297,500	4,841,383.25	5,262,774.99
HEALTHSOUTH CORP	421924309	HLS	17.67	17,100	275,711.65	302,156.99
HEALTHSPRING INC	42224N101	HS	54.54	130,916	2,422,978.53	7,140,158.62
HEALTHSTREAM INC	42222N103	HSTM	18.45	116,900	1,209,887.49	2,156,804.94
HEALTHWAYS INC.	422245100	HWAY	6.86	82,100	1,064,604.28	563,206.00
HEARTLAND EXPRESS INC.	422347104	HTLD	14.29	196,996	2,955,090.35	2,815,072.84
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	15.34	28,400	463,253.47	435,656.00
HEARTLAND PAYMENT SYSTEMS	42235N108	HPY	24.36	55,400	1,166,556.09	1,349,544.00
HECLA MINING CO.	422704106	HL	5.23	281,700	1,374,544.13	1,473,290.96
HEICO CORP	422806109	HEI	58.48	128,424	3,955,833.11	7,510,235.34
HEICO CORP-CL A	422806208	HEI.A	39.35	33,312	652,573.86	1,310,827.12
HEIDRICK & STRUGGLES INTL	422819102	HSII	21.54	98,275	2,375,176.33	2,116,843.50
HEINZ H. J. CO.	423074103	HNZ	54.04	21,100	961,934.71	1,140,243.93
HELIX ENERGY SOLUTIONS	42330P107	HLX	15.80	334,400	5,714,560.95	5,283,520.00
HELMERICH & PAYNE, INC	423452101	HP	58.36	10,600	606,463.08	618,615.96
HENRY (JACK) & ASSOCIATES	426281101	JKHY	33.61	190,900	4,344,998.29	6,416,149.00
HENRY SCHEIN INC	806407102	HSIC	64.43	291,500	16,341,829.75	18,781,344.94
HERBALIFE LTD	G4412G101	HLF	51.67	152,800	5,518,622.07	7,895,175.91
HERCULES TECHNOLOGY	427096508	HTGC	9.44	59,400	270,347.19	560,736.00
HERITAGE COMMERCE CORP	426927109	HTBK	4.74	13,300	67,655.92	63,042.00
HERSHEY COMPANY	427866108	HSY	61.78	24,500	1,340,159.68	1,513,609.95
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	11.72	810,500	10,591,584.98	9,499,059.98
HESS CORP.	42809H107	HES	56.80	323,500	37,232,867.85	18,374,799.90
HEWLETT-PACKARD CO	428236103	HPQ	25.76	3,512,550	94,836,320.79	90,483,287.97
HEXCEL CORP	428291108	HXL	24.21	307,451	5,801,193.28	7,443,388.69
HFF INC - CL A	40418F108	HF	10.33	82,500	757,795.65	852,224.95

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
HHGREGG INC	42833L108	HGG	14.45	54,300	775,308.55	784,635.00
HIBBETT SPORTS INC.	428567101	HIBB	45.18	2,300	99,515.25	103,914.00
HICKORY TECH CORP	429060106	HTCO	11.08	62,900	644,623.80	696,932.00
HIGHER ONE HOLDINGS INC	42983D104	ONE	18.44	58,500	920,031.98	1,078,739.99
HILL INTERNATIONAL INC	431466101	HIL	5.14	15,000	81,898.09	77,100.00
HILLENBRAND INC	431571108	HI	22.32	8,100	182,103.71	180,792.00
HILL-ROM HOLDINGS INC	431475102	HRC	33.69	36,300	1,173,805.99	1,222,947.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	38.89	24,700	906,146.39	960,583.00
HITTITE MICROWAVE CORP	43365Y104	HITT	49.38	152,495	6,521,625.44	7,530,202.99
HMS HOLDINGS CORP	40425J101	HMSY	31.98	715,252	13,899,696.67	22,873,758.91
HNI CORP	404251100	HNI	26.10	8,000	197,929.37	208,800.00
HOLLYFRONTIER CORP	436106108	HFC	23.40	437,500	9,487,273.10	10,237,499.93
HOLOGIC INC.	436440101	HOLX	17.51	1,397,500	27,329,178.28	24,470,224.98
HOME BANCSHARES INC	436893200	HOMB	25.91	46,580	943,286.44	1,206,887.77
HOME DEPOT INC.	437076102	HD	42.04	1,627,050	45,502,718.12	68,401,181.90
HONDA MOTOR CO LTD-SPONS	438128308	HMC	30.55	600,000	18,716,844.83	18,329,999.98
HONEYWELL INTERNATIONAL INC	438516106	HON	54.35	1,118,650	46,187,035.93	60,798,627.47
HORIZON PHARMA INC	44047T109	HZNP	4.00	3,500	24,465.00	14,000.00
HORMEL FOODS CORP	440452100	HRL	29.29	663,100	13,851,602.68	19,422,198.95
HORNBECK OFFSHORE SERVICES	440543106	HOS	31.02	70,600	2,063,150.66	2,190,012.00
HOT TOPIC INC	441339108	HOTT	6.61	241,600	1,577,902.77	1,596,975.93
HOVNANIAN ENTERPRISES-A	442487203	HOV	1.45	38,900	167,240.09	56,404.97
HOWARD HUGHES CORP	44267D107	HHC	44.17	6,200	309,805.81	273,853.99
HSN INC	404303109	HSNI	36.26	40,400	1,476,483.72	1,464,903.99
HUB GROUP INC	443320106	HUBG	32.43	62,203	1,462,558.70	2,017,243.26
HUBBELL INC	443510201	HUB.B	66.86	37,800	1,890,662.74	2,527,307.97
HUDSON HIGHLAND GROUP INC	443792106	HHGP	4.79	122,700	629,103.08	587,733.00
HUMANA INC.	444859102	HUM	87.61	164,600	7,507,100.62	14,420,605.91
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	45.07	1,061,000	37,031,461.38	47,819,270.00
HUNTINGTON BANCSHARES	446150104	HBAN	5.49	400,000	2,392,287.30	2,195,999.95
HUNTINGTON INGALLS	446413106	HII	31.28	10,666	344,206.90	333,632.41
HUNTSMAN CORP	447011107	HUN	10.00	76,100	1,226,081.34	760,999.96
HURON CONSULTING GROUP INC	447462102	HURN	38.74	142,902	3,600,679.72	5,536,023.38
IAC/INTERACTIVE CORP	44919P508	IACI	42.60	413,853	11,873,288.21	17,630,137.72
IBERIABANK CORP	450828108	IBKC	49.30	105,962	6,122,214.99	5,223,926.51
ICF INTERNATIONAL INC	44925C103	ICFI	24.78	93,691	2,047,925.25	2,321,662.81

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ICG GROUP INC	44928D108	ICGE	7.72	1,900	24,362.31	14,667.94
ICONIX BRAND GROUP INC	451055107	ICON	16.29	71,100	1,384,966.37	1,158,219.00
ICU MEDICAL INC.	44930G107	ICUI	45.00	40,355	1,646,209.72	1,815,975.00
IDACORP, INC.	451107106	IDA	42.41	15,100	534,298.63	640,390.96
IDEX CORPORATION	45167R104	IEX	37.11	116,310	3,567,173.64	4,316,264.08
IDEXX LABS INC.	45168D104	IDXX	76.96	226,900	16,518,700.20	17,462,224.00
IDT CORP-CL B	448947507	IDT	9.38	73,500	548,021.94	689,430.00
IHS INC-CLASS A	451734107	IHS	86.16	466,915	36,372,437.74	40,229,396.34
II VI INC	902104108	IIVI	18.36	291,390	4,367,100.53	5,349,920.33
IKANOS COMMUNICATIONS INC	45173E105	IKAN	0.81	204,300	1,043,944.15	165,483.00
ILLINOIS TOOL WORKS	452308109	ITW	46.71	933,750	38,913,071.36	43,615,462.39
ILLUMINA INC.	452327109	ILMN	30.48	133,000	7,776,425.72	4,053,839.95
IMATION CORP	45245A107	IMN	5.73	133,800	1,401,658.30	766,673.97
IMMERSION CORPORATION	452521107	IMMR	5.18	400,790	3,362,637.37	2,076,092.06
IMPAX LABORATORIES INC	45256B101	IPXL	20.17	12,300	207,635.46	248,090.96
IMPERVA INC	45321L100	IMPV	34.81	3,600	93,089.88	125,316.00
INCYTE CORP	45337C102	INCY	15.01	6,400	117,024.34	96,063.98
INFINERA CORP	45667G103	INFN	6.28	232,900	1,932,926.51	1,462,612.00
INFINITY PROPERTY & CASUALTY	45665Q103	IPCC	56.74	9,400	567,735.72	533,355.93
INFORMATICA CORP.	45666Q102	INFA	36.93	211,100	5,758,964.87	7,795,922.96
INGERSOLL-RAND PLC	G47791101	IR	30.47	4,300	195,521.26	131,020.98
INGLES MKTS INC	457030104	IMKTA	15.06	54,700	1,030,960.63	823,781.89
INNOPHOS HOLDINGS INC	45774N108	IPHS	48.56	28,300	1,266,041.50	1,374,247.97
INNOSPEC INC.	45768S105	IOSP	28.07	85,285	2,339,038.09	2,393,949.71
INSIGHT ENTERPRISES INC.	45765U103	NSIT	15.29	75,900	918,080.06	1,160,510.97
INSPERITY INC	45778Q107	NSP	25.35	42,700	1,190,110.16	1,082,444.94
INTEGRA LIFESCIENCES	457985208	IART	30.83	43,729	1,837,770.99	1,348,165.07
INTEGRATED DEVICE TECH INC	458118106	IDTI	5.46	195,900	1,313,811.19	1,069,613.97
INTEL CORP.	458140100	INTC	24.25	6,133,500	130,823,573.04	148,737,374.99
INTER PARFUMS INC	458334109	IPAR	15.56	37,500	435,774.32	583,499.97
INTERACTIVE INTELLIGENCE	45841V109	ININ	22.92	31,600	622,259.09	724,271.96
INTERCONTINENTAL EXCHANGE	45865V100	ICE	120.55	345,000	35,651,047.18	41,589,750.00
INTERDIGITAL INC	45867G101	IDCC	43.57	81,949	3,439,616.29	3,570,517.77
INTERLINE BRANDS INC	458743101	IBI	15.57	90,025	1,644,326.80	1,401,689.23
INTERMOLECULAR INC	45882D109	IMI	8.58	6,300	57,154.23	54,054.00
INTERNATIONAL BANCOSH	459044103	IBOC	18.34	74,300	1,159,961.62	1,362,290.48

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INTERNATIONAL PAPER	460146103	IP	29.60	136,400	3,862,775.38	4,037,439.99
INTERNATIONAL RECTIFIER CORP	460254105	IRF	19.42	8,100	236,376.88	157,301.99
INTERNATL FLAVORS &	459506101	IFF	52.42	15,200	779,870.60	796,783.97
INTERPUBLIC GROUP	460690100	IPG	9.73	1,700,000	14,323,356.72	16,540,999.99
INTERSECTIONS INC	460981301	INTX	11.09	70,800	1,054,571.05	785,172.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	10.44	663,553	8,056,923.47	6,927,493.28
INTL BUS MACH CORP	459200101	IBM	183.88	1,680,550	148,507,014.26	309,019,533.97
INTL FCSTONE INC	46116V105	INTL	23.57	37,000	906,328.72	872,089.91
INTL GAME TECHNOLOGY	459902102	IGT	17.20	18,400	316,924.61	316,480.00
INTL SHIPHOLDING CORP	460321201	ISH	18.69	35,400	880,812.59	661,625.90
INTUIT INC.	461202103	INTU	52.59	446,200	21,647,840.23	23,465,657.97
INTUITIVE SURGICAL INC	46120E602	ISRG	463.01	171,411	57,052,554.71	79,365,006.99
INVACARE CORP.	461203101	IVC	15.29	121,064	2,549,783.62	1,851,068.48
INVENSENSE INC	46123D205	INVN	9.96	6,500	64,628.20	64,740.00
INVESTMENT TECHNOLOGY	46145F105	ITG	10.81	131,700	1,883,199.02	1,423,676.99
INVESTORS BANCORP INC	46146P102	ISBC	13.48	44,000	382,069.63	593,119.97
ION GEOPHYSICAL CORP	462044108	IO	6.13	214,100	1,317,103.91	1,312,432.98
IPASS INC	46261V108	IPAS	1.39	246,050	296,958.12	342,009.50
IPC THE HOSPITALIST CO	44984A105	IPCM	45.72	94,902	3,935,521.67	4,338,919.12
IPG PHOTONICS CORP	44980X109	IPGP	33.87	36,273	1,564,352.52	1,228,566.51
IRIDIUM COMMUNICATIONS INC	46269C102	IRDM	7.71	116,600	981,977.01	898,985.91
IROBOT CORP	462726100	IRBT	29.85	41,600	1,348,165.94	1,241,759.89
IRON MTN INC PA	462846106	IRM	30.80	91,200	2,827,114.77	2,808,960.00
ISLE OF CAPRI CASINOS	464592104	ISLE	4.67	168,100	1,033,941.28	785,026.93
ISTA PHARMACEUTICALS INC	45031X204	ISTA	7.05	2,000	15,770.50	14,100.00
ITC HOLDINGS CORP	465685105	ITC	75.88	91,961	4,867,385.05	6,978,000.56
ITRON INC.	465741106	ITRI	35.77	110,200	4,986,154.29	3,941,854.00
ITT CORP	450911201	ITT	19.33	798,500	15,201,465.05	15,435,004.97
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	56.89	208,100	12,540,923.20	11,838,808.99
J & J SNACK FOODS CORP	466032109	JJSF	53.28	69,892	2,130,412.43	3,723,845.76
J C PENNEY INC	708160106	JCP	35.15	631,000	20,022,078.02	22,179,649.93
J2 GLOBAL INC	48123V102	JCOM	28.14	121,325	2,916,149.76	3,414,085.46
JABIL CIRCUIT INC	466313103	JBL	19.66	215,600	4,211,112.66	4,238,696.00
JACK IN THE BOX INC.	466367109	JACK	20.90	81,050	1,879,626.75	1,693,945.00
JACOBS ENGINEERING GROUP	469814107	JEC	40.58	500,000	21,318,415.82	20,289,999.96
JAKKS PACIFIC INC.	47012E106	JAKK	14.11	13,900	236,250.76	196,129.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
JARDEN CORP	471109108	JAH	29.88	1,896,517	59,041,573.82	56,667,927.96
JAZZ PHARMACEUTICALS PLC	G50871105	JAZZ	38.63	33,600	1,343,803.10	1,297,968.00
JDA SOFTWARE GROUP INC	46612K108	JDAS	32.39	6,400	206,419.94	207,296.00
JDS UNIPHASE CORP	46612J507	JDSU	10.44	1,770,000	24,445,000.19	18,478,799.95
JETBLUE AIRWAYS CORP	477143101	JBLU	5.20	79,100	481,206.96	411,319.98
JM SMUCKER CO	832696405	SJM	78.17	18,700	1,386,446.30	1,461,778.99
JOHNSON & JOHNSON	478160104	JNJ	65.58	2,852,750	107,613,778.73	187,083,344.97
JOHNSON CONTROLS	478366107	JCI	31.26	714,650	19,116,247.31	22,339,958.97
JOHNSON OUTDOORS INC - CL A	479167108	JOUT	15.35	2,600	38,859.50	39,910.00
JONES LANG LASALLE I	48020Q107	JLL	61.26	413,100	33,075,434.23	25,306,505.99
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	48.76	153,100	6,590,053.43	7,465,155.72
JOURNAL COMMUNICATIONS INC	481130102	JRN	4.40	161,900	810,866.49	712,359.91
JOY GLOBAL INC	481165108	JOY	74.97	855,000	39,967,010.44	64,099,350.00
JPMORGAN CHASE & CO.	46625H100	JPM	33.25	6,038,862	229,608,835.20	200,792,161.43
JUNIPER NETWORKS INC	48203R104	JNPR	20.41	484,200	10,972,344.35	9,882,521.99
K V PHARMACEUTICAL C	482740206	KV.A	1.40	32,700	79,806.76	45,780.00
KADANT INC	48282T104	KAI	22.61	39,200	851,499.93	886,311.99
KAMAN CORP	483548103	KAMN	27.32	70,300	2,156,668.28	1,920,596.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	68.01	19,000	639,572.61	1,292,189.98
KAPSTONE PAPER AND	48562P103	KS	15.74	68,400	788,094.07	1,076,615.98
KAYDON CORP	486587108	KDN	30.50	42,500	1,445,417.18	1,296,250.00
KBR INC	48242W106	KBR	27.87	93,800	2,226,394.55	2,614,205.99
KELLOGG CO.	487836108	K	50.57	254,650	9,566,158.14	12,877,650.48
KELLY SERVICES INC CL-A	488152208	KELYA	13.68	69,100	1,384,271.64	945,287.95
KEMET CORP.	488360207	KEM	7.05	53,408	203,897.98	376,526.40
KEMPER CORP.	488401100	KMPR	29.21	17,200	456,210.81	502,412.00
KENEXA CORP	488879107	KNXA	26.70	40,900	668,235.10	1,092,029.94
KENNAMETAL INC	489170100	KMT	36.52	74,300	1,941,948.60	2,713,435.99
KENNETH COLE PRODUCTIONS	193294105	KCP	10.59	62,800	805,853.37	665,051.98
KENSEY NASH CORP	490057106	KNSY	19.19	32,700	721,625.64	627,512.98
KEY ENERGY SERVICES INC	492914106	KEG	15.47	324,200	3,221,323.52	5,015,373.94
KEYCORP	493267108	KEY	7.69	1,903,800	14,785,631.53	14,640,222.00
KEYNOTE SYSTEMS INC	493308100	KEYN	20.54	77,800	1,088,353.98	1,598,011.93
KIMBALL INTL INC	494274103	KBALB	5.07	122,500	918,487.88	621,074.97
KIMBERLY-CLARK CORP	494368103	KMB	73.56	363,300	19,207,551.64	26,724,347.97
KINDER MORGAN INC.	49456B101	KMI	32.17	371,650	10,466,977.46	11,955,980.50

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KINDRED HEALTHCARE I	494580103	KND	11.77	115,400	2,111,004.05	1,358,257.99
KIOR INC - A	497217109	KIOR	10.18	6,900	143,085.30	70,242.00
KIRBY CORP.	497266106	KEX	65.84	49,700	1,726,743.50	3,272,248.00
KIT DIGITAL INC	482470200	KITD	8.45	82,600	801,773.90	697,970.00
KLA-TENCOR CORP.	482480100	KLAC	48.25	481,000	9,607,858.63	23,208,249.98
KNIGHT CAPITAL GROUP INC	499005106	KCG	11.82	95,600	1,252,456.40	1,129,991.95
KNIGHT TRANSPORTATION INC	499064103	KNX	15.64	163,200	3,013,894.37	2,552,447.94
KODIAK OIL & GAS CORP	50015Q100	KOG	9.50	223,400	1,736,839.93	2,122,300.00
KOHLS CORP	500255104	KSS	49.35	385,700	16,829,762.68	19,034,295.00
KOPPERS HOLDINGS INC	50060P106	KOP	34.36	165,659	4,121,469.22	5,692,043.21
KORN/FERRY INTERNATIONAL	500643200	KFY	17.06	194,507	3,373,408.42	3,318,289.34
KRAFT FOODS INC - A	50075N104	KFT	37.36	2,205,178	51,119,406.16	82,385,450.05
KRATOS DEFENSE & SECURITY	50077B207	KTOS	5.97	93,100	634,446.73	555,807.00
KROGER CO.	501044101	KR	24.22	1,067,100	27,915,605.04	25,845,161.94
KRONOS WORLDWIDE INC	50105F105	KRO	18.04	118,113	2,291,240.74	2,130,758.45
KULICKE & SOFFA INDUSTRIES	501242101	KLIC	9.25	125,400	998,934.44	1,159,949.95
L-3 COMMUNICATIONS HOLDINGS	502424104	LLL	66.68	41,700	2,868,409.65	2,780,556.00
LABORATORY CRP OF AMER	50540R409	LH	85.97	19,200	1,691,951.21	1,650,623.95
LACLEDE GROUP HLDG. CO.	505597104	LG	40.47	30,800	1,030,837.12	1,246,476.00
LAKELAND BANCORP INC	511637100	LBAI	8.62	16,600	145,386.86	143,091.99
LANCASTER COLONY CORP	513847103	LANC	69.34	18,500	1,159,707.19	1,282,790.00
LANDAUER INC	51476K103	LDR	51.50	19,800	1,232,174.46	1,019,699.98
LANDSTAR SYSTEM INC.	515098101	LSTR	47.92	133,764	5,246,774.06	6,409,970.80
LAREDO PETROLEUM HOLDINGS	516806106	LPI	22.30	28,421	484,531.74	633,788.29
LAS VEGAS SANDS CORP	517834107	LVS	42.73	2,001,400	83,468,671.88	85,519,821.94
LATTICE SEMICON. CORP.	518415104	LSCC	5.94	193,300	783,455.30	1,148,201.97
LAWSON PRODUCTS	520776105	LAWS	15.43	29,900	501,305.79	461,356.94
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	24.20	39,400	923,546.87	953,479.98
LAZARD LTD CL. A	G54050102	LAZ	26.11	17,200	657,603.19	449,091.96
LA-Z-BOY INC.	505336107	LZB	11.90	4,700	46,338.24	55,930.00
LEAP WIRELESS INTERNATIONAL	521863308	LEAP	9.29	85,500	971,887.45	794,294.99
LEAPFROG ENTERPRISES INC	52186N106	LF	5.59	158,800	494,779.85	887,691.96
LEAR CORP	521865204	LEA	39.80	40,700	1,803,434.83	1,619,859.96
LECROY CORP	52324W109	LCRY	8.41	73,272	946,067.81	616,217.52
LENDER PROCESSING SERVICES	52602E102	LPS	15.07	203,700	5,219,878.84	3,069,758.96
LENNAR CORPORATION	526057104	LEN	19.65	7,100	131,310.54	139,515.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LEUCADIA NATIONAL CORP	527288104	LUK	22.74	513,800	17,123,707.48	11,683,811.87
LEVEL 3 COMMUNICATIONS INC	52729N308	LVLT	16.99	28,900	608,642.02	491,010.95
LEXICON PHARMACEUTICALS	528872104	LXRX	1.29	3,400	5,175.40	4,385.98
LEXMARK INTERNATIONAL INC.	529771107	LXK	33.07	226,300	7,550,624.12	7,483,740.93
LIBERTY GLOBAL INC	530555101	LBTYA	41.03	37,800	1,484,329.78	1,550,933.93
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	39.52	510,000	17,800,925.58	20,155,199.99
LIBERTY INTERACTIVE CORP	53071M104	LINTA	16.22	1,100,900	16,087,633.00	17,851,093.45
LIBERTY MEDIA CORP - LIBERTY	530322106	LMCA	78.05	72,221	4,884,810.99	5,636,848.97
LIFE TIME FITNESS INC	53217R207	LTM	46.75	44,580	1,738,069.92	2,084,114.98
LIFETIME BRANDS INC.	53222Q103	LCUT	12.14	60,500	913,431.66	734,469.97
LIMITED BRANDS INC.	532716107	LTD	40.35	506,200	14,492,776.43	20,425,169.92
LINCARE HOLDINGS INC.	532791100	LNCR	25.71	18,900	462,012.91	485,918.98
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	7.90	111,700	1,665,785.08	882,429.97
LINCOLN NATIONAL CORP	534187109	LNC	19.42	425,000	9,827,380.87	8,253,499.94
LINEAR TECHNOLOGY CORP	535678106	LLTC	30.03	42,800	1,245,119.03	1,285,284.00
LIQUIDITY SERVICES INC	53635B107	LQDT	36.90	162,829	4,227,614.35	6,008,390.02
LITTELFUSE INC	537008104	LFUS	42.98	83,067	2,234,265.19	3,570,219.58
LIVE NATION	538034109	LYV	8.31	8,600	96,285.55	71,465.98
LIVEPERSON INC	538146101	LPSN	12.55	86,400	671,123.80	1,084,319.98
LIZ CLAIBORNE	539320101	LIZ	8.63	61,000	293,326.95	526,429.96
LKQ CORP	501889208	LKQX	30.08	343,315	5,786,965.14	10,326,915.06
LMI AEROSPACE INC	502079106	LMIA	17.55	40,900	682,573.21	717,794.99
LOCKHEED MARTIN	539830109	LMT	80.90	453,600	27,096,192.33	36,696,239.96
LOEWS CORP	540424108	L	37.65	506,650	15,847,565.82	19,075,372.44
LOGMEIN INC	54142L109	LOGM	38.55	29,800	712,715.73	1,148,789.99
LONE PINE RESOURCES INC	54222A106	LPR	7.01	224,500	1,981,941.76	1,573,745.00
LOOPNET INC	543524300	LOOP	18.28	49,700	522,962.32	908,515.97
LORILLARD INC	544147101	LO	114.00	421,000	38,789,695.35	47,993,999.90
LOWE'S COS	548661107	LOW	25.38	1,882,200	31,033,500.34	47,770,235.93
LSB INDUSTRIES INC	502160104	LXU	28.03	5,000	179,843.21	140,150.00
LSI LOGIC CORP	502161102	LSI	5.95	27,800	190,661.50	165,410.00
LTC PROPERTIES INC	502175102	LTC	30.86	19,300	428,640.04	595,597.99
LTX-CREDENCE CORPORATION	502403207	LTXC	5.35	151,400	1,047,619.70	809,990.00
LUFKIN INDUSTRIES INC	549764108	LUFK	67.31	53,983	3,421,364.61	3,633,595.64
LUMINEX CORP DEL	55027E102	LMNX	21.23	61,700	1,406,873.89	1,309,891.00
LUMOS NETWORKS CORP	550283105	LMOS	15.34	9,700	158,223.74	148,798.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LYDALL INC.	550819106	LDL	9.49	40,300	347,256.91	382,446.96
LYONDELLBASELL IND-CL A	N53745100	LYB	32.49	463,700	17,015,981.11	15,065,612.97
M&T BANK CORPORATION	55261F104	MTB	76.34	534,600	41,169,223.52	40,811,363.95
MACQUARIE INFRASTRUCTURE CO	55608B105	MIC	27.95	78,559	1,942,014.20	2,195,724.05
MACYS INC	55616P104	M	32.18	1,166,800	24,905,903.44	37,547,623.97
MADDEN STEVEN LTD	556269108	SHOO	34.50	20,774	573,930.22	716,702.96
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	49.47	32,900	1,244,357.46	1,627,562.99
MAGMA DESIGN AUTOMATION	559181102	LAVA	7.18	89,060	469,501.40	639,450.76
MAGNUM HUNTER RESOURCES	55973B102	MHR	5.39	94,215	297,397.40	507,818.85
MAINSOURCE FINANCIAL	56062Y102	MSFG	8.83	92,000	813,560.68	812,359.87
MAKO SURGICAL CORP	560879108	MAKO	25.21	11,000	288,498.42	277,310.00
MANHATTAN ASSOCIATES INC	562750109	MANH	40.48	28,700	439,584.95	1,161,776.00
MANITOWOC COMPANY INC.	563571108	MTW	9.19	120,300	1,394,582.68	1,105,557.00
MANNING & NAPIER INC	56382Q102	MN	12.49	61,575	744,647.87	769,071.75
MANPOWERGROUP	56418H100	MAN	35.75	210,000	7,700,694.37	7,507,500.00
MARATHON OIL CORP	565849106	MRO	29.27	1,094,450	21,701,224.57	32,034,551.47
MARATHON PETROLEUM CORP	56585A102	MPC	33.29	1,193,950	37,339,680.47	39,746,595.48
MARKEL CORP	570535104	MKL	414.67	1,600	631,767.77	663,471.96
MARKETAXESS HOLDINGS INC	57060D108	MKTX	30.11	43,400	629,659.31	1,306,773.98
MARLIN BUSINESS SERVICES INC	571157106	MRLN	12.70	25,300	289,922.19	321,310.00
MARSH & MCLENNAN COS.	571748102	MMC	31.62	76,600	2,301,135.22	2,422,091.98
MASCO CORP.	574599106	MAS	10.48	1,111,700	12,133,959.31	11,650,615.96
MASIMO CORP	574795100	MASI	18.69	206,011	5,469,312.77	3,849,315.28
MASTERCARD INC-CLASS A	57636Q104	MA	372.82	308,200	75,091,420.90	114,903,123.87
MATERION CORP	576690101	MTRN	24.28	13,300	479,195.85	322,923.98
MATRIX SERVICE CO	576853105	MTRX	9.44	82,800	855,638.51	781,631.99
MATTHEWS INTL CORP	577128101	MATW	31.43	84,103	2,812,239.61	2,643,357.09
MATTRESS FIRM HOLDING CORP	57722W106	MFRM	23.19	3,700	85,155.50	85,803.00
MAXIM INTGRTD PRDCTS INC.	57772K101	MXIM	26.04	8,800	228,782.72	229,151.97
MAXIMUS INC	577933104	MMS	41.35	148,394	3,596,848.36	6,136,091.86
MAXYGEN INC	577776107	MAXY	5.63	261,100	1,237,487.83	1,469,992.74
MB FINL INC	55264U108	MBFI	17.10	61,400	1,120,761.33	1,049,939.96
MCCLATCHY CO	579489105	MNI	2.39	309,100	1,230,251.17	738,748.97
McCORMICK & CO	579780206	MKC	50.42	381,400	13,306,279.94	19,230,187.95
MCDERMOTT INTERNATIONAL	580037109	MDR	11.51	1,100,000	14,129,986.90	12,661,000.00
MCDONALDS CORPORATION	580135101	MCD	100.33	1,285,300	50,477,889.00	128,954,148.93

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MCGRATH RENTCORP	580589109	MGRC	28.99	25,800	643,195.55	747,942.00
MCGRAW HILL INC	580645109	MHP	44.97	354,000	12,261,732.71	15,919,379.92
MCKESSON CORP	58155Q103	MCK	77.91	789,450	50,634,858.88	61,506,049.47
MCMORAN EXPLORATION CO	582411104	MMR	14.55	59,100	554,699.57	859,904.99
MDC PARTNERS INC-A	552697104	MDCA	13.52	130,499	1,294,252.05	1,764,346.48
MDU RESOURCES GROUP	552690109	MDU	21.46	17,600	407,481.72	377,695.98
MEAD JOHNSON NUTRITION CO	582839106	MJN	68.73	11,500	593,832.93	790,394.97
MEADOWBROOK INS GROUP	58319P108	MIG	10.68	102,500	1,001,827.58	1,094,699.91
MEADWESTVACO	583334107	MWV	29.95	561,600	13,549,478.55	16,819,919.97
MEASUREMENT SPECIALITIES INC	583421102	MEAS	27.96	18,000	231,232.57	503,279.96
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	55.90	903,350	35,920,209.00	50,497,264.91
MEDICINES COMPANY	584688105	MDCO	18.64	114,122	1,866,139.72	2,127,234.02
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	33.25	61,300	1,141,484.33	2,038,224.99
MEDIFAST INC	58470H101	MED	13.72	56,300	1,384,565.66	772,435.97
MEDIVATION INC	58501N101	MDVN	46.11	35,000	1,094,907.20	1,613,850.00
MEDLEY CAPITAL CORP	58503F106	MCC	10.40	7,000	85,400.00	72,800.00
MEDNAX INC	58502B106	MD	72.01	91,900	5,655,989.12	6,617,718.94
MEDTOX SCIENTIFIC INC	584977201	MTOX	14.05	7,000	94,837.02	98,350.00
MEDTRONIC INC	585055106	MDT	38.25	2,149,200	72,066,014.63	82,206,899.97
MEMC ELECTR MATLS IN	552715104	WFR	3.94	350,500	3,319,235.25	1,380,970.00
MENTOR GRAPHICS CORP.	587200106	MENT	13.56	117,300	1,295,395.53	1,590,588.00
MERCANTILE BANK CORP	587376104	MBWM	9.80	33,869	826,336.15	331,916.20
MERCHANTS BANCSHARES	588448100	MBVT	29.20	14,100	344,348.41	411,719.93
MERCK & CO INC	58933Y105	MRK	37.70	4,730,521	171,286,159.80	178,340,641.62
MERCURY COMPUTER SYSTEMS	589378108	MRCY	13.29	73,300	780,436.63	974,157.00
MEREDITH CORPORATION	589433101	MDP	32.65	121,125	3,879,505.46	3,954,731.23
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	12.45	28,000	251,059.11	348,600.00
METALS USA HOLDINGS CORP	59132A104	MUSA	11.25	56,053	631,068.58	630,596.25
METHODE ELECTRONICS INC	591520200	MEI	8.29	7,000	75,337.99	58,029.98
METLIFE INC	59156R108	MET	31.18	1,843,650	70,529,433.21	57,485,006.93
METRO BANCORP INC	59161R101	METR	8.38	59,100	665,183.19	495,257.93
METROPCS COMMUNICATIONS INC	591708102	PCS	8.68	454,800	4,703,796.39	3,947,663.95
METROPOLITAN HLTH NTRKS	592142103	MDF	7.47	16,403	38,831.10	122,530.35
METTLER-TOLEDO	592688105	MTD	147.71	289,900	29,424,494.29	42,821,128.91
MFA FINANCIAL INC.	55272X102	MFA	6.72	259,500	1,879,542.57	1,743,839.96
MGP INGREDIENTS INC	55303J106	MGPI	5.04	3,700	34,317.09	18,647.94

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MICHAEL KORS HOLDINGS LTD	G60754101	KORS	27.25	101,000	2,020,000.00	2,752,250.00
MICREL INCORPORATED	594793101	MCRL	10.11	96,900	1,049,387.28	979,658.96
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	36.63	40,500	1,423,362.09	1,483,514.95
MICROS SYSTEMS INC.	594901100	MCRS	46.58	492,000	17,129,184.17	22,917,360.00
MICROSEMI CORP	595137100	MSCC	16.75	65,740	1,330,075.54	1,101,144.92
MICROSOFT CORP.	594918104	MSFT	25.96	13,198,900	338,368,873.75	342,643,443.91
MICROSTRATEGY INC-CL A	594972408	MSTR	108.32	11,100	761,188.30	1,202,351.98
MIDDLEBY CORP	596278101	MIDD	94.04	84,836	7,322,643.37	7,977,977.43
MILLER (HERMAN) INC	600544100	MLHR	18.45	116,700	2,366,931.00	2,153,114.83
MILLER INDUSTRIES INC	600551204	MLR	15.73	11,600	214,890.08	182,468.00
MINDSPEED TECHNOLOGIES INC	602682205	MSPD	4.58	3,200	24,302.08	14,656.00
MINERALS TECHNOLOGIES INC	603158106	MTX	56.53	57,086	3,171,054.04	3,227,071.55
MITCHAM INDUSTRIES INC	606501104	MIND	21.84	41,600	622,049.54	908,543.94
MKS INSTRUMENTS INC	55306N104	MKSI	27.82	96,944	2,558,016.56	2,696,981.98
MODUSLINK GLOBAL SOLUTIONS	60786L107	MLNK	5.40	168,300	1,675,696.23	908,819.95
MOLEX INC	608554101	MOLX	23.86	1,024,000	17,651,362.31	24,432,639.89
MOLINA HEALTHCARE INC	60855R100	MOH	22.33	51,600	938,051.84	1,152,227.97
MOLYCORP INC	608753109	MCP	23.98	17,800	877,148.39	426,843.97
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	17.39	73,200	896,257.11	1,272,947.98
MONEYGRAM INTERNATIONAL INC.	60935Y208	MGI	17.75	6,650	127,655.00	118,037.49
MONOTYPE IMAGING HOLDINGS	61022P100	TYPE	15.59	167,639	1,969,290.23	2,613,491.81
MONRO MUFFLER BRAKE	610236101	MNRO	38.79	95,503	3,284,704.03	3,704,561.31
MONSANTO COMPANY	61166W101	MON	70.07	846,300	40,013,960.00	59,300,240.94
MONSTER BEVERAGE CORP	611740101	MNST	92.14	240,599	13,215,496.50	22,168,791.80
MONSTER WORLDWIDE INC	611742107	MWW	7.93	1,882,973	23,727,488.10	14,931,975.78
MOODY'S CORPORATION	615369105	MCO	33.68	69,200	2,211,653.43	2,330,655.97
MOOG INC. CL A	615394202	MOG.A	43.93	81,523	2,354,513.80	3,581,305.39
MORGAN STANLEY	617446448	MS	15.13	1,662,500	56,505,970.21	25,153,624.96
MOSAIC COMPANY	61945C103	MOS	50.43	251,000	28,235,419.43	12,657,929.96
MOSYS INC.	619718109	MOSY	4.20	155,800	299,915.00	654,360.00
MOTORCAR PARTS OF AMERICA	620071100	MPAA	7.50	50,000	742,678.45	374,999.98
MOTOROLA SOLUTIONS INC	620076307	MSI	46.29	578,371	33,396,088.20	26,772,793.49
MOVADO GROUP INC	624580106	MOV	18.17	30,100	462,027.39	546,917.00
MOVE, INC	62458M207	MOVE	6.32	66,975	667,634.90	423,281.97
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	71.55	449,063	22,980,683.68	32,130,457.65
MSCI INC-A	55354G100	MSCI	32.93	104,714	2,781,388.21	3,448,231.95

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MTS SYS CORP	553777103	MTSC	40.75	55,000	1,723,092.58	2,241,250.00
MUELLER INDUSTRIES INC.	624756102	MLI	38.42	6,000	239,592.07	230,519.97
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	20.55	36,800	765,084.63	756,239.99
MULTIMEDIA GAMES, INC.	625453105	MGAM	7.94	112,900	622,054.66	896,426.00
MURPHY OIL CORP	626717102	MUR	55.74	352,000	24,094,816.87	19,620,479.94
MVC CAPITAL INC	553829102	MVC	11.59	15,100	267,627.65	175,008.98
MYERS INDUSTRIES INC.	628464109	MYE	12.34	76,000	701,854.81	937,839.94
MYLAN INC	628530107	MYL	21.46	3,076,700	62,548,494.22	66,025,981.90
MYR GROUP INC	55405W104	MYRG	19.14	88,005	1,910,712.31	1,684,415.68
MYREXIS INC	62856H107	MYRX	2.68	187,400	722,792.17	502,232.00
MYRIAD GENETICS INC	62855J104	MYGN	20.94	15,500	348,664.54	324,569.98
NABI BIOPHARMACEUTIC	629519109	NABI	1.88	149,900	713,824.35	281,811.96
NABORS INDUSTRIES LTD.	G6359F103	NBR	17.34	33,500	688,856.38	580,889.97
NACCO INDUSTRIES -CL A	629579103	NC	89.22	12,200	665,650.73	1,088,483.98
NANOMETRICS INC	630077105	NANO	18.42	6,100	95,379.32	112,361.99
NANOSPHERE INC	63009F105	NSPH	1.47	206,400	374,079.36	303,408.00
NASH FINCH CO.	631158102	NAFC	29.28	29,800	1,058,775.56	872,543.97
NATIONAL BANKSHARES INC/VA	634865109	NKSH	27.92	300	7,427.41	8,376.00
NATIONAL BEVERAGE CO	635017106	FIZZ	16.07	47,200	579,948.63	758,503.82
NATIONAL FUEL & GAS	636180101	NFG	55.58	6,200	442,090.62	344,595.97
NATIONAL HEALTHCARE	635906100	NHC	41.90	18,400	850,333.69	770,960.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	25.95	285,807	6,412,200.53	7,416,691.55
NATIONAL INTERSTATE CORP	63654U100	NATL	24.67	18,800	387,361.91	463,795.94
NATIONAL OILWELL VARCO INC	637071101	NOV	67.99	1,682,650	96,754,799.87	114,403,373.37
NATIONAL PENN BANC SH	637138108	NPBC	8.44	50,833	604,563.91	429,030.52
NATIONAL RESEARCH CORP	637372103	NRCI	38.81	200	5,518.63	7,762.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	14.46	58,100	1,031,547.25	840,125.94
NATURES SUNSHINE PRODS INC.	639027101	NATR	15.52	54,300	738,286.10	842,736.00
NAVIGATORS GROUP INC	638904102	NAV	47.68	66,200	3,143,234.10	3,156,416.00
NAVISTAR INTL. CORP.	63934E108	NAV	37.88	468,000	15,259,110.60	17,727,840.00
NBT BANCORP INC	628778102	NBTB	22.13	37,000	834,804.60	818,809.97
NCI BUILDING SYS INC	628852204	NCS	10.87	81,900	916,008.99	890,252.91
NCR CORPORATION	62886E108	NCR	16.46	46,900	737,300.42	771,973.98
NEENAH PAPER INC	640079109	NP	22.32	43,100	782,550.29	961,991.94
NETAPP INC.	64110D104	NTAP	36.27	977,605	39,252,250.35	35,457,733.31
NETFLIX INC	64110L106	NFLX	69.29	10,200	1,540,871.50	706,757.97

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NETGEAR INC	64111Q104	NTGR	33.57	4,200	144,721.50	140,994.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	49.57	276,600	8,493,386.47	13,711,061.82
NETSCOUT SYS INC	64115T104	NTCT	17.60	27,200	507,740.52	478,719.95
NETSUITE INC	64118Q107	N	40.55	124,868	3,669,794.93	5,063,397.18
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	8.50	53,800	337,958.41	457,300.00
NEUTRAL TANDEM INC	64128B108	TNDM	10.69	86,200	1,182,341.52	921,478.00
NEW YORK & CO	649295102	NWY	2.66	111,400	519,443.70	296,323.96
NEW YORK COMMUNITY BANCORP	649445103	NYB	12.37	29,600	475,535.69	366,151.95
NEW YORK TIMES CO. CL A	650111107	NYT	7.73	180,200	1,455,926.35	1,392,945.95
NEWELL RUBBERMAID INC.	651229106	NWL	16.15	1,424,000	20,713,201.10	22,997,599.99
NEWLINK GENETICS CORP	651511107	NLNK	7.04	4,500	29,298.15	31,680.00
NEWMARKET CORP	651587107	NEU	198.11	2,200	317,263.14	435,842.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	60.01	735,050	31,469,218.57	44,110,350.46
NEWPARK RESOURCES INC.	651718504	NR	9.50	39,200	269,526.44	372,400.00
NEWPORT CORP	651824104	NEWP	13.61	40,000	699,836.73	544,399.97
NEWS CORP INC-CL A	65248E104	NWSA	17.84	2,085,300	35,247,223.29	37,201,752.00
NEXSTAR BROADCASTING GROUP	65336K103	NXST	7.84	23,400	158,255.72	183,456.00
NEXTERA ENERGY INC	65339F101	NEE	60.88	596,500	28,062,237.92	36,314,919.95
NGP CAPITAL RESOURCES CO	62912R107	NGPC	7.19	13,600	211,547.79	97,784.00
NIC INC	62914B100	EGOV	13.31	298,332	3,354,618.12	3,970,798.92
NIELSEN HOLDINGS NV	N63218106	NLSN	29.69	5,400	161,988.11	160,326.00
NII HOLDINGS INC	62913F201	NIHD	21.30	1,670,500	55,867,327.73	35,581,650.00
NIKE INC. -CL B	654106103	NKE	96.37	654,250	36,269,746.36	63,050,072.49
NISOURCE INC	65473P105	NI	23.81	22,600	424,796.69	538,105.97
NJ RESOURCES CORP. COMMON	646025106	NJR	49.20	66,250	2,481,670.54	3,259,499.96
NOBLE ENERGY INC	655044105	NBL	94.39	342,500	29,412,626.15	32,328,574.94
NORANDA ALUMINIUM HOLDING	65542W107	NOR	8.25	81,100	1,049,281.53	669,075.00
NORDSON CORP	655663102	NDSN	41.18	6,700	256,831.10	275,906.00
NORDSTROM INC	655664100	JWN	49.71	226,800	10,308,433.70	11,274,227.99
NORFOLK SOUTHERN CORP.	655844108	NSC	72.86	381,600	20,429,385.91	27,803,375.96
NORTHEAST UTILITIES	664397106	NU	36.07	52,700	1,593,103.03	1,900,888.94
NORTHERN OIL AND GAS INC	665531109	NOG	23.98	69,177	1,831,333.80	1,658,864.46
NORTHROP GRUMMAN CORP.	666807102	NOC	58.48	500,300	23,639,615.23	29,257,543.90
NORTHWEST BANCSHARES INC	667340103	NWBI	12.44	123,900	1,479,783.96	1,541,315.96
NORTHWEST NATURAL GAS CO.	667655104	NWN	47.93	2,100	91,942.00	100,653.00
NORTHWESTERN CORP	668074305	NWE	35.79	92,975	2,662,966.75	3,327,575.25

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NRG ENERGY INC.	629377508	NRG	18.12	784,700	17,072,937.23	14,218,763.90
NSTAR CO.	67019E107	NST	46.96	34,100	1,392,005.88	1,601,335.96
NU SKIN ENTERPRISES	67018T105	NUS	48.57	49,600	1,173,801.53	2,409,071.99
NUANCE COMMUNICATIONS	67020Y100	NUAN	25.16	1,411,800	23,481,936.89	35,520,887.90
NUCOR CORP	670346105	NUE	39.57	7,300	278,102.14	288,861.00
NUTRACEUTICAL INTERNATIONAL	67060Y101	NUTR	11.32	38,800	451,656.41	439,215.96
NUTRI/SYSTEM INC	67069D108	NTRI	12.93	63,800	863,811.68	824,934.00
NV ENERGY INC	67073Y106	NVE	16.35	44,000	634,666.79	719,399.99
NVE CORP	629445206	NVEC	55.53	13,200	738,849.97	732,996.00
NVIDIA CORP	67066G104	NVDA	13.86	735,200	15,488,883.40	10,189,871.97
NVR INC	62944T105	NVR	686.00	900	661,709.10	617,400.00
NXSTAGE MEDICAL INC	67072V103	NXTM	17.78	167,173	3,242,982.77	2,972,335.94
NYMOX PHARMACEUTICAL CORP	67076P102	NYMX	8.22	103,400	836,187.26	849,948.00
NYSE EURONEXT	629491101	NYX	26.10	309,600	8,218,800.32	8,080,559.96
OASIS PETROLEUM INC	674215108	OAS	29.09	60,776	1,372,765.07	1,767,973.80
OBAGI MEDICAL PRODUCTS INC	67423R108	OMPI	10.16	82,400	937,805.72	837,183.97
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	93.70	1,078,500	39,989,107.12	101,055,449.96
OCEANEERING INT'L. INC.	675232102	OII	46.13	1,230,000	28,520,347.07	56,739,900.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	8.41	1,267,562	13,861,276.71	10,660,196.42
OCWEN FINANCIAL CORP	675746309	OCN	14.48	264,800	2,996,424.52	3,834,304.00
OCZ TECHNOLOGY GROUP ONC	67086E303	OCZ	6.61	121,000	1,058,516.99	799,810.00
ODYSSEY MARINE EXPLORATION	676118102	OMEX	2.74	256,900	336,988.26	703,905.99
OFFICE DEPOT INC	676220106	ODP	2.15	358,900	1,716,777.26	771,634.95
OFFICEMAX INC	67622P101	OMX	4.54	408,700	3,593,640.13	1,855,497.98
OGE ENERGY CORP	670837103	OGE	56.71	9,800	403,748.26	555,757.98
OIL DRI CORP AMERICA	677864100	ODC	20.24	14,200	311,479.19	287,407.97
OIL STS INTL INC	678026105	OIS	76.37	38,237	2,280,940.66	2,920,159.60
OLD DOMINION FREIGHT LINE	679580100	ODFL	40.53	152,066	3,756,515.99	6,163,234.98
OLD NATL BANCORP IND	680033107	ONB	11.65	900	10,203.75	10,485.00
OLIN CORP	680665205	OLN	19.65	172,400	3,164,780.96	3,387,659.92
OLYMPIC STEEL INC	68162K106	ZEUS	23.32	2,900	51,897.43	67,627.98
OM GROUP, INC.	670872100	OMG	22.39	20,100	756,450.65	450,038.96
OMEGA FLEX INC	682095104	OFLX	14.13	5,000	69,702.07	70,650.00
OMEGA PROTEIN CORP	68210P107	OME	7.13	11,900	162,304.62	84,847.00
OMNICARE INC.	681904108	OCR	34.45	39,100	1,059,557.20	1,346,995.00
OMNICELL INC	68213N109	OMCL	16.52	62,500	910,638.41	1,032,499.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
OMNICOM GROUP	681919106	OMC	44.58	7,900	376,151.41	352,181.97
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	12.24	1,725,000	42,358,342.07	21,105,374.91
OMNOVA SOLUTIONS INC	682129101	OMN	4.61	23,500	164,266.07	108,334.97
ON SEMICONDUCTOR COR	682189105	ONNN	7.72	1,115,900	8,313,873.52	8,614,747.89
ONE LIBERTY PROPERTIES INC	682406103	OLP	16.50	7,000	112,297.88	115,499.99
ONEBEACON INSURANCE GROUP	G67742109	OB	15.39	30,700	440,767.60	472,473.00
ONEOK INC.	682680103	OKE	86.69	90,200	5,714,304.31	7,819,437.95
ONYX PHARMACEUTICALS	683399109	ONXX	43.95	22,700	770,444.41	997,664.99
OPENWAVE SYS INC	683718308	OPWV	1.58	3,100	8,274.90	4,898.00
OPLINK COMMUNICATION	68375Q403	OPLK	16.47	41,000	783,381.75	675,269.98
OPNET TECHNOLOGIES INC.	683757108	OPNT	36.67	27,100	425,123.05	993,757.00
ORACLE SYS. CORP.	68389X105	ORCL	25.65	6,930,341	114,045,472.29	177,763,246.60
ORASURE TECHNOLOGIES	68554V108	OSUR	9.11	28,100	228,017.10	255,991.00
ORBITZ WORLDWIDE INC	68557K109	OWW	3.76	16,000	95,209.37	60,160.00
ORBOTECH LTD	2661784	ORBK	9.98	112,314	1,453,038.18	1,120,893.42
ORCHARD SUPPLY HARDWARE	685691404	OSH	7.31	312	2,733.79	2,277.00
O'REILLY AUTOMOTIVE INC.	67103H107	ORLY	79.95	40,000	3,161,819.48	3,197,999.95
ORIENT EXPRESS HOTELS LTD -A	G67743107	OEH	7.47	280,900	2,891,069.30	2,098,323.00
ORIENTAL FINL GROUP	68618W100	OFG	12.11	66,400	757,430.50	804,104.00
ORION MARINE GROUP INC	68628V308	ORN	6.65	117,600	738,434.13	782,040.00
ORMAT TECHNOLOGIES INC	686688102	ORA	18.03	106,300	2,515,778.34	1,916,589.00
ORRSTOWN FINL SERVICES INC	687380105	ORRF	8.25	6,800	54,913.23	56,100.00
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	35.23	32,400	1,313,038.59	1,141,451.95
OSHKOSH CORPORATION	688239201	OSK	21.38	13,200	474,231.30	282,216.00
OSI SYSTEMS INC	671044105	OSIS	48.78	27,500	716,500.32	1,341,449.98
OWENS & MINOR INC.	690732102	OMI	27.79	65,800	1,808,907.56	1,828,582.00
OWENS CORNING INC	690742101	OC	28.72	8,200	261,533.73	235,503.99
OWENS-ILLINOIS INC	690768403	OI	19.38	830,000	25,189,980.05	16,085,399.98
OXFORD INDUSTRIES INC.	691497309	OXM	45.12	61,075	1,960,753.83	2,755,703.96
OYO GEOSPACE CORP	671074102	OYOG	77.33	7,500	359,674.31	579,974.92
PACCAR INC	693718108	PCAR	37.47	385,150	21,243,586.07	14,431,570.50
PACER INTERNATIONAL INC	69373H106	PACR	5.35	371,600	2,248,445.67	1,988,059.94
PACIFIC CAPITAL BANCORP	69404P200	PCBC	28.24	1,900	57,951.15	53,655.97
PACIFIC GAS & ELEC. CO.	69331C108	PCG	41.22	361,450	13,870,951.80	14,898,968.97
PACIFIC SUNWEAR OF CALIFORNIA	694873100	PSUN	1.71	235,900	990,400.02	403,388.94
PACWEST BANCORP	695263103	PACW	18.95	184,000	3,442,246.99	3,486,799.97

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
PALL CORPORATION	696429307	PLL	57.15	55,400	1,982,559.04	3,166,109.94
PANDORA MEDIA INC	698354107	P	10.01	2,400	35,152.80	24,024.00
PANERA BREAD CO	69840W108	PNRA	141.45	100	7,840.09	14,144.97
PANHANDLE OIL AND GAS INC	698477106	PHX	32.81	16,600	495,710.53	544,646.00
PANTRY INC/THE	698657103	PTRY	11.97	11,800	128,327.36	141,246.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	32.73	168,600	4,487,512.22	5,518,277.97
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	18.26	41,600	648,892.75	759,616.00
PAREXEL INT'L CORP.	699462107	PRXL	20.74	136,100	2,839,261.12	2,822,713.74
PARK NATL CORP	700658107	PRK	65.06	3,950	391,310.46	256,987.00
PARK STERLING CORP	70086Y105	PSTB	4.08	18,200	92,453.51	74,256.00
PARKER DRILLING CO	701081101	PKD	7.17	178,700	1,043,135.07	1,281,278.96
PARKER-HANNIFIN CORP.	701094104	PH	76.25	1,400	107,156.76	106,749.97
PARK-OHIO HOLDINGS CORP	700666100	PKOH	17.84	31,400	592,782.72	560,175.85
PATRIOT COAL CORP	70336T104	PCX	8.47	38,500	657,246.76	326,094.98
PATTERSON-UTI ENERGY INC	703481101	PTEN	19.98	58,900	1,320,972.74	1,176,821.95
PAYCHEX INC	704326107	PAYX	30.11	510,400	15,646,714.05	15,368,143.93
PC CONNECTION INC	69318J100	PCCC	11.09	72,200	539,807.98	800,697.77
PDF SOLUTIONS INC	693282105	PDFS	6.97	25,600	111,002.81	178,432.00
PDL BIOPHARMA INC.	69329Y104	PDLI	6.20	204,300	1,358,648.29	1,266,659.98
PEBBLEBROOK HOTEL TRUST	70509V100	PEB	19.18	447,300	8,811,581.49	8,579,213.98
PEGASYSTEMS INC	705573103	PEGA	29.40	65,301	2,155,048.02	1,919,849.30
PENN NATIONAL GAMING INC	707569109	PENN	38.07	44,911	1,658,713.57	1,709,761.77
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	19.25	217,500	3,687,264.16	4,186,874.68
PENTAIR INC.	709631105	PNR	33.29	8,100	300,470.97	269,649.00
PEOPLES BANCORP INC	709789101	PEBO	14.81	33,800	892,020.02	500,578.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	12.85	327,980	4,484,204.38	4,214,543.00
PEP BOYS MM & J	713278109	PBY	11.00	190,200	1,353,410.35	2,092,199.96
PEPCO HOLDINGS INC.	713291102	POM	20.30	32,200	568,469.68	653,659.95
PEPSICO INC.	713448108	PEP	66.35	3,456,530	174,584,365.35	229,340,765.37
PERRIGO CO.	714290103	PRGO	97.30	6,200	497,387.88	603,259.98
PETROQUEST ENERGY INC	716748108	PQ	6.60	142,200	997,766.07	938,519.94
PETSMART INC	716768106	PETM	51.29	5,000	149,724.46	256,449.96
PFIZER INC.	717081103	PFE	21.64	9,617,350	197,769,257.46	208,119,453.92
PH GLATFELTER CO	377316104	GLT	14.12	145,100	1,986,000.55	2,048,811.97
PHARMACYCLICS INC	716933106	PCYC	14.82	143,353	238,864.11	2,124,491.46
PHARMASSET INC	71715N106	VRUS	128.20	14,000	948,778.69	1,794,799.97

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PHARMERICA CORP	71714F104	PMC	15.18	96,700	1,071,501.57	1,467,905.89
PHH CORP	693320202	PHH	10.70	85,400	1,586,624.63	913,779.99
PHILIP MORRIS INTERNATIONAL	718172109	PM	78.48	4,273,150	151,237,863.84	335,356,811.91
PHOENIX COMPANIES INC.	71902E109	PNX	1.68	73,900	174,678.45	124,152.00
PHOTRONICS INC.	719405102	PLAB	6.08	348,185	1,948,607.50	2,116,964.67
PIEDMONT NATURAL GAS CO INC	720186105	PNY	33.98	25,100	669,587.64	852,897.99
PIER 1 IMPORTS INC/DEL	720279108	PIR	13.93	114,600	1,166,085.39	1,596,377.93
PIKE ELECTRIC CORP	721283109	PIKE	7.19	4,500	32,382.70	32,354.99
PINNACLE FINANCIAL PARTNERS	72346Q104	PNFP	16.15	11,800	161,909.95	190,569.96
PINNACLE WEST CAPITAL CORP	723484101	PNW	48.18	348,200	13,615,488.14	16,776,275.96
PIONEER DRILLING COMPANY	723655106	PDC	9.68	109,300	923,532.85	1,058,024.00
PIONEER NATURAL RESOURCES	723787107	PXD	89.48	12,400	925,895.91	1,109,551.94
PITNEY-BOWES, INC.	724479100	PBI	18.54	615,200	13,638,085.93	11,405,807.96
PIXELWORKS INC	72581M305	PXLW	2.43	238,100	820,207.41	578,583.00
PLAINS EXPLORATION & PR	726505100	PXP	36.72	28,500	937,749.47	1,046,519.98
PLANTRONICS INC.	727493108	PLT	35.64	91,144	2,629,991.92	3,248,372.13
PLATINUM UNDERWRITERS	G7127P100	PTP	34.11	2,900	94,424.42	98,919.00
PLEXUS CORP	729132100	PLXS	27.38	107,625	2,354,192.32	2,946,772.50
PLUM CREEK TIMBER CO INC	729251108	PCL	36.56	39,200	1,316,399.98	1,433,151.98
PMC-SIERRA INC	69344F106	PMCS	5.51	335,000	2,721,640.99	1,845,850.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	57.67	759,593	41,345,217.70	43,805,728.22
PNM RESOURCES INC	69349H107	PNM	18.23	95,600	1,324,496.48	1,742,787.91
POLARIS INDUSTRIES INC.	731068102	PII	55.98	19,600	780,860.22	1,097,207.98
POLYCOM INC.	73172K104	PLCM	16.30	432,991	6,938,859.20	7,057,753.28
POLYONE CORPORATION	73179P106	POL	11.55	125,300	975,779.30	1,447,215.00
POLYPORE INTL INC	73179V103	PPO	43.99	29,400	1,909,659.48	1,293,306.00
POOL CORP.	73278L105	POOL	30.10	7,100	199,597.09	213,710.00
PORTFOLIO RECOVERY	73640Q105	PRAA	67.52	128,655	8,558,970.92	8,686,785.48
PORTLAND GEN ELEC CO	736508847	POR	25.29	76,800	1,556,491.96	1,942,271.98
POTLATCH CORP.	737630103	PCH	31.11	25,900	749,276.18	805,749.00
POWELL INDS INC	739128106	POWL	31.28	16,300	597,641.53	509,863.98
POWER INTEGRATIONS INC	739276103	POWI	33.16	31,273	663,938.57	1,037,012.63
POWER ONE INC.	73930R102	PWER	3.91	104,500	482,733.21	408,595.00
POWERWAVE TECHNOLOGIES	739363307	PWAV	2.08	201,845	2,670,198.92	419,837.45
PPG INDUSTRIES INC.	693506107	PPG	83.49	109,700	8,187,273.48	9,158,852.92
PPL CORPORATION	69351T106	PPL	29.42	1,763,200	47,682,242.21	51,873,344.00

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
PRAXAIR INC.	74005P104	PX	106.90	776,500	54,384,031.39	83,007,849.96
PRECISION CASTPARTS CORP	740189105	PCP	164.79	481,350	50,955,411.25	79,321,666.49
PREFORMED LINE PRODUCTS CO	740444104	PLPC	59.66	2,200	132,268.62	131,252.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	8.47	121,700	1,013,551.70	1,030,798.97
PRESIDENTIAL LIFE	740884101	PLFE	9.99	64,100	730,263.55	640,359.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	11.27	77,300	589,549.16	871,170.99
PRG-SCHULTZ INTL INC	69357C503	PRGX	5.95	147,200	380,659.20	875,840.00
PRICELINE.COM INC	741503403	PCLN	467.71	169,050	44,413,081.01	79,066,375.45
PRICESMART INC	741511109	PSMT	69.59	1,000	67,899.10	69,589.99
PRIMERICA INC	74164M108	PRI	23.24	24,000	519,568.00	557,760.00
PRIMO WATER CORP	74165N105	PRMW	3.04	133,100	596,681.92	404,624.00
PRIMORIS SERVICES CORP	74164F103	PRIM	14.93	35,100	456,058.23	524,043.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	24.60	33,400	970,053.18	821,639.99
PRIVATEBANCORP INC	742962103	PVTB	10.98	247,300	2,369,846.79	2,715,353.87
PROASSURANCE CORP	74267C106	PRA	79.82	120,010	6,996,751.80	9,579,198.12
PROCERA NETWORKS INC	74269U203	PKT	15.58	67,000	591,526.91	1,043,860.00
PROCTER & GAMBLE CO	742718109	PG	66.71	4,292,236	172,017,524.61	286,335,063.50
PROGENICS PHARMACEUTICAL	743187106	PGNX	8.54	18,900	133,034.29	161,406.00
PROGRESS ENERGY INC	743263105	PGN	56.02	6,500	299,195.39	364,130.00
PROGRESS SOFTWARE	743312100	PRGS	19.35	264,062	5,279,926.43	5,109,599.42
PROGRESSIVE CORP	743315103	PGR	19.51	9,500	177,622.87	185,345.00
PROS HOLDINGS INC	74346Y103	PRO	14.88	43,100	529,356.91	641,328.00
PROSPERITY BANCSHARE	743606105	PB	40.35	12,200	418,345.94	492,269.99
PROTECTIVE LIFE CORP	743674103	PL	22.56	90,700	2,072,554.47	2,046,191.96
PROVIDENCE SERVICE CORP	743815102	PRSC	13.76	58,600	919,133.68	806,335.97
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	13.39	92,300	1,267,276.20	1,235,896.96
PRUDENTIAL FINANCIAL INC	744320102	PRU	50.12	1,084,750	51,215,145.01	54,367,669.91
PSS WORLD MEDICAL INC.	69366A100	PSSI	24.19	277,970	5,757,711.09	6,724,094.15
PUBLIC SVC ENTERPRISES	744573106	PEG	33.01	482,000	15,924,679.49	15,910,820.00
PULSE ELECTRONICS CORP	74586W106	PULS	2.80	51,100	244,189.51	143,079.98
PULTE HOMES, INC.	745867101	PHM	6.31	65,400	375,096.61	412,674.00
PVH CORP	693656100	PVH	70.49	395,000	24,724,075.86	27,843,550.00
PZENA INVESTMENT MANAGM-CL	74731Q103	PZN	4.33	61,000	427,085.02	264,129.81
QAD INC-A	74727D306	QADA	10.50	24,800	207,420.35	260,399.93
QEP RESOURCES INC	74733V100	QEP	29.30	23,400	708,987.17	685,620.00
QIAGEN N.V.	N72482107	QGEN	13.81	11,000	212,937.72	151,910.00

**Group: DOMESTIC EQUITIES**



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
QLIK TECHNOLOGIES INC	74733T105	QLIK	24.20	188,956	5,134,790.73	4,572,735.09
QUAD GRAPHICS INC	747301109	QUAD	14.34	24,300	337,114.68	348,462.00
QUAKER CHEM CORP	747316107	KWR	38.89	23,400	707,603.08	910,025.93
QUALCOMM INC	747525103	QCOM	54.70	2,888,350	92,700,670.04	157,992,744.83
QUALITY DISTRIBUTION INC	74756M102	QLTY	11.25	9,400	66,585.89	105,750.00
QUALITY SYSTEMS INC	747582104	QSII	36.99	13,900	431,271.40	514,160.94
QUANTA SERVICES INC.	74762E102	PWR	21.54	1,456,400	28,354,760.13	31,370,855.99
QUANTUM CORP	747906204	QTM	2.40	402,800	752,257.33	966,719.98
QUEST DIAGNOSTICS INC	74834L100	DGX	58.06	29,400	1,520,790.94	1,706,963.97
QUEST SOFTWARE INC	74834T103	QSFT	18.60	200,325	3,458,768.79	3,726,044.98
QUESTAR CORP	748356102	STR	19.86	67,246	1,241,058.28	1,335,505.53
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	41.58	151,513	3,074,638.07	6,299,910.54
QUIDEL CORP	74838J101	QDEL	15.13	7,200	113,985.36	108,936.00
RACKSPACE HOSTING INC	750086100	RAX	43.01	576,600	11,179,763.15	24,799,565.99
RADIOSHACK CORP	750438103	RSH	9.71	1,802,700	24,721,488.94	17,504,216.99
RADNET INC	750491102	RDNT	2.13	29,000	107,457.41	61,770.00
RAILAMERICA INC	750753402	RA	14.89	550,000	6,706,169.40	8,189,499.99
RALCORP HOLDINGS	751028101	RAH	85.50	20,100	1,662,648.76	1,718,550.00
RALPH LAUREN CORP	751212101	RL	138.08	241,700	21,350,581.86	33,373,935.98
RAMTRON INTL CORP	751907304	RMTR	1.95	122,500	399,749.13	238,875.00
RANGE RES CORP	75281A109	RRC	61.94	17,100	1,110,131.04	1,059,174.00
RAPTOR PHARMACEUTICAL CORP	75382F106	RPTP	6.26	31,200	168,378.84	195,312.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	30.96	14,400	469,606.38	445,823.95
RAYONIER INC.	754907103	RYN	44.63	1,014,832	41,541,347.07	45,291,952.10
RAYTHEON COMPANY	755111507	RTN	48.38	526,250	20,822,192.71	25,459,974.98
RBC BEARINGS INC	75524B104	ROLL	41.70	1,100	38,004.52	45,870.00
REALNETWORKS INC	75605L708	RNWK	7.50	21,700	246,426.33	162,749.99
REALPAGE INC	75606N109	RP	25.27	290,288	6,019,825.91	7,335,577.71
RED HAT INC	756577102	RHT	41.29	985,000	42,994,117.25	40,670,650.00
RED ROBIN GOURMET BURGERS	75689M101	RRGB	27.70	17,700	549,308.83	490,290.00
REGAL BELOIT	758750103	RBC	50.97	37,100	2,205,078.78	1,890,987.00
REGAL ENTERTAINMENT GROUP	758766109	RGC	11.94	1,995,000	25,518,933.16	23,820,300.00
REGENERON PHARMACEUTICAL	75886F107	REGN	55.43	3,100	176,851.22	171,832.99
REGIONS FINANCIAL CORP.	7591EP100	RF	4.30	70,500	339,095.66	303,150.00
REGIS CORP	758932107	RGS	16.55	25,400	434,604.72	420,370.00
REINSURANCE GROUP OF	759351604	RGA	52.25	847,600	44,802,850.02	44,287,099.95

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RELiance STEEL & ALUMINUM	759509102	RS	48.69	478,600	16,695,302.85	23,303,033.96
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	74.37	419,800	24,533,468.65	31,220,525.94
RENASANT CORP	75970E107	RNST	15.00	64,300	922,444.54	964,499.98
RENT-A-CENTER INC	76009N100	RCII	37.00	137,800	3,211,820.44	5,098,599.93
RENTRAK CORP	760174102	RENT	14.28	48,300	839,283.08	689,724.00
REPUBLIC AIRWAYS HOLDINGS	760276105	RJET	3.43	288,500	1,222,232.20	989,554.92
REPUBLIC BANCORP KY	760281204	RBCAA	22.90	37,500	695,084.07	858,749.93
REPUBLIC SERVICES INC	760759100	RSG	27.55	1,325,000	39,639,881.81	36,503,750.00
RESOURCE CAPITAL CORP	76120W302	RSO	5.61	45,300	263,421.94	254,132.98
RESOURCES CONNECTION INC	76122Q105	RECN	10.59	149,549	3,282,335.11	1,583,723.85
RESPONSYS INC	761248103	MKTG	8.89	6,000	90,852.21	53,340.00
RETAIL OPPORTUNITY	76131N101	ROIC	11.84	26,700	264,490.62	316,128.00
REVLON INC - CL A	761525609	REV	14.87	54,500	748,618.73	810,414.97
REX AMERICAN RESOURCES	761624105	REX	22.11	25,300	521,246.42	559,383.00
REYNOLDS AMERICAN INC	761713106	RAI	41.42	587,450	18,813,250.71	24,332,178.97
RF MICRO-DEVICES	749941100	RFMD	5.40	45,100	292,792.53	243,539.96
RICHARDSON ELECTRS L	763165107	RELL	12.29	78,300	1,124,487.72	962,307.00
RIGNET INC	766582100	RNET	16.74	3,700	67,204.00	61,938.00
RITE AID CORP.	767754104	RAD	1.26	374,600	411,619.98	471,995.99
RLI CORP	749607107	RLI	72.86	65,200	3,233,160.12	4,750,471.96
ROBBINS & MYERS INC.	770196103	RBN	48.55	70,500	2,724,148.46	3,422,774.97
ROCKWELL AUTOMATION INC	773903109	ROK	73.37	17,000	877,370.01	1,247,289.97
ROCKWELL COLLINS	774341101	COL	55.37	425,000	25,560,117.90	23,532,249.99
ROCKWOOD HOLDINGS INC	774415103	ROC	39.37	2,600	151,902.12	102,362.00
ROGERS CORP.	775133101	ROG	36.86	50,427	2,152,245.94	1,858,739.16
ROLLINS INC	775711104	ROL	22.22	43,000	856,239.66	955,460.00
ROPER INDUSTRIES INC	776696106	ROP	86.87	892,100	49,294,275.90	77,496,726.98
ROSETTA RESOURCES INC	777779307	ROSE	43.50	161,389	5,343,547.51	7,020,421.24
ROSETTA STONE INC	777780107	RST	7.63	25,600	547,459.47	195,327.94
ROSS STORES INC	778296103	ROST	47.53	1,769,400	33,793,564.62	84,099,581.95
ROVI CORP	779376102	ROVI	24.58	628,000	33,072,147.45	15,436,240.00
ROWAN COS.	779382100	RDC	30.33	3,500	124,149.36	106,154.98
ROYAL GOLD INC	780287108	RGLD	67.43	27,000	1,928,056.27	1,820,610.00
RPC INC	749660106	RES	18.25	7,700	135,658.60	140,525.00
RPM INTERNATIONAL INC.	749685103	RPM	24.55	375,300	6,577,001.47	9,213,614.95
RPX CORP	74972G103	RPXC	12.65	6,000	158,543.54	75,900.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RSC HOLDINGS INC	74972L102	RRR	18.50	309,100	3,376,679.59	5,718,349.56
RTI BIOLOGICS INC	74975N105	RTIX	4.44	187,400	622,525.09	832,055.92
RTI INTERNATIONAL METALS	74973W107	RTI	23.21	140,841	3,594,177.77	3,268,919.60
RUDDICK CORP.	781258108	RDK	42.64	120,200	4,074,171.94	5,125,328.00
RUE21 INC	781295100	RUE	21.60	143,927	3,806,166.07	3,108,822.63
RYDER SYS. INC.	783549108	R	53.14	415,900	18,580,339.81	22,100,925.98
S & T BANCORP INC	783859101	STBA	19.55	54,400	812,863.72	1,063,519.95
S1 CORPORATION	78463B101	SONE	9.57	106,800	962,035.79	1,022,076.00
SABA SOFTWARE INC	784932600	SABA	7.89	102,700	539,229.83	810,302.94
SABRA HEALTHCARE REIT INC	78573L106	SBRA	12.09	23,300	328,914.04	281,696.97
SAFETY INSURANCE GROUP INC	78648T100	SAFT	40.48	6,600	237,645.23	267,167.97
SAFEWAY INC	786514208	SWY	21.04	1,209,800	28,740,398.12	25,454,191.99
SAIA INC	78709Y105	SAIA	12.48	66,100	961,755.37	824,927.93
SAIC INC	78390X101	SAI	12.29	109,800	1,395,096.14	1,349,442.00
SALESFORCE.COM INC	79466L302	CRM	101.46	121,650	17,355,829.83	12,342,609.00
SALIX PHARMACEUTICAL	795435106	SLXP	47.85	133,965	4,345,083.03	6,410,225.19
SALLY BEAUTY CO INC	79546E104	SBH	21.13	9,200	184,260.44	194,396.00
SANCHEZ ENERGY CORP	79970Y105	SN	17.26	87,400	1,816,502.35	1,508,524.00
SANDERSON FARMS INC	800013104	SAFM	50.13	700	34,956.25	35,091.00
SANDISK CORP	80004C101	SNDK	49.21	520,000	24,669,381.54	25,589,199.98
SANDRIDGE ENERGY INC	80007P307	SD	8.16	426,869	2,985,641.51	3,483,250.95
SANMINA-SCI CORP	800907206	SANM	9.31	34,500	267,002.52	321,195.00
SAPIENT CORP	803062108	SAPE	12.60	12,500	161,287.75	157,500.00
SARA LEE CORP.	803111103	SLE	18.92	1,346,900	19,104,262.79	25,483,347.89
SAUER-DANFOSS INC	804137107	SHS	36.21	26,300	613,632.04	952,322.97
SBA COMMUNICATIONS CORP	78388J106	SBAC	42.96	470,000	19,023,277.05	20,191,200.00
SCANA CORP	80589M102	SCG	45.06	3,100	122,887.19	139,686.00
SCANSOURCE INC	806037107	SCSC	36.00	220,589	6,233,033.82	7,941,203.94
SCBT FINANCIAL CORP	78401V102	SCBT	29.01	30,800	1,050,569.78	893,507.75
SCHAWK INC	806373106	SGK	11.21	53,200	931,355.13	596,371.89
SCHIFF NUTRITION INTERNATION	806693107	WNI	10.70	6,900	83,748.06	73,830.00
SCHLUMBERGER	806857108	SLB	68.31	1,783,462	138,548,168.30	121,828,289.10
SCHOLASTIC CORP	807066105	SCHL	29.97	44,400	1,177,796.12	1,330,667.98
SCHOOL SPECIALTY INC.	807863105	SCHS	2.50	1,000	21,474.27	2,499.94
SCHULMAN (A.) INC.	808194104	SHLM	21.18	500	10,353.75	10,590.00
SCHWAB (CHARLES) CORP	808513105	SCHW	11.26	1,003,400	13,552,440.44	11,298,283.94

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	66.46	16,200	1,033,842.74	1,076,651.99
SCICLONE PHARMACEUTICALS INC	80862K104	SCLN	4.29	140,600	834,854.18	603,173.98
SCIENTIFIC GAMES COR	80874P109	SGMS	9.70	393,000	4,106,882.07	3,812,100.00
SCIQUEST INC	80908T101	SQI	14.27	5,000	74,361.49	71,350.00
SCRIPPS CO. E.W. CL A	811054402	SSP	8.01	5,400	45,919.13	43,253.95
SCRIPPS NETWORKS	811065101	SNI	42.42	289,000	11,584,325.28	12,259,379.97
SEACHANGE INTERNATIONAL	811699107	SEAC	7.03	167,500	1,268,885.49	1,177,525.00
SEACOAST BKG CORP FL	811707306	SBCF	1.52	46,100	75,496.17	70,072.00
SEACOR SMIT INC.	811904101	CKH	88.96	41,000	3,997,973.12	3,647,359.96
SEACUBE CONTAINER LEASING	G79978105	BOX	14.81	54,000	842,905.59	799,739.97
SEAGATE TECHNOLOGY	G7945M107	STX	16.40	560,000	6,147,686.11	9,183,999.99
SEALED AIR CORP.	81211K100	SEE	17.21	136,970	2,885,655.87	2,357,253.70
SEALY CORP	812139301	ZZ	1.72	31,400	55,005.54	54,008.00
SEARS HOLDINGS CORP	812350106	SHLD	31.78	11,300	643,867.76	359,114.00
SEASPAN CORP	Y75638109	SSW	13.68	57,900	650,042.99	792,072.00
SEATTLE GENETICS INC	812578102	SGEN	16.72	21,900	404,288.92	366,058.45
SELECT COMFORT CORP	81616X103	SCSS	21.69	240,600	2,150,827.01	5,218,613.77
SELECTIVE INSURANCE GROUP	816300107	SIGI	17.73	92,775	1,827,316.14	1,644,900.75
SEMTECH CORPORATION	816850101	SMTC	24.82	227,854	3,534,885.39	5,655,336.26
SENSIENT TECHNOLOGIES	81725T100	SXT	37.90	104,700	3,740,447.62	3,968,129.98
SERVICESTOURCE INTL INC	81763U100	SREV	15.69	175,219	2,752,536.18	2,749,186.11
SHARPS COMPLIANCE CORP	820017101	SMED	4.11	152,961	831,559.25	628,669.71
SHENANDOAH TELECOMMU	82312B106	SHEN	10.48	48,900	926,987.34	512,471.96
SHERWIN-WILLIAMS CO	824348106	SHW	89.27	1,700	137,095.35	151,758.99
SHILOH INDUSTRIES INC	824543102	SHLO	8.38	23,200	249,330.99	194,415.93
SHOE CARNIVAL INC	824889109	SCVL	25.70	3,800	81,106.68	97,659.93
SHORETEL INC	825211105	SHOR	6.38	53,400	426,501.78	340,691.96
SHUFFLE MASTER INC	825549108	SHFL	11.72	79,035	813,858.73	926,290.20
SHUTTERFLY INC	82568P304	SFLY	22.76	75,130	1,864,927.72	1,709,958.80
SIERRA BANCORP	82620P102	BSRR	8.80	10,700	117,532.44	94,159.96
SIERRA WIRELESS INC	826516106	SWIR	7.02	135,900	1,206,700.81	953,338.50
SIGMA DESIGNS INC	826565103	SIGM	6.00	95,900	776,204.35	575,400.00
SIGMA-ALDRICH	826552101	SIAL	62.46	18,900	1,066,570.86	1,180,493.97
SIGNATURE BANK	82669G104	SBNY	59.99	254,039	8,671,614.86	15,239,799.44
SILGAN HOLDINGS INC	827048109	SLGN	38.64	218,200	7,241,044.82	8,431,248.00
SILICON GRAPHICS	82706L108	SGI	11.46	152,300	2,082,552.67	1,745,357.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SILICON IMAGE INC	82705T102	SIMG	4.70	281,500	1,151,891.71	1,323,049.91
SILICON LABORATORIES	826919102	SLAB	43.42	124,200	5,316,147.70	5,392,764.00
SIMMONS 1ST NATL COR	828730200	SFNC	27.19	8,700	220,064.29	236,553.00
SIMPSON MANUFACTURING CO	829073105	SSD	33.66	47,600	1,260,221.03	1,602,216.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	11.33	76,000	674,356.74	861,079.88
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	44.04	316,200	12,153,753.93	13,925,448.00
SIX FLAGS ENTERTAINMENT CORP	83001A102	SIX	41.24	43,600	1,590,721.54	1,798,063.98
SKILLED HEALTHCARE GROUP	83066R107	SKH	5.46	54,000	427,866.27	294,840.00
SKULLCANDY INC	83083J104	SKUL	12.52	68,400	1,321,367.88	856,368.00
SKYWEST INC	830879102	SKYW	12.59	91,800	1,547,387.36	1,155,761.97
SLM CORP	78442P106	SLM	13.40	20,500	288,247.29	274,700.00
SM ENERGY CO	78454L100	SM	73.10	21,100	1,443,118.35	1,542,409.94
SMITH (A.O.) CORP	831865209	AOS	40.12	130,950	4,405,413.16	5,253,713.93
SMITH MICRO SOFTWARE INC	832154108	SMSI	1.13	31,600	465,014.14	35,707.99
SMITHFIELD FOODS INC	832248108	SFD	24.28	11,800	256,717.04	286,503.99
SNAP-ON INC	833034101	SNA	50.62	43,450	1,715,800.70	2,199,438.98
SOLAR SENIOR CAPITAL LTD	83416M105	SUNS	15.75	4,900	91,385.00	77,175.00
SOLARWINDS INC	83416B109	SWI	27.95	101,900	2,768,295.95	2,848,104.98
SOLAZYME INC	83415T101	SZYM	11.90	6,900	150,369.88	82,110.00
SOLERA HOLDINGS INC	83421A104	SLH	44.54	358,424	16,051,914.85	15,964,204.93
SOLUTIA INC.	834376501	SOA	17.28	96,103	1,722,708.34	1,660,659.79
SONIC AUTOMOTIVE INC.	83545G102	SAH	14.81	72,700	952,008.80	1,076,686.97
SOTHEBY'S	835898107	BID	28.53	45,088	1,404,701.46	1,286,360.56
SOURCEFIRE INC	83616T108	FIRE	32.38	160,985	4,521,565.28	5,212,694.27
SOUTH JERSEY INDS IN	838518108	SJI	56.81	6,600	289,171.27	374,946.00
SOUTHERN CO	842587107	SO	46.29	791,100	22,929,917.89	36,620,018.95
SOUTHERN COPPER CORP	84265V105	SCCO	30.18	166,150	5,413,051.42	5,014,406.89
SOUTHERN UNION COMPANY	844030106	SUG	42.11	380,200	9,669,597.46	16,010,221.90
SOUTHSIDE BANCSHARES INC	84470P109	SBSI	21.66	42,100	774,484.00	911,885.98
SOUTHWEST AIRLINES	844741108	LUV	8.56	1,915,200	20,432,241.86	16,394,111.99
SOUTHWEST BANCORP IN	844767103	OKSB	5.96	87,500	920,922.23	521,499.99
SOUTHWEST GAS CORP	844895102	SWX	42.49	46,300	1,337,923.69	1,967,287.00
SOUTHWESTERN ENERGY	845467109	SWN	31.94	327,700	12,633,887.10	10,466,738.00
SPANSION INC-CLASS A	84649R200	CODE	8.28	132,710	1,806,739.77	1,098,838.80
SPARTAN MOTORS INC	846819100	SPAR	4.81	159,300	902,802.02	766,232.90
SPARTAN STORES INC	846822104	SPTN	18.50	53,500	734,714.63	989,749.90

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SPARTECH CORP	847220209	SEH	4.73	86,400	869,889.39	408,671.96
SPECTRA ENERGY CORPORATION	847560109	SE	30.75	20,700	523,773.96	636,524.95
SPECTRANETICS CORP	84760C107	SPNC	7.22	118,200	709,113.62	853,403.97
SPECTRUM PHARMACEUTICALS	84763A108	SPPI	14.63	83,800	750,969.70	1,225,993.96
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	20.78	112,200	1,866,163.85	2,331,515.99
SPIRIT AIRLINES INC	848577102	SAVE	15.60	9,800	117,575.50	152,880.00
SPRINT NEXTEL CORP	852061100	S	2.34	6,628,300	63,727,198.52	15,510,221.92
SPS COMMERCE INC	78463M107	SPSC	25.95	30,000	527,218.43	778,500.00
SS&C TECHNOLOGIES HOLDINGS	78467J100	SSNC	18.06	200,794	3,810,361.48	3,626,339.64
ST JUDE MED. INC.	790849103	STJ	34.30	580,150	21,054,256.16	19,899,144.96
STAAR SURGICAL CO	852312305	STAA	10.49	29,400	283,774.44	308,406.00
STAGE STORES INC	85254C305	SSI	13.89	70,100	1,011,756.48	973,688.97
STAMPS COM INC	852857200	STMP	26.13	106,457	2,422,470.95	2,781,721.31
STANCORP FINANCIAL GROUP	852891100	SFG	36.75	44,400	1,668,273.96	1,631,700.00
STANDARD MICROSYSTEMS CORP	853626109	SMSC	25.77	96,600	2,448,465.20	2,489,381.99
STANDARD MOTOR PRODS	853666105	SMP	20.05	47,400	497,580.29	950,369.98
STANDEX INTERNATIONAL CORP	854231107	SXI	34.17	29,100	718,138.72	994,346.97
STANTEC INC	85472N109	STN	27.10	101,790	2,862,227.62	2,758,509.00
STAPLES INC	855030102	SPLS	13.89	400,000	7,753,550.00	5,556,000.00
STARBUCKS CORP.	855244109	SBUX	46.01	682,850	9,919,547.37	31,417,928.49
STARWOOD PROPERTY TRUST INC	85571B105	STWD	18.51	121,300	2,408,106.58	2,245,262.99
STATE BANK FINANCIAL CORP	856190103	STBZ	15.11	34,500	566,903.88	521,295.00
STATE STREET CORP	857477103	STT	40.31	753,100	39,495,582.88	30,357,460.99
STEEL DYNAMICS INC	858119100	STLD	13.15	3,440,000	51,999,771.42	45,235,999.97
STEELCASE INC	858155203	SCS	7.46	123,800	808,475.60	923,548.00
STEIN MART INC.	858375108	SMRT	6.81	38,800	341,721.66	264,227.95
STEINER LEISURE LTD	P8744Y102	STNR	45.39	16,560	745,575.29	751,658.34
STELLARONE CORP	85856G100	STEL	11.38	74,500	847,992.04	847,809.95
STEPAN CO	858586100	SCL	80.16	1,000	60,109.42	80,160.00
STERICYCLE INC	858912108	SRCL	77.92	20,000	1,706,880.20	1,558,399.97
STERIS CORP	859152100	STE	29.82	14,000	356,880.64	417,479.98
STERLING CONSTRUCTION CO	859241101	STRL	10.77	4,800	54,400.06	51,696.00
STERLING FINL CORP W	859319303	STSA	16.70	16,900	294,396.36	282,230.00
STIFEL FINANCIAL CORP	860630102	SF	32.05	181,200	6,238,564.71	5,807,459.98
STILLWATER MINING COMPANY	86074Q102	SWC	10.46	11,600	120,744.62	121,336.00
STONE ENERGY CORP	861642106	SGY	26.38	59,400	1,460,133.66	1,566,971.94

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
STRAYER EDUCATION INC	863236105	STRA	97.19	300	26,624.25	29,157.00
STRYKER CORP.	863667101	SYK	49.71	1,494,500	67,276,081.50	74,291,594.94
STURM RUGER & CO INC	864159108	RGR	33.46	32,900	681,912.02	1,100,833.99
SUCCESSFACTORS INC	864596101	SFSF	39.87	71,000	1,273,389.30	2,830,769.96
SUFFOLK BANCORP	864739107	SUBK	10.79	13,700	429,044.13	147,822.97
SUN BANCORP INC/NJ	86663B102	SNBC	2.42	23,900	82,373.34	57,838.00
SUN HEALTHCARE GROUP INC	86677E100	SUNH	3.88	123,700	1,183,014.27	479,955.96
SUN HYDRAULICS CORP	866942105	SNHY	23.43	7,000	188,790.28	164,010.00
SUNCOKE ENERGY INC	86722A103	SXC	11.20	8,500	93,474.50	95,200.00
SUNESIS PHARMACEUTICALS INC	867328601	SNSS	1.17	17,900	36,381.61	20,943.00
SUNOCO INC	86764P109	SUN	41.02	170,900	5,701,617.61	7,010,317.98
SUNRISE SENIOR LIVING INC	86768K106	SRZ	6.48	165,400	671,643.87	1,071,791.94
SUNTRUST BANKS INC.	867914103	STI	17.70	1,155,000	25,143,618.87	20,443,499.91
SUPER VALU STORES INC.	868536103	SVU	8.12	49,800	379,766.86	404,376.00
SUPERIOR ENERGY SVCS	868157108	SPN	28.44	169,702	4,540,025.47	4,826,324.75
SUPPORT.COM INC	86858W101	SPRT	2.25	208,800	609,510.88	469,800.00
SUREWEST COMMUNICATI	868733106	SURW	12.03	65,100	877,824.73	783,152.94
SURMODICS INC	868873100	SRDX	14.66	47,700	712,461.44	699,282.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	8.38	465,400	4,084,530.07	3,900,051.97
SUSSER HOLDINGS CORP	869233106	SUSS	22.62	36,100	513,997.11	816,581.85
SVB FINANCIAL GROUP	78486Q101	SIVB	47.69	62,700	1,624,865.50	2,990,163.00
SWIFT ENERGY COMPANY	870738101	SFY	29.72	46,900	1,627,414.93	1,393,867.96
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	56.48	543,649	28,489,171.71	30,705,295.46
SYKES ENTERPRISES	871237103	SYKE	15.66	90,400	1,549,823.75	1,415,663.96
SYMANTEC CORP	871503108	SYMC	15.65	1,224,850	20,124,704.57	19,168,902.50
SYMETRA FINANCIAL CORP	87151Q106	SYA	9.07	150,700	1,586,850.21	1,366,849.00
SYMMETRICOM INC	871543104	SYMM	5.39	17,300	86,819.81	93,247.00
SYMMETRY MEDICAL INC.	871546206	SMA	7.99	106,400	1,003,099.30	850,136.00
SYNAPTICS INC	87157D109	SYNA	30.15	15,000	460,912.50	452,250.00
SYNERGETICS USA INC	87160G107	SURG	7.38	46,500	257,000.55	343,170.00
SYNNEX CORP	87162W100	SNX	30.46	40,000	1,337,199.49	1,218,399.96
SYNOPSYS INC.	871607107	SNPS	27.20	425,200	10,556,675.60	11,565,439.92
SYNOVUS FINANCIAL CORP	87161C105	SNV	1.41	113,800	164,315.82	160,458.00
SYNTEL INC	87162H103	SYNT	46.77	211,522	10,850,714.17	9,892,883.94
SYSCO CORP.	871829107	SYX	29.33	545,400	13,547,181.94	15,996,582.00
SYSTEMAX INC	871851101	SYX	16.41	41,500	580,161.00	681,015.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
T ROWE PRICE GROUP INC.	74144T108	TROW	56.95	310,400	19,268,993.30	17,677,279.98
TAKE-TWO INTERACTIVE	874054109	TTWO	13.55	17,500	240,259.36	237,124.97
TAL INTERNATIONAL GROUP	874083108	TAL	28.79	144,100	3,825,528.51	4,148,638.99
TALBOTS INC	874161102	TLB	2.66	252,604	1,212,059.41	671,926.64
TALEO CORP CL A	87424N104	TLEO	38.69	101,098	3,042,615.78	3,911,481.62
TARGA RESOURCES CORP	87612G101	TRGP	40.69	10,400	377,104.00	423,176.00
TARGET CORP	87612E106	TGT	51.22	1,451,300	58,779,018.74	74,335,585.91
TASER INTERNATIONAL INC	87651B104	TASR	5.12	154,800	820,673.55	792,576.00
TCF FINANCIAL CORP	872275102	TCB	10.32	709,400	10,120,611.13	7,321,008.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	15.65	16,700	290,848.23	261,355.00
TE CONNECTIVITY LTD	H84989104	TEL	30.81	450,000	15,344,316.20	13,864,500.00
TEAM HEALTH HOLDINGS INC	87817A107	TMH	22.07	124,964	2,373,211.91	2,757,955.38
TEAVANA HOLDINGS INC	87819P102	TEA	18.78	208,833	4,781,082.91	3,921,883.74
TECH DATA CORP	878237106	TECD	49.41	80,500	4,046,976.50	3,977,505.00
TECHNE CORPORATION	878377100	TECH	68.26	37,905	2,435,721.47	2,587,395.30
TECHTARGET	87874R100	TTGT	5.84	6,000	38,405.71	35,040.00
TECO ENERGY	872375100	TE	19.14	2,160,000	37,474,828.59	41,342,399.99
TEEKAY SHIPPING CORP	Y8564W103	TK	26.73	6,000	105,117.18	160,380.00
TEJON RANCH CO DEL	879080109	TRC	24.48	34,400	1,159,555.45	842,112.00
TEKELEC	879101103	TKLC	10.93	102,500	1,123,291.89	1,120,325.00
TELECOMMUNICATION SYSTEMS	87929J103	TSYS	2.35	9,800	40,764.50	23,030.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	54.85	79,700	3,026,059.05	4,371,544.97
TELEFLEX INC	879369106	TFX	61.29	15,400	846,859.78	943,866.00
TELENAV INC	879455103	TNAV	7.81	96,000	1,150,214.46	749,760.00
TELEPHONE & DATA	879433100	TDS	25.89	451,700	13,633,422.56	11,694,512.94
TEMPLE-INLAND INC.	879868107	TIN	31.71	17,500	476,232.75	554,924.83
TEMPUR-PEDIC INTERNATIONAL	88023U101	TPX	52.53	56,400	2,712,765.50	2,962,692.00
TENNECO INC.	880349105	TEN	29.78	176,835	5,560,452.34	5,266,146.07
TERADATA CORP	88076W103	TDC	48.51	44,700	2,188,719.16	2,168,396.95
TERADYNE INC	880770102	TER	13.63	209,700	2,418,904.25	2,858,210.95
TEREX CORP	880779103	TEX	13.51	115,800	2,123,827.01	1,564,457.91
TERRITORIAL BANCORP INC	88145X108	TBNK	19.75	7,600	149,950.68	150,100.00
TESCO CORP	88157K101	TESO	12.64	196,345	2,611,903.84	2,481,800.76
TESLA MOTORS INC	88160R101	TSLA	28.56	7,900	199,538.30	225,624.00
TESORO CORP	881609101	TSO	23.36	278,300	5,965,288.67	6,501,088.00
TESSERA TECHNOLOGIES INC	88164L100	TSRA	16.75	14,400	228,157.05	241,200.00

Group: DOMESTIC EQUITIES



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
TETRA TECH INC.	88162G103	TTEK	21.59	8,000	183,742.39	172,720.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	9.34	361,200	3,538,969.43	3,373,607.95
TEVA PHARMACEUTICAL	881624209	TEVA	40.36	675,000	29,916,959.25	27,242,999.99
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	30.61	167,828	2,696,160.18	5,137,215.03
TEXAS INSTRS INC	882508104	TXN	29.11	1,115,900	31,356,005.49	32,483,848.94
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	29.12	30,100	727,164.10	876,511.97
TEXTRON INC.	883203101	TXT	18.49	1,564,000	28,573,906.91	28,918,359.96
THE ACTIVE NETWORK INC	00506D100	ACTV	13.60	13,700	216,395.48	186,320.00
THE BANCORP INC	05969A105	TBBK	7.23	213,975	1,780,457.29	1,547,039.23
THE BANK OF NEW YORK MELLON	064058100	BK	19.91	1,600,160	50,872,633.77	31,859,185.59
THE BLACKSTONE GROUP LP	09253U108	BX	14.01	620,000	8,557,887.85	8,686,199.98
THE FINISH LINE-CL A	317923100	FINL	19.29	98,851	1,406,012.00	1,906,341.49
THE FIRST MARBLEHEAD CORP	320771108	FMD	1.17	35,100	39,234.10	41,067.00
THE FRESH MARKET, INC	35804H106	TFM	39.90	68,349	2,581,207.29	2,727,125.05
THE GEO GROUP INC	36159R103	GEO	16.75	1,700	39,833.21	28,474.96
THE JONES GROUP INC	48020T101	JNY	10.55	127,700	1,314,925.21	1,347,234.97
THE MEN'S WEARHOUSE INC.	587118100	MW	32.41	135,000	3,870,191.45	4,375,349.97
THERAVANCE INC	88338T104	THRX	22.10	13,800	307,990.89	304,979.98
THERMO FISHER SCIENTIFIC	883556102	TMO	44.97	522,100	26,409,432.01	23,478,836.97
THERMON GROUP HOLDINGS INC	88362T103	THR	17.62	52,439	853,805.64	923,975.18
THL CREDIT INC	872438106	TCRD	12.21	8,900	104,552.05	108,669.00
THOMAS & BETTS CORP.	884315102	TNB	54.60	38,100	1,253,915.24	2,080,260.00
THOMSON REUTERS CORP	884903105	TRI	26.67	341,700	12,800,526.21	9,113,139.00
THOR INDUSTRIES INC	885160101	THO	27.43	120,119	3,229,208.05	3,294,864.11
THORATEC CORP	885175307	THOR	33.56	106,700	3,294,811.43	3,580,851.90
THQ INC	872443403	THQI	0.76	105,700	192,803.38	80,332.00
TIBCO SOFTWARE INC	88632Q103	TIBX	23.91	80,400	1,116,080.26	1,922,363.99
TIDEWATER INC	886423102	TDW	49.30	50,910	2,663,263.74	2,509,862.97
TIFFANY & CO	886547108	TIF	66.26	2,900	211,756.41	192,153.99
TIME WARNER CABLE INC	88732J207	TWC	63.57	342,154	31,374,328.81	21,750,729.73
TIME WARNER INC.	887317303	TWX	36.14	914,800	56,474,187.13	33,060,872.00
TITAN INT'L INC.	88830M102	TWI	19.46	342,960	7,377,535.83	6,674,001.60
TITAN MACHINERY INC	88830R101	TITN	21.73	60,400	1,626,784.04	1,312,492.00
TITANIUM METALS CORP	888339207	TIE	14.98	10,600	156,187.43	158,788.00
TIVO INC	888706108	TIVO	8.97	51,300	542,264.22	460,161.00
TJX COS. INC.	872540109	TJX	64.55	366,500	16,138,866.93	23,657,575.00

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TMS INTL CORP-A	87261Q103	TMS	9.88	8,100	111,440.89	80,028.00
TOLL BROTHERS INC	889478103	TOL	20.42	8,100	170,880.14	165,402.00
TOMPKINS FINANCIAL CORP.	890110109	TMP	38.51	15,100	579,086.72	581,500.96
TORCHMARK CORP	891027104	TMK	43.39	15,500	596,616.27	672,544.93
TORO CO	891092108	TTC	60.66	39,025	1,434,630.32	2,367,256.50
TOTAL SYS SVCS INC	891906109	TSS	19.56	29,000	529,203.91	567,240.00
TOWER INTL INC	891826109	TOWR	10.74	23,100	350,476.05	248,094.00
TOWERS WATSON & CO	891894107	TW	59.93	9,400	545,837.93	563,341.98
TOWN SPORTS INTERNATIONAL	89214A102	CLUB	7.35	15,100	105,964.30	110,985.00
TOWNE BANK	89214P109	TOWN	12.24	72,700	920,873.32	889,847.99
TPC GROUP INC	89236Y104	TPCG	23.33	37,300	955,628.06	870,208.96
TRACTOR SUPPLY COMPANY	892356106	TSCO	70.15	48,500	2,010,593.37	3,402,274.96
TRANSCEND SERVICES INC	893929208	TRCR	23.73	7,200	174,568.35	170,856.00
TRANSDIGM GROUP INC	893641100	TDG	95.68	439,204	34,917,006.58	42,023,038.64
TRAVELERS COS INC	89417E109	TRV	59.17	388,846	14,447,065.43	23,008,017.76
TRAVELZOO INC	89421Q106	TZOO	24.58	28,200	1,037,482.57	693,156.00
TREDEGAR CORPORATION	894650100	TG	22.22	47,500	878,123.16	1,055,449.98
TREEHOUSE FOODS INC	89469A104	THS	65.38	64,050	2,178,555.09	4,187,588.97
TREX COMPANY INC	89531P105	TREX	22.91	40,700	995,739.77	932,436.98
TRICO BANCSHARES	896095106	TCBK	14.22	11,000	182,398.31	156,419.99
TRIMAS CORP	896215209	TRS	17.95	135,778	2,814,614.16	2,437,215.04
TRINITY INDUSTRIES	896522109	TRN	30.06	18,500	430,326.91	556,109.99
TRIPADVISOR INC	896945201	TRIP	25.21	519,400	13,037,406.20	13,094,074.09
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	20.02	47,700	838,653.70	954,953.94
TRIUMPH GROUP INC	896818101	TGI	58.45	123,400	6,085,419.22	7,212,729.79
TRUE RELIGION APPAREL	89784N104	TRLG	34.58	87,500	2,718,304.01	3,025,749.96
TRUEBLUE INC	89785X101	TBI	13.88	156,235	2,142,193.65	2,168,541.76
TRUSTMARK CORP	898402102	TRMK	24.29	10,100	212,124.77	245,328.99
TRW AUTOMOTIVE HOLDINGS	87264S106	TRW	32.60	14,700	498,629.32	479,220.00
TTM TECHNOLOGIES	87305R109	TTMI	10.96	91,575	1,292,733.31	1,003,662.00
TUESDAY MORNING CORP	899035505	TUES	3.45	354,400	1,336,910.97	1,222,679.96
TUPPERWARE BRANDS CORP	899896104	TUP	55.97	130,300	8,047,807.09	7,292,891.00
TUTOR PERINI CORP	901109108	TPC	12.34	34,700	626,764.37	428,197.99
TW TELECOM INC	87311L104	TWTC	19.38	24,200	431,309.09	468,996.00
TWIN DISC INC	901476101	TWIN	36.32	71,596	1,907,408.35	2,600,366.61
TWO HARBORS INVESTMENT	90187B101	TWO	9.24	90,600	889,511.06	837,143.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TYCO INTERNATIONAL LTD	H89128104	TYC	46.71	500,400	18,905,728.49	23,373,683.97
TYLER TECHNOLOGIES I	902252105	TYL	30.11	12,900	330,256.15	388,418.99
TYSON FOODS INC. CL-A	902494103	TSN	20.64	44,700	904,510.80	922,608.00
U S PHYSICAL THERAPY	90337L108	USPH	19.68	38,800	448,930.41	763,583.97
UBIQUITI NETWORKS INC	90347A100	UBNT	18.23	5,700	119,860.17	103,911.00
UGI CORP	902681105	UGI	29.40	599,795	16,551,834.33	17,633,972.97
UIL HOLDINGS CORPORATION	902748102	UIL	35.37	12,400	375,254.45	438,588.00
ULTA SALON COSMETICS &	90384S303	ULTA	64.92	90,044	1,983,719.97	5,845,656.46
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	65.12	261,339	12,324,143.43	17,018,395.30
ULTRA PETROLEUM CORP	903914109	UPL	29.63	189,400	7,615,518.42	5,611,921.98
ULTRATECH INC	904034105	UTEK	24.57	108,700	1,901,577.03	2,670,758.92
UMB FINL CORP	902788108	UMBF	37.25	33,400	1,252,708.90	1,244,150.00
UMPQUA HLDGS CORP	904214103	UMPQ	12.39	277,100	3,124,395.42	3,433,268.98
UNDER ARMOUR INC. CL A	904311107	UA	71.79	49,119	2,621,804.94	3,526,252.84
UNIFI INC	904677200	UFI	7.60	47,733	415,303.58	362,770.80
UNIFIRST CORP	904708104	UNF	56.74	15,000	618,917.23	851,099.96
UNION BANKSHARES COR	90662P104	UBSH	13.29	31,400	392,333.05	417,305.97
UNION DRILLING INC	90653P105	UDRL	6.24	19,000	153,141.46	118,559.99
UNION PACIFIC CORP.	907818108	UNP	105.94	1,248,100	66,608,046.12	132,223,713.93
UNISOURCE ENERGY CORP	909205106	UNS	36.92	26,700	835,693.85	985,764.00
UNISYS CORP.	909214306	UIS	19.71	105,700	2,445,243.80	2,083,346.95
UNIT CORP	909218109	UNT	46.40	2,700	119,120.89	125,280.00
UNITED BANKSHARES INC.	909907107	UBSI	28.27	58,175	1,759,409.06	1,644,607.17
UNITED CMNTY BKS BLA	90984P303	UCBI	6.99	26,400	270,948.14	184,535.98
UNITED CONTINENTAL HOLDINGS	910047109	UAL	18.87	48,300	730,167.84	911,420.99
UNITED NATURAL FOODS INC.	911163103	UNFI	40.01	25,200	856,498.44	1,008,251.98
UNITED ONLINE INC	911268100	UNTD	5.44	188,700	1,310,655.13	1,026,527.96
UNITED PARCEL SERVICES INC	911312106	UPS	73.19	775,100	51,469,269.05	56,729,568.94
UNITED RENTALS INCORPORATED	911363109	URI	29.55	66,400	681,826.13	1,962,119.97
UNITED STATIONERS INC	913004107	USTR	32.56	81,750	2,187,449.12	2,661,779.93
UNITED TECHNOLOGIES	913017109	UTX	73.09	1,369,700	70,077,310.78	100,111,372.96
UNITEDHEALTH GROUP INC	91324P102	UNH	50.68	1,936,300	50,787,042.64	98,131,683.92
UNIVERSAL AMERICAN CORP.	91338E101	UAM	12.71	75,800	1,005,378.71	963,417.96
UNIVERSAL CORP-VA	913456109	UVV	45.96	31,000	1,161,543.33	1,424,760.00
UNIVERSAL DISPLAY CO	91347P105	PANL	36.69	6,000	325,316.09	220,139.97
UNIVERSAL HEALTH SERVICES CL	913903100	UHS	38.86	3,300	129,803.62	128,238.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	3.58	174,000	858,328.55	622,919.96
UNIVERSAL TRUCKLOAD	91388P105	UACL	18.15	16,900	303,996.53	306,734.99
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	14.64	1,100	18,435.77	16,104.00
UNUM GROUP	91529Y106	UNM	21.07	1,633,900	37,405,610.69	34,426,272.97
URS CORPORATION	903236107	URS	35.12	64,100	2,295,335.71	2,251,191.99
US AIRWAYS GROUP INC	90341W108	LCC	5.07	1,688,900	28,253,897.96	8,562,722.93
US BANCORP	902973304	USB	27.05	1,768,700	41,849,687.73	47,843,334.96
US CELLULAR CORP.	911684108	USM	43.63	56,100	2,483,707.57	2,447,643.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	3,650,830	3,650,830.32	3,650,830.31
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	2,304,440	2,304,440.19	2,304,440.12
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	2,646,818	2,646,818.58	2,646,818.13
US TREAS MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	1,399,654	1,399,654.07	1,399,654.01
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	5,101,439	5,101,439.25	5,101,439.17
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	520,133	520,132.80	520,132.80
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	11,710,324	11,710,324.02	11,710,323.68
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	10,169,489	10,169,488.81	10,169,488.67
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	6,603,596	6,603,595.65	6,603,595.48
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	133,168	133,168.32	133,168.28
USA MOBILITY INC	90341G103	USMO	13.87	65,000	730,761.65	901,549.98
USANA HEALTH SCIENCES INC	90328M107	USNA	30.37	27,400	791,966.04	832,137.90
USEC INC.	90333E108	USU	1.14	282,900	1,713,890.28	322,505.91
UTI WORLDWIDE INC	G87210103	UTIW	13.29	441,360	5,970,174.54	5,865,674.37
V F CORP	918204108	VFC	126.99	11,200	1,472,269.48	1,422,288.00
VAALCO ENERGY INC	91851C201	EGY	6.04	154,400	757,096.60	932,575.94
VAIL RESORTS INC	91879Q109	MTN	42.36	41,943	1,743,397.02	1,776,705.46
VALENCE TECHNOLOGY INC	918914102	VLNC	0.98	45,900	55,769.86	44,982.00
VALERO ENERGY CORP.	91913Y100	VLO	21.05	572,200	13,474,051.61	12,044,809.94
VALIDUS HOLDINGS LTD	G9319H102	VR	31.50	108,700	3,223,021.34	3,424,049.87
VALLEY NATL BANCORP	919794107	VLY	12.37	156,572	2,048,315.39	1,936,795.63
VALSPAR CORP	920355104	VAL	38.97	665,000	17,899,158.24	25,915,049.97
VALUE LINE INC	920437100	VALU	10.28	600	7,096.80	6,168.00
VALUECLICK INC.	92046N102	VCLK	16.29	291,225	3,793,381.33	4,744,055.24
VALUEVISION MEDIA INC	92047K107	VVTV	1.88	285,000	1,098,937.21	535,799.98
VANCEINFO TECHNOLOGIES-ADR	921564100	VIT	9.07	432,446	9,588,834.21	3,922,285.22
VANDA PHARMACEUTICALS INC	921659108	VNDA	4.76	3,600	25,430.72	17,136.00
VANGUARD HEALTH SYSTEMS INC	922036207	VHS	10.22	32,900	315,179.88	336,238.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
VARIAN MEDICAL SYSTEMS	92220P105	VAR	67.13	9,600	552,864.70	644,447.95
VASCO DATA SECURITY INTL	92230Y104	VDSI	6.52	215,800	1,844,852.71	1,407,015.90
VCA ANTECH INC	918194101	WOOF	19.75	172,735	4,406,269.18	3,411,516.14
VECTREN CORPORATION	92240G101	VVC	30.23	3,000	78,473.58	90,689.98
VEECO INSTRUMENTS INC	922417100	VECO	20.80	10,100	428,834.94	210,079.98
VERIFONE HOLDINGS INC	92342Y109	PAY	35.52	130,162	2,243,166.11	4,623,354.19
VERINT SYS INC	92343X100	VRNT	27.54	99,200	2,881,570.38	2,731,967.99
VERISIGN INC	92343E102	VRSN	35.72	116,300	3,382,733.00	4,154,235.94
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	40.13	13,700	474,951.63	549,780.97
VERIZON COMMUNICATIONS	92343V104	VZ	40.12	3,393,257	121,669,984.82	136,137,470.80
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	33.21	266,200	13,095,856.25	8,840,501.97
VIACOM INC. CL B	92553P201	VIAB	45.41	1,009,900	39,637,136.21	45,859,558.96
VIASAT INC.	92552V100	VSAT	46.12	8,800	374,664.57	405,855.98
VIASYSTEMS GROUP INC	92553H803	VIAS	16.92	11,700	259,559.09	197,964.00
VIEWPOINT FINANCIAL GROUP	92672A101	VPFG	13.01	26,844	341,999.22	349,240.44
VILLAGE SUPER MARKET INC	927107409	VLGEA	28.45	22,600	680,620.99	642,970.00
VIRGIN MEDIA, INC	92769L101	VMED	21.38	2,200	52,947.51	47,035.96
VIRGINIA COMMERCE BANCORP	92778Q109	VCBI	7.73	100,900	601,017.90	779,956.84
VIOPHARMA INC	928241108	VPHM	27.39	120,508	1,621,383.13	3,300,714.04
VIRTUS INVESTMENT PARTNERS	92828Q109	VRTS	76.01	54,635	3,437,167.49	4,152,806.28
VIRTUSA CORP	92827P102	VRTU	14.48	2,000	35,029.08	28,960.00
VISA INC-CLASS A	92826C839	V	101.53	1,622,550	127,853,444.20	164,737,501.47
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	8.99	160,300	1,943,463.07	1,441,096.95
VISTA GOLD CORP	927926303	VGZ	3.07	103,500	337,647.97	317,745.00
VISTAPRINT NV	N93540107	VPRT	30.60	93,014	2,836,965.50	2,846,228.32
VISTEON CORP	92839U206	VC	49.94	187,400	10,903,300.90	9,358,756.00
VITAMIN SHOPPE INC	92849E101	VSI	39.88	285,000	11,945,524.49	11,365,800.00
VITESSE SEMICONDUCTOR CORP	928497304	VTSS	2.49	168,300	659,650.56	419,067.00
VMWARE INC-CLASS A	928563402	VMW	83.19	81,700	6,143,981.73	6,796,622.98
VOCUS INC	92858J108	VOCS	22.09	39,000	1,043,573.45	861,509.97
VODAFONE GROUP PLC-ADR	92857W209	VOD	28.03	825,100	20,903,682.02	23,127,552.91
VOLCANO CORP	928645100	VOLC	23.79	42,767	929,948.74	1,017,426.89
VONAGE HLDGS CORP	92886T201	VG	2.45	93,500	263,815.43	229,074.98
VOXX INTERNATIONAL CORP	91829F104	VOXX	8.45	11,600	78,169.13	98,019.92
W&T OFFSHORE INC	92922P106	WTI	21.21	55,400	980,547.63	1,175,033.96
W.P. CAREY & CO. LLC	92930Y107	WPC	40.94	15,068	577,474.92	616,883.92

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WABASH NATIONAL CORP	929566107	WNC	7.84	161,685	1,664,518.31	1,267,610.40
WABCO HOLDINGS INC	92927K102	WBC	43.40	68,071	1,572,594.23	2,954,281.37
WABTEC	929740108	WAB	69.95	7,000	279,886.26	489,650.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	24.77	313,300	10,085,782.47	7,760,440.96
WAL MART STORES INC	931142103	WMT	59.76	2,334,400	86,671,269.57	139,503,743.94
WALGREEN CO.	931422109	WAG	33.06	1,488,600	43,774,967.71	49,213,115.94
WALKER & DUNLOP INC	93148P102	WD	12.56	5,700	69,369.00	71,592.00
WARNACO GROUP INC/THE	934390402	WRC	50.04	12,200	422,491.73	610,487.97
WARREN RESOURCES INC	93564A100	WRES	3.26	202,500	123,558.18	660,150.00
WASHINGTON BANKING CO	937303105	WBCO	11.91	36,400	472,956.06	433,524.00
WASHINGTON FEDERAL INC.	938824109	WFSL	13.99	114,400	1,782,212.38	1,600,455.97
WASHINGTON POST CL. B	939640108	WPO	376.81	30,000	12,989,105.92	11,304,299.97
WASHINGTON TR BANCORP	940610108	WASH	23.86	38,300	713,918.00	913,837.98
WASTE CONNECTIONS INC	941053100	WCN	33.14	165,385	3,586,296.11	5,480,858.78
WASTE MANAGEMENT INC.	94106L109	WM	32.71	435,150	14,074,792.15	14,233,756.47
WATERS CORPORATION	941848103	WAT	74.05	150,000	9,674,434.20	11,107,499.97
WATSCO INC.	942622200	WSO	65.66	7,200	467,512.22	472,751.96
WATSON PHARMACEUTICALS INC.	942683103	WPI	60.34	533,700	24,702,925.04	32,203,457.97
WATTS WATER TECHNOLOGIES	942749102	WTS	34.21	40,700	1,426,808.63	1,392,346.73
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	8.26	115,500	973,502.32	954,029.91
WD-40 CO	929236107	WDFC	40.41	26,900	986,397.94	1,087,028.93
WEBSense INC	947684106	WBSN	18.73	64,000	1,469,376.46	1,198,720.00
WEBSTER FINANCIAL	947890109	WBS	20.39	127,400	2,061,437.98	2,597,685.90
WEIGHT WATCHERS INTL	948626106	WTW	55.01	12,500	856,985.34	687,624.96
WEIS MKTS INC	948849104	WMK	39.94	24,300	774,579.95	970,541.98
WELLCARE HEALTH PLANS INC	94946T106	WCG	52.50	40,300	680,561.56	2,115,749.97
WELLPOINT INC.	94973V107	WLP	66.25	1,559,900	91,381,536.71	103,343,374.78
WELLS FARGO COMPANY	949746101	WFC	27.56	8,310,194	263,891,564.10	229,028,946.56
WENDY'S CO/THE	95058W100	WEN	5.36	2,373,225	11,121,797.16	12,720,486.00
WERNER ENTERPRISES INC	950755108	WERN	24.10	79,700	1,778,103.34	1,920,769.86
WESBANCO INC	950810101	WSBC	19.47	51,300	774,569.51	998,811.00
WESCO AIRCRAFT HOLDINGS INC	950814103	WAIR	13.99	13,300	145,329.10	186,067.00
WESCO INTL INC	95082P105	WCC	53.01	55,500	3,016,390.48	2,942,054.80
WEST BANCORPORATION	95123P106	WTBA	9.58	29,400	202,118.81	281,652.00
WEST MARINE INC	954235107	WMAR	11.63	66,700	674,781.36	775,720.98
WEST PHARMACEUTICAL	955306105	WST	37.95	2,700	115,958.31	102,464.96

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WESTAMERICA BANCORPORATION	957090103	WABC	43.90	2,100	114,751.99	92,190.00
WESTAR ENERGY INC.	95709T100	WR	28.78	20,400	487,183.58	587,112.00
WESTERN REFINING INC	959319104	WNR	13.29	91,200	1,006,468.08	1,212,047.97
WESTERN UNION CO.	959802109	WU	18.26	1,008,900	17,778,319.37	18,422,513.93
WESTMORELAND COAL CO	960878106	WLB	12.75	24,100	345,457.49	307,275.00
WESTWOOD HOLDINGS GROUP	961765104	WHG	36.55	21,800	797,398.60	796,789.98
WET SEAL INC	961840105	WTSLA	3.26	258,500	986,883.28	842,710.00
WEYERHAEUSER CO.	962166104	WY	18.67	171,600	3,750,955.38	3,203,771.98
WGL HOLDINGS, INC.	92924F106	WGL	44.22	49,400	1,512,527.29	2,184,467.97
WHITE MOUNTAINS INSURANCE	G9618E107	WTM	453.46	1,300	504,603.94	589,497.97
WHOLE FOODS MARKET INC	966837106	WFM	69.58	2,600	83,034.72	180,907.97
WILEY JOHN & SONS IN	968223206	JW.A	44.40	143,419	6,015,119.69	6,367,803.49
WILLIAMS COS. INC.	969457100	WMB	26.96	666,350	19,642,603.76	17,967,014.88
WILSHIRE BANCORP INC	97186T108	WIBC	3.63	333,000	1,022,217.69	1,208,790.00
WINDSTREAM CORP.	97381W104	WIN	11.74	23,900	299,926.54	280,585.96
WINMARK CORP	974250102	WINA	57.37	13,300	573,318.39	763,021.00
WINN-DIXIE STORES INC	974280307	WINN	9.38	165,300	1,900,390.80	1,550,513.97
WINTHROP REALTY TRUST	976391300	FUR	10.17	18,100	198,628.29	184,076.98
WINTRUST FINANCIAL CORP	97650W108	WTFC	28.05	101,200	3,345,541.94	2,838,659.96
WISCONSIN ENERGY CORP.	976657106	WEC	34.96	818,000	24,212,356.84	28,597,279.95
WMS INDUSTRIES INC	929297109	WMS	20.52	100,700	1,922,447.13	2,066,364.00
WOLVERINE WORLD WIDE	978097103	WWW	35.64	141,050	4,601,575.07	5,027,021.92
WOODWARD INC.	980745103	WWD	40.93	21,900	470,789.10	896,366.99
WORLD ACCEP CORP DEL	981419104	WRLD	73.50	19,800	1,058,092.99	1,455,299.98
WORLD FUEL SVCS CORP	981475106	INT	41.98	131,400	4,496,436.03	5,516,171.97
WORTHINGTON INDS	981811102	WOR	16.38	35,900	537,097.33	588,042.00
WPX ENERGY INC	98212B103	WPX	18.17	222,117	4,412,239.66	4,035,859.28
WRIGHT EXPRESS CORP	98233Q105	WXS	54.28	37,600	728,910.49	2,040,928.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	16.50	143,200	2,180,379.76	2,362,800.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	37.83	32,700	471,106.74	1,237,040.99
WYNN RESORTS LTD	983134107	WYNN	110.49	110,900	14,187,679.85	12,253,340.96
XCEL ENERGY INC	98389B100	XEL	27.64	212,100	5,415,740.10	5,862,443.94
XERIUM TECHNOLOGIES INC	98416J118	XRM	6.54	14,600	162,365.16	95,483.98
XEROX CORP	984121103	XRX	7.96	1,700,000	18,944,187.79	13,532,000.00
XILINX INC	983919101	XLNX	32.06	219,700	6,419,751.41	7,043,581.98
XO GROUP INC	983772104	XOXO	8.34	95,800	904,008.99	798,972.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: COM</b>			<b>COMMON STOCK</b>			
XUEDA EDUCATION GROUP-ADR	98418W109	XUE	3.49	0	0.00	0.00
XYLEM INC.	98419M100	XYL	25.69	486,100	13,891,966.62	12,487,908.97
XYRATEX LTD	G98268108	XRTX	13.32	67,800	851,039.26	903,096.00
YAHOO INC	984332106	YHOO	16.13	1,183,600	35,314,212.82	19,091,467.99
YORK WATER CO	987184108	YORW	17.64	1,500	24,925.02	26,460.00
YOUNG INNOVATIONS IN	987520103	YDNT	29.63	12,500	337,650.11	370,375.00
YUM BRANDS INC	988498101	YUM	59.01	815,400	32,684,457.77	48,116,753.95
ZALICUS INC	98887C105	ZLCS	1.21	318,400	731,735.79	385,263.98
ZELTIQ AESTHETICS INC	98933Q108	ZLTQ	11.36	4,800	59,717.28	54,528.00
ZEP INC	98944B108	ZEP	13.98	57,000	1,103,002.29	796,859.98
ZIMMER HOLDINGS INC	98956P102	ZMH	53.42	27,700	1,484,504.54	1,479,734.00
ZIONS BANCORPORATION	989701107	ZION	16.28	10,200	163,868.39	166,056.00
ZIX CORP	98974P100	ZIXI	2.82	43,500	83,407.16	122,669.99
ZOLL MEDICAL CORP	989922109	ZOLL	63.18	9,600	363,467.35	606,527.89
ZOLTEK COMPANIES INC	98975W104	ZOLT	7.62	77,600	1,081,699.38	591,312.00
ZYGO CORP	989855101	ZIGO	17.65	49,500	377,588.88	873,675.00
<b>COMMON STOCK TOTAL</b>				691,647,375	18,822,173,069.11	22,278,795,674.28
<b>Instrument: REIT</b>			<b>REAL ESTATE INVESTMENT TRUST</b>			
ACADIA RLTY TR	004239109	AKR	20.14	25,600	427,520.31	515,584.00
AGREE REALTY CORP	008492100	ADC	24.38	6,300	153,844.61	153,593.98
ALEXANDERS INC	014752109	ALX	370.03	1,300	486,097.82	481,039.00
ALEXANDRIA REAL ESTATE	015271109	ARE	68.97	444,700	28,286,378.90	30,670,958.98
AMERICAN ASSETS TRUST INC	024013104	AAT	20.51	20,500	435,895.50	420,455.00
AMERICAN CAMPUS COMMUNITIES	024835100	ACC	41.96	147,400	4,757,311.97	6,184,903.97
APARTMENT INVT & MGMT	03748R101	AIV	22.91	17,300	112,165.45	396,343.00
APOLLO COMMERCIAL REAL	03762U105	ARI	13.13	50,602	832,714.51	664,404.24
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	8.00	80,381	449,247.15	643,047.99
ASSOCIATED ESTATES REALTY	045604105	AEC	15.95	125,063	1,770,647.26	1,994,754.67
AVALONBAY COMMUNITIES	053484101	AVB	130.60	304,025	36,332,636.97	39,705,664.97
BIOMED REALTY TRUST	09063H107	BMR	18.08	177,425	3,411,235.40	3,207,843.99
BOSTON PROPERTIES INC	101121101	BXP	99.60	22,100	1,202,891.36	2,201,159.99
BRANDYWINE REALTY	105368203	BDN	9.50	241,700	2,335,621.43	2,296,150.00
BRE PROPERTIES INC	05564E106	BRE	50.48	10,800	339,790.40	545,184.00
CAMDEN PROPERTY TRUST	133131102	CPT	62.24	29,700	1,575,579.73	1,848,528.00
CAMPUS CREST COMMUNITIES	13466Y105	CCG	10.06	19,300	252,637.00	194,158.00



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: REIT</b>						
<b>REAL ESTATE INVESTMENT TRUST</b>						
CAPLEASE INC.	140288101	LSE	4.04	226,900	1,420,672.32	916,675.97
CAPSTEAD MTG CORP	14067E506	CMO	12.44	54,400	618,696.91	676,735.99
CBL & ASSOC PROP	124830100	CBL	15.70	95,700	932,419.75	1,502,490.00
CEDAR REALTY TRUST INC	150602209	CDR	4.31	35,600	120,782.44	153,435.98
CHATHAM LODGING TRUST	16208T102	CLDT	10.78	108,600	1,801,461.52	1,170,707.94
CHESAPEAKE LODGING TRUST	165240102	CHSP	15.46	20,300	370,021.46	313,837.99
COLONIAL PROPERTIES	195872106	CLP	20.86	53,800	676,805.47	1,122,267.98
COLONY FINANCIAL INC	19624R106	CLNY	15.71	168,200	2,924,962.32	2,642,421.98
COMMONWEALTH REIT	203233101	CWH	16.64	12,200	303,969.38	203,008.00
CORESITE REALTY CORP	21870Q105	COR	17.82	12,500	157,500.00	222,750.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	21.26	10,300	381,557.86	218,978.00
COUSINS PROPERTIES INC	222795106	CUZ	6.41	58,000	474,417.57	371,779.96
CREXUS INVESTMENT CORP	226553105	CXS	10.38	36,300	446,754.47	376,793.99
CUBESMART	229663109	CUBE	10.64	78,200	587,516.84	832,047.99
CYS INVESTMENTS INC	12673A108	CYS	13.14	52,500	685,839.22	689,849.97
DCT INDUSTRIAL TRUST INC	233153105	DCT	5.12	158,400	824,109.30	811,007.99
DDR CORP.	23317H102	DDR	12.17	31,300	289,333.09	380,921.00
DIAMONDROCK HOSPITALITY	252784301	DRH	9.64	107,900	842,972.69	1,040,155.98
DIGITAL REALTY TRUST INC	253868103	DLR	66.67	1,544,950	80,480,372.41	103,001,816.48
DOUGLAS EMMETT INC	25960P109	DEI	18.24	26,200	347,914.30	477,888.00
DUKE RE CORPORATION	264411505	DRE	12.05	1,620,900	17,818,871.58	19,531,844.94
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	24.22	505,900	11,608,969.97	12,252,897.97
DYNEX CAPITAL INC	26817Q506	DX	9.13	25,600	242,409.56	233,727.96
EASTGROUP PROPERTY INC	277276101	EGP	43.48	17,200	660,319.99	747,856.00
EDUCATION REALTY TRUST INC	28140H104	EDR	10.23	58,700	374,051.20	600,500.99
ENTERTAINMENT PPTYS	29380T105	EPR	43.71	113,500	4,020,777.37	4,961,084.99
EQUITY LIFESTYLE PROPERTIES	29472R108	ELS	66.69	19,800	1,017,443.85	1,320,461.99
EQUITY ONE INC	294752100	EQY	16.98	34,100	570,651.95	579,017.98
EQUITY RESIDENTIAL PROP	29476L107	EQR	57.03	63,200	2,105,058.19	3,604,295.95
ESSEX PROPERTY TRUST INC.	297178105	ESS	140.51	6,200	526,866.76	871,161.98
EXTRA SPACE STORAGE INC	30225T102	EXR	24.23	60,500	718,670.24	1,465,914.99
FEDERAL REALTY INV.	313747206	FRT	90.75	239,615	17,884,807.84	21,745,061.18
FELCOR LODGING TRUST	31430F101	FCH	3.05	79,100	316,129.50	241,254.99
FINANCIAL ENGINES INC	317485100	FNGN	22.33	180,382	3,954,950.69	4,027,929.77
FIRST INDUSTRIAL RE	32054K103	FR	10.23	55,000	372,854.54	562,649.98
FIRST POTOMAC REALTY TRUST	33610F109	FPO	13.05	31,800	431,965.06	414,989.99

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: REIT</b>						
<b>REAL ESTATE INVESTMENT TRUST</b>						
FRANKLIN STREET PPTYS CO	35471R106	FSP	9.95	112,600	1,598,260.50	1,120,370.00
GENERAL GROWTH PROP	370023103	GGP	15.02	82,000	1,271,951.82	1,231,639.99
GETTY RLTY CORP	374297109	GTY	13.95	16,300	326,386.33	227,384.98
GLADSTONE COMMERCIAL CORP	376536108	GOOD	17.55	7,000	93,569.99	122,850.00
GLIMCHER REALTY TRUST	379302102	GRT	9.20	68,100	299,878.28	626,519.97
GOVERNMENT PROPERTIES	38376A103	GOV	22.55	22,500	548,169.88	507,374.99
HCP INC	40414L109	HCP	41.43	932,800	31,562,799.99	38,645,903.89
HEALTH CARE REIT INC	42217K106	HCN	54.53	26,600	1,214,113.67	1,450,497.99
HEALTHCARE RLTY TR	421946104	HR	18.59	151,575	3,369,027.06	2,817,779.23
HERSHA HOSPITALITY TRUST	427825104	HT	4.88	89,500	358,348.75	436,759.99
HIGHWOODS PROP INC.	431284108	HIW	29.67	46,500	1,432,691.64	1,379,655.00
HOME PROPERTIES OF NY INC.	437306103	HME	57.57	58,625	2,794,762.10	3,375,041.21
HOSPITALITY PROPERTIES	44106M102	HPT	22.98	18,000	196,828.76	413,640.00
HOST HOTELS & RESORTS INC	44107P104	HST	14.77	699,900	9,133,885.34	10,337,522.98
HUDSON PACIFIC PROPERTIES	444097109	HPP	14.16	13,900	226,567.99	196,823.99
INLAND REAL ESTATE CORP	457461200	IRC	7.61	105,100	1,011,229.53	799,810.99
INVESCO MORTGAGE CAPITAL	46131B100	IVR	14.05	74,400	1,521,032.10	1,045,319.97
INVESTORS REAL ESTATE TRUST	461730103	IRET	7.30	51,000	467,917.96	372,044.99
ISTAR FINANCIAL INC.	45031U101	SFI	5.29	58,800	160,923.55	311,052.00
KILROY RE CORP	49427F108	KRC	38.07	37,700	1,194,101.59	1,435,238.98
KIMCO REALTY CORP	49446R109	KIM	16.24	59,200	629,314.64	961,407.99
KITE REALTY GROUP TRUST	49803T102	KRG	4.51	35,400	143,846.46	159,653.98
KKR FINANCIAL CORP	48248A306	KFN	8.73	186,177	1,789,691.33	1,625,325.19
LASALLE HOTEL PROPERTIES	517942108	LHO	24.21	163,501	3,270,268.26	3,958,359.16
LEXINGTON CORP PPTYS	529043101	LXP	7.49	76,100	464,788.76	569,988.99
LIBERTY PROPERTY TRUST	531172104	LRY	30.88	16,700	545,578.35	515,696.00
MACERICH CO	554382101	MAC	50.60	19,000	573,493.22	961,400.00
MACK-CALI RE CORP.	554489104	CLI	26.69	12,500	371,473.38	333,625.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	9.87	71,000	708,646.54	700,770.00
MID-AMERICAN APARTMENT	59522J103	MAA	62.55	123,515	7,259,191.20	7,725,863.23
MISSION WEST PPTYS I	605203108	MSW	9.02	11,200	78,613.84	101,024.00
MONMOUTH REIT -CL A	609720107	MNR	9.15	22,500	168,615.00	205,874.98
MPG OFFICE TRUST INC	553274101	MPG	1.99	31,200	98,807.78	62,088.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	43.98	15,700	455,060.19	690,486.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	26.38	67,300	1,593,469.81	1,775,373.98
NEWCASTLE INVESTMENT CORP	65105M108	NCT	4.65	66,600	250,800.75	309,689.99

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: REIT</b>						
<b>REAL ESTATE INVESTMENT TRUST</b>						
NORTHSTAR REALTY FINANCE	66704R100	NRF	4.77	60,900	338,524.62	290,492.98
OMEGA HEALTHCARE INV	681936100	OHI	19.35	65,500	1,089,316.13	1,267,424.99
PARKWAY PROPERTYS INC	70159Q104	PKY	9.86	14,000	322,979.56	138,040.00
PENNSYLVANIA RI	709102107	PEI	10.44	35,400	343,446.28	369,575.98
PENNYMAC MORTGAGE	70931T103	PMT	16.62	17,500	333,794.00	290,849.97
PIEDMONT OFFICE REALTY TRUST	720190206	PDM	17.04	33,800	651,047.94	575,952.00
POST PROPERTIES,INC.	737464107	PPS	43.72	101,500	3,367,044.14	4,437,580.00
PROLOGIS INC.	74340W103	PLD	28.59	69,600	1,686,316.76	1,989,863.94
PS BUSINESS PARKS INC/CA	69360J107	PSB	55.43	48,025	2,663,543.13	2,662,025.75
PUBLIC STORAGE INC	74460D109	PSA	134.46	149,650	13,463,244.44	20,121,938.95
RAIT FINANCIAL TRUST	749227609	RAS	4.75	24,200	299,169.47	114,949.96
RAMCO-GERSHENSON PPT	751452202	RPT	9.83	24,500	213,503.46	240,834.98
REALTY INCOME CORP	756109104	O	34.96	19,300	538,567.28	674,728.00
REDWOOD TR INC	758075402	RWT	10.18	49,900	837,847.40	507,982.00
REGENCY CENTERS CORP	758849103	REG	37.62	13,000	452,898.22	489,060.00
RLJ LODGING TRUST	74965L101	RLJ	16.83	17,400	307,657.72	292,842.00
SAUL CENTERS INC	804395101	BFS	35.42	4,700	142,370.67	166,474.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	22.44	23,600	494,684.96	529,584.00
SIMON PROP GROUP INC.	828806109	SPG	128.94	309,150	22,191,356.50	39,861,800.97
SL GREEN RE CORP	78440X101	SLG	66.64	14,800	401,483.27	986,272.00
SOVRAN SELF STORAGE	84610H108	SSS	42.67	17,600	599,511.45	750,992.00
STAG INDUSTRIAL INC	85254J102	STAG	11.47	10,000	124,480.63	114,700.00
STRATEGIC HOTELS & RESORTS	86272T106	BEE	5.37	217,041	1,598,127.92	1,165,510.16
SUMMIT HOTEL PROPERTIES INC	866082100	INN	9.44	17,200	171,312.00	162,368.00
SUN COMMUNITIES INC	866674104	SUI	36.53	13,700	224,160.42	500,460.99
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	8.15	213,400	1,340,431.58	1,739,209.99
TANGER FACTORY OUTLET	875465106	SKT	29.32	55,400	1,088,508.36	1,624,328.00
TAUBMAN CENTERS INC	876664103	TCO	62.10	8,100	228,597.40	503,010.00
TERRENO REALTY CORP	88146M101	TRNO	15.14	5,900	115,809.74	89,326.00
UDR INC	902653104	UDR	25.10	39,600	594,956.75	993,959.96
UMH PROPERTIES INC	903002103	UMH	9.31	7,300	58,338.33	67,962.98
UNIVERSAL HEALTH RLT	91359E105	UHT	39.00	7,500	230,275.11	292,500.00
URSTADT BIDDLE PPTYS	917286205	UBA	18.08	14,500	238,017.55	262,160.00
VENTAS INC.	92276F100	VTR	55.13	36,816	1,325,450.78	2,029,666.06
VORNADO REALTY TRUST	929042109	VNO	76.86	363,700	24,989,600.22	27,953,981.98
WASHINGTON RE INV	939653101	WRE	27.35	42,500	1,181,270.47	1,162,374.98

**Group: DOMESTIC EQUITIES**

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: DOMESTIC EQUITIES</b>						
<b>Instrument: REIT</b>						
<b>REAL ESTATE INVESTMENT TRUST</b>						
WEINGARTEN RE INVST	948741103	WRI	21.82	101,400	2,248,003.38	2,212,548.00
WHITESTONE REIT-B	966084204	WSR	11.90	4,700	59,867.17	55,930.00
<b>REAL ESTATE INVESTMENT TRUST TOTAL</b>				13,651,218	404,214,714.93	487,609,115.82
<b>Instrument: WARRANT</b>						
<b>WARRANT</b>						
MAGNUM HUNTER RESOURCES -	55973G119		0.00	9,421	0.00	0.00
<b>WARRANT TOTAL</b>				9,421	0.00	0.00
<b>DOMESTIC EQUITIES TOTAL</b>				<b>705,292,514</b>	<b>19,221,861,600.09</b>	<b>22,762,808,790.10</b>



## Monthly Market

**As Of 12/31/2011**

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(DWMM0001)  
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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS EAFE SWAPS						
Instrument: ABSCARDFLOAT ABSCARD FLOAT BULLET MATURITY						
AEIT 2007-2 A (8/15/12)	02586GAK8	0.352		11,892,000	11,905,729.16	
AMXCA 2007-5 A (5/15/12)	02582JET3	0.238		12,000,000	11,994,201.15	
AMXCA 2009-1 A (5/15/12)	02582JFT2	0.534		45,000,000	45,646,959.72	
AMXCA 2010-1 A (04/15/2013)	02587AAA2	0.299		40,000,000	40,073,860.70	
BACCT 2010-A1 A1 (4/15/2013)	05522RCP1	0.297		69,980,000	70,127,990.96	
BMWFT 2009-1A A (9/17/12)	05564UAF7			7,300,000	7,362,914.23	
CABMT 2009-1A A (03/15/12)	126802BD8			30,000,000	30,405,039.32	
CCCIT 2009-A1 A1 (3/15/12)	17305EEM3	0.400		100,260,000	101,783,830.03	
CCCIT 2009-A2 A2 (05/15/2012)	17305EEN1	0.367		14,740,000	14,955,882.95	
CHAIT 2007-A10 A10 (6/15/12)	161571CA0			15,878,000	15,857,573.34	
CHAIT 2009-A2 A2 (4/16/12)	161571DJ0	0.409		88,675,000	89,955,503.06	
COMET 2007-A4 A4 (5/15/12)	14041NDS7	0.699		5,000,000	4,984,134.24	
DCENT 2009-A1 A1 (6/15/12)	254683AJ4	0.366		50,000,000	50,574,834.82	
DCMT 2007-3 A2 (4/16/12)	254708AC4	0.446		35,000,000	34,881,910.68	
GEMNT 2009-1 A (04/16/2012)	36159JBL4	0.417		96,300,000	97,893,983.43	
MBNAS 2005-A2 A2 (5/15/12)	55264TCX7			15,000,000	14,972,718.82	
ABSCARD FLOAT BULLET MATURITY TOTAL				637,025,000	643,377,066.61	
Instrument: COR CORPORATE NOTES/BONDS						
AMERICAN HONDA FINANCE	02666QK36			40,000,000	40,000,000.00	
BANK OF AMERICA CORP (TLGP)	06050BAK7			39,870,000	39,918,287.72	
CATERPILLAR FINANCIAL	14912L4Z1			15,000,000	15,000,000.00	
CITIBANK NA (TLGP)	17290CAA4			15,000,000	15,007,357.90	
GENERAL ELEC CAP CORP (TLGP)	36967HAP2			16,050,000	16,057,603.49	
GENERAL ELEC CAP CORP (TLGP)	36967HAW7			13,175,000	13,174,325.25	
HEWLETT-PACKARD CO	428236BA0			40,000,000	40,000,000.00	
IBM CORP	459200GV7			40,000,000	40,000,000.00	
JOHN DEERE CAPITAL CORP	24422ERD3	0.637		25,000,000	25,040,850.14	
JOHN DEERE CAPITAL CORP	24422ERJ0			12,000,000	12,000,000.00	
JPMORGAN CHASE & CO (TLGP)	481247AN4			15,000,000	15,042,790.97	
MORGAN STANLEY (TLGP)	61757UAJ9			20,314,000	20,358,369.26	
PROCTER & GAMBLE CO/THE	742718DT3	0.308		30,000,000	30,009,454.57	
TEXAS INSTRUMENT INC	882508AS3			20,000,000	20,000,000.00	
CORPORATE NOTES/BONDS TOTAL				341,409,000	341,609,039.30	
Group: INTERNATIONAL - Internal		Portfolio: EQS EAFE SWAPS				

# Monthly Market

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal EAFE						
Portfolio: EQS EAFE SWAPS						
Instrument: FRAGC FLOATING RATE AGENCY BOND						
FANNIE MAE	3135G0CL5			80,000,000	79,976,649.03	
FEDERAL HOME LOAN BANK	3133767M1	0.308		20,000,000	20,000,000.00	
FEDERAL HOME LOAN BANK	313376HZ1			90,000,000	90,000,000.00	
FLOATING RATE AGENCY BOND TOTAL				190,000,000	189,976,649.03	
Instrument: INTF INTERNATIONAL FUNDS						
EQUITY SWAP - LIQUIDITY	IL-EQS			23,295	2,329,464.14	
INTERNATIONAL FUNDS TOTAL				23,295	2,329,464.14	
EAFE SWAPS TOTAL				1,168,457,295	1,177,292,219.08	1,212,398,878.49

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFE STATE STREET EAFE INDEX					
Instrument: INTF INTERNATIONAL FUNDS					
EAFE INDEX - LQR	IL-EAFE		1,089,603	108,960,327.38	
INTERNAL EAFE - EQUITIES	IE-EAFE		7,248,187	724,818,725.39	
INTERNATIONAL FUNDS TOTAL			8,337,791	833,779,052.77	
STATE STREET EAFE INDEX TOTAL			8,337,791	833,779,052.77	1,141,611,457.43

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: CAN			CANADIAN BONDS		
WESDOME GOLD MINES CONV	US95083RAB69		2,000,000	1,860,984.46	
CANADIAN BONDS TOTAL			2,000,000	1,860,984.46	
Instrument: COM			COMMON STOCK		
HARRY WINSTON DIAMOND CORP	41587B100	HWD	1,100,000	14,310,083.57	
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	550,000	11,189,150.30	
COMMON STOCK TOTAL			1,650,000	25,499,233.87	
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
AGNICO-EAGLE MINES LTD.	2009834	AEM	950,000	36,659,400.81	
AIR NEW ZEALAND	6426484	AIR_NZ	5,000,000	5,246,160.08	
AISIN SEIKI	6010702	7259_JP	536,700	8,033,107.11	
AMADA CO Y50	6022105	6113_JP	178,400	1,549,104.59	
ASAHI HOLDINGS INC	B60DQZ7	5857_JP	1,075,000	12,833,000.74	
ASSOCD BRIT FOODS	0673123	ABF_LN	400,000	4,896,903.49	
AUSTRALIAN VINTAGE LTD	6130677	AVG_AU	9,309,301	19,496,125.99	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	1,167,519	9,852,707.27	
BNP PARIBAS	7309681	BNP_FP	155,000	9,357,412.64	
BOOM LOGISTICS LTD	6691969	BOL_AU	15,870,000	19,426,739.51	
BORAL LIMITED	6218670	BLD_AU	5,240,000	21,814,691.85	
BRITISH AEROSPACE	0263494	BA/_LN	3,975,000	17,792,302.46	
CARREFOUR EUR 2.5	5641567	CA_FP	485,000	18,609,322.54	
CENTRAL FUND CANADA CL A	2183471	CEF	2,225,000	18,628,018.80	
CENTRAL GOLD TRUST	B01JWC1	GTU	603,600	14,046,839.76	
CHEUNG KONG(HLDGS)	6190273	1_HK	1,271,000	12,204,306.31	
CHORUS LTD	B4P0G71	CNU_NZ	1,253,333	3,842,930.27	
COBHAM PLC	B07KD36	COB_LN	6,000,000	16,661,516.61	
CRH PLC	0182704	CRH_LN	1,000,000	17,080,311.34	
D/S NORDEN	B1WP656	DNORD_DC	730,583	24,041,045.68	
DAIICHI SANKYO	B0J7D91	4568_JP	415,000	8,751,493.00	
DAIKIN INDUSTRIES	6250724	6367_JP	448,100	12,608,148.86	
DAIMLER-BENZ AG	5529027	DAI_GY	135,000	7,327,694.62	
DEUTSCHE POST AG	4617859	DPW_GY	1,500,000	31,829,703.96	
DEUTSCHE TELEKOM	5842359	DTE_GY	913,300	18,453,228.50	

Group: INTERNATIONAL - Internal

Portfolio: I-EAFEVAL EAFE VALUE



DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
ELECTROCOMPONENTS	0309644	ECM_LN	4,600,000	19,294,753.34	
ENEL SPA	7144569	ENEL_IM	1,000,000	5,344,307.87	
ENI SPA	7145056	ENI_IM	1,170,000	17,420,520.22	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	14,200,000	17,047,167.35	
FANUC JPY50	6356934	6954_JP	60,000	3,337,669.23	
FINMECCANICA	B0DJNG0	FNC_IM	1,200,000	9,076,703.62	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	3,450,509	3,692,900.39	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	2,025,000	9,812,203.15	
GEMALTO	B011JK4	GTO_FP	150,000	6,462,879.66	
GIVAUDAN	5980613	GIVN_VX	20,442	12,632,068.34	
GLAXOSMITHKLINE	0925288	GSK_LN	1,170,000	26,304,622.64	
GUINNESS PEAT GROUP	B4MFLB8	GPG_NZ	30,804,375	30,427,984.40	
HASEKO CORP Y50	6414401	1808_JP	22,000,000	44,398,024.54	
HONDA MOTOR CO COM	6435145	7267_JP	600,000	17,617,013.60	
HSBC HOLDINGS ORD	0540528	HSBA_LN	1,225,000	9,015,827.53	
ILUKA RESOURCES	6957575	ILU_AU	500,000	1,458,669.09	
IMPERIAL OIL LTD	2454241	IMO_CN	533,700	20,329,203.23	
INDRA SISTEMAS	4476210	IDR_SM	1,210,000	21,063,974.11	
INTESA SANPAOLOA SPA	4076836	ISP_IM	4,050,000	12,367,819.50	
INVESTOR AB-B SHS	5679591	INVEB_SS	850,000	14,628,282.83	
ITO EN LTD	6455789	2593_JP	540,000	12,775,489.04	
ITO EN LTD - PFD	B23PWW0	25935_JP	767,800	15,423,928.13	
JAPAN PUR CHEMICAL CO	6563507	4973_JP	3,100	10,439,720.42	
KINROSS GOLD CORP	B03Z841	K_CN	3,120,000	34,055,653.62	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	340,000	9,909,412.66	
KURARAY CO Y50	6497662	3405_JP	560,000	6,962,262.34	
LOGITECH INTERNATIONAL	B18ZRK2	LOGN_VX	650,000	5,158,927.11	
MABUCHI MOTOR CO	6551030	6592_JP	434,600	20,539,186.11	
MERCK KGAA DEM NPV	4741844	MRK_GY	245,000	20,889,309.90	
METRO AG NPV	5041413	MEO_GY	265,000	9,008,297.33	
MICHELIN (CGDE)	4588364	ML_FP	163,000	5,911,743.20	
MITIE GROUP PLC	0465740	MTO_LN	6,200,000	20,494,991.31	
MORRISON <WM.>	0604316	MRW_LN	4,100,098	18,592,078.99	
MUNCHENER RUCKVS	5294121	MUV2_GY	180,000	25,244,011.25	

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		
MURATA MFG CO JPY5	6610403	6981_JP	355,000	14,263,087.53	
NABTESCO CORP	6687571	6268_JP	40,000	239,814.76	
NEWCREST MINING LIMITED	6637101	NCM_AU	650,000	23,580,541.90	
NIDEC CORP	6640682	6594_JP	200,000	15,612,823.84	
NINTENDO CO LTD	6639550	7974_JP	30,000	4,371,540.31	
NIPPON EXPRESS CO	6642127	9062_JP	200,000	1,016,952.13	
NIPPON YUSEN KK Y5	6643960	9101_JP	6,715,000	22,532,321.16	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	2,325,000	9,470,044.51	
NOVARTIS AG CHF 20	7103065	NOVN_VX	463,744	20,231,038.85	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	1,435,000	9,206,017.76	
POWER ASSETS HOLDINGS LTD	6435327	6_HK	3,275,000	13,751,862.21	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	320,000	16,557,898.06	
REPSOL - YPF, SA	5669354	REP_SM	836,622	17,039,955.83	
ROCHE HLDGS AG GEN	7110388	ROG_VX	184,478	21,580,476.07	
ROLLS-ROYCE HOLDINGS PLC	B63H849	RR/_LN	1,325,000	3,348,837.85	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	620,000	18,544,851.11	
SALZGITTER AG	5465358	SZG_GY	190,000	9,941,525.47	
SCHNEIDER ELECTRIC	4834108	SU_FP	70,000	2,154,582.87	
SEIREN CO LTD	6793520	3569_JP	1,250,000	7,648,722.38	
SEKISUI HOUSE Y50	6793906	1928_JP	1,150,000	10,183,893.81	
SEVEN BANK LTD	B2NT8S1	8410_JP	9,772,000	17,824,503.19	
SHARP CORP JPY50	6800602	6753_JP	1,140,000	9,510,552.53	
SHO-BOND HOLDINGS CO	B29T1W0	1414_JP	430,000	7,876,604.71	
SIEMENS AG DEM 5.0	5727973	SIE_GY	115,000	6,583,945.67	
SILVER BULLION REG D TRUST	827467135	SBT/U	479,000	4,790,000.00	
SILVER BULLION TRUST	B3YCCV7	SBT-U_CN	46,000	732,775.24	
SINGAPORE AIRLINES	6811734	SIA_SP	603,545	4,996,656.35	
SINGAPORE TELECOMM	B02PY22	ST_SP	4,275,000	6,843,349.29	
SMC CORP Y50	6763965	6273_JP	22,000	1,944,626.53	
SONY CORP JPY50	6821506	6758_JP	989,500	25,089,536.91	
SQUARE ENIX CO LTD	6309262	9684_JP	1,000,000	17,580,504.86	
ST. IVES PLC	0768900	SIV_LN	5,625,000	24,772,344.45	
STATOIL ASA	7133608	STL_NO	840,000	7,068,561.46	
SUMITOMO OSAKA CMT	6858548	5232_JP	3,415,000	8,745,900.96	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SUN HUNG KAI PROPE	6859927	16_HK	1,115,000	8,035,802.33	
SVENSKA HANDELSBANKEN	5703661	SHBA_SS	255,000	6,074,561.68	
SWISS RE AG	B545MG5	SREN_VX	364,636	27,759,507.68	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	440,000	19,481,798.20	
TELECOM CORP OF NEW ZEALAND	6881436	TEL_NZ	6,266,666	14,554,308.09	
TELEFONICA SA	5732524	TEF_SM	630,000	8,186,705.62	
TESCO PLC	0884709	TSCO_LN	2,710,301	12,099,538.24	
TOKYO ELECTRON Y50	6895675	8035_JP	330,000	16,877,265.70	
TOKYU REIT INC	6687203	8957_JP	3,942	26,671,715.30	
TOPCON CORP	6894241	7732_JP	4,445,400	26,495,925.75	
TOTAL SA	B15C557	FP_FP	460,000	15,886,412.47	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	670,000	19,182,588.15	
TREND MICRO	6125286	4704_JP	561,000	15,817,958.25	
UNITY MINING LTD	6091310	UML_AU	37,000,000	16,734,374.03	
U-SHIN LTD	6988627	6985_JP	805,700	4,558,922.61	
UTD UTILITIES ORD	B39J2M4	UU/_LN	1,855,000	14,278,322.25	
VODAFONE GROUP	B16GWD5	VOD_LN	8,450,000	24,188,973.06	
WACOM CO LTD	6603920	6727_JP	11,900	13,863,269.77	
WESDOME GOLD MINES LTD	B0Y90N5	WDO_CN	7,925,000	12,775,528.60	
WINCOR NIXDORF AG	B012VF6	WIN_GY	200,000	8,903,609.78	
WOLSELEY PLC	B3YWCQ2	WOS_LN	400,000	13,252,014.31	
YUSHIN PRECISION EQUIPMENT	6983893	6482_JP	240,000	3,758,314.65	
INTERNATIONAL COMMON STOCKS TOTAL			294,750,894	1,603,253,889.92	
Instrument: INTF					
INTERNATIONAL FUNDS					
EAFE VALUE	IL-EAFEVAL		1,566,059	156,605,877.03	
INTERNATIONAL FUNDS TOTAL			1,566,059	156,605,877.03	
EAFE VALUE TOTAL			299,966,953	1,787,219,985.28	1,829,798,156.51

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-LAZAR ASSET ALLOCATION/TRANSITION ACCOUNT					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
CIA VALE DO RIO DO	B011X91	VALE_BZ	83,300	0.00	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	90	0.00	
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	150,000	6,999,868.55	
ISHARES MSCI EMERGING MKT	2582409	EEM	492,500	17,986,052.71	
YULON MOTOR COMPANY	6988597	2201_TT	1	0.00	
INTERNATIONAL COMMON STOCKS TOTAL			725,891	24,985,921.26	
Instrument: INTF INTERNATIONAL FUNDS					
INTL ASSET ALLOCATION - LQR	IL-LAZ		2,860	286,008.48	
INTERNATIONAL FUNDS TOTAL			2,860	286,008.48	
ASSET ALLOCATION/TRANSITION ACCOUNT TOTAL			728,751	25,271,929.74	26,401,080.08

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN      INTERNAL EAFE TOPDOWN					
Instrument: ICOM      INTERNATIONAL COMMON STOCKS					
A P MOLLER MAERSK A/S	4253048	MAERSKB_DC	347	1,656,330.02	
ABB LIMITED CHF2.50	7108899	ABBN_VX	92,613	1,965,493.51	
AGEAS	7266139	AGS_BB	386,827	7,090,562.95	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	69,323	2,532,681.82	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	125,467	5,419,245.32	
ASM LITHOGRAPHY HOLDING	5949368	ASML_NA	7,794	200,914.70	
ASSIC GENERALI SPA	4056719	G_IM	12,292	276,196.16	
ASTELLAS PHARMA INC	6985383	4503_JP	75,133	3,388,650.33	
ATLAS COPCO AB SER A	B1QGR41	ATCOA_SS	17,650	412,907.36	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	321,667	1,604,915.70	
BANK OF IRELAND	3070732	BKIR_ID	469,662	197,487.54	
BASF AG DEM ORD SH	5086577	BAS_GY	29,011	1,201,446.48	
BAYER AG COM NPV	5069211	BAYN_GY	25,500	1,062,326.04	
BELGACOM	B00D9P6	BELG_BB	42,214	1,402,519.85	
BEZEQ ISRAEL TELCM	6098032	BEZQ_IT	470,195	1,403,417.26	
BILLITON PLC	0056650	BLT_LN	85,057	3,316,160.81	
BK HAPOALIM BM ILS	6075808	POLI_IT	286,993	1,478,745.25	
BNP PARIBAS	7309681	BNP_FP	24,624	885,754.62	
BOC HONG KONG HOLDINGS LTD	6536112	2388_HK	109,000	380,682.94	
BP PLC	0798059	BP/_LN	488,503	3,625,111.16	
BRIT AMER TOBACCO	0287580	BATS_LN	108,700	4,132,449.20	
CANON INC JPY50	6172323	7751_JP	63,449	1,125,113.10	
CAPITALAND LIMITED	6309303	CAPL_SP	592,166	715,357.12	
CARLSBERG A/S	4169219	CARLB_DC	25,265	2,094,480.85	
CHEUNG KONG(HLDGS)	6190273	1_HK	36,699	404,237.30	
CIA VALE DO RIO DO	B011X91	VALE_BZ	8,684	0.00	
CITY DEVELOPMENTS	6197928	CIT_SP	148,718	636,420.14	
CLP HLDGS HKD5	6097017	2_HK	70,500	583,548.27	
COMPAGNIE FIN RICHEMONT	B3DCZF3	CFR_VX	34,190	1,905,743.79	
CRH PLC	4182249	CRH_ID	134,972	1,815,732.87	
DAI NIPPON PRINTNG	6250906	7912_JP	305,400	4,471,681.99	
DAIMLER-BENZ AG	5529027	DAI_GY	25,500	1,770,876.92	
DANSKE BANK	4588825	DANSKE_DC	100,491	1,127,746.52	
DBS GROUP HOLDINGS	6175203	DBS_SP	407,406	3,098,009.04	

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					
DELHAIZE-LE LION N	4262118	DELB_BB	20,589	1,197,999.09	
DEN NORSKE BANK NO	4263304	DNB_NO	225,323	1,067,943.83	
DEUTSCHE BANK AG O	5750355	DBK_GY	29,704	1,864,068.97	
E.ON AG	4942904	EOAN_GR	67,200	1,205,422.74	
ELAN CORPORATION PLC	4305507	ELN_ID	63,532	437,568.01	
ENI SPA	7145056	ENI_IM	23,927	277,393.53	
ERICSSON LM-B	5959378	ERICB_SS	43,781	485,294.56	
ERSTE GROUP BANK	5289837	EBS_AV	56,241	754,029.95	
FORTUM OYJ	5579550	FUM1V_FH	92,060	2,665,823.82	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	331,377	354,655.57	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	109,200	3,965,304.23	
FUJITSU NEW JPY50	6356945	6702_JP	469,000	3,126,673.19	
GDF SUEZ	B0C2CQ3	GSZ_FP	52,310	3,405,865.20	
GENTING SINGAPORE	6366795	GENS_SP	1,147,000	1,933,537.79	
GLAXOSMITHKLINE	0925288	GSK_LN	208,767	4,801,980.50	
GPE BRUX LAMBERT	7097328	GBLB_BB	23,945	1,106,351.85	
GROUP DANONE ORD	B1Y9TB3	BN_FP	21,988	704,433.40	
HANG SENG BANK HK	6408374	11_HK	26,549	331,412.19	
HEINEKEN NV	7792559	HEIA_NA	5,899	281,410.71	
HENDERSON LAND DEVELOPMENT	6420538	12_HK	53,000	384,853.91	
HENNES & MAURITZ AB-B	5687431	HMB_SS	18,590	606,667.67	
HONDA MOTOR CO COM	6435145	7267_JP	83,255	1,409,151.38	
HONG KONG EXCHANGES & CLEAR	6267359	388_HK	17,300	407,789.47	
HSBC HOLDINGS ORD	0540528	HSBA_LN	650,910	6,750,048.10	
HUTCHISON WHAMPOA	6448068	13_HK	49,533	477,537.64	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	96,174	178,369.77	
IMMOFINANZ AG	5679911	IIA_AV	278,032	1,152,020.16	
ING GROEP NV NLG1	7154182	INGA_NA	35,265	1,164,320.51	
KBC GROUP	4497749	KBC_BB	32,833	1,613,181.43	
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	398,841	400,755.95	
KERRY GROUP PLC-A	4519579	KYG_ID	30,738	386,955.48	
KONE OYJ-B	B09M9D2	KNEBV_FH	36,592	1,993,263.55	
KONINKLIJKE KRN	5956078	KPN_NA	24,002	351,846.47	
KURARAY CO Y50	6497662	3405_JP	252,900	3,674,213.06	

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					
LINDE AG	5740817	LIN_GY	10,289	1,428,381.38	
L'OREAL FRF10	4057808	OR_FP	9,268	447,798.62	
LVMH MOET-HENNESSY	4061412	MC_FP	11,079	1,706,349.54	
METSO OYJ	5713422	MEO1V_FH	25,112	1,366,663.03	
NATIONAL GRID GROU	B08SNH3	NG/_LN	344,886	3,030,751.65	
NESTLE SA CHF	7123870	NESN_VX	107,180	1,887,967.69	
NISSAN MOTOR CO Y5	6642860	7201_JP	400,400	4,135,685.45	
NOKIA OYJ	5902941	NOK1V_FH	700,000	9,738,953.46	
NORDEA BANK AB	5380031	NDA_SS	57,981	611,547.94	
NOVARTIS AG CHF 20	7103065	NOVN_VX	65,055	2,382,053.52	
NOVO NORDISK A/S-B	7077524	NOVOB_DC	87,220	1,044,576.75	
NOVOZYMES A/S-B	B798FW0	NZYMB_DC	57,015	133,479.36	
OMV AG AUSH100	4651459	OMV_AV	46,600	399,279.94	
ONO PHARMACEUTICAL CO LTD	6660107	4528_JP	81,200	3,832,501.65	
ORIENTAL LAND CO	6648891	4661_JP	42,100	3,831,152.89	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	263,000	952,173.86	
OVERSEA CHINESE BANKING	B0F9V20	OCBC_SP	574,115	1,947,468.48	
PHILIPS ELECTRONICS	5986622	PHIA_NA	14,308	484,855.84	
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	16,192	803,175.37	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	55,769	3,053,332.25	
ROCHE HLDGS AG GEN	7110388	ROG_VX	17,572	1,647,536.87	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	67,030	2,032,768.03	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	62,063	1,770,024.78	
SAMPO-LEONIA INSURANCE	5226038	SAMAS_FH	85,250	558,810.27	
SANDVIK AB	B1VQ252	SAND_SS	24,105	459,795.66	
SANOFI	5671735	SAN_FP	21,437	1,027,437.03	
SAP AG	4846288	SAP_GY	32,400	1,048,448.22	
SCHNEIDER ELECTRIC	4834108	SU_FP	23,102	711,073.92	
SECOM CO Y50	6791591	9735_JP	78,600	3,639,191.34	
SEMBCORP INDUSTRIE	B08X163	SCI_SP	437,000	1,732,532.53	
SIEMENS AG DEM 5.0	5727973	SIE_GY	18,300	983,600.85	
SINGAPORE AIRLINES	6811734	SIA_SP	170,317	1,374,884.02	
SINGAPORE PRESS HO	B012899	SPH_SP	506,052	1,531,724.21	
SINGAPORE TELECOMM	B02PY22	ST_SP	1,764,509	2,303,403.15	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-PAN					
Instrument: ICOM					
INTERNAL EAFE TOPDOWN					
INTERNATIONAL COMMON STOCKS					
SOLVAY SA NPV	4821100	SOLB_BB	14,941	887,466.97	
STANDARD CHARTERED PLC	0408284	STAN_LN	145,107	3,888,156.30	
STATOIL ASA	7133608	STL_NO	275,817	1,622,510.49	
SUN HUNG KAI PROPE	6859927	16_HK	30,341	283,873.37	
SWIRE PACIFIC 'A'H	6867748	19_HK	23,500	392,299.85	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	85,125	3,112,715.36	
TELECOM ITALIA SPA	7634394	TIT_IM	88,961	124,260.95	
TELEKOM AUSTRIA	4635088	TKA_AV	111,005	1,457,377.41	
TELENOR ASA	4732495	TEL_NO	230,000	982,182.04	
TELIASONERA	5978384	TLSN_SS	57,535	985,396.16	
TEVA PHARMA IND IL	6882172	TEVA_IT	165,162	9,035,702.21	
TOTAL SA	B15C557	FP_FP	54,635	1,321,549.70	
TOYOTA MOTOR CORP	6900643	7203_JP	110,355	3,242,985.58	
UBS AG-REG	B18YFJ4	UBSN_VX	95,546	2,118,816.79	
UNICREDIT SPA	B5M1SM3	UCG_IM	12,651	414,124.96	
UNILEVER NV CERT.	B12T3J1	UNA_NA	21,164	411,785.87	
UNION MINIERE NPV	4005001	UMI_BB	26,539	1,323,284.38	
UOL GROUP	6916781	UOB_SP	266,288	1,727,432.84	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	112,395	1,520,490.83	
VESTAS WIND SYSTEMS A/S	5964651	VWS_DC	47,385	1,481,770.02	
VINCI GTM	B1XH026	DG_FP	28,619	1,473,086.69	
VODAFONE GROUP	B16GWD5	VOD_LN	1,267,201	4,927,732.86	
VOEST-ALPINE	4943402	VOE_AV	33,017	1,522,145.99	
VOLVO AB-B	B1QH830	VOLVB_SS	29,050	497,132.95	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	103,000	3,823,434.69	
WILMAR INTERNATIONAL LTD SGD	B17KC69	WIL_SP	381,627	1,712,482.46	
WPP GROUP	B3DMTY0	WPP_LN	312,021	3,803,840.28	
YARA INTERNATIONAL ASA	7751259	YAR_NO	42,827	189,998.05	
INTERNATIONAL COMMON STOCKS TOTAL			20,726,689	232,624,506.21	
Instrument: INTF					
INTERNATIONAL FUNDS					
PANAGORA - LQR	IL-PAN		216,892	21,689,182.02	
INTERNATIONAL FUNDS TOTAL			216,892	21,689,182.02	



# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
INTERNAL EAFE TOPDOWN TOTAL			20,943,581	254,313,688.23	279,587,573.88

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					
CREDIT SUISSE GROUP AG	7171589	CSGN_VX	119,524	3,356,771.94	
ACTELION LTD REG	B1YD5Q2	ATLN_VX	4,237	254,745.34	
ADECCO SA-REG	7110720	ADEN_VX	43,181	1,898,620.56	
ADIDAS AG	4031976	ADS_GY	54,671	3,515,887.88	
ADP	B164FY1	ADP_FP	25,894	2,379,341.29	
ADVANTEST Y50	6870490	6857_JP	57,300	632,214.27	
AEGON NV	5927375	AGN_NA	2,021,534	10,527,151.24	
AEON CO LTD	6480048	8267_JP	107,000	1,476,060.94	
AGEAS	7266139	AGS_BB	72,454	301,655.89	
AGGREKO PLC	B4WQ2Z2	AGK_LN	17,633	540,508.57	
AGRIUM INC	2213538	AGU_CN	12,000	923,103.29	
AISIN SEIKI	6010702	7259_JP	49,700	1,230,746.45	
AJINOMOTO CO INC Y	6010906	2802_JP	240,100	2,945,255.89	
AKER KVAERNER	B1VLVW7	AKSO_NO	48,483	611,210.25	
AKZO NOBEL NV NLG5	5458314	AKZA_NA	107,578	5,936,219.53	
ALIMENTATION COUCHE-TARD -B	2011646	ATD/B_CN	52,944	1,540,039.38	
ALLIANZ AG NPV(REG	5231485	ALV_GY	116,853	14,109,275.07	
AMCOR ORD NPV	6066608	AMC_AU	125,457	442,077.33	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	50,929	1,968,483.52	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	23,211	1,223,223.80	
AOZORA BANK LTD	B1G1854	8304_JP	900,000	2,568,402.02	
APERAM	B58C6H1	APAM_NA	2,615	88,091.60	
ARCELORMITTAL	B03XPL1	MT_NA	310,659	6,574,729.34	
ARYZTA AG	B39VJC9	ARYN_SW	9,010	495,384.13	
ASAHI BREWERIES Y5	6054409	2502_JP	178,600	3,820,081.17	
ASAHI GLASS CO JPY	6055208	5201_JP	90,100	1,065,782.72	
ASCIANO LTD	B1YC5L4	AIO_AU	4,138	21,615.13	
ASM LITHOGRAPHY HOLDING	5949368	ASML_NA	30,164	798,736.36	
ASSIC GENERALI SPA	4056719	G_IM	70,677	1,783,099.06	
ASSOCD BRIT FOODS	0673123	ABF_LN	109,102	1,577,291.57	
ASTELLAS PHARMA INC	6985383	4503_JP	44,067	1,838,256.94	
ASTRAZENECA GBP 0.	0989529	AZN_LN	352,709	15,462,591.54	
AUSTRALIA + NEW ZEALAND BANK	6065586	ANZ_AU	144,230	2,463,636.28	
AUTOPISTAS CESA	4065663	ABE_SM	27,011	615,945.79	

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					
AVIVA PLC	0216238	AVI_LN	874,357	5,454,574.07	
AXA EUR 2.29	7088429	CS_FP	167,703	3,258,129.44	
BABCOCK INTL GROUP PLC	0969703	BAB_LN	177,036	2,023,905.19	
BALOISE HOLDING	7124594	BALN_VX	17,874	1,558,821.69	
BANCA CARIGE SPA	7277528	CRG_IM	104,024	311,134.26	
BANCA MONTE DEI PASCHI SIENA	7128541	BMPS_IM	215,883	659,616.96	
BANCO BILBAO - BBVA	5501906	BBVA_SM	239,170	1,929,906.73	
BANCO POPOLARE SCARL	B1Z9G88	BP_IM	271,294	2,599,142.88	
BANK OF MONTREAL	2076009	BMO_CN	45,066	2,193,566.13	
BANK OF NOVA SCOTIA	2076281	BNS_CN	107,300	4,400,497.40	
BARCLAYS PLC ORD G	3134865	BARC_LN	3,987,860	11,538,639.48	
BARRICK GOLD CORP	2024644	ABX_CN	103,492	4,797,936.74	
BASF AG DEM ORD SH	5086577	BAS_GY	228,801	15,673,322.89	
BAYER AG COM NPV	5069211	BAYN_GY	42,592	2,655,012.32	
BAYERISCHE MOTOREN WERKE	5756029	BMW_GY	71,449	4,378,926.74	
BAYERISCHE MOTOREN	5756030	BMW3_GR	38,010	684,703.78	
BCE INC	B188TH2	BCE_CN	131,175	4,566,649.40	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	488,981	4,251,463.01	
BEKAERT SA NPV	5827431	BEKB_BB	744	37,599.87	
BELGACOM	B00D9P6	BELG_BB	2,787	102,936.74	
BENDIGO AND ADELAIDE BANK	6091280	BEN_AU	47,046	433,924.28	
BENESSE CORP	6121927	9783_JP	14,400	605,371.17	
BG GROUP ORD	0876289	BG/_LN	74,843	1,678,270.87	
BGP NPV	929AQT906		355,102	0.00	
BHP LIMITED	6144690	BHP_AU	200,461	6,944,604.37	
BIC FRF 25.0	5298781	BB_FP	49,504	4,469,017.51	
BILLITON PLC	0056650	BLT_LN	342,832	7,360,396.53	
BNP PARIBAS	7309681	BNP_FP	158,853	11,347,356.27	
BP PLC	0798059	BP/_LN	2,493,687	18,016,457.67	
BRIDGESTONE CORP J	6132101	5108_JP	119,800	2,870,262.47	
BRIT AMER TOBACCO	0287580	BATS_LN	574,259	19,570,678.22	
BROOKFIELD OFFICE PROPERTIES	2129301	BPO_CN	49,252	378,300.57	
BROTHER INDUSTRIES	6146500	6448_JP	61,800	709,815.25	
BT GROUP	3091357	BT/A_LN	1,505,101	2,910,745.77	

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		
BUNZL ORD 25P	B0744B3	BNZL_LN	702,329	8,564,784.26	
BUREAU VERITAS	B28DTJ6	BVI_FP	33,081	2,732,228.65	
CAIRN ENERGY	B59MW61	CNE_LN	1,073,089	5,591,947.83	
CAN IMPERIAL BK OF COMMERCE	2170525	CM_CN	17,593	1,434,256.96	
CANADIAN NATL RAILWAY CO	2180632	CNR_CN	54,500	3,205,382.10	
CANADIAN NATURAL RESOURCES	2171573	CNQ_CN	120,100	5,745,588.91	
CANADIAN TIRE CORP -CL A	2172286	CTC/A_CN	15,100	975,108.42	
CANADIAN UTILITIES LTD A	2172639	CU_CN	55,200	3,414,384.03	
CANON INC JPY50	6172323	7751_JP	178,600	7,307,011.25	
CAPITAMALLS ASIA	B442NY4	CMA_SP	2,244,000	2,489,869.26	
CARREFOUR EUR 2.5	5641567	CA_FP	200,050	4,687,698.18	
CASINO GUICH-PERR	4178419	CO_FP	40,239	3,534,272.32	
CENTERRA GOLD INC	B01NXQ4	CG_CN	38,422	758,885.65	
CENTRAL JAPAN RWY	6183552	9022_JP	1,169	8,156,250.26	
CGI GROUP INC	2159740	GIB/A_CN	63,860	998,436.34	
CHIBA BANK Y50	6190563	8331_JP	27,000	191,401.12	
CHRISTIAN DIOR	4061393	CDI_FP	33,763	3,963,833.98	
CHUBU ELECTRIC POWER CO INC	6195609	9502_JP	208,500	4,047,062.44	
CHUGOKU BANK LTD	6195803	8382_JP	30,000	450,941.84	
CIE GENERALE DE GEOPHYSIQUE	4215394	GA_FP	76,272	1,533,206.68	
CITIZEN WATCH CO J	6197304	7762_JP	72,000	439,295.19	
COCA-COLA HELLENIC BOTTLING	4420723	EEEE_GA	39,568	526,526.01	
COLRUYT NV ORD BEF	5806225	COLR_BB	1,066	53,468.41	
COMMENWEALTH BK OF	6215035	CBA_AU	43,238	1,575,466.72	
COMMERZBANK AG ORD NPV	4325538	CBK_GY	878,316	2,275,808.65	
COMPAGNIE DE SAINT GOBAIN	7380482	SGO_FP	78,672	5,035,580.82	
COMPAGNIE FIN RICHEMONT	B3DCZF3	CFR_VX	39,776	1,135,332.83	
COMPASS GROUP	0533153	CPG_LN	409,664	2,837,530.25	
CONTINENTAL AG NPV	4598589	CON_GY	23,652	1,509,658.26	
COSMO OIL COMPANY	6226338	5007_JP	312,000	842,994.41	
CRH PLC	4182249	CRH_ID	14,348	343,049.69	
CRITERIA CAIXACORP	B283W97	CABK_SM	145,201	652,105.76	
CROWN LTD	B29LCJ0	CWN_AU	51,829	437,696.54	
CSL LTD/AUSTRALIA	6185495	CSL_AU	25,139	922,877.92	

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					
DAIDO STEEL CO Y50	6250627	5471_JP	188,000	1,212,542.90	
DAIHATSU MOTOR CO LTD	6250304	7262_JP	193,000	1,725,581.26	
DAIMLER-BENZ AG	5529027	DAI_GY	182,424	10,098,139.58	
DAINIPPON SUMITOMO PHARMA	6250865	4506_JP	168,600	1,797,381.73	
DAIWA SECURITIES G	6251448	8601_JP	1,244,000	4,225,726.99	
DBS GROUP HOLDINGS	6175203	DBS_SP	151,304	1,434,796.75	
DDI CORPORATION	6248990	9433_JP	1,431	8,620,637.00	
DELHAIZE-LE LION N	4262118	DELB_BB	4,070	311,271.00	
DEN NORSKE BANK NO	4263304	DNB_NO	287,375	2,898,186.45	
DENKI KAGAKU KOGYO	6309820	4061_JP	604,000	3,126,186.97	
DENSO CORP Y50	6640381	6902_JP	118,400	2,229,043.41	
DEUTSCHE BANK AG O	5750355	DBK_GY	149,383	9,325,891.29	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	170,979	2,653,140.81	
DEUTSCHE POST AG	4617859	DPW_GY	169,654	2,841,156.29	
DEUTSCHE TELEKOM	5842359	DTE_GY	593,209	8,336,439.83	
DEXIA	7147610	DEXB_BB	1	0.34	
DEXUS PROPERTY GROUP	B033YN6	DXS_AU	1,103,104	1,067,627.05	
DIAGEO ORD GBP 28.	0237400	DGE_LN	868,755	17,848,210.42	
E.ON AG	4942904	EOAN_GR	560,015	12,149,471.32	
ECHO ENTERTAINMENT GROUP	B3SVQF2	EGP_AU	57,846	202,387.26	
EISAI CO JPY50	6307200	4523_JP	36,700	1,435,811.23	
ELECTRIC POWER DEVELOPMENT	B02Q328	9513_JP	112,000	3,349,943.45	
ELSEVIER NV ORD	4148810	REN_NA	106,855	1,199,242.41	
EMPIRE CO LTD "A"	2314000	EMP/A_CN	17,740	1,023,327.57	
ENBRIDGE INC	2466149	ENB_CN	234,157	7,763,929.36	
ENCANA CORP	2793193	ECA_CN	43,900	2,420,346.83	
ENEL SPA	7144569	ENEL_IM	860,159	5,663,643.71	
ENERPLUS CORP	B584T89	ERF_CN	14,797	448,820.35	
ENI SPA	7145056	ENI_IM	289,207	9,035,588.98	
ERSTE GROUP BANK	5289837	EBS_AV	476,648	15,657,708.55	
ESSILOR INTERNATIONAL	7212477	EI_FP	31,755	1,973,907.29	
EURASIAN NATURAL RESOURCES	B29BCK1	ENRC_LN	213,122	2,632,435.43	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	702,461	632,476.18	
FAMILYMART CO LTD	6331276	8028_JP	16,200	633,119.97	

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		
FERROVIAL SA	B038516	FER_SM	50,493	627,662.51	
FIAT INDUSTRIAL	B52B4V4	FI_IM	11,470	88,826.59	
FIAT SPA DI RISP I	5748521	F_IM	211,470	2,158,739.62	
FINMECCANICA	B0DJNG0	FNC_IM	64,522	1,091,407.75	
FIRST QUANTUM MINERALS LTD	2347608	FM_CN	98,932	2,341,056.11	
FORTIS INC	2347200	FTS_CN	88,521	2,938,783.37	
FRANCE TELECOM SA	5176177	FTE_FP	446,992	10,986,724.65	
FRAPORT AG	7107551	FRA_GR	31,714	2,234,989.73	
FRESENIUS MEDICAL CARE AG &	5129074	FME_GY	67,833	3,666,656.59	
FRESENIUS SE & CO KGAA	4352097	FRE_GR	51,384	4,070,306.55	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	478,692	2,510,775.25	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	139,200	5,462,528.59	
FUJITSU NEW JPY50	6356945	6702_JP	239,000	1,595,140.87	
GAS NATURAL SDG-E	5650422	GAS_SM	23,700	395,759.85	
GDF SUEZ - STRIP VVPR	B3B9KQ2	GSZBS_BB	111,510	0.00	
GEBERIT AG-REG	B1WGG93	GEBN_VX	1,971	297,709.68	
GECINA ORD FRF 100	7742468	GFC_FP	17,795	2,162,173.89	
GENTING SINGAPORE	6366795	GENS_SP	457,000	624,394.34	
GJENSIDIGE FORSIKRING ASA	B4PH0C5	GJF_NO	32,837	382,970.73	
GLAXOSMITHKLINE	0925288	GSK_LN	1,187,324	27,005,243.16	
GOLDCORP INC	2676302	G_CN	90,682	3,894,715.00	
GOODMAN GROUP	B03FYZ4	GMG_AU	649,587	418,012.10	
GPE BRUX LAMBERT	7097328	GBLB_BB	2,324	135,395.77	
GPT GROUP	6365866	GPT_AU	323,812	1,037,522.26	
GROUP DANONE ORD	B1Y9TB3	BN_FP	105,451	7,525,391.63	
HANNOVER RUECKVERSICHERU	4511809	HNR1_GR	60,431	2,987,871.92	
HEINEKEN HOLDING NV	B0CCH46	HEIO_NA	115,247	4,568,665.90	
HEINEKEN NV	7792559	HEIA_NA	177,323	8,059,929.77	
HELLENIC TELECOMMUNICATIONS	5051605	HTO_GA	105,028	1,447,202.07	
HENKEL AG & CO	5002465	HEN_GY	71,626	3,418,963.60	
HITACHI CHEMICAL	6429126	4217_JP	131,100	1,342,751.89	
HITACHI Y50	6429104	6501_JP	388,000	1,945,171.53	
HOKKAIDO ELECTRIC POWER	6431325	9509_JP	92,500	1,544,273.58	
HOKURIKU ELECTRIC POWER CO	6433127	9505_JP	85,300	1,665,561.89	

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					
HONDA MOTOR CO COM	6435145	7267_JP	193,820	5,591,964.00	
HSBC HOLDINGS ORD	0540528	HSBA_LN	890,841	10,632,564.36	
HUSKY ENERGY INC	2623836	HSE_CN	60,100	1,905,507.42	
IAMGOLD CORP	2446646	IMG_CN	33,377	627,201.27	
IBERDROLA SA	B288C92	IBE_SM	217,358	1,917,263.57	
ICADE	4554406	ICAD_FP	16,212	1,921,132.36	
IDEMITSU KOSAN CO LTD	B1FF8P7	5019_JP	25,400	2,800,702.77	
ILIAD	7759435	ILD_FP	21,222	2,715,502.54	
IMPERIAL TOBACCO GROUP	0454492	IMT_LN	39,174	1,776,207.56	
INCITEC PIVOT LTD	6673042	IPL_AU	118,758	462,822.68	
INDEPENDENT TANKERS CORP	B2Q4DG6	ITCL_NO	1,840	0.00	
INDITEX	7111314	ITX_SM	16,502	1,472,174.63	
INDUSTRIAL ALLIANCE INSURANCE	2543688	IAG_CN	32,200	1,380,368.72	
INFINEON TECHNOLOGIES AG	5889505	IFX_GY	422,103	2,908,862.97	
ING GROEP NV NLG1	7154182	INGA_NA	1,546,895	14,592,098.41	
INMARSAT PLC	B09LSH6	ISAT_LN	414,071	3,140,366.16	
INMET MINING CORPORATION	2583026	IMN_CN	4,500	300,013.10	
INTERNATIONAL POWER PLC	0632016	IPR_LN	651,521	2,854,977.12	
INTESA SANPAOLO SPA	4076847	ISPR_IM	408,985	1,918,878.68	
INTESA SANPAOLOA SPA	4076836	ISP_IM	997,565	4,747,880.27	
ISHARES MSCI CANADA	2373681	EWC	47,000	1,527,382.00	
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	285,000	15,157,242.99	
ISHARES MSCI GERMANY INDEX	2373711	EWG	100,000	2,032,220.00	
ISHARES MSCI JAPAN	2373799	EWJ	200,000	2,052,060.00	
ISUZU MOTORS LTD	6467104	7202_JP	573,336	686,634.66	
ITOCHU CORP Y50	6467803	8001_JP	480,600	3,731,073.94	
J S GROUP CORPORATION	6900212	5938_JP	131,800	2,370,229.57	
JAPAN PRIME REALTY INVESTMEN	6528175	8955_JP	575	2,451,752.26	
JAPAN RETAIL FUND INVT	6513342	8953_JP	1,227	1,847,141.75	
JAPAN TOBACCO INC	6474535	2914_JP	412	2,231,169.02	
JARDINE CYCLE & CARRIAGE LTD	6242260	JCNC_SP	15,000	586,934.88	
JFE HOLDINGS INC	6543792	5411_JP	301,200	6,781,226.10	
K+S AG	B54C017	SDF_GR	28,867	1,871,921.02	
KAMIGUMI CO Y50	6482668	9364_JP	154,800	1,450,425.97	

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					
KANSAI ELEC POWER	6483489	9503_JP	227,000	5,301,461.86	
KANSAI PAINT CO Y5	6483746	4613_JP	89,956	727,461.56	
KAO CORP Y50	6483809	4452_JP	278,555	5,375,653.58	
KAZAKHMYN PLC	B0HZPV3	KAZ_LN	27,686	159,909.66	
KBC GROUP	4497749	KBC_BB	6,196	289,690.58	
KERRY GROUP PLC-A	4519579	KYG_ID	7,508	160,113.80	
KINGFISHER PLC	3319521	KGFL_LN	405,504	1,302,128.71	
KINROSS GOLD CORP	B03Z841	K_CN	47,100	781,427.79	
KOMATSU Y50	6496584	6301_JP	129,200	1,468,045.75	
KONICA CORPORATION	6496700	4902_JP	72,700	926,422.52	
KONINKLIJKE AHOLD NV	5252602	AH_NA	748,008	9,683,688.57	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	197,792	8,354,491.94	
KONINKLIJKE KRN	5956078	KPN_NA	840,283	11,673,721.80	
KOYO SEIKO CO Y50	6497082	6473_JP	213,500	2,135,363.19	
KURARAY CO Y50	6497662	3405_JP	390,000	5,067,649.93	
KYOCERA CORP JPY50	6499260	6971_JP	33,400	2,995,284.83	
KYOWA HAKKO KOGYO	6499550	4151_JP	244,297	2,397,136.32	
LAND SECURITIES GP	3180943	LAND_LN	132,673	1,056,623.87	
LEND LEASE GROUP	6512004	LLC_AU	48,025	439,942.46	
LINDE AG	5740817	LIN_GY	74,629	9,827,064.37	
LLOYDS TSB GROUP O	0870612	LLOY_LN	22,152,290	20,696,269.00	
LUXOTTICA GROUP SPA	4800659	LUX_IM	13,893	345,223.11	
MAGNA INTERNATIONAL INC-CL A	2554475	MG_CN	79,642	2,937,350.26	
MAKITA ELECTRIC Y5	6555805	6586_JP	80,900	3,153,470.14	
MAN AG ORSH NPV	5563520	MAN_GY	20,246	1,647,000.40	
MANULIFE FINANCIAL CORP	2492519	MFC_CN	294,707	3,885,680.92	
MARUBENI CORP JPY5	6569464	8002_JP	726,000	4,489,751.35	
MARUI CO Y50	6569527	8252_JP	312,312	12,948,987.28	
MAZDA MOTOR CORP	6900308	7261_JP	1,854,000	3,433,972.24	
MEDIASET ITL1000	5077946	MS_IM	322,060	1,971,785.84	
MEDIOBANCA SPA ITL	4574813	MB_IM	49,700	666,042.36	
METRO AG NPV	5041413	MEO_GY	40,874	1,749,244.11	
METRO INC -A	2583952	MRU/A_CN	31,174	1,466,921.66	
MICHELIN (CGDE)	4588364	ML_FP	28,131	2,175,620.37	



DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
MITSUBISHI CHEM JP	B0JQTJ0	4188_JP	324,500	2,327,111.31	
MITSUBISHI CORP Y5	6596785	8058_JP	343,400	5,154,468.60	
MITSUBISHI ELEC CP	6597045	6503_JP	365,200	2,657,425.09	
MITSUBISHI HVY IND	6597067	7011_JP	366,300	1,723,204.67	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	458,200	2,053,258.92	
MITSUI + CO JPY50	6597302	8031_JP	365,200	5,088,661.77	
MITSUI CHEMICALS I	6597368	4183_JP	564,300	2,060,519.92	
MITSUI FUDOSAN CO	6597603	8801_JP	62,125	1,232,258.68	
MITSUI O.S.K. LINE	6597584	9104_JP	160,000	1,936,774.42	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	2,522,100	7,256,631.38	
MOBISTAR	5541979	MOBB_BB	2,417	170,237.46	
MORRISON <WM.>	0604316	MRW_LN	1,347,071	6,509,688.04	
MUNCHENER RUCKVS	5294121	MUV2_GY	59,742	9,683,771.04	
NAMCO BANDAI HOLDINGS	B0JDQD4	7832_JP	165,800	2,402,469.25	
NATEXIS FRF 100.0	B1HDJL2	KN_FP	256,472	1,502,803.12	
NATIONAL BANK OF CANADA	2077303	NA_CN	23,262	1,527,666.36	
NATL AUSTRALIA BK	6624608	NAB_AU	115,991	2,904,539.71	
NEPTUNE ORIENT LNS	6628859	NOL_SP	1,000,000	959,044.49	
NESTLE SA CHF	7123870	NESN_VX	209,735	11,003,307.80	
NEWCREST MINING LIMITED	6637101	NCM_AU	37,190	1,368,362.17	
NEXEN INC	2172219	NXY_CN	85,977	2,055,202.94	
NEXT PLC	3208986	NXT_LN	94,659	3,598,031.20	
NGK SPARK PLUG CO	6619604	5334_JP	210,000	2,612,958.36	
NIKON CORP Y50	6642321	7731_JP	61,200	866,381.81	
NINTENDO CO LTD	6639550	7974_JP	5,800	1,943,864.19	
NIPPON ELECTRIC GLASS CO LTD	6642666	5214_JP	47,000	437,498.68	
NIPPON MEAT PACKER	6640767	2282_JP	126,000	1,707,348.80	
NIPPON STEEL CORP	6642569	5401_JP	708,700	4,142,279.37	
NIPPON TEL+TEL CP	6641373	9432_JP	222,100	10,135,161.10	
NIPPON YUSEN KK Y5	6643960	9101_JP	332,000	3,198,250.12	
NISHI-NIPPON CITY BANK LTD	6639721	8327_JP	355,000	962,948.35	
NISSAN MOTOR CO Y5	6642860	7201_JP	651,300	3,741,376.94	
NISSHIN STEEL CO	6641641	5407_JP	1,137,000	2,522,552.13	
NISSHO IWAI-NICHIMEN	6594143	2768_JP	1,679,500	2,804,033.61	

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					
NITTO DENKO CORP Y	6641801	6988_JP	53,000	1,123,688.40	
NKSJ HOLDINGS, INC	B62G7K6	8630_JP	55,000	1,242,092.47	
NOMURA HOLDINGS, INC.	6643108	8604_JP	821,100	2,785,421.15	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	348,155	3,029,182.14	
NOVARTIS AG CHF 20	7103065	NOVN_VX	86,268	4,469,231.31	
NTT DATA CORP	6125639	9613_JP	846	2,716,623.87	
NTT DOCOMO INC	6129277	9437_JP	5,439	8,894,476.23	
OBAYASHI CORP JPY5	6656407	1802_JP	270,000	1,115,955.87	
OLD MUTUAL PLC	0738992	OML_LN	4,944,126	5,802,868.41	
OMV AG AUSH100	4651459	OMV_AV	352,599	14,179,355.72	
ONESTEEL LIMITED	6293729	OST_AU	415,087	642,831.58	
ONEX CORPORATION	2659518	OCX_CN	48,200	1,308,707.06	
ONO PHARMACEUTICAL CO LTD	6660107	4528_JP	33,400	1,841,467.44	
OPAP SA	7107250	OPAP_GA	59,564	1,493,689.62	
ORICA LIMITED NPV	6458001	ORI_AU	34,363	693,672.27	
ORIENTAL LAND CO	6648891	4661_JP	27,200	2,130,563.82	
ORIGIN ENERGY LIMITED	6214861	ORG_AU	79,822	1,284,407.69	
ORIX CORP Y50	6661144	8591_JP	68,220	4,359,371.26	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	181,423	1,128,592.87	
OSAKA GAS CO Y50	6661768	9532_JP	1,737,000	6,097,831.42	
OSISKO MINING CORP	2312060	OSK_CN	50,064	736,779.50	
OVERSEA CHINESE BANKING	B0F9V20	OCBC_SP	188,545	1,048,506.12	
OZ MINERALS LTD	6397825	OZL_AU	79,775	1,095,185.23	
PACIFIC RUBIALES ENERGY	2523635	PRE_CN	25,476	729,798.16	
PANASONIC CORP	6572707	6752_JP	113,300	1,959,293.60	
PARGESA HOLDING SA-BR	B0CDLF8	PARG_SW	21,210	1,776,516.89	
PEARSON ORD 25P	0677608	PERSON_LN	541,655	9,556,483.58	
PENN WEST PETROLEUM LTD	B63FY34	PWT_CN	208,377	4,265,286.88	
PEUGEOT SA FF35	7103526	UG_FP	153,989	5,520,753.37	
PHILIPS ELECTRONICS	5986622	PHIA_NA	192,287	5,486,995.97	
PORSCHE AG-PFD	7101069	PAH3_GR	27,175	1,336,440.25	
POTASH CORP OF	2696980	POT_CN	70,860	3,375,927.48	
QANTAS AIRWAYS LTD	6710347	QAN_AU	361,857	616,779.72	
QBE INS GROUP A 1	6715740	QBE_AU	79,578	1,298,105.08	

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		
RAIFFEISEN BANK INTERNATIONAL	B0704T9	RBI_AV	150,846	6,859,236.01	
RENAULT SA	4712798	RNO_FP	172,140	8,359,975.24	
REPSOL - YPF, SA	5669354	REP_SM	45,799	1,417,795.25	
RESEARCH IN MOTION	2117265	RIM_CN	150,961	6,187,910.82	
RESOLUTION LTD	B62W232	RSL_LN	738,113	3,768,766.00	
REXAM ORD 64 2/7P	0425045	REX_LN	775,458	3,624,847.02	
RIO TINTO LIMITED	6220103	RIO_AU	25,599	1,840,499.49	
RIO TINTO PLC	0718875	RIO_LN	225,112	12,216,611.10	
RIOCAN REAL ESTATE INVST TR	2229610	REI-U_CN	79,987	2,052,020.81	
ROCHE HLDGS AG GEN	7110388	ROG_VX	33,817	5,485,074.48	
ROGERS COMMUNICATIONS -CL B	2169051	RCI/B_CN	26,793	1,037,518.33	
ROLLS-ROYCE HOLDINGS PLC	B63H849	RR/_LN	980,324	10,113,024.70	
ROYAL BANK OF CANADA	2754383	RY_CN	18,284	709,647.11	
ROYAL BK SCOT GBP	0754783	RBS_LN	1,788,178	656,681.69	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	1,064,380	36,833,333.92	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	750,786	26,510,372.65	
RWE AG	4768962	RWE_GY	186,549	6,296,639.02	
RWE AG NON VTG PRE	4769147	RWE3_GY	39,104	1,202,821.88	
SABMILLER PLC	0483548	SAB_LN	325,857	11,623,287.27	
SAGE GROUP PLC	0802165	SGE_LN	350,531	1,419,144.63	
SAIPEM	4768768	SPM_IM	20,826	916,049.67	
SANKYO CO	6775432	6417_JP	57,900	3,827,528.65	
SANOFI	5671735	SAN_FP	344,539	25,686,364.62	
SANTEN PHARMACEUTICAL CO	6776606	4536_JP	82,900	2,821,797.88	
SANTOS NPV(NZ)	6776703	STO_AU	50,002	736,861.75	
SAP AG	4846288	SAP_GY	63,464	3,915,568.61	
SAPUTO INC	2112226	SAP_CN	3,592	155,055.96	
SCHINDLER-HLDG AG	B11WWH2	SCHN_SW	5,566	376,518.33	
SCHNEIDER ELECTRIC	4834108	SU_FP	73,242	3,899,069.28	
SCOR REGROUPE	B1LB9P6	SCR_FP	187,138	5,077,792.14	
SEADRILL LTD	B09RMQ1	SDRL_NO	381,189	6,502,728.22	
SEGA SAMMY HOLDINGS INC	B02RK08	6460_JP	58,900	1,212,445.31	
SEGRO PLC	B5ZN1N8	SGRO_LN	26,147	894,071.48	
SEIKO EPSON CORPORATION	6616508	6724_JP	39,800	563,363.26	

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					
SEMBCORP INDUSTRIE	B08X163	SCI_SP	390,437	915,355.78	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	105,500	3,079,272.21	
SEVEN BANK LTD	B2NT8S1	8410_JP	579,000	1,056,739.05	
SEVERN TRENT PLC	B1FH8J7	SVT_LN	242,239	5,872,602.78	
SHIKOKU ELECTRIC POWER CO	6804347	9507_JP	90,214	2,537,788.43	
SHIMAMURA CO	6804035	8227_JP	16,900	832,607.96	
SHIN-ETSU CHEMICAL	6804585	4063_JP	50,600	3,066,414.39	
SHINSEI BANK	6730936	8303_JP	2,306,800	2,297,968.84	
SHIZUOKA BANK Y50	6805328	8355_JP	429,000	4,469,287.27	
SHOPPERS DRUG MART CORP	2821191	SC_CN	38,507	1,622,265.67	
SHOWA DENKO KK Y50	6805469	4004_JP	436,000	637,329.59	
SHOWA SHELL SEKIYU KK	6805544	5002_JP	152,800	1,083,366.33	
SIEMENS AG DEM 5.0	5727973	SIE_GY	177,692	17,118,349.02	
SILVER WHEATON CORP	B058ZX6	SLW_CN	30,464	427,013.86	
SINGAPORE AIRLINES	6811734	SIA_SP	87,000	781,814.84	
SINGAPORE TELECOMM	B02PY22	ST_SP	798,279	1,687,183.50	
SNAM RETE GAS	7251470	SRG_IM	111,437	729,210.60	
SOCIETE GENERALE	5966516	GLE_FP	344,097	13,073,598.83	
SODEXHO ALLIANCE	7062713	SW_FP	20,522	1,592,523.86	
SOFTBANK AM CORP	6770620	9984_JP	124,500	2,272,965.23	
SOFTBANK INVESTMENT CORP	6309466	8473_JP	30,100	2,493,648.71	
SOLVAY SA NPV	4821100	SOLB_BB	1,126	123,492.83	
SONY CORP JPY50	6821506	6758_JP	124,345	4,335,573.02	
STARHUB LTD	B1CND85	STH_SP	398,000	941,121.75	
STATOIL ASA	7133608	STL_NO	453,530	7,949,960.74	
STMICROELECTRONICS NV	5962332	STM_FP	1,102,336	6,755,871.99	
SUBSEA 7 SA	5258246	SUBC_NO	67,214	1,500,807.56	
SUMITOMO CORP Y50	6858946	8053_JP	308,400	3,735,804.23	
SUMITOMO ELECTRIC	6858708	5802_JP	161,200	2,501,994.77	
SUMITOMO METAL IND	6858827	5405_JP	294,200	831,164.77	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	78,600	6,056,839.01	
SUN LIFE FINANCIAL SVSC CAN	2566124	SLF_CN	78,506	3,019,281.34	
SUNCOR ENERGY INC	B3NB1P2	SU_CN	142,454	4,565,091.36	
SUNCORP-METWAY LIMITED	6585084	SUN_AU	133,596	730,065.78	

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					
SWISS LIFE HOLDING-REG	7437805	SLHN_VX	10,418	717,022.06	
SWISSCOM AG	5533976	SCMN_VX	7,567	2,678,220.05	
SYNGENTA CHF	4356646	SYNN_VX	1,759	443,475.43	
TABCORP HLDGS NPV	6873262	TAH_AU	215,506	614,640.10	
TAISHO PHARMACEUTICAL	B3QX5G4	4581_JP	17,100	1,093,376.24	
TAKEDA PHARMACEUTICAL	6870445	4502_JP	144,447	6,642,284.08	
TALISMAN ENERGY INC	2068299	TLM_CN	261,500	2,728,613.69	
TANABE SEIYAKU CO LTD	6870984	4508_JP	166,038	2,112,130.00	
TATTERSALL'S LTD	B0CRCP7	TTS_AU	341,418	764,045.54	
TECK RESOURCES LTD	2879327	TCK/B_CN	71,911	2,134,433.88	
TELECOM ITALIA - RNC	7634402	TITR_IM	2,798,889	3,504,566.72	
TELECOM ITALIA SPA	7634394	TIT_IM	2,684,292	4,474,688.88	
TELEFONICA SA	5732524	TEF_SM	236,302	4,939,610.42	
TELEKOM AUSTRIA	4635088	TKA_AV	740,549	12,454,323.33	
TELENOR ASA	4732495	TEL_NO	394,798	2,533,059.30	
TELSTRA CORP NPV	6087289	TLS_AU	954,397	2,884,793.58	
TELUS CORP	2381093	T_CN	31,006	1,557,364.06	
TELUS CORPORATION -NON VOTE	2381134	T/A_CN	70,408	3,036,607.02	
TENARIS SA	7538515	TEN_IM	86,161	1,321,905.66	
TERNA SPA	B01BN57	TRN_IM	491,652	1,908,901.48	
TESCO PLC	0884709	TSCO_LN	295,291	1,982,482.51	
THYSSENKRUPP AG	5636927	TKA_GY	142,879	4,934,578.80	
TNT EXPRESS NV	B3Y0JD2	TNTE_NA	8,383	0.00	
TOKIO MARINE HOLDINGS INC	6513126	8766_JP	73,000	2,039,864.72	
TOKYO GAS CO Y50	6895448	9531_JP	323,000	1,446,255.84	
TOKYU LAND CORP	6895084	8815_JP	231,000	919,416.76	
TONENGENERAL SEKIYU	6366007	5012_JP	156,480	1,621,590.57	
TORAY INDUSTRIES I	6897143	3402_JP	323,200	2,354,790.48	
TORONTO-DOMINION BANK	2897222	TD_CN	103,300	6,598,237.12	
TOSOH CORP Y50	6900289	4042_JP	830,000	2,415,569.95	
TOTAL SA	B15C557	FP_FP	246,641	14,810,423.70	
TOYODA GOSEI CO LTD	6900557	7282_JP	51,600	1,842,004.64	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	130,500	2,450,267.55	
TOYOTA MOTOR CORP	6900643	7203_JP	163,276	6,873,120.20	

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		
TRANSALTA CORP	2901628	TA_CN	143,291	3,220,640.14	
TRANSCANADA CORP	2665184	TRP_CN	87,000	3,469,195.31	
UBE INDUSTRIES JPY	6910705	4208_JP	617,800	1,964,435.34	
UBI BANCA SCPA	7622225	UBI_IM	313,350	4,248,030.30	
UBS AG-REG	B18YFJ4	UBSN_VX	188,572	2,809,726.82	
UCB ORD BEF	5596991	UCB_BB	4,042	176,717.90	
UNIBAIL-RODAMCO	7076242	UL_FP	38,821	8,596,064.99	
UNICREDIT SPA	B5M1SM3	UCG_IM	228,683	8,067,065.17	
UNILEVER NV CERT.	B12T3J1	UNA_NA	441,780	12,749,039.07	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	380,363	12,474,145.06	
UNION MINIERE NPV	4005001	UMI_BB	1,399	48,232.93	
UOL GROUP	6916781	UOB_SP	120,177	1,473,335.21	
UOL GROUP LTD	6916844	UOL_SP	226,213	596,529.65	
USS CO LTD	6171494	4732_JP	29,400	1,384,178.99	
UTD UTILITIES ORD	B39J2M4	UU/_LN	624,165	5,122,827.42	
VALEANT PHARMACEUTICALS	B3XSX46	VRX_CN	800	8,246.22	
VEDANTA RESOURCES PLC	3327706	VED_LN	226,514	5,191,095.30	
VERBUND AG	4661607	VER_AV	100,145	4,397,464.20	
VIENNA INSURANCE GROUP	B0BKSS2	VIG_AV	111,020	5,179,286.49	
VINCI GTM	B1XH026	DG_FP	190,146	11,696,582.53	
VIVENDI ENVIRONNEM EUR	4031879	VIE_FP	428,293	6,541,587.88	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	181,071	4,604,428.89	
VODAFONE GROUP	B16GWD5	VOD_LN	11,212,425	30,996,366.92	
VOEST-ALPINE	4943402	VOE_AV	332,633	11,103,492.83	
VOLKSWAGEN AG	5497102	VOW_GY	16,693	2,585,269.24	
VOLKSWAGEN AG NON	5497168	VOW3_GY	27,310	4,200,573.88	
WACKER CHEMIE	B11Y568	WCH_GR	11,053	1,429,659.09	
WESFARMERS LTD	6948836	WES_AU	52,847	1,626,611.96	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	72,900	3,532,431.95	
WESTFIELD GROUP	B01BTX7	WDC_AU	221,240	2,166,209.68	
WESTPAC BANKING CO	6076146	WBC_AU	155,066	2,984,883.73	
WOODSIDE PETROLEUM LIMITED	6979728	WPL_AU	17,675	705,461.55	
WORLEYPARSONS LTD	6562474	WOR_AU	19,204	601,812.37	
XSTRATA PLC	3141100	XTA_LN	220,168	7,361,139.28	

# Monthly Market

As Of 12/31/2011

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					
YAMADA DENKI CO LTD	6985026	9831_JP	20,000	1,677,656.41	
YAMANA GOLD INC	2219279	YRI_CN	217,688	3,694,341.87	
YAMATO HOLDINGS CO	6985565	9064_JP	186,000	3,048,896.69	
YANGZIJANG SHIPBUILDING	B1VT035	YZJ_SP	832,000	758,430.68	
YARA INTERNATIONAL ASA	7751259	YAR_NO	74,504	2,534,034.67	
ZURICH FINANCIAL SERVICES AG	5983816	ZURN_VX	8,729	1,928,720.17	
INTERNATIONAL COMMON STOCKS TOTAL			157,783,330	1,657,145,054.12	
Instrument: INTF INTERNATIONAL FUNDS					
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN		209,635	20,963,462.16	
INTERNATIONAL FUNDS TOTAL			209,635	20,963,462.16	
EAFE QUANTITATIVE PORTFOLIO TOTAL			157,992,965	1,678,108,516.28	1,584,763,466.76
Internal EAFE TOTAL			1,656,427,335	5,755,985,391.38	6,074,560,613.15

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: Internal Emerging						
Portfolio: EQS-E EMERGING SWAP						
Instrument: INTF INTERNATIONAL FUNDS						
EQS-E	IL-EQSE			558,291	55,829,074.57	
INTERNATIONAL FUNDS TOTAL				558,291	55,829,074.57	
EMERGING SWAP TOTAL				558,291	55,829,074.57	51,926,576.50



DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT      INTERNAL EMERGING ACTIVE					
Instrument: COM      COMMON STOCK					
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	700,000	4,893,651.35	
ANGLOGOLD ASHANTI LTD ADR	035128206	AU	160,000	6,617,786.12	
AU OPTRONICS CORP - ADR	2877149	AUO	148,323	1,859,420.51	
BANCO BRADESCO ADR	B00FSK0	BBD	192,000	2,687,300.80	
BANCO SANTANDER ADR	2136646	SAN	40,000	1,679,569.35	
CEMEX ADR	151290889	CX	480,000	4,547,042.16	
CEMIG SA -SPONS ADR	2178938	CIG	495,000	5,900,769.62	
CHINA MOBILE LIMITED	2111375	CHL	480,000	10,414,177.63	
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	480,000	963,764.00	
COCA-COLA FEMSA-ADR	2193317	KOF	14,000	456,569.00	
COMP DE SANEAMENTO ADR	20441A102	SBS	240,000	8,106,957.13	
COMPANIA DE MINAS ADR	2210476	BVN	100,000	547,224.57	
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	80,000	1,152,725.41	
ENERSIS SA ADR (RE	2314947	ENI	96,000	1,142,295.81	
FIBRIA CELULOSE SA	B44WBN9	FBR	91,000	544,085.95	
FOMENTO ECONOMICO MEX SP	2246039	FMX	138,000	1,605,080.59	
GERDAU SA SIDERURG SPONS	373737105	GGB	80,600	554,864.00	
GOLD FIELDS LTD-SPONS ADR	2416326	GFI	12,000	179,718.00	
GRUPO AEROPORTUARIO DEL -	B0YFC60	PAC	280,000	8,051,377.08	
ICICI BANK LTD - ADR	2569286	IBN	40,000	1,273,168.00	
LUKOIL HLDGS SPND-ADR	2537432	LUKOY	320,000	4,190,988.35	
MOBILE TELESYSTEMS ADR	2603225	MBT	400,000	6,351,332.40	
PETROLEO BRASILEIRO S.A.-ADR	2683410	PBR.A	100,000	1,943,560.00	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	400,000	5,135,305.99	
POSCO-ADR	2692795	PKX	43,000	949,881.31	
SILICONWARE PRECISION-ADR	2577502	SPIL	280,000	1,442,115.73	
SOUTHERN COPPER CORP	84265V105	SCCO	80,000	987,083.50	
TELE NORTE LESTE PART ADR	2297930	TNE	77,000	1,109,765.06	
TELEF BRASIL - ADR	B7395C9	VIV	140,434	819,614.98	
VALE R DOCE-ADR	2933900	VALE/P	700,000	6,106,596.42	
<b>COMMON STOCK TOTAL</b>			<b>7,303,357</b>	<b>96,061,870.17</b>	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: INTERNATIONAL - Internal</b>					
<b>Market: Internal Emerging</b>					
<b>Portfolio: I-ACT</b>			<b>INTERNAL EMERGING ACTIVE</b>		
<b>Instrument: CTRY</b>			<b>COUNTRY FUNDS - CLOSED END</b>		
ASIA PACIFIC FUND INC CF	044901106	APB	96,000	892,027.78	
FLEMING CZECH & SLOVAK	4241838	FLECSLI_OS	346,800	1,098,188.45	
INDIA FUND INC.	2445115	IFN	19,066	531,295.34	
ISHARES FTSE CHINA 25 INDEX	B0357H7	FXI	576,000	17,285,280.00	
ISHARES MSCI BRAZIL	2726014	EWZ	192,000	10,400,232.20	
KOREA EQUITY FUND	2496276	KEF	96,000	584,151.05	
KOREA FUND	2496414	KF	28,000	2,308,063.17	
MALAYSIA FUND INC	560905101	MAY	64,407	425,374.13	
TAIWAN FUND INC	2869878	TWN	160,000	1,488,195.44	
TAIWAN OPPROTUNITIES FUND	0875361	TAOPPFI_BH	200,000	2,874,000.00	
THAI FUND INC	882904105	TTF	96,000	739,133.69	
<b>COUNTRY FUNDS - CLOSED END TOTAL</b>			<b>1,874,273</b>	<b>38,625,941.25</b>	
<b>Instrument: ICOM</b>					
<b>INTERNATIONAL COMMON STOCKS</b>					
ABERDEEN INDONESIA FUND INC	2460710	IF	24,657	238,389.40	
ACER INCORPORATED	6005850	2353_TT	1,488,236	2,088,732.21	
ADVANCED INFO SERVICE	6412591	ADVANC/F_TB	1,600,000	1,547,525.01	
ADVANTECH CO LTD	6202673	2395_TT	1,160,764	2,120,121.49	
AGORA SA	5618312	AGO_PW	70,000	893,887.37	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	800,001	739,782.16	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	640,000	8,835,502.01	
AKSIGORTA	B03MND6	AKGRT_TI	1,200,000	981,626.11	
ALFA SA DE CV SER'	2043423	ALFAA_MM	440,000	576,903.16	
ALLAHABAD BANK	6708289	ALBK_IN	640,000	1,005,307.07	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	56,000	769,788.84	
ANGLO AMERICAN PLATINUM LTD	6761000	AMS_SJ	50,000	1,718,287.53	
ANHUI EXPRESSWAY CO LTD	6045180	995_HK	7,000,000	5,534,502.75	
ARCA CONTINENTAL SAB DE CV	2823885	AC*_MM	772,416	1,191,110.48	
AU OPTRONICS CORP	6288190	2409_TT	1,170,260	1,779,803.26	
AYALA CORPORATION	B09JBT3	AC_PM	608,256	1,404,648.59	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	801,504	1,773,613.85	
BANGKOK EXPRESSWAY	6113311	BECL/F_TB	3,600,000	1,263,696.40	
BANK DAGANG NAS ID	B3FNBB2	BDNI_IJ	930,000	0.00	
BANK PEKAO SA ORD	5473113	PEO_PW	64,000	2,082,329.50	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
BARLOWORLD LIMITED	6079123	BAW_SJ	400,000	1,663,373.82	
BEC WORLD PCL-FOREIGN	6728351	BEC/F_TB	2,400,000	1,284,738.54	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN	40,000	381,251.88	
BRASIL TELECOM	B1XFXG5	BRT04_BZ	92,882	548,047.64	
BRASIL TELECOM SA	B1XFXD2	BRT03_BZ	17,200	0.00	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	56,000	335,513.32	
BS FINANCIAL GROUP INC	B3S98W7	138930_KS	112,000	1,383,160.38	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ	44,161,119	0.00	
CATHAY LIFE INSURANCE CO	6425663	2882_TT	2,833,106	3,270,437.61	
CCR SA	2840970	CCRO3_BZ	200,000	365,820.77	
CENTRAL EUROPE & RUSSIA FUND	2356604	CEE	280,944	8,907,001.66	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	11,428,000	6,124,396.27	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	1,600,000	611,474.42	
CHINA FOODS LTD	6105738	506_HK	5,052,000	1,932,136.47	
CHINA LIFE INSURANCE CO-H	6718976	2628_HK	1,800,000	4,124,634.30	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	250,000	2,239,619.78	
CHINA MOTOR	6191328	2204_TT	412,110	461,786.76	
CHINA PETROLEUM	6291819	386_HK	6,400,000	2,601,858.16	
CHINA POWER INTERNATIONAL	B02ZKQ8	2380_HK	16,000,000	6,998,561.61	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	4,000,000	4,739,068.04	
CHINA TELECOM CORP	6559335	728_HK	9,500,000	4,105,095.26	
CHINA TRAVEL INTL	6197285	308_HK	31,000,000	8,797,205.54	
CHINA UNICOM	6263830	762_HK	2,412,800	3,872,467.00	
CHINATRUST FINANCIAL HOLDING	6527666	2891_TT	4,804,314	1,650,238.49	
CHUNGHWA TELECOM	6287841	2412_TT	2,264,400	5,336,042.81	
CIA DE TRANSMISSAO DE ENE-PF	2440972	TRPL4_BZ	48,000	1,213,219.09	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	40,000	428,481.11	
CIMSA TRL1000	B03MQV5	CIMSA_TI	210,000	1,333,750.95	
CIPLA LIMITED	B011108	CIPLA_IN	307,500	347,990.38	
CNOOC LTD	B00G0S5	883_HK	4,000,000	1,632,356.92	
COMPAL ELECTRONICS	6225744	2324_TT	4,915,459	3,171,359.90	
CP ALL PCL	B08YDF9	CPALL/F_TB	1,920,000	521,787.64	
CRESUD S.A.C.I.F.y A.	2233387	CRES_AR	105,301	125,091.13	
DATANG INTERNATIONAL POWER	6080716	991_HK	2,880,000	478,754.73	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
DELTA ELECTRONICS INC	6260734	2308_TT	505,060	432,072.04	
DHANA SIAM FINANCE	6268716	DS/F_TB	98,200	0.00	
DLF LIMITED	B1YLCV0	DLFU_IN	120,000	1,075,523.33	
DR REDDY'S LABORATORIES	6410959	DRRD_IN	24,000	276,114.82	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	296,000	3,256,303.57	
E-MART CO., LTD	B682TF7	139480_KS	17,736	1,764,112.25	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	642,249	1,500,745.73	
FAR EASTERN DEPARTMENT	6331373	2903_TT	2,098,101	1,430,353.87	
FAR EASTONE TELECOMM CO LTD	6421854	4904_TT	2,800,156	3,977,715.80	
FINANCE ONE THB10(	6336925	FIN1/F_TB	13,800	0.00	
FISKARAGUNG PERK I	6342535	FISK_IJ	301,500	0.00	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	144,000	346,996.45	
FORMOSA PLASTICS CORP	6348544	1301_TT	1,537,478	1,775,080.99	
GAMUDA BERHAD	6359881	GAM_MK	3,200,000	2,224,909.21	
GAZPROM-\$ US	4364928	GAZP_RU	800,000	7,292,769.28	
GIGABYTE TECHNOLOGY CO.	6129181	2376_TT	1,063,125	1,768,623.94	
GOLD FIELDS LIMITE	6280215	GFI_SJ	180,000	2,097,100.12	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	2,204,000	1,470,110.74	
GROUP FIVE LTD	GRF_SJ	GRF_SJ	240,000	1,073,839.15	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM	1,203,085	881,061.15	
GUANGSHEN RAILWAY	6388700	525_HK	14,000,000	6,188,500.99	
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	5,498,701	3,520,619.92	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	687,367	0.00	
HAIRAN MEILAN INTL AIRPORT	6560508	357_HK	2,170,000	1,067,575.79	
HANA FINANCIAL GROUP	B0RNRF5	086790_KS	160,000	5,823,893.55	
HARMONY GOLD MINING CO	6410562	HAR_SJ	240,000	2,434,552.35	
HIGH TECH COMPUTER CORP	6510536	2498_TT	263,288	2,666,486.19	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN	320,000	663,083.67	
HINDUSTAN UNILEVER LTD	6261674	HUVR_IN	464,000	1,319,080.23	
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	4,880,660	12,444,476.86	
HONG LEONG BANK	6436892	HLBK_MK	640,000	924,625.07	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	1,600,000	2,130,979.53	
HYUNDAI DEVELOPM	6402428	012630_KS	96,701	5,425,316.53	
HYUNDAI MOTOR CO K	6451055	005380_KS	88,000	1,956,383.98	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	25,384	612,129.96	
HYUNDAI MOTOR LTD	6148272	005387_KS	28,746	627,060.40	
HYUNDAI PRECISION	6449544	012330_KS	7,000	605,710.32	
IJM CORP BERHAD	6455217	IJM_MK	448,000	392,045.72	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	172,000	1,075,018.81	
INDUSTRIAL + COMMERCIAL BAN	B1G1QD8	1398_HK	12,000,000	8,916,026.15	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	127,947	954,509.99	
INTEGRA GROUP HOLD-REG S	B1R14X3	INTE_LI	613,268	1,200,284.99	
INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI	1,000,000	1,005,781.39	
IOI CORPORATION BERHAD	B1Y3WG1	IOI_MK	1,600,000	552,471.83	
IRSA -B	2458577	IRSA_AR	208,800	231,272.49	
ISHARES MSCI EMERGING MKT	2582409	EEM	28,000	1,040,334.40	
ITAU UNIBANCO BANCO MULT -	465562106	ITUB	288,000	1,135,096.96	
ITAU UNIBANCO BANCO MULTIPLO	B037HR3	ITUB4_BZ	503,200	1,528,223.01	
JAIN IRRIGATION SYSTEMS - DVR	B40PKT1	JII_DVR_IN	40,000	1,179.86	
JAIN IRRIGATION SYSTEMS LTD	6312345	JII_IN	800,000	872,704.47	
JBS SA	B1V74X7	JBSS3_BZ	40,000	124,991.34	
JIANGSU EXPRESSWAY	6005504	177_HK	8,000,000	5,898,513.35	
JSC NORILSK NICEL	7131431	GMKN_RU	19,837	4,949,691.46	
KASIKORNBANK	6888794	KBANK/F_TB	1,920,000	1,304,060.87	
KAZMUNAIGAZ EXPL	B1FKV75	KMG_LI	192,000	3,492,183.17	
KGHM POLSKA MIEDZ	5263251	KGH_PW	40,000	148,481.69	
KIMBERLY CLARK DE MEXICO	2491914	KIMBERA_MM	790,000	2,233,573.44	
KOMERCNI BANKA	4519449	KOMB_CP	15,000	791,148.41	
KOREA INVESTMENT HOLDINGS	6654586	071050_KS	13,466	304,093.09	
KOREA TELECOM CORPORATION	6505316	030200_KS	72,690	2,848,776.36	
KUMPULAN SIME DARBY BHD	B29TTR1	SIME_MK	896,000	1,092,880.93	
L.G.PHILIPS LCD CO LTD ADR	B01VZS4	LPL	160,000	2,242,199.00	
LAND + HOUSES THBH	6581930	LH/F_TB	2,000,000	489,783.89	
LG CHEM LTD	6346913	051910_KS	15,901	695,256.93	
LG CHEM LTD-PREFERRED	6346924	051915_KS	2,505	36,989.13	
LG CORP	6537030	003550_KS	64,000	3,593,320.97	
LG ELECTRONICS INC	6520739	066570_KS	44,528	2,983,199.50	
LG ELECTRONICS PFD	6520966	066575_KS	8,000	225,752.39	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
LG HAUSYS LTD	B55SJJ5	108670_KS	2,151	0.00	
LI NING CO LTD	B01JCK9	2331_HK	2,000,000	3,682,351.60	
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	253,886	2,274,403.99	
LINGBAO GOLD CO LTD	B0W3C66	3330_HK	2,400,000	1,324,335.77	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	970,521	1,601,139.82	
LOTTE SHOPPING CO	B0WGPZ5	023530_KS	5,600	1,405,960.82	
MAGNITOGORS - SPON GDR REGS	B1VX446	MMK_LI	240,000	1,343,404.40	
MAX METAL CORP PCL	B0SZ2M2	MAX/F_TB	91,445	0.00	
MEGA FINANCIAL HOLDING	6444066	2886_TT	6,528,000	4,273,834.64	
MISC BHD	6557997	MISC_MK	540,000	1,120,606.79	
MMC NORILSK NICKEL JSC - ADR	B114RK6	MNOD_LI	351,231	2,165,270.62	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	24,000	381,190.37	
MONDI PLC	B1CRLC4	MNDI_LN	200,000	1,033,061.40	
MORGAN STANLEY INDIA INVEST	2603612	IIF	40,000	780,117.96	
MTN GROUP LIMITED	6563206	MTN_SJ	600,000	656,743.39	
NAN YA PLASTICS CORP	6621580	1303_TT	1,574,383	1,364,229.97	
NEDBANK GROUP LTD	6628008	NED_SJ	360,000	6,809,644.25	
NHN CORP	6560393	035420_KS	14,000	1,620,810.09	
OAO GAZPROM-GDR	2016629	OGZPY	480,000	4,998,366.00	
OBRASCON HUARTE	B0DK255	OHLB3_BZ	160,000	5,275,289.04	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN	480,000	1,476,892.61	
OLD MUTUAL	6155131	OML_SJ	1,440,000	2,571,681.60	
ORBIS PLN2	5349173	ORB_PW	280,000	1,605,458.19	
OTP BANK	7320154	OTP_HB	96,000	804,503.59	
PETROCHINA CO	6226576	857_HK	7,000,000	3,600,317.20	
PETROL BRASILEIROS	2684532	PETR4_BZ	1,468,000	4,018,241.69	
POLSKI KONCERN NAFTOWY	5810066	PKN_PW	280,000	4,397,665.49	
POLSKI KON-GDR	5811906	POKD_LI	40,000	361,200.00	
POSCO	6693233	005490_KS	16,874	2,426,249.63	
POWSZECHNY	B63DG21	PZU_PW	4,000	343,189.22	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	6,400,000	1,232,109.34	
PTT PCL-FOREIGN	6420390	PTT/F_TB	320,000	1,782,902.14	
PUBLIC BANK BERHAD	B012W42	PBK_MK	53,255	28,482.88	
PUBLIC BANK BHD-FOREIGN	B012W53	PBKF_MK	1,218,750	1,001,474.04	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT INTERNAL EMERGING ACTIVE					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
QISDA CORPORATION	6054465	2352_TT	916,090	1,274,485.89	
QUANTA COMPUTER INC	6141011	2382_TT	2,800,316	3,914,582.58	
RANDON PARTICIPACOE SA	B010V49	RAPT4_BZ	96,000	454,216.43	
RATCHABURI ELEC GEN	6294249	RATCH/F_TB	700,000	617,515.74	
REALTEK SEMICONDUCTOR	6051422	2379_TT	362,383	903,531.05	
REDECARD SA	B1Z8B68	RDCD3_BZ	440,000	5,593,064.24	
RELIANCE CAPITAL LIMITED	6101082	RCAPT_IN	15,000	162,344.98	
RELIANCE COMMUNICATIONS LTD	B0WNLY7	RCOM_IN	300,000	974,069.90	
RELIANCE INDUSTRIES	6099626	RIL_IN	560,000	2,954,970.56	
RELIANCE INFRASTRUCTURE	6099853	RELI_IN	22,500	290,191.66	
RETALIX LTD	6694850	RTLX_IT	192,000	2,765,354.78	
S P SETIA BERHAD GROUP	6868774	SPSB_MK	1,575,000	730,672.98	
S1 CORPORATION	6180230	012750_KS	16,000	600,875.09	
SAMSUNG ELEC MECH	6771689	009150_KS	40,000	1,490,251.31	
SAMSUNG ELECTRONIC	6771720	005930_KS	40,960	15,665,713.83	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	16,000	3,743,096.64	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS	9,600	281,608.42	
SAMSUNG FIRE + MAR	6155250	000810_KS	48,000	5,580,306.12	
SAMSUNG SECS CO KS	6408448	016360_KS	24,000	1,190,324.63	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	864,000	1,230,134.84	
SASOL NPV	6777450	SOL_SJ	257,000	2,877,913.87	
SBERBANK RF \$	B56C9L8	SBER_RU	4,000,000	10,554,381.61	
SBERBANK-PFD-CLS	B56CB23	SBERP_RU	240,000	309,097.80	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	192,000	2,650,598.23	
SHINHAN FINANCIAL GRP-ADR	2730800	SHG	3,700	253,779.94	
SHINSEGAE CO LTD	6805049	004170_KS	6,264	4,470,619.41	
SIAM CEMENT CO THB	6609906	SCC/F_TB	464,000	463,710.57	
SIAM COMMERCIAL BK	6889935	SCB/F_TB	1,800,000	844,992.22	
SINOPAC HOLDINGS	6525875	2890_TT	6,756,923	2,877,881.44	
SK CORPORATION ORD	6988371	003600_KS	12,000	1,044,428.55	
SK INNOVATION CO., LTD	B232R05	096770_KS	24,000	2,105,407.48	
SK TELECOM CO LTD	6224871	017670_KS	32,000	4,913,907.82	
SM PRIME HLDGS ORD	6818843	SMPH_PM	5,600,000	661,314.39	
SOHU.COM INC	2608123	SOHU	28,000	1,148,311.00	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
S-OIL CORPORATION	6406055	010950_KS	13,485	415,153.56	
S-OIL CORPORATION PFD	6406066	010955_KS	2,693	81,642.32	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	533,955	1,755,857.90	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT	486,530	1,001,560.44	
SURGUTNEFTEGAS PREFERRED	5005884	SNGSP_RU	5,400,000	2,664,810.00	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	555,077	350,738.25	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,021,850	536,613.33	
TAIWAN MOBILE CO. LTD	6290496	3045_TT	2,736,159	3,251,635.62	
TAIWAN SECOM	6877811	9917_TT	1,600,000	2,744,312.98	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	9,599,768	14,214,265.31	
TATA STEEL LIMITED	6101156	TATA_IN	280,000	2,876,868.16	
TELEFONICA CZECH REPUBLIC,	5272569	SPTT_CP	400,000	8,584,707.44	
TELEKOMUNIKAYA POL	5552551	TPS_PW	640,000	3,164,480.68	
TELEMAR NORTE LESTE SA-PR A	B02PFC9	TMAR5_BZ	33,600	914,874.78	
TENAGA NASIONAL BERHAD	6904612	TNB_MK	1,093,750	2,194,755.09	
TENARIS SA	7538515	TEN_IM	164,000	309,766.00	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	30,000	371,978.11	
TRAVELSKY TECHNOLOGY	6321954	696_HK	8,652,000	3,375,921.77	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	192,000	2,902,213.50	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	640,000	1,850,247.51	
TURKIYE VAKIFLAR BANKASI	B0N6YC4	VAKBN_TI	1,000,000	1,182,448.48	
TVN SA	B1LGB11	TVN_PW	160,000	1,260,959.10	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	11,174,094	5,566,259.70	
UNITED MICROELECTRONICS	6916628	2303_TT	11,999,646	9,702,217.44	
WHITE MARTINS SA C	2961428	WHMT3_BZ	60,546	0.00	
YANG MING MARINE TRANSPORT	6987583	2609_TT	1,219,641	1,030,626.63	
YANZHOU COAL MINIG	6109893	1171_HK	4,000,000	3,022,861.75	
YANZHOU COAL MINING-SP ADR	2230117	YZC	50,000	225,300.00	
YTL CORPORATION BERHAD	6436126	YTL_MK	1,200,000	420,365.00	
YUE YUEN INDUSTRIAL	6586537	551_HK	160,000	416,859.55	
YUHAN CORPORATION	6988337	000100_KS	14,700	2,114,055.15	
ZIJIN MINING GROUP CO LTD-H	6725299	2899_HK	1,200,000	315,347.21	
<b>INTERNATIONAL COMMON STOCKS TOTAL</b>			<b>396,540,034</b>	<b>483,120,520.64</b>	



# Monthly Market

As Of 12/31/2011

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-ACT      INTERNAL EMERGING ACTIVE					
Instrument: ICOR      INTERNATIONAL CORPORATE NOTES/BOND					
DR REDDYS LABORATORIES	B460WF0		720,000	0.00	
INTERNATIONAL CORPORATE NOTES/BOND TOTAL			720,000	0.00	
Instrument: INTF      INTERNATIONAL FUNDS					
INTERNAL ACTIVE - LIQUIDITY	IL-ACT		878,289	87,828,939.35	
INTERNATIONAL FUNDS TOTAL			878,289	87,828,939.35	
INTERNAL EMERGING ACTIVE TOTAL			407,315,953	705,637,271.41	1,076,642,571.30

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: INTERNATIONAL - Internal</b>					
<b>Market: Internal Emerging</b>					
<b>Portfolio: I-EMO</b>			<b>EMERGING MARKETS OPPORTUNITY PORTFOLIO</b>		
<b>Instrument: COM</b>			<b>COMMON STOCK</b>		
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	345,000	7,287,567.00	
AU OPTRONICS CORP - ADR	2877149	AUO	200,000	1,938,468.85	
CHINA MOBILE LIMITED	2111375	CHL	115,000	5,247,501.42	
COMPANIA DE MINAS ADR	2210476	BVN	184,000	3,227,422.00	
FOMENTO ECONOMICO MEX SP	2246039	FMX	129,000	4,634,976.08	
GRUPO AEROPORTUARIO DEL -	B0YFC60	PAC	150,000	4,004,226.60	
ICICI BANK LTD - ADR	2569286	IBN	130,000	4,959,318.00	
INFOSYS TECHNOLOGIES-SP ADR	2398822	INFY	10,000	500,282.00	
MINDRAY MED INTL LTD ADR	602675100	MR	100,000	2,646,365.49	
PETROLEO BRASILEIRO ADR	2616580	PBR	100,000	2,711,006.04	
PETROLEO BRASILEIRO S.A.-ADR	2683410	PBR.A	110,000	1,341,373.92	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	100,000	1,966,495.15	
TEVA PHARMACEUTICAL	881624209	TEVA	50,000	1,840,825.50	
X 5 RETAIL GROUP NV NPV GDR	B07T3T9	FIVE_LI	32,300	728,936.74	
<b>COMMON STOCK TOTAL</b>			1,755,300	43,034,764.79	
<b>Instrument: CTRY</b>					
<b>COUNTRY FUNDS - CLOSED END</b>					
I SHARES MSCI SOUTH KOREA	464286772	EWY	179,900	5,875,900.34	
ISHARES FTSE CHINA 25 INDEX	B0357H7	FXI	100,000	2,563,720.29	
ISHARES MSCI BRAZIL	2726014	EWZ	120,000	4,049,353.80	
<b>COUNTRY FUNDS - CLOSED END TOTAL</b>			399,900	12,488,974.43	
<b>Instrument: ICOM</b>					
<b>INTERNATIONAL COMMON STOCKS</b>					
ADVANTECH CO LTD	6202673	2395_TT	1,160,761	2,119,926.98	
AGORA SA	5618312	AGO_PW	347,000	4,057,857.76	
AIRPORTS OF THAILAND PCL-FOR	6741198	AOT/F_TB	1,600,000	2,687,798.57	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	0	0.44	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	196,200	3,106,413.93	
ALLAHABAD BANK	6708289	ALBK_IN	750,000	1,272,754.21	
ANGLOGOLD ASHANTI LTD	6565655	ANG_SJ	105,000	3,764,744.20	
AU OPTRONICS CORP	6288190	2409_TT	2,549,247	3,070,176.62	
BANCO DE CHILE	2100845	CHILE_CI	36,089,585	2,501,295.70	
BERJAYA SPORTS TOTO BERHAD	6331566	BST_MK	2,000,000	2,463,267.23	
BHARAT HEAVY ELECTRICALS	B6SNRV2	BHEL_IN	400,000	2,927,096.34	

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					
BHARTI AIRTEL LTD	6442327	BHARTI_IN	500,000	3,762,470.71	
BIDVEST GROUP ORD	6100089	BVT_SJ	309,842	4,525,126.89	
CEMIG CIA ENERG MG	B1YBRG0	CMIG4_BZ	285,084	3,236,480.44	
CENTRAL EUROPE & RUSSIA FUND	2356604	CEE	125,000	2,466,060.54	
CESKE ENERGETICKE ZAVODY	5624030	CEZ_CP	60,000	2,165,007.01	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	11,000,000	5,951,565.25	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	2,800,000	1,978,911.22	
CHINA HUIYUAN JUICE GROUP	B1QHDZ7	1886_HK	202,500	101,864.32	
CHINA LIFE INSURANCE CO-H	6718976	2628_HK	1,800,000	4,155,657.19	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	590,000	5,560,647.24	
CHINA PETROLEUM	6291819	386_HK	3,150,000	2,143,653.88	
CHINA TRAVEL INTL	6197285	308_HK	20,100,000	5,156,800.63	
CHINATRUST FINANCIAL HOLDING	6527666	2891_TT	2,781,172	1,477,488.74	
CIA DE TRANSMISSAO DE ENE-PF	2440972	TRPL4_BZ	160,000	4,058,302.32	
CIA SANEAMENTO MINAS GERAIS	B0YBZJ2	CSMG3_BZ	145,000	1,449,087.92	
CIA VALE RIO DOCE-	2257127	VALE5_BZ	300,000	6,467,751.71	
CIMSA TRL1000	B03MQV5	CIMSA_TI	330,000	2,340,764.73	
COCA-COLA HELLENIC BOTTLING	4420723	EEEEK_GA	100,000	1,892,073.72	
CONSORCIO ARA S.A.	B1TV969	ARA*_MM	1,040,000	780,524.98	
CREDICORP LTD	2232878	BAP	50,000	4,538,230.07	
DELTA ELECTRONICS INC	6260734	2308_TT	1,000,000	2,732,014.89	
DGB FINANCIAL GROUP INC	B68N347	139130_KS	250,000	2,972,631.78	
E INK HOLDINGS INC	6744283	8069_TT	2,000,000	3,900,457.39	
ELECTRICITY GEN PUB - FOREIGN	6304643	EGCO/F_TB	1,100,000	2,136,127.88	
E-MART CO., LTD	B682TF7	139480_KS	16,258	2,633,028.20	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	1,427,807	3,763,492.47	
ENERSIS	2299453	ENERSIS_CI	11,000,000	4,443,495.91	
FAR EASTERN DEPARTMENT	6331373	2903_TT	528,214	330,473.75	
GENTING MALAYSIA BHD	B1VXKN7	GENM_MK	4,250,000	2,601,471.33	
GERDAU SA	2645517	GGBR4_BZ	250,000	2,985,839.59	
GOLD FIELDS LIMITE	6280215	GFI_SJ	210,000	2,938,255.78	
GRUPO MODELO S.A.	2380539	GMODELOC_MM	296,000	1,231,319.62	
GRUPO TELEvisa SA	2380108	TLEVICPO_MM	450,000	2,230,458.05	
GUANGSHEN RAILWAY	6388700	525_HK	11,500,000	4,889,406.80	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<b>Group: INTERNATIONAL - Internal</b>					
<b>Market: Internal Emerging</b>					
<b>Portfolio: I-EMO</b>					
<b>Instrument: ICOM</b>					
<b>EMERGING MARKETS OPPORTUNITY PORTFOLIO</b>					
<b>INTERNATIONAL COMMON STOCKS</b>					
GUANGZHOU AUTOMOBILE GROUP	B433995	2238_HK	5,214,286	3,664,850.76	
HACI OMER SABANCI HOLDING	B03N0C7	SAHOL_TI	0	0.00	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK	1,497,000	769,651.80	
HIGH TECH COMPUTER CORP	6510536	2498_TT	203,957	2,139,895.18	
HITE JINRO CO LTD	B05R492	000080_KS	127,276	4,639,621.97	
HON HAI PRECISION INDUSTRY CO	6438564	2317_TT	4,803,082	13,917,985.89	
HUANENG POWER INTL INC-H	6099671	902_HK	3,000,000	2,488,919.34	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	1	0.77	
HYUNDAI MOTOR CO K	6451055	005380_KS	20,000	1,675,855.00	
I SHARES MSCI SOUTH AFRICA	2343338	EZA	80,000	2,760,146.07	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	316,000	4,574,163.30	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	116,000	4,547,387.49	
INFRASTRUCTURE DEV FINANCE	B0C5QR1	IDFC_IN	1,450,000	3,282,828.27	
ISHARES MSCI EMERGING MKT	2582409	EEM	235,000	6,657,436.49	
ISHARES MSCI TAIWAN FUND	2671868	EWI	300,000	2,457,515.00	
ITAU UNIBANCO BANCO MULT -	465562106	ITUB	575,743	7,557,335.86	
JBS SA	B1V74X7	JBSS3_BZ	650,000	2,021,122.27	
JD GROUP ORD R0.05	6479648	JDG_SJ	500,000	2,958,867.11	
JSC NORILSK NICEL	7131431	GMKN_RU	23,599	1,353,342.85	
KASIKORNBANK	6888794	KBANK/F_TB	1,541,000	2,803,223.64	
LARSEN & TOUBRO LIMITED	B0166K8	LT_IN	250,000	5,102,678.11	
LG ELECTRONICS INC	6520739	066570_KS	105,000	9,001,524.01	
LI NING CO LTD	B01JCK9	2331_HK	2,950,000	6,077,217.19	
LIANHUA SUPERMARKET	6633563	980_HK	2,154,000	2,628,574.08	
LUKOIL OAO-SPON	3189876	LKOD_LI	20,000	1,187,770.80	
LUKOIL-US\$	B59SNS8	LKOH_RU	90,000	3,650,886.27	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB	1,050,000	4,681,687.62	
MEGASTUDY CO LTD	B04M227	072870_KS	20,000	3,309,828.58	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	29,000	1,850,324.91	
MTN GROUP LIMITED	6563206	MTN_SJ	150,000	2,002,060.55	
OAO GAZPROM-GDR	2016629	OGZPY	554,000	7,455,732.86	
OBRASCON HUARTE	B0DK255	OHLB3_BZ	80,000	2,651,477.67	
OLD MUTUAL	6155131	OML_SJ	2,000,000	3,734,747.72	
PARKSON HOLDINGS BHD	6030409	PKS_MK	620,628	0.00	

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					
PETROCHINA CO	6226576	857_HK	1,150,000	411,447.69	
PETROCHINA CO LTD -ADR	2568841	PTR	30,000	2,153,246.00	
POSCO	6693233	005490_KS	6,400	754,916.48	
QUANTA COMPUTER INC	6141011	2382_TT	4,039,406	5,979,754.39	
RATCHABURI ELEC GEN	6294249	RATCH/F_TB	1,757,100	1,882,095.53	
RAUBEX GROUP LTD	B1TQ2V0	RBX_SJ	1,000,000	3,126,566.24	
REDECARD SA	B1Z8B68	RDCD3_BZ	630,000	8,652,956.33	
RELIANCE INDUSTRIES	6099626	RIL_IN	226,000	2,885,050.78	
REUNERT LIMITED	6728726	RLO_SJ	400,000	2,183,736.88	
SAMSUNG ELECTRONIC	6771720	005930_KS	20,000	9,844,241.87	
SAMSUNG FIRE + MAR	6155250	000810_KS	39,000	5,734,789.90	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	730,000	1,500,029.29	
SBERBANK RF \$	B56C9L8	SBER_RU	600,000	1,364,682.80	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	150,000	6,058,222.22	
SHINSEGAE CO LTD	6805049	004170_KS	5,742	1,367,888.75	
SHN EXPRESSWAY "H	6848743	548_HK	4,110,000	1,820,010.75	
SK TELECOM CO LTD	6224871	017670_KS	20,000	2,802,726.07	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	200,000	2,100,649.31	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,600,000	6,357,148.04	
TAIWAN SEMICONDUCTOR	6889106	2330_TT	3,367,010	5,700,672.24	
TATA GLOBAL BEVERAGES LTD	6121488	TGBL_IN	600,000	1,130,952.82	
TELEFONICA CZECH REPUBLIC,	5272569	SPTT_CP	170,000	4,859,835.00	
TELEKOMUNIKAYA POL	5552551	TPS_PW	600,000	3,198,016.68	
TELEMAR NORTE LESTE SA-PR A	B02PFC9	TMAR5_BZ	100,000	2,847,189.77	
TEVA PHARMA IND IL	6882172	TEVA_IT	31,000	309,458.52	
THAI AIRWAYS INTERNATIONAL	6888868	THAI/F_TB	3,500,000	4,001,380.30	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	120,001	2,066,414.05	
TRAVELSKY TECHNOLOGY	6321954	696_HK	7,500,000	3,015,989.56	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	100,000	1,450,655.96	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	290,000	999,295.75	
TURKCELL ILETISIM HIZMET - ADR	2801687	TKC	270,000	3,744,629.53	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	5,251,550	4,099,887.25	
VINA CONCHA Y TORO S.A.	2932220	CONCHA_CI	1,550,000	3,234,349.88	
XIAMEN INTERNATIONAL PORT - H	B0SY092	3378_HK	8,000,000	2,279,564.64	

# Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: Internal Emerging					
Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
YUE YUEN INDUSTRIAL	6586537	551_HK	2,600,000	7,446,970.22	
YUHAN CORPORATION	6988337	000100_KS	13,230	1,933,021.05	
ZIJIN MINING GROUP CO LTD-H	6725299	2899_HK	3,200,000	1,116,847.35	
INTERNATIONAL COMMON STOCKS TOTAL			210,006,682	375,988,224.25	
Instrument: INTF INTERNATIONAL FUNDS					
EMERG.MARKETS OPPORUNITY -	IL-EMO		251,332	25,133,164.12	
INTERNATIONAL FUNDS TOTAL			251,332	25,133,164.12	
EMERGING MARKETS OPPORTUNITY PORTFOLIO TOTAL			212,413,213	456,645,127.59	513,977,816.73
Internal Emerging TOTAL			620,287,457	1,218,111,473.57	1,642,546,964.53
INTERNATIONAL - Internal TOTAL			2,276,714,792	6,974,096,864.95	7,717,107,577.68

# Monthly Market

As Of 12/31/2011

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-ARROW      ARROWSTREET CAPITAL				
Instrument: INTF      INTERNATIONAL FUNDS				
ARROWSTREET CAPITAL -	IE-ARROW		1,182,533,748.59	
ARROWSTREET CAPITAL - LQR	IL-ARROW		2,597,495.24	
INTERNATIONAL FUNDS TOTAL			1,185,131,243.83	
ARROWSTREET CAPITAL TOTAL			1,185,131,243.83	1,157,819,204.55

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-BERNS      ALLIANCE BERNSTEIN EAFE				
Instrument: INTF      INTERNATIONAL FUNDS				
BERNSTEIN - EQUITIES	IE-BER		1,070,888,956.22	
BERNSTEIN - LQR	IL-BER		11,404,162.29	
INTERNATIONAL FUNDS TOTAL			1,082,293,118.51	
ALLIANCE BERNSTEIN EAFE TOTAL			1,082,293,118.51	931,806,913.19



# Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-BERNS2      ALLIANCE BERNSTEIN STYLE BLEND				
Instrument: INTF      INTERNATIONAL FUNDS				
ALLIANCE BERNSTEIN STYLE	IE-BERNS2		1,007,437,882.10	
ALLIANCE BERNSTEIN STYLE	IL-BERNS2		27,479,157.66	
INTERNATIONAL FUNDS TOTAL			1,034,917,039.76	
ALLIANCE BERNSTEIN STYLE BLEND TOTAL			1,034,917,039.76	918,125,345.57

# Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External EAFE				
Portfolio: I-MARVIN      MARVIN & PALMER EAFE				
Instrument: INTF      INTERNATIONAL FUNDS				
MARVIN & PALMER - EQUITIES	IE-MARV		836,983,785.81	
MARVIN & PALMER - LQR	IL-MARV		39,591,281.12	
INTERNATIONAL FUNDS TOTAL			876,575,066.93	
MARVIN & PALMER EAFE TOTAL			876,575,066.93	943,622,934.15
External EAFE TOTAL			4,178,916,469.03	3,951,374,397.46

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-BABS COLONIAL FIRST STATE				
Instrument: INTF INTERNATIONAL FUNDS				
BABSON STEWART - PENDING	IT-BAB		36,000,000.00	
FIRST STATE INVESTMENTS-	IE-BAB		240,574,488.55	
FIRST STATE INVESTMENTS-	IL-BAB		15,275,509.30	
INTERNATIONAL FUNDS TOTAL			291,849,997.85	
COLONIAL FIRST STATE TOTAL			291,849,997.85	316,193,234.55

# Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-GEN GENESIS				
Instrument: INTF INTERNATIONAL FUNDS				
GENESIS - EQUITIES	IE-GEN		204,431,662.41	
GENESIS - FIXED INCOME	IF-GEN		1,032,014.85	
GENESIS - LIQUIDITY RESERVES	IL-GEN		8,539,589.08	
INTERNATIONAL FUNDS TOTAL			214,003,266.34	
GENESIS TOTAL			214,003,266.34	259,557,189.07

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External</p> <p>Market: External Emerging</p> <p>Portfolio: I-MARVEM      MARVIN &amp; PALMER EMERGING</p> <p>Instrument: INTF      INTERNATIONAL FUNDS</p>				
MARVIN EMERGING - EQUITIES	IE-MARVEM		186,937,737.38	
MARVIN EMERGING - LQR	IL-MARVEM		3,323,383.64	
INTERNATIONAL FUNDS TOTAL			190,261,121.02	
MARVIN & PALMER EMERGING TOTAL			190,261,121.02	198,265,999.74

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: External Emerging				
Portfolio: I-SANF      ALLIANCE BERNSTEIN EMERGING				
Instrument: INTF      INTERNATIONAL FUNDS				
BERNSTEIN EMERGING - EQUITIES	IE-SAN		205,913,260.84	
BERNSTEIN EMERGING - LIQUIDITY	IL-SAN		9,505,649.39	
INTERNATIONAL FUNDS TOTAL			215,418,910.23	
ALLIANCE BERNSTEIN EMERGING TOTAL			215,418,910.23	195,611,511.94
External Emerging TOTAL			911,533,295.44	969,627,935.30
INTERNATIONAL - External TOTAL			5,090,449,764.47	4,921,002,332.76
INTERNATIONAL TOTAL			12,064,546,629.42	12,638,109,910.44

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-DOM      DOMESTIC				
Instrument: Domestic				
BLACKROCK GRANITE PROP FUND	RBLKRK		137,291,447.00	80,971,312.00
DDR RETAIL/MANATEE	RDDRMA		191,792,082.00	67,549,999.00
REGENCY RETAIL PARTNERS LP	RRPART		27,912,031.00	18,023,597.00
Domestic TOTAL			356,995,560.00	166,544,908.00
DOMESTIC TOTAL			356,995,560.00	166,544,908.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>				
<b>Portfolio: RE-EAST      EAST REGION</b>				
<b>Instrument:      Apartment</b>				
RELATED - E. 39TH ST - SONOMA	REAST2		0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH		1.00	45,700,000.00
RELATED - SAGAMORE - WEST	RWEST1		0.00	
RELATED - STRATHMORE - E. 84TH	REAST1		1.00	42,800,000.00
RELATED - TRIBECA PARK	RBATTR		1.00	27,000,000.00
RELATED - UNION SQUARE APTS	RUNION		1.00	45,250,000.00
RELATED - WESTPORT - 56 & 10TH	RFIFTY		1.00	35,400,000.00
<b>Apartment TOTAL</b>			5.01	196,150,000.00
<b>Instrument:      Industrial</b>				
ARUNDEL CROSSINGS	RARUNC		70,628,089.00	66,700,000.00
DORSEY WOODS	RDWOOD		8,295,271.00	7,500,000.00
WIP02 - FLEET	RFLEET		14,618,276.00	39,800,000.00
WIP02 - RENAISSANCE	RWIP02		1,189,851.00	41,400,000.00
<b>Industrial TOTAL</b>			94,731,487.00	155,400,000.00
<b>Instrument:      Office</b>				
590 MADISON AVENUE	RMADAV		7,855,008.00	794,000,000.00
BALLSTON STATION	RBALST		10,982,290.00	77,000,000.00
CENTRAL PLACE	RCNTPL		0.00	
MORRIS CORPORATE CENTER I &	RMORCC		91,772,694.00	90,000,000.00
WESTGATE CORPORATE CENTER	RWSTCC		0.00	
<b>Office TOTAL</b>			110,609,992.00	961,000,000.00
<b>Instrument:      Retail</b>				
15 UNION SQUARE WEST	RUNSQW		58,051,924.00	62,000,000.00
NESHAMINY MALL	RNESH1		48,962,370.00	67,300,000.00
RELATED - UNION SQUARE RETAIL	RUNSQ2		51,284,549.00	131,513,983.00
<b>Retail TOTAL</b>			158,298,843.00	260,813,983.00
<b>EAST REGION TOTAL</b>			363,640,327.01	1,573,363,983.00



DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-INTL      INTERNATIONAL				
Instrument:      International				
FORTRESS JAPAN OPPORTUNITY	RFJOP2		26,250,000.00	26,250,000.00
FORWARD EUR EXP 12/21/12	FWDEUR12_21_12		0.00	37,227.00
FORWARD EUR EXP 12/21/12A	FWDEUR12_21_12A		0.00	26,408.00
PATRIA BRAZIL RE FUND	RPBRAZ		9,015,476.00	9,015,476.00
SCJF IV FUND - SECURED CAPITAL	RSCJF4		15,165,397.00	14,980,252.00
International TOTAL			50,430,873.00	50,309,363.00
Instrument:      International				
BENSON ELLIOT RE PARTNERS II	RBENS2		50,142,821.00	26,347,678.00
BENSON ELLIOT RE PARTNERS III	RBENS3		7,358,853.00	7,156,797.00
BLACK CREEK MEXICO	RBLKCM		23,374,343.00	17,755,873.00
BLACKSTONE EUROPEAN FUND	RBKSTN		12,714,932.00	7,191,721.00
BLACKSTONE RE PRTNRS INTL II	RBKST2		58,624,301.00	50,036,069.00
BLACKSTONE RE PRTNRS INTL III	RBKST3		24,514,969.00	25,032,437.00
CARLYLE ASIA II      ASIA	RCARP2		29,530,877.00	19,713,484.00
CARLYLE ASIA RE PARTNERS LP	RCAREP		12,673,094.00	3,866,640.00
DOUGHTY HANSON & CO	RDGHTY		8,644,590.00	1,675,494.00
EUROPA-INTERNATIONAL	REUROP		1.00	455,154.00
FUDO CAPITAL FUND II	RFUDO2		40,249,399.00	40,501,171.00
FUDO CAPITAL LP	RFUDO1		2,940,474.00	6,027,704.00
LASALLE ASIA OPP FUND II	RLSAR2		29,719,528.00	18,429,913.00
LASALLE ASIA OPP FUND III	RLSAR3		41,526,138.00	36,198,381.00
LASALLE ASIA RECOVERY FUND	RLSARF		1.00	1,161,138.00
LASALLE JAPAN LOGISTICS FUND	RLJLF2		28,708,524.00	34,730,621.00
ORION EUROPEAN RE FUND, C.V.	RORION		0.98	
PRUDENTIAL PROP. PRTNRS.-INT'L	RPRUDE		0.99	
SOROS RE INVST-INT'L	RSOROS		16,750,853.00	4,458,207.00
WESTBROOK FRENCH PORTFOLIO	RWSTBF		1.00	
WESTBROOK FUND V	RWBPTR		5,099,904.00	2,271,788.00
WESTBROOK FUND VIII	RWSTB8		31,723,987.00	38,314,825.00
International TOTAL			424,297,591.97	341,325,095.00
INTERNATIONAL TOTAL			474,728,464.97	391,634,458.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>				
<b>Portfolio: RE-MIDWEST</b>				
<b>Instrument: MIDWEST REGION</b>				
<b>Apartment</b>				
ARBORS OF ANDERSON	RANBR1		19,795,548.00	28,800,000.00
PARK GLEN	RPKGNW		15,712,000.00	40,100,000.00
THE STREETER	RSTREE		211,582,100.00	208,000,000.00
<b>Apartment TOTAL</b>			247,089,648.00	276,900,000.00
<b>Instrument: Industrial</b>				
CAROL POINT DISTRIBUTION	RCAROL		12,428,505.00	10,600,000.00
ENTERPRISE	RENTPR		0.00	
MELROSE BUSINESS CENTER	RMROSE		0.00	
SOUTHFIELD	RTCBDV		13,862,794.00	14,000,001.00
<b>Industrial TOTAL</b>			26,291,299.00	24,600,001.00
<b>Instrument: Office</b>				
77 WEST WACKER	RDONBD		131,618,954.00	173,800,000.00
ATRIUM II	RATRM2		29,538,104.00	31,000,000.00
HUNTINGTON CENTER	RHUNT2		48,932,998.00	38,000,000.00
MERIDIAN CROSSINGS	RMERCR		0.00	
MERIDIAN CROSSINGS PHASE II	RMERC2		0.00	
<b>Office TOTAL</b>			210,090,056.00	242,800,000.00
<b>Instrument: Retail</b>				
EXETER COBOLT PROPERTY	RCOBLT		12,287,090.00	11,970,000.00
EXETER GRAND AVENUE	RGRNAV		28,889,017.00	32,900,000.00
EXETER HIGHLAND CROSSING	RHCRSG		9,532,173.00	10,450,000.00
OLENTANGY PLAZA	ROPL01		0.00	
VILLAGE CROSSING	RVLCR1		37,893,106.00	35,000,000.00
<b>Retail TOTAL</b>			88,601,386.00	90,320,000.00
<b>MIDWEST REGION TOTAL</b>			572,072,389.00	634,620,001.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div> <div>Portfolio: RE-OPPFUND</div> <div>Instrument:</div> </div> <div>OPPORTUNITY FUND Opportunity Fund</div> </div>				
AEW PARTNERS II	RAEWII		2,562,331.00	
CAPMARK FINANCIAL	140661AJ8		0.10	364.40
CAPMARK FINANCIAL	140661AK5		0.35	764.71
CAPMARK STRUCTURED RE PTRS	RCAPMK		72,419,523.00	16,990,344.00
KSL CAPITAL PARTNERS FUND II	RKSLP2		38,951,901.00	57,223,098.00
LNR INVESTMENT FUND	RLNRIF		138,748,385.00	118,335,563.00
WESTBROOK FUND I	RTGRRE		1.00	933,544.00
WESTBROOK FUND II	RWSTBK		713,086.00	147,896.00
WESTBROOK FUND III	RWSTB3		7,001,219.00	2,864,002.00
WESTBROOK FUND IV	RWSTB4		539,117.00	534,916.00
WESTBROOK FUND VI	RWSTB6		39,091,189.00	14,176,958.00
WESTBROOK FUND VII	RWSTB7		82,699,954.00	65,692,008.00
Opportunity Fund TOTAL			382,726,706.45	276,899,458.11
OPPORTUNITY FUND TOTAL			382,726,706.45	276,899,458.11

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div> <div>Portfolio: RE-OTHER</div> <div>OTHER</div> </div> <div>Instrument: Industrial</div> </div>				
PROLOGIS PORTFOLIO	RPRLOG		73,350,449.00	92,799,999.00
<b>Industrial TOTAL</b>			73,350,449.00	92,799,999.00
<div> <div>Instrument: Retail</div> </div>				
PHILLIPS EDISON RETAIL (DEAD)	RPEDSN		0.00	
<b>Retail TOTAL</b>			0.00	
<b>OTHER TOTAL</b>			73,350,449.00	92,799,999.00

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>					
<b>Portfolio: RE-REIT</b>		<b>REITS</b>			
<b>Instrument:</b>		<b>Residential</b>			
AMERICAN CAMPUS COMMUNITIES	024835100	41.96	194,858	5,474,217.06	8,176,241.62
APARTMENT INVT & MGMT	03748R101	22.91	285,536	5,283,426.02	6,541,629.69
ASSOCIATED ESTATES REALTY	045604105	15.95	97,680	1,148,287.95	1,557,995.94
AVALONBAY COMMUNITIES	053484101	130.60	223,836	21,381,116.07	29,232,981.54
BRE PROPERTIES INC	05564E106	50.48	147,085	5,807,715.15	7,424,850.71
CAMDEN PROPERTY TRUST	133131102	62.24	166,800	6,045,408.86	10,381,631.94
EDUCATION REALTY TRUST INC	28140H104	10.23	99,229	786,111.59	1,015,112.59
EQUITY LIFESTYLE PROPERTIES	29472R108	66.69	122,900	6,412,233.58	8,196,200.97
EQUITY RESIDENTIAL PROP	29476L107	57.03	683,737	23,974,110.53	38,993,521.05
ESSEX PROPERTY TRUST INC.	297178105	140.51	70,598	7,707,142.27	9,919,724.79
HOME PROPERTIES OF NY INC.	437306103	57.57	89,054	4,755,851.84	5,126,838.69
MID-AMERICAN APARTMENT	59522J103	62.55	106,900	5,608,839.18	6,686,594.94
POST PROPERTIES,INC.	737464107	43.72	133,717	4,535,449.35	5,846,106.95
SUN COMMUNITIES INC	866674104	36.53	5,953	220,234.62	217,463.09
UDR INC	902653104	25.10	580,155	12,123,028.33	14,561,890.48
<b>Residential TOTAL</b>			3,008,038	111,263,172.40	153,878,784.99
<b>Instrument:</b>		<b>Office / Industrial</b>			
ALEXANDRIA REAL ESTATE	015271109	68.97	160,416	12,018,414.68	11,063,891.48
BIOMED REALTY TRUST	09063H107	18.08	354,000	6,691,099.41	6,400,319.96
BOSTON PROPERTIES INC	101121101	99.60	369,225	27,168,522.37	36,774,809.95
COMMONWEALTH REIT	203233101	16.64	139,802	3,166,118.40	2,326,305.19
CORESITE REALTY CORP	21870Q105	17.82	41,320	544,287.54	736,322.38
CORPORATE OFFICE PROPERTY	22002T108	21.26	138,768	3,785,599.06	2,950,207.53
DCT INDUSTRIAL TRUST INC	233153105	5.12	583,266	3,208,895.27	2,986,321.83
DIGITAL REALTY TRUST INC	253868103	66.67	257,843	11,608,976.16	17,190,392.62
DOUGLAS EMMETT INC	25960P109	18.24	327,600	5,408,920.45	5,975,423.97
DUKE RE CORPORATION	264411505	12.05	433,478	5,348,375.21	5,223,409.69
DUPONT FABROS TECHNOLOGY	26613Q106	24.22	157,475	2,788,904.51	3,814,044.37
EASTGROUP PROPERTY INC	277276101	43.48	35,936	1,424,561.89	1,562,497.27
FIRST INDUSTRIAL RE	32054K103	10.23	176,772	1,867,678.33	1,808,377.42
FIRST POTOMAC REALTY TRUST	33610F109	13.05	101,600	1,417,014.25	1,325,879.83
FRANKLIN STREET PPTYS CO	35471R106	9.95	107,767	1,392,432.59	1,072,281.63
HIGHWOODS PROP INC.	431284108	29.67	98,842	2,915,160.34	2,932,642.14
HUDSON PACIFIC PROPERTIES	444097109	14.16	56,519	796,317.15	800,308.93
<b>Group: REAL ESTATE</b>		<b>Portfolio: RE-REIT REITS</b>			

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>					
<b>Portfolio: RE-REIT</b>		<b>REITS</b>			
<b>Instrument:</b>		<b>Office / Industrial</b>			
KILROY RE CORP	49427F108	38.07	132,077	4,871,267.80	5,028,171.24
LIBERTY PROPERTY TRUST	531172104	30.88	178,868	5,307,134.09	5,523,443.83
MACK-CALI RE CORP.	554489104	26.69	133,102	4,403,077.13	3,552,492.28
MONMOUTH REIT -CL A	609720107	9.15	21,306	162,674.87	194,949.87
PARKWAY PROPERTYS INC	70159Q104	9.86	33,170	361,843.74	327,056.15
PIEDMONT OFFICE REALTY TRUST	720190206	17.04	261,668	4,958,620.13	4,458,822.65
PROLOGIS INC.	74340W103	28.59	1,154,687	48,939,815.46	33,012,501.08
PS BUSINESS PARKS INC/CA	69360J107	55.43	68,156	3,663,265.01	3,777,887.01
SL GREEN RE CORP	78440X101	66.64	203,801	11,482,011.82	13,581,298.49
<b>Office / Industrial TOTAL</b>			5,727,464	175,700,987.66	174,400,058.79
<b>Instrument:</b>		<b>Retail</b>			
ACADIA RLTY TR	004239109	20.14	103,617	2,259,585.38	2,086,846.33
ALEXANDERS INC	014752109	370.03	6,793	2,159,187.85	2,513,613.71
CBL & ASSOC PROP	124830100	15.70	321,268	4,969,746.50	5,043,907.27
CEDAR REALTY TRUST INC	150602209	4.31	120,840	579,501.56	520,820.24
DDR CORP.	23317H102	12.17	525,087	7,472,198.93	6,390,308.71
EQUITY ONE INC	294752100	16.98	183,091	2,982,539.87	3,108,885.18
FEDERAL REALTY INV.	313747206	90.75	125,030	9,171,580.49	11,346,472.44
GENERAL GROWTH PROP	370023103	15.02	779,476	11,502,705.25	11,707,729.26
GLIMCHER REALTY TRUST	379302102	9.20	349,473	2,841,330.64	3,215,151.33
INLAND REAL ESTATE CORP	457461200	7.61	160,177	1,348,132.58	1,218,946.84
KIMCO REALTY CORP	49446R109	16.24	829,944	15,506,904.37	13,478,290.52
KITE REALTY GROUP TRUST	49803T102	4.51	259,566	937,231.48	1,170,642.59
MACERICH CO	554382101	50.60	287,942	11,083,482.69	14,569,865.11
PENNSYLVANIA RI	709102107	10.44	103,538	1,266,512.97	1,080,936.48
RAMCO-GERSHENSON PPT	751452202	9.83	32,411	311,058.18	318,600.04
REGENCY CENTERS CORP	758849103	37.62	232,400	9,940,191.79	8,742,887.83
SAUL CENTERS INC	804395101	35.42	13,387	523,205.33	474,167.44
SIMON PROP GROUP INC.	828806109	128.94	697,361	47,953,209.61	89,917,727.29
TANGER FACTORY OUTLET	875465106	29.32	185,200	3,946,781.29	5,430,063.92
TAUBMAN CENTERS INC	876664103	62.10	149,323	6,986,101.16	9,272,958.23
WEINGARTEN RE INVST	948741103	21.82	181,701	3,526,978.86	3,964,715.77
<b>Retail TOTAL</b>			5,647,625	147,268,166.78	195,573,536.53

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>					
<b>Portfolio: RE-REIT      REITS</b>					
<b>Instrument:      Diversified</b>					
AMERICAN ASSETS TRUST INC	024013104	20.51	45,306	825,029.53	929,226.01
COLONIAL PROPERTIES	195872106	20.86	112,866	2,012,435.10	2,354,384.64
COUSINS PROPERTIES INC	222795106	6.41	296,110	2,115,056.45	1,898,064.95
INVESTORS REAL ESTATE TRUST	461730103	7.30	94,500	726,090.50	689,377.44
VORNADO REALTY TRUST	929042109	76.86	415,329	31,432,142.12	31,922,186.89
WASHINGTON RE INV	939653101	27.35	89,155	2,680,828.91	2,438,389.15
<b>Diversified TOTAL</b>			1,053,266	39,791,582.61	40,231,629.08
<b>Instrument:      Health Care</b>					
HCP INC	40414L109	41.43	914,100	29,573,170.06	37,871,162.82
HEALTH CARE REIT INC	42217K106	54.53	436,300	20,136,063.87	23,791,438.88
HEALTHCARE RLTY TR	421946104	18.59	271,700	5,098,685.00	5,050,902.76
NATIONAL HEALTH INVESTORS INC	63633D104	43.98	38,157	1,704,994.80	1,678,144.82
SENIOR HOUSING PROP TRUST	81721M109	22.44	312,800	6,159,107.33	7,019,231.96
VENTAS INC.	92276F100	55.13	666,040	26,482,841.39	36,718,784.96
<b>Health Care TOTAL</b>			2,639,097	89,154,862.45	112,129,666.20
<b>Instrument:      Storage</b>					
CUBESMART	229663109	10.64	309,000	2,443,474.09	3,287,759.92
EXTRA SPACE STORAGE INC	30225T102	24.23	281,700	4,099,910.77	6,825,590.91
PUBLIC STORAGE INC	74460D109	134.46	326,220	22,783,044.48	43,863,541.15
SOVRAN SELF STORAGE	84610H108	42.67	61,358	2,091,157.35	2,618,145.77
<b>Storage TOTAL</b>			978,278	31,417,586.69	56,595,037.75
<b>Instrument:      Hotels</b>					
ASHFORD HOSPITALITY TRUST INC	044103109	8.00	136,400	1,026,580.22	1,091,199.90
CHESAPEAKE LODGING TRUST	165240102	15.46	44,700	639,052.20	691,062.00
DIAMONDROCK HOSPITALITY	252784301	9.64	494,716	4,653,545.34	4,769,062.13
HERSHA HOSPITALITY TRUST	427825104	4.88	349,585	1,499,607.94	1,705,974.74
HOSPITALITY PROPERTIES	44106M102	22.98	294,975	7,108,984.75	6,778,525.38
HOST HOTELS & RESORTS INC	44107P104	14.77	1,684,787	28,423,668.84	24,884,303.89
LASALLE HOTEL PROPERTIES	517942108	24.21	214,482	4,332,037.69	5,192,609.08
RLJ LODGING TRUST	74965L101	16.83	40,806	626,139.22	686,764.84
STRATEGIC HOTELS & RESORTS	86272T106	5.37	387,963	1,920,881.58	2,083,361.10
SUNSTONE HOTEL INVESTORS INC	867892101	8.15	352,717	2,634,485.42	2,874,643.43

**Group:** REAL ESTATE

**Portfolio:** RE-REIT    REITS

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT REITS					
Hotels TOTAL			4,001,131	52,864,983.20	50,757,506.49
REITS TOTAL			23,054,899	647,461,341.79	783,566,219.83



DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-RESIEX      RESI EX US			
Instrument:      INTERNATIONAL COMMON STOCKS			
ABACUS PROPERTY GROUP	6565707	54,912.09	
AEON MALL CO LTD	6534202	160,974.87	
AMP NZ OFFICE LTD	6093275	45,597.46	
ARGOSY PROPERTY TRUST	6567446	21,030.96	
ARTIS REAL ESTATE INVESTMENT	B0XZXV3	49,837.05	
ASCENDAS REAL ESTATE INV	6563875	148,865.71	
ASTRO JAPAN PROPERTY TRUST	B06HD83	32,221.45	
ATRIUM EUROPEAN REAL ESTATE	B3DCF75	125,758.65	
AYALA LAND INC	6055112	88,153.05	
BEFIMMO S.C.A.	4082628	133,400.66	
BENI STABILI	5808135	47,187.25	
BIG YELLOW GROUP	0286941	52,266.73	
BOARDWALK REAL ESTATE	B011205	112,133.23	
BR MALLS PARTICIPACOES SA	B1RYG58	181,933.39	
BR PROPERTIES SA	B1FLW42	86,895.91	
BRITISH LAND CO OR	0136701	688,489.29	
BROOKFIELD ASSET	2092599	1,182,248.45	
BWP TRUST	6127453	43,626.08	
CA IMMOBILIEN ANLAGEN AG	5681046	105,292.92	
CALLOWAY REAL ESTATE	2065029	110,526.83	
CAMBRIDGE INDUSTRIAL TRUST	B18TLR9	32,095.56	
CAN APARTMENT PROP REAL	2117599	86,919.26	
CAN REAL ESTATE INVEST TRUST	2173052	122,273.55	
CAPITAL & COUNTIES PROPERTIES	B62G9D3	382,590.94	
CAPITAL PROPERTY FUND	6176239	20,929.69	
CAPITALAND LIMITED	6309303	527,027.24	
CAPITALCOMMERCIAL TRUST	B011YD2	116,672.46	
CAPITAMALL TRUST	6420129	212,602.66	
CASTELLUM AB	B0XP0T0	106,598.90	
CENTRAL PATTANA PUB CO	B013L59	39,047.98	
CFS RETAIL PROPTERY TRUST	6361370	335,737.91	
CHAMPION REIT	B14WZ47	59,227.73	
CHARTER HALL OFFICE	6703994	146,034.16	
CHARTER HALL RETAIL REIT	6225595	94,085.20	
CHARTWELL SENIORS HOUSING	2170008	80,293.38	
Group: REAL ESTATE	Portfolio: RE-RESIEX      RESI EX US		

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
<b>Group: REAL ESTATE</b>			
<b>Portfolio: RE-RESIEX      RESI EX US</b>			
<b>Instrument:      INTERNATIONAL COMMON STOCKS</b>			
COFINIMMO	4177988	167,603.90	
COMMONWEALTH PROPERTY	6150664	153,855.19	
CORIO NV	4929286	294,075.47	
CYRELA BRAZIL REALTY	2189855	1,287.41	
DAIBIRU CORP	6661672	40,134.63	
DAIWA OFFICE INVESTMENT CORP	B0LNTF5	53,244.15	
DERWENT LONDON	0265274	131,193.39	
DEXUS PROPERTY GROUP	B033YN6	380,821.55	
ECHO INVESTMENT S.A.	B19HLL6	36,746.14	
EUROCOMMERCIAL	4798271	119,117.71	
EXTENDICARE REAL ESTATE	B1GGLK5	56,815.87	
FABEGE AB	B1Y4VX4	74,460.80	
FIRST CAPITAL REALTY INC	2185596	79,446.90	
FONCIERE DES REGIONS	7745638	279,540.78	
FOUNTAINHEAD PROPERTY TRUST	6838863	39,550.60	
FRASERS COMMERCIAL TRUST	B11HJT8	79,211.99	
FRONTIER REAL ESTATE INVEST	B020QY3	75,674.59	
FUKUOKA REIT CORP	B0B8154	38,779.01	
GECINA ORD FRF 100	7742468	220,775.12	
GLOBAL ONE REIT	6693608	65,390.32	
GLOBE TRADE CENTRE SA	B1BFM59	92,216.95	
GOODMAN GROUP	B03FYZ4	567,178.97	
GOODMAN PROPERTY TRUST	6299192	41,484.64	
GPT GROUP	6365866	494,738.15	
GRAINGER PLC	B04V127	80,700.79	
GREAT PORTLAND ESTATES PLC	B01FLL1	126,241.63	
GUOCOLAND LTD	6786735	59,167.60	
GZI REAL ESTATE INVMNT TRUST	B0TLGM7	17,804.02	
H&R REAL ESTATE INVSTMNT-UTS	B3DJHT2	149,542.95	
HAMMERSON PLC 25P	0406501	572,349.39	
HANG LUNG DEVEL CO	6408352	243,647.01	
HANG LUNG PROPERTIES LTD	6030506	495,978.73	
HANKYU REIT INC	B0LLJ37	26,312.69	
HEIWA REAL ESTATE CO LTD	6419600	59,618.85	
HONGKONG LAND HOLDINGS LTD	6434915	306,481.44	
<b>Group: REAL ESTATE</b>	<b>Portfolio: RE-RESIEX      RESI EX US</b>		

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-RESIEX RESI EX US			
Instrument: INTERNATIONAL COMMON STOCKS			
HYSAN DEVELOPMENT	6449629	110,654.11	
ICHIGO REAL ESTATE	B0LNCF6	23,114.01	
IMMOFINANZ AG	5679911	472,756.91	
INVESTA OFFICE FUND	6205694	179,229.35	
IS GAYRIMENKUL YATIRIM ORTAK	B03MTW7	22,194.99	
IVG IMMOBILIEN AG	5740378	114,036.52	
JAPAN EXCELLENT INC	B15T1R2	57,703.68	
JAPAN HOTEL AND RESORT INC	B0XPSY1	14,593.46	
JAPAN PRIME REALTY INVESTMEN	6528175	137,142.65	
JAPAN REAL ESTAT	6397580	340,649.45	
JAPAN RETAIL FUND INVT	6513342	151,386.02	
KENEDIX REALTY INVESTMENT CO	B0C5Q59	66,740.53	
KERRY PROPERTIES	6486314	249,478.95	
KIWI INCOME PROPERTY TRUST	6495172	56,760.80	
KLCC PROPERTY HOLDINGS BHD	B02FW17	29,296.16	
KLEPIERRE	7582556	270,965.22	
KUNGSLEDEN	B12W4C0	71,027.38	
LAND SECURITIES GP	3180943	1,114,802.69	
LINK REIT	B0PB4M7	311,674.44	
MAPLETREE LOGISTICS TRUST	B0D6P43	43,330.84	
MARTINSA-FADESA SA	B2B01C1	57,259.01	
MITSUI FUDOSAN CO	6597603	1,258,651.41	
MORI HILLS REIT INVESTMENT C	B1GF9P3	58,691.85	
MORI TRUST SOGO REIT INC	6729558	100,139.62	
MULTIPLAN EMPREENDIMENTOS	B23DZG0	138,898.02	
NIPPON BUILDING	6396800	411,719.00	
NOMURA REAL ESTATE OFFICE FU	6718211	135,922.03	
NTT URBAN DEVELOPMENT CORP	B031SG1	97,497.49	
ORIX JREIT INC	6527774	92,863.57	
PREMIER INVESTMENT CO	6543800	43,075.40	
PRIMARIS RETAIL REAL ESTATE	2920991	76,586.07	
PROSPERITY REIT	B0PVBN7	13,343.67	
PSP SWISS PROPERTY AG	B012877	160,008.10	
RIOCAN REAL ESTATE INVST TR	2229610	284,716.11	
ROBINSONS LAND CO	6744722	13,463.78	
Group: REAL ESTATE	Portfolio: RE-RESIEX	RESI EX US	

DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
		Portfolio:	RE-RESIEX	RESI EX US	
		Instrument:		INTERNATIONAL COMMON STOCKS	
S P SETIA BERHAD GROUP	6868774			69,364.59	
SA CORPORATE REAL ESTATE	6911225			41,716.88	
SEGRO PLC	B5ZN1N8			376,935.60	
SHAFTESBURY	0799096			111,960.03	
SHOEI CO LTD	6805317			36,088.08	
SILIC	7595747			80,552.46	
SINGAPORE LAND	6811295			28,218.09	
SM PRIME HLDGS ORD	6818843			59,846.56	
SPDR DJ WILSHIRE INTL RE	78463X863			15,723,058.83	
STARHILL GLOBAL REIT	B0HZGR6			69,421.83	
STARHILL REAL ESTATE INVESTM	B0JVKJ2			11,490.09	
SUNTEC REIT	B04PZ72			119,716.22	
SWISS PRIME SITE-REG	B083BH4			205,854.44	
SYCOM PROPERTY FUND	6869045			15,056.74	
TOC CO LTD	6893497			30,319.61	
TOKYU LAND CORP	6895084			207,118.83	
TOKYU REIT INC	6687203			86,446.92	
TOP REIT INC	B0XPSZ2			33,696.67	
UNIBAIL-RODAMCO	7076242			1,359,990.23	
UNITED URBAN INVESTMENT	6723839			121,963.27	
UTD INDUSTRIAL CP	6916532			114,348.29	
VASTNED RETAIL NV	4927194			96,526.54	
WESTFIELD GROUP	B01BTX7			1,545,255.71	
WESTFIELD RETAIL TRUST	B624885			552,540.63	
WHEELLOCK & CO LTD	6981488			354,545.53	
WORKSPACE GROUP	B67G5X0			133,887.37	
INTERNATIONAL COMMON STOCKS TOTAL				39,920,971.31	
		Instrument:		INTERNATIONAL FUNDS	
INTL REIT - LIQUIDITY RESERVES	IL-RESIEX			1,975,956.30	
INTERNATIONAL FUNDS TOTAL				1,975,956.30	
RESI EX US TOTAL				41,896,927.61	30,982,551.29

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE						
			Portfolio: RE-SOUTH	SOUTH REGION		
			Instrument:	Apartment		
AUTUMN RIDGE			RAUTUM		6,878,730.00	8,100,000.00
BRIDGEWATER			RBRIDG		41,157,772.00	39,400,000.00
HOMES OF PRAIRIE SPRINGS			RHMPRS		32,665,932.00	51,000,000.00
WATERS PARK			RWATPK		29,191,791.00	37,000,000.00
WYNFIELD TRACE			RTRACE		9,689,313.00	12,800,000.00
Apartment TOTAL					119,583,538.00	148,300,000.00
			Instrument:	Industrial		
15200 TRINITY			FORT	RMATTE	18,101,085.00	28,100,000.00
ALLIANCE AIRLINES				RALLNC	4,477,000.00	2,500,000.00
QUADRANT BUSINESS CENTER				RQBC01	12,830,524.00	17,900,000.00
QUAKER OATS BUILDING				RQOATS	16,952,685.00	11,600,000.00
REGENCY 2				RREGN2	15,526,783.00	14,400,000.00
TRADE CENTER I				RTDCNT	13,769,358.00	11,300,000.00
TRADE CENTER II				RTDCN2	12,013,355.00	9,500,000.00
Industrial TOTAL					93,670,790.00	95,300,000.00
			Instrument:	Land		
EAGLES LANDING LAND				REAGLE	710,189.00	800,000.00
GALLERIA LAND				RGALD1	1,787,098.00	8,300,000.00
REGENCY 1				RREGNC	2,259,308.00	1,840,000.00
Land TOTAL					4,756,595.00	10,940,000.00
			Instrument:	Office		
ARBORETUM				RARBTM	41,576,571.00	52,000,000.00
GALLERIA 100				RGAL10	42,080,825.00	32,200,000.00
GALLERIA 400				RGALPK	44,698,116.00	36,700,000.00
GALLERIA 600				RGAL60	76,565,203.00	72,800,000.00
SOUTHPARK				RSPK01	0.00	
Office TOTAL					204,920,715.00	193,700,000.00
			Instrument:	Retail		
K MART #74 - GREENBELT				RMEM04	4,900,000.00	5,800,000.00
KROGER #02 - COVINGTON				RKR002	2,252,581.00	1,250,000.00
KROGER #03 - LOUISVILLE				RKR003	1,959,115.00	1,150,000.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-SOUTH SOUTH REGION				
Instrument: Retail				
KROGER #13	RKR013		0.00	
KROGER #22 - WINCHESTER	RKR022		1,839,030.00	1,600,000.00
LAKELAND PLAZA	RLAKPL		23,173,747.00	27,900,000.00
LONGS DRUGS #02 - GRASS	RLD002		1,100,000.00	1,900,000.00
PRESTON VILLAGE CENTER	RPRSTV		46,681,715.00	33,700,000.00
SAFEWAY #09 - WILLIAMSBURG	RSAF09		2,115,013.00	3,550,000.00
TG&Y #29 - HAZARD	RTGY29		2,000,000.00	940,000.00
<b>Retail TOTAL</b>			86,021,201.00	77,790,000.00
<b>SOUTH REGION TOTAL</b>			508,952,839.00	526,030,000.00

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-WEST      WEST REGION			
Instrument:      Apartment			
BOULDERS AT FOUNTAINGROVE	RBFGRV	28,018,205.00	30,200,000.00
CHARTER APARTMENTS	RCHART	0.00	
CIELO APARTMENTS	RCIELO	14,575,572.00	11,840,000.00
COURTYARDS AT 65TH STREET	RCTYRD	92,026,750.00	63,100,000.00
ELLIOTT BAY PLAZA	RELBAY	0.00	
HEIGHTS AT BEAR CREEK	RHBCRK	29,581,087.00	38,400,000.00
M STREET	RMSTRE	83,612,178.00	65,500,000.00
OVERLOOK APARTMENTS	ROVRLK	23,534,580.00	65,600,000.00
OVERLOOK AT FOUNTAINGROVE	ROFGRV	19,509,028.00	17,600,000.00
RELATED - PARAMOUNT - 3RD & MI	RMISSN	1.00	59,000,000.00
<b>Apartment TOTAL</b>		290,857,401.00	351,240,000.00
Instrument:      Industrial			
FLEMING BUSINESS PARK	RFLMNG	45,943,997.00	43,300,000.00
HORIZON DISTRIBUTION CENTER	RHORIZ	16,872,464.00	21,500,000.00
THOROUGHbred PHASE 1	RTHORO	1.00	15,900,000.00
THOROUGHbred PHASE 2	RTHOR2	1.00	10,300,000.00
THOROUGHbred PHASE III	RTHOR3	1.00	9,800,000.00
<b>Industrial TOTAL</b>		62,816,464.00	100,800,000.00
Instrument:      Land			
BASCOM WOODS	RTMBR7	5,700,000.00	3,230,000.00
<b>Land TOTAL</b>		5,700,000.00	3,230,000.00
Instrument:      Office			
2030 MAIN STREET	RMAINS	47,848,636.00	47,000,000.00
2040 MAIN STREET	RMST40	0.00	
44 MONTGOMERY	RMON44	21,738,268.00	153,000,000.00
900 E. HAMILTON AVE.	RHMLTN	0.00	
OAKLAND CITY CENTER	ROAKCC	0.00	
ONE CALIFORNIA	RONECA	21,778,965.00	145,000,000.00
<b>Office TOTAL</b>		91,365,869.00	345,000,000.00
Instrument:      Retail			
ANAHEIM HILLS	RANAHL	52,321,064.00	82,800,000.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-WEST      WEST REGION				
Instrument:      Retail				
BALCONY ON BEVERWIL	RBALCB		0.00	
CLAIREMONT SQUARE	RCMSQ1		52,686,112.00	100,000,000.00
WESTCHESTER SHOPPING	RWCHST		47,509,919.00	47,600,000.00
<b>Retail TOTAL</b>			152,517,095.00	230,400,000.00
<b>WEST REGION TOTAL</b>			603,256,829.00	1,030,670,000.00
<b>REAL ESTATE TOTAL</b>			4,025,081,833.83	5,507,111,578.23



DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-ENR	ENERGY AND NATURAL RESOURCES		
			Instrument: AIF	ALTERNATIVE INVESTMENT FUNDS		
AI-LEGAL EXPENSES	LEGAL				0.01	0.01
PANDA POWER GENERATION	AEPPGIFB				17,257,469.98	14,228,903.94
ALTERNATIVE INVESTMENT FUNDS TOTAL					17,257,469.99	14,228,903.95
Instrument: COM						
				COMMON STOCK		
EXCO RESOURCES INC	269279402	XCO	10.45	2,900,000	31,102,550.25	30,305,000.00
COMMON STOCK TOTAL				2,900,000	31,102,550.25	30,305,000.00
ENERGY AND NATURAL RESOURCES TOTAL				2,900,000	48,360,020.24	44,533,903.95

DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-FDIC	FDIC-ASSISTED BANK INVESTMENTS		
			Instrument: AIF	ALTERNATIVE INVESTMENT FUNDS		
Community Bancorp LLC	AFCBC				124,375,000.00	124,375,000.00
SKBHC HOLDINGS LLC	AFSKBHC				26,754,672.90	25,205,981.31
ALTERNATIVE INVESTMENT FUNDS TOTAL					151,129,672.90	149,580,981.31
			Instrument: COM	COMMON STOCK		
HAMILTON STATE BANCSHARES	40786E105	HMBH	6.50	3,076,783	19,999,089.50	19,999,089.50
COMMON STOCK TOTAL					3,076,783	19,999,089.50
FDIC-ASSISTED BANK INVESTMENTS TOTAL				3,076,783	171,128,762.40	169,580,070.81

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-HF HEDGE FUNDS				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
AG SUPER FUND, L.P.	AHAGSF		75,000,000.00	74,983,271.25
BROOKSIDE CAPITAL PARTNERS	AOBROOKSIDE		125,000,000.00	150,068,590.00
CLAREN ROAD CREDIT MASTER	AHCLAREN		200,000,000.00	197,607,968.00
DAVIDSON KEMPNER	AHDKIP		100,000,000.00	102,532,143.00
IONIC CAPITAL	AHIONIC		125,000,000.00	130,230,103.75
KING STREET CAPITAL	AHKINGST		200,000,000.00	195,780,718.00
MKP CREDIT, L.P.	AHMKP		100,000,000.00	100,223,242.00
OZ DOMESTIC PARTNERS II	AHOZ		100,000,000.00	102,868,256.00
REMINGTON INV STRATEGIES	AHRIS		200,000,000.00	209,556,074.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			1,225,000,000.00	1,263,850,366.00
HEDGE FUNDS TOTAL			1,225,000,000.00	1,263,850,366.00

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-INF      INFRASTRUCTURE					
Instrument: AIF      ALTERNATIVE INVESTMENT FUNDS					
AI-LEGAL EXPENSES	LEGAL			0.00	
CS MIDDLE MARKET FUND, 09	AICFIG			65,868,067.61	65,559,684.47
ALTERNATIVE INVESTMENT FUNDS TOTAL				65,868,067.61	65,559,684.47
INFRASTRUCTURE TOTAL				65,868,067.61	65,559,684.47

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-OTH OTHER ALTERNATIVE INVESTMENTS				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
ARES COF	AOARES		999.98	20,849,637.55
ARES COF II	AOARES2		39,012,437.23	88,493,874.45
ARES COF III	AOARES3		59,603,734.58	116,054,821.93
ARES SPECIAL SITUATIONS FUND	AOARESDFS		49,725,450.78	62,900,757.94
BEACON GROUP ENERGY FUND II	ABEACONGRP		999.34	1,803,654.99
LIME ROCK PARTNERS II	AOLIMEROCK2		1,000.97	455,254.89
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3	24,124,350.78	29,073,641.88
LIME ROCK PARTNERS IV	AOLIMEROCK4		37,734,138.53	47,026,786.01
LIME ROCK PARTNERS V	AOLIMEROCK5		54,410,746.89	60,209,040.09
PROVIDENCE TMT SPECIAL	AOPROVSSF		66,766,357.83	103,467,740.84
SUNRISE CAPITAL PARTNERS	ASUNRISE	ASUNRISE	20,475,807.55	3,120.80
ALTERNATIVE INVESTMENT FUNDS TOTAL			351,856,024.46	530,338,331.37
OTHER ALTERNATIVE INVESTMENTS TOTAL			351,856,024.46	530,338,331.37

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
			Portfolio: AI-PPIF	PUBLIC-PRIVATE INVESTMENT FUNDS	
			Instrument: AIF	ALTERNATIVE INVESTMENT FUNDS	
AG GECC PUBLIC-PRIVATE	APAGGECC			20,715,425.57	23,770,491.98
BLACKROCK PUBLIC-PRIVATE	APBLACKROCK			57,279,592.91	66,831,864.88
INVESCO MORTGAGE RECOVERY	APINVESCO			44,663,363.02	55,215,336.87
WELLINGTON MANAGEMENT	APWELLINGTON			81,363,218.47	74,787,937.09
ALTERNATIVE INVESTMENT FUNDS TOTAL				204,021,599.97	220,605,630.82
PUBLIC-PRIVATE INVESTMENT FUNDS TOTAL				204,021,599.97	220,605,630.82

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-SF SPECIALTY FINANCE				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
CANTOR COMMERCIAL REAL	ASCCRE		200,000,000.00	200,000,000.00
DEBT PARTNERS I LP	ASDP1		20,233,442.49	20,448,086.33
OAKTREE EUROPEAN PRINCIPAL	ASOEPF3		8,565,450.00	8,249,568.70
TPG SPECIALTY LENDING, INC.	ASTSL		14,285,581.00	14,285,581.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			243,084,473.49	242,983,236.03
SPECIALTY FINANCE TOTAL			243,084,473.49	242,983,236.03

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<b>Group: ALTERNATIVE INVESTMENT</b>				
<b>Portfolio: AI-DPE      DOMESTIC PRIVATE EQUITY</b>				
<b>Instrument: AIF      ALTERNATIVE INVESTMENT FUNDS</b>				
APOLLO INVESTMENT FUND IV	AAPOLLOIV		1,000.36	4,290,654.98
APOLLO INVESTMENT FUND V	ABAPOLLO5		999.98	27,896,424.98
APOLLO INVESTMENT FUND VI	ABAPOLLO6		152,902,117.85	182,197,084.76
APOLLO INVESTMENT FUND VII	ABAPOLLO7		139,111,784.12	175,994,820.90
BAIN CAPITAL FUND IX	ABBAIN9		142,514,565.21	155,747,603.45
BAIN CAPITAL FUND VII	ABBAIN7		1,000.42	8,280,312.88
BAIN CAPITAL FUND VIII	ABBAIN8		14,650,953.31	67,915,471.90
BAIN CAPITAL FUND X	ABBAIN10		126,168,082.56	121,253,137.09
BAIN CAPITAL IX COINVESTMENT	ABBAIN9C		34,031,027.52	36,234,431.85
BAIN CAPITAL X COINVESTMENT	ABBAIN10C		8,665,211.99	7,359,275.02
BLACKSTONE CAPITAL PARTNERS	VEA02554	BCPMB	999.95	499,443.91
BLACKSTONE CAPITAL PARTNERS	ABBCP4		1,000.00	34,629,806.76
BLACKSTONE CAPITAL PARTNERS	ABBCP5		295,683,151.19	294,459,354.45
BLACKSTONE CAPITAL PARTNERS	ABBCP6		32,835,730.07	27,989,649.44
BLACKSTONE COMMUNICATION I	ABBCOM1		5,519,086.06	16,147,256.07
CARLYLE PARTNERS IV	ABCARLYLE4		17,175,470.13	43,207,471.88
CARLYLE PARTNERS V	ABCARLYLE5		78,016,191.48	96,708,202.12
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ	1,000.50	405,107.15
CLAYTON, DUBLILIER & RICE VI	ACLAYDURI	CLDURI	386,240.85	11,444,758.80
CS MIDDLE MARKET INVESTMENT	ABCFIG1		118,288,224.62	126,419,853.61
CS MIDDLE MARKET INVESTMENT	ABCFIG2		90,967,717.11	91,661,396.04
CS MIDDLE MARKET INVESTMENT	ABCFIG3		16,162,911.85	15,094,259.99
FOX PAINE CAPITAL FUND II	ABFOXPAIN2		8,599,761.60	39,700,722.89
FRANCISCO PARTNERS	ABFRISCO1		6,577,994.51	18,055,460.92
FRANCISCO PARTNERS III	ABFRISCO3		11,900,000.00	11,251,524.00
FRANCISO PARTNERS II	ABFRISCO2		26,271,716.19	50,895,055.98
FRIEDMAN FLEISCHER & LOWE II	ABFFL2		1,000.26	15,626,935.82
FRIEDMAN FLEISCHER & LOWE III	ABFFL3		24,861,438.69	22,136,458.87
FS EQUITY PARTNERS IV	VEA02586	FSEP4	999.98	1,453,417.91
FS EQUITY PARTNERS V	ABFSV		7,968,633.44	47,211,648.85
FS EQUITY PARTNERS VI	ABFS6		40,888,525.81	38,666,692.92
GREEN EQUITY INVESTORS V	ABGREEN5		28,857,451.11	40,090,234.33
HARBOURVEST PARTNERS VII	ABHVP7		6,345,577.48	19,795,901.84
HEARTLAND INDUSTRIAL	ABHEART		18,468,182.47	3,264,100.95
HELLMAN & FRIEDMAN CAPITAL	ABH&F7		5,214,621.00	4,923,578.96
<b>Group: ALTERNATIVE INVESTMENT</b>		<b>Portfolio: AI-DPE      DOMESTIC PRIVATE EQUITY</b>		



DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-DPE DOMESTIC PRIVATE EQUITY				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
LEHMAN BROTHERS II	VEA02551	LBBP	1,000.05	
LINSALATA CAPITAL PARTNERS III	ALINCAP		999.91	139,187.92
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4		999.99	12,100,992.98
LINSALATA CAPITAL PARTNERS V	ABLINCAP5		23,738,487.48	28,165,180.85
MONITOR CLIPPER EQUITY	ABMONITOR2		27,985,334.51	30,034,268.91
MONITOR CLIPPER EQUITY	ABMONITOR3		33,171,845.39	38,188,780.81
OAK HILL CAPITAL PARTNERS	AOAKHILL		1,000.10	7,670,303.42
PAINE & PARTNERS CAPITAL FUND	ABFOXPAIN3		76,739,842.31	70,942,326.49
PROVIDENCE EQUITY PARTNERS	ABPROV4		1,000.04	12,209,001.98
PROVIDENCE EQUITY PARTNERS V	ABPROV5		65,412,641.70	101,607,564.07
PROVIDENCE EQUITY PARTNERS	ABPROV6		198,532,300.33	224,197,001.70
SILVER LAKE PARTNERS	ASILLAKE	ASILLAKE	998.97	23,154.18
SILVER LAKE PARTNERS II	ABSLP2		3,206,851.85	14,138,030.70
SILVER LAKE PARTNERS III	ABSLP3		17,521,940.32	38,821,251.89
SKM EQUITY FUND III	ABSKM3		786,190.32	33,450,608.75
TA XI	ABTA11		9,562,500.00	9,817,487.92
TOWERBROOK INVESTORS III	ABTBI3		12,419,479.51	19,104,072.90
TPG PARTNERS IV	ABTPG4		1,002.28	46,430,925.75
TPG PARTNERS V	ABTPG5		152,099,520.81	115,772,836.29
TPG PARTNERS VI	ABTPG6		140,264,677.48	137,657,931.27
ALTERNATIVE INVESTMENT FUNDS TOTAL			2,220,488,983.02	2,799,378,421.05
DOMESTIC PRIVATE EQUITY TOTAL			2,220,488,983.02	2,799,378,421.05

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-GIP GLOBAL/INTL PRIVATE EQUITY				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
AIG GLOBAL EMERGING MARKETS	VEA02504	AIGG	998.57	4,243,033.21
BRIDGEPOINT EUROPE IV	AIBPE4		13,111,874.45	12,324,695.29
DOVER STREET VII	AGDOVER7		37,791,214.93	48,397,180.00
GILBERT GLOBAL EQUITY	AGILBERTG	GILBERTG	55,813,970.67	24,821,989.77
HARBOURVEST INT'L III-DIRECT	VEA02633	HVPE	8,746,222.17	2,537,614.88
HARBOURVEST INT'L	AHARBPART		1,000.14	6,052,406.98
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D		1,000.23	2,452,933.90
HARBOURVEST INT'L	AGHIPEP4P		999.98	31,320,310.98
HARBOURVEST PARTNERS 2007	AGHVP2007D		33,977,958.90	39,351,188.81
ALTERNATIVE INVESTMENT FUNDS TOTAL			149,445,240.04	171,501,353.82
GLOBAL/INTL PRIVATE EQUITY TOTAL			149,445,240.04	171,501,353.82

# Monthly Market

As Of 12/31/2011

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DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT					
Portfolio: AI-PPE PUBLIC PRIVATE EQUITY					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
HARBOURVEST GLOBAL PRIVATE	B28XHD6	HVPE_NA	15,327,677	106,476,542.06	94,265,213.55
INTERNATIONAL COMMON STOCKS TOTAL			15,327,677	106,476,542.06	94,265,213.55
PUBLIC PRIVATE EQUITY TOTAL			15,327,677	106,476,542.06	94,265,213.55

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-SD	STOCK DISTRIBUTION		
			Instrument: COM	COMMON STOCK		
ATHERSYS INC	04744L106	ATHX	1.73	16,217	29,677.11	28,055.41
CISCO SYSTEMS	17275R102	CSCO	18.08	13,969	457,904.82	252,559.52
GLU MOBILE INC	379890106	GLUU	3.14	29,346	232,420.32	92,146.44
INTERMUNE INC	45884X103	ITMN	12.60	113,625	0.00	1,431,675.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	17.39	354,233	9,296,389.62	6,160,111.86
MOTRICITY INC	620107102	MOTR	0.90	26,884	654,894.24	24,195.60
NEUTRAL TANDEM INC	64128B108	TNDM	10.69	46,891	987,697.00	501,264.79
POLYPORE INTL INC	73179V103	PPO	43.99	24,750	0.00	1,088,752.50
VONAGE HLDGS CORP	92886T201	VG	2.45	60,534	276,640.00	148,308.30
COMMON STOCK TOTAL				686,449	11,935,623.11	9,727,069.42
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
QSC AG	5944318	QSC_GR		431,001	1,895,537.69	1,163,073.73
INTERNATIONAL COMMON STOCKS TOTAL				431,001	1,895,537.69	1,163,073.73
STOCK DISTRIBUTION TOTAL				1,117,450	13,831,160.80	10,890,143.15

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<b>Group: ALTERNATIVE INVESTMENT</b>				
<b>Portfolio: AI-VC</b>			<b>VENTURE CAPITAL</b>	
<b>Instrument: AIF</b>			<b>ALTERNATIVE INVESTMENT FUNDS</b>	
ADAMS CAPITAL MANAGEMENT III	AVADAMS3		16,825,396.69	9,566,881.87
ADVANCED TECHNOLOGY VII	AVATV7		8,987,038.39	9,583,393.85
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF	999.94	758,321.30
BAIN CAPITAL VENTURE FUND	AVBAIN		1,210,007.57	4,973,373.86
BAIN CAPITAL VENTURE FUND	AVBAIN2005		999.91	8,096,882.88
BAIN CAPITAL VENTURE FUND	AVBAIN2007		15,456,017.48	26,412,760.87
BAIN CAPITAL VENTURE FUND	AVBAIN2009		33,208,579.93	37,733,228.97
BAKER COMMUNICATIONS FUND	AVBAKERCOM	BAKERCOM	10,912,771.51	9,840,783.92
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2	38,475,595.87	23,551,315.04
BLUE CHIP CAPITAL FUND II	VEA01432	BCCII	138,633.60	82,835.91
BLUE CHIP CAPITAL FUND III	A01433	A01433	15,493,294.55	355,329.98
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4		16,975,119.46	22,075,309.96
BRANTLEY VENTURE PARTNERS III	VEA06289	BIII	2,354,905.35	0.94
CARDINAL HEALTH PARTNERS	VEA02552	CHPL	998.57	57,836.91
CB HEALTHCARE FUND	VEA02614	CBHCF	999.95	755,069.97
CB HEALTHCARE FUND II	AVCBHF2		543,410.18	5,056,038.82
CHP II	AVCHP2		1,408,864.77	5,928,573.75
CHP III	AVCHP3		15,774,113.90	13,438,237.83
COMMONFUND CAPITAL VENTURE	AVCFCVP9		15,374,964.00	14,772,534.88
COMMONWEALTH CAPITAL III	AVCCV3		8,662,278.08	10,674,864.95
DAG VENTURES III	AVDAG3		16,876,292.72	17,103,101.94
DAG VENTURES IV	AVDAG4	AVDAG4	16,496,434.59	20,224,302.81
ESSEX WOODLANDS HEALTH VEN.	AVEWHV6		16,436,746.51	18,999,889.89
ESSEX WOODLANDS HEALTH VEN.	AVEWHV7		43,389,552.60	43,840,522.89
ESSEX WOODLANDS HEALTH VEN.	AVEWHV8		43,081,340.90	36,728,420.79
FOUNDATION MEDICAL PARTNERS	AVFNDMED		11,157,659.73	10,587,748.93
FOUNDATION MEDICAL PARTNERS	AVFNDMED2		15,060,723.80	16,182,995.83
FOUNDATION MEDICAL PARTNERS	AVFNDMED3		7,125,000.00	6,301,531.92
GENERAL CATALYST GROUP II	AVGCG2		1,972,321.72	6,598,865.86
GENERAL CATALYST GROUP III	AVGCG3	AVGCG3	9,171,663.76	11,510,495.90
GLOBESPAN CAPITAL PARTNERS	AVGLBSPN4		7,397,352.32	16,361,944.13
GLOBESPAN CAPITAL PARTNERS V	AVGLBSPN5		29,866,359.26	38,336,454.82
HARBOURVEST PARTNERS VI	AHARBOURDIR		2,679,619.50	2,216,462.99
HARBOURVEST PARTNERS VI	AHARBOURPART		3,319,597.70	16,426,418.83
HARBOURVEST PARTNERS VII	AVHVP7		15,843,367.51	23,007,443.81

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<b>Group: ALTERNATIVE INVESTMENT</b>				
<b>Portfolio: AI-VC VENTURE CAPITAL</b>				
<b>Instrument: AIF ALTERNATIVE INVESTMENT FUNDS</b>				
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTS5		1,000.21	2,693,337.81
LIGHTHOUSE CAPITAL PARTNERS	AVLIGHTS6		19,545,408.87	22,620,289.86
MERITAGE PRIVATE EQUITY I	AMERIT	AMERIT	999.97	117,163.90
MERITAGE PRIVATE EQUITY II	AVMERIT2		17,130,840.29	9,087,595.94
MERITAGE PRIVATE EQUITY III	AVMERIT3	AVMERIT3	2,730,074.96	2,362,340.00
MIAMI VALLEY VENTURE FUND	VEA01492	MVVF	1,946,673.77	67,275.55
MORGENTHALER PARTNERS V	VEA01177	MGVPV	999.98	3,776,929.94
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI	13,213,608.08	1,897,966.89
MORGENTHALER PARTNERS VII	AVMORG7		16,792,191.26	15,582,412.99
MORGENTHALER PARTNERS VIII	AVMORG8		16,016,570.44	19,474,324.69
NORTHWEST OHIO VENTURE FUND	VEA05606	NOVF	1,693,615.50	0.98
NEW ENTERPRISE ASSOCIATES 10	AVNEA10		4,517,075.43	7,141,230.91
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11	3,239,380.23	6,908,355.90
NEW ENTERPRISE ASSOCIATES 13	AVNEA13		14,168,498.88	16,119,516.92
NORTHCOAST FUND	VEA06027	NCFD	1,000.00	1.00
NORTHCOAST FUND II (MEOF)	AVCNC		11,587,588.45	1,785,496.33
OHIO INNOVATION FUND I	VEA02581	OIF1	1,877,410.90	235,661.70
PARK ST CAPITAL P.E. FUND V	AVPARK5	AVPARK5	4,803,851.06	14,188,349.89
PARK ST CAPITAL P.E. FUND VI	AVPARK6	AVPARK6	11,700,975.85	15,572,133.80
PRIMUS CAPITAL FUND III-A PFD	VEA06130	PCFZ	999.96	0.98
PRIMUS CAPITAL FUND III-B	VEA06129	PCFY	999.96	0.99
PRIMUS CAPITAL FUND IV	VEA02451	PCF4	999.86	506,692.76
PRIMUS CAPITAL FUND V	AVPRIMUS5		999.88	29,563,949.46
PRIMUS CAPITAL FUND VI	AVPRIMUS6		14,873,833.39	18,890,187.88
PRISM VENTURE PARTNERS IV	AVPRISM4		7,784,839.53	3,759,433.41
REDSHIFT VENTURES II	VEASPVE	VEASPVE	13,514,443.82	6,014,089.58
SUMMIT PARTNERS	AVSUMMITS4		10,400,000.00	11,001,282.91
TUCKER ANTHONY P.E. FUND III	AVTAPE3		150,012.44	2,757,878.88
TUCKER ANTHONY P.E. FUND IV	AVTAPE4		1,762,967.81	7,473,722.87
WARBURG PINCUS EQUITY	AWARBURG		999.67	3,308,973.22
WARBURG PINCUS PRIVATE	AVWPPE9		40,139,790.94	70,434,983.82
WARBURG PINCUS PRIVATE	AWARBURG8		999.86	46,725,583.45
WARBURG PINCUS PRIVATE	AVWPPE10		86,048,029.72	86,996,931.74
<b>ALTERNATIVE INVESTMENT FUNDS TOTAL</b>			<b>757,326,703.29</b>	<b>915,204,274.75</b>

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
VENTURE CAPITAL TOTAL			757,326,703.29	915,204,274.75
ALTERNATIVE INVESTMENT TOTAL			5,556,887,577.38	6,528,690,629.77
FUND TOTAL			54,368,161,435.59	61,670,610,921.77