

Monthly Market

As Of 12/31/2009

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			Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group % of Asset Class % of Fund
LIQUIDITY RESERVE TOTAL:			3,062,074,564.21	3,029,874,572.48	100.00% 100.00% 5.06%
FIXED INCOME					
Internal Fixed Income					
	FI	FIXED INCOME	9,598,141,670.78	9,878,246,777.65	100.00% 90.27% 16.51%
Internal Fixed Income Total:			9,598,141,670.78	9,878,246,777.65	100.00% 90.27% 16.51%
External Fixed Income					
Emerging					
	FIDELITY	PYRAMIS GLOBAL ADVISORS TRUST CO.	211,291,396.61	224,687,980.52	21.11% 2.05% 0.38%
	SALOMON	STONE HARBOR INVESTMENT PARTNERS LP	167,436,499.49	197,190,647.98	18.53% 1.80% 0.33%
Emerging Totals			378,727,896.10	421,878,628.50	39.64% 3.86% 0.70%
High Yield					
	OAKLOAN	OAKTREE LOAN FUND	95,086,721.03	98,551,582.00	9.26% 0.90% 0.16%
	OAKTREE	OAKTREE CAPITAL MANAGEMENT	238,505,082.82	238,097,134.14	22.37% 2.18% 0.40%
	PIMCO	PACIFIC INVESTMENT COMPANY	301,302,039.65	305,696,508.80	28.72% 2.79% 0.51%
High Yield Totals			634,893,843.50	642,345,224.94	60.36% 5.87% 1.07%
External Fixed Income Total:			1,013,621,739.60	1,064,223,853.44	100.00% 9.73% 1.78%
FIXED INCOME TOTAL:			10,611,763,410.38	10,942,470,631.09	100.00% 100.00% 18.29%
DOMESTIC EQUITIES					
Internal Equities					
Large Cap					
	LC1	LARGE-CAP GROWTH (F)	1,565,482,625.79	1,748,878,403.14	8.39% 7.60% 2.92%
	LCA	LARGE-CAP CORE ANALYST (F)	1,571,135,453.70	1,655,881,858.63	7.94% 7.19% 2.77%
	LCP	LARGE-CAP PASSIVE (P)	6,886,702,201.25	8,273,592,459.68	39.68% 35.94% 13.83%
	LCV	LARGE-CAP VALUE (F)	1,466,050,429.08	1,493,755,382.67	7.16% 6.49% 2.50%
	MCV	MID-CAP VALUE (F)	1,218,962,547.99	1,298,253,528.55	6.23% 5.64% 2.17%
	QN1	QUANTITATIVE 1000 (Q)	1,470,660,885.92	1,641,439,083.20	7.87% 7.13% 2.74%
	RMG	MID-CAP GROWTH (F)	1,503,478,276.76	1,783,086,781.43	8.55% 7.75% 2.98%
Large Cap Totals			15,682,472,420.49	17,894,887,497.30	85.82% 77.74% 29.90%
All Cap					
	AAL	ASSET ALLOCATION (P)	1,979,055,023.45	2,014,865,335.00	9.66% 8.75% 3.37%
All Cap Totals			1,979,055,023.45	2,014,865,335.00	9.66% 8.75% 3.37%
Small Cap					
	QN2	QUANTITATIVE 2000 (Q)	900,652,056.32	941,351,289.00	4.51% 4.09% 1.57%
Small Cap Totals			900,652,056.32	941,351,289.00	4.51% 4.09% 1.57%



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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund	
DOMESTIC EQUITIES								
Internal Equities Total:			18,562,179,500.26	20,851,104,121.30	100.00%	90.58%	34.84%	
External Equities								
Large Cap								
	5GS	GOLDMAN SACHS - 1000	712,971,004.87	754,221,279.64	34.79%	3.28%	1.26%	
	5IN	INTECH - 1000	291,442,095.21	317,921,854.88	14.66%	1.38%	0.53%	
Large Cap Totals			1,004,413,100.08	1,072,143,134.52	49.45%	4.66%	1.79%	
Small Cap								
	6CH	CHARTWELL - 2000 VALUE	81,827,149.38	79,951,594.06	3.69%	0.35%	0.13%	
	6DG	NEUBERGER BERMAN - 2000 VALUE	96,840,692.83	100,879,557.05	4.65%	0.44%	0.17%	
	6EA	EAGLE ASSET - 2000 CORE	76,460,618.98	83,245,732.82	3.84%	0.36%	0.14%	
	6FC	FULLER THALER - 2000 CORE	90,693,219.39	104,875,948.14	4.84%	0.46%	0.18%	
	6FT	FULLER & THALER - 2000 MICROCAP	38,699,507.84	51,100,297.77	2.36%	0.22%	0.09%	
	6LA	LORD, ABBETT - 2000 VALUE	213,472,235.42	246,318,428.49	11.36%	1.07%	0.41%	
	6LC	LORD, ABBETT - 2000 CORE	177,490,226.26	198,685,452.95	9.16%	0.86%	0.33%	
	6MA	M.A. WEATHERBIE - 2000 GROWTH	145,686,035.30	162,545,364.05	7.50%	0.71%	0.27%	
	6NC	NEXT CENTURY - 2000 GROWTH	54,347,242.50	68,181,645.12	3.15%	0.30%	0.11%	
Small Cap Totals			975,516,927.90	1,095,784,020.45	50.55%	4.76%	1.83%	
External Equities Total:			1,979,930,027.98	2,167,927,154.97	100.00%	9.42%	3.62%	
DOMESTIC EQUITIES TOTAL:			20,542,109,528.24	23,019,031,276.27	100.00%	100.00%	38.47%	
INTERNATIONAL EQUITIES								
Internal International								
Internal EAFE								
	I-EAFEVAL	EAFE VALUE	1,618,979,207.55	1,755,289,237.61	21.95%	12.19%	2.93%	
	I-LAZAR	TRANSITION ACCOUNT	41,372.48	26,175.81	0.00%	0.00%	0.00%	
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO	1,360,866,940.00	1,434,451,472.26	17.94%	9.96%	2.40%	
Structured EAFE								
	EQS	EAFE SWAPS	1,488,168,827.66	1,563,423,005.68	19.55%	10.86%	2.61%	
	I-EAFE	STATE STREET EAFE INDEX	930,895,324.92	1,377,237,502.02	17.22%	9.56%	2.30%	
	I-PAN	INTERNAL EAFE TOPDOWN	251,628,111.96	301,833,217.61	3.77%	2.10%	0.50%	
Structured EAFE			2,670,692,264.54	3,242,493,725.31	40.54%	22.52%	5.42%	
Internal EAFE Totals			5,650,579,784.57	6,432,260,610.99	80.43%	44.67%	10.75%	
Internal EMERGING								
	EQS-E	EMERGING SWAP	66,490,696.76	69,606,617.72	0.87%	0.48%	0.12%	
	I-ACT	INTERNAL EMERGING ACTIVE	601,723,559.01	1,052,704,518.03	13.16%	7.31%	1.76%	
	I-EMO	EMERGING MARKETS OPPORTUNITY PORTFOLIO	333,636,586.30	443,016,345.78	5.54%	3.08%	0.74%	

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			Market Value			
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class
INTERNATIONAL EQUITIES						
Internal International						
Internal EMERGING Totals			1,001,850,842.07	1,565,327,481.53	19.57%	10.87%
Internal International Total:			6,652,430,626.64	7,997,588,092.52	100.00%	55.54%
External International						
External EAFE						
	I-ARROW	ARROWSTREET CAPITAL	1,263,300,567.94	1,344,893,361.80	21.00%	9.34%
	I-BERNS	ALLIANCE BERNSTEIN EAFE	1,063,644,221.73	1,079,026,802.44	16.85%	7.49%
	I-BERNS2	ALLIANCE BERNSTEIN STYLE BLEND	1,096,950,664.89	1,155,460,742.84	18.05%	8.02%
	I-MARVIN	MARVIN & PALMER EAFE	962,602,557.54	1,233,063,520.95	19.26%	8.56%
External EAFE Totals			4,386,498,012.10	4,812,444,428.03	75.16%	33.42%
External EMERGING						
	I-BABS	COLONIAL FIRST STATE	352,285,284.16	429,335,180.71	6.71%	2.98%
	I-GEN	GENESIS	289,414,288.61	403,974,501.17	6.31%	2.81%
	I-MARVEM	MARVIN & PALMER EMERGING	280,604,472.57	382,217,022.29	5.97%	2.65%
	I-SANF	ALLIANCE BERNSTEIN EMERGING	292,325,280.17	374,826,706.48	5.85%	2.60%
External EMERGING Totals			1,214,629,325.51	1,590,353,410.65	24.84%	11.04%
External International Total:			5,601,127,337.61	6,402,797,838.68	100.00%	44.46%
INTERNATIONAL EQUITIES TOTAL:			12,253,557,964.25	14,400,385,931.20	100.00%	24.06%
REAL ESTATE						
Real Estate						
	RE-DOM	DOMESTIC	366,599,076.80	230,195,163.03	4.75%	4.75%
	RE-EAST	EAST REGION	375,212,782.97	1,205,490,919.06	24.90%	24.90%
	RE-INTL	INTERNATIONAL	291,639,763.54	184,190,022.82	3.80%	3.80%
	RE-MIDWEST	MIDWEST REGION	652,535,117.34	641,300,000.60	13.25%	13.25%
	RE-OPPFUND	OPPORTUNITY FUND	368,585,302.03	233,424,892.59	4.82%	4.82%
	RE-OTHER	OTHER	72,987,933.13	76,800,000.00	1.59%	1.59%
	RE-REIT	REITS	689,138,384.14	660,147,402.24	13.63%	13.63%
	RE-RESIEX	RESI EX US	87,566,710.75	68,626,961.81	1.42%	1.42%
	RE-SOUTH	SOUTH REGION	547,810,547.44	586,811,000.39	12.12%	12.12%
	RE-WEST	WEST REGION	619,083,232.22	954,600,000.06	19.72%	19.72%
REAL ESTATE TOTAL:			4,071,158,850.36	4,841,586,362.60	100.00%	8.09%

ALTERNATIVE INVESTMENTS

Alternative Investments

Opportunistic/Diversified



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Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
ALTERNATIVE INVESTMENTS							
Alternative Investments							
Opportunistic/Diversified							
	AI-HF	HEDGE FUNDS	125,000,000.00	152,775,071.00	4.23%	4.23%	0.26%
	AI-OTH	OTHER ALTERNATIVE INVESTMENTS	377,338,411.09	423,403,844.04	11.73%	11.73%	0.71%
	AI-PPIF	PUBLIC-PRIVATE INVESTMENT FUNDS	91,986,981.53	91,705,579.68	2.54%	2.54%	0.15%
Opportunistic/Diversified Totals			594,325,392.62	667,884,494.72	18.50%	18.50%	1.12%
Private Equity							
	AI-DPE	DOMESTIC PRIVATE EQUITY	1,865,314,612.16	1,913,176,650.59	53.00%	53.00%	3.20%
	AI-GIP	GLOBAL/INT'L PRIVATE EQUITY	98,930,894.53	124,777,526.90	3.46%	3.46%	0.21%
	AI-PPE	PUBLIC PRIVATE EQUITY	106,476,542.06	72,806,465.75	2.02%	2.02%	0.12%
	AI-SD	STOCK DISTRIBUTION	40,871,331.27	49,735,786.33	1.38%	1.38%	0.08%
	AI-VC	VENTURE CAPITAL	762,194,547.89	781,671,322.85	21.65%	21.65%	1.31%
Private Equity Totals			2,873,787,927.91	2,942,167,752.42	81.50%	81.50%	4.92%
ALTERNATIVE INVESTMENTS TOTAL:			3,468,113,320.53	3,610,052,247.14	100.00%	100.00%	6.03%
Grand Total for All Investments			54,008,777,637.97	59,843,401,020.78	100.00%		

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	ABSCARDFLOAT	ABSCARD FLOAT BULLET MATURITY			
AEIT 2005-1 A 9/15/10	02586GAA0	5.165	5.3500	8/15/2011	50,000,000	49,854,726.60	49,911,712.80
AMXCA 2006 B A (1/18/11)	02582JEB2	2.864	5.6513	8/15/2013	5,000,000	4,952,714.40	4,976,069.02
AMXCA 2006-1 A(5/16/11)	02582JEE6	3.151	5.3500	12/15/2013	15,000,000	14,809,573.55	14,936,163.84
AMXCA 2007-4 A(5/15/10)	02582JER7	2.778	5.3100	12/17/2012	25,000,000	24,833,908.57	24,972,634.17
COMET 2006 A9 A9(7/15/10)	14041NCY5	2.996	5.3350	5/15/2013	50,000,000	49,248,398.94	49,872,858.63
DCMT 2003-4 A2(11/15/10)	25466KEU9	3.582	2.6375	5/15/2013	80,000,000	77,721,169.51	79,665,207.13
DCMT 2007-3 A1(4/15/10)	254708AA8	4.028	5.3300	4/15/2010	30,000,000	29,928,310.52	29,956,644.34
GEMNT 2007-3 A1(6/15/10)	36159JBD2	3.132	5.3300	6/15/2013	49,875,000	48,883,330.42	49,650,802.47
NMOTR 2007-A A 5/17/10	65474VAC5	5.438	5.3200	5/15/2012	50,000,000	49,952,388.24	49,824,004.46
ABSCARD FLOAT BULLET MATURITY TOTAL					354,875,000	350,184,520.75	353,766,096.86
		Instrument:	COR	CORPORATE NOTES/BONDS			
MET LIFE GLOB FUNDING I	59217EBQ6	3.590	3.5513	6/25/2010	25,000,000	25,000,000.00	25,036,114.17
CORPORATE NOTES/BONDS TOTAL					25,000,000	25,000,000.00	25,036,114.17
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
FHLB DISCOUNT CORP	313385UJ3	0.060		3/17/2010	23,000,000	22,997,106.36	22,997,106.36
FHLB DISCOUNT NOTE	313385RJ7	0.060		1/4/2010	35,000,000	34,999,827.07	34,999,827.07
FHLB DISCOUNT NOTE	313385SN7	0.070		2/1/2010	25,000,000	24,998,493.01	24,998,493.01
FHLB DISCOUNT NOTE	313385TM8	0.065		2/24/2010	25,000,000	24,997,588.04	24,997,588.04
FHLB DISCOUNT NOTE	313385UX2	0.060		3/30/2010	25,000,000	24,996,324.88	24,996,324.88
FHLB DISCOUNT NOTE	313385XP6	0.160		6/2/2010	75,000,000	74,949,279.57	74,949,279.57
FHLB DISCOUNT NOTES	313385TG1	0.060		2/19/2010	75,000,000	74,993,964.64	74,993,964.64
FNM DISCOUNT NOTE	313589VD2	0.110		4/5/2010	80,000,000	79,977,190.29	79,977,190.29
FNM DISCOUNT NOTE	313589VX8	0.120		4/23/2010	14,000,000	13,994,765.43	13,994,765.43
FNM DISCOUNT NOTE	313589WK5	0.140		5/5/2010	46,825,000	46,802,588.58	46,802,588.58
FNM DISCOUNT NOTE	313589XF5	0.175		5/25/2010	100,000,000	99,929,930.53	99,929,930.53
FNMA DISCOUNT	313589UZ4	0.080		4/1/2010	80,000,000	79,983,890.15	79,983,890.15
FRE DISCOUNT NOTE	313397RJ2	0.075		1/4/2010	130,000,000	129,999,200.60	129,999,200.60
FRE DISCOUNT NOTE	313397TS0	0.080		3/1/2010	105,000,000	104,986,034.55	104,986,034.55
FRE DISCOUNT NOTE	313397TU5	0.070		3/3/2010	55,000,000	54,993,376.07	54,993,376.07
FRE DISCOUNT NOTE	313397UJ8	0.140		3/17/2010	80,000,000	79,976,656.35	79,976,656.35

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	313397VT5	0.140		4/19/2010	45,000,000	44,981,349.70	44,981,349.70
FRE DISCOUNT NOTE	313397WJ6	0.160		5/4/2010	32,390,000	32,372,228.39	32,372,228.39
FREDDIE DISCOUNT	313397RZ6	0.060		1/19/2010	20,000,000	19,999,408.68	19,999,408.68
FREDDIE DISCOUNT	313397SV4	0.050		2/8/2010	45,000,000	44,997,624.99	44,997,624.99
FREDDIE DISCOUNT	313397UZ2	0.090		4/1/2010	35,000,000	34,992,084.25	34,992,084.25
TREASURY BILL	912795R78	0.081		1/7/2010	100,000,000	99,998,666.51	99,998,666.51
TREASURY BILL	912795R86	0.085		1/14/2010	100,000,000	99,996,972.17	99,996,972.17
TREASURY BILL	912795R94	0.098		1/21/2010	100,000,000	99,994,663.01	99,994,663.01
TREASURY BILL	912795S77	0.070		1/28/2010	95,000,000	94,995,090.46	94,995,090.46
TREASURY BILL	912795S85	0.079		2/4/2010	155,000,000	154,988,632.85	154,988,632.85
TREASURY BILL	912795T27	0.080		2/11/2010	100,000,000	99,991,022.98	99,991,022.98
TREASURY BILL	912795T35	0.110		2/18/2010	130,000,000	129,981,201.16	129,981,201.16
TREASURY BILL	912795T43	0.102		2/25/2010	218,000,000	217,966,643.14	217,966,643.14
TREASURY BILL	912795T50	0.098		3/4/2010	80,000,000	79,986,325.97	79,986,325.97
TREASURY BILL	912795T68	0.077		3/11/2010	170,000,000	169,974,677.69	169,974,677.69
TREASURY BILL	912795T76	0.069		3/18/2010	170,000,000	169,974,997.68	169,974,997.68
TREASURY BILL	912795T84	0.063		3/25/2010	200,000,000	199,971,118.53	199,971,118.53
TREASURY BILL	912795U33	0.118		4/8/2010	150,000,000	149,952,243.78	149,952,243.78
TREASURY BILL	912795U41	0.108		5/6/2010	143,000,000	142,946,214.79	142,946,214.79
TREASURY BILL	912795U58	0.143		6/3/2010	200,000,000	199,878,321.83	199,878,321.83
TREASURY BILL	912795UL3	0.089		4/1/2010	173,000,000	172,961,191.75	172,961,191.75
TREASURY BILL	912795UM1	0.125		4/15/2010	100,000,000	99,964,042.94	99,964,042.94
TREASURY BILL	912795UN9	0.135		4/22/2010	100,000,000	99,958,509.88	99,958,509.88
TREASURY BILL	912795UP4	0.073		4/29/2010	100,000,000	99,976,161.22	99,976,161.22
TREASURY BILL	912795UQ2	0.100		5/13/2010	100,000,000	99,963,394.25	99,963,394.25
TREASURY BILL	912795UR0	0.130		5/20/2010	300,000,000	299,849,447.87	299,849,447.87
TREASURY BILL	912795US8	0.130		5/27/2010	200,000,000	199,894,784.26	199,894,784.26
TREASURY BILL	912795UT6	0.156		6/10/2010	200,000,000	199,861,830.04	199,861,830.04
COMMERCIAL PAPER (DISCOUNT) TOTAL					4,535,215,000	4,533,945,066.89	4,533,945,066.89
Instrument: FRBES FLOATING RATE CORPORATE BOND							
AMXCA 2007-3A(3/15/10)	02582JEP1	5.402	5.3200	10/15/2012	20,000,000	20,000,000.00	19,992,601.78
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							
FLOATING RATE CORPORATE BOND TOTAL					20,000,000	20,000,000.00	19,992,601.78
Instrument: RP REPURCHASE AGREEMENT							
DB TRI PARTY REPO	9989ASMC3	0.010	0.0100	1/4/2010	100,000,000	100,000,000.00	100,000,027.78
REPURCHASE AGREEMENT TOTAL					100,000,000	100,000,000.00	100,000,027.78
Instrument: STIF SHORT TERM INVESTMENT FUND							
FIFTH THIRD US TREASURY MM FUND	99FSQTRI6			12/31/2010	12,000,000	12,000,000.02	12,000,000.00
SHORT TERM INVESTMENT FUND TOTAL					12,000,000	12,000,000.02	12,000,000.00
LIQUIDITY RESERVE TOTAL					5,047,090,000	5,041,129,587.66	5,044,739,907.48

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
Portfolio: LQR-CONTRA LQR-CONTRA ASSETS							
Instrument: FUTMINI FUTURES EXPOSURE S&P MINI							
S&P 500 EMINI FUTURES 03/10	CD:ES10H0			1/1/2001	-36,281	-1,979,055,023.45	-2,014,865,335.00
FUTURES EXPOSURE S&P MINI TOTAL					-36,281	-1,979,055,023.45	-2,014,865,335.00
LQR-CONTRA ASSETS TOTAL					-36,281	-1,979,055,023.45	-2,014,865,335.00
LIQUIDITY RESERVE TOTAL					5,047,053,719	3,062,074,564.21	3,029,874,572.48

Monthly Market

As Of 12/31/2009

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
				Portfolio: FI		FIXED INCOME				
				Instrument: ABSCARD		ABSCARD BULLET MATURITY				
CCCIT 2007-A8 A8 (9/20/17)	17305EDY8	AAA	5.922	5.6500	S	9/20/2019	108.07	65,780,000	64,470,493.35	72,131,150.36
DCENT 2007-A1 A1 (9/15/17)	254683AC9	AAA	5.884	5.6500	M	3/16/2020	107.01	45,000,000	44,196,043.26	48,266,150.00
								110,780,000	108,666,536.61	120,397,300.36
ABSCARD BULLET MATURITY TOTAL										
				Instrument: ABSCARDFLOAT		ABSCARD FLOAT BULLET MATURITY				
AMXCA 2006-1 A(5/16/11)	02582JEE6	AAA	5.418	5.3500	M	12/15/2013	99.56	6,000,000	6,001,191.40	5,974,465.54
AMXCA 2007-5 A (5/15/12)	02582JET3	AAA	5.434	5.3500	M	12/15/2014	99.12	12,000,000	12,000,000.00	11,895,651.07
CHAIT 2006-A5 A (09/15/2011)	161571BJ2	AAA	0.506	0.2588	M	11/15/2013	99.35	5,000,000	4,953,509.15	4,967,947.67
CHAIT 2009-A2 A2 (4/16/12)	161571DJ0	AAA	1.325	1.7888	M	4/15/2014	102.40	5,000,000	5,102,626.65	5,124,360.17
COMET 2007-A4 A4 (5/15/12)	14041NDS7	AAA	5.433	5.3500	M	3/16/2015	98.64	5,000,000	4,998,524.17	4,932,821.28
DCMT 2007-3 A2 (4/16/12)	254708AC4	AAA	5.448	5.3700	M	10/16/2014	98.06	75,000,000	75,000,000.00	73,556,527.52
MBNAS 2006-B1 B1 (2/15/13)	55264TDR9	A2	4.788	2.6775	M	7/15/2015	91.67	29,000,000	26,110,994.58	26,590,795.36
								137,000,000	134,166,845.95	133,042,568.61
ABSCARD FLOAT BULLET MATURITY TOTAL										
				Instrument: AGC		AGENCY BONDS WITH COUPONS				
FANNIE MAE	31359MEU3	AAA	6.827	6.2500	S	5/15/2029	115.38	49,300,000	46,407,709.57	57,276,548.27
FANNIE MAE	31398ADM1	AAA	4.867	5.3750	S	6/12/2017	110.83	41,400,000	42,699,370.13	46,001,477.75
FANNIE MAE	31398AZV7	AAA	2.718	2.6250	S	11/20/2014	99.03	25,000,000	24,894,997.63	24,831,489.58
FHLB CHICAGO (SUB DEBT)	313771AA5	AA2	5.625	5.6250	S	6/13/2016	101.00	15,000,000	15,000,000.00	15,191,587.50
FREDDIE MAC	3137EACA5	AAA	3.878	3.7500	S	3/27/2019	98.14	9,200,000	9,109,279.02	9,118,963.33
								139,900,000	138,111,356.35	152,420,066.43
AGENCY BONDS WITH COUPONS TOTAL										
				Instrument: CMBB		COMMERCIAL MORTGAGE BACKED - AMORTIZING				
BACM 2005-1 A3	05947UC89	NR	3,237.257	4.8770	M	11/10/2042	100.06	51,484,988	51,453,470.02	51,725,637.17
BAFU 2001-3 A2	05947UDP0	NR	4.741	5.4640	M	4/11/2037	102.91	75,470,923	76,172,502.70	78,006,997.71
BSCMS 2002-TOP8 A2	07383FPW2	NR	5.267	4.8300	M	8/15/2038	102.33	61,300,000	60,711,655.65	62,975,635.50
CALW 2002-CALW A (DEFEASED 08/10/2011)	131700AC0	AAA	1.185	6.1270	M	2/15/2017	107.63	10,150,000	10,948,200.37	10,951,577.08
CSFB 2000-C1 A2	22540ASN9	NR	5.096	7.5450	M	4/16/2062	100.86	9,093,862	9,130,199.27	9,209,824.28
CSFB 2001-CK3 A4	22540A3F3	AAA	5.638	6.5300	M	6/15/2034	103.42	100,005,860	100,848,984.70	103,966,258.28
CSFB 2001-CP4 A4	22540A6G8	NR	5.217	6.1800	M	12/15/2035	103.50	159,917,562	161,500,053.51	166,331,855.88
CSFB 2004-C1 A4	22541SAD0	AAA	5.266	4.7500	M	1/15/2037	96.96	82,617,000	81,240,031.11	80,434,947.33
CSFB 2004-C4 A2	22541SH43	AAA	4.410	3.8800	M	10/15/2039	99.91	2,352,111	2,352,110.83	2,357,599.09

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
			Portfolio: FI		FIXED INCOME					
			Instrument: CMBB		COMMERCIAL MORTGAGE BACKED - AMORTIZING					
DDR 2009-DDR1 A	23317FAA4	AAA	3.666	3.8070	M	10/14/2022	98.86	25,000,000	25,140,022.95	24,794,312.50
FUBOA 2001-C1 A2	337368AB0	AAA	5.023	6.1360	M	3/15/2033	102.36	133,665,474	134,389,509.87	137,504,791.76
FUNBC 2000-C1 A2	33736XAB5	NR	4.711	7.8410	M	5/17/2032	100.25	24,951,205	25,024,156.92	25,176,618.08
FUNBC 2000-C2 A2	33736XAX7	NR	5.036	7.2020	M	10/15/2032	102.13	65,482,356	66,080,085.19	67,266,859.15
GCCFC 2002-C1 A4	396789BF5	AAA	4.709	4.9480	M	1/11/2035	102.62	23,270,000	23,417,215.13	23,975,391.27
GCCFC 2005-GG3 A2	396789JR1	AAA	4.979	4.3050	M	8/10/2042	99.60	71,337,561	71,337,561.41	71,310,987.71
GCCFC 2006-GG7 A2	20173MAB6	AAA	5.325	5.9132	M	7/10/2038	101.19	25,000,000	25,194,781.44	25,420,691.60
GECMC 2005-C2 A2	36828QLZ7	NR		4.7060	M	5/10/2043	100.50	24,479,938	24,442,973.18	24,699,074.63
GSMS 2006-GG6 AM	36228CWZ2	AAA	7.289	5.6220	M	4/10/2038	68.00	16,000,000	14,772,822.76	10,954,960.00
GSMS 2007-GG10 AM	36246LAG6	AAA	9.300	5.7992	M	8/10/2045	47.50	36,555,000	29,988,762.38	17,540,283.92
JPMCC 2001-C1 A3	46625MFC8	NR	5.119	5.8570	M	10/12/2035	104.05	106,425,000	107,566,464.27	111,253,590.95
JPMCC 2001-CIB2 A3	46625MCU1	NR	5.167	6.4290	M	4/15/2035	104.04	62,420,000	63,347,787.47	65,274,310.56
JPMCC 2005-LDP1 A2	46625YGL1	AAA	4.998	4.6250	M	3/15/2046	99.91	46,635,053	46,612,877.49	46,773,286.70
JPMCC 2005-LDP2 A3	46625YNB5	AAA	5.492	4.6970	M	7/15/2042	97.09	36,660,000	35,977,105.87	35,738,153.75
JPMCC 2007-C1 AM	46630DAG7	AAA	7.584	5.9457	M	2/15/2051	49.26	7,000,000	6,353,885.54	3,483,023.13
JPMCC 2009-IWST A1	46634GAA9	NR	4.239	4.3140	M	12/1/2027	98.43	13,000,000	13,064,203.14	12,842,635.00
KEY 2000-C1 A2	74436JFX0	AAA	5.058	7.7270	M	5/17/2032	100.40	23,631,450	23,659,461.94	23,877,906.29
LBUBS 2003-C1 A4	52108HPN8	NR	5.199	4.3940	M	3/15/2032	100.38	60,065,000	58,801,535.43	60,438,070.38
LBUBS 2005-C2 A2	52108H3D4	AAA	4.944	4.8210	M	4/15/2030	99.77	25,682,224	25,677,878.00	25,690,912.79
MLCFC 2007-9 A3	60688CAC0	NR		5.6930	M	9/12/2049	95.13	30,000,000	29,916,686.75	28,681,325.00
MLMT 2003-KEY1 A4	59022HCQ3	NR	5.281	5.2360	M	11/12/2035	102.04	56,175,000	56,149,176.28	57,563,271.51
MLMT 2004-MKB1 A2	59022HCT7	AAA	5.096	4.3530	M	2/12/2042	100.44	18,640,306	18,575,122.54	18,789,568.01
PMCF 2001-ROCK A2	74438WAB2	AAA	5.045	6.6050	M	5/10/2034	103.45	86,356,285	87,495,314.73	89,806,578.48
PNCMA 2000-C2 A2	69348HCM8	AAA	5.377	7.3000	M	10/12/2033	102.08	50,894,549	51,260,178.65	52,261,237.62
WBCMT 2003-C9 A3	929766MT7	NR	5.028	4.6080	M	12/15/2035	101.77	44,086,823	43,806,065.85	45,038,216.80
WBCMT 2004-C14 A2	929766TP8	AAA	5.328	4.3680	M	8/15/2041	99.99	26,689,499	26,689,498.54	26,783,712.48
WBCMT 2005-C17 A4	929766C35	AAA	5.256	5.0830	M	3/15/2042	98.35	24,500,000	24,345,820.70	24,198,792.92
WBCMT 2005-C17 APB	929766C27	AAA	4.976	5.0370	M	3/15/2042	101.16	11,653,00		

Monthly Market

As Of 12/31/2009

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				
ALLSTATE LF GLB FN TRST	02003MBQ6	A1	5.398	5.3750 S	4/30/2013	106.52	10,000,000	9,993,050.32	10,742,876.39
AMERICAN EXPRESS	025816AQ2	A3	4.913	4.8750 S	7/15/2013	104.23	5,000,000	4,993,934.90	5,323,895.83
ANHEUSER-BUSCH COS INC	035229CV3	BAA2	5.194	5.0500 S	10/15/2016	101.47	5,100,000	5,058,104.67	5,229,494.67
ANHEUSER-BUSCH COS INC	035229DD2	BAA2	5.552	5.5000 S	1/15/2018	102.33	2,000,000	1,993,138.80	2,097,342.22
ANHEUSER-BUSCH INBEV SA	03523TAJ7	BAA2	5.456	5.3750 S	1/15/2020	101.78	20,000,000	19,870,995.65	20,579,358.33
ARCHER DANIELS MIDLAND	039483AN2	A2	6.464	6.7500 S	12/15/2027	111.61	15,000,000	15,451,900.22	16,786,500.00
AT&T CORP	001957BC2	A2	5.780	9.0500 S	11/15/2011	110.29	7,367,000	7,727,391.63	8,193,487.36
AT&T CORP	001957BD0	A2	7.255	9.7500 S	11/15/2031	122.25	10,000,000	12,678,836.10	12,326,922.22
AT&T INC	00206RAG7	A2	6.332	6.3000 S	1/15/2038	100.82	10,000,000	9,956,996.93	10,372,600.00
AT&T INC	00206RAJ1	A2	5.529	5.5000 S	2/1/2018	103.68	20,000,000	19,962,688.42	21,193,733.33
BANK OF AMERICA (COUNTRYWIDE)	22237LPA4	A2	4.077	4.0000 S	3/22/2011	102.75	10,000,000	9,991,954.40	10,385,000.00
BANK OF AMERICA (MERRILL LYNCH)	59018YN64	A2	6.776	6.8750 S	4/25/2018	108.09	37,500,000	37,731,382.04	41,004,531.25
BANK OF AMERICA (MERRILL LYNCH)	59018YUZ2	A2	4.314	4.2500 S	2/8/2010	100.08	15,000,000	14,999,034.94	15,264,929.17
BANK OF AMERICA (SUB BANK)	06050TKW1	A1	5.345	6.1000 S	6/15/2017	102.14	7,500,000	7,843,966.77	7,681,058.33
BANK OF AMERICA CORP	060505DP6	A2	5.844	5.7500 S	12/1/2017	103.25	12,500,000	12,426,470.31	12,966,395.83
BANK OF AMERICA CORP (TRUST PFD)	066048AA7	BAA3	7.675	8.0000 S	12/15/2026	97.00	15,935,000	16,463,305.30	15,513,607.78
BLACKROCK INC	09247XAD3	A1	3.532	3.5000 S	12/10/2014	98.70	10,000,000	9,985,656.12	9,890,216.67
BLACKROCK INC	09247XAE1	A1	5.035	5.0000 S	12/10/2019	98.67	10,000,000	9,972,923.98	9,896,466.67
BOEING CO.	097023AS4	A2	6.483	6.6250 S	2/15/2038	111.56	5,000,000	5,090,841.22	5,702,888.89
BOEING CO.	580169AM2	A2	6.366	9.7500 S	4/1/2012	114.48	10,000,000	10,698,175.33	11,691,850.00
BOSTON SCIENTIFC	101137AC1	BA1	4.349	4.2500 S	1/12/2011	101.75	5,000,000	4,995,113.20	5,187,256.94
BRITISH TELECOM PLC	111021AE1	BAA2	6.755	8.8750 S	12/15/2030	126.83	20,825,000	25,748,767.64	26,501,223.97
BURLINGTON NORTHERN SANTA FE	12189TAV6	BAA1	5.271	4.3000 S	7/1/2013	104.16	5,750,000	5,573,379.44	6,112,767.50
BURLINGTON NORTHERN SANTA FE	12189TBA1	BAA1	5.781	5.7500 S	3/15/2018	106.43	10,000,000	9,979,973.71	10,812,205.56
CANADIAN NATIONAL RAILWAY	136375BN1	A3	6.257	6.2000 S	6/1/2036	107.68	10,240,000	10,164,930.18	11,078,929.07
CANADIAN NATIONAL RAILWAY	136375BR2	A3	5.607	5.5500 S	5/15/2018	106.23	5,000,000	4,981,037.43	5,347,158.33
CARGILL, INC. 144A	141781AC8	A2	7.420	7.3750 S	10/1/2025	113.33	13,180,000	13,125,269.56	15,179,241.24
CAROLINA POWER & LIGHT	144141CX4	A1	5.768	5.2500 S	12/15/2015	108.54	15,638,000	15,233,913.44	17,010,443.01
CINCINNATI GAS & ELECTRIC	172070CN2	BAA1	5.705	5.7000 S	9/15/2012	107.93	7,000,000	6,999,172.21	7,672,233.33
CINTAS CORPORATION NO. 2	17252MAH3	A2	6.138	6.1250 S	12/1/2017	106.32	10,000,000	9,991,790.06	10,683,241.67
CISCO SYSTEMS INC	17275RAH5	A1	4.469	4.4500 S	1/15/2020	97.93	20,000,000	19,970,680.97	19,693,777.78

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
CITIGROUP INC	172967CU3	A3	4.170	4.1250 S	2/22/2010	100.09	20,000,000	19,998,752.36	20,313,825.00
CITIGROUP INC	172967DA6	A3	4.628	4.6250 S	8/3/2010	100.57	7,000,000	6,999,881.86	7,173,207.22
CITIGROUP INC	172967ES6	A3	6.295	6.1250 S	5/15/2018	100.53	35,000,000	34,617,458.63	35,459,773.60
CITIGROUP INC (SUB HOLDING)	172967BL4	BAA1	6.128	6.6250 S	6/15/2032	92.73	4,000,000	4,240,499.44	3,720,857.78
CITIGROUP INC (SUB HOLDING)	172967CC3	BAA1	6.039	6.0000 S	10/31/2033	87.56	6,000,000	5,970,662.46	5,314,780.00
COCA COLA ENTERPRISES	191219AY0	A3	6.629	6.9500 S	11/15/2026	115.95	5,000,000	5,161,139.92	5,842,002.78
COMCAST (TCI COMM)	879240AN9	BAA1	5.095	9.8000 S	2/1/2012	114.25	4,000,000	4,367,323.36	4,733,333.33
COMCAST CORP	20030NAL5	BAA1	6.130	5.9000 S	3/15/2016	106.99	10,047,000	9,928,341.71	10,923,422.14
COMCAST CORP	20030NAV3	BAA1	6.575	6.9500 S	8/15/2037	108.62	5,000,000	5,237,059.49	5,562,377.78
COMCAST CORP	20030NAW1	BAA1	5.703	5.7000 S	5/15/2018	104.79	15,000,000	14,996,862.72	15,827,750.00
COMCAST CORP	20030NAX9	BAA1	6.416	6.4000 S	5/15/2038	102.14	10,000,000	9,979,015.60	10,295,877.78
CONOCOPHILLIPS	20825CAR5	A1	4.478	5.7500 S	2/1/2019	108.52	10,000,000	10,940,167.54	11,091,383.33
CONOCOPHILLIPS CANADA	20825TAA5	A1	3.789	5.6250 S	10/15/2016	107.77	21,639,000	23,996,000.66	23,577,746.21
CONSOLIDATED EDISON CO OF NY	209111ES8	A3	6.342	6.3000 S	8/15/2037	107.74	15,000,000	14,918,845.53	16,518,300.00
CONSTELLATION ENERGY GRP	210371AH3	BAA3	6.192	7.0000 S	4/1/2012	108.08	5,000,000	5,083,412.39	5,491,500.00
COX COMMUNICATIONS	224044AY3	BAA3	6.352	7.7500 S	11/1/2010	104.70	5,000,000	5,055,743.38	5,299,383.33
COX COMMUNICATIONS	224044BE6	BAA3	6.134	7.1250 S	10/1/2012	111.40	10,000,000	10,247,016.52	11,317,825.00
COX COMMUNICATIONS	224044BS5	BAA3	6.304	6.2500 S	6/1/2018	105.74	25,000,000	24,913,042.72	26,564,958.33
CREDIT SUISSE FB USA INC	22541LAC7	AA1	6.485	6.5000 S	1/15/2012	108.24	18,000,000	18,004,933.36	20,022,160.00
CREDIT SUISSE FB USA INC	22541LBH5	AA1	4.877	4.8750 S	8/15/2010	102.24	8,000,000	7,999,911.78	8,326,453.33
CREDIT SUISSE NEW YORK (SUB BANK)	22541HCC4	AA2	5.883	6.0000 S	2/15/2018	104.28	15,000,000	15,111,694.66	15,982,450.00
CRH AMERICA INC	12626PAD5	BAA1	4.834	6.9500 S	3/15/2012	108.13	7,000,000	7,306,078.06	7,711,997.22
DEUTSCHE TELEKOM INT FIN	25156PAC7	BAA1	7.749	8.2500 S	6/15/2030	128.12	18,000,000	19,252,379.85	23,131,959.99
DEUTSCHE TELEKOM INT FIN	25156PAG8	BAA1	5.464	5.3750 S	3/23/2011	104.20	3,000,000	2,996,873.33	3,169,955.83
DIAGEO CAPITAL PLC	25243YAL3	A3	5.215	5.2000 S	1/30/2013	106.30	3,000,000	2,998,256.86	3,254,433.33
DIAGEO CAPITAL PLC	25243YAM1	A3	5.765	5.7500 S	10/23/2017	107.18	5,000,000	4,995,367.18	5,413,455.56
DOMINION RESOURCES	25746UBD0	BAA2	7.062	7.0000 S	6/15/2038	114.51	7,000,000	6,947,103.79	8,037,197.78
DOMINION RESOURCES	25746UBE8	BAA2	6.413	6.4000 S	6/15/2018	109.98	10,000,000	9,991,691.09	11,025,944.44
DTE ENERGY CO	233331AE7	BAA2	4.943	7.0500 S	6/1/2011	105.80	10,000,000	10,285,387.60	10,638,450.00
DUKE ENERGY CAROLINAS	26442CAB0	A1	6.005	6.0000 S	1/15/2038	105.08	5,000,000	4,996,588.49	5,392,133.33
DUKE ENERGY CORP	264399DW3	A3	4.667	6.2500 S	1/15/2012	107.52	9,000,000	9,273,904.03	9,936,535.01

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				
DUKE ENERGY CORP	26441CAB1	BAA2	6.285	6.2500 S	6/15/2018	107.87	15,000,000	14,965,957.64	16,222,616.67
FIFTH THIRD BANK	31677QAP4	A2	4.217	4.2000 S	2/23/2010	100.10	10,000,000	9,999,759.30	10,159,733.33
FIRSTENERGY CORP	337932AB3	BAA3	7.004	6.4500 S	11/15/2011	107.48	178,000	176,321.16	192,772.52
FLORIDA POWER & LIGHT	341081EP8	AA2	5.939	5.8500 S	2/1/2033	102.56	3,150,000	3,114,785.65	3,307,547.25
FLORIDA POWER & LIGHT	341081ER4	AA2	6.027	5.9500 S	10/1/2033	104.05	4,000,000	3,961,477.92	4,221,660.00
FRANCE TELECOM	35177PAL1	A3	7.081	8.7500 S	3/1/2031	133.30	23,000,000	29,593,332.58	31,309,516.66
GENERAL ELEC CAP CORP	36962G3K8	AA2	5.265	5.2500 S	10/19/2012	106.72	15,000,000	14,994,232.92	16,165,650.00
GENERAL ELEC CAP CORP	36962G3P7	AA2	6.000	5.8750 S	1/14/2038	92.74	11,000,000	10,815,447.88	10,501,078.20
GENERAL ELEC CAP CORP	36962GM68	AA2	4.476	4.3750 S	11/21/2011	104.49	12,000,000	11,978,277.79	12,596,653.33
GENERAL ELEC CAP CORP	36962GZY3	AA2	5.489	5.4500 S	1/15/2013	106.34	27,000,000	26,969,969.93	29,390,865.01
GLAXOSMITHKLINE CAP INC	377372AB3	A1	5.493	5.3750 S	4/15/2034	97.19	7,500,000	7,381,958.63	7,374,054.17
GOLDMAN SACHS GROUP INC	38141GAZ7	A1	4.619	6.8750 S	1/15/2011	105.31	5,000,000	5,113,094.75	5,424,106.94
GOLDMAN SACHS GROUP INC	38141GFG4	A1	6.246	5.9500 S	1/18/2018	105.27	20,000,000	19,631,066.97	21,592,205.55
GOLDMAN SACHS GROUP INC	38141GFM1	A1	6.047	6.1500 S	4/1/2018	106.49	40,000,000	40,265,504.68	43,211,400.00
HARTFORD FIN SVCS GRP (ITT HARTFORD)	45068HAF3	BAA3	7.327	7.3000 S	11/1/2015	103.87	10,000,000	9,987,686.19	10,508,966.67
HBOS PLC (BANK OF SCOTLAND SUB	809326AC5	BAA3	7.732	7.7000 S	8/15/2010	102.49	22,500,000	22,495,675.91	23,715,650.00
HBOS PLC (SUB HOLDING)	4041A2AF1	BA1	5.911	6.0000 S	11/1/2033	74.32	7,645,000	7,730,500.29	5,757,984.65
HBOS PLC (SUB HOLDING)	4041A2AH7	BA1	6.818	6.7500 S	5/21/2018	91.08	20,000,000	19,914,700.47	18,366,000.00
HOME DEPOT INC	437076AM4	BAA1	4.729	4.6250 S	8/15/2010	101.94	10,000,000	9,993,696.14	10,368,322.22
HOME DEPOT INC	437076AP7	BAA1	5.077	5.4000 S	3/1/2016	105.39	10,149,000	10,326,071.57	10,878,510.12
HOME DEPOT INC	437076AS1	BAA1	6.052	5.8750 S	12/16/2036	96.82	5,000,000	4,882,829.01	4,852,989.58
HSBC BANK USA (SUB BANK)	4042Q1AA5	A1	5.621	5.8750 S	11/1/2034	96.67	5,000,000	5,168,367.73	4,882,308.33
HSBC FINANCE CORP	441812JW5	A3	4.561	6.3750 S	10/15/2011	107.11	10,000,000	10,307,825.83	10,845,483.33
HSBC FINANCE CORP	441812KA1	A3	5.299	6.3750 S	11/27/2012	108.19	12,500,000	12,859,228.94	13,599,510.42
HUTCHISON WHAMPOA FINANCE	448414AC6	A3	7.965	7.4500 S	8/1/2017	110.10	10,250,000	9,952,801.83	11,603,119.58
IBM CORP	459200BB6	A1	5.956	5.8750 S	11/29/2032	104.08	15,000,000	14,848,924.77	15,690,483.33
IBM CORPORATION	459200AM3	A1	6.795	7.0000 S	10/30/2025	115.62	6,000,000	6,122,073.93	7,008,546.67
JERSEY CENTRAL POWER & LIGHT	476556DA0	BAA2	5.058	7.3500 S	2/1/2019	114.30	30,025,000	34,984,353.56	35,237,189.88
JOHN DEERE CAPITAL CORP	244217BG9	A2	4.518	7.0000 S	3/15/2012	110.86	22,040,000	23,175,330.47	24,887,812.89
JP MORGAN CHASE & CO	46625HGT1	AA3	5.141	5.3750 S	10/1/2012	108.32	15,000,000	15,088,538.63	16,448,962.50
JP MORGAN CHASE & CO	46625HGY0	AA3	6.024	6.0000 S	1/15/2018	107.98	10,000,000	9,984,312.63	11,074,566.67

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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				
JP MORGAN CHASE BANK (SUB BANK)	48121CVZ6	AA2	5.776	6.0000 S	7/5/2017	105.61	5,000,000	5,067,132.42	5,427,066.67
JPMORGAN CHASE & CO	46625HCE8	AA3	4.802	4.7500 S	3/1/2015	105.18	25,000,000	24,940,957.96	26,689,583.33
JPMORGAN CHASE & CO	46625HDD9	AA3	4.622	4.6000 S	1/17/2011	103.05	6,000,000	5,998,743.34	6,308,613.33
JPMORGAN CHASE & CO	46625HHB9	AA3	4.822	4.7500 S	5/1/2013	105.54	20,000,000	19,956,159.10	21,265,733.33
KELLOGG CO	487836AT5	A3	6.174	7.4500 S	4/1/2031	121.57	5,000,000	5,748,867.69	6,171,425.00
L-3 COMMUNICATIONS CORP	502413AX5	BAA2	5.046	5.2000 S	10/15/2019	98.92	22,000,000	22,257,982.74	22,044,782.22
LEHMAN BROTHERS HOLDINGS	52517PYN5	NR	4.284	4.2500 S	1/27/2010	19.75	11,000,000	10,995,197.10	2,172,500.00
LEHMAN BROTHERS HOLDINGS	5252M0BZ9	NR	6.782	5.6250 S	1/24/2013	20.25	15,000,000	14,358,654.86	3,037,500.00
LEHMAN BROTHERS HOLDINGS	5252M0FD4	NR	6.679	6.8750 S	5/2/2018	20.75	20,000,000	20,272,647.03	4,150,000.00
LOWE'S COMPANIES INC	548661CJ4	A1	5.557	5.5000 S	10/15/2035	98.80	10,000,000	9,922,185.57	9,996,511.11
MANULIFE (JOHN HANCOCK SURPLUS	41020VAA9	A2	8.017	7.3750 S	2/15/2024	99.88	13,000,000	12,302,461.78	13,346,594.44
MARATHON OIL CORP	565849AD8	BAA1	6.090	6.0000 S	10/1/2017	106.07	10,000,000	9,944,998.91	10,757,400.00
MARATHON OIL CORP	565849AE6	BAA1	6.615	6.6000 S	10/1/2037	105.43	5,000,000	4,990,456.99	5,353,800.00
METLIFE INC	59156RAE8	A2	6.199	6.5000 S	12/15/2032	108.32	3,000,000	3,109,652.20	3,258,176.67
METLIFE INC	59156RAR9	A2	6.768	6.8170 S	8/15/2018	111.17	15,000,000	15,047,161.93	17,062,246.67
MIDAMERICAN ENERGY HOLDINGS	59562VAT4	BAA1	5.299	5.7500 S	4/1/2018	104.72	27,567,000	28,407,216.12	29,264,989.37
MONUMENTAL GLOBAL FUNDNG	61532XAC0	A1	5.583	5.2500 S	1/15/2014	102.40	6,400,000	6,323,493.72	6,708,661.33
MORGAN STANLEY	6174466Q7	A2	6.375	6.6250 S	4/1/2018	107.43	42,000,000	42,666,923.94	45,814,125.00
MORGAN STANLEY	617446GM5	A2	4.805	6.7500 S	4/15/2011	106.22	6,500,000	6,656,013.05	6,996,730.00
MORGAN STANLEY	61744YAD0	A2	6.349	5.9500 S	12/28/2017	102.93	10,000,000	9,753,300.43	10,297,958.34
MORGAN STANLEY	61746BDC7	A2	7.119	4.4013 Q	10/18/2016	92.63	5,895,000	5,051,100.69	5,469,433.47
NATIONAL RURAL UTILITIES	637432KT1	A1	5.479	5.4500 S	2/1/2018	103.69	10,000,000	9,981,128.36	10,595,583.33
NATIONAL RURAL UTILITIES	637432LM5	A1	5.536	5.5000 S	7/1/2013	108.29	15,000,000	14,982,970.28	16,655,550.00
NEWS AMERICA INC	652482BQ2	BAA1	6.660	6.6500 S	11/15/2037	106.10	5,000,000	4,993,707.51	5,347,436.11
NEWS AMERICA INC	652482BW9	BAA1	6.749	6.9000 S	8/15/2039	108.89	13,000,000	13,251,966.30	14,469,910.00
NISOURCE FINANCE CORP	65473QAJ2	BAA3	7.197	7.8750 S	11/15/2010	104.51	10,000,000	10,056,112.49	10,551,125.00
NISOURCE FINANCE CORP	65473QAA6	BAA3	5.291	5.2500 S	9/15/2017	98.18	5,000,000	4,987,050.90	4,986,291.67
NISOURCE FINANCE CORP	65473QAR4	BAA3	5.491	5.4500 S	9/15/2020	96.90	5,000,000	4,983,426.68	4,925,386.11
NORTHERN STATES POWER (MN)	665772BW8	A1	4.275	8.0000 S	8/28/2012	114.49	10,255,000	11,204,773.12	12,021,252.84
NORTHERN TRUST CORP (SUB BANK)	66586GCD7	A1	6.520	6.5000 S	8/15/2018	111.94	5,000,000	4,993,453.44	5,719,827.78
NSTAR ELECTRIC CO	67021CAE7	A1	5.683	5.6250 S	11/15/2017	105.74	8,000,000	7,970,911.94	8,516,620.00

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
OHIO POWER COMPANY	677415CD1	BAA1	5.119	5.5000 S	2/15/2013	105.29	19,000,000	19,207,931.53	20,400,257.78
OHIO POWER COMPANY	677415CJ8	BAA1	6.437	6.3750 S	7/15/2033	94.57	4,000,000	3,970,119.65	3,900,183.33
PACIFIC GAS & ELECTRIC	694308GC5	A3	4.244	4.2000 S	3/1/2011	102.88	4,000,000	3,998,034.65	4,171,240.00
PACIFIC GAS & ELECTRIC	694308GE1	A3	6.086	6.0500 S	3/1/2034	104.72	3,000,000	2,986,566.48	3,202,160.00
PACIFICORP	695114CG1	A2	6.259	6.2500 S	10/15/2037	108.54	10,000,000	9,987,845.85	10,985,744.44
PECO ENERGY CO	693304AL1	A2	5.372	5.3500 S	3/1/2018	105.46	8,000,000	7,988,518.86	8,579,146.67
PHILIPS ELECTRONICS NV	500472AB1	A3	5.910	5.7500 S	3/11/2018	106.21	10,000,000	9,897,282.54	10,796,994.44
PITNEY BOWES INC	724479AG5	A1	5.100	5.0000 S	3/15/2015	105.42	7,000,000	6,968,422.02	7,482,105.56
PNC (NATIONAL CITY BANK)	634902LJ7	A1	4.530	4.2500 S	1/29/2010	100.06	10,000,000	9,997,858.49	10,185,344.44
PNC FUNDING CORP	693476BE2	A3	3.188	5.4000 S	6/10/2014	105.89	8,785,000	9,583,672.10	9,330,021.40
PNC FUNDING CORP	693476BF9	A3	5.096	6.7000 S	6/10/2019	110.75	3,042,000	3,404,098.24	3,380,782.47
PROGRESS ENERGY INC	743263AD7	BAA2	7.119	7.1000 S	3/1/2011	105.74	7,043,000	7,041,491.20	7,613,670.81
PROTECTIVE LIFE CORP (GIC)	74367FAN8	A2	5.489	5.4500 S	9/28/2012	105.75	15,000,000	14,985,263.22	16,073,987.50
PUBLIC SERVICE OF COLORADO	744448BU4	A2	5.428	7.8750 S	10/1/2012	114.50	5,185,000	5,504,779.49	6,038,800.99
ROGERS COMMUNICATIONS	775109AK7	BAA2	6.773	6.8000 S	8/15/2018	112.16	20,000,000	20,034,466.41	22,946,377.77
ROYAL BK OF SCOTLAND (SUB HOLDING)	780097AN1	BA1	5.045	5.0000 S	11/12/2013	89.81	12,000,000	11,981,261.98	10,858,626.67
SCHERING-PLOUGH	806605AJ0	AA3	5.436	6.0000 S	9/15/2017	112.14	10,000,000	10,350,502.87	11,390,966.67
SCOTTISH POWER PLC	81013TAA9	A3	4.917	4.9100 S	3/15/2010	100.73	10,000,000	9,999,862.37	10,217,872.22
SCOTTISH POWER PLC	81013TAB7	A3	5.376	5.3750 S	3/15/2015	106.20	15,000,000	14,999,383.97	16,167,245.83
SCRIPPS NETWORKS INTERACTIVE (TCM	872312AA1	BAA1	3.575	3.5500 S	1/15/2015	98.22	14,000,000	13,983,435.89	13,773,448.89
SLM CORP	78442FBG2	BA1	5.096	5.0000 S	10/1/2013	93.00	7,000,000	6,977,300.76	6,597,500.00
SOUTHWESTERN ELECTRIC POWER	845437BJ0	BAA3	5.919	5.8750 S	3/1/2018	102.82	10,000,000	9,969,329.49	10,477,433.33
SPRINT CAPITAL CORP	852060AJ1	BA3	7.043	7.6250 S	1/30/2011	102.38	7,000,000	7,041,510.35	7,390,128.47
SPRINT CAPITAL CORP	852060AT9	BA3	8.803	8.7500 S	3/15/2032	94.25	3,000,000	2,984,595.83	2,904,791.67
SPRINT CAPITAL CORPORATION	852060AD4	BA3	6.888	6.8750 S	11/15/2028	83.13	5,000,000	4,993,191.76	4,200,173.61
TARGET CORP (DAYTON HUDSON)	239753DL7	A2	6.792	6.6500 S	8/1/2028	106.76	20,000,000	19,701,803.72	21,906,566.67
TD AMERITRADE HOLDING CO	87236YAC2	BAA1	2.791	2.9500 S	12/1/2012	99.34	7,834,000	7,868,552.63	7,805,249.22
TELECOM ITALIA CAPITAL	87927VAF5	BAA2	6.425	6.3750 S	11/15/2033	97.45	5,000,000	4,969,038.92	4,913,329.17
TELECOM ITALIA CAPITAL	87927VAN8	BAA2	4.918	4.8750 S	10/1/2010	102.10	10,000,000	9,996,841.56	10,332,075.00
TELECOM ITALIA CAPITAL	87927VAU2	BAA2	6.999	6.9990 S	6/4/2018	109.35	5,000,000	5,000,000.00	5,493,496.25
TELEFONICA EUROPE BV	879385AD4	BAA1	6.166	8.2500 S	9/15/2030	125.25	10,000,000	12,417,254.33	12,767,616.67

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
THOMSON CORPORATION	884903AZ8	BAA1	5.908	5.7000 S	10/1/2014	109.13	31,300,000	31,033,297.74	34,603,089.00
THOMSON REUTERS CORP	884903BB0	BAA1	6.625	6.5000 S	7/15/2018	112.22	10,000,000	9,918,756.73	11,522,122.22
TIME WARNER CABLE INC	88732JAH1	BAA2	6.280	5.8500 S	5/1/2017	105.21	25,000,000	24,373,678.20	26,545,500.00
TIME WARNER CABLE INC	88732JAL2	BAA2	6.761	6.7500 S	7/1/2018	110.24	10,000,000	9,992,638.80	11,361,200.00
TIME WARNER CABLE INC	88732JAN8	BAA2	7.324	7.3000 S	7/1/2038	110.78	10,000,000	9,971,046.48	11,440,472.22
TIME WARNER INC	00184AAG0	BAA2	7.753	7.7000 S	5/1/2032	116.15	18,200,000	18,096,712.51	21,372,866.67
TIME WARNER INC	887315BJ7	BAA2	5.386	7.2500 S	10/15/2017	113.72	12,493,000	13,957,743.28	14,398,626.70
UNILEVER (CPC INTL)	126149AD5	A1	6.467	7.2500 S	12/15/2026	118.06	5,380,000	5,809,795.05	6,369,124.96
UNION PACIFIC CORP	907818CW6	BAA2	5.759	5.6500 S	5/1/2017	105.25	4,000,000	3,974,158.64	4,247,506.67
UNION PACIFIC CORP	907818CZ9	BAA2	5.759	5.7500 S	11/15/2017	106.22	10,000,000	9,994,028.66	10,694,972.22
UNION PACIFIC CORP	907818DA3	BAA2	5.743	5.7000 S	8/15/2018	105.62	10,000,000	9,970,841.48	10,777,633.33
UNITED PARCEL SERVICE	911312AJ5	AA3	6.238	6.2000 S	1/15/2038	110.91	14,000,000	13,929,910.61	15,927,084.45
UNITED TECHNOLOGIES CORP	913017BJ7	A2	5.452	5.4000 S	5/1/2035	98.13	8,000,000	7,943,222.50	7,922,560.00
UNITEDHEALTH GROUP INC	91324PAM4	BAA1	5.033	4.8750 S	3/15/2015	104.11	6,000,000	5,957,022.91	6,332,845.00
VERIZON COMMUNICATIONS	92343VAM6	A3	6.170	6.1000 S	4/15/2018	108.50	10,000,000	9,954,834.12	10,978,477.78
VERIZON COMMUNICATIONS	92343VAP9	A3	7.002	6.9000 S	4/15/2038	111.18	5,000,000	4,937,378.78	5,631,833.33
VERIZON GLOBAL FDG CORP	92344GAT3	A3	4.656	7.3750 S	9/1/2012	113.36	10,000,000	10,674,156.93	11,581,733.33
VERIZON NEW JERSEY	92344UAA3	BAA1	5.793	5.8750 S	1/17/2012	106.30	5,000,000	5,007,669.44	5,448,619.44
VIACOM INC	925524BB5	BAA2	6.108	6.2500 S	4/30/2016	108.16	15,000,000	15,117,443.01	16,382,254.17
VIACOM INC	92553PAB8	BAA2	6.390	6.1250 S	10/5/2017	107.88	14,379,000	14,147,673.78	15,721,738.98
VIRGINIA ELECTRIC POWER	927804EV2	BAA1	4.606	4.5000 S	12/15/2010	102.81	5,000,000	4,995,098.12	5,150,700.00
VODAFONE AIRTOUCH PLC	92857TAH0	BAA1	7.902	7.8750 S	2/15/2030	121.90	7,000,000	6,981,085.70	8,741,040.00
VODAFONE GROUP PLC	92857WAQ3	BAA1	6.379	6.1500 S	2/27/2037	104.22	5,000,000	4,852,599.04	5,317,066.67
WAL-MART STORES	931142CB7	AA2	5.279	5.2500 S	9/1/2035	97.01	10,000,000	9,960,820.62	9,876,100.00
WAL-MART STORES	931142CM3	AA2	6.202	6.2000 S	4/15/2038	109.71	13,000,000	12,996,021.29	14,432,195.55
WELLS FARGO (WACHOVIA SUB BANK)	92976GAD3	AA3	5.438	4.8750 S	2/1/2015	102.41	13,925,000	13,580,508.50	14,543,165.56
WELLS FARGO (WACHOVIA SUB BANK)	92976GAJ0	AA3	7.178	6.6000 S	1/15/2038	106.15	7,800,000	7,257,631.57	8,517,080.00
WELLS FARGO (WACHOVIA)	92976WBj4	A1	5.552	5.5000 S	5/1/2013	106.27	5,000,000	4,992,154.27	5,359,083.33
WELLS FARGO BANK (SUB BANK)	94980VAA6	AA3	5.055	4.7500 S	2/9/2015	102.08	15,000,000	14,796,374.37	15,593,041.67
WELLS FARGO COMPANY	949746NW7	A1	5.276	5.2500 S	10/23/2012	106.89	15,000,000	14,989,935.98	16,181,800.00
CORPORATE NOTES/BONDS TOTAL							2,095,141,000	2,128,380,783.88	2,218,342,388.55

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Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				
				Instrument:	FHLMC	FEDERAL HOME LOAN MORTGAGE POOL				
FHLMC GR 27-5221	31343FYS0	AAA	11.135	7.0000	M	8/1/2016	109.48	3,899	3,691.62	4,291.31
FHLMC GR 27-7196	31343H7H0	AAA	9.745	8.0000	M	8/1/2016	110.33	13,063	12,708.92	14,499.78
FHLMC GR 28-1743	31344K5C5	AAA	8.886	8.5000	M	11/1/2016	108.91	14,025	13,906.32	15,373.37
FHLMC GR 29-7793	313447US1	AAA	9.224	8.5000	M	7/1/2017	108.91	139	136.54	151.95
FHLMC GR 29-7925	313447YW8	AAA	9.127	8.5000	M	6/1/2017	108.99	69,788	68,956.10	76,553.73
FHLMC GR 30-6610	31345JKX4	AAA	8.981	8.0000	M	12/1/2018	110.33	6,552	6,439.29	7,272.62
FHLMC GR 30-6645	31345JL21	AAA	9.766	8.5000	M	2/1/2019	108.91	29,716	29,058.90	32,574.09
FHLMC GR 53-5060	31347STR6	AAA	6.551	8.5000	M	8/1/2017	108.96	39,793	40,784.68	43,638.95
FHLMC GR 55-5129	31290KVV6	AAA	0.025	12.0000	M	6/1/2020	100.00	36,275	36,625.36	36,637.89
FHLMC GR 55-5155	31290KWQ8	AAA	6.382	8.0000	M	7/1/2016	110.43	0	0.23	0.21
FHLMC GR 55-5188	31290KXR5	AAA	7.008	8.5000	M	12/1/2018	108.99	19,028	19,028.37	20,873.05
								232,279	231,336.33	251,866.95
FEDERAL HOME LOAN MORTGAGE POOL TOTAL										
				Instrument:	FHLMC-G	FHLMC GOLD				
FHLMC GOLD #A31402	31297LRX0	AAA	5.419	5.5000	M	2/1/2035	105.11	12,190,071	12,238,144.54	12,869,098.45
FHLMC GOLD 15YR #B14204	312966U51	AAA	4.513	4.5000	M	5/1/2019	104.22	7,526,771	7,525,173.34	7,872,400.32
FHLMC 10/20 #H09112	3128UNDR0	AAA	5.989	5.5000	M	11/1/2037	104.42	107,563,428	105,256,787.45	112,812,881.92
FHLMC GOLD # C00210	31292GGT7	AAA	7.578	8.0000	M	1/1/2023	110.93	779,953	790,175.32	870,416.85
FHLMC GOLD # G00198	31283GGF8	AAA	7.205	8.0000	M	1/1/2024	109.57	675,591	691,578.70	744,776.44
FHLMC GOLD #A01179	31295WJY5	AAA	7.238	8.0000	M	12/1/2019	110.77	73,090	73,800.18	81,445.93
FHLMC GOLD #A11732	31296K4R1	AAA	5.381	5.0000	M	8/1/2033	102.98	17,076,236	16,759,871.14	17,656,600.71
FHLMC GOLD #A11756	31296K5R0	AAA	4.848	5.0000	M	8/1/2033	102.98	13,237,680	13,348,020.72	13,687,584.62
FHLMC GOLD #A11952	31296LEZ0	AAA	4.756	5.0000	M	8/1/2033	102.98	17,618,145	17,840,881.52	18,216,926.97
FHLMC GOLD #A13227	31296MSQ3	AAA	5.172	5.0000	M	9/1/2033	102.98	24,523,411	24,342,862.24	25,356,880.28
FHLMC GOLD #A13315	31296MVG1	AAA	5.085	5.0000	M	9/1/2033	102.98	16,093,571	16,040,841.91	16,640,537.96
FHLMC GOLD #A13562	31296M5X3	AAA	5.172	5.0000	M	9/1/2033	102.98	12,098,875	12,006,084.60	12,510,074.99
FHLMC GOLD #A13802	31296NGK7	AAA	5.153	5.0000	M	9/1/2033	102.98	29,524,858	29,320,150.48	30,528,309.20
FHLMC GOLD #A14276	31296NXD4	AAA	5.344	5.5000	M	10/1/2033	105.23	29,369,428	29,571,294.72	31,041,233.48
FHLMC GOLD #A15228	31296PYZ9	AAA	5.797	5.0000	M	10/1/2033	102.98	45,942,241	44,120,263.07	47,503,664.60
FHLMC GOLD #A16641	31296RLW6	AAA	4.882	5.5000	M	12/1/2033	105.23	9,552,830	9,712,007.30	10,096,608.60
FHLMC GOLD #A16855	31296RTL2	AAA	5.317	5.5000	M	12/1/2033	105.23	9,907,947	9,973,114.58	10,471,940.36
FHLMC GOLD #A17666	31296SQT6	AAA	5.093	5.5000	M	1/1/2034	105.23	12,726,190	12,895,790.32	13,450,606.86

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #A24899	31297CNQ9	AAA	5.211	6.0000 M	7/1/2034	106.63	7,500,827	7,699,211.81	8,035,711.38
FHLMC GOLD #A26688	31297END4	AAA	5.407	6.0000 M	9/1/2034	106.63	6,201,620	6,320,732.24	6,643,857.69
FHLMC GOLD #A46033	3128K6V23	AAA	5.452	6.0000 M	7/1/2035	106.38	10,896,000	11,092,459.74	11,645,753.35
FHLMC GOLD #C00290	31292GKB1	AAA	8.486	6.5000 M	1/1/2024	108.00	1,851,994	1,733,084.60	2,010,221.65
FHLMC GOLD #C00425	31292GPJ9	AAA	7.367	7.5000 M	10/1/2025	111.78	1,044,109	1,051,880.80	1,173,620.50
FHLMC GOLD #C00428	31292GPM2	AAA	7.337	7.5000 M	11/1/2025	111.78	666,210	671,867.22	748,846.24
FHLMC GOLD #C00438	31292GPX8	AAA	7.072	7.0000 M	12/1/2025	110.93	851,252	850,629.34	949,267.89
FHLMC GOLD #C00742	31292GZF6	AAA	7.208	6.5000 M	4/1/2029	108.20	762,657	725,575.75	829,295.38
FHLMC GOLD #C00760	31292GZZ2	AAA	7.291	6.5000 M	5/1/2029	108.20	1,690,199	1,597,406.98	1,837,882.43
FHLMC GOLD #C00785	31292G2S4	AAA	7.279	6.5000 M	6/1/2029	108.20	882,204	834,270.39	959,287.97
FHLMC GOLD #C00835	31292G4U7	AAA	7.020	6.5000 M	7/1/2029	108.20	2,852,609	2,748,486.90	3,101,860.39
FHLMC GOLD #C00896	31292G7H3	AAA	7.585	7.5000 M	12/1/2029	109.97	714,605	712,732.04	790,309.70
FHLMC GOLD #C00910	31292HAK0	AAA	7.703	7.5000 M	1/1/2030	109.97	397,059	392,935.41	439,131.37
FHLMC GOLD #C01271	31292HMU5	AAA	6.454	6.5000 M	12/1/2031	107.99	1,124,080	1,129,809.43	1,219,970.97
FHLMC GOLD #C01277	31292HM27	AAA	6.427	7.0000 M	11/1/2031	110.20	1,003,159	1,026,864.28	1,111,283.20
FHLMC GOLD #C01598	31292HX33	AAA	5.279	5.0000 M	8/1/2033	102.98	16,371,120	16,149,977.69	16,927,520.04
FHLMC GOLD #C01622	31292HYT5	AAA	5.213	5.0000 M	9/1/2033	102.98	19,590,112	19,395,491.85	20,255,914.19
FHLMC GOLD #C01623	31292HYU2	AAA	5.727	5.5000 M	9/1/2033	105.23	9,882,370	9,788,460.77	10,444,907.01
FHLMC GOLD #C01674	31292H2F0	AAA	5.394	5.5000 M	11/1/2033	105.23	21,548,766	21,657,486.09	22,775,393.40
FHLMC GOLD #C19467	31293FQU4	AAA	6.342	6.5000 M	12/1/2028	108.18	665,116	671,780.87	723,145.67
FHLMC GOLD #C22347	31293KTC0	AAA	6.236	6.0000 M	2/1/2029	107.17	1,061,849	1,048,261.02	1,143,303.91
FHLMC GOLD #C23918	31293MK76	AAA	6.556	6.5000 M	3/1/2029	108.20	1,407,291	1,406,327.15	1,530,255.77
FHLMC GOLD #C25795	31293PNL5	AAA	6.556	6.5000 M	4/1/2029	108.20	722,093	721,600.18	785,187.39
FHLMC GOLD #C28188	31293SCZ0	AAA	7.231	6.5000 M	6/1/2029	108.20	411,076	390,003.17	446,994.64
FHLMC GOLD #C29186	31293TF36	AAA	7.052	6.5000 M	7/1/2029	108.20	809,213	778,862.09	879,919.16
FHLMC GOLD #C29188	31293TF51	AAA	7.462	6.5000 M	5/1/2029	108.20	476,359	445,064.35	517,982.01
FHLMC GOLD #C29245	31293THW0	AAA	7.457	6.5000 M	7/1/2029	108.20	443,754	413,729.03	482,527.72
FHLMC GOLD #C29249	31293TH26	AAA	7.157	6.0000 M	7/1/2029	107.17	564,749	512,808.14	608,070.39
FHLMC GOLD #C29986	31293UCX0	AAA	7.138	6.5000 M	8/1/2029	108.20	518,492	494,795.27	563,796.10
FHLMC GOLD #C30083	31293VCU4	AAA	7.138	6.5000 M	8/1/2029	108.20	527,924	504,055.69	574,051.97
FHLMC GOLD #C30265	31293VJJ2	AAA	7.335	6.5000 M	8/1/2029	108.20	196,152	184,149.25	213,291.45

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #C32961	31293YJE7	AAA	7.214	6.5000 M	11/1/2029	108.20	9,236	8,721.33	10,042.50
FHLMC GOLD #C35366	31294B6B6	AAA	7.703	7.5000 M	1/1/2030	109.97	222,777	220,458.49	246,378.00
FHLMC GOLD #C64130	31287PST1	AAA	6.424	6.5000 M	2/1/2032	107.88	1,779,504	1,793,459.25	1,929,367.90
FHLMC GOLD #C70138	31287XEK8	AAA	4.625	6.5000 M	8/1/2032	107.88	4,999,819	5,133,753.22	5,420,887.61
FHLMC GOLD #C80343	31335GLY9	AAA	7.387	7.0000 M	9/1/2025	110.93	584,963	576,912.72	652,317.92
FHLMC GOLD #C80349	31335GL60	AAA	7.393	7.5000 M	10/1/2025	111.78	695,918	700,413.24	782,239.45
FHLMC GOLD #D64823	3128F4LC3	AAA	7.386	7.0000 M	10/1/2025	110.93	295,126	291,089.12	329,107.75
FHLMC GOLD #D67588	3128F7ND2	AAA	7.015	7.0000 M	1/1/2026	110.93	304,194	304,674.16	339,219.83
FHLMC GOLD #E69095	31280QC89	AAA	3.737	6.5000 M	2/1/2013	108.83	65,132	65,279.54	71,233.80
FHLMC GOLD #G00474	31283GQ34	AAA	7.110	9.0000 M	4/1/2025	109.49	573,716	590,521.22	632,469.98
FHLMC GOLD #G00487	31283GRG4	AAA	6.427	7.0000 M	6/1/2026	110.97	498,630	505,677.37	556,228.81
FHLMC GOLD #G00853	31283G5N3	AAA	6.478	7.0000 M	1/1/2028	110.97	1,416,414	1,436,453.61	1,580,029.20
FHLMC GOLD #G00920	31283HAV7	AAA	6.392	7.0000 M	5/1/2028	110.51	453,774	459,055.17	504,103.29
FHLMC GOLD #G00921	31283HAW5	AAA	6.644	7.5000 M	4/1/2028	111.81	582,930	590,783.96	655,393.71
FHLMC GOLD #G00983	31283HCU7	AAA	6.552	6.5000 M	11/1/2028	108.18	510,704	510,408.43	555,261.43
FHLMC GOLD #G01309	31283HN27	AAA	6.410	7.0000 M	8/1/2031	110.20	406,726	416,558.19	450,563.78
FHLMC GOLD #G01477	31283HUA1	AAA	5.623	6.0000 M	12/1/2032	106.98	3,277,143	3,334,500.37	3,522,141.91
FHLMC GOLD #G01534	31283HV36	AAA	5.753	6.0000 M	4/1/2033	106.83	4,488,360	4,538,443.13	4,817,177.53
FHLMC GOLD #G01823	3128LXAY6	AAA	5.461	6.0000 M	5/1/2035	106.38	8,240,984	8,386,784.85	8,808,046.49
FHLMC GOLD #G01886	3128LXCX6	AAA	5.674	4.5000 M	8/1/2035	100.19	14,384,679	13,449,385.75	14,465,377.24
FHLMC GOLD #G01890	3128LXC32	AAA	5.504	4.5000 M	10/1/2035	100.19	13,739,216	12,962,259.10	13,816,292.55
FHLMC GOLD #G02086	3128LXJ76	AAA	5.702	5.0000 M	2/1/2036	102.75	92,510,375	89,234,427.03	95,443,570.21
FHLMC GOLD #G02178	3128LXM31	AAA	5.897	4.5000 M	3/1/2036	99.91	17,614,360	16,234,436.58	17,664,032.39
FHLMC GOLD #G02231	3128LXPQ7	AAA	5.943	4.5000 M	6/1/2036	99.91	16,370,964	15,043,060.08	16,417,129.95
FHLMC GOLD #G08003	3128MJAD2	AAA	5.152	6.0000 M	7/1/2034	106.63	15,752,162	16,133,087.64	16,875,448.67
FHLMC GOLD #G08006	3128MJAG5	AAA	5.028	6.0000 M	8/1/2034	106.63	15,438,519	15,813,007.52	16,539,439.62
FHLMC GOLD #G08122	3128MJD49	AAA	5.962	5.5000 M	4/1/2036	104.94	54,799,051	53,511,418.74	57,757,834.93
FHLMC GOLD #G10790	31283J2X8	AAA	6.350	6.5000 M	3/1/2013	108.83	391,193	392,087.43	427,842.57
FHLMC GOLD #GO1O41	31283HEN1	AAA	7.162	6.0000 M	6/1/2029	107.17	1,349,838	1,234,956.48	1,453,383.82
FHLMC GOLD #N30126(RELO)	31281AD74	AAA	4.861	6.0000 M	8/1/2032	106.83	7,380,159	7,567,627.01	7,920,829.60
FHLMC GOLD 15YR #B11726	3129634K4	AAA	4.238	5.0000 M	1/1/2019	105.50	17,275,892	17,599,445.20	18,297,184.79

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD 15YR #B11949	312964EW5	AAA	4.267	5.0000 M	1/1/2019	105.50	9,615,143	9,789,441.58	10,183,557.93
FHLMC GOLD 15YR #B15067	312967TY8	AAA	5.171	4.5000 M	6/1/2019	104.22	10,602,387	10,376,888.98	11,089,248.34
FHLMC GOLD 15YR #E76026	3128GAVT0	AAA	6.113	6.0000 M	4/1/2014	107.37	737,913	736,779.03	796,001.24
FHLMC GOLD 15YR #E94584	3128H2CV3	AAA	4.588	5.0000 M	2/1/2018	105.55	5,425,081	5,489,402.38	5,748,940.52
FHLMC GOLD 15YR #E96175	3128H32G5	AAA	4.080	4.5000 M	5/1/2018	104.40	6,994,331	7,082,213.55	7,328,450.25
FHLMC GOLD 15YR #E98671	3128H6T46	AAA	4.573	4.5000 M	8/1/2018	104.40	25,901,631	25,847,800.32	27,138,951.42
FHLMC GOLD 15YR #G10703	31283JX89	AAA	7.115	7.5000 M	7/1/2012	108.83	469,112	470,234.74	513,453.00
FHLMC GOLD 15YR #G10707	31283JYC9	AAA	6.891	7.0000 M	7/1/2012	108.83	302,620	303,107.85	331,097.16
FHLMC GOLD 15YR #G10710	31283JYF2	AAA	7.046	7.5000 M	7/1/2012	108.83	478,540	480,804.03	523,771.28
FHLMC GOLD 15YR #G13678	3128MCJX4	AAA	3.070	4.5000 M	12/1/2019	104.40	26,798,554	28,088,499.81	28,078,720.89
FHLMC GOLD 15YR #G18002	3128MMAC7	AAA	5.018	5.0000 M	7/1/2019	105.50	11,211,713	11,208,133.70	11,874,512.52
FHLMC GOLD 20YR #C90524	31335HSM6	AAA	6.351	6.5000 M	2/1/2022	107.91	2,867,894	2,888,904.89	3,110,135.45
FHLMC GOLD 20YR #C90945	3128P7BN2	AAA	5.483	5.0000 M	1/1/2026	103.80	25,132,493	24,626,092.87	26,191,743.91
							903,065,202	892,085,091.33	944,629,710.61
FHLMC GOLD TOTAL									
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNGL POOL #8241	31360KEN0	AAA	7.762	9.5000 M	5/1/2010	109.44	248	248.04	273.37
FNMA 10/20 POOL #256973	31371NMW2	AAA	5.857	6.5000 M	11/1/2037	106.74	23,877,826	24,123,704.70	25,617,007.53
FNMA 10/20 POOL #946051	31413HQC5	AAA	5.672	6.5000 M	9/1/2037	106.74	3,393,153	3,426,759.64	3,640,298.67
FNMA 10/20 POOL #952210	31413QKX5	AAA	5.683	6.5000 M	11/1/2037	106.74	10,403,141	10,506,158.88	11,160,870.97
FNMA 10/20 POOL #953251	31413RQC3	AAA	5.693	6.5000 M	10/1/2037	106.74	6,997,265	7,067,226.02	7,506,922.93
FNMA 10/20 POOL #955700	31413UGH6	AAA	5.894	6.5000 M	11/1/2037	106.74	22,873,411	23,106,783.89	24,539,433.87
FNMA 10/20 POOL #959357	31413YJA0	AAA	5.878	6.5000 M	11/1/2037	106.74	14,814,706	14,970,383.52	15,893,759.52
FNMA 20YR POOL # 253886	31371J6X7	AAA	6.383	6.5000 M	7/1/2021	107.80	758,054	760,599.67	821,318.69
FNMA 20YR POOL #254296	31371KNM9	AAA	6.383	6.5000 M	4/1/2022	107.81	2,297,377	2,306,048.55	2,489,269.43
FNMA 20YR POOL #254305	31371KNW7	AAA	6.055	6.5000 M	5/1/2022	107.81	3,174,940	3,224,068.82	3,440,131.79
FNMA 20YR POOL #254764	31371K5Z0	AAA	4.993	5.5000 M	6/1/2023	105.55	15,413,384	15,626,977.34	16,338,855.22
FNMA 20YR POOL #254800	31371K7M7	AAA	4.986	5.5000 M	7/1/2023	105.55	17,629,697	17,878,614.96	18,688,243.20
FNMA 20YR POOL #254831	31371LA82	AAA	4.633	5.0000 M	8/1/2023	103.73	10,840,274	10,982,575.92	11,289,350.21
FNMA 20YR POOL #255030	31371LHF9	AAA	4.960	5.5000 M	12/1/2023	105.55	7,236,867	7,355,363.67	7,671,392.85
FNMA 20YR POOL #255362	31371LTT6	AAA	5.171	6.0000 M	8/1/2024	106.71	11,009,015	11,253,528.25	11,803,205.39
FNMA 20YR POOL #255628	31371L4M8	AAA	4.795	5.5000 M	2/1/2025	105.56	11,438,674	11,643,250.38	12,126,862.66

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 20YR POOL #255668	31371L6D6	AAA	4.830	5.5000 M	3/1/2025	105.56	11,523,469	11,718,866.22	12,216,759.04
FNMA 20YR POOL #255731	31371MA80	AAA	4.957	5.0000 M	6/1/2025	103.73	26,092,972	26,115,435.24	27,173,656.40
FNMA 20YR POOL #256086	31371MNB9	AAA	5.455	5.0000 M	12/1/2025	103.73	14,637,983	14,348,459.31	15,244,239.01
FNMA 20YR POOL #357700	31376KKM7	AAA	4.826	5.5000 M	1/1/2025	105.56	13,723,488	13,956,217.28	14,549,138.26
FNMA 20YR POOL #756581	31403SRA6	AAA	4.890	6.0000 M	11/1/2023	106.72	231,121	237,939.21	247,801.31
FNMA DWARF POOL #253884	31371J6V1	AAA	5.761	6.5000 M	8/1/2016	108.96	1,299,368	1,325,305.52	1,422,881.18
FNMA DWARF POOL #254510	31371KVB4	AAA	3.878	5.0000 M	11/1/2017	105.61	25,086,139	25,595,994.29	26,597,494.90
FNMA DWARF POOL #254991	31371LF87	AAA	4.644	5.5000 M	11/1/2018	106.95	10,223,076	10,411,143.23	10,980,435.43
FNMA DWARF POOL #313313	31374GAN7	AAA	5.514	6.0000 M	12/1/2011	107.12	691,294	692,991.06	743,936.13
FNMA DWARF POOL #323980	31374T2M0	AAA	6.148	6.0000 M	4/1/2014	107.20	1,127,570	1,122,692.71	1,214,427.19
FNMA DWARF POOL #357350	31376J5K1	AAA	4.673	5.5000 M	2/1/2018	106.95	4,901,211	4,993,268.56	5,264,309.28
FNMA DWARF POOL #357740	31376KLV6	AAA	4.855	5.5000 M	3/1/2020	106.81	9,015,344	9,167,648.23	9,670,698.99
FNMA DWARF POOL #420835	31379JPU4	AAA	6.236	6.0000 M	7/1/2013	107.18	518,466	516,211.07	558,263.06
FNMA DWARF POOL #429755	31379UMC2	AAA	6.180	6.0000 M	5/1/2013	107.18	511,247	509,676.03	550,490.10
FNMA DWARF POOL #431241	31379WBJ5	AAA	6.236	6.0000 M	7/1/2013	107.18	602,745	600,111.05	649,011.71
FNMA DWARF POOL #433207	31379YGQ0	AAA	6.236	6.0000 M	7/1/2013	107.18	694,916	692,059.62	748,257.22
FNMA DWARF POOL #437914	31380EN75	AAA	6.236	6.0000 M	8/1/2013	107.18	767,520	764,261.72	826,434.84
FNMA DWARF POOL #437946	31380EP73	AAA	6.178	6.0000 M	7/1/2013	107.18	669,083	666,892.50	720,441.35
FNMA DWARF POOL #535213	31384VSA1	AAA	6.025	7.0000 M	3/1/2015	109.08	934,944	950,588.36	1,025,291.08
FNMA DWARF POOL #545299	31385HX49	AAA	5.676	6.5000 M	11/1/2016	108.96	1,326,938	1,352,383.21	1,453,072.05
FNMA DWARF POOL #555249	31385WZN2	AAA	4.673	5.5000 M	2/1/2018	106.95	5,620,916	5,726,580.27	6,037,332.20
FNMA DWARF POOL #657369	31390VJN5	AAA	3.152	5.5000 M	9/1/2017	106.97	3,969,023	4,066,916.25	4,264,013.53
FNMA DWARF POOL #668818	31391KAT4	AAA	4.781	5.0000 M	11/1/2017	105.61	7,445,196	7,528,396.60	7,893,744.24
FNMA DWARF POOL #672338	31391N4X6	AAA	4.880	5.0000 M	12/1/2017	105.61	4,315,548	4,337,455.51	4,575,545.65
FNMA DWARF POOL #678432	31391VVZ3	AAA	4.739	5.0000 M	12/1/2017	105.61	5,148,617	5,182,486.60	5,458,803.48
FNMA DWARF POOL #707774	31401GJT2	AAA	2.602	4.5000 M	6/1/2018	104.37	31,004,237	32,544,607.79	32,476,628.05
FNMA DWARF POOL #712352	31401ML90	AAA	3.603	5.0000 M	6/1/2018	105.53	6,206,330	6,308,389.65	6,575,276.02
FNMA DWARF POOL #720692	31401WUR8	AAA	3.604	5.0000 M	6/1/2018	105.53	5,955,573	6,067,681.28	6,309,611.59
FNMA DWARF POOL #820408	31406UNZ7	AAA	4.856	5.5000 M	4/1/2020	106.81	6,302,308	6,408,988.30	6,760,444.16
FNMA POOL # 125248	31365EBR3	AAA	6.686	7.0000 M	10/1/2023	110.42	992,026	1,003,042.07	1,101,172.04
FNMA POOL # 266202	31371YU33	AAA	6.706	6.5000 M	1/1/2024	107.85	1,012,748	1,005,734.80	1,097,744.75

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL # 268312	31372CAM0	AAA	6.801	6.5000 M	1/1/2024	107.85	512,406	507,248.01	555,410.50
FNMA POOL # 50965	313615TW6	AAA	6.711	6.5000 M	1/1/2024	107.93	2,389,151	2,371,904.61	2,591,551.44
FNMA POOL #1500	31360BUZ5	AAA	8.300	14.7500 M	3/1/2012	109.44	6,073	6,130.74	6,720.14
FNMA POOL #190031	31368HA86	AAA	7.101	8.0000 M	12/1/2019	109.91	185,098	187,787.87	204,682.95
FNMA POOL #190101	31368HDE0	AAA	7.216	8.0000 M	1/1/2023	109.91	324,954	329,706.04	359,336.05
FNMA POOL #2440	31360CV90	AAA	8.875	14.7500 M	8/1/2012	109.44	4,393	4,486.77	4,862.03
FNMA POOL #2459	31360CWU2	AAA	9.084	8.5000 M	6/1/2015	108.99	2,445	2,444.71	2,681.77
FNMA POOL #252645	31371HTA6	AAA	7.498	6.5000 M	8/1/2029	108.25	1,194,793	1,137,743.86	1,299,859.40
FNMA POOL #252981	31371H6S2	AAA	7.054	7.5000 M	1/1/2030	110.27	404,607	410,083.73	448,684.61
FNMA POOL #253481	31371JRA4	AAA	7.865	8.0000 M	9/1/2030	109.44	918,949	925,155.44	1,011,796.76
FNMA POOL #254479	31371KUC3	AAA	4.738	6.5000 M	10/1/2032	108.10	2,141,382	2,197,400.09	2,326,433.05
FNMA POOL #254514	31371KVF5	AAA	5.748	5.5000 M	11/1/2032	105.18	6,945,968	6,866,846.46	7,337,396.85
FNMA POOL #254548	31371KWH0	AAA	5.694	5.5000 M	11/1/2032	105.18	18,646,220	18,468,189.84	19,696,996.23
FNMA POOL #254981	31371LFW4	AAA	5.298	6.0000 M	11/1/2033	106.82	5,873,168	5,996,692.39	6,302,907.40
FNMA POOL #255028	31371LHD4	AAA	5.458	5.5000 M	1/1/2034	105.15	11,864,420	11,877,783.35	12,529,697.26
FNMA POOL #255230	31371LPP8	AAA	5.608	5.0000 M	6/1/2034	102.97	13,669,652	13,226,337.83	14,133,007.71
FNMA POOL #28017	31361DDW6	AAA	8.775	8.5000 M	6/1/2016	109.91	5,840	5,812.83	6,459.69
FNMA POOL #313945	31374GWE3	AAA	6.101	6.5000 M	1/1/2028	108.28	2,926,632	3,002,258.27	3,184,663.45
FNMA POOL #323500	31374TKM0	AAA	7.839	7.0000 M	1/1/2029	110.95	680,451	644,049.30	758,929.82
FNMA POOL #357705	31376KKS4	AAA	5.366	5.5000 M	2/1/2035	105.01	25,746,153	25,868,711.30	27,154,553.39
FNMA POOL #408220	31378TPD1	AAA	6.433	6.0000 M	1/1/2028	107.22	503,378	491,534.64	542,233.50
FNMA POOL #433690	31379YXT5	AAA	6.205	6.0000 M	11/1/2028	107.22	1,234,565	1,219,993.28	1,329,861.38
FNMA POOL #440702	31380HRX7	AAA	6.205	6.0000 M	11/1/2028	107.22	2,319,377	2,292,352.82	2,498,409.17
FNMA POOL #481713	31382GDS3	AAA	6.237	6.0000 M	2/1/2029	107.22	3,935,141	3,885,151.27	4,238,776.40
FNMA POOL #487317	31382NK68	AAA	6.498	6.5000 M	4/1/2029	108.25	1,017,640	1,018,452.44	1,107,128.10
FNMA POOL #487367	31382NMQ2	AAA	6.527	6.5000 M	4/1/2029	108.25	612,594	611,999.57	666,463.11
FNMA POOL #490228	31382RSR5	AAA	6.497	6.5000 M	3/1/2029	108.25	849,165	849,829.70	923,837.65
FNMA POOL #490800	31382SGH8	AAA	7.516	6.5000 M	4/1/2029	108.25	1,123,630	1,069,396.93	1,222,438.45
FNMA POOL #493925	31382VVS0	AAA	6.498	6.5000 M	4/1/2029	108.25	923,862	924,616.40	1,005,103.83
FNMA POOL #493926	31382VVT8	AAA	6.516	6.5000 M	4/1/2029	108.25	295,885	295,790.42	321,903.64
FNMA POOL #494126	31382V4K7	AAA	6.516	6.5000 M	4/1/2029	108.25	935,315	935,026.08	1,017,563.31

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #494181	31382V6S8	AAA	6.530	6.5000 M	4/1/2029	108.25	948,209	947,166.62	1,031,591.44
FNMA POOL #494232	31382WA93	AAA	6.530	6.5000 M	4/1/2029	108.25	743,560	742,763.22	808,945.97
FNMA POOL #50930	313615ST4	AAA	6.778	7.0000 M	11/1/2023	110.42	1,315,594	1,326,793.16	1,460,340.11
FNMA POOL #50947	313615TC0	AAA	6.775	7.0000 M	12/1/2023	110.42	1,251,002	1,261,919.09	1,388,641.44
FNMA POOL #535041	31384VLW0	AAA	7.753	7.0000 M	12/1/2029	110.80	353,741	333,151.20	394,001.98
FNMA POOL #535116	31384VN99	AAA	7.053	7.5000 M	1/1/2030	110.27	1,055,899	1,069,952.61	1,170,928.48
FNMA POOL #535704	31384WDH0	AAA	5.179	5.5000 M	12/1/2030	105.34	5,405,809	5,435,212.01	5,719,471.66
FNMA POOL #545998	31385JRT7	AAA	5.490	6.0000 M	11/1/2032	106.97	10,161,112	10,356,825.15	10,920,146.98
FNMA POOL #555783	31385XM87	AAA	5.739	4.5000 M	10/1/2033	100.65	16,013,957	14,899,981.84	16,178,259.76
FNMA POOL #558684	31386BUH5	AAA	7.194	7.5000 M	1/1/2031	110.21	317,589	321,062.33	352,008.84
FNMA POOL #563868	31386HMR9	AAA	7.195	7.5000 M	1/1/2031	110.21	93,395	94,473.62	103,517.15
FNMA POOL #593826	31387TVT8	AAA	6.699	6.5000 M	8/1/2029	108.35	1,483,951	1,464,278.46	1,615,839.57
FNMA POOL #636697	31389VKJ5	AAA	6.562	6.0000 M	5/1/2032	106.97	2,064,331	1,952,415.09	2,218,536.15
FNMA POOL #655619	31390TK81	AAA	4.666	6.5000 M	8/1/2032	108.10	2,139,740	2,188,990.49	2,324,648.76
FNMA POOL #676661	31391TWW4	AAA	3.694	5.5000 M	1/1/2033	105.18	33,608,801	35,424,445.44	35,502,769.07
FNMA POOL #683040	31400BZD1	AAA	4.127	6.0000 M	2/1/2033	106.82	2,326,954	2,404,457.24	2,497,216.72
FNMA POOL #685522	31400ESK7	AAA	5.280	6.0000 M	10/1/2033	106.82	11,304,088	11,532,705.54	12,131,208.23
FNMA POOL #695206	31400RKT7	AAA	5.236	6.0000 M	3/1/2033	106.82	9,235,008	9,435,066.06	9,910,733.81
FNMA POOL #70816	MBS 31362TVH3	AAA	9.558	8.0000 M	1/1/2019	109.44	7,165	7,165.25	7,889.67
FNMA POOL #708935	31401HSY9	AAA	5.695	5.5000 M	6/1/2033	105.15	17,340,359	17,147,188.53	18,312,690.90
FNMA POOL #709592	31401JKD9	AAA	5.124	5.5000 M	5/1/2033	105.15	11,691,351	11,768,501.75	12,346,923.50
FNMA POOL #713975	31401PFQ2	AAA	5.556	5.5000 M	7/1/2033	105.15	16,608,789	16,561,157.02	17,540,099.69
FNMA POOL #725424	31402C4H2	AAA	5.182	5.5000 M	4/1/2034	105.11	41,495,778	41,877,309.81	43,807,646.01
FNMA POOL #734917	31402QPA3	AAA	5.353	5.0000 M	8/1/2033	103.08	12,330,872	12,104,155.37	12,762,164.96
FNMA POOL #735230	31402QY39	AAA	5.133	5.5000 M	2/1/2035	105.01	16,553,885	16,738,650.50	17,459,437.81
FNMA POOL #735503	31402RDG1	AAA	5.354	6.0000 M	4/1/2035	106.36	14,151,036	14,403,453.01	15,121,089.23
FNMA POOL #735578	31402RFT1	AAA	5.829	5.0000 M	6/1/2035	102.85	138,901,427	132,937,573.06	143,441,651.70
FNMA POOL #739713	31402VYJ3	AAA	5.246	6.0000 M	10/1/2033	106.82	5,445,662	5,561,873.86	5,844,121.04
FNMA POOL #740242	31402WLX4	AAA	5.234	5.5000 M	9/1/2033	105.15	20,456,687	20,624,599.32	21,603,761.63
FNMA POOL #741907	31402YGQ1	AAA	5.416	4.5000 M	10/1/2033	100.65	13,235,346	12,545,236.46	13,371,140.64
FNMA POOL #745418	31403DDX4	AAA	5.898	5.5000 M	4/1/2036	104.84	18,785,299	18,415,023.85	19,780,419.37

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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 #745754	31403DQF9	AAA	5.736	5.0000	M	9/1/2034	102.75	14,672,099	14,107,760.88	15,136,862.69
FNMA POOL #751558	31403K5T6	AAA	5.187	6.0000	M	11/1/2033	106.82	2,159,541	2,209,170.81	2,317,554.58
FNMA POOL #773358	31404NE77	AAA	5.749	4.5000	M	5/1/2034	100.46	10,716,121	9,962,811.92	10,806,029.63
FNMA POOL #773572	31404NMV5	AAA	5.249	4.5000	M	5/1/2034	100.46	9,656,105	9,239,178.40	9,737,119.97
FNMA POOL #783691	31405AUQ4	AAA	5.742	4.5000	M	6/1/2034	100.46	10,271,598	9,555,938.24	10,357,776.24
FNMA POOL #791281	31405KCS8	AAA	5.213	5.5000	M	9/1/2034	105.11	12,680,508	12,797,090.50	13,386,981.49
FNMA POOL #791403	31405KGL9	AAA	5.200	5.5000	M	10/1/2034	105.11	4,748,761	4,794,618.13	5,013,330.46
FNMA POOL #795056	31405PH94	AAA	5.200	5.5000	M	10/1/2034	105.11	9,426,061	9,517,105.55	9,951,218.28
FNMA POOL #810101	31406HAA5	AAA	5.605	5.5000	M	3/1/2035	105.01	9,816,952	9,768,664.77	10,353,972.05
FNMA POOL #827944	31407DZH1	AAA	5.130	5.5000	M	5/1/2035	105.01	23,995,274	24,252,187.01	25,307,895.15
FNMA POOL #832443	31407JZG0	AAA	6.012	5.0000	M	9/1/2035	102.85	35,803,000	33,860,640.66	36,973,280.38
FNMA POOL #834648	31407MHZ1	AAA	5.810	5.0000	M	8/1/2035	102.85	19,167,268	18,340,079.31	19,793,782.24
FNMA POOL #842755	31407WH89	AAA	5.986	5.0000	M	10/1/2035	102.85	34,585,988	32,752,895.25	35,716,488.86
FNMA POOL #844154	31407XZT1	AAA	5.792	5.5000	M	11/1/2035	105.01	14,416,541	14,205,175.67	15,205,173.86
FNMA POOL #844738	31407YPX1	AAA	5.840	5.5000	M	12/1/2035	105.01	22,815,129	22,423,414.27	24,063,192.83
FNMA POOL #889193	31410G3A9	AAA	3.769	5.5000	M	2/1/2035	105.15	83,453,621	87,919,371.64	88,133,143.28
FNMA POOL #889582	31410KJ39	AAA	5.609	5.0000	M	12/1/2036	102.85	43,626,907	42,201,814.41	45,052,925.12
FNMA POOL #960605	31414AU67	AAA	5.860	5.0000	M	8/1/2037	102.85	119,733,242	114,312,087.16	123,646,922.92
								1,381,473,863	1,371,885,184.32	1,450,306,391.88
FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL										
Instrument: GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION										
GNMA POOL # 377622	36204RPF9	AAA	7.077	7.0000	M	10/15/2025	111.30	828,473	827,781.64	926,923.51
GNMA POOL # 410297	36206FX23	AAA	7.320	7.5000	M	11/15/2025	109.87	226,038	228,469.23	249,764.97
GNMA POOL # 414637	36206LS26	AAA	7.077	7.0000	M	10/15/2025	111.30	268,168	267,939.97	300,034.76
GNMA POOL #196063	36217KWY0	AAA	9.553	8.5000	M	3/1/2017	108.93	25,555	25,040.82	28,019.31
GNMA POOL #221981	36218GRA6	AAA	9.724	9.0000	M	10/1/2017	110.74	246,209	242,927.49	274,507.85
GNMA POOL #327203	36224FNU0	AAA	7.731	6.5000	M	2/1/2024	107.42	26,733	25,249.00	28,861.58
GNMA POOL #337519	36224S4C3	AAA	7.877	6.5000	M	9/1/2023	107.42	520,739	488,857.82	562,198.14
GNMA POOL #345139	36203CLU4	AAA	8.181	6.5000	M	12/1/2023	107.42	603,756	558,800.97	651,824.55
GNMA POOL #345605	36203C3N0	AAA	7.738	6.5000	M	3/1/2024	107.83	1,010,425	954,324.07	1,094,984.11
GNMA POOL #345921	36203DG61	AAA	8.179	6.5000	M	1/1/2024	107.42	812,639	751,760.07	877,338.14
GNMA POOL #345990	36203DKB5	AAA	7.866	6.5000	M	12/1/2023	107.42	584,890	549,423.36	631,457.34

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: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL #346013	36203DK25	AAA	8.512	6.5000 M	1/1/2024	107.42	1,408,358	1,284,376.40	1,520,486.77
GNMA POOL #346691	36203EC48	AAA	8.520	7.5000 M	8/15/2023	109.86	199,635	191,880.38	220,574.38
GNMA POOL #346927	36203ELG1	AAA	7.872	6.5000 M	12/1/2023	107.42	712,497	669,797.98	769,223.35
GNMA POOL #347041	36203EP28	AAA	8.392	6.5000 M	1/1/2024	107.42	611,973	560,929.08	660,696.04
GNMA POOL #351410	36203KKX1	AAA	8.149	6.5000 M	1/1/2024	107.42	1,513,549	1,403,700.13	1,634,052.79
GNMA POOL #352113	36203LDS8	AAA	8.520	7.5000 M	8/15/2023	109.86	253,546	243,704.81	280,139.95
GNMA POOL #354587	36203N2U1	AAA	8.524	7.5000 M	5/15/2023	109.86	134,010	128,804.18	148,066.17
GNMA POOL #354610	36203N3T3	AAA	8.518	7.5000 M	7/15/2023	109.86	123,981	119,162.19	136,984.87
GNMA POOL #354687	36203N6Y9	AAA	7.736	6.5000 M	11/1/2023	107.42	248,654	234,894.50	268,451.09
GNMA POOL #354693	36203N7E2	AAA	8.109	7.0000 M	11/1/2023	111.37	539,823	515,279.66	604,333.47
GNMA POOL #354733	36203PBA0	AAA	8.510	6.5000 M	1/1/2024	107.42	589,723	537,740.49	636,674.32
GNMA POOL #354739	36203PBG7	AAA	8.507	6.5000 M	1/1/2024	107.42	1,777,587	1,621,025.50	1,919,113.06
GNMA POOL #354798	36203PDB6	AAA	7.452	7.0000 M	4/1/2024	111.02	1,267,830	1,245,927.77	1,414,914.74
GNMA POOL #354809	36203PDN0	AAA	7.842	6.5000 M	4/1/2024	107.83	836,208	785,018.31	906,187.60
GNMA POOL #366657	36204DJA8	AAA	8.183	6.5000 M	12/1/2023	107.42	1,016,030	940,149.48	1,096,923.37
GNMA POOL #366685	36204DJ67	AAA	8.415	6.5000 M	1/1/2024	107.42	344,328	315,351.93	371,741.79
GNMA POOL #366737	36204DLS6	AAA	8.208	6.5000 M	4/1/2024	107.83	1,869,286	1,726,685.00	2,025,720.44
GNMA POOL #366792	36204DNH8	AAA	8.127	6.5000 M	5/1/2024	107.83	824,922	764,517.57	893,957.08
GNMA POOL #371713	36204J3W4	AAA	7.729	6.5000 M	4/1/2024	107.83	530,805	501,162.59	575,226.42
GNMA POOL #376371	36204QCG3	AAA	7.241	7.0000 M	1/1/2024	111.37	1,608,051	1,595,144.99	1,800,218.90
GNMA POOL #376506	36204QGP9	AAA	7.789	6.5000 M	5/1/2024	107.83	922,675	868,294.53	999,891.09
GNMA POOL #376507	36204QGQ7	AAA	8.171	6.5000 M	5/1/2024	107.83	174,467	161,319.15	189,068.10
GNMA POOL #379194	36204TGB4	AAA	8.177	6.5000 M	1/1/2024	107.83	955,193	885,092.66	1,035,129.87
GNMA POOL #385849	36205BTE2	AAA	8.467	7.5000 M	8/15/2024	109.82	34,195	32,886.14	37,766.58
GNMA POOL #412373	36206JCJ1	AAA	6.954	7.0000 M	11/15/2027	110.63	207,650	208,678.52	230,940.60
GNMA POOL #412383	36206JCU6	AAA	6.930	7.0000 M	12/15/2027	110.63	420,173	429,074.59	467,301.54
GNMA POOL #412389	36206JC28	AAA	6.798	7.0000 M	12/15/2027	110.63	384,759	389,938.25	427,914.49
GNMA POOL #413442	36206KHT1	AAA	7.495	7.5000 M	10/15/2025	109.87	852,248	855,040.16	941,708.52
GNMA POOL #413451	36206KH46	AAA	7.349	7.5000 M	10/15/2025	109.87	633,670	639,732.63	700,186.61
GNMA POOL #414636	36206LSZ3	AAA	7.495	7.5000 M	10/15/2025	109.87	133,124	133,563.47	147,098.16
GNMA POOL #414675	36206LT82	AAA	7.349	7.5000 M	10/15/2025	109.87	162,810	164,375.37	179,900.32

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 #416782	36206N6T7	AAA	7.265	7.5000 M	11/15/2025	109.87	449,936	455,795.51	497,165.67
GNMA POOL #461111	36208UGU5	AAA	6.798	7.0000 M	12/15/2027	110.63	261,688	265,203.05	291,040.32
GNMA POOL #462363	36208VTU9	AAA	6.954	7.0000 M	11/15/2027	110.63	241,977	243,175.47	269,117.62
GNMA POOL #462495	36208VXY6	AAA	6.748	7.0000 M	1/15/2028	110.68	783,591	794,451.49	871,864.58
GNMA POOL #462599	36208V3G8	AAA	6.252	6.5000 M	3/15/2028	109.44	797,385	809,217.01	876,992.93
GNMA POOL #477482	36209PM79	AAA	6.269	6.5000 M	10/15/2028	109.44	765,494	776,524.47	841,917.96
GNMA POOL #780047	36225ABQ2	AAA	7.682	9.0000 M	12/15/2017	110.70	407,402	416,072.31	454,065.83
GNMA POOL #780109	36225ADN7	AAA	7.692	12.5000 M	11/15/2015	109.84	464,750	477,621.28	515,299.15
GNMA POOL #780141	36225AEN6	AAA	8.000	10.0000 M	12/15/2020	109.70	515,494	530,725.71	569,813.30
GNMA POOL #780158	36225AE71	AAA	7.428	8.0000 M	11/15/2017	110.14	1,994,837	2,034,374.96	2,210,352.27
GNMA POOL #780421	36225APE4	AAA	6.870	7.5000 M	8/15/2026	109.86	233,975	239,234.98	258,511.44
GNMA POOL #780465	36225AQS2	AAA	6.943	7.0000 M	11/15/2026	110.63	1,075,050	1,081,600.13	1,195,631.13
GNMA POOL #780498	36225ART9	AAA	6.888	7.5000 M	1/15/2027	109.86	196,227	200,634.83	216,805.53
GNMA POOL #780587	36225AUL2	AAA	6.947	7.0000 M	6/15/2027	110.63	253,816	255,364.97	282,285.26
GNMA POOL# 423911	36206W3U7	AAA	7.559	8.0000 M	5/15/2026	110.22	284,199	290,795.21	315,150.13
GNMA POOL# 442138	36207UEK0	AAA	7.569	8.0000 M	11/15/2026	110.22	177,049	181,007.71	196,330.50
GNMA POOL# 447754	36208DMB8	AAA	6.843	7.5000 M	7/15/2027	109.86	129,990	133,237.55	143,622.41
GNMA POOL# 455273	36208MXA8	AAA	6.828	7.5000 M	8/15/2027	109.86	170,337	174,727.35	188,200.57
GNMA POOL# 455322	36208MYT6	AAA	6.859	7.5000 M	10/15/2027	109.86	177,689	182,105.54	196,322.90
GNMA POOL# 462481	36208VXJ9	AAA	6.622	7.0000 M	1/15/2028	110.63	1,065,018	1,083,551.75	1,184,474.45
GNMA POOL# 462738	36208WBF9	AAA	6.754	7.0000 M	5/15/2028	110.68	362,606	367,235.65	403,454.40
GNMA POOL# 464819	36208YK81	AAA	6.418	6.5000 M	9/15/2028	109.44	468,801	471,554.92	515,604.52
GNMA POOL# 464837	36208YLS6	AAA	6.764	7.0000 M	9/15/2028	110.68	401,165	406,178.37	446,357.39
GNMA POOL# 475562	36209MJF2	AAA	6.418	6.5000 M	9/15/2028	109.44	1,008,661	1,014,574.36	1,109,361.89
GNMA POOL# 780137	36225AEJ5	AAA	7.912	9.5000 M	5/15/2015	109.62	1,245,672	1,272,054.75	1,375,317.55
GNMA POOL# 780220	36225AG53	AAA	6.794	7.5000 M	8/15/2025	109.82	509,603	523,321.13	562,835.64
GNMA POOL# 780545	36225ATA8	AAA	6.822	7.5000 M	4/15/2027	109.84	675,546	693,879.34	746,228.85
GNMA POOL# 780601	36225AU24	AAA	6.604	7.0000 M	7/15/2027	110.65	605,579	616,736.27	673,617.86
GNMA POOL# 780798	36225A3F5	AAA	6.925	7.5000 M	12/15/2027	109.86	1,106,424	1,132,781.90	1,222,454.34
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL							43,275,343	42,197,560.82	47,496,703.13

Instrument: GNMA II

GNMA II

Monthly Market

As Of 12/31/2009

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 #2699	36202C7L1	AAA	7.703	6.0000 M	1/20/2029	106.88	3,002,589	2,742,685.17	3,224,240.16
GNMA POOL #3415	36202DYL9	AAA	5.257	5.5000 M	7/20/2033	105.62	10,103,397	10,188,283.49	10,717,717.08
GNMA POOL #3458	36202DZX2	AAA	5.024	5.0000 M	10/20/2033	103.61	18,242,783	18,228,709.23	18,976,811.89
GNMA POOL #3544	36202D5D9	AAA	5.799	5.5000 M	4/20/2034	105.52	9,325,079	9,202,470.90	9,882,190.30
GNMA II TOTAL							40,673,848	40,362,148.79	42,800,959.43
				Instrument: NONAGY	NON AGENCY MBS				
CMLTI 2007-10 1A1A	17313QAA6	NR	6.035	5.6534 M	9/25/2037	96.00	42,469,163	41,866,023.12	40,970,473.97
JPMMT 2006-S2 1A24	46628YAZ3	B3	5.720	5.0000 M	7/25/2036	76.09	22,031,732	20,722,320.27	16,854,862.41
WFMB 2007-14 1A1	949834AA3	NR	6.152	6.0000 M	10/25/2037	92.00	31,734,007	31,409,257.16	29,353,956.24
NON AGENCY MBS TOTAL							96,234,901	93,997,600.55	87,179,292.62
				Instrument: TSY	U S TREASURIES				
US TREASURY N/B	912810EG9	AAA	6.342	8.7500 S	8/15/2020	141.49	43,000,000	51,077,994.06	62,261,001.70
US TREASURY N/B	912810EL8	AAA	4.082	8.0000 S	11/15/2021	136.23	58,900,000	80,434,433.43	80,866,946.35
US TREASURY N/B	912810EM6	AAA	4.883	7.2500 S	8/15/2022	129.62	48,650,000	59,597,260.56	64,392,872.96
US TREASURY N/B	912810EP9	AAA	4.161	7.1250 S	2/15/2023	128.31	45,400,000	58,903,138.58	59,475,923.33
US TREASURY N/B	912810EQ7	AAA	4.327	6.2500 S	8/15/2023	119.49	42,600,000	50,960,354.75	51,906,282.55
US TREASURY N/B	912810EY0	AAA	4.987	6.5000 S	11/15/2026	123.26	11,300,000	13,234,194.14	14,023,630.26
US TREASURY N/B	912810PX0	AAA	4.553	4.5000 S	5/15/2038	97.99	20,510,000	20,357,116.92	20,216,759.15
US TREASURY N/B	912810QB7	AAA	4.240	4.2500 S	5/15/2039	93.88	22,700,000	22,734,230.89	21,436,017.59
US TREASURY N/B	912810QC5	AAA	4.510	4.5000 S	8/15/2039	97.79	107,400,000	107,276,186.44	106,856,264.15
US TREASURY N/B	912828JK7	AAA	2.296	3.1250 S	8/31/2013	103.93	60,300,000	62,030,031.40	63,311,870.06
US TREASURY N/B	912828JR2	AAA	3.479	3.7500 S	11/15/2018	100.00	107,830,000	110,045,352.71	108,352,844.44
US TREASURY N/B	912828KD1	AAA	3.477	2.7500 S	2/15/2019	92.09	27,500,000	25,948,902.15	25,610,673.78
US TREASURY N/B	912828KE9	AAA	0.404	0.8750 S	2/28/2011	100.22	125,720,000	126,404,060.76	126,364,071.89
US TREASURY N/B	912828KQ2	AAA	3.741	3.1250 S	5/15/2019	94.71	134,700,000	128,190,698.99	128,115,503.06
US TREASURY N/B	912828KS8	AAA	3.051	2.6250 S	2/29/2016	97.32	128,400,000	125,336,223.56	126,098,969.14
US TREASURY N/B	912828KV1	AAA	2.574	2.2500 S	5/31/2014	99.34	87,700,000	86,520,411.46	87,291,144.52
US TREASURY N/B	912828KW9	AAA	3.300	3.2500 S	5/31/2016	100.44	101,200,000	100,906,262.50	101,936,446.86
US TREASURY N/B	912828KZ2	AAA	3.254	3.2500 S	6/30/2016	100.31	119,450,000	119,429,060.52	119,834,602.59
US TREASURY N/B	912828LB4	AAA	1.568	1.5000 S	7/15/2012	100.16	78,865,000	78,731,897.47	79,539,244.32

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: TSY	U S TREASURIES				
US TREASURY N/B	912828LC2	AAA	2.758	2.6250 S	7/31/2014	100.53	79,100,000	78,650,034.53	80,390,520.80
US TREASURY N/B	912828LD0	AAA	3.280	3.2500 S	7/31/2016	100.20	145,855,000	145,599,565.39	148,144,375.85
US TREASURY N/B	912828LG3	AAA	0.973	1.0000 S	7/31/2011	100.16	128,200,000	128,256,311.18	128,942,891.13
US TREASURY N/B	912828LJ7	AAA	3.599	3.6250 S	8/15/2019	98.32	63,200,000	63,343,358.75	63,002,958.54
US TREASURY N/B	912828LK4	AAA	2.364	2.3750 S	8/31/2014	99.28	129,300,000	129,360,938.86	129,405,993.84
US TREASURY N/B	912828LM0	AAA	1.457	1.3750 S	9/15/2012	99.52	99,800,000	99,583,981.57	99,730,360.55
US TREASURY N/B	912828LP3	AAA	3.068	3.0000 S	9/30/2016	98.17	153,250,000	152,617,359.80	151,614,030.99
US TREASURY N/B	912828LQ1	AAA	2.496	2.3750 S	9/30/2014	99.16	149,100,000	148,301,744.55	148,776,247.29
US TREASURY N/B	912828LR9	AAA	1.491	1.3750 S	10/15/2012	99.45	28,150,000	28,061,128.77	28,076,709.47
US TREASURY N/B	912828LT5	AAA	0.898	1.0000 S	10/31/2011	99.91	102,800,000	102,990,244.48	102,886,630.30
US TREASURY N/B	912828LV0	AAA	0.903	1.0000 S	8/31/2011	100.06	114,800,000	114,983,239.03	115,254,354.29
US TREASURY N/B	912828LW8	AAA	0.961	1.0000 S	9/30/2011	99.98	128,000,000	128,085,822.90	128,300,152.97
US TREASURY N/B	912828LZ1	AAA	2.482	2.1250 S	11/30/2014	97.64	177,900,000	174,985,762.05	174,026,784.66
U S TREASURIES TOTAL							2,871,580,000	2,922,937,303.15	2,946,443,079.38
FIXED INCOME TOTAL							9,548,004,463	9,598,141,670.78	9,878,246,777.65
FIXED INCOME - Internal TOTAL							9,548,004,463	9,598,141,670.78	9,878,246,777.65

Monthly Market

As Of 12/31/2009

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: EMERGING				
Portfolio: FIDELITY PYRAMIS GLOBAL ADVISORS TRUST CO.				
Instrument: EXFI EXTERNAL MANAGED FI				
FIDELITY - FIXED INCOME	IF-FIDELIT		150,115,224.79	
FIDELITY - LIQUIDITY	IL-FIDELIT		61,129,170.76	
FIDELITY-EQUITY	IE-FIDELIT		47,001.05	
EXTERNAL MANAGED FI TOTAL			211,291,396.60	
PYRAMIS GLOBAL ADVISORS TRUST CO. TOTAL			211,291,396.60	224,687,980.52

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: EMERGING				
Portfolio: SALOMON STONE HARBOR INVESTMENT PARTNERS LP				
Instrument: EXFI EXTERNAL MANAGED FI				
SALOMON - FIXED INCOME	IF-SALOMON		130,888,863.19	
SALOMON - LIQUIDITY	IL-SALOMON		36,547,636.30	
EXTERNAL MANAGED FI TOTAL			167,436,499.49	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL			167,436,499.49	197,190,647.98
EMERGING TOTAL			378,727,896.09	421,878,628.50

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: HIGH YIELD</div> <div>Portfolio: OAKLOAN</div> <div>Instrument: AIF</div> <div>OAKTREE LOAN FUND</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>				
OAKTREE LOAN FUND	OAKLOAN		95,086,721.03	
ALTERNATIVE INVESTMENT FUNDS TOTAL			95,086,721.03	
OAKTREE LOAN FUND TOTAL			95,086,721.03	98,551,582.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: HIGH YIELD</div> <div>Portfolio: OAKTREE</div> <div>Instrument: EXFI</div> <div>OAKTREE CAPITAL MANAGEMENT</div> <div>EXTERNAL MANAGED FI</div> </div>				
OAKTREE - FIXED INCOME	IF-OAKTREE		192,304,547.21	
OAKTREE - FIXED INCOME/EQUITY	IE-OAKTREE		3,558,805.89	
OAKTREE - LIQUIDITY	IL-OAKTREE		42,641,729.72	
EXTERNAL MANAGED FI TOTAL			238,505,082.82	
OAKTREE CAPITAL MANAGEMENT TOTAL			238,505,082.82	238,097,134.14

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		252,801,999.38	
PIMCO - LIQUIDITY	IL-PIMCO		48,500,040.27	
EXTERNAL MANAGED FI TOTAL			301,302,039.65	
PACIFIC INVESTMENT COMPANY TOTAL			301,302,039.65	305,696,508.80
HIGH YIELD TOTAL			634,893,843.50	642,345,224.94
FIXED INCOME - External TOTAL			1,013,621,739.59	1,064,223,853.44
FIXED INCOME TOTAL			10,611,763,410.37	10,942,470,631.09

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
ABB LTD-SPON ADR	000375204	ABB	19.10	1,070,000	19,296,420.73	20,437,000.00
ACCENTURE PLC	G1151C101	ACN	41.50	310,000	13,048,836.09	12,865,000.00
ADOBE SYSTEMS INC.	00724F101	ADBE	36.78	530,000	19,104,635.78	19,493,400.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	48.82	300,000	13,886,988.38	14,646,000.00
ALTRIA GROUP INC	02209S103	MO	19.63	70,000	577,770.86	1,374,100.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	16.98	675,000	11,184,924.12	11,461,500.00
AMPHENOL CORP-CL A	032095101	APH	46.18	450,000	19,942,871.44	20,781,000.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.35	440,000	8,162,880.92	7,634,000.00
ANSYS INC	03662Q105	ANSS	43.46	300,300	12,549,772.23	13,051,038.00
APPLE INC.	037833100	AAPL	210.86	385,000	60,493,595.67	81,181,100.00
BAIDU COM INC NPV ADR	056752108	BIDU	411.23	24,000	10,022,395.60	9,869,520.00
BECTON DICKINSON & COMPANY	075887109	BDX	78.86	110,000	8,475,429.01	8,674,600.00
BROADCOM CORP	111320107	BRCM	31.45	675,000	20,756,972.01	21,228,750.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	56.37	325,000	16,304,629.41	18,320,250.00
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	29.03	660,000	18,252,291.78	19,159,800.00
CISCO SYSTEMS	17275R102	CSCO	23.94	2,500,000	51,023,242.12	59,850,000.00
COACH INC	189754104	COH	36.53	470,000	17,288,922.36	17,169,100.00
COCA COLA CO.	191216100	KO	57.00	400,000	21,257,459.12	22,800,000.00
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH	45.30	500,000	21,928,305.35	22,650,000.00
COLGATE PALMOLIVE	194162103	CL	82.15	450,000	34,307,372.50	36,967,500.00
CORE LABORATORIES N.V.	N22717107	CLB	118.12	115,000	12,463,128.82	13,583,800.00
CTRP.COM INTERNATIONAL-ADR	22943F100	CTRP	71.86	230,000	17,692,243.07	16,527,800.00
CUMMINS INC.	231021106	CMI	45.86	280,000	12,659,003.03	12,840,800.00
DEVRY INC.	251893103	DV	56.73	160,000	9,483,946.93	9,076,800.00
DUN & BRADSTREET CORP	26483E100	DNB	84.37	140,000	11,333,018.63	11,811,800.00
EMC CORP	268648102	EMC	17.47	529,100	7,435,010.40	9,243,377.00
EOG RESOURCES INC	26875P101	EOG	97.30	180,000	16,444,664.00	17,514,000.00
EQUINIX INC.	29444U502	EQIX	106.15	150,000	15,354,795.04	15,922,500.00
EXPRESS SCRIPTS	302182100	ESRX	86.45	350,000	30,318,301.97	30,257,500.00
F5 NETWORKS INC	315616102	FFIV	52.98	426,700	21,921,890.93	22,606,566.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
FASTENAL CO	311900104	FAST	41.64	300,000	11,599,130.21	12,492,000.00
FIRST SOLAR INC	336433107	FSLR	135.40	70,000	9,534,619.58	9,478,000.00
FLOWERVE CORP.	34354P105	FLS	94.53	170,000	16,386,485.25	16,070,100.00
FMC TECHNOLOGIES INC	30249U101	FTI	57.84	260,000	13,922,764.59	15,038,400.00
FOSTER WHEELER AG	H27178104	FWLT	29.44	440,000	12,784,383.54	12,953,600.00
FRANKLIN RESOURCES INC	354613101	BEN	105.35	150,000	16,049,181.90	15,802,500.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	80.29	240,000	10,815,191.58	19,269,600.00
GENERAL CABLE CORP	369300108	BGC	29.42	310,000	8,982,739.98	9,120,200.00
GERDAU SA SIDERURG SPONS ADR EACH	373737105	GGB	17.03	640,000	10,799,436.17	10,899,200.00
GILEAD SCIENCES INC.	375558103	GILD	43.28	475,000	16,489,944.77	20,558,000.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.84	60,000	7,430,034.36	10,130,400.00
GOOGLE INC - CL A	38259P508	GOOG	619.98	95,000	50,386,776.76	58,898,100.00
HEWLETT-PACKARD CO	428236103	HPQ	51.51	925,000	34,573,886.75	47,646,750.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	32.27	600,000	20,158,716.79	19,362,000.00
ILLUMINA INC.	452327109	ILMN	30.65	280,000	7,750,742.49	8,582,000.00
INTL BUS MACH CORP	459200101	IBM	130.90	550,000	58,122,354.82	71,995,000.00
INTUITIVE SURGICAL INC	46120E602	ISRG	303.32	24,558	7,016,611.64	7,448,932.56
INVESCO LTD	G491BT108	IVZ	23.49	500,000	10,673,711.98	11,745,000.00
JOHNSON & JOHNSON	478160104	JNJ	64.41	650,000	30,223,758.44	41,866,500.00
JOY GLOBAL INC	481165108	JOYG	51.59	325,000	16,720,831.86	16,766,750.00
MCAFEE INC	579064106	MFE	40.57	350,000	13,338,393.94	14,199,500.00
MCDONALDS CORPORATION	580135101	MCD	62.44	179,656	5,359,305.40	11,217,720.64
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	63.91	350,000	22,490,695.08	22,368,500.00
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	104.99	160,000	16,030,333.05	16,798,400.00
MICROSEMI CORP	595137100	MSCC	17.75	430,000	7,128,398.90	7,632,500.00
MICROSOFT CORP.	594918104	MSFT	30.49	1,800,000	46,018,877.13	54,881,999.99
MONSANTO COMPANY	61166W101	MON	81.75	250,000	20,713,697.57	20,437,500.00
MOSAIC COMPANY	61945A107	MOS	59.73	250,000	7,835,677.55	14,932,500.00
NATIONAL OILWELL VARCO INC	637071101	NOV	44.09	440,000	18,515,592.95	19,399,600.00
NETAPP INC.	64110D104	NTAP	34.39	360,000	11,936,666.69	12,380,400.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
NORDSTROM INC	655664100	JWN	37.58	375,000	13,674,870.89	14,092,500.00
OCEANEERING INT'L. INC.	675232102	OII	58.52	230,000	12,597,488.86	13,459,600.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	13.74	200,000	2,536,032.49	2,748,000.00
ON SEMICONDUCTOR COR	682189105	ONNN	8.81	1,400,000	11,673,795.27	12,334,000.00
ORACLE SYS. CORP.	68389X105	ORCL	24.54	950,000	13,164,281.60	23,313,000.00
PEPSICO INC.	713448108	PEP	60.80	610,000	33,435,417.79	37,088,000.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	48.19	800,000	31,990,607.46	38,552,000.00
PRAXAIR INC.	74005P104	PX	80.31	250,000	20,472,254.33	20,077,500.00
PRECISION CASTPARTS CORP	740189105	PCP	110.35	150,000	16,409,005.00	16,552,500.00
PRICELINE.COM INC	741503403	PCLN	218.50	90,000	19,874,883.84	19,665,000.00
PROCTER & GAMBLE CO	742718109	PG	60.63	200,000	12,613,537.50	12,126,000.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	49.76	312,000	13,846,687.45	15,525,120.00
QUALCOMM INC	747525103	QCOM	46.26	800,000	30,668,949.54	37,008,000.00
ROPER INDUSTRIES INC	776696106	ROP	52.37	250,000	13,311,548.56	13,092,500.00
ROSS STORES INC	778296103	ROST	42.71	340,000	15,458,585.13	14,521,400.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	48.20	360,000	15,099,215.60	17,352,000.00
SPX CORP.	784635104	SPW	54.70	220,000	11,808,005.49	12,034,000.00
STRAYER EDUCATION INC	863236105	STRA	212.49	44,000	9,640,759.50	9,349,560.00
STRYKER CORP.	863667101	SYK	50.37	350,000	17,305,815.15	17,629,500.00
SYBASE INC.	871130100	SY	43.40	146,133	6,390,649.46	6,342,172.20
TARGET CORP	87612E106	TGT	48.37	104,900	3,081,155.52	5,074,013.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	56.18	320,000	16,971,021.82	17,977,600.00
THERMO ELECTRON CORP.	883556102	TMO	47.69	204,700	9,921,557.99	9,762,143.00
TRANSOCEAN LTD	H8817H100	RIG	82.80	205,000	16,919,728.04	16,974,000.00
UNION PACIFIC CORP.	907818108	UNP	63.90	430,000	27,318,694.59	27,477,000.00
UNITED TECHNOLOGIES	913017109	UTX	69.41	400,000	24,507,608.49	27,764,000.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	46.85	57,495	2,611,393.29	2,693,640.75
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	35.88	290,000	9,703,150.94	10,405,200.00
VISA INC-CLASS A	92826C839	V	87.46	320,000	25,655,213.99	27,987,200.00
WAL MART STORES INC	931142103	WMT	53.45	300,000	9,813,758.68	16,035,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
COMMON STOCK TOTAL				35,548,542	1,561,236,334.28	1,744,382,403.14
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	28.10	160,000	4,246,291.51	4,496,000.00
REAL ESTATE INVESTMENT TRUST TOTAL				160,000	4,246,291.51	4,496,000.00
LARGE-CAP GROWTH (F) TOTAL				35,708,542	1,565,482,625.79	1,748,878,403.14

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	82.67	165,500	11,104,199.36	13,681,885.00
3PAR INC	88580F109	PAR	11.85	125,000	1,383,245.45	1,481,250.00
ABBOTT LABORATORIES	002824100	ABT	53.99	425,000	20,364,486.99	22,945,750.00
ACCENTURE PLC	G1151C101	ACN	41.50	350,000	10,206,147.52	14,525,000.00
AETNA INC.	00817Y108	AET	31.70	129,000	3,776,629.92	4,089,300.00
AIR PROD. & CHEM.	009158106	APD	81.06	45,000	2,678,643.00	3,647,700.00
AIRMEDIA GROUP INC-ADR	009411109	AMCN	7.51	400,000	6,346,565.60	3,004,000.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	25.33	100,000	2,556,000.00	2,533,000.00
ALLEGHENY ENERGY INC.	017361106	AYE	23.48	139,000	3,537,378.90	3,263,720.00
ALLERGAN INC.	018490102	AGN	63.01	70,000	2,530,638.25	4,410,700.00
ALLIANT ENERGY CORPORATION	018802108	LNT	30.26	32,000	769,274.36	968,320.00
ALLSTATE CORP	020002101	ALL	30.04	280,000	8,811,877.78	8,411,200.00
ALTRIA GROUP INC	02209S103	MO	19.63	275,000	5,345,195.36	5,398,250.00
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	46.98	50,000	2,340,958.79	2,349,000.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	16.98	175,000	2,667,631.50	2,971,500.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	38.82	125,000	3,699,475.00	4,852,500.00
AMETEK INC.	031100100	AME	38.24	105,000	3,516,839.06	4,015,200.00
AMGEN INC	031162100	AMGN	56.57	245,000	12,970,272.25	13,859,650.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.35	150,000	2,787,456.50	2,602,500.00
AON CORP	037389103	AON	38.34	40,000	1,556,680.00	1,533,600.00
APOLLO GROUP INC	037604105	APOL	60.58	85,000	5,397,915.56	5,149,300.00
APPLE INC.	037833100	AAPL	210.86	155,000	17,008,100.85	32,683,300.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.31	125,000	4,668,665.85	3,913,750.00
AT&T INC	00206R102	T	28.03	1,065,000	34,859,855.88	29,851,950.00
AUTOMATIC DATA PROC.	053015103	ADP	42.82	175,000	6,193,066.25	7,493,500.00
AVNET INC.	053807103	AVT	30.16	125,000	3,110,502.47	3,770,000.00
AVON PRODUCTS	054303102	AVP	31.50	110,000	4,070,000.00	3,465,000.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	28.41	85,000	2,170,041.00	2,414,850.00
BAKER HUGHES CORP	057224107	BHI	40.48	104,000	4,781,026.05	4,209,920.00
BANK OF AMERICA CORP.	060505104	BAC	15.06	1,255,460	28,852,583.16	18,907,227.60

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						
BAXTER INTL	071813109	BAX	58.68	170,000	6,269,077.81	9,975,600.00
BB&T CORPORATION	054937107	BBT	25.37	165,000	3,896,762.50	4,186,050.00
BEST BUY COMPANY INC	086516101	BBY	39.46	40,000	1,415,980.96	1,578,400.00
BIOGEN IDEC INC	09062X103	BIIB	53.50	102,000	5,424,712.65	5,457,000.00
BJ SERVICES CO	055482103	BJS	18.60	155,000	2,919,352.61	2,883,000.00
BRINKS HOME SECURITY	109699108	CFL	32.64	80,000	1,627,838.00	2,611,200.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	7.63	500,000	3,117,517.57	3,815,000.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	38.34	24,000	751,116.00	920,160.00
CARDINAL HEALTH INC.	14149Y108	CAH	32.24	90,000	3,434,010.94	2,901,600.00
CAREFUSION CORP	14170T101	CFN	25.01	45,000	1,327,187.55	1,125,450.00
CARNIVAL CORP	143658300	CCL	31.69	141,000	6,339,973.31	4,468,290.00
CATERPILLAR INC.	149123101	CAT	56.99	40,000	2,522,170.00	2,279,600.00
CECO ENVIRONMENTAL CORP	125141101	CECE	3.95	850,000	8,608,681.10	3,357,500.00
CELGENE CORP	151020104	CELG	55.68	31,000	1,953,102.75	1,726,080.00
CHEVRON CORP.	166764100	CVX	76.99	420,736	16,312,310.41	32,392,464.64
CHUBB CORP	171232101	CB	49.18	55,000	2,281,273.50	2,704,900.00
CIGNA CORP.	125509109	CI	35.27	65,000	1,155,927.19	2,292,550.00
CISCO SYSTEMS	17275R102	CSCO	23.94	1,290,000	27,849,760.17	30,882,600.00
CITIGROUP INC.	172967101	C	3.31	2,750,000	31,436,175.43	9,102,500.00
COACH INC	189754104	COH	36.53	70,000	2,920,104.51	2,557,100.00
COCA COLA CO.	191216100	KO	57.00	361,300	18,966,555.49	20,594,100.00
COLGATE PALMOLIVE	194162103	CL	82.15	76,000	5,751,326.80	6,243,400.00
COMCAST CORP - CL A	20030N101	CMCSA	16.86	665,000	13,860,292.29	11,211,900.00
CONAGRA FOODS INC.	205887102	CAG	23.05	270,000	5,978,690.00	6,223,500.00
CONOCOPHILLIPS	20825C104	COP	51.07	137,502	5,054,000.37	7,022,227.14
CONSTELLATION ENERGY GROUP INC	210371100	CEG	35.17	54,000	3,341,684.35	1,899,180.00
COOPER INDUSTRIES PLC	G24140108	CBE	42.64	95,000	2,860,588.93	4,050,800.00
CORNING INC	219350105	GLW	19.31	420,000	7,546,219.64	8,110,200.00
COVANTA HOLDING CORP.	22282E102	CVA	18.09	350,000	6,159,536.31	6,331,500.00
CRANE CO	224399105	CR	30.62	40,000	1,443,260.00	1,224,800.00

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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						
CROWN HOLDINGS INC	228368106	CCK	25.58	60,000	1,429,254.00	1,534,800.00
CVS/CAREMARK CORP	126650100	CVS	32.21	326,058	8,712,864.90	10,502,328.18
DEAN FOODS CO	242370104	DF	18.04	165,000	2,797,668.72	2,976,600.00
DEERE & CO.	244199105	DE	54.09	30,000	2,002,680.00	1,622,700.00
DELL INC	24702R101	DELL	14.36	200,000	4,728,294.13	2,872,000.00
DIRECTV	25490A101	DTV	33.35	200,034	3,497,117.53	6,671,133.90
DISCOVER FINANCIAL	254709108	DFS	14.71	200,000	1,341,281.60	2,942,000.00
DOMINION RESOURCES INC-VA	25746U109	D	38.92	174,000	6,692,537.74	6,772,080.00
DOW CHEMICAL CO	260543103	DOW	27.63	83,200	3,014,398.78	2,298,816.00
E I DUPONT DE NEM.	263534109	DD	33.67	107,000	5,122,102.23	3,602,690.00
EATON CORP.	278058102	ETN	63.62	65,000	4,642,317.69	4,135,300.00
EDISON INTERNATIONAL	281020107	EIX	34.78	115,000	3,698,536.90	3,999,700.00
ELI LILLY & COMPANY	532457108	LLY	35.71	230,600	11,019,684.56	8,234,726.00
EMERSON ELECTRIC CO	291011104	EMR	42.60	70,000	2,579,546.00	2,982,000.00
EMMIS COMMUNICATIONS	291525103	EMMS	1.15	1,622,956	13,074,097.80	1,866,399.40
ENERGIZER HOLDINGS INC.	29266R108	ENR	61.28	57,000	4,168,977.68	3,492,960.00
EUROSEAS LTD	Y23592200	ESEA	3.91	200,000	2,615,394.99	782,000.00
EXELON CORP	30161N101	EXC	48.87	71,300	4,205,816.91	3,484,431.00
EXPRESS SCRIPTS	302182100	ESRX	86.45	79,000	3,156,462.80	6,829,550.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	963,000	28,542,064.67	65,666,970.00
FIRST ENERGY CORP.	337932107	FE	46.45	84,000	3,569,565.63	3,901,800.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	13.40	159,467	2,116,477.00	2,136,859.92
FMC TECHNOLOGIES INC	30249U101	FTI	57.84	97,894	1,480,549.89	5,662,188.96
FPL GROUP INC.	302571104	FPL	52.82	107,900	5,418,427.95	5,699,278.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	80.29	35,000	3,091,992.91	2,810,150.00
FTI CONSULTING INC	302941109	FCN	47.16	50,000	2,251,000.00	2,358,000.00
GAMESTOP CORP.	36467W109	GME	21.94	50,000	2,047,720.93	1,097,000.00
GATX CORP	361448103	GMT	28.75	100,000	3,487,097.37	2,875,000.00
GENERAL ELECTRIC CO	369604103	GE	15.13	2,316,200	50,682,470.53	35,044,106.00
GENERAL MILLS INC	370334104	GIS	70.81	44,939	2,235,097.45	3,182,130.59

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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						
GENZYME CORP. GEN. DIV.	372917104	GENZ	49.01	89,000	5,421,018.98	4,361,890.00
GILEAD SCIENCES INC.	375558103	GILD	43.28	175,200	6,215,672.09	7,582,656.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.84	80,000	11,073,080.00	13,507,200.00
GOODYEAR T & R	382550101	GT	14.10	250,000	3,826,799.29	3,525,000.00
GOOGLE INC - CL A	38259P508	GOOG	619.98	54,000	25,897,430.25	33,478,920.00
HALLIBURTON COMPANY	406216101	HAL	30.09	232,800	5,353,725.78	7,004,952.00
HARTFORD FINL SERVICES	416515104	HIG	23.26	50,000	626,680.00	1,163,000.00
HASBRO INC	418056107	HAS	32.06	63,000	2,292,114.89	2,019,780.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	7.27	225,000	2,592,940.32	1,635,750.00
HEWLETT-PACKARD CO	428236103	HPQ	51.51	500,000	13,681,200.52	25,755,000.00
HOME DEPOT INC.	437076102	HD	28.93	150,000	4,575,156.07	4,339,500.00
HONDA MOTOR CO LTD-SPONS ADR	438128308	HMC	33.90	120,000	3,231,830.22	4,068,000.00
HONEYWELL INTERNATIONAL INC	438516106	HON	39.20	180,000	7,838,599.75	7,056,000.00
ILLINOIS TOOL WORKS	452308109	ITW	47.99	130,000	6,334,698.35	6,238,700.00
INGERSOLL-RAND PLC	G47791101	IR	35.74	140,000	5,022,894.10	5,003,600.00
INTEL CORP.	458140100	INTC	20.40	625,000	9,451,775.89	12,750,000.00
INTERACTIVE BROKERS GROUP-CL A	45841N107	IBKR	17.72	330,000	8,681,038.80	5,847,600.00
INTERNATIONAL PAPER	460146103	IP	26.78	86,100	2,743,099.21	2,305,758.00
INTL BUS MACH CORP	459200101	IBM	130.90	222,500	17,160,397.65	29,125,250.00
INVESCO LTD	G491BT108	IVZ	23.49	220,000	2,812,545.78	5,167,800.00
JACOBS ENGINEERING GROUP	469814107	JEC	37.61	95,000	3,685,509.00	3,572,950.00
JARDEN CORP	471109108	JAH	30.91	305,000	7,743,034.32	9,427,550.00
JM SMUCKER CO	832696405	SJM	61.75	118,972	4,162,587.58	7,346,521.00
JOHNSON & JOHNSON	478160104	JNJ	64.41	320,000	12,466,291.62	20,611,200.00
JONES LANG LASALLE I	48020Q107	JLL	60.40	30,000	1,079,759.00	1,812,000.00
JPMORGAN CHASE & CO.	46625H100	JPM	41.67	504,000	18,766,220.41	21,001,680.00
KEYCORP	493267108	KEY	5.55	140,000	830,146.00	777,000.00
KIMBERLY-CLARK CORP	494368103	KMB	63.71	100,000	5,307,480.00	6,371,000.00
KOHL'S CORP	500255104	KSS	53.93	100,000	4,213,660.00	5,393,000.00
KRAFT FOODS INC - A	50075N104	KFT	27.18	183,949	6,816,763.65	4,999,733.82

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						
LABORATORY CRP OF AMER HLDGS	50540R409	LH	74.84	51,000	3,643,089.20	3,816,840.00
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	21.85	325,000	7,074,909.08	7,101,250.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	10.84	460,000	8,668,549.91	4,986,400.00
LIBERTY MEDIA-STARZ SERIES A	53071M708	LSTZA	46.15	20,000	537,499.53	923,000.00
LIMITED BRANDS INC.	532716107	LTD	19.24	200,000	5,367,140.00	3,848,000.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	75.35	80,000	5,920,589.42	6,028,000.00
LOWE'S COS	548661107	LOW	23.39	190,000	3,937,078.14	4,444,100.00
M&T BANK CORPORATION	55261F104	MTB	66.89	15,000	900,112.50	1,003,350.00
MARATHON OIL CORP	565849106	MRO	31.22	230,000	9,266,308.00	7,180,600.00
MARSH & MCLENNAN COS.	571748102	MMC	22.08	180,000	3,679,804.40	3,974,400.00
MCDERMOTT INTERNATIONAL	580037109	MDR	24.01	271,500	6,816,487.83	6,518,715.00
MCDONALDS CORPORATION	580135101	MCD	62.44	233,580	8,836,403.66	14,584,735.20
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	63.91	120,000	2,715,028.39	7,669,200.00
MEDTRONIC INC	585055106	MDT	43.98	285,000	12,217,913.20	12,534,300.00
MERCK & CO INC	58933Y105	MRK	36.54	593,391	19,071,711.95	21,682,507.14
METLIFE INC	59156R108	MET	35.35	80,000	3,730,710.60	2,828,000.00
MICROSOFT CORP.	594918104	MSFT	30.49	1,783,000	41,080,487.59	54,363,670.00
MONSANTO COMPANY	61166W101	MON	81.75	65,000	5,693,927.28	5,313,750.00
MORGAN STANLEY	617446448	MS	29.60	470,000	13,147,469.38	13,912,000.00
MOTOROLA INC	620076109	MOT	7.76	650,000	8,974,472.89	5,044,000.00
MYLAN INC	628530107	MYL	18.43	357,201	5,095,471.74	6,583,214.43
NASDAQ OMX GROUP	631103108	NDAQ	19.82	220,000	4,712,851.00	4,360,400.00
NATIONAL OILWELL VARCO INC	637071101	NOV	44.09	117,000	4,174,046.40	5,158,530.00
NETAPP INC.	64110D104	NTAP	34.39	50,000	718,150.92	1,719,500.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	47.31	100,000	4,503,330.00	4,731,000.00
NEWS CORP INC-CL A	65248E104	NWSA	13.69	650,000	8,858,255.25	8,898,500.00
NII HOLDINGS INC	62913F201	NIHD	33.58	155,000	7,898,617.26	5,204,900.00
NORDSTROM INC	655664100	JWN	37.58	115,000	5,446,265.32	4,321,700.00
NORTHEAST UTILITIES	664397106	NU	25.79	157,000	3,373,666.70	4,049,030.00
NORTHROP GRUMMAN CORP.	666807102	NOC	55.85	180,000	13,328,779.71	10,053,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
NRG ENERGY INC.	629377508	NRG	23.61	106,000	2,772,415.76	2,502,660.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	15.54	375,000	4,466,125.90	5,827,500.00
NUCOR CORP	670346105	NUE	46.65	71,500	3,962,456.33	3,335,475.00
NVIDIA CORP	67066G104	NVDA	18.68	350,000	5,510,343.20	6,538,000.00
NYSE EURONEXT	629491101	NYX	25.30	175,000	9,214,110.99	4,427,500.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	13.74	255,000	3,029,249.08	3,503,700.00
OSHKOSH CORPORATION	688239201	OSK	37.03	90,000	3,536,757.88	3,332,700.00
OSI PHARMACEUTICALS INC	671040103	OSIP	31.03	25,313	851,831.23	785,462.39
PACCAR INC	693718108	PCAR	36.27	130,000	6,995,263.69	4,715,100.00
PACTIV CORPORATION	695257105	PTV	24.14	106,000	2,573,844.96	2,558,840.00
PARKER-HANNIFIN CORP.	701094104	PH	53.88	50,000	3,143,339.10	2,694,000.00
PEABODY ENERGY CORP	704549104	BTU	45.21	75,000	2,382,082.50	3,390,750.00
PENN NATIONAL GAMING INC	707569109	PENN	27.18	100,000	2,839,480.00	2,718,000.00
PEPCO HOLDINGS INC.	713291102	POM	16.85	100,000	2,706,124.75	1,685,000.00
PEPSICO INC.	713448108	PEP	60.80	354,000	18,017,470.03	21,523,200.00
PFIZER INC.	717081103	PFE	18.19	1,033,563	21,550,209.51	18,800,510.97
PHILIP MORRIS INTERNATIONAL	718172109	PM	48.19	400,000	17,707,795.34	19,276,000.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	52.79	79,000	4,661,762.50	4,170,410.00
PPG INDUSTRIES INC.	693506107	PPG	58.54	65,000	3,952,638.94	3,805,100.00
PROCTER & GAMBLE CO	742718109	PG	60.63	414,204	16,975,030.05	25,113,188.52
PROTECTION ONE INC	743663403	PONE	6.45	1,600,435	20,470,148.02	10,322,805.75
PRUDENTIAL FINANCIAL INC	744320102	PRU	49.76	35,000	1,639,648.50	1,741,600.00
QUALCOMM INC	747525103	QCOM	46.26	320,000	10,685,557.11	14,803,200.00
QUANTA SERVICES INC.	74762E102	PWR	20.84	220,000	6,227,058.00	4,584,800.00
QUESTAR CORP	748356102	STR	41.57	30,000	1,480,867.26	1,247,100.00
QWEST COMMUNICATIONS INTL.	749121109	Q	4.21	750,000	2,973,239.80	3,157,500.00
RAYTHEON COMPANY	755111507	RTN	51.52	162,500	9,280,984.84	8,372,000.00
REGAL ENTERTAINMENT GROUP	758766109	RGF	14.44	130,000	1,660,319.18	1,877,200.00
REGIONS FINANCIAL CORP.	7591EP100	RF	5.29	300,000	1,354,126.67	1,587,000.00
REINSURANCE GROUP OF AMERICA	759351604	RGA	47.65	185,000	8,452,983.74	8,815,250.00

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						
ROCKWELL AUTOMATION INC	773903109	ROK	46.98	120,139	4,712,959.41	5,644,130.22
ROCKWELL COLLINS	774341101	COL	55.36	148,650	6,775,922.67	8,229,264.00
ROVI CORP	779376102	ROVI	31.87	512,584	11,481,219.31	16,336,052.08
RPM INTERNATIONAL INC.	749685103	RPM	20.33	120,000	2,551,711.50	2,439,600.00
SAFEWAY INC	786514208	SWY	21.29	120,000	3,204,907.09	2,554,800.00
SEALED AIR CORP.	81211K100	SEE	21.86	80,000	1,823,558.00	1,748,800.00
SOUTHERN CO	842587107	SO	33.32	114,000	4,053,211.50	3,798,480.00
SPRINT NEXTEL CORP	852061100	S	3.66	850,000	10,970,910.70	3,111,000.00
ST JUDE MED. INC.	790849103	STJ	36.78	130,000	4,085,972.39	4,781,400.00
STAPLES INC	855030102	SPLS	24.59	250,000	5,632,685.00	6,147,500.00
STARWOOD PROPERTY TRUST INC	85571B105	STWD	18.89	50,000	980,340.00	944,500.00
STATE STREET CORP	857477103	STT	43.54	67,000	3,950,089.58	2,917,180.00
STEEL DYNAMICS INC	858119100	STLD	17.72	100,000	699,788.14	1,772,000.00
STRYKER CORP.	863667101	SYK	50.37	130,000	7,121,706.43	6,548,100.00
SUNTRUST BANKS INC.	867914103	STI	20.29	142,000	2,780,690.50	2,881,180.00
SYSCO CORP.	871829107	SYI	27.94	165,000	4,620,344.03	4,610,100.00
TARGET CORP	87612E106	TGT	48.37	180,000	10,014,472.50	8,706,600.00
TECO ENERGY	872375100	TE	16.22	133,000	1,700,379.80	2,157,260.00
TEREX CORP	880779103	TEX	19.81	50,000	2,429,839.22	990,500.00
TEXTRON INC.	883203101	TXT	18.81	310,000	3,024,438.04	5,831,100.01
THE BANK OF NEW YORK MELLON CORP	064058100	BK	27.97	217,210	6,756,614.15	6,075,363.70
THE BLACKSTONE GROUP LP	09253U108	BX	13.12	200,000	5,748,578.46	2,624,000.00
THERMO ELECTRON CORP.	883556102	TMO	47.69	130,000	6,579,651.75	6,199,700.00
TIME WARNER CABLE INC	88732J207	TWC	41.39	225,000	8,354,167.83	9,312,750.00
TIME WARNER INC.	887317303	TWX	29.14	533,333	16,089,770.39	15,541,323.62
TJX COS. INC.	872540109	TJX	36.55	200,000	5,764,689.78	7,310,000.00
TRANSATLANTIC HOLDINGS INC	893521104	TRH	52.11	20,000	760,000.00	1,042,200.00
TRANSOCEAN LTD	H8817H100	RIG	82.80	130,923	7,925,104.04	10,840,424.40
TRAVELERS COS INC	89417E109	TRV	49.86	220,000	9,253,528.68	10,969,200.00
UNITEDHEALTH GROUP INC	91324P102	UNH	30.48	231,600	8,008,777.45	7,059,168.00

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
URBAN OUTFITTERS INC	917047102	URBN	34.99	115,000	1,748,391.56	4,023,850.00
US BANCORP	902973304	USB	22.51	213,000	4,822,746.98	4,794,630.00
UTI WORLDWIDE INC	G87210103	UTIW	14.32	215,000	2,633,773.60	3,078,800.00
VALERO ENERGY CORP.	91913Y100	VLO	16.75	193,000	8,954,315.66	3,232,750.00
VALSPAR CORP	920355104	VAL	27.14	205,200	5,336,931.35	5,569,128.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	46.85	35,000	1,354,927.50	1,639,750.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.13	615,000	22,941,246.83	20,374,950.00
VISA INC-CLASS A	92826C839	V	87.46	80,000	4,534,053.09	6,996,800.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	8.35	600,000	5,480,426.54	5,010,000.00
WABCO HOLDINGS INC	92927K102	WBC	25.79	75,000	1,274,694.50	1,934,250.00
WAL MART STORES INC	931142103	WMT	53.45	291,500	10,285,852.63	15,580,675.00
WASTE MANAGEMENT INC.	94106L109	WM	33.81	175,000	4,786,090.80	5,916,750.00
WEATHERFORD INTERNATIONAL, LTD.	H27013103	WFT	17.91	110,000	1,954,021.76	1,970,100.00
WELLS FARGO COMPANY	949746101	WFC	26.99	654,217	25,458,104.57	17,657,316.83
WEYERHAEUSER CO.	962166104	WY	43.14	21,600	1,256,841.56	931,824.00
WILMINGTON TRUST CO, DELAWARE	971807102	WL	12.34	45,000	619,528.50	555,300.00
WISCONSIN ENERGY CORP.	976657106	WEC	49.83	83,000	3,658,209.40	4,135,890.00
XCEL ENERGY INC	98389B100	XEL	21.22	105,000	1,924,170.64	2,228,100.01
XTO ENERGY INC.	98385X106	XTO	46.53	140,000	6,454,231.50	6,514,200.00
YUM BRANDS INC	988498101	YUM	34.97	100,000	2,545,091.80	3,497,000.00
ZIMMER HOLDINGS INC	98956P102	ZMH	59.11	109,000	7,540,598.48	6,442,990.00
COMMON STOCK TOTAL				56,698,710	1,549,794,860.31	1,635,073,037.42
Instrument: PUT PUT OPTION						
APOL JAN @ 50 PUT	OAQ+MJ	OAQ+MJ	0.45	-500	-60,996.39	-22,500.00
PUT OPTION TOTAL				-500	-60,996.39	-22,500.00
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	64.29	35,000	1,480,683.33	2,250,150.00
CBL & ASSOC PROP	124830100	CBL	9.67	25,000	150,000.00	241,750.00
DEVELOPERS DIVERSIFIED RE	251591103	DDR	9.26	80,000	2,366,392.76	740,800.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
DIGITAL REALTY TRUST INC	253868103	DLR	50.28	85,000	3,592,957.49	4,273,800.00
DOUGLAS EMMETT INC	25960P109	DEI	14.25	100,000	1,159,348.52	1,425,000.01
DUKE RE CORPORATION	264411505	DRE	12.17	80,000	1,871,226.80	973,600.00
FEDERAL REALTY INV.	313747206	FRT	67.72	10,000	575,000.00	677,200.00
HEALTH CARE REIT INC	42217K106	HCN	44.32	25,000	1,008,576.50	1,108,000.00
HOST HOTELS & RESORTS INC	44107P104	HST	11.67	20,000	211,292.00	233,400.00
PROLOGIS TRUST	743410102	PLD	13.69	65,000	2,663,800.00	889,850.00
REALTY INCOME CORP	756109104	O	25.91	75,000	1,822,511.00	1,943,250.00
SIMON PROP GROUP INC.	828806109	SPG	79.80	40,494	1,939,286.68	3,231,421.20
VENTAS INC.	92276F100	VTR	43.74	65,000	2,560,514.70	2,843,100.00
REAL ESTATE INVESTMENT TRUST TOTAL				705,494	21,401,589.78	20,831,321.21
LARGE-CAP CORE ANALYST (F) TOTAL				57,403,704	1,571,135,453.70	1,655,881,858.63

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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						
3M COMPANY	88579Y101	MMM	82.67	722,400	40,578,061.02	59,720,808.00
ABBOTT LABORATORIES	002824100	ABT	53.99	1,607,700	51,772,265.81	86,799,723.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	11.11	580,900	7,361,222.89	6,453,799.00
ADOBE SYSTEMS INC.	00724F101	ADBE	36.78	544,800	12,090,000.25	20,037,744.00
AETNA INC.	00817Y108	AET	31.70	464,900	5,551,969.00	14,737,330.00
AFLAC INC	001055102	AFL	46.25	486,300	14,797,677.06	22,491,375.00
AIR PROD. & CHEM.	009158106	APD	81.06	218,300	21,524,445.49	17,695,398.00
ALCOA INC.	013817101	AA	16.12	1,013,500	27,049,717.36	16,337,620.00
ALLERGAN INC.	018490102	AGN	63.01	316,800	15,725,692.01	19,961,568.00
ALLSTATE CORP	020002101	ALL	30.04	558,000	19,935,381.06	16,762,320.00
ALTRIA GROUP INC	02209S103	MO	19.63	2,150,900	17,753,247.65	42,222,167.00
AMAZON COM INC	023135106	AMZN	134.52	341,900	23,600,335.81	45,992,388.00
AMERICAN ELECTRIC POWER	025537101	AEP	34.79	496,000	14,181,681.60	17,255,840.00
AMERICAN EXPRESS CO.	025816109	AXP	40.52	1,055,500	34,478,088.66	42,768,860.00
AMERICAN TOWER CORP	029912201	AMT	43.21	413,700	13,176,386.37	17,875,977.00
AMGEN INC	031162100	AMGN	56.57	1,053,200	37,083,571.98	59,579,524.00
ANADARKO PETROLEUM CORP	032511107	APC	62.42	519,300	14,166,053.26	32,414,706.00
AOL INC.	00184X105	AOL	23.28	113,145	5,668,231.58	2,634,015.60
APACHE CORP.	037411105	APA	103.17	348,700	13,443,200.59	35,975,379.00
APPLE INC.	037833100	AAPL	210.86	928,000	28,039,048.55	195,678,080.00
APPLIED MATERIALS INC.	038222105	AMAT	13.94	1,382,900	27,397,694.49	19,277,626.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.31	667,900	26,317,247.58	20,911,949.00
AT&T INC	00206R102	T	28.03	6,137,700	178,547,214.60	172,039,731.00
AUTOMATIC DATA PROC.	053015103	ADP	42.82	521,800	16,833,300.08	22,343,476.00
BAKER HUGHES CORP	057224107	BHI	40.48	321,500	10,826,683.46	13,014,320.00
BANK OF AMERICA CORP.	060505104	BAC	15.06	8,999,700	243,289,650.69	135,535,482.00
BAXTER INTL	071813109	BAX	58.68	629,400	17,414,211.54	36,933,192.00
BB&T CORPORATION	054937107	BBT	25.37	714,200	22,936,381.14	18,119,254.00
BECTON DICKINSON & COMPANY	075887109	BDX	78.86	249,200	8,772,093.51	19,651,912.00
BEST BUY COMPANY INC	086516101	BBY	39.46	350,300	10,079,770.95	13,822,838.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
BIOGEN IDEC INC	09062X103	BIIB	53.50	300,200	13,943,609.28	16,060,700.00
BLACKROCK INC	09247X101	BLK	232.20	33,100	6,601,704.93	7,685,820.00
BOEING CO	097023105	BA	54.13	755,400	32,862,699.46	40,889,802.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	9.00	1,567,100	26,132,782.52	14,103,900.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	25.25	1,780,600	50,908,417.36	44,960,150.00
BROADCOM CORP	111320107	BRCM	31.45	511,100	12,606,077.06	16,074,095.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	98.62	273,400	12,767,780.00	26,962,708.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	38.34	469,900	27,347,547.24	18,015,966.00
CARDINAL HEALTH INC.	14149Y108	CAH	32.24	374,600	12,807,549.98	12,077,104.00
CAREFUSION CORP	14170T101	CFN	25.01	187,300	4,949,902.97	4,684,373.00
CARNIVAL CORP	143658300	CCL	31.69	455,800	22,484,614.00	14,444,302.00
CATERPILLAR INC.	149123101	CAT	56.99	626,000	20,676,330.27	35,675,740.00
CELGENE CORP	151020104	CELG	55.68	478,800	16,367,573.55	26,659,584.00
CHESAPEAKE ENERGY CORP	165167107	CHK	25.88	651,400	39,346,254.84	16,858,232.00
CHEVRON CORP.	166764100	CVX	76.99	2,085,400	79,982,886.05	160,554,946.00
CHUBB CORP	171232101	CB	49.18	366,300	11,603,776.22	18,014,634.00
CISCO SYSTEMS	17275R102	CSCO	23.94	6,000,200	124,481,557.62	143,644,788.00
CITIGROUP INC.	172967101	C	3.31	15,798,200	184,974,363.21	52,292,042.00
CME GROUP INC	12572Q105	CME	335.95	69,000	25,221,836.26	23,180,550.00
COCA COLA CO.	191216100	KO	57.00	2,408,200	111,961,581.39	137,267,400.00
COLGATE PALMOLIVE	194162103	CL	82.15	519,700	20,651,855.64	42,693,355.00
COMCAST CORP - CL A	20030N101	CMCSA	16.86	2,990,500	59,940,392.06	50,419,830.00
CONOCOPHILLIPS	20825C104	COP	51.07	1,541,200	38,230,476.61	78,709,084.00
CORNING INC	219350105	GLW	19.31	1,616,500	24,495,069.47	31,214,615.00
COSTCO WHOLESALE CORP.	22160K105	COST	59.17	451,500	17,542,716.55	26,715,255.00
CSX CORP.	126408103	CSX	48.49	407,200	25,298,358.72	19,745,128.00
CVS/CAREMARK CORP	126650100	CVS	32.21	1,514,500	23,317,712.22	48,782,045.00
DANAHER CORP	235851102	DHR	75.20	268,900	10,264,968.12	20,221,280.00
DEERE & CO.	244199105	DE	54.09	439,700	11,926,597.78	23,783,373.00
DELL INC	24702R101	DELL	14.36	1,782,000	45,288,726.57	25,589,520.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
DEVON ENERGY CORPORATION	25179M103	DVN	73.50	461,800	13,546,578.06	33,942,300.00
DIRECTV	25490A101	DTV	33.35	1,017,391	19,174,948.56	33,929,989.85
DISNEY (WALT) CO.	254687106	DIS	32.25	1,969,300	53,397,171.37	63,509,924.99
DOMINION RESOURCES INC-VA	25746U109	D	38.92	613,700	19,668,327.84	23,885,204.00
DOW CHEMICAL CO	260543103	DOW	27.63	1,157,400	36,544,169.13	31,978,962.00
DUKE ENERGY CORPORATION	26441C105	DUK	17.21	1,339,000	20,274,307.41	23,044,190.00
E I DUPONT DE NEM.	263534109	DD	33.67	940,000	45,047,781.57	31,649,800.00
EBAY INC	278642103	EBAY	23.54	1,163,100	32,989,181.31	27,379,374.00
ELI LILLY & COMPANY	532457108	LLY	35.71	1,054,300	51,620,809.63	37,649,053.00
EMC CORP	268648102	EMC	17.47	2,094,100	29,426,677.90	36,583,927.00
EMERSON ELECTRIC CO	291011104	EMR	42.60	781,700	19,945,951.52	33,300,420.00
ENTERGY CORP.	29364G103	ETR	81.84	204,000	19,753,786.30	16,695,360.00
EOG RESOURCES INC	26875P101	EOG	97.30	260,400	15,900,967.92	25,336,920.00
EXELON CORP	30161N101	EXC	48.87	685,300	21,988,686.66	33,490,611.00
EXPRESS SCRIPTS	302182100	ESRX	86.45	285,500	19,463,801.28	24,681,475.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	5,076,300	134,512,772.61	346,152,897.00
FEDEX CORPORATION	31428X106	FDX	83.45	323,900	17,051,113.59	27,029,455.00
FIRST ENERGY CORP.	337932107	FE	46.45	317,100	10,573,370.18	14,729,295.00
FIRST SOLAR INC	336433107	FSLR	135.40	53,400	13,668,444.68	7,230,360.00
FORD MOTOR COMPANY	345370860	F	10.00	3,250,800	23,971,497.65	32,508,000.00
FPL GROUP INC.	302571104	FPL	52.82	427,300	17,621,054.88	22,569,986.00
FRANKLIN RESOURCES INC	354613101	BEN	105.35	156,700	7,320,497.44	16,508,345.00
FREEMPORT MCMORAN CLASS B	35671D857	FCX	80.29	428,300	33,961,798.92	34,388,207.00
GAP INC	364760108	GPS	20.95	501,600	8,050,680.00	10,508,520.00
GENERAL DYNAMICS CORP.	369550108	GD	68.17	359,700	15,037,910.38	24,520,749.00
GENERAL ELECTRIC CO	369604103	GE	15.13	11,016,100	253,025,755.39	166,673,593.00
GENERAL MILLS INC	370334104	GIS	70.81	342,200	15,749,034.77	24,231,182.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	49.01	280,600	11,004,204.38	13,752,206.00
GILEAD SCIENCES INC.	375558103	GILD	43.28	942,900	10,152,006.81	40,808,712.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.84	523,700	51,108,467.65	88,421,508.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
GOOGLE INC - CL A	38259P508	GOOG	619.98	249,100	82,042,020.74	154,437,018.00
HALLIBURTON COMPANY	406216101	HAL	30.09	933,200	16,631,254.60	28,079,988.00
HESS CORP.	42809H107	HES	60.50	302,100	38,144,229.46	18,277,050.00
HEWLETT-PACKARD CO	428236103	HPQ	51.51	2,487,800	55,067,075.31	128,146,578.00
HOME DEPOT INC.	437076102	HD	28.93	1,764,500	48,242,363.62	51,046,985.00
HONEYWELL INTERNATIONAL INC	438516106	HON	39.20	773,800	30,324,270.86	30,332,960.00
ILLINOIS TOOL WORKS	452308109	ITW	47.99	467,000	15,505,623.17	22,411,330.00
INTEL CORP.	458140100	INTC	20.40	5,810,000	123,539,688.99	118,524,000.00
INTL BUS MACH CORP	459200101	IBM	130.90	1,374,600	103,403,554.89	179,935,140.00
JOHNSON & JOHNSON	478160104	JNJ	64.41	2,866,600	99,534,351.93	184,637,706.00
JOHNSON CONTROLS	478366107	JCI	27.24	698,300	19,151,166.34	19,021,692.00
JPMORGAN CHASE & CO.	46625H100	JPM	41.67	3,910,600	150,552,492.99	162,954,702.00
JUNIPER NETWORKS INC	48203R104	JNPR	26.67	544,200	12,329,286.36	14,513,814.00
KELLOGG CO.	487836108	K	53.20	264,600	9,362,977.62	14,076,720.00
KIMBERLY-CLARK CORP	494368103	KMB	63.71	430,900	22,663,971.35	27,452,639.00
KOHLS CORP	500255104	KSS	53.93	317,000	13,970,950.80	17,095,810.00
KRAFT FOODS INC - A	50075N104	KFT	27.18	1,532,100	23,383,900.32	41,642,478.00
KROGER CO.	501044101	KR	20.53	678,600	19,754,046.00	13,931,658.00
LIBERTY MEDIA-STARZ SERIES A	53071M708	LSTZA	46.15	53,920	1,853,491.28	2,488,408.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	75.35	330,900	14,686,716.09	24,933,315.00
LOEWS CORP	540424108	L	36.35	340,900	8,928,892.16	12,391,715.00
LOWE'S COS	548661107	LOW	23.39	1,533,400	19,378,402.56	35,866,226.00
MARATHON OIL CORP	565849106	MRO	31.22	736,300	21,207,829.05	22,987,286.00
MASTERCARD INC-CLASS A	57636Q104	MA	255.98	88,600	22,896,962.20	22,679,828.00
MCDONALDS CORPORATION	580135101	MCD	62.44	1,147,700	34,236,957.33	71,662,388.00
MCKESSON CORP	58155Q103	MCK	62.50	282,400	13,406,668.82	17,650,000.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	63.91	501,800	11,692,683.24	32,070,038.00
MEDTRONIC INC	585055106	MDT	43.98	1,164,400	34,893,573.05	51,210,312.00
MERCK & CO INC	58933Y105	MRK	36.54	3,172,421	117,054,075.45	115,920,263.34
METLIFE INC	59156R108	MET	35.35	600,300	21,588,352.23	21,220,605.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
MICROSOFT CORP.	594918104	MSFT	30.49	8,017,600	202,146,773.37	244,456,624.00
MONSANTO COMPANY	61166W101	MON	81.75	567,700	18,826,745.47	46,409,475.00
MORGAN STANLEY	617446448	MS	29.60	1,413,900	51,127,627.87	41,851,440.00
MOSAIC COMPANY	61945A107	MOS	59.73	164,600	24,385,555.84	9,831,558.00
MOTOROLA INC	620076109	MOT	7.76	2,384,700	42,593,968.31	18,505,272.00
NATIONAL OILWELL VARCO INC	637071101	NOV	44.09	435,000	38,450,650.50	19,179,150.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	47.31	497,900	18,575,476.91	23,555,649.00
NEWS CORP INC-CL A	65248E104	NWSA	13.69	2,368,500	40,034,071.04	32,424,765.00
NIKE INC. -CL B	654106103	NKE	66.07	375,900	12,500,812.56	24,835,713.00
NORFOLK SOUTHERN CORP.	655844108	NSC	52.42	381,800	20,319,396.00	20,013,956.00
NORTHERN TRUST CORP	665859104	NTRS	52.40	250,700	13,367,530.28	13,136,680.00
NORTHROP GRUMMAN CORP.	666807102	NOC	55.85	336,500	15,015,622.44	18,793,525.00
NUCOR CORP	670346105	NUE	46.65	326,900	17,587,720.68	15,249,885.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	81.35	843,200	12,385,056.26	68,594,320.00
OMNICOM GROUP	681919106	OMC	39.15	323,400	11,512,813.36	12,661,110.00
ORACLE SYS. CORP.	68389X105	ORCL	24.54	3,976,200	40,243,251.41	97,575,948.00
PACCAR INC	693718108	PCAR	36.27	377,800	22,020,702.66	13,702,806.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	44.65	383,200	14,498,847.62	17,109,880.00
PEABODY ENERGY CORP	704549104	BTU	45.21	278,100	23,369,632.92	12,572,901.00
PEPSICO INC.	713448108	PEP	60.80	1,619,500	52,427,017.66	98,465,600.00
PFIZER INC.	717081103	PFE	18.19	8,386,290	172,406,003.67	152,546,615.10
PHILIP MORRIS INTERNATIONAL	718172109	PM	48.19	2,040,600	37,768,805.85	98,336,514.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	52.79	478,700	25,576,545.65	25,270,573.00
PRAXAIR INC.	74005P104	PX	80.31	319,900	14,872,151.00	25,691,169.00
PROCTER & GAMBLE CO	742718109	PG	60.63	3,032,100	102,210,389.11	183,836,223.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	49.76	479,200	19,278,280.28	23,844,992.00
PUBLIC SVC ENTERPRISES	744573106	PEG	33.25	526,400	17,402,784.00	17,502,800.00
QUALCOMM INC	747525103	QCOM	46.26	1,721,700	39,428,186.34	79,645,842.00
RAYTHEON COMPANY	755111507	RTN	51.52	409,900	14,491,311.50	21,118,048.00
REYNOLDS AMERICAN INC	761713106	RAI	52.97	175,500	9,953,427.89	9,296,235.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
SCHLUMBERGER	806857108	SLB	65.09	1,244,600	111,191,118.30	81,011,014.00
SCHWAB (CHARLES) CORP	808513105	SCHW	18.82	987,700	13,323,041.50	18,588,514.00
SOUTHERN CO	842587107	SO	33.32	814,000	23,006,519.64	27,122,480.00
SOUTHERN COPPER CORP	84265V105	PCU	32.91	183,000	5,771,820.00	6,022,530.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	48.20	357,500	13,805,623.47	17,231,500.00
SPRINT NEXTEL CORP	852061100	S	3.66	2,963,300	52,885,001.94	10,845,678.00
ST JUDE MED. INC.	790849103	STJ	36.78	360,300	12,364,114.91	13,251,834.00
STAPLES INC	855030102	SPLS	24.59	744,100	10,407,565.36	18,297,419.00
STARBUCKS CORP.	855244109	SBUX	23.06	765,500	11,100,438.95	17,652,430.00
STATE STREET CORP	857477103	STT	43.54	513,700	25,445,512.92	22,366,498.00
STRYKER CORP.	863667101	SYK	50.37	352,000	10,713,610.50	17,730,240.00
SYMANTEC CORP	871503108	SYMC	17.89	854,100	13,935,093.70	15,279,849.00
SYSCO CORP.	871829107	SYU	27.94	613,700	15,173,718.07	17,146,778.00
TARGET CORP	87612E106	TGT	48.37	782,300	22,977,959.65	37,839,851.00
TEXAS INSTRS INC	882508104	TXN	26.06	1,324,700	36,891,646.61	34,521,682.00
THE BANK OF NEW YORK MELLON CORP	064058100	BK	27.97	1,243,600	41,398,650.21	34,783,492.00
THERMO ELECTRON CORP.	883556102	TMO	47.69	435,200	22,007,695.81	20,754,688.00
TIME WARNER CABLE INC	88732J207	TWC	41.39	366,500	35,630,330.26	15,169,435.00
TIME WARNER INC.	887317303	TWX	29.14	1,244,600	76,965,652.19	36,267,644.00
TRAVELERS COS INC	89417E109	TRV	49.86	567,700	20,885,235.06	28,305,522.00
UNION PACIFIC CORP.	907818108	UNP	63.90	524,400	14,384,415.62	33,509,160.00
UNITED PARCEL SERVICES INC	911312106	UPS	57.37	719,400	48,590,590.81	41,271,978.00
UNITED TECHNOLOGIES	913017109	UTX	69.41	870,200	31,164,938.96	60,400,582.00
UNITEDHEALTH GROUP INC	91324P102	UNH	30.48	1,237,400	25,090,068.64	37,715,952.00
US BANCORP	902973304	USB	22.51	1,974,000	46,694,320.92	44,434,740.00
VALERO ENERGY CORP.	91913Y100	VLO	16.75	585,300	23,442,985.97	9,803,775.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.13	2,955,000	114,703,335.27	97,899,150.00
VIACOM INC. CL B	92553P201	VIA.B	29.73	564,600	26,360,195.17	16,785,558.00
VISA INC-CLASS A	92826C839	V	87.46	467,400	38,599,527.90	40,878,804.00
VMWARE INC-CLASS A	928563402	VMW	42.38	53,400	3,890,223.55	2,263,092.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (P)						
Instrument: COM COMMON STOCK						
WAL MART STORES INC	931142103	WMT	53.45	2,299,800	75,232,273.96	122,924,310.00
WALGREEN CO.	931422109	WAG	36.72	1,031,700	23,048,584.91	37,884,024.00
WASTE MANAGEMENT INC.	94106L109	WM	33.81	511,800	16,556,131.02	17,303,958.00
WELLPOINT INC.	94973V107	WLP	58.29	476,800	25,222,910.08	27,792,672.00
WELLS FARGO COMPANY	949746101	WFC	26.99	4,947,600	172,349,713.57	133,535,724.00
WESTERN UNION CO.	959802109	WU	18.85	729,500	9,386,762.29	13,751,075.00
WILLIAMS COS. INC.	969457100	WMB	21.08	603,500	23,634,387.70	12,721,780.00
XTO ENERGY INC.	98385X106	XTO	46.53	603,000	23,173,887.37	28,057,590.00
YAHOO INC	984332106	YHOO	16.78	1,235,500	39,287,862.08	20,731,690.00
YUM BRANDS INC	988498101	YUM	34.97	480,200	15,947,057.84	16,792,594.00
ZIMMER HOLDINGS INC	98956P102	ZMH	59.11	223,800	9,615,542.45	13,228,818.00
COMMON STOCK TOTAL				236,723,667	6,869,389,052.17	8,253,605,272.88
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
SIMON PROP GROUP INC.	828806109	SPG	79.80	250,466	17,313,149.08	19,987,186.80
REAL ESTATE INVESTMENT TRUST TOTAL				250,466	17,313,149.08	19,987,186.80
LARGE-CAP PASSIVE (P) TOTAL				236,974,133	6,886,702,201.25	8,273,592,459.68

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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						
3M COMPANY	88579Y101	MMM	82.67	290,000	18,183,874.20	23,974,300.00
ABBOTT LABORATORIES	002824100	ABT	53.99	863,900	37,381,754.28	46,641,961.00
ABERCROMBIE & FITCH CO	002896207	ANF	34.85	552,900	33,762,239.39	19,268,565.00
ACE LTD	H0023R105	ACE	50.40	220,000	10,670,967.90	11,088,000.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	25.33	130,000	1,555,454.56	3,292,900.00
ALLSTATE CORP	020002101	ALL	30.04	125,000	3,449,375.00	3,755,000.00
ALTRIA GROUP INC	02209S103	MO	19.63	1,570,000	32,416,981.21	30,819,100.00
AMR CORP.	001765106	AMR	7.73	700,000	10,171,148.26	5,411,000.00
AT&T INC	00206R102	T	28.03	1,299,445	42,688,862.45	36,423,443.35
BAKER HUGHES CORP	057224107	BHI	40.48	120,000	5,088,700.75	4,857,600.00
BANK OF AMERICA CORP.	060505104	BAC	15.06	700,000	10,701,000.00	10,542,000.00
BERKSHIRE HATHAWAY INC. CLASS A	084670108	BRK.A	99,200.00	90	11,354,692.60	8,928,000.00
BEST BUY COMPANY INC	086516101	BBY	39.46	350,000	11,714,773.62	13,811,000.00
BOEING CO	097023105	BA	54.13	407,900	24,653,194.66	22,079,627.01
CHEVRON CORP.	166764100	CVX	76.99	292,200	15,330,978.62	22,496,478.00
CISCO SYSTEMS	17275R102	CSCO	23.94	1,468,600	33,960,733.81	35,158,284.00
COMCAST CORP - CL A	20030N101	CMCSA	16.86	2,535,950	52,699,846.98	42,756,117.00
CONOCOPHILLIPS	20825C104	COP	51.07	280,000	19,439,585.85	14,299,600.00
DEAN FOODS CO	242370104	DF	18.04	740,000	18,631,783.16	13,349,600.00
DEVON ENERGY CORPORATION	25179M103	DVN	73.50	310,000	17,924,655.40	22,785,000.00
DISCOVER FINANCIAL	254709108	DFS	14.71	300,000	4,487,697.50	4,413,000.00
DISNEY (WALT) CO.	254687106	DIS	32.25	280,000	5,247,466.00	9,030,000.00
ENTERGY CORP.	29364G103	ETR	81.84	40,000	4,376,178.00	3,273,600.00
EXELON CORP	30161N101	EXC	48.87	380,000	26,135,828.00	18,570,600.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	600,000	45,783,442.20	40,914,000.00
FEDEX CORPORATION	31428X106	FDX	83.45	180,000	17,639,859.54	15,021,000.00
FPL GROUP INC.	302571104	FPL	52.82	130,000	8,076,619.50	6,866,600.00
GENERAL DYNAMICS CORP.	369550108	GD	68.17	444,600	24,244,263.64	30,308,382.00
GENERAL ELECTRIC CO	369604103	GE	15.13	2,884,700	82,480,568.95	43,645,511.00
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	42.25	364,700	17,591,873.10	15,408,575.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
HESS CORP.	42809H107	HES	60.50	120,000	6,870,883.82	7,260,000.00
HEWLETT-PACKARD CO	428236103	HPQ	51.51	1,300,000	44,953,299.39	66,963,000.00
HONDA MOTOR CO LTD-SPONS ADR	438128308	HMC	33.90	300,000	8,387,660.49	10,170,000.00
INTEL CORP.	458140100	INTC	20.40	1,385,000	26,752,150.58	28,254,000.00
INTL BUS MACH CORP	459200101	IBM	130.90	330,000	26,717,368.99	43,197,000.00
JACOBS ENGINEERING GROUP	469814107	JEC	37.61	530,000	22,864,579.55	19,933,300.00
JOHNSON & JOHNSON	478160104	JNJ	64.41	674,600	35,221,705.09	43,450,986.00
JPMORGAN CHASE & CO.	46625H100	JPM	41.67	1,513,200	51,339,170.50	63,055,044.00
LOWE'S COS	548661107	LOW	23.39	150,000	3,493,215.00	3,508,500.00
MARATHON OIL CORP	565849106	MRO	31.22	235,000	10,605,029.00	7,336,700.00
MARSH & MCLENNAN COS.	571748102	MMC	22.08	220,000	4,829,806.00	4,857,600.00
MCDERMOTT INTERNATIONAL	580037109	MDR	24.01	870,000	11,983,002.43	20,888,700.01
MEDTRONIC INC	585055106	MDT	43.98	960,000	33,581,535.50	42,220,800.00
MERCK & CO INC	58933Y105	MRK	36.54	880,751	33,383,885.10	32,182,641.54
MICROSOFT CORP.	594918104	MSFT	30.49	2,385,800	59,851,608.82	72,743,042.00
MONSANTO COMPANY	61166W101	MON	81.75	200,000	14,396,888.50	16,350,000.00
MORGAN STANLEY	617446448	MS	29.60	650,000	18,894,607.68	19,240,000.00
NATIONAL OILWELL VARCO INC	637071101	NOV	44.09	255,000	9,964,189.42	11,242,950.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	47.31	105,000	4,211,128.60	4,967,550.00
NOKIA CORP - ADR	654902204	NOK	12.85	1,150,000	18,692,949.26	14,777,500.00
OSHKOSH CORPORATION	688239201	OSK	37.03	375,000	5,624,696.88	13,886,250.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	48.19	590,000	26,431,233.55	28,432,100.00
PROCTER & GAMBLE CO	742718109	PG	60.63	726,100	33,604,656.61	44,023,443.00
QUALCOMM INC	747525103	QCOM	46.26	250,000	11,674,591.79	11,565,000.00
SAFEWAY INC	786514208	SWY	21.29	950,000	18,522,671.55	20,225,500.00
SCHLUMBERGER	806857108	SLB	65.09	225,000	11,933,738.87	14,645,250.00
STATE STREET CORP	857477103	STT	43.54	250,000	15,199,037.29	10,885,000.00
STRYKER CORP.	863667101	SYK	50.37	680,000	27,704,557.59	34,251,600.00
TARGET CORP	87612E106	TGT	48.37	730,000	32,586,442.49	35,310,100.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	56.18	310,000	12,028,663.60	17,415,800.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
TIME WARNER CABLE INC	88732J207	TWC	41.39	300,000	9,335,330.14	12,417,000.00
TRANSOCEAN LTD	H8817H100	RIG	82.80	165,000	11,379,704.06	13,662,000.00
US AIRWAYS GROUP INC	90341W108	LCC	4.84	762,300	26,058,020.82	3,689,532.00
VALERO ENERGY CORP.	91913Y100	VLO	16.75	425,000	16,570,660.50	7,118,750.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.13	1,003,286	37,761,524.45	33,238,865.18
VODAFONE GROUP PLC-ADR	92857W209	VOD	23.09	754,562	18,423,018.86	17,422,836.58
WAL MART STORES INC	931142103	WMT	53.45	404,400	16,096,539.08	21,615,180.00
WELLS FARGO COMPANY	949746101	WFC	26.99	1,195,000	28,147,288.00	32,253,050.00
WESCO INTL INC	95082P105	WCC	27.01	366,900	12,128,990.10	9,909,969.00
COMMON STOCK TOTAL				43,236,884	1,466,050,429.08	1,493,755,382.67
LARGE-CAP VALUE (F) TOTAL				43,236,884	1,466,050,429.08	1,493,755,382.67



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV			MID-CAP VALUE (F)			
Instrument: CALL			CALL OPTION			
BKS JAN @ 17.50 CALL	BKS+AW	BKS+AW	1.50	-500	-90,995.62	-75,000.00
F JAN @ 9 CALL	F+AL	F+AL	1.08	-5,000	-220,372.10	-540,000.00
F MAR @ 10 CALL	F+CM	F+CM	0.84	-5,000	-250,273.31	-420,000.00
F MAR @ 9 CALL	F+CL	F+CL	1.44	-5,000	-315,471.63	-720,000.00
GT APR @20 CALL	GT+DD	GT+DD	0.15	-2,000	-293,984.29	-30,000.00
LZ JAN @ 70 CALL	LZ+AN	LZ+AN	3.90	-1,000	-396,985.72	-390,000.00
LZ JAN @ 75 CALL	LZ+AO	LZ+AO	0.75	-470	-69,086.31	-35,250.00
CALL OPTION TOTAL				-18,970	-1,637,168.98	-2,210,250.00
Instrument: COM			COMMON STOCK			
AGL RESOURCES INC	001204106	AGL	36.47	160,480	5,670,250.38	5,852,705.60
ALBERTO CULVER CL-B	013078100	ACV	29.29	230,000	7,287,877.21	6,736,700.00
ALLEGHENY ENERGY INC.	017361106	AYE	23.48	150,000	3,655,727.83	3,522,000.00
ALLIANT ENERGY CORPORATION	018802108	LNT	30.26	193,440	6,467,632.63	5,853,494.40
ALLIANT TECHSYSTEMS INC.	018804104	ATK	88.27	94,000	6,957,118.23	8,297,380.00
AMDOCS LIMITED	G02602103	DOX	28.53	275,000	5,043,449.69	7,845,750.00
AMEREN CORP.	023608102	AEE	27.95	246,390	10,264,685.79	6,886,600.50
AMERICAN ELECTRIC POWER	025537101	AEP	34.79	161,841	7,151,198.93	5,630,448.39
AMERIPRISE FINANCIAL INC	03076C106	AMP	38.82	281,934	13,350,008.50	10,944,677.88
AMERISOURCEBERGEN CORP	03073E105	ABC	26.07	362,800	6,845,733.19	9,458,196.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.35	482,800	8,053,012.53	8,376,580.00
AON CORP	037389103	AON	38.34	360,167	16,672,863.77	13,808,802.78
AQUA AMERICA INC	03836W103	WTR	17.51	116,702	2,163,959.25	2,043,452.02
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	71.55	104,570	7,373,964.69	7,481,983.50
ARCH COAL INC.	039380100	ACI	22.25	700,000	12,231,766.82	15,575,000.00
ASSURANT INC	04621X108	AIZ	29.48	130,000	3,232,263.80	3,832,400.00
ATMOS ENERGY CORP.	049560105	ATO	29.40	230,880	6,459,503.12	6,787,872.00
AUTOLIV, INC	052800109	ALV	43.36	307,000	11,747,465.45	13,311,520.00
AVNET INC.	053807103	AVT	30.16	290,000	5,732,826.19	8,746,400.00
BARNES & NOBLE INC.	067774109	BKS	19.07	50,000	1,330,802.31	953,500.00
BJ SERVICES CO	055482103	BJS	18.60	337,000	8,307,585.57	6,268,200.00
Group: DOMESTIC EQUITIES - Internal	Portfolio: MCV	MID-CAP VALUE (F)				

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
BOYD GAMING CORP	103304101	BYD	8.37	491,000	6,806,964.20	4,109,670.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	7.63	1,600,000	5,042,549.15	12,208,000.00
BUNGE LIMITED	G16962105	BG	63.83	195,000	18,042,920.02	12,446,850.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	25.82	340,000	8,257,052.81	8,778,800.00
CADENCE DESIGN SYS INC	127387108	CDNS	5.99	700,000	3,489,907.96	4,193,000.00
CARLISLE COS INC	142339100	CSL	34.26	310,000	6,065,053.94	10,620,600.00
CENTERPOINT ENERGY INC	15189T107	CNP	14.51	204,000	2,771,810.35	2,960,040.00
CENTURYTEL INC.	156700106	CTL	36.21	302,770	8,067,405.20	10,963,301.70
CIGNA CORP.	125509109	CI	35.27	340,000	11,669,406.68	11,991,800.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	26.24	284,868	8,472,452.88	7,474,936.32
CINTAS CORP	172908105	CTAS	26.05	360,000	8,189,825.47	9,378,000.00
CLOROX COMPANY	189054109	CLX	61.00	110,000	6,416,195.50	6,710,000.00
CMS ENERGY CORP	125896100	CMS	15.66	331,916	4,884,803.18	5,197,804.56
COCA-COLA ENTERPRISE	191219104	CCE	21.20	560,000	11,596,499.82	11,872,000.00
COMMERCIAL METALS CO.	201723103	CMC	15.65	375,000	6,499,980.96	5,868,750.00
COMMUNITY HEALTH SYS	203668108	CYH	35.60	204,000	5,332,026.23	7,262,400.01
CONSOLIDATED EDISON INC.	209115104	ED	45.43	266,280	10,812,956.43	12,097,100.40
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	17.92	400,000	4,584,515.33	7,168,000.00
CORRECTIONS CORP OF	22025Y407	CXW	24.55	290,000	3,966,425.64	7,119,500.00
CULLEN/FROST BANKERS INC	229899109	CFR	50.00	197,422	10,829,331.02	9,871,100.00
DPL INC	233293109	DPL	27.60	208,500	5,587,008.86	5,754,600.00
DTE ENERGY COMPANY	233331107	DTE	43.59	161,487	6,771,311.01	7,039,218.33
EATON CORP.	278058102	ETN	63.62	212,000	15,035,380.82	13,487,440.00
EDISON INTERNATIONAL	281020107	EIX	34.78	271,003	14,312,583.01	9,425,484.34
EL PASO CORP	28336L109	EP	9.83	870,000	7,916,793.15	8,552,100.00
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	37.23	329,740	10,916,245.98	12,276,220.20
ENSCO INTERNATIONAL PLC	29358Q109	ESV	39.94	160,000	7,977,054.87	6,390,400.00
FAMILY DOLLAR STORES	307000109	FDO	27.83	400,000	9,427,068.89	11,132,000.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	13.40	1,005,909	10,880,938.20	13,479,181.51
FMC TECHNOLOGIES INC	30249U101	FTI	57.84	110,000	6,883,919.41	6,362,400.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
FORD MOTOR COMPANY	345370860	F	10.00	1,831,000	18,843,501.68	18,310,000.00
GAP INC	364760108	GPS	20.95	705,000	13,270,105.62	14,769,750.00
GENUINE PARTS CO	372460105	GPC	37.96	365,000	15,556,678.90	13,855,400.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.84	20,000	3,276,990.00	3,376,800.00
GOODYEAR T & R	382550101	GT	14.10	500,000	10,466,382.38	7,050,000.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	27.97	455,060	11,897,855.45	12,728,028.20
HELMERICH & PAYNE, INC	423452101	HP	39.88	195,540	8,487,140.60	7,798,135.20
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	11.92	825,350	4,431,151.20	9,838,172.00
INGERSOLL-RAND PLC	G47791101	IR	35.74	500,000	13,001,899.54	17,870,000.00
INTERPUBLIC GROUP	460690100	IPG	7.38	1,150,000	9,257,756.39	8,487,000.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	15.34	605,000	6,830,560.27	9,280,700.00
INVESCO LTD	G491BT108	IVZ	23.49	483,086	9,452,699.76	11,347,690.14
J C PENNEY INC	708160106	JCP	26.61	260,000	8,805,160.00	6,918,600.00
KING PHARMACEUTICALS	495582108	KG	12.27	559,900	5,994,969.64	6,869,973.00
KLA-TENCOR CORP.	482480100	KLAC	36.16	425,000	7,191,270.84	15,368,000.00
KOHL'S CORP	500255104	KSS	53.93	154,000	7,406,630.00	8,305,220.00
LIMITED BRANDS INC.	532716107	LTD	19.24	425,000	7,050,528.64	8,177,000.00
LORILLARD INC	544147101	LO	80.23	126,000	9,193,495.23	10,108,980.00
LUBRIZOL CORP	549271104	LZ	72.95	147,000	6,013,210.40	10,723,650.00
M&T BANK CORPORATION	55261F104	MTB	66.89	100,000	6,018,816.00	6,689,000.00
MARATHON OIL CORP	565849106	MRO	31.22	122,000	3,278,957.40	3,808,840.00
MARSH & MCLENNAN COS.	571748102	MMC	22.08	730,000	21,713,506.22	16,118,400.00
MCAFEE INC	579064106	MFE	40.57	105,098	3,550,007.78	4,263,825.86
McCORMICK & CO	579780206	MKC	36.13	288,000	9,375,262.61	10,405,440.00
MEADWESTVACO	583334107	MWV	28.63	440,000	10,296,145.40	12,597,200.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	63.91	72,000	2,811,103.20	4,601,520.00
MIRANT CORP NEW	60467R100	MIR	15.27	60	2,376.73	916.20
MOLEX INC	608554101	MOLX	21.55	525,000	7,006,784.01	11,313,750.00
MURPHY OIL CORP	626717102	MUR	54.20	240,000	13,064,241.52	13,008,000.00
NASDAQ OMX GROUP	631103108	NDAQ	19.82	270,000	5,405,824.54	5,351,400.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
NATIONAL OILWELL VARCO INC	637071101	NOV	44.09	85,000	3,722,830.50	3,747,650.00
NEWELL RUBBERMAID INC.	651229106	NWL	15.01	900,000	12,258,472.93	13,509,000.00
NEWFIELD EXPLORATION COMPANY	651290108	NFX	48.23	218,000	6,857,677.81	10,514,140.00
NISOURCE INC	65473P105	NI	15.38	350,639	5,917,577.70	5,392,827.82
NOBLE ENERGY INC	655044105	NBL	71.22	228,871	19,607,854.30	16,300,192.62
NORTHERN TRUST CORP	665859104	NTRS	52.40	93,000	6,323,960.95	4,873,200.00
NRG ENERGY INC.	629377508	NRG	23.61	128,600	5,577,237.44	3,036,246.00
NSTAR CO.	67019E107	NST	36.80	100,806	3,234,160.89	3,709,660.80
NV ENERGY INC	67073Y106	NVE	12.38	188,359	2,489,113.50	2,331,884.42
OGE ENERGY CORP	670837103	OGE	36.89	86,660	2,780,759.07	3,196,887.40
ONEOK INC.	682680103	OKE	44.57	98,019	4,793,239.21	4,368,706.83
OWENS-ILLINOIS INC	690768403	OI	32.87	81,000	2,418,458.10	2,662,470.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	16.70	545,600	9,252,509.71	9,111,520.00
PEPCO HOLDINGS INC.	713291102	POM	16.85	418,400	7,395,606.06	7,050,040.00
PEPSI BOTTLING GROUP INC	713409100	PBG	37.50	271,000	8,907,206.84	10,162,500.00
PEPSIAMERICAS INC	71343P200	PAS	29.26	238,000	5,637,402.87	6,963,880.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	36.58	105,100	4,197,177.26	3,844,558.00
PRIDE INTERNATIONAL INC.	74153Q102	PDE	31.91	297,000	4,874,662.59	9,477,270.00
PROGRESS ENERGY INC	743263105	PGN	41.01	251,325	10,649,692.13	10,306,838.25
PULTE HOMES, INC.	745867101	PHM	10.00	410,000	5,268,054.19	4,100,000.00
QUEST DIAGNOSTICS INC	74834L100	DGX	60.38	149,000	7,330,147.62	8,996,620.00
QUESTAR CORP	748356102	STR	41.57	78,806	4,171,921.14	3,275,965.42
QWEST COMMUNICATIONS INTL.	749121109	Q	4.21	2,300,000	9,700,213.34	9,683,000.00
RANGE RES CORP	75281A109	RRC	49.85	130,000	5,443,243.00	6,480,500.00
REGIONS FINANCIAL CORP.	7591EP100	RF	5.29	1,100,000	5,914,207.33	5,819,000.00
REINSURANCE GROUP OF AMERICA	759351604	RGA	47.65	205,000	9,624,469.67	9,768,250.00
RELIANCE STEEL & ALUMINUM	759509102	RS	43.22	255,000	8,258,023.72	11,021,100.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	53.15	218,020	11,262,724.69	11,587,763.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	25.28	184,000	5,496,661.63	4,651,520.00
RPM INTERNATIONAL INC.	749685103	RPM	20.33	490,000	8,968,655.35	9,961,700.00

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						
RRI ENERGY INC	74971X107	RRI	5.72	322,436	8,624,785.43	1,844,333.92
RYDER SYS. INC.	783549108	R	41.17	245,000	10,963,943.22	10,086,650.00
SAFEWAY INC	786514208	SWY	21.29	660,000	17,602,204.33	14,051,400.00
SARA LEE CORP.	803111103	SLE	12.18	1,100,000	15,138,684.14	13,398,000.00
SCANA CORP	80589M102	SCG	37.68	122,139	4,676,094.46	4,602,197.52
SCRIPPS NETWORKS INTERACTIVE-CL A	811065101	SNI	41.50	272,000	10,496,438.96	11,288,000.00
SEACOR SMIT INC.	811904101	CKH	76.25	86,360	6,250,216.17	6,584,950.00
SEAGATE TECHNOLOGY	G7945J104	STX	18.19	400,000	2,889,166.08	7,276,000.00
SEMPRA ENERGY	816851109	SRE	55.98	212,021	12,046,165.76	11,868,935.58
SOUTHERN UNION COMPANY	844030106	SUG	22.70	101,443	2,484,619.32	2,302,756.10
SPECTRA ENERGY CORPORATION	847560109	SE	20.51	724,144	14,859,795.19	14,852,193.44
ST JUDE MED. INC.	790849103	STJ	36.78	205,000	7,311,890.50	7,539,900.00
STATE STREET CORP	857477103	STT	43.54	130,000	6,153,271.67	5,660,200.00
STEEL DYNAMICS INC	858119100	STLD	17.72	650,000	8,340,500.24	11,518,000.00
SUN MICROSYSTEMS INC.	866810203	JAVA	9.37	1,220,000	4,750,809.00	11,431,400.00
SUNTRUST BANKS INC.	867914103	STI	20.29	560,000	10,303,915.54	11,362,400.00
TCF FINANCIAL CORP	872275102	TCB	13.62	521,000	5,804,274.03	7,096,020.00
TECO ENERGY	872375100	TE	16.22	407,899	6,397,328.02	6,616,121.78
TELEPHONE & DATA	879433100	TDS	33.92	140,000	4,370,225.67	4,748,800.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	56.18	112,737	4,291,770.41	6,333,564.66
THE BANK OF NEW YORK MELLON CORP	064058100	BK	27.97	200,000	5,789,629.50	5,594,000.00
THE HANOVER INSURANCE GROUP	410867105	THG	44.43	231,200	10,727,455.03	10,272,216.00
THOMAS & BETTS CORP.	884315102	TNB	35.79	300,000	11,343,263.96	10,737,000.00
TORCHMARK CORP	891027104	TMK	43.95	161,680	10,039,918.32	7,105,836.00
TYSON FOODS INC. CL-A	902494103	TSN	12.27	610,000	8,876,806.01	7,484,700.00
UGI CORP	902681105	UGI	24.19	194,350	5,064,966.90	4,701,326.50
URS CORPORATION	903236107	URS	44.52	220,000	6,413,432.64	9,794,400.00
UTI WORLDWIDE INC	G87210103	UTIW	14.32	390,000	4,883,375.50	5,584,800.00
V F CORP	918204108	VFC	73.24	156,000	11,935,860.68	11,425,440.00
VALSPAR CORP	920355104	VAL	27.14	540,000	11,456,551.08	14,655,600.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
VECTREN CORPORATION	92240G101	VVC	24.68	122,255	3,256,727.69	3,017,253.40
WATSON PHARMACEUTICALS INC.	942683103	WPI	39.61	217,599	6,427,848.70	8,619,096.39
WELLPOINT INC.	94973V107	WLP	58.29	80,000	4,370,313.93	4,663,200.00
WISCONSIN ENERGY CORP.	976657106	WEC	49.83	110,379	5,155,351.62	5,500,185.57
XCEL ENERGY INC	98389B100	XEL	21.22	408,699	8,492,490.67	8,672,592.78
COMMON STOCK TOTAL				51,819,539	1,148,781,106.71	1,213,940,111.24
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	64.29	111,000	5,974,511.58	7,136,190.01
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	28.10	195,000	3,598,566.26	5,479,500.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	36.63	231,000	6,985,590.70	8,461,530.00
DIGITAL REALTY TRUST INC	253868103	DLR	50.28	160,000	4,472,809.79	8,044,800.00
DOUGLAS EMMETT INC	25960P109	DEI	14.25	248,500	2,256,298.17	3,541,125.00
DUKE RE CORPORATION	264411505	DRE	12.17	680,000	5,918,516.18	8,275,600.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	83.65	67,440	5,787,385.43	5,641,356.00
FEDERAL REALTY INV.	313747206	FRT	67.72	87,298	5,340,223.80	5,911,820.56
HCP INC	40414L109	HCP	30.54	345,900	10,209,328.53	10,563,786.00
HOSPITALITY PROPERTIES	44106M102	HPT	23.71	200,000	4,740,042.56	4,742,000.00
NATIONWIDE HEALTH PP	638620104	NHP	35.18	110,693	3,406,239.20	3,894,179.74
SL GREEN RE CORP	78440X101	SLG	50.24	115,000	5,822,018.87	5,777,600.00
VENTAS INC.	92276F100	VTR	43.74	207,000	7,307,079.19	9,054,180.00
REAL ESTATE INVESTMENT TRUST TOTAL				2,758,831	71,818,610.26	86,523,667.31
MID-CAP VALUE (F) TOTAL				54,559,400	1,218,962,547.99	1,298,253,528.55

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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	82.67	91,400	5,271,007.00	7,556,038.00
A123 SYSTEMS INC	03739T108	AONE	22.44	4,200	82,929.00	94,248.00
AARON RENTS INC	002535201	AAN	27.73	7,100	185,938.07	196,883.00
ABBOTT LABORATORIES	002824100	ABT	53.99	48,200	2,366,104.14	2,602,318.00
ABERCROMBIE & FITCH CO	002896207	ANF	34.85	98,900	3,067,363.52	3,446,665.00
ADOBE SYSTEMS INC.	00724F101	ADBE	36.78	92,200	2,653,043.23	3,391,116.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	40.48	256,000	10,649,540.27	10,362,879.99
AEROPOSTALE INC	007865108	ARO	34.05	17,400	382,543.42	592,470.00
AES CORP	00130H105	AES	13.31	193,800	1,685,019.49	2,579,478.00
AETNA INC.	00817Y108	AET	31.70	1,700	38,979.37	53,890.00
AFLAC INC	001055102	AFL	46.25	86,200	3,498,009.65	3,986,749.99
AGILENT TECHNOLOGIES INC	00846U101	A	31.07	102,900	2,270,894.05	3,197,102.99
AIRGAS INC	009363102	ARG	47.60	39,700	1,727,269.32	1,889,720.00
ALEXANDER & BALDWIN INC	014482103	ALEX	34.23	6,100	209,431.30	208,803.00
ALLERGAN INC.	018490102	AGN	63.01	32,800	1,757,874.93	2,066,728.00
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	46.07	85,600	3,699,564.93	3,943,592.01
ALLSTATE CORP	020002101	ALL	30.04	10,900	309,321.29	327,436.00
ALTRIA GROUP INC	02209S103	MO	19.63	263,400	5,123,817.70	5,170,542.00
AMERICAN EXPRESS CO.	025816109	AXP	40.52	126,500	4,056,279.01	5,125,780.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	24.95	100,300	2,486,178.52	2,502,485.00
AMERICAN NATL INS CO	028591105	ANAT	119.44	6,400	357,452.00	764,416.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	38.82	72,400	1,832,537.49	2,810,568.00
AMERISOURCEBERGEN CORP	03073E105	ABC	26.07	1,600	41,783.52	41,712.00
AMGEN INC	031162100	AMGN	56.57	232,900	11,103,267.39	13,175,153.00
AMR CORP.	001765106	AMR	7.73	49,700	379,225.91	384,181.00
ANADARKO PETROLEUM CORP	032511107	APC	62.42	27,100	1,382,790.67	1,691,581.99
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.35	81,300	1,322,857.35	1,410,555.00
AOL INC.	00184X105	AOL	23.28	16,200	440,987.41	377,136.00
APOLLO GROUP INC	037604105	APOL	60.58	157,400	10,594,041.17	9,535,292.00
APPLE INC.	037833100	AAPL	210.86	136,200	15,443,257.88	28,719,132.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.31	311,400	8,877,405.75	9,749,934.01
ARROW ELECTRONICS	042735100	ARW	29.61	204,000	3,932,615.29	6,040,440.00
ASHLAND INC	044209104	ASH	39.62	30,400	1,173,862.95	1,204,448.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	25.45	115,200	3,017,070.31	2,931,840.00
ASSURANT INC	04621X108	AIZ	29.48	106,900	3,235,550.75	3,151,412.00
AT&T INC	00206R102	T	28.03	1,238,800	37,343,232.17	34,723,564.00
ATWOOD OCEANICS	050095108	ATW	35.85	84,700	2,754,473.61	3,036,495.00
AUTOLIV, INC	052800109	ALV	43.36	12,700	551,211.75	550,672.00
AUTONATION INC	05329W102	AN	19.15	190,200	3,456,583.35	3,642,330.00
AUTOZONE INC	053332102	AZO	158.07	26,800	4,193,871.47	4,236,276.01
AVNET INC.	053807103	AVT	30.16	207,300	4,683,718.02	6,252,168.00
AVON PRODUCTS	054303102	AVP	31.50	186,400	5,530,052.94	5,871,600.00
BAKER HUGHES CORP	057224107	BHI	40.48	75,100	2,731,367.35	3,040,048.00
BANK OF AMERICA CORP.	060505104	BAC	15.06	1,397,200	33,705,238.38	21,041,832.00
BARNES & NOBLE INC.	067774109	BKS	19.07	103,100	1,959,803.10	1,966,117.00
BAXTER INTL	071813109	BAX	58.68	87,100	5,089,380.98	5,111,028.00
BB&T CORPORATION	054937107	BBT	25.37	31,200	977,217.45	791,544.00
BEST BUY COMPANY INC	086516101	BBY	39.46	139,700	5,565,940.03	5,512,562.00
BIG LOTS, INC.	089302103	BIG	28.98	122,800	2,883,352.23	3,558,743.99
BIOGEN IDEC INC	09062X103	BIIB	53.50	51,100	2,729,940.86	2,733,850.01
BJ SERVICES CO	055482103	BJS	18.60	52,900	700,200.94	983,940.00
BLACK & DECKER	091797100	BDK	64.83	3,000	193,869.90	194,490.00
BLACKROCK INC	09247X101	BLK	232.20	31,200	5,886,918.97	7,244,640.00
BMC SOFTWARE	055921100	BMC	40.10	27,700	899,019.14	1,110,770.00
BOEING CO	097023105	BA	54.13	64,600	3,887,450.62	3,496,798.01
BORG WARNER INC.	099724106	BWA	33.22	17,400	570,953.16	578,028.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	25.25	677,200	14,812,377.54	17,099,299.99
BROWN-FORMAN -CL B	115637209	BF.B	53.57	83,800	3,648,271.79	4,489,166.01
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	98.62	39,300	3,871,277.94	3,875,766.00
C A INC.	12673P105	CA	22.46	22,000	439,916.87	494,119.99

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	58.73	25,300	1,465,355.76	1,485,869.00
CABOT CORP	127055101	CBT	26.23	19,500	197,883.84	511,485.00
CAMERON INTL CORP.	13342B105	CAM	41.80	37,300	1,039,872.01	1,559,140.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	38.34	109,500	4,952,551.74	4,198,230.00
CAPITALSOURCE INC	14055X102	CSE	3.97	36,800	155,506.76	146,096.00
CARDINAL HEALTH INC.	14149Y108	CAH	32.24	210,400	6,751,609.76	6,783,296.00
CAREER EDUCATION CORP	141665109	CECO	23.31	92,600	2,160,799.69	2,158,505.99
CAREFUSION CORP	14170T101	CFN	25.01	26,900	621,816.56	672,769.00
CATERPILLAR INC.	149123101	CAT	56.99	95,200	4,872,925.89	5,425,448.00
CELANESE CORP-SERIES A	150870103	CE	32.10	44,900	866,517.00	1,441,290.00
CENTURYTEL INC.	156700106	CTL	36.21	13,200	428,100.68	477,972.00
CHEVRON CORP.	166764100	CVX	76.99	299,400	16,205,556.92	23,050,806.00
CHICO'S FAS INC	168615102	CHS	14.05	92,000	1,224,710.03	1,292,600.00
CHIMERA INVESTMENT CORP	16934Q109	CIM	3.88	100,100	351,351.00	388,388.00
CHUBB CORP	171232101	CB	49.18	8,300	402,950.06	408,194.00
CIGNA CORP.	125509109	CI	35.27	12,400	337,326.58	437,348.00
CISCO SYSTEMS	17275R102	CSCO	23.94	878,900	17,336,935.84	21,040,866.00
CITIGROUP INC.	172967101	C	3.31	1,751,700	15,271,843.96	5,798,127.01
CITRIX SYSTEMS INC	177376100	CTXS	41.61	16,500	529,927.23	686,565.00
CME GROUP INC	12572Q105	CME	335.95	14,600	4,446,690.20	4,904,870.00
CNA FINANCIAL CORP	126117100	CNA	24.00	53,500	709,522.82	1,284,000.00
COACH INC	189754104	COH	36.53	250,900	6,862,032.62	9,165,377.00
COCA COLA CO.	191216100	KO	57.00	485,200	25,683,272.27	27,656,400.00
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH	45.30	500	21,844.75	22,650.00
COLGATE PALMOLIVE	194162103	CL	82.15	191,000	13,918,362.22	15,690,650.00
COMCAST CORP - CL A	20030N101	CMCSA	16.86	226,900	3,245,732.69	3,825,534.01
COMERICA INC.	200340107	CMA	29.57	131,400	3,464,247.77	3,885,498.00
COMMERCIAL METALS CO.	201723103	CMC	15.65	219,700	3,637,863.91	3,438,305.01
COMMUNITY HEALTH SYS	203668108	CYH	35.60	29,800	883,890.63	1,060,879.99
CONOCOPHILLIPS	20825C104	COP	51.07	221,300	11,383,569.25	11,301,791.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
CONSOL ENERGY INC.	20854P109	CNX	49.80	6,400	293,220.48	318,720.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	17.92	20,600	361,050.02	369,152.00
CONVERGYS CORPORATION	212485106	CVG	10.75	149,600	1,424,547.33	1,608,200.01
CON-WAY INC	205944101	CNW	34.91	7,300	250,052.01	254,843.00
COPA HOLDINGS SA-CLASS A	P31076105	CPA	54.47	4,500	247,782.15	245,115.00
COSTCO WHOLESALE CORP.	22160K105	COST	59.17	20,300	1,182,744.99	1,201,151.00
COVENTRY HEALTH CARE INC.	222862104	CVH	24.29	115,600	1,631,971.07	2,807,924.00
CRANE CO	224399105	CR	30.62	28,100	641,221.95	860,422.01
CSX CORP.	126408103	CSX	48.49	58,500	3,149,372.57	2,836,665.00
CTC MEDIA INC	12642X106	CTCM	14.90	7,900	129,673.47	117,710.00
CULLEN/FROST BANKERS INC	229899109	CFR	50.00	65,600	2,975,784.43	3,280,000.03
CUMMINS INC.	231021106	CMI	45.86	12,600	586,673.21	577,836.00
CYTEC INDUSTRIES	232820100	CYT	36.42	600	7,939.62	21,852.00
DANAHER CORP	235851102	DHR	75.20	45,000	2,658,571.92	3,384,000.01
DEERE & CO.	244199105	DE	54.09	5,500	181,949.69	297,494.99
DELL INC	24702R101	DELL	14.36	526,000	6,951,612.64	7,553,360.00
DELTA AIR LINES INC	247361702	DAL	11.38	115,200	1,328,590.08	1,310,976.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	98.42	58,300	5,114,609.72	5,737,886.00
DIRECTV	25490A101	DTV	33.35	115,700	2,662,470.10	3,858,595.00
DISCOVER FINANCIAL	254709108	DFS	14.71	266,100	2,613,349.94	3,914,331.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	26.52	170,200	3,584,232.34	4,513,703.99
DISNEY (WALT) CO.	254687106	DIS	32.25	17,643	396,137.82	568,982.88
DOLLAR GENERAL CORP.	256677105	DG	22.43	5,100	114,645.96	114,393.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	22.27	61,100	645,335.22	1,360,697.00
DOVER CORP.	260003108	DOV	41.61	33,700	883,782.77	1,402,256.99
DOW CHEMICAL CO	260543103	DOW	27.63	80,700	546,293.28	2,229,741.00
DR PEPPER SNAPPLE GROUP	26138E109	DPS	28.30	28,700	678,020.45	812,210.00
DRESSER-RAND GROUP INC	261608103	DRC	31.61	22,300	590,396.30	704,903.00
E I DUPONT DE NEM.	263534109	DD	33.67	77,700	2,044,883.98	2,616,159.00
EASTMAN CHEMICAL CO.	277432100	EMN	60.24	11,500	511,680.58	692,760.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
EATON CORP.	278058102	ETN	63.62	21,900	1,148,149.04	1,393,278.01
EBAY INC	278642103	EBAY	23.54	236,100	4,490,333.72	5,557,793.99
ECOLAB INC	278865100	ECL	44.58	235,900	10,224,793.28	10,516,422.00
EDUCATION MANAGEMENT CORP	28140M103	EDMC	22.01	3,400	73,113.60	74,834.00
EL PASO CORP	28336L109	EP	9.83	29,100	288,270.42	286,053.00
EMC CORP	268648102	EMC	17.47	321,200	3,602,953.72	5,611,364.00
EMDEON INC-CLASS A	29084T104	EM	15.25	4,100	60,766.51	62,525.00
EMERSON ELECTRIC CO	291011104	EMR	42.60	189,900	6,050,424.10	8,089,740.00
ENDO PHARMACEUTICALS	29264F205	ENDP	20.51	213,700	5,002,665.96	4,382,987.01
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	37.23	79,500	2,135,046.92	2,959,785.00
ENSCO INTERNATIONAL PLC	29358Q109	ESV	39.94	110,900	5,749,625.58	4,429,346.01
EOG RESOURCES INC	26875P101	EOG	97.30	37,100	2,338,093.08	3,609,830.01
ESTEE LAUDER CO.	518439104	EL	48.36	146,700	5,824,794.34	7,094,412.00
EXPEDIA INC	30212P105	EXPE	25.71	42,600	1,078,214.97	1,095,246.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	34.73	31,700	1,092,242.52	1,100,941.00
EXTERRAN HOLDINGS INC	30225X103	EXH	21.45	62,200	1,085,365.66	1,334,190.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	728,800	26,319,824.35	49,696,872.00
F5 NETWORKS INC	315616102	FFIV	52.98	22,800	517,562.79	1,207,944.00
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	65.87	14,500	744,760.29	955,115.00
FEDERAL MOGUL CORP-CL A	313549404	FDML	17.30	3,100	47,130.72	53,630.00
FEDEX CORPORATION	31428X106	FDX	83.45	46,500	2,483,443.59	3,880,425.00
FIFTH THIRD BANCORP	316773100	FITB	9.75	118,800	1,226,957.12	1,158,300.00
FIRST CTZNS BANCSHS	31946M103	FCNCA	164.01	8,300	1,019,360.48	1,361,283.00
FLOWSERVE CORP.	34354P105	FLS	94.53	5,700	482,554.27	538,821.01
FMC TECHNOLOGIES INC	30249U101	FTI	57.84	15,400	628,653.25	890,736.00
FOOT LOCKER INC	344849104	FL	11.14	292,700	3,164,156.63	3,260,678.01
FORD MOTOR COMPANY	345370860	F	10.00	466,700	3,615,262.16	4,667,000.00
FOREST LABORATORIES INC.	345838106	FRX	32.11	237,900	7,913,593.44	7,638,969.00
FRANKLIN RESOURCES INC	354613101	BEN	105.35	19,900	1,902,563.16	2,096,465.00
FRONTIER OIL CORP	35914P105	FTO	12.04	15,600	173,769.96	187,824.00

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
FRONTLINE LTD	G3682E127	FRO	27.32	7,700	193,195.75	210,363.99
GAP INC	364760108	GPS	20.95	99,800	2,121,005.90	2,090,810.00
GARMIN LTD	G37260109	GRMN	30.70	128,300	3,262,278.98	3,938,810.00
GENERAL CABLE CORP	369300108	BGC	29.42	72,600	2,285,517.80	2,135,892.00
GENERAL ELECTRIC CO	369604103	GE	15.13	1,766,200	38,131,634.03	26,722,606.00
GENTEX CORP.	371901109	GNTX	17.85	20,600	364,525.24	367,710.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	11.35	101,200	972,784.85	1,148,620.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	49.01	45,400	2,385,466.49	2,225,054.01
GILEAD SCIENCES INC.	375558103	GILD	43.28	85,700	4,473,616.26	3,709,096.00
GLG PARTNERS INC	37929X107	GLG	3.22	28,400	87,347.04	91,448.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.84	84,600	11,184,352.61	14,283,864.01
GOODYEAR T & R	382550101	GT	14.10	36,100	500,877.50	509,010.00
GOOGLE INC - CL A	38259P508	GOOG	619.98	31,500	14,009,306.06	19,529,370.00
GRACO INC.	384109104	GGG	28.57	67,300	1,485,801.91	1,922,761.01
GRAINGER W W INC	384802104	GWV	96.83	60,300	5,229,044.82	5,838,849.00
HALLIBURTON COMPANY	406216101	HAL	30.09	221,800	5,462,959.11	6,673,962.00
HANESBRANDS INC	410345102	HBI	24.11	88,900	1,943,828.35	2,143,379.00
HARLEY-DAVIDSON INC	412822108	HOG	25.20	35,000	805,810.24	882,000.01
HARSCO CORP	415864107	HSC	32.23	6,400	194,080.02	206,272.00
HARTFORD FINL SERVICES	416515104	HIG	23.26	17,800	441,454.94	414,028.00
HELIX ENERGY SOLUTIONS GROUP	42330P107	HLX	11.75	17,400	208,470.51	204,450.00
HELMERICH & PAYNE, INC	423452101	HP	39.88	37,800	1,317,946.56	1,507,463.99
HERBALIFE LTD	G4412G101	HLF	40.57	37,600	1,178,437.61	1,525,432.00
HESS CORP.	42809H107	HES	60.50	43,400	2,453,623.34	2,625,700.00
HEWLETT-PACKARD CO	428236103	HPQ	51.51	279,400	8,718,157.72	14,391,894.00
HOLLY CORP	435758305	HOC	25.63	6,400	153,371.52	164,032.00
HOME DEPOT INC.	437076102	HD	28.93	40,400	1,170,076.92	1,168,772.00
HONEYWELL INTERNATIONAL INC	438516106	HON	39.20	900	35,979.75	35,280.00
HUBBELL INC	443510201	HUB.B	47.30	4,400	149,500.58	208,120.00
HUMANA INC.	444859102	HUM	43.89	28,500	712,270.90	1,250,865.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	32.27	13,100	438,390.19	422,737.00
HUNTINGTON BANCSHARES	446150104	HBAN	3.65	106,700	397,233.43	389,455.00
HUNTSMAN CORP	447011107	HUN	11.29	174,800	1,203,715.45	1,973,492.01
HYATT HOTELS CORP-CLASS A	448579102	H	29.81	6,500	197,193.75	193,765.00
ILLINOIS TOOL WORKS	452308109	ITW	47.99	165,800	7,076,486.29	7,956,742.00
INGRAM MICRO INC CL A	457153104	IM	17.45	139,500	2,106,514.19	2,434,274.99
INTEGRYS ENERGY GROUP INC	45822P105	TEG	41.99	63,500	2,674,738.21	2,666,365.00
INTEL CORP.	458140100	INTC	20.40	730,500	14,488,976.39	14,902,200.00
INTERNATIONAL PAPER	460146103	IP	26.78	78,900	2,162,666.93	2,112,942.00
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF	41.14	56,600	2,287,786.80	2,328,524.00
INTL BUS MACH CORP	459200101	IBM	130.90	273,700	25,756,225.64	35,827,330.00
INTL GAME TECHNOLOGY	459902102	IGT	18.77	31,000	532,217.39	581,870.01
INTUIT INC.	461202103	INTU	30.71	13,200	396,760.32	405,372.00
INTUITIVE SURGICAL INC	46120E602	ISRG	303.32	6,200	1,417,858.81	1,880,584.00
INVESCO LTD	G491BT108	IVZ	23.49	56,700	1,088,170.07	1,331,883.00
J C PENNEY INC	708160106	JCP	26.61	101,000	2,817,703.39	2,687,610.00
JABIL CIRCUIT INC	466313103	JBL	17.37	54,500	782,685.40	946,665.00
JARDEN CORP	471109108	JAH	30.91	22,200	250,632.07	686,202.00
JOHNSON & JOHNSON	478160104	JNJ	64.41	563,400	33,588,927.41	36,288,594.00
JOHNSON CONTROLS	478366107	JCI	27.24	100,300	2,197,695.23	2,732,172.01
JOY GLOBAL INC	481165108	JOYG	51.59	12,000	479,238.37	619,080.00
JPMORGAN CHASE & CO.	46625H100	JPM	41.67	616,600	27,120,918.04	25,693,722.00
JUNIPER NETWORKS INC	48203R104	JNPR	26.67	22,900	369,618.37	610,742.99
KANSAS CITY SOUTHERN INDS	485170302	KSU	33.29	13,700	424,730.14	456,073.00
KELLOGG CO.	487836108	K	53.20	21,800	1,140,935.70	1,159,760.00
KIMBERLY-CLARK CORP	494368103	KMB	63.71	61,900	3,980,987.08	3,943,649.00
KIRBY CORP.	497266106	KEX	34.83	8,000	262,384.56	278,640.00
KOHLS CORP	500255104	KSS	53.93	25,900	1,313,124.60	1,396,786.99
LANDSTAR SYSTEM INC.	515098101	LSTR	38.77	7,700	275,873.64	298,529.00
LENNOX INTERNATIONAL INC.	526107107	LII	39.04	93,800	3,304,775.23	3,661,951.99

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
LEXMARK INTERNATIONAL INC.	529771107	LXK	25.98	67,100	1,674,118.16	1,743,258.00
LIBERTY MEDIA-STARZ SERIES A	53071M708	LSTZA	46.15	7,700	210,935.88	355,355.00
LIMITED BRANDS INC.	532716107	LTD	19.24	53,800	992,289.18	1,035,112.00
LINCOLN NATIONAL CORP	534187109	LNC	24.88	45,100	1,030,099.22	1,122,088.00
LOEWS CORP	540424108	L	36.35	7,900	284,696.25	287,165.00
LORILLARD INC	544147101	LO	80.23	800	60,175.70	64,184.00
LUBRIZOL CORP	549271104	LZ	72.95	10,000	737,340.00	729,500.00
M&T BANK CORPORATION	55261F104	MTB	66.89	8,500	539,826.50	568,565.00
MACYS INC	55616P104	M	16.76	124,300	2,425,892.52	2,083,268.00
MANPOWER INC	56418H100	MAN	54.58	104,500	5,041,252.60	5,703,610.00
MARATHON OIL CORP	565849106	MRO	31.22	105,700	3,078,921.71	3,299,954.00
MASCO CORP.	574599106	MAS	13.81	5,400	53,239.43	74,574.00
MASTERCARD INC-CLASS A	57636Q104	MA	255.98	23,800	5,195,269.04	6,092,324.00
MATTEL INC.	577081102	MAT	19.98	24,500	481,657.73	489,510.00
MBIA INC.	55262C100	MBI	3.98	19,700	64,956.81	78,406.00
MCDONALDS CORPORATION	580135101	MCD	62.44	7,100	395,038.33	443,324.00
MCGRAW HILL INC	580645109	MHP	33.51	125,700	3,615,254.57	4,212,207.01
MCKESSON CORP	58155Q103	MCK	62.50	71,600	4,013,989.67	4,475,000.00
MEAD JOHNSON NUTRITION CO-A	582839106	MJN	43.70	5,200	215,171.39	227,240.01
MEADWESTVACO	583334107	MWV	28.63	9,500	143,159.69	271,985.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	63.91	196,800	10,990,502.92	12,577,488.00
MEDTRONIC INC	585055106	MDT	43.98	162,700	5,446,658.16	7,155,546.01
MERCK & CO INC	58933Y105	MRK	36.54	677,500	22,329,268.71	24,755,850.01
METLIFE INC	59156R108	MET	35.35	54,300	1,750,265.32	1,919,505.01
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	104.99	35,900	2,816,958.66	3,769,140.99
MICROSOFT CORP.	594918104	MSFT	30.49	1,478,000	39,861,470.23	45,064,220.00
MILLIPORE CORPORATION	601073109	MIL	72.35	45,100	3,039,671.40	3,262,985.00
MIRANT CORP NEW	60467R100	MIR	15.27	369,000	5,070,769.95	5,634,629.99
MONSANTO COMPANY	61166W101	MON	81.75	73,000	5,995,998.06	5,967,750.00
MOODY'S CORPORATION	615369105	MCO	26.80	76,200	2,004,453.83	2,042,160.01

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
MORGAN STANLEY	617446448	MS	29.60	160,300	4,229,210.49	4,744,880.00
MOTOROLA INC	620076109	MOT	7.76	117,000	1,087,024.09	907,920.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	47.00	46,600	1,687,137.86	2,190,200.01
MURPHY OIL CORP	626717102	MUR	54.20	28,500	1,477,988.60	1,544,700.00
MYLAN INC	628530107	MYL	18.43	14,700	213,251.86	270,920.99
NABORS INDUSTRIES LTD.	G6359F103	NBR	21.89	161,200	3,094,824.20	3,528,667.99
NALCO HOLDING CO	62985Q101	NLC	25.51	38,000	938,676.00	969,380.00
NATIONAL OILWELL VARCO INC	637071101	NOV	44.09	112,500	4,591,825.39	4,960,125.01
NAVISTAR INTL. CORP.	63934E108	NAV	38.65	9,400	374,890.38	363,310.01
NETAPP INC.	64110D104	NTAP	34.39	49,400	974,780.40	1,698,865.98
NEW YORK TIMES CO. CL A	650111107	NYT	12.36	41,200	426,621.88	509,232.00
NEWELL RUBBERMAID INC.	651229106	NWL	15.01	16,000	230,716.63	240,160.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	47.31	12,700	598,343.16	600,837.00
NEWS CORP INC-CL A	65248E104	NWSA	13.69	129,500	1,164,743.67	1,772,855.00
NII HOLDINGS INC	62913F201	NIHD	33.58	62,700	1,454,714.78	2,105,465.99
NIKE INC. -CL B	654106103	NKE	66.07	400	25,433.68	26,428.00
NORDSTROM INC	655664100	JWN	37.58	64,100	1,902,799.35	2,408,878.00
NORFOLK SOUTHERN CORP.	655844108	NSC	52.42	54,800	2,981,551.19	2,872,616.00
NORTHROP GRUMMAN CORP.	666807102	NOC	55.85	96,900	4,622,791.60	5,411,865.01
NRG ENERGY INC.	629377508	NRG	23.61	39,600	905,781.32	934,955.99
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	81.35	104,800	5,358,326.66	8,525,480.00
OCEANEERING INT'L. INC.	675232102	OII	58.52	5,600	298,879.01	327,712.01
OIL STS INTL INC	678026105	OIS	39.29	29,600	879,694.65	1,162,984.00
ONEOK INC.	682680103	OKE	44.57	118,700	5,034,223.62	5,290,459.00
ORACLE SYS. CORP.	68389X105	ORCL	24.54	770,900	12,099,646.05	18,917,886.00
OSHKOSH CORPORATION	688239201	OSK	37.03	13,400	483,927.60	496,202.00
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	43.95	3,500	131,456.78	153,825.00
PACCAR INC	693718108	PCAR	36.27	54,200	1,913,639.40	1,965,834.00
PARTNERRE LTD	G6852T105	PRE	74.66	143,300	10,695,504.24	10,698,778.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	15.35	189,000	2,818,527.09	2,901,150.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
PAYCHEX INC	704326107	PAYX	30.64	8,900	196,803.02	272,696.00
PEABODY ENERGY CORP	704549104	BTU	45.21	3,300	144,896.83	149,193.00
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	15.18	39,300	688,245.21	596,574.00
PEPSI BOTTLING GROUP INC	713409100	PBG	37.50	100,300	3,679,879.02	3,761,250.01
PEPSICO INC.	713448108	PEP	60.80	346,000	20,986,522.47	21,036,800.00
PFIZER INC.	717081103	PFE	18.19	1,558,300	33,501,950.48	28,345,476.99
PHILIP MORRIS INTERNATIONAL	718172109	PM	48.19	489,400	16,536,316.76	23,584,186.00
PHILLIPS-VAN HEUSEN	718592108	PVH	40.68	53,300	1,564,495.24	2,168,244.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	48.17	3,100	61,062.36	149,327.00
PITNEY-BOWES, INC.	724479100	PBI	22.76	459,400	10,515,295.90	10,455,944.00
PLUM CREEK TIMBER CO INC	729251108	PCL	37.76	24,500	751,879.12	925,120.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	52.79	32,600	1,795,563.77	1,720,954.00
POLO RALPH LAUREN CORP	731572103	RL	80.98	9,900	626,630.78	801,702.00
POPULAR INC	733174106	BPOP	2.26	95,500	214,760.40	215,830.00
PPG INDUSTRIES INC.	693506107	PPG	58.54	36,100	1,858,305.96	2,113,294.01
PRAXAIR INC.	74005P104	PX	80.31	6,800	406,798.58	546,108.00
PRICELINE.COM INC	741503403	PCLN	218.50	4,200	649,731.74	917,700.00
PRIDE INTERNATIONAL INC.	74153Q102	PDE	31.91	113,600	2,877,019.55	3,624,976.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	24.04	85,300	2,140,677.41	2,050,612.00
PROCTER & GAMBLE CO	742718109	PG	60.63	452,600	18,171,395.21	27,441,138.00
PROTECTIVE LIFE CORP	743674103	PL	16.55	47,600	843,742.30	787,780.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	49.76	74,600	3,457,368.41	3,712,096.00
QLOGIC CORPORATION	747277101	QLGC	18.87	5,100	83,336.34	96,237.00
QUALCOMM INC	747525103	QCOM	46.26	467,400	20,321,282.87	21,621,924.00
QUESTAR CORP	748356102	STR	41.57	15,200	547,394.37	631,863.99
QWEST COMMUNICATIONS INTL.	749121109	Q	4.21	2,530,200	9,957,646.88	10,652,141.99
RADIOSHACK CORP	750438103	RSH	19.50	24,000	339,584.23	468,000.00
RAYONIER INC.	754907103	RYN	42.16	11,900	510,607.50	501,704.00
RAYTHEON COMPANY	755111507	RTN	51.52	26,800	1,269,673.00	1,380,736.00
RELIANCE STEEL & ALUMINUM	759509102	RS	43.22	101,600	3,853,626.99	4,391,152.00

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						
ROCKWELL AUTOMATION INC	773903109	ROK	46.98	38,200	1,342,626.95	1,794,636.01
ROSS STORES INC	778296103	ROST	42.71	39,000	1,610,606.38	1,665,690.00
ROVI CORP	779376102	ROVI	31.87	2,200	67,433.08	70,114.00
ROWAN COS.	779382100	RDC	22.64	178,600	3,558,636.53	4,043,504.01
RPM INTERNATIONAL INC.	749685103	RPM	20.33	184,200	3,304,242.48	3,744,785.99
SAFEWAY INC	786514208	SWY	21.29	21,400	411,161.36	455,605.99
SALESFORCE.COM INC	79466L302	CRM	73.77	6,500	288,951.70	479,505.01
SARA LEE CORP.	803111103	SLE	12.18	17,100	206,817.66	208,278.00
SCHLUMBERGER	806857108	SLB	65.09	150,300	9,560,290.40	9,783,027.00
SCHWAB (CHARLES) CORP	808513105	SCHW	18.82	26,800	546,769.64	504,376.00
SEAHAWK DRILLING INC	81201R107	HAWK	22.54	1,700	47,606.70	38,318.00
SEARS HOLDINGS CORP	812350106	SHLD	83.45	68,300	5,627,739.42	5,699,635.00
SHERWIN-WILLIAMS CO	824348106	SHW	61.65	174,500	10,180,622.22	10,757,925.00
SIGMA-ALDRICH	826552101	SIAL	50.53	61,700	3,063,695.52	3,117,701.00
SIGNET GROUP PLC-SPONS ADR	G81276100	SIG	26.72	9,800	118,013.34	261,856.00
SMITH INTERNATIONAL INC	832110100	SII	27.17	397,600	10,830,752.18	10,802,792.00
SOHU.COM INC	83408W103	SOHU	57.28	9,400	586,908.54	538,432.00
SOUTHWEST AIRLINES	844741108	LUV	11.43	110,600	1,241,473.94	1,264,158.00
SPECTRA ENERGY CORPORATION	847560109	SE	20.51	700	14,305.55	14,357.00
SPRINT NEXTEL CORP	852061100	S	3.66	834,900	3,884,086.81	3,055,734.00
STATE STREET CORP	857477103	STT	43.54	76,900	3,202,822.96	3,348,225.99
STRYKER CORP.	863667101	SYK	50.37	10,100	447,612.67	508,737.00
SUN MICROSYSTEMS INC.	866810203	JAVA	9.37	158,500	1,547,185.27	1,485,145.00
SUNOCO INC	86764P109	SUN	26.10	17,500	445,266.50	456,750.00
SUNTRUST BANKS INC.	867914103	STI	20.29	90,600	1,936,958.75	1,838,274.00
SYNOVUS FINANCIAL CORP	87161C105	SNV	2.05	56,600	112,226.48	116,030.00
SYSCO CORP.	871829107	SY	27.94	10,400	288,504.32	290,576.00
TALECRIS BIOTHERAPEUTICS	874227101	TLCR	22.27	7,500	163,447.50	167,025.00
TARGET CORP	87612E106	TGT	48.37	121,000	4,773,208.36	5,852,770.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	19.38	26,700	347,254.83	517,446.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
TECH DATA CORP	878237106	TECD	46.66	69,800	2,355,645.28	3,256,868.00
TEEKAY SHIPPING CORP	Y8564W103	TK	23.21	6,300	110,373.04	146,223.00
TELEPHONE & DATA	879433100	TDS	33.92	211,300	6,669,989.91	7,167,296.00
TEMPLE-INLAND INC.	879868107	TIN	21.11	6,500	86,398.91	137,215.00
TENET HEALTHCARE CORP	88033G100	THC	5.39	120,600	610,735.32	650,034.00
TERADATA CORP	88076W103	TDC	31.43	52,300	1,321,473.62	1,643,789.00
TEREX CORP	880779103	TEX	19.81	101,100	1,858,752.63	2,002,791.01
TESORO CORP	881609101	TSO	13.55	20,700	263,848.41	280,485.00
TEXAS INSTRS INC	882508104	TXN	26.06	224,000	4,812,302.22	5,837,440.01
TEXTRON INC.	883203101	TXT	18.81	40,900	784,838.28	769,329.00
THOMAS & BETTS CORP.	884315102	TNB	35.79	104,500	2,539,405.39	3,740,055.00
THOR INDUSTRIES INC	885160101	THO	31.40	5,300	156,024.58	166,420.00
TIDEWATER INC	886423102	TDW	47.95	7,700	337,798.26	369,215.01
TIFFANY & CO	886547108	TIF	43.00	16,200	496,325.60	696,600.00
TIME WARNER INC.	887317303	TWX	29.14	16,500	597,787.85	480,810.01
TIMKEN CO.	887389104	TKR	23.71	58,100	1,280,230.67	1,377,551.00
TJX COS. INC.	872540109	TJX	36.55	35,500	1,307,436.60	1,297,525.00
TORCHMARK CORP	891027104	TMK	43.95	1,700	67,423.50	74,715.00
TORO CO	891092108	TTC	41.81	96,800	3,215,907.17	4,047,208.00
TRANSATLANTIC HOLDINGS INC	893521104	TRH	52.11	38,400	1,929,060.13	2,001,024.00
TRAVELERS COS INC	89417E109	TRV	49.86	153,100	5,565,099.11	7,633,566.00
TRW AUTOMOTIVE HOLDINGS CORP	87264S106	TRW	23.88	8,600	216,819.76	205,368.00
UGI CORP	902681105	UGI	24.19	1,900	47,001.82	45,961.00
UNION PACIFIC CORP.	907818108	UNP	63.90	75,300	4,567,269.05	4,811,670.00
UNITED PARCEL SERVICES INC	911312106	UPS	57.37	103,300	6,012,349.24	5,926,321.00
UNITED TECHNOLOGIES	913017109	UTX	69.41	133,800	8,025,430.01	9,287,058.00
UNITEDHEALTH GROUP INC	91324P102	UNH	30.48	188,700	3,825,967.89	5,751,576.00
UNITRIN INC.	913275103	UTR	22.05	2,700	53,565.21	59,535.00
UNUM GROUP	91529Y106	UNM	19.52	118,000	2,086,842.65	2,303,360.01
US BANCORP	902973304	USB	22.51	321,900	8,262,619.58	7,245,969.01

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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						
US CELLULAR CORP.	911684108	USM	42.41	65,500	2,463,583.42	2,777,855.00
UTI WORLDWIDE INC	G87210103	UTIW	14.32	14,900	183,347.77	213,367.99
VALEANT PHARMACEUTICALS	91911X104	VRX	31.79	81,500	2,565,499.72	2,590,885.00
VALERO ENERGY CORP.	91913Y100	VLO	16.75	84,000	1,411,376.40	1,407,000.00
VALIDUS HOLDINGS LTD	G9319H102	VR	26.94	151,500	4,028,517.43	4,081,409.99
VERISIGN INC	92343E102	VRSN	24.24	465,400	10,470,965.12	11,281,296.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	30.28	14,600	442,207.72	442,088.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.13	725,000	24,414,801.79	24,019,250.00
VIACOM INC. CL B	92553P201	VIA.B	29.73	42,900	1,294,581.85	1,275,417.00
VISA INC-CLASS A	92826C839	V	87.46	24,300	1,599,060.63	2,125,278.00
WABCO HOLDINGS INC	92927K102	WBC	25.79	9,600	87,427.59	247,584.00
WABTEC	929740108	WAB	40.84	7,100	278,239.06	289,964.00
WAL MART STORES INC	931142103	WMT	53.45	514,700	26,443,828.46	27,510,715.00
WALGREEN CO.	931422109	WAG	36.72	146,000	4,186,551.21	5,361,120.00
WALTER INDS INC	93317Q105	WLT	75.31	17,000	1,072,250.96	1,280,270.00
WARNER MUSIC GROUP CORP	934550104	WMG	5.66	54,500	279,429.08	308,470.00
WATERS CORPORATION	941848103	WAT	61.96	83,900	4,485,581.12	5,198,444.02
WELLPOINT INC.	94973V107	WLP	58.29	55,000	2,131,384.39	3,205,950.00
WELLS FARGO COMPANY	949746101	WFC	26.99	689,600	24,527,949.12	18,612,304.00
WESCO INTL INC	95082P105	WCC	27.01	84,400	2,698,008.46	2,279,644.00
WESTERN DIGITAL CORP	958102105	WDC	44.15	16,700	433,265.81	737,304.99
WESTERN UNION CO.	959802109	WU	18.85	127,200	2,251,248.33	2,397,720.00
WHIRLPOOL CORP	963320106	WHR	80.66	24,700	925,607.89	1,992,302.00
WHOLE FOODS MARKET INC	966837106	WFMI	27.45	31,900	766,017.49	875,655.01
WILLIAMS COS. INC.	969457100	WMB	21.08	74,500	1,251,775.24	1,570,460.00
WILLIAMS-SONOMA INC	969904101	WSM	20.78	42,800	561,227.83	889,384.01
WINDSTREAM CORP.	97381W104	WIN	10.99	874,500	8,597,803.98	9,610,754.99
XEROX CORP	984121103	XRX	8.46	836,800	5,751,357.53	7,079,327.99
XL CAPITAL LTD - CLASS A	G98255105	XL	18.33	94,800	1,627,255.18	1,737,683.99
XTO ENERGY INC.	98385X106	XTO	46.53	74,900	3,042,872.56	3,485,097.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
				QUANTITATIVE 1000 (Q)		
				51,621,043	1,450,496,651.99	1,615,183,626.04
COMMON STOCK TOTAL						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ALEXANDRIA REAL ESTATE	015271109	ARE	64.29	6,600	245,613.76	424,314.00
AMB PROPERTY CORP.	00163T109	AMB	25.55	21,800	389,930.19	556,990.01
APARTMENT INVT & MGMT	03748R101	AIV	15.92	17,600	102,280.82	280,192.00
AVALONBAY COMMUNITIES	053484101	AVB	82.11	12,000	692,709.26	985,320.00
BOSTON PROPERTIES INC	101121101	BXP	67.07	20,800	1,038,864.01	1,395,056.00
BRANDYWINE REALTY	105368203	BDN	11.40	19,300	286,170.67	220,020.00
BRE PROPERTIES -CL A	05564E106	BRE	33.08	8,100	218,449.80	267,948.00
CAMDEN PROPERTY TRUST	133131102	CPT	42.37	10,000	338,610.19	423,700.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	36.63	8,600	325,473.26	315,018.00
DIGITAL REALTY TRUST INC	253868103	DLR	50.28	11,400	366,730.12	573,192.00
DOUGLAS EMMETT INC	25960P109	DEI	14.25	18,200	205,707.52	259,350.00
DUKE RE CORPORATION	264411505	DRE	12.17	33,600	308,964.01	408,912.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	33.78	40,900	1,030,278.69	1,381,602.01
ESSEX PROPERTY TRUST INC.	297178105	ESS	83.65	4,100	262,650.15	342,965.00
FEDERAL REALTY INV.	313747206	FRT	67.72	8,900	487,520.57	602,708.00
HCP INC	40414L109	HCP	30.54	43,800	1,180,536.71	1,337,652.00
HEALTH CARE REIT INC	42217K106	HCN	44.32	18,000	768,864.01	797,760.00
HOSPITALITY PROPERTIES	44106M102	HPT	23.71	18,400	198,228.15	436,264.00
HOST HOTELS & RESORTS INC	44107P104	HST	11.67	92,063	439,718.20	1,074,375.21
HRPT PROPERTIES TRUST	40426W101	HRP	6.47	33,600	212,797.34	217,392.00
KIMCO REALTY CORP	49446R109	KIM	13.53	56,200	570,134.86	760,386.01
LIBERTY PROPERTY TRUST	531172104	LRY	32.01	16,800	548,886.96	537,768.00
MACERICH CO	554382101	MAC	35.95	18,689	460,230.25	671,869.56
MACK-CALI RE CORP.	554489104	CLI	34.57	11,800	345,881.84	407,926.00
NATIONWIDE HEALTH PP	638620104	NHP	35.18	17,000	545,915.30	598,060.00
PROLOGIS TRUST	743410102	PLD	13.69	70,700	791,631.75	967,882.99
PUBLIC STORAGE INC	74460D109	PSA	81.45	20,200	1,346,828.94	1,645,290.00
REALTY INCOME CORP	756109104	O	25.91	15,700	408,368.93	406,787.00
REGENCY CENTERS CORP	758849103	REG	35.06	13,400	454,846.99	469,804.00

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						
SENIOR HOUSING PROP TRUST	81721M109	SNH	21.87	19,000	392,528.95	415,530.00
SIMON PROP GROUP INC.	828806109	SPG	79.80	36,146	2,474,180.96	2,884,450.80
SL GREEN RE CORP	78440X101	SLG	50.24	11,500	152,735.21	577,760.00
TAUBMAN CENTERS INC	876664103	TCO	35.91	8,000	213,500.05	287,280.00
UDR INC	902653104	UDR	16.44	22,600	230,476.78	371,544.00
VENTAS INC.	92276F100	VTR	43.74	23,500	764,842.52	1,027,890.00
VORNADO REALTY TRUST	929042109	VNO	69.94	23,074	1,111,445.62	1,613,795.57
WEINGARTEN RE INVST	948741103	WRI	19.79	15,700	251,700.59	310,703.00
REAL ESTATE INVESTMENT TRUST TOTAL				847,772	20,164,233.93	26,255,457.16
QUANTITATIVE 1000 (Q) TOTAL				52,468,815	1,470,660,885.92	1,641,439,083.20

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
ABB LTD-SPON ADR	000375204	ABB	19.10	1,425,000	25,793,896.82	27,217,500.00
ACCENTURE PLC	G1151C101	ACN	41.50	545,000	22,575,187.19	22,617,500.00
ADOBE SYSTEMS INC.	00724F101	ADBE	36.78	555,000	13,809,732.68	20,412,900.00
AK STEEL HOLDING CORP	001547108	AKS	21.35	510,000	6,528,508.23	10,888,500.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	48.82	375,000	14,268,135.98	18,307,500.00
AMPHENOL CORP-CL A	032095101	APH	46.18	1,000,000	23,875,220.25	46,180,000.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.35	585,000	11,909,089.95	10,149,750.00
ANSYS INC	03662Q105	ANSS	43.46	488,767	21,282,394.91	21,241,813.82
APOLLO GROUP INC	037604105	APOL	60.58	180,000	12,246,451.09	10,904,400.00
APPLE INC.	037833100	AAPL	210.86	185,000	22,867,837.16	39,009,100.00
BAIDU COM INC NPV ADR	056752108	BIDU	411.23	51,000	12,260,608.97	20,972,730.00
BAXTER INTL	071813109	BAX	58.68	265,000	16,267,572.58	15,550,200.00
BECTON DICKINSON & COMPANY	075887109	BDX	78.86	150,000	12,671,691.88	11,829,000.00
BROADCOM CORP	111320107	BRCM	31.45	1,170,000	20,006,600.43	36,796,500.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	56.37	395,000	12,179,148.15	22,266,150.00
CAPELLA EDUCATION CO	139594105	CPLA	75.30	120,000	8,293,953.35	9,036,000.00
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	29.03	1,445,000	26,619,508.40	41,948,350.00
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH	45.30	860,000	31,355,437.16	38,958,000.00
COLGATE PALMOLIVE	194162103	CL	82.15	185,000	14,684,618.83	15,197,750.00
CORE LABORATORIES N.V.	N22717107	CLB	118.12	75,000	8,252,267.49	8,859,000.00
CTRIIP.COM INTERNATIONAL-ADR	22943F100	CTRP	71.86	305,000	12,482,329.00	21,917,300.00
CUMMINS INC.	231021106	CMI	45.86	445,000	26,257,707.95	20,407,700.00
DARDEN RESTAURANTS INC	237194105	DRI	35.07	235,000	5,940,548.60	8,241,450.00
DUN & BRADSTREET CORP	26483E100	DNB	84.37	330,000	21,633,919.76	27,842,100.00
EOG RESOURCES INC	26875P101	EOG	97.30	47,250	4,292,714.48	4,597,425.00
EQUINIX INC.	29444U502	EQIX	106.15	165,000	16,453,650.15	17,514,750.00
EXPRESS SCRIPTS	302182100	ESRX	86.45	525,000	18,406,490.81	45,386,250.00
F5 NETWORKS INC	315616102	FFIV	52.98	555,000	20,029,670.13	29,403,900.00
FASTENAL CO	311900104	FAST	41.64	400,000	14,629,136.31	16,656,000.00
FIRST SOLAR INC	336433107	FSLR	135.40	75,000	16,968,922.31	10,155,000.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
FLOWERVE CORP.	34354P105	FLS	94.53	350,000	24,958,712.10	33,085,500.00
FMC TECHNOLOGIES INC	30249U101	FTI	57.84	590,000	17,729,812.10	34,125,600.01
FRANKLIN RESOURCES INC	354613101	BEN	105.35	85,000	9,374,331.46	8,954,750.00
FREPORT MCMORAN CLASS B	35671D857	FCX	80.29	380,000	24,566,100.14	30,510,200.00
GENERAL CABLE CORP	369300108	BGC	29.42	635,000	22,885,497.27	18,681,700.00
GERDAU SA SIDERURG SPONS ADR EACH	373737105	GGB	17.03	850,000	10,663,575.00	14,475,500.00
GILEAD SCIENCES INC.	375558103	GILD	43.28	132,500	6,157,891.74	5,734,600.00
GOOGLE INC - CL A	38259P508	GOOG	619.98	33,000	19,118,767.88	20,459,340.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	32.27	925,000	33,359,472.45	29,849,750.00
ILLUMINA INC.	452327109	ILMN	30.65	375,000	12,228,321.05	11,493,750.00
INFORMATICA CORP.	45666Q102	INFA	25.86	425,000	9,579,921.02	10,990,500.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	112.30	165,000	17,472,796.20	18,529,500.00
INVESCO LTD	G491BT108	IVZ	23.49	1,200,000	23,194,749.67	28,188,000.00
JACOBS ENGINEERING GROUP	469814107	JEC	37.61	510,000	19,110,765.42	19,181,100.00
JOY GLOBAL INC	481165108	JOYG	51.59	720,000	23,729,912.31	37,144,800.00
JUNIPER NETWORKS INC	48203R104	JNPR	26.67	580,000	11,534,495.29	15,468,600.00
KLA-TENCOR CORP.	482480100	KLAC	36.16	285,000	5,438,161.81	10,305,600.00
KOHL'S CORP	500255104	KSS	53.93	385,000	13,131,160.72	20,763,050.00
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	86.95	110,000	11,944,933.65	9,564,500.00
MCAFEE INC	579064106	MFE	40.57	875,000	33,507,087.63	35,498,750.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	63.91	270,000	9,871,901.02	17,255,700.00
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	104.99	211,500	20,321,624.37	22,205,385.00
MICROSEMI CORP	595137100	MSCC	17.75	655,000	17,058,738.77	11,626,250.00
MONOLITHIC POWER SYSTEMS INC	609839105	MPWR	23.97	200,000	4,294,699.81	4,794,000.00
MONSANTO COMPANY	61166W101	MON	81.75	275,000	19,963,307.83	22,481,250.00
MOSAIC COMPANY	61945A107	MOS	59.73	135,000	7,577,440.50	8,063,550.00
MYRIAD GENETICS INC	62855J104	MYGN	26.10	385,000	14,033,280.81	10,048,500.00
NATIONAL OILWELL VARCO INC	637071101	NOV	44.09	680,000	30,544,305.08	29,981,200.00
NORDSTROM INC	655664100	JWN	37.58	810,000	23,707,166.99	30,439,800.00
NRG ENERGY INC.	629377508	NRG	23.61	450,000	20,478,431.38	10,624,500.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: RMG MID-CAP GROWTH (F)

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
NVIDIA CORP	67066G104	NVDA	18.68	800,000	17,049,001.20	14,944,000.00
OCEANEERING INT'L. INC.	675232102	OII	58.52	490,000	18,305,470.20	28,674,800.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	13.74	350,000	4,120,907.99	4,809,000.00
ON SEMICONDUCTOR COR	682189105	ONNN	8.81	3,025,000	20,510,124.21	26,650,250.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	48.19	195,000	9,962,885.60	9,397,050.00
PRAXAIR INC.	74005P104	PX	80.31	170,000	13,575,179.62	13,652,700.00
PRECISION CASTPARTS CORP	740189105	PCP	110.35	360,000	34,351,686.50	39,726,000.00
PRICELINE.COM INC	741503403	PCLN	218.50	177,500	19,612,309.00	38,783,750.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	49.76	230,000	12,004,549.50	11,444,800.00
QUALCOMM INC	747525103	QCOM	46.26	590,000	22,707,619.45	27,293,400.00
RAYTHEON COMPANY	755111507	RTN	51.52	120,000	5,834,514.00	6,182,400.00
ROPER INDUSTRIES INC	776696106	ROP	52.37	320,000	16,792,334.52	16,758,400.00
ROSS STORES INC	778296103	ROST	42.71	560,000	16,479,821.69	23,917,600.00
SCHWAB (CHARLES) CORP	808513105	SCHW	18.82	275,000	6,327,875.26	5,175,500.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	48.20	295,000	11,173,621.00	14,219,000.00
SPX CORP.	784635104	SPW	54.70	300,000	35,073,549.05	16,410,000.00
STAPLES INC	855030102	SPLS	24.59	845,000	16,912,458.69	20,778,550.00
SYBASE INC.	871130100	SY	43.40	190,734	8,284,468.39	8,277,855.60
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	56.18	430,000	16,740,489.15	24,157,400.00
THERMO ELECTRON CORP.	883556102	TMO	47.69	185,000	9,111,771.06	8,822,650.00
TJX COS. INC.	872540109	TJX	36.55	980,000	29,043,712.27	35,819,000.00
TRANSCOCEAN LTD	H8817H100	RIG	82.80	307,850	31,759,889.62	25,489,980.00
UNION PACIFIC CORP.	907818108	UNP	63.90	550,000	39,788,991.71	35,145,000.00
V F CORP	918204108	VFC	73.24	270,000	15,534,632.14	19,774,800.00
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	35.88	377,900	8,561,518.07	13,559,052.00
VISA INC-CLASS A	92826C839	V	87.46	435,000	26,367,125.22	38,045,100.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	30.54	150,000	4,433,236.35	4,581,000.00
YUM BRANDS INC	988498101	YUM	34.97	400,000	14,376,842.26	13,988,000.00
COMMON STOCK TOTAL				40,708,001	1,497,176,896.19	1,777,466,781.43

Instrument: REIT

REAL ESTATE INVESTMENT TRUST

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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						
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	28.10	200,000	6,301,380.57	5,620,000.00
REAL ESTATE INVESTMENT TRUST TOTAL				200,000	6,301,380.57	5,620,000.00
MID-CAP GROWTH (F) TOTAL				40,908,001	1,503,478,276.76	1,783,086,781.43
LARGE CAP TOTAL				521,259,479	15,682,472,420.49	17,894,887,497.30

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: ALL CAP						
Portfolio: AAL ASSET ALLOCATION (P)						
Instrument: FUTMINI FUTURES EXPOSURE S&P MINI						
S&P 500 EMINI FUTURES 03/10	CD:ES10H0	CD:ES10H0	1,110.70	36,281	1,979,055,023.45	2,014,865,335.00
FUTURES EXPOSURE S&P MINI TOTAL				36,281	1,979,055,023.45	2,014,865,335.00
ASSET ALLOCATION (P) TOTAL				36,281	1,979,055,023.45	2,014,865,335.00
ALL CAP TOTAL				36,281	1,979,055,023.45	2,014,865,335.00

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						
1 800 FLOWERS COM	68243Q106	FLWS	2.65	30,700	70,303.00	81,355.00
1ST SOURCE CORP	336901103	SRCE	16.09	43,141	687,182.51	694,138.69
3COM CORP.	885535104	COMS	7.50	496,900	2,293,178.41	3,726,750.00
99 CENTS ONLY STORES	65440K106	NDN	13.07	42,700	550,531.71	558,089.00
AAON INC	000360206	AAON	19.49	45,200	904,549.38	880,948.00
AAR CORPORATION	000361105	AIR	22.98	1,800	24,053.22	41,364.00
ABAXIS INC	002567105	ABAX	25.55	21,100	400,229.59	539,105.00
ABIOMED INC	003654100	ABMD	8.74	37,500	305,812.92	327,750.00
ABM INDUSTRIES INC.	000957100	ABM	20.66	26,600	544,495.04	549,555.99
ABOVENET INC	00374N107	ABVT	65.04	16,100	700,997.86	1,047,143.99
ACCELRYX INC	00430U103	ACCL	5.73	182,500	978,316.64	1,045,725.00
ACCO BRANDS CORP	00081T108	ABD	7.28	55,200	375,197.76	401,856.00
ACME PACKET INC	004764106	APKT	11.00	69,600	610,446.14	765,600.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	25.22	76,800	1,875,103.72	1,936,896.00
ACTEL CORPORATION	004934105	ACTL	11.88	53,900	814,376.69	640,332.00
ACTUANT CORP CL A	00508X203	ATU	18.53	15,800	296,480.70	292,774.00
ACUITY BRANDS INC	00508Y102	AYI	35.64	48,400	1,700,502.54	1,724,976.00
ACXIOM CORP.	005125109	ACXM	13.42	140,400	1,804,826.38	1,884,168.00
ADC COMMUNICATIONS INC	000886309	ADCT	6.21	87,200	685,263.20	541,512.00
ADOLOR CORP	00724X102	ADLR	1.46	302,500	1,416,214.56	441,650.00
ADTRAN INC.	00738A106	ADTN	22.55	80,900	1,608,684.58	1,824,295.00
ADVANCED ANALOGIC TECHNOLOGIES INC	00752J108	AATI	3.94	85,300	372,358.74	336,082.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	15.08	108,900	1,781,661.73	1,642,212.00
ADVENT SOFTWARE INC	007974108	ADVS	40.73	39,800	1,559,994.70	1,621,054.00
ADVISORY BOARD CO/THE	00762W107	ABCO	30.66	18,100	404,228.30	554,946.00
AEP INDS INC	001031103	AEPI	38.28	13,800	524,091.15	528,264.00
AFFYMAX INC	00826A109	AFFY	24.74	8,000	195,222.53	197,920.00
AFFYMETRIX INC	00826T108	AFFX	5.84	14,300	113,326.12	83,512.00
AGA MEDICAL HOLDINGS INC	008368102	AGAM	14.77	13,900	199,154.85	205,303.00
AGILYSYS INC	00847J105	AGYS	9.10	100,000	1,202,076.10	910,000.00

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						
AIR METHODS CORP	009128307	AIRM	33.62	32,800	981,270.64	1,102,736.00
AIRCASTLE LTD	G0129K104	AYR	9.85	28,800	186,702.12	283,680.00
AIRTRAN HLDGS INC	00949P108	AAI	5.22	58,800	314,965.17	306,936.00
AIRVANA INC	00950V101	AIRV	7.60	175,000	977,411.25	1,330,000.00
AKORN INC	009728106	AKRX	1.79	222,500	259,354.18	398,275.00
ALAMO GROUP INC	011311107	ALG	17.15	25,600	407,947.26	439,040.00
ALASKA AIRGROUP INC	011659109	ALK	34.56	55,300	1,526,867.45	1,911,168.00
ALBANY INTL CL-A	012348108	AIN	22.46	27,100	398,325.80	608,666.00
ALBANY MOLECULAR RESEARCH	012423109	AMRI	9.08	130,000	1,448,318.52	1,180,400.00
ALIGN TECHNOLOGY INC	016255101	ALGN	17.82	110,700	1,026,929.87	1,972,674.00
ALKERMES INC.	01642T108	ALKS	9.41	182,000	2,099,200.66	1,712,620.00
ALLEGiant TRAVEL CO	01748X102	ALGT	47.17	35,200	1,375,699.83	1,660,384.00
ALLETE, INC.	018522300	ALE	32.68	1,900	85,855.01	62,092.00
ALLIANCE ONE INTERNATIONAL	018772103	AOI	4.88	158,300	674,766.43	772,504.00
ALLIED HEALTHCARE INTL INC	01923A109	AHCI	2.91	73,300	199,981.63	213,303.01
ALLIS CHALMERS ENERGY	019645506	ALY	3.77	29,300	183,017.49	110,461.00
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY	17.62	65,800	1,686,551.71	1,159,396.00
ALON USA ENERGY INC	020520102	ALJ	6.84	15,800	108,309.00	108,072.00
ALTRA HOLDINGS INC	02208R106	AIMC	12.35	600	7,264.02	7,410.00
AMAG PHARMACEUTICALS INC	00163U106	AMAG	38.03	2,300	90,687.07	87,469.00
AMBAC FINANCIAL GROUP INC.	023139108	ABK	0.83	290,900	417,258.83	241,447.00
AMBASSADORS GROUP IN	023177108	EPAX	13.29	44,800	685,725.17	595,392.00
AMCOL INTERNATIONAL CORP.	02341W103	ACO	28.42	12,400	351,289.85	352,408.00
AMEDISYS INC	023436108	AMED	48.56	41,100	1,534,845.73	1,995,816.01
AMERICA SERVICE GROUP INC	02364L109	ASGR	15.87	73,800	1,090,159.01	1,171,206.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	8.02	43,700	277,899.13	350,474.00
AMERICAN CAPITAL AGENCY CORP	02503X105	AGNC	26.54	16,400	494,075.32	435,256.00
AMERICAN COMMERCIAL LINES INC	025195405	ACLI	18.33	33,500	819,160.23	614,055.00
AMERICAN DAIRY INC	025334103	ADY	21.68	11,300	444,669.69	244,984.00
AMERICAN ECOLOGY CORP	025533407	ECOL	17.04	18,600	440,281.85	316,944.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
AMERICAN GREETING CL A	026375105	AM	21.79	66,300	1,462,875.59	1,444,677.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	19.29	37,100	524,236.10	715,659.00
AMERICAN ORIENTAL BIOENG	028731107	AOB	4.65	190,400	1,495,457.28	885,359.99
AMERICAN PHYSICIANS SVC GP	028882108	AMPH	23.07	42,400	959,009.92	978,167.99
AMERICAN PUBLIC EDUCATION	02913V103	APEI	34.36	45,500	1,516,302.01	1,563,380.00
AMERICAN REPROGRAPHICS CO	029263100	ARP	7.01	56,000	361,647.38	392,560.00
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC	40.90	34,400	758,659.92	1,406,960.00
AMERIGON INC	03070L300	ARGN	7.94	74,500	550,785.06	591,530.01
AMERIGROUP CORPORATION	03073T102	AGP	26.96	88,500	2,412,126.55	2,385,960.00
AMERIS BANCORP	03076K108	ABCB	7.16	76,786	802,020.89	549,788.69
AMERISAFE INC	03071H100	AMSF	17.97	67,800	1,312,948.95	1,218,366.00
AMERISTAR CASINOS IN	03070Q101	ASCA	15.23	9,100	175,545.35	138,593.00
AMERON INTERNATIONAL CORP	030710107	AMN	63.46	12,100	724,077.12	767,866.01
AMICUS THERAPEUTICS INC	03152W109	FOLD	3.97	36,100	462,169.11	143,317.00
AMKOR TECHNOLOGY INC	031652100	AMKR	7.16	255,800	1,639,038.50	1,831,528.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	9.06	78,700	639,791.55	713,022.00
AMPCO-PITTSBURGH CORP	032037103	AP	31.53	29,600	926,696.67	933,288.00
AMREP CORP	032159105	AXR	13.70	3,800	197,916.26	52,060.00
AMSURG CORP	03232P405	AMSG	22.02	72,900	1,601,586.01	1,605,258.00
AMTRUST FINANCIAL SERVICES	032359309	AFSI	11.82	101,400	1,345,478.20	1,198,548.00
ANALOGIC CORP.	032657207	ALOG	38.51	10,800	508,635.68	415,908.00
ANCESTRY.COM INC	032803108	ACOM	14.01	7,800	109,164.94	109,278.00
ANDERSONS INC/THE	034164103	ANDE	25.82	39,500	922,459.64	1,019,890.00
ANGIODYNAMICS INC	03475V101	ANGO	16.08	4,300	55,575.74	69,144.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	47.10	49,600	2,462,759.87	2,336,160.00
ANNTAYLOR STORES CORP	036115103	ANN	13.64	88,100	798,184.99	1,201,684.00
ANWORTH MORTGAGE ASS	037347101	ANH	7.00	114,800	756,033.14	803,600.00
APCO OIL AND GAS INTL	G0471F109	APAGF	22.10	8,200	175,165.13	181,220.00
APOGEE ENTERPRISES INC.	037598109	APOG	14.00	92,400	1,822,868.92	1,293,600.00
APOLLO INVESTMENT CORP	03761U106	AINV	9.53	127,300	1,421,628.82	1,213,169.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	22.07	74,900	1,642,973.64	1,653,043.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	7.47	75,800	613,862.28	566,226.00
ARCH CHEMICALS INC.	03937R102	ARJ	30.88	31,000	899,968.69	957,280.00
ARCHIPELAGO LEARNING INC	03956P102	ARCL	20.70	7,300	140,385.68	151,110.00
ARCSIGHT INC	039666102	ARST	25.58	22,100	552,228.95	565,318.00
ARDEN GROUP INC	039762109	ARDNA	95.62	3,600	345,742.18	344,232.00
ARENA RESOURCES INC	040049108	ARD	43.12	60,300	2,446,551.61	2,600,136.00
ARES CAPITAL CORP	04010L103	ARCC	12.45	145,100	1,576,483.42	1,806,495.00
ARIBA INC	04033V203	ARBA	12.52	139,900	1,415,177.42	1,751,548.00
ARRIS GROUP INC.	04269Q100	ARRS	11.43	212,400	1,734,509.26	2,427,732.00
ART TECHNOLOGY GROUP INC	04289L107	ARTG	4.51	102,100	405,047.83	460,471.00
ARTIO GLOBAL INVESTORS INC	04315B107	ART	25.49	28,000	706,456.94	713,720.00
ARUBA NETWORKS INC	043176106	ARUN	10.66	139,300	1,158,946.88	1,484,938.00
ARVINMERITOR INC.	043353101	ARM	11.18	79,900	768,745.80	893,282.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG	11.53	41,400	567,005.52	477,342.00
ASIAINFO HLDGS INC	04518A104	ASIA	30.47	20,400	197,737.42	621,588.00
ASSISTED LIVING CONCEPTS INC	04544X300	ALC	26.37	200	4,507.05	5,274.00
ASSURED GUARANTY LTD	G0585R106	AGO	21.76	144,200	2,430,165.80	3,137,792.00
ASTORIA FINANCIAL CORP.	046265104	AF	12.43	142,400	1,635,557.95	1,770,032.00
ATC TECHNOLOGY CORP	00211W104	ATAC	23.85	43,800	734,017.25	1,044,630.00
ATHENAHEALTH INC	04685W103	ATHN	45.24	12,900	483,930.80	583,596.00
ATHEROS COMMUNICATIONS	04743P108	ATHR	34.24	74,100	1,983,105.11	2,537,183.99
ATLANTIC TELE-NETWORK	049079205	ATNI	55.01	15,300	479,545.90	841,653.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	37.25	18,200	592,283.10	677,950.00
ATLAS ENERGY INC	049298102	ATLS	30.17	46,100	1,079,380.00	1,390,837.00
ATMI INC	00207R101	ATMI	18.62	31,800	688,809.68	592,116.00
ATP OIL & GAS CORPORATION	00208J108	ATPG	18.28	18,500	141,810.83	338,180.00
ATRION CORP	049904105	ATRI	155.72	2,200	241,045.25	342,584.00
AUDIOVOX CORP	050757103	VOXX	7.09	34,100	214,708.59	241,769.01
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	29.98	77,000	2,301,317.33	2,308,460.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
AVID TECHNOLOGY INC.	05367P100	AVID	12.76	49,200	1,038,026.65	627,792.00
AVIS BUDGET GROUP, INC	053774105	CAR	13.12	86,600	925,472.76	1,136,192.00
AVISTA CORP	05379B107	AVA	21.59	84,700	1,711,947.48	1,828,673.00
AZZ INC	002474104	AZZ	32.70	13,700	542,027.19	447,990.01
BADGER METER INC	056525108	BMI	39.82	8,300	322,092.65	330,506.00
BAKER (MICHAEL) CORP	057149106	BKR	41.40	13,400	428,023.63	554,760.00
BALCHEM CORP	057665200	BCPC	33.51	5,100	172,932.39	170,901.00
BALDOR ELECTRIC	057741100	BEZ	28.09	42,000	1,176,784.66	1,179,780.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	41.29	70,900	2,334,147.85	2,927,461.00
BANCFIRST CORP	05945F103	BANF	37.04	3,900	159,998.64	144,456.00
BANCORP RHODE ISLAND INC	059690107	BARI	25.68	4,900	108,931.42	125,832.00
BANK OF MARIN BANCORP	063425102	BMRC	32.56	700	20,419.00	22,792.00
BANK OF THE OZARKS INC	063904106	OZRK	29.27	47,400	923,156.86	1,387,398.00
BAR HARBOR BANKSHARES	066849100	BHB	27.45	1,600	46,550.64	43,920.00
BARE ESCENTUALS INC	067511105	BARE	12.23	62,200	646,525.09	760,706.00
BARNES GROUP INC.	067806109	B	16.90	104,300	1,529,766.79	1,762,670.02
BEL FUSE INC-CL B	077347300	BELFB	21.49	11,200	337,765.70	240,688.00
BELDEN INC	077454106	BDC	21.92	53,800	1,495,570.77	1,179,296.00
BELO CORP	080555105	BLC	5.44	10,700	17,560.84	58,208.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	18.91	105,700	1,790,755.67	1,998,787.00
BENIHANA INC	082047200	BNHNA	3.79	59,400	344,945.41	225,126.00
BERRY PETROLEUM CO	085789105	BRY	29.15	45,500	1,723,400.87	1,326,325.00
BGC PARTNERS INC	05541T101	BGCP	4.62	117,500	485,124.57	542,850.00
BIG 5 SPORTING GOODS CORP	08915P101	BGFV	17.18	6,100	90,510.62	104,798.00
BILL BARRETT CORP	06846N104	BBG	31.11	69,200	2,586,941.87	2,152,812.00
BIOCRYST PHARMACEUTICALS INC	09058V103	BCRX	6.46	14,500	59,989.12	93,670.00
BIODEL INC	09064M105	BIOD	4.34	135,600	695,993.95	588,504.00
BIODELIVERY SCIENCES INTL	09060J106	BDSI	3.93	10,300	42,159.96	40,479.00
BLACK BOX CORPORATION	091826107	BBOX	28.34	27,300	1,016,347.60	773,682.00
BLACK HILLS CORP	092113109	BKH	26.63	4,200	105,883.48	111,846.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
BLACKBAUD INC	09227Q100	BLKB	23.63	76,200	1,339,499.19	1,800,606.00
BLACKBOARD INC	091935502	BBBB	45.39	10,300	374,269.97	467,517.00
BLUE COAT SYSTEMS INC	09534T508	BCSI	28.54	22,100	381,348.29	630,734.00
BLUE NILE INC	09578R103	NILE	63.33	12,600	564,370.13	797,957.99
BLUEGREEN CORP	096231105	BXG	2.42	23,200	214,302.13	56,144.00
BLYTH INC.	09643P207	BTH	33.72	24,700	857,936.16	832,884.00
BOB EVANS FARMS	096761101	BOBE	28.95	29,100	884,732.33	842,445.00
BOLT TECHNOLOGY CORP	097698104	BOLT	11.02	36,400	400,829.20	401,128.02
BOOKS-A-MILLION INC	098570104	BAMM	6.72	83,700	577,665.23	562,464.00
BOSTON BEER INC	100557107	SAM	46.60	12,300	511,101.28	573,180.00
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	17.57	30,900	356,660.04	542,913.00
BOWNE & CO INC.	103043105	BNE	6.68	45,000	325,486.32	300,599.99
BPZ ENERGY INC	055639108	BPZ	9.50	65,300	943,692.37	620,350.00
BRADY CORPORATION	104674106	BRC	30.01	60,900	1,581,388.24	1,827,609.00
BRIDGEPOINT EDUCATION INC	10807M105	BPI	15.02	14,000	243,013.53	210,280.00
BRIGGS & STRATTON	109043109	BGG	18.71	81,300	1,486,897.98	1,521,123.00
BRIGHAM EXPLORATION CO	109178103	BEXP	13.55	29,200	265,137.57	395,660.00
BRIGHTPOINT INC.	109473405	CELL	7.35	62,800	540,694.94	461,580.00
BRISTOW GRP	110394103	BRS	38.45	11,400	345,071.10	438,330.01
BROADPOINT SECURITIES CORP.	11134A103	BPSG	4.46	239,900	1,180,608.03	1,069,954.00
BROOKS AUTOMATION INC	114340102	BRKS	8.58	79,700	1,078,252.58	683,826.00
BROWN SHOE COMPANY INC	115736100	BWS	9.87	61,400	596,325.13	606,018.00
BRUKER CORP	116794108	BRKR	12.06	105,300	1,083,098.84	1,269,918.00
BRUNSWICK CORP	117043109	BC	12.71	95,000	990,317.09	1,207,450.00
BRUSH ENGINEERED MATERIALS	117421107	BW	18.54	23,700	506,761.37	439,398.01
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	9.76	39,600	390,045.60	386,496.00
BUCKLE INC	118440106	BKE	29.28	45,400	913,559.08	1,329,312.00
BUFFALO WILD WINGS INC	119848109	BWLD	40.27	8,100	285,018.29	326,187.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	4.89	79,500	817,812.09	388,755.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	3.85	132,600	520,808.11	510,510.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
CABELAS INC	126804301	CAB	14.26	68,900	857,738.10	982,513.99
CABOT MICROELECTRONICS	12709P103	CCMP	32.96	3,900	139,819.41	128,544.00
CACI INTERNATIONAL INC.-CL A	127190304	CACI	48.85	11,000	529,727.70	537,350.00
CAL DIVE INTERNATIONAL INC	12802T101	DVR	7.56	170,000	1,475,225.28	1,285,200.00
CALAMOS ASSET MANAGEMENT-A	12811R104	CLMS	11.53	19,900	267,360.86	229,447.02
CALIFORNIA FIRST NTN	130222102	CFNB	13.06	500	5,802.76	6,530.00
CALLAWAY GOLF COMPANY	131193104	ELY	7.54	108,300	996,787.37	816,582.00
CALLIDUS SOFTWARE INC	13123E500	CALD	3.02	4,900	14,321.58	14,798.00
CANTEL MEDICAL CORP	138098108	CMN	20.18	11,600	194,715.28	234,088.00
CAPELLA EDUCATION CO	139594105	CPLA	75.30	26,900	2,044,822.77	2,025,570.00
CAPITAL CITY BK GROU	139674105	CCBG	13.84	23,600	444,858.95	326,624.01
CARACO PHARM LABS INC	14075T107	CPD	6.04	30,500	82,844.10	184,220.00
CARBO CERAMICS, INC.	140781105	CRR	68.17	33,700	1,264,753.51	2,297,329.00
CARDIAC SCIENCE CORP	14141A108	CSCX	2.23	93,500	764,830.00	208,505.00
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	4.59	9,700	43,371.61	44,523.00
CARDIUM THERAPEUTICS INC	141916106	CXM	0.68	46,200	24,659.87	31,416.00
CARTERS INC	146229109	CRI	26.25	28,500	549,072.72	748,125.00
CASCADE CORP.	147195101	CASC	27.49	9,700	178,171.56	266,653.00
CASEY'S GENERAL STORES INC.	147528103	CASY	31.92	63,600	1,786,291.69	2,030,112.00
CASH AMERICAN INT'L. INC.	14754D100	CSH	34.96	33,600	1,123,960.92	1,174,656.00
CASS INFORMATION SYSTEMS	14808P109	CASS	30.40	15,118	466,341.31	459,587.20
CASTLE (A.M.) & CO.	148411101	CAS	13.69	3,400	41,062.78	46,546.00
CATALYST HEALTH SOLUTIONS INC	14888B103	CHSI	36.47	50,900	1,544,466.34	1,856,323.00
CATHAY GENERAL BANCORP	149150104	CATY	7.55	113,900	2,056,596.46	859,945.00
CATO CORP CL A	149205106	CATO	20.06	47,300	837,071.48	948,838.00
CAVIUM NETWORKS INC	14965A101	CAVM	23.83	41,800	748,470.20	996,094.00
CBeyond INC	149847105	CBEY	15.75	83,400	1,213,497.20	1,313,550.00
CDI CORP.	125071100	CDI	12.95	16,000	421,237.17	207,200.00
CELERA GROUP	15100E106	CRA	6.91	180,000	2,005,914.58	1,243,800.00
CELL THERAPEUTICS INC	150934503	CTIC	1.14	581,600	826,785.31	663,024.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CELLEX THERAPEUTICS INC	15117B103	CLDX	4.68	19,600	123,953.23	91,728.00
CENTENE CORP	15135B101	CNC	21.17	87,800	1,609,888.96	1,858,726.00
CENTER BANCORP INC	151408101	CNBC	8.92	4,000	30,903.79	35,680.00
CENTERSTATE BKS FLA INC	15201P109	CSFL	10.09	18,800	150,410.52	189,692.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	9.94	23,900	243,833.33	237,566.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	1.31	30,700	156,186.45	40,217.00
CENTURY ALUMINUM COMPANY	156431108	CENX	16.19	22,800	177,184.58	369,132.00
CEPHEID	15670R107	CPHD	12.48	131,400	1,717,159.44	1,639,871.99
CEVA INC	157210105	CEVA	12.86	2,400	18,912.00	30,864.00
CH ENERGY GROUP INC	12541M102	CHG	42.52	2,800	131,199.49	119,056.00
CHARMING SHOPPES	161133103	CHRS	6.47	83,200	594,920.02	538,304.00
CHART INDUSTRIES INC	16115Q308	GTLS	16.55	57,900	1,412,298.79	958,245.00
CHATTEM INC	162456107	CHTT	93.30	6,300	449,842.13	587,790.00
CHECKPOINT SYSTEMS INC.	162825103	CKP	15.25	41,100	648,606.14	626,775.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	21.59	63,500	759,156.82	1,370,965.00
CHEMED CORP	16359R103	CHE	47.97	3,200	127,231.21	153,504.00
CHEMICAL FINL CORP	163731102	CHFC	23.58	44,100	1,242,282.83	1,039,878.00
CHESAPEAKE UTILITIES CORP	165303108	CPK	32.05	20,900	662,463.80	669,845.00
CHICOPEE BANCORP INC	168565109	CBNK	12.48	25,800	340,875.50	321,984.00
CHILDREN'S PLACE	168905107	PLCE	33.01	52,700	1,880,642.21	1,739,627.00
CHINA FIRE & SECURITY GROUP	16938R103	CFSG	13.53	9,600	103,718.40	129,888.00
CHINA-BIOTICS INC	16937B109	CHBT	15.47	16,200	297,256.17	250,614.00
CHIQUITA BRANDS	170032809	CQB	18.04	37,500	368,306.25	676,500.00
CHORDIANT SOFTWARE INC	170404305	CHRD	2.75	4,700	17,358.98	12,925.00
CIBER INC.	17163B102	CBR	3.45	153,400	1,224,168.07	529,230.00
CINCINNATI BELL INC	171871106	CBB	3.45	494,900	1,084,993.15	1,707,405.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	25.18	38,800	1,212,404.72	976,984.00
CIRRUS LOGIC INC	172755100	CRUS	6.82	11,300	67,538.64	77,066.00
CITI TRENDS INC	17306X102	CTRN	27.62	24,400	408,209.38	673,928.00
CITIZENS & NORTHERN CORP	172922106	CZNC	9.54	12,300	126,621.13	117,342.00

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Group: DOMESTIC EQUITIES - Internal						
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QUANTITATIVE 2000 (Q) COMMON STOCK						
CITY HLDG CO	177835105	CHCO	32.33	44,100	1,621,799.30	1,425,753.00
CKE RESTARUANTS INC.	12561E105	CKR	8.46	1,400	11,643.85	11,844.00
CKX INC	12562M106	CKXE	5.27	4,300	29,448.12	22,661.00
CLARCOR INC.	179895107	CLC	32.44	23,300	654,547.22	755,852.00
CLARIENT INC	180489106	CLRT	2.65	30,300	70,447.50	80,295.00
CLEAN ENERGY FUELS CORP	184499101	CLNE	15.41	44,800	439,009.27	690,367.99
CLEAN HARBORS INC	184496107	CLH	59.61	5,800	396,472.51	345,738.00
CLEARWATER PAPER CORP	18538R103	CLW	54.97	8,300	86,834.41	456,251.00
CLECO CORP.	12561W105	CNL	27.33	26,700	712,408.09	729,711.00
CLOUD PEAK ENERGY INC	18911Q102	CLD	14.56	31,000	420,028.67	451,360.00
COEUR D'ALENE MINES CORP.	192108504	CDE	18.06	51,200	948,192.84	924,672.00
COGDELL SPENCER INC.	19238U107	CSA	5.66	30,400	175,553.92	172,064.00
COGNEX CORP.	192422103	CGNX	17.72	93,600	1,823,797.85	1,658,592.00
COHEN & STEERS INC	19247A100	CNS	22.84	64,500	1,404,024.87	1,473,180.00
COHERENT INC.	192479103	COHR	29.73	48,200	1,374,379.35	1,432,986.00
COHU INC.	192576106	COHU	13.95	9,200	85,657.35	128,340.00
COLDWATER CREEK INC.	193068103	CWTR	4.46	54,300	304,794.33	242,178.00
COLFAX CORP	194014106	CFX	12.04	56,000	653,440.47	674,240.00
COLLECTIVE BRANDS INC	19421W100	PSS	22.77	48,400	626,038.61	1,102,068.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	39.04	26,200	1,093,069.83	1,022,848.00
COMFORT SYS USA INC	199908104	FIX	12.34	106,100	1,269,044.60	1,309,274.00
COMMUNICATIONS SYSTEMS INC	203900105	JCS	12.44	43,600	466,125.07	542,383.99
COMMUNITY BANK SYSTEM INC	203607106	CBU	19.31	11,100	220,877.15	214,341.00
COMMUNITY TR BANCORP	204149108	CTBI	24.45	18,600	468,952.40	454,770.00
COMMVAULT SYSTEMS INC	204166102	CVLT	23.69	54,300	992,182.69	1,286,367.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX	13.00	109,800	2,295,897.00	1,427,400.00
COMPUCREDIT HOLDINGS CORP	20478T107	CCRT	3.33	16,400	55,975.18	54,612.00
COMPUTER TASK GROUP INC.	205477102	CTGX	8.01	118,100	958,870.01	945,981.00
COMSCORE INC	20564W105	SCOR	17.55	3,900	67,763.10	68,445.00
COMSYS IT PARTNERS INC	20581E104	CITP	8.89	52,000	397,162.15	462,280.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
COMTECH TELECOMMUNICATIONS	205826209	CMTL	35.05	1,400	59,667.82	49,070.00
COMVERGE INC	205859101	COMV	11.24	28,400	331,831.28	319,216.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	42.75	62,700	2,408,764.44	2,680,425.00
CONMED CORPORATION	207410101	CNMD	22.80	8,500	208,720.09	193,800.00
CONSECO INC	208464883	CNO	5.00	127,100	728,380.78	635,500.01
CONSOLIDATED COMMUNICATIONS	209034107	CNSL	17.50	36,800	579,120.18	644,000.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX	35.02	22,412	730,291.34	784,868.24
CONSOLIDATED WATER CO-ORD SH	G23773107	CWCO	14.29	31,700	520,170.02	452,993.00
CONSTANT CONTACT INC	210313102	CTCT	16.00	85,100	1,287,851.21	1,361,600.00
CONTANGO OIL & GAS	21075N204	MCF	47.01	7,500	481,282.33	352,575.00
CONTINU CARE CORP	212172100	CNU	4.37	59,400	180,023.03	259,578.01
COOPER TIRE & RUBBER	216831107	CTB	20.05	83,400	1,062,864.65	1,672,170.00
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE	32.96	38,500	1,027,444.29	1,268,959.99
CORINTHIAN COLLEGES INC	218868107	COCO	13.77	147,900	2,272,112.04	2,036,583.00
CORNERSTONE THERAPEUTICS INC	21924P103	CRTX	6.10	58,015	350,392.82	353,891.50
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	22.82	59,600	1,296,765.51	1,360,072.00
CORVEL CORP	221006109	CRVL	33.54	36,000	849,223.61	1,207,440.00
COSTAR GROUP INC	22160N109	CSGP	41.77	32,200	1,247,411.83	1,344,994.00
COWEN GROUP INC CL A	223622101	COWN	5.92	16,000	126,720.00	94,720.00
CPI CORP	125902106	CPY	12.28	10,400	127,620.69	127,712.00
CRACKER BARREL OLD COUNTRY STORE	22410J106	CBRL	37.99	47,300	1,778,795.16	1,796,927.00
CRAY INC	225223304	CRAY	6.42	189,900	1,122,010.53	1,219,158.00
CREDIT ACCEP CORP MI	225310101	CACC	42.10	29,900	683,520.13	1,258,789.99
CROCS INC	227046109	CROX	5.75	94,200	315,747.57	541,650.00
CROSSTEX ENERGY INC	22765Y104	XTXI	6.05	37,100	174,184.50	224,455.00
CROWN MEDIA HLDGS IN	228411104	CRWN	1.45	11,000	14,740.00	15,950.00
CSS INDS INC	125906107	CSS	19.44	7,200	202,135.89	139,968.00
CTS CORP.	126501105	CTS	9.62	56,200	721,988.42	540,644.00
CUBIC CORP	229669106	CUB	37.30	40,500	1,178,870.07	1,510,650.00
CUBISTS PHARMACEUTICALS	229678107	CBST	18.97	36,900	826,387.65	699,993.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CURTISS-WRIGHT CORP.	231561101	CW	31.32	39,600	1,277,100.96	1,240,272.00
CUTERA INC	232109108	CUTR	8.51	42,100	376,988.87	358,271.00
CVR ENERGY INC	12662P108	CVI	6.86	54,000	361,860.26	370,440.00
CYBERSOURCE CORP	23251J106	CYBS	20.11	98,600	1,705,585.02	1,982,846.00
CYMER INC.	232572107	CYMI	38.38	31,000	1,197,382.56	1,189,780.00
CYNOSURE INC - CLASS A	232577205	CYNO	11.49	34,700	589,680.53	398,703.00
CYPRESS BIOSCIENCE INC	232674507	CYPB	5.76	36,300	250,375.49	209,088.00
DAKTRONICS INC	234264109	DAKT	9.21	13,700	102,669.34	126,177.00
DANA HOLDING CORP	235825205	DAN	10.84	46,500	256,798.09	504,060.00
DANVERS BANCORP INC	236442109	DNBK	12.99	93,200	1,237,682.61	1,210,668.00
DARLING INTERNATIONAL INC	237266101	DAR	8.38	108,000	1,568,887.30	905,040.00
DAWSON GEOPHYSICAL CO	239359102	DWSN	23.11	30,300	619,218.89	700,233.00
DDI CORP	233162502	DDIC	4.89	8,700	38,602.77	42,543.00
DEALERTRACK HOLDINGS INC	242309102	TRAK	18.79	34,200	621,422.37	642,618.00
DECKERS OUTDOOR CORP	243537107	DECK	101.72	13,900	1,079,831.75	1,413,908.00
DELCATH SYSTEMS INC	24661P104	DCTH	5.14	32,800	170,068.00	168,592.00
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	22.37	65,500	1,426,140.02	1,465,235.00
DELTA PETROLEUM CORP	247907207	DPTR	1.04	180,100	356,186.92	187,304.00
DELUXE CORP.	248019101	DLX	14.79	89,000	1,285,104.49	1,316,310.00
DEMANDTEC INC	24802R506	DMAN	8.77	37,200	324,580.64	326,244.00
DEPOMED INC	249908104	DEPO	3.35	104,400	323,765.49	349,740.00
DESTINATION MATERNITY CORP	25065D100	DEST	19.00	9,195	164,843.60	174,705.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	64.23	7,600	494,130.13	488,148.00
DICE HOLDINGS INC	253017107	DHX	6.55	21,500	129,815.14	140,825.00
DIGI INTERNATIONAL INC	253798102	DGII	9.12	9,300	116,595.64	84,816.00
DIGITAL RIVER INC	25388B104	DRIV	26.99	67,800	2,269,761.83	1,829,922.00
DIGITALGLOBE INC	25389M877	DGI	24.20	30,800	737,462.58	745,360.00
DILLARDS INC. CL-A	254067101	DDS	18.45	51,900	406,002.26	957,555.00
DIONEX CORP.	254546104	DNEX	73.87	30,900	1,688,737.69	2,282,583.00
DOLAN MEDIA CO	25659P402	DM	10.21	40,000	457,244.34	408,400.00

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Group: DOMESTIC EQUITIES - Internal						
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QUANTITATIVE 2000 (Q) COMMON STOCK						
DOLE FOOD CO INC	256603101	DOLE	12.41	36,200	444,135.71	449,242.00
DOLLAR FINANCIAL CORP	256664103	DLLR	23.66	10,500	102,315.89	248,430.00
DOLLAR THRIFTY AUTOM	256743105	DTG	25.61	13,500	310,600.92	345,735.00
DOMTAR CORP	257559203	UFS	55.41	37,800	699,680.44	2,094,498.00
DOUBLE-TAKE SOFTWARE INC	258598101	DBTK	9.99	37,600	326,751.51	375,624.00
DRESS BARN INC.	261570105	DBRN	23.10	85,000	1,438,427.30	1,963,499.99
DREW INDS INC	26168L205	DW	20.65	39,200	513,854.33	809,480.00
DRIL-QUIP INC	262037104	DRQ	56.48	35,600	1,162,023.25	2,010,688.00
DSP GROUP INC.	23332B106	DSPG	5.63	26,100	287,961.94	146,943.00
DSW INC-CLASS A	23334L102	DSW	25.88	10,200	96,838.80	263,976.00
DTS INC	23335C101	DTSI	34.21	8,500	227,785.39	290,785.00
DUFF & PHELPS CORP-CL A	26433B107	DUF	18.26	900	15,894.01	16,434.00
DUOYUAN PRINTING INC	26605B109	DYP	8.05	8,700	70,937.60	70,035.00
DXP ENTERPRISES INC NEW	233377407	DXPE	13.07	34,600	426,180.95	452,222.00
DYCOM INDUSTRIES INC.	267475101	DY	8.03	148,100	1,452,156.36	1,189,243.00
DYNAMEX INC	26784F103	DDMX	18.10	19,100	243,985.19	345,710.00
DYNCORP INTERNATIONAL	26817C101	DCP	14.35	10,800	147,171.96	154,980.00
E*TRADE GROUP INC.	269246104	ETFC	1.75	1,594,000	2,724,458.30	2,789,500.00
EAGLE BULK SHIPPING INC	Y2187A101	EGLE	4.95	64,400	403,054.60	318,780.00
EARTHLINK INC	270321102	ELNK	8.31	201,400	1,659,892.59	1,673,634.00
EAST WEST BANCORP INC.	27579R104	EWBC	15.80	31,700	195,364.01	500,860.00
EASTMAN KODAK	277461109	EK	4.22	255,400	892,176.56	1,077,788.00
EBIX INC	278715206	EBIX	48.83	10,700	256,728.41	522,481.00
ECHO GLOBAL LOGISTICS INC	27875T101	ECHO	12.69	5,800	72,248.26	73,602.00
ECLIPSYS CORP	278856109	ECLP	18.52	96,100	1,470,213.01	1,779,772.00
EHEALTH INC	28238P109	EHTH	16.43	33,000	586,864.12	542,189.99
EL PASO ELECTRIC COMPANY	283677854	EE	20.28	76,300	1,581,714.31	1,547,364.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	10.82	80,700	915,362.77	873,174.00
ELECTRONICS FOR IMAGING	286082102	EFII	13.01	124,700	1,416,218.22	1,622,347.00
ELIZABETH ARDEN INC	28660G106	RDEN	14.44	36,100	539,018.23	521,284.00

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Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
EMCOR GROUP INC	29084Q100	EME	26.90	101,100	1,906,338.67	2,719,590.00
EMCORE CORP	290846104	EMKR	1.07	72,100	94,299.59	77,147.00
EMERGENCY MEDICAL SERVICES-A	29100P102	EMS	54.15	36,500	1,812,567.88	1,976,475.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	13.59	43,000	539,598.84	584,370.00
EMPLOYERS HOLDINGS INC	292218104	EIG	15.34	109,800	2,008,286.19	1,684,332.00
EMULEX CORP	292475209	ELX	10.90	107,200	1,208,737.02	1,168,480.00
ENCORE CAPITAL GROUP INC	292554102	ECPG	17.40	19,200	183,693.19	334,080.00
ENCORE WIRE CORP	292562105	WIRE	21.07	14,900	340,393.72	313,943.00
ENDEAVOUR INTERNATIONAL CORP	29259G101	END	1.08	63,600	95,272.44	68,688.00
ENERSYS	29275Y102	ENS	21.87	81,000	1,392,526.00	1,771,470.00
ENGLOBAL CORP	293306106	ENG	3.13	31,100	132,237.20	97,343.00
ENNIS INC	293389102	EBF	16.79	31,400	492,771.76	527,206.01
ENPRO INDUSTRIES INC	29355X107	NPO	26.41	59,400	1,906,514.71	1,568,754.00
ENSTAR GROUP INC	G3075P101	ESGR	73.02	19,300	1,371,659.11	1,409,286.00
ENTEGRIS INC	29362U104	ENTG	5.28	22,900	209,863.53	120,912.00
ENTROPIC COMMUNICATIONS INC	29384R105	ENTR	3.07	24,700	60,038.29	75,829.00
ENZO BIOCHEM INC.	294100102	ENZ	5.38	91,400	986,675.60	491,732.00
ENZON PHARMACEUTICALS INC	293904108	ENZN	10.53	15,300	162,227.28	161,109.00
EPLUS INC	294268107	PLUS	16.51	59,400	899,910.00	980,694.00
EPOCH HOLDING CORP	29428R103	EPHC	10.45	62,500	672,000.00	653,125.00
ESCO TECHNOLOGIES INC	296315104	ESE	35.85	800	35,300.19	28,680.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	40.77	19,400	720,564.56	790,938.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	13.42	1,100	18,885.68	14,762.00
EURONET WORLDWIDE IN	298736109	EEFT	21.95	44,000	935,706.63	965,799.99
EV3 INC	26928A200	EVVV	13.34	145,900	1,458,072.87	1,946,306.00
EVERCORE PARTNERS INC-CL A	29977A105	EVR	30.40	41,000	900,343.27	1,246,400.00
EXELIXIS INC	30161Q104	EXEL	7.37	103,100	643,865.97	759,847.00
EXIDE TECHNOLOGIES	302051206	XIDE	7.11	160,500	1,290,105.40	1,141,155.00
FACET BIOTECH CORP	30303Q103	FACT	17.58	42,900	434,030.67	754,182.00
FAIR ISAAC INC.	303250104	FICO	21.31	3,500	58,055.98	74,585.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
FALCONSTOR SOFTWARE	306137100	FALC	4.06	25,800	120,746.22	104,748.00
FARMER BROS CO	307675108	FARM	19.74	16,200	368,581.99	319,788.00
FARMERS CAP BK CORP	309562106	FFKT	10.22	18,100	474,868.04	184,982.00
FARO TECHNOLOGIES INC	311642102	FARO	21.44	60,100	1,022,355.43	1,288,544.02
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	18.52	23,000	427,679.97	425,960.00
FEDERAL SIGNAL CORP	313855108	FSS	6.02	205,200	1,887,804.66	1,235,304.00
FEI COMPANY	30241L109	FEIC	23.36	2,600	60,751.66	60,736.00
FEMALE HEALTH COMPANY	314462102	FHCO	4.73	22,100	110,256.27	104,533.01
FERRO CORP	315405100	FOE	8.24	208,700	1,597,952.56	1,719,688.00
FIFTH STREET FINANCE CORP	31678A103	FSC	10.74	94,800	978,635.78	1,018,152.00
FIRST BANCORP N C	318910106	FBNC	13.97	54,800	808,553.45	765,556.00
FIRST BANCORP PR	318672102	FBP	2.30	81,300	439,947.09	186,990.00
FIRST CASH FINANCIAL SERVICES INC	31942D107	FCFS	22.19	65,700	1,025,334.86	1,457,883.00
FIRST COMWLTH FINL C	319829107	FCF	4.65	10,400	120,159.52	48,360.00
FIRST DEFIANCE FINL	32006W106	FDEF	11.29	23,300	374,463.42	263,057.02
FIRST FINANCIAL HOLDINGS INC	320239106	FFCH	12.99	3,900	52,689.00	50,661.00
FIRST FINL BANKSHARE	32020R109	FFIN	54.23	34,600	1,847,056.51	1,876,358.00
FIRST FINL CORP IND	320218100	THFF	30.52	8,700	266,787.93	265,524.00
FIRST MERCURY FINANCIAL CORP	320841109	FMR	13.71	55,700	750,570.20	763,646.99
FIRST MIDWEST BANCORP INC.	320867104	FMBI	10.89	68,600	1,011,210.92	747,054.01
FIRST SOUTH BANCORP	33646W100	FSBK	10.30	2,900	46,035.33	29,870.00
FIRSTMERIT CORPORATION	337915102	FMER	20.14	96,100	1,921,673.08	1,935,454.01
FLANDERS CORP	338494107	FLDR	4.46	7,600	44,612.00	33,896.00
FLOW INTL CORP	343468104	FLOW	3.08	55,200	212,977.07	170,015.98
FNB CORP	302520101	FNB	6.79	19,600	211,844.71	133,084.00
FORCE PROTECTION INC	345203202	FRPT	5.21	101,900	524,657.47	530,899.00
FORESTAR GROUP	346233109	FOR	21.98	6,100	105,315.82	134,078.00
FORMFACTOR INC	346375108	FORM	21.76	5,700	86,597.77	124,032.00
FORRESTER RESEARCH INC	346563109	FORR	25.95	51,600	1,358,383.89	1,339,020.00
FORTINET INC	34959E109	FTNT	17.57	12,600	227,771.46	221,382.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
FOSSIL INC.	349882100	FOSL	33.56	75,100	1,760,208.75	2,520,356.00
FRANKLIN ELEC INC	353514102	FELE	29.08	800	21,670.82	23,264.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.61	67,600	910,802.52	987,636.00
FRED'S INC	356108100	FRED	10.20	140,600	1,354,621.95	1,434,120.00
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	22.10	62,600	1,460,950.82	1,383,460.00
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	41.24	1,100	48,376.02	45,364.00
FULLER H B CO	359694106	FUL	22.75	37,700	838,426.42	857,675.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	5.46	99,500	1,089,829.38	543,270.00
G & K SERV. CL-A	361268105	GKSR	25.13	18,300	652,845.97	459,879.00
GAIAM INC	36268Q103	GAIA	7.69	22,000	161,951.56	169,180.00
GANDER MOUNTAIN CO	36471P108	GMTN	5.10	7,500	38,119.27	38,250.00
GARTNER INC-CL A	366651107	IT	18.04	74,400	1,454,628.68	1,342,176.00
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	22.38	65,900	1,856,596.27	1,474,842.00
GENCORP INC	368682100	GY	7.00	52,800	354,878.83	369,600.00
GENERAL COMMUNICATION	369385109	GNCMA	6.38	125,800	793,638.33	802,604.00
GENERAL MOLY INC	370373102	GMO	2.08	22,200	54,021.48	46,176.00
GENESCO INC.	371532102	GCO	27.46	57,500	1,468,032.15	1,578,950.00
GENESEE & WYO INC	371559105	GWR	32.64	10,100	261,146.00	329,664.00
GENOMIC HEALTH INC	37244C101	GHDX	19.56	59,100	1,279,444.81	1,155,996.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	27.01	4,200	96,948.79	113,442.00
GEOKINETICS INC	372910307	GOK	9.62	69,500	755,938.02	668,590.00
GFI GROUP INC	361652209	GFIG	4.57	40,700	292,706.46	185,999.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	15.73	56,000	673,589.18	880,880.00
G-III APPAREL GROUP LTD	36237H101	GIII	21.67	17,500	159,162.97	379,225.00
GLACIER BANCORP INC	37637Q105	GBCI	13.72	8,700	165,429.35	119,364.00
GLADSTONE CAPITAL CO	376535100	GLAD	7.70	21,300	421,693.94	164,010.00
GLADSTONE INVESTMENT CORP	376546107	GAIN	4.56	22,400	140,243.83	102,144.00
GLATFELTER	377316104	GLT	12.15	26,800	381,396.73	325,620.00
GLOBAL CASH ACCESS INC	378967103	GCA	7.49	121,000	723,843.84	906,290.00
GLOBAL CROSSING LTD	G3921A175	GLBC	14.25	84,600	1,081,669.39	1,205,550.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
GLOBAL DEFENSE TECHNOLOGY&	37950B107	GTEC	16.46	4,700	67,908.59	77,362.00
GLOBAL INDUSTRIES LTD.	379336100	GLBL	7.13	158,600	684,274.68	1,130,818.00
GLOBAL SOURCES LIMITED	G39300101	GSOL	6.25	79,600	518,766.93	497,500.00
GP STRATEGIES CORP	36225V104	GPX	7.53	39,000	290,227.07	293,670.01
GRACE W.R. & COMPANY	38388F108	GRA	25.35	98,200	1,591,325.35	2,489,370.00
GRAFTECH INTERNATIONAL LTD	384313102	GTI	15.55	136,900	1,877,281.73	2,128,795.01
GRAHAM CORP	384556106	GHM	20.70	48,400	1,183,251.88	1,001,879.99
GRAN TIERRA ENERGY INC	38500T101	GTE	5.73	273,100	1,001,315.54	1,564,862.99
GRAND CANYON EDUCATION INC	38526M106	LOPE	19.01	63,600	1,254,018.10	1,209,036.00
GRANITE CONSTRUCTION INC	387328107	GVA	33.66	6,600	222,003.04	222,156.00
GRAPHIC PACKAGING HOLDING CO	388689101	GPX	3.47	43,800	140,519.48	151,986.00
GREAT ATL & PAC TEA	390064103	GAP	11.79	44,200	480,938.12	521,118.00
GREAT LAKES DREDGE & DOCK CO	390607109	GLDD	6.48	500	3,638.41	3,240.00
GREAT SOUTHN BANCORP	390905107	GSBC	21.36	54,400	1,137,579.40	1,161,984.00
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	23.57	67,000	1,187,287.29	1,579,190.01
GROUP 1 AUTOMOTIVE	398905109	GPI	28.35	44,200	1,089,887.01	1,253,070.00
GSI TECHNOLOGY INC	36241U106	GSIT	4.48	91,100	366,498.28	408,127.98
GULF ISLAND FABRICAT	402307102	GIFI	21.03	23,800	765,588.46	500,514.00
GULFMARK OFFSHORE INC	402629109	GLF	28.31	40,300	1,499,986.20	1,140,893.00
GULFPORT ENERGY CORP	402635304	GPOR	11.45	18,600	163,805.88	212,970.00
GYMBOREE CORP	403777105	GYMB	43.49	27,500	720,529.53	1,195,975.00
HACKET GROUP INC	404609109	HCKT	2.78	306,900	1,303,588.97	853,182.00
HAEMONETICS CORP/MASS	405024100	HAE	55.15	43,000	2,216,368.34	2,371,450.00
HAIN CELESTIAL GROUP	405217100	HAIN	17.01	8,800	154,763.70	149,687.99
HANCOCK HLDG CO	410120109	HBHC	43.79	27,600	1,155,062.16	1,208,604.00
HARLEYSVILLE GROUP INC	412824104	HGIC	31.79	7,900	253,112.66	251,141.00
HARRIS STRATEX NETWORKS	41457P106	HSTX	6.91	162,300	1,025,563.29	1,121,493.00
HARVARD BIOSCIENCE INC	416906105	HBIO	3.57	218,000	807,129.26	778,260.00
HARVEST NATURAL RESO	41754V103	HNR	5.29	152,500	1,523,505.54	806,725.00
HATTERAS FINANCIAL CORP	41902R103	HTS	27.96	36,600	913,616.11	1,023,336.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
HAVERTY FURNITURE	419596101	HVT	13.73	88,000	862,443.82	1,208,240.01
HAWAIIAN HOLDINGS INC	419879101	HA	7.00	143,000	965,276.84	1,001,000.00
HAWKINS INC	420261109	HWKN	21.83	16,900	386,207.59	368,927.00
HAYNES INTERNATIONAL INC	420877201	HAYN	32.97	21,100	534,208.45	695,667.00
HEALTHSOUTH CORP	421924309	HLS	18.77	46,300	705,534.23	869,051.00
HEALTHSPRING INC	42224N101	HS	17.61	36,500	566,601.23	642,765.00
HEALTHWAYS INC.	422245100	HWAY	18.34	53,700	777,532.35	984,858.00
HEARTLAND EXPRESS INC.	422347104	HTLD	15.27	97,700	1,416,713.27	1,491,879.00
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	14.35	10,600	188,073.09	152,110.01
HEARTWARE INTERNATIONAL INC	422368100	HTWR	35.47	6,200	214,792.95	219,914.00
HECLA MINING CO.	422704106	HL	6.18	170,600	511,668.78	1,054,308.01
HEICO CORP	422806109	HEI	44.33	600	21,640.31	26,598.00
HELEN OF TROY LTD	G4388N106	HELE	24.46	48,400	1,246,910.64	1,183,864.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	23.12	124,800	2,563,859.17	2,885,376.00
HERCULES OFFSHORE INC	427093109	HERO	4.78	58,300	249,195.20	278,674.00
HERCULES TECHNOLOGY GROWTH	427096508	HTGC	10.39	600	6,042.24	6,234.00
HERITAGE-CRYSTAL CLEAN INC	42726M106	HCCI	10.46	9,900	108,522.94	103,554.00
HEXCEL CORP	428291108	HXL	12.98	37,200	439,659.17	482,856.00
HICKORY TECH CORP	429060106	HTCO	8.83	53,604	482,495.85	473,323.32
HILL INTERNATIONAL INC	431466101	HIL	6.24	3,300	24,756.88	20,592.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	28.05	17,400	221,174.19	488,070.00
HITTITE MICROWAVE CORP	43365Y104	HITT	40.75	45,300	1,687,101.90	1,845,975.00
HMS HOLDINGS CORP	40425J101	HMSY	48.69	6,500	284,790.74	316,485.00
HNI CORP	404251100	HNI	27.63	75,000	1,849,851.86	2,072,250.00
HOME DIAGNOSTICS INC	437080104	HDIX	6.10	45,600	290,467.42	278,160.00
HOOKE FURNITURE CORP	439038100	HOFT	12.37	47,100	871,316.53	582,627.00
HORACE MANN EDUCATORS	440327104	HMN	12.50	3,000	43,102.23	37,500.00
HORIZON LINES INC - CL A	44044K101	HRZ	5.57	73,700	400,408.03	410,509.00
HORNBECK OFFSHORE SERVICES INC	440543106	HOS	23.28	39,700	1,580,707.51	924,216.00
HORSEHEAD HOLDING CORP	440694305	ZINC	12.75	43,900	543,013.88	559,725.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
HOUSTON WIRE & CABLE CO	44244K109	HWCC	11.90	18,100	207,819.84	215,390.00
HOVNANIAN ENTERPRISES-A	442487203	HOV	3.84	52,500	210,684.09	201,600.00
HSN INC	404303109	HSNI	20.19	36,600	559,492.81	738,954.00
HUB GROUP INC	443320106	HUBG	26.83	32,100	1,108,177.32	861,243.00
HUGHES COMMUNICATIONS INC	444398101	HUGH	26.03	4,100	104,676.17	106,723.00
HUMAN GENOME SCIENCE	444903108	HGSI	30.60	163,500	3,080,159.25	5,003,100.00
I2 TECHNOLOGIES INC	465754208	ITWO	19.12	50,600	721,788.89	967,472.01
IBERIABANK CORP	450828108	IBKC	53.81	3,900	205,451.06	209,859.00
ICO INC	449293109	ICOC	7.31	31,800	68,867.28	232,458.00
ICT GROUP INC	44929Y101	ICTG	16.33	27,100	269,125.74	442,543.00
IDACORP, INC.	451107106	IDA	31.95	18,100	620,717.85	578,295.00
IGATE CORP	45169U105	IGTE	10.00	60,800	382,058.28	608,000.00
II VI INC	902104108	IIVI	31.80	31,400	687,951.24	998,520.01
IMATION CORP	45245A107	IMN	8.72	33,300	502,333.04	290,376.00
IMERGENT INC	45247Q100	IIG	6.07	1,200	7,134.81	7,284.00
IMMERSION CORPORATION	452521107	IMMR	4.57	38,100	190,403.25	174,116.99
IMMUCOR INC	452526106	BLUD	20.24	79,700	1,866,609.19	1,613,128.00
IMMUNOGEN INC	45253H101	IMGN	7.86	15,800	133,521.76	124,188.00
IMMUNOMEDICS INC	452907108	IMMU	3.21	51,000	126,016.02	163,709.99
IMPAX LABORATORIES INC	45256B101	IPXL	13.60	40,100	530,941.52	545,360.00
IMPERIAL SUGAR COMPANY	453096208	IPSU	17.44	69,900	1,564,116.55	1,219,056.00
INFOGROUP INC	45670G108	IUSA	8.02	56,200	456,737.40	450,724.00
INFORMATICA CORP.	45666Q102	INFA	25.86	71,100	1,271,445.93	1,838,646.00
INNERWORKINGS INC	45773Y105	INWK	5.90	3,800	21,403.88	22,420.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	22.99	57,500	1,056,330.53	1,321,925.00
INNOSPEC INC.	45768S105	IOSP	10.09	109,400	1,191,045.31	1,103,846.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	11.42	101,300	1,146,233.95	1,156,846.00
INSITUFORM TECHNOLOGIES CL A	457667103	INSU	22.72	600	14,129.52	13,632.00
INSMED INC	457669208	INSM	0.77	48,200	56,394.00	37,114.00
INSTEEL INDUSTRIES	45774W108	IIIN	13.00	47,600	639,526.21	618,800.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART	36.78	12,000	426,104.02	441,360.00
INTEGRATED ELECTRICAL SV	45811E301	IESC	5.85	36,800	637,582.31	215,280.00
INTER PARFUMS INC	458334109	IPAR	12.17	58,200	612,540.56	708,294.00
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	18.44	26,300	447,479.43	484,972.00
INTERDIGITAL INC	45867G101	IDCC	26.54	7,400	187,559.07	196,396.00
INTERFACE INC	458665106	IFSIA	8.31	50,400	347,765.11	418,823.99
INTERLINE BRANDS INC	458743101	IBI	17.27	49,600	809,081.60	856,592.00
INTERMAC, INC	458786100	IN	12.86	25,500	393,962.48	327,930.00
INTERNAP NETWORK SERVICES CORP	45885A300	INAP	4.70	13,200	47,953.65	62,040.00
INTERNATIONAL BANC SH	459044103	IBOC	18.93	105,400	1,626,686.90	1,995,222.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO	3.86	93,500	471,447.55	360,910.00
INTERNET BRANDS INC-CL A	460608102	INET	7.83	22,900	159,155.79	179,307.00
INTERVAL LEISURE GROUP INC	46113M108	IILG	12.47	40,100	472,298.19	500,047.00
INTEVAC INC	461148108	IVAC	11.47	98,600	1,006,421.82	1,130,942.00
INTL ASSETS HOLDING CORP	459028106	IAAC	14.54	59,300	846,086.31	862,222.01
INTL SHIPHOLDING CORP	460321201	ISH	31.07	8,500	186,561.38	264,095.00
INVACARE CORP.	461203101	IVC	24.94	27,700	658,628.45	690,838.00
ION GEOPHYSICAL CORP	462044108	IO	5.92	145,100	969,643.08	858,992.00
IPC THE HOSPITALIST CO	44984A105	IPCM	33.25	3,700	101,698.94	123,025.00
IROBOT CORP	462726100	IRBT	17.60	4,500	76,069.60	79,200.00
ISILON SYSTEMS INC	46432L104	ISLN	6.86	78,400	513,285.81	537,824.00
ISIS PHARMACEUTICALS INC	464330109	ISIS	11.10	3,200	45,813.74	35,520.00
ISLE OF CAPRI CASINOS	464592104	ISLE	7.48	47,400	579,715.56	354,552.00
ISTA PHARMACEUTICALS INC	45031X204	ISTA	4.56	33,600	145,992.00	153,216.00
IXIA	45071R109	XXIA	7.44	400	2,628.50	2,976.00
J & J SNACK FOODS CORP	466032109	JJSF	39.96	32,600	1,093,937.97	1,302,696.00
J CREW GROUP INC	46612H402	JCG	44.74	53,400	1,402,228.81	2,389,116.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM	20.35	91,900	2,090,746.65	1,870,165.00
JACK IN THE BOX INC.	466367109	JACK	19.67	21,000	427,733.87	413,070.00
JAKKS PACIFIC INC.	47012E106	JAKK	12.12	63,300	745,295.51	767,196.00

Monthly Market

As Of 12/31/2009

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						
JAMES RIVER COAL CO	470355207	JRCC	18.53	33,200	557,911.53	615,196.00
JAVELIN PHARMACEUTICALS INC	471894105	JAV	1.30	53,500	81,808.34	69,550.00
JDA SOFTWARE GROUP INC	46612K108	JDAS	25.47	50,600	1,224,495.32	1,288,782.00
JETBLUE AIRWAYS CORP	477143101	JBLU	5.45	116,600	708,540.60	635,470.00
JMP GROUP INC	46629U107	JMP	9.72	62,100	533,137.08	603,611.99
JO-ANN STORES INC	47758P307	JAS	36.24	54,500	1,284,717.44	1,975,080.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	17.01	11,200	147,613.00	190,512.00
JONES APPAREL GROUP INC	480074103	JNY	16.06	99,200	1,635,759.02	1,593,152.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	42.19	38,100	1,335,427.47	1,607,439.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	3.89	109,700	1,113,577.90	426,733.00
K V PHARMACEUTICAL C	482740206	KV.A	3.67	175,600	1,355,591.12	644,452.00
K12 INC	48273U102	LRN	20.27	60,600	1,209,623.27	1,228,362.00
KADANT INC	48282T104	KAI	15.96	64,200	1,502,074.61	1,024,632.00
KAISER ALUMINUM CORP	483007704	KALU	41.62	38,800	2,176,606.07	1,614,855.99
KAYDON CORP	486587108	KDN	35.76	23,200	860,955.19	829,632.00
KAYNE ANDERSON ENERGY DEVELO	48660Q102	KED	14.55	10,200	224,193.73	148,410.00
KBW INC	482423100	KBW	27.36	69,700	2,025,776.96	1,906,992.00
KELLY SERVICES INC CL-A	488152208	KELYA	11.93	10,200	166,088.55	121,685.99
KENEXA CORP	488879107	KNXA	13.05	50,800	743,083.99	662,940.00
KENNETH COLE PRODUCTIONS	193294105	KCP	9.65	80,200	1,032,022.40	773,930.00
KENSEY NASH CORP	490057106	KNSY	25.50	39,600	845,315.65	1,009,800.00
KEY ENERGY SERVICES INC	492914106	KEG	8.79	213,500	1,350,835.82	1,876,665.00
KFORCE INC	493732101	KFRC	12.50	69,800	666,125.06	872,500.00
KIMBALL INTL INC	494274103	KBALB	8.52	46,110	367,195.94	392,857.20
KINDRED HEALTHCARE I	494580103	KND	18.46	92,300	1,591,494.98	1,703,858.00
KIRKLANDS INC	497498105	KIRK	17.37	14,800	163,507.73	257,076.00
KNIGHT CAPITAL GROUP INC	499005106	NITE	15.40	127,300	1,543,246.83	1,960,420.00
KNIGHT TRANSPORTATION INC	499064103	KNX	19.29	82,300	1,405,218.67	1,587,567.00
KNOLL INC	498904200	KNL	10.33	42,400	386,287.94	437,992.00
KNOLOGY INC	499183804	KNOL	10.95	600	6,405.50	6,570.00

Monthly Market

As Of 12/31/2009

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						
KOPPERS HOLDINGS INC	50060P106	KOP	30.44	4,800	137,589.73	146,112.00
K-TRON INTERNATIONAL INC	482730108	KTII	108.74	1,100	97,520.51	119,614.00
LACLEDE GROUP HLDG. CO.	505597104	LG	33.77	49,800	1,666,061.80	1,681,746.00
LAKELAND BANCORP INC	511637100	LBAI	6.39	13,400	121,810.05	85,625.99
LAKELAND FINL CORP	511656100	LKFN	17.25	39,500	686,762.94	681,375.00
LANCASTER COLONY CORP	513847103	LANC	49.70	26,300	1,014,189.55	1,307,110.00
LANDAUER INC	51476K103	LDR	61.40	8,600	525,801.08	528,040.00
LANDRY'S RESTAURANTS INC.	51508L103	LNK	21.29	600	12,374.50	12,774.00
LAWSON PRODUCTS	520776105	LAWS	17.65	900	18,586.98	15,885.00
LAWSON SOFTWARE	52078P102	LWSN	6.65	36,500	232,427.99	242,724.99
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	28.71	44,900	1,042,222.54	1,289,079.00
LA-Z-BOY INC.	505336107	LZB	9.53	41,300	351,493.08	393,589.00
LCA-VISION INC.	501803308	LCAV	5.12	48,000	209,030.74	245,760.00
LEAPFROG ENTERPRISES INC	52186N106	LF	3.91	90,500	927,217.76	353,855.00
LHC GROUP INC	50187A107	LHCG	33.61	30,800	662,642.53	1,035,188.00
LIFE PARTNERS HOLDINGS INC	53215T106	LPHI	21.19	41,700	855,631.31	883,623.00
LIFE TIME FITNESS INC	53217R207	LTM	24.93	17,500	316,395.76	436,275.00
LIHUA INTL INC	532352101	LIWA	10.45	3,100	32,277.51	32,395.00
LIN TV CORP	532774106	TVL	4.46	27,200	113,240.46	121,312.00
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	21.67	29,400	623,808.22	637,098.00
LINDSAY CORP.	535555106	LNN	39.85	13,800	527,063.90	549,930.01
LIONBRIDGE TECHNOLOGIES	536252109	LIOX	2.30	12,900	27,393.30	29,670.00
LITHIA MOTORS INC - CL A	536797103	LAD	8.22	20,800	166,004.45	170,976.00
LITTELFUSE INC	537008104	LFUS	32.15	11,100	273,883.26	356,865.00
LIVE NATION	538034109	LYV	8.51	15,000	124,644.50	127,650.00
LIZ CLAIBORNE	539320101	LIZ	5.63	280,200	1,370,464.31	1,577,526.00
LOGMEIN INC	54142L109	LOGM	19.95	7,600	141,007.20	151,620.00
LOOPNET INC	543524300	LOOP	9.94	112,100	1,130,464.30	1,114,274.00
LOUISIANA PACIFIC	546347105	LPX	6.98	24,600	146,404.15	171,708.00
LSB INDUSTRIES INC	502160104	LXU	14.10	700	10,853.06	9,870.00

Monthly Market

As Of 12/31/2009

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						
LSI LIGHTING SYS	50216C108	LYTS	7.88	21,500	142,222.50	169,420.00
LTC PROPERTIES INC	502175102	LTC	26.75	23,500	489,704.68	628,625.00
LUFKIN INDUSTRIES INC	549764108	LUFK	73.20	21,800	1,042,232.01	1,595,760.00
LULULEMON ATHLETICA INC	550021109	LULU	30.10	37,200	465,031.33	1,119,720.00
LUMINEX CORP DEL	55027E102	LMNX	14.93	200	4,247.47	2,986.00
M&F WORLDWIDE CORP	552541104	MFW	39.50	34,900	799,491.36	1,378,550.00
MADDEN STEVEN LTD	556269108	SHOO	41.24	25,300	579,073.12	1,043,372.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	40.73	59,300	2,202,819.36	2,415,288.99
MAIDEN HOLDINGS LTD	G5753U112	MHLD	7.32	69,700	537,237.04	510,204.00
MAINSOURCE FINANCIAL	56062Y102	MSFG	4.78	17,200	132,002.47	82,216.00
MANHATTAN ASSOCIATES INC	562750109	MANH	24.03	62,200	952,689.32	1,494,666.00
MANNATECH INC	563771104	MTEX	3.12	11,200	35,090.73	34,944.00
MANTECH INTERNATIONAL CORP-A	564563104	MANT	48.28	2,000	66,861.50	96,560.00
MARINE PRODS CORP	568427108	MPX	4.93	1,500	12,559.43	7,395.00
MARKETAXESS HOLDINGS INC	57060D108	MKTX	13.90	72,400	976,468.42	1,006,360.00
MARTEK BIOSCIENCES CORP	572901106	MATK	18.94	84,500	1,976,354.17	1,600,430.00
MARTEN TRANSPORT LTD	573075108	MRTN	17.95	400	6,990.00	7,180.00
MARTHA STEWART LIVING OMNIMEDIA INC	573083102	MSO	4.94	48,900	149,022.75	241,566.00
MASIMO CORP	574795100	MASI	30.42	60,600	1,742,926.02	1,843,452.00
MATRIX SERVICE CO	576853105	MTRX	10.65	104,600	1,038,627.57	1,113,990.00
MATRIXX INITIATIVES INC	57685L105	MTXX	4.22	232,200	1,152,692.90	979,884.00
MATTHEWS INTL CORP	577128101	MATW	35.43	3,600	165,371.84	127,548.00
MAX CAPITAL GROUP	G6052F103	MXGL	22.30	72,400	1,693,083.10	1,614,520.00
MB FINL INC	55264U108	MBFI	19.72	1,800	39,240.71	35,496.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	6.96	2,700	21,020.92	18,792.00
MEASUREMENT SPECIALITIES INC	583421102	MEAS	10.05	19,300	193,892.88	193,965.00
MEDCATH CORPORATION	58404W109	MDTH	7.91	71,400	1,237,268.91	564,774.00
MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC	4.47	33,900	148,304.41	151,533.00
MEDICINES COMPANY	584688105	MDCO	8.34	32,000	674,560.32	266,880.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	27.05	95,500	1,635,388.88	2,583,274.99

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						
MEDIDATA SOLUTIONS INC	58471A105	MDSO	15.60	7,500	113,531.25	117,000.00
MEDIFAST INC	58470H101	MED	30.58	20,800	608,710.74	636,064.00
MEDIVATION INC	58501N101	MDVN	37.65	45,200	1,167,791.73	1,701,780.00
MEDQUIST INC.	584949101	MEDQ	6.69	1,500	9,855.00	10,035.00
MENTOR GRAPHICS CORP.	587200106	MENT	8.83	81,900	977,984.80	723,177.00
MERCADOLIBRE INC	58733R102	MELI	51.87	45,100	1,026,502.56	2,339,337.00
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	11.01	3,200	28,491.10	35,231.98
MERIDIAN BIOSCIENCE INC	589584101	VIVO	21.55	18,100	398,109.00	390,055.00
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	8.69	45,700	409,764.34	397,133.01
METHODE ELECTRONICS CL-A	591520200	MEI	8.68	26,200	303,139.56	227,416.00
METRO BANCORP INC	59161R101	METR	12.57	9,700	126,678.31	121,929.00
METROPOLITAN HLTH NTWRKS INC	592142103	MDF	1.99	70,900	158,709.54	141,091.01
MF GLOBAL HOLDINGS LTD	55277J108	MF	6.95	62,500	364,748.18	434,375.00
MFA FINANCIAL INC.	55272X102	MFA	7.35	283,700	1,993,485.16	2,085,195.00
MICROSEMI CORP	595137100	MSCC	17.75	106,800	1,885,777.59	1,895,700.00
MICROSTRATEGY INC-CL A	594972408	MSTR	94.02	19,900	1,279,574.74	1,870,998.00
MIDDLEBY CORP	596278101	MIDD	49.02	9,700	433,334.91	475,494.00
MILLER (HERMAN) INC	600544100	MLHR	15.98	18,800	479,460.87	300,424.00
MINE SAFETY APPLIANCES CO	602720104	MSA	26.53	62,000	1,651,557.63	1,644,860.00
MINERALS TECHNOLOGIES INC	603158106	MTX	54.47	30,300	1,703,008.17	1,650,441.00
MISTRAS GROUP INC	60649T107	MG	15.06	10,100	140,607.79	152,106.00
MKS INSTRUMENTS INC	55306N104	MKSI	17.41	90,800	1,886,069.99	1,580,828.00
MODINE MANUFACTURING CO	607828100	MOD	11.84	42,900	301,387.61	507,936.00
MODUSLINK GLOBAL SOLUTIONS INC	60786L107	MLNK	9.41	91,100	1,210,061.85	857,251.00
MOLINA HEALTHCARE INC	60855R100	MOH	22.87	55,300	1,564,232.45	1,264,710.99
MONEYGRAM INTERNATIONAL INC.	60935Y109	MGI	2.88	267,600	757,008.21	770,687.99
MONMOUTH REIT -CL A	609720107	MNRTA	7.44	22,100	160,227.44	164,424.00
MONOLITHIC POWER SYSTEMS INC	609839105	MPWR	23.97	27,400	620,302.67	656,778.01
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	17.32	38,200	688,731.20	661,624.00
MOOG INC. CL A	615394202	MOG.A	29.23	13,700	459,985.47	400,451.00

Monthly Market

As Of 12/31/2009

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						
MOVE, INC	62458M108	MOVE	1.66	228,900	583,747.66	379,974.00
MPS GROUP INC	553409103	MPS	13.74	160,600	1,723,803.38	2,206,644.00
MTS SYS CORP	553777103	MTSC	28.74	50,100	1,545,347.60	1,439,874.00
MUELLER INDUSTRIES INC.	624756102	MLI	24.84	54,300	1,576,488.10	1,348,811.99
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	28.37	28,600	507,252.72	811,382.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	6.01	38,900	204,469.43	233,789.00
MVC CAPITAL INC	553829102	MVC	11.80	21,900	398,504.99	258,420.00
MYERS INDUSTRIES INC.	628464109	MYE	9.10	31,900	319,809.42	290,290.00
MYRIAD PHARMACEUTICALS	62856H107	MYRX	5.03	24,200	130,066.57	121,725.99
NABI BIOPHARMACEUTIC	629519109	NABI	4.90	225,300	892,438.42	1,103,970.00
NACCO INDUSTRIES -CL A	629579103	NC	49.80	19,064	1,005,557.68	949,387.20
NANOSPHERE INC	63009F105	NSPH	6.44	17,100	136,388.98	110,124.00
NARA BANCORP INC	63080P105	NARA	11.34	33,300	218,927.25	377,622.01
NATIONAL BEVERAGE CO	635017106	FIZZ	13.86	28,400	301,575.63	393,624.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	36.99	26,300	755,001.19	972,837.00
NATIONAL PENN BANCSH	637138108	NPBC	5.79	52,100	306,242.25	301,658.99
NATIONAL RESEARCH CORP	637372103	NRCI	20.70	200	5,518.63	4,140.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	18.85	31,400	648,795.59	591,890.00
NATUS MEDICAL INC	639050103	BABY	14.79	18,800	279,114.98	278,052.00
NBT BANCORP INC	628778102	NBTB	20.37	31,400	714,667.41	639,618.00
NCI BUILDING SYS INC	628852105	NCS	1.81	393,100	738,472.30	711,511.00
NEENAH PAPER INC	640079109	NP	13.95	10,100	140,433.00	140,895.00
NEKTAR THERAPEUTICS	640268108	NKTR	9.32	30,300	171,069.49	282,396.00
NESS TECHNOLOGIES INC	64104X108	NSTC	4.90	90,300	313,896.17	442,470.00
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS	19.42	80,700	1,823,124.17	1,567,194.00
NETEZZA CORP	64111N101	NZ	9.70	6,600	45,943.27	64,020.00
NETGEAR INC	64111Q104	NTGR	21.69	71,800	1,198,813.03	1,557,342.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	46.26	12,300	337,998.23	568,998.00
NETSUITE INC	64118Q107	N	15.98	8,600	174,666.21	137,428.00
NEUTRAL TANDEM INC	64128B108	TNDM	22.75	37,000	1,020,103.35	841,750.00

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						
NEW YORK & CO	649295102	NWY	4.29	46,700	440,383.23	200,343.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	12.01	30,300	385,449.76	363,903.00
NEWMARKET CORP	651587107	NEU	114.77	15,200	1,043,818.63	1,744,504.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	8.13	21,900	340,654.19	178,047.00
NIC INC	62914B100	EGOV	9.14	63,900	567,947.42	584,046.00
NICOR INC.	654086107	GAS	42.10	67,500	2,505,173.69	2,841,750.00
NJ RESOURCES CORP. COMMON	646025106	NJR	37.40	17,800	632,037.40	665,720.00
NORDIC AMER TANKER SHIPPING	G65773106	NAT	30.00	12,900	439,651.72	387,000.00
NORDSON CORP	655663102	NDSN	61.18	50,000	2,138,115.64	3,059,000.00
NORTH AMER GALV & COATINGS	65686Y109	NGA	4.85	39,300	241,217.68	190,605.02
NORTHERN OIL AND GAS INC	665531109	NOG	11.84	71,500	795,990.30	846,560.00
NORTHRIM BANCORP INC	666762109	NRIM	16.88	3,400	49,237.88	57,392.00
NORTHWEST NATURAL GAS CO.	667655104	NWN	45.04	6,200	262,283.70	279,248.00
NORTHWESTERN CORP	668074305	NWE	26.02	70,200	1,552,931.74	1,826,604.00
NORTWEST BANCSHARES INC	667340103	NWBI	11.32	100,349	1,103,775.28	1,135,950.68
NOVAMED INC	66986W108	NOVA	3.88	69,500	285,418.54	269,660.00
NOVATEL WIRELESS INC	66987M604	NVTL	7.97	64,800	315,205.73	516,456.00
NU SKIN ENTERPRISES	67018T105	NUS	26.87	83,500	1,967,375.94	2,243,645.00
NUTRACEUTICAL INTERNATIONAL CORP	67060Y101	NUTR	12.37	52,000	595,352.57	643,240.01
NUTRI/SYSTEM INC	67069D108	NTRI	31.17	60,600	940,582.88	1,888,902.00
NUVASIVE INC	670704105	NUVA	31.98	5,800	251,135.34	185,484.00
NVE CORP	629445206	NVEC	41.31	4,600	222,890.27	190,026.00
OBAGI MEDICAL PRODUCTS INC	67423R108	OMPI	12.00	47,700	537,370.83	572,400.00
O'CHARLEYS INC	670823103	CHUX	6.55	11,100	99,367.20	72,705.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY	15.58	400	6,087.00	6,232.00
OFFICEMAX INC	67622P101	OMX	12.69	146,400	1,793,958.94	1,857,816.00
OLD NATL BANCORP IND	680033107	ONB	12.43	8,900	128,640.11	110,627.00
OLIN CORP	680665205	OLN	17.52	82,100	1,553,236.77	1,438,392.00
OLYMPIC STEEL INC	68162K106	ZEUS	32.58	38,600	1,143,225.37	1,257,588.01
OM GROUP, INC.	670872100	OMG	31.39	56,600	2,505,889.62	1,776,674.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
OMEGA PROTEIN CORP	68210P107	OME	4.36	19,700	150,086.90	85,892.00
OMEROS CORP	682143102	OMER	7.02	6,900	50,715.00	48,438.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	14.53	70,600	903,702.17	1,025,818.00
ONCOGENEX PHARMACEUTICAL	68230A106	OGXI	22.28	6,000	138,569.49	133,680.00
ONYX PHARMACEUTICALS	683399109	ONXX	29.34	47,800	1,533,960.50	1,402,451.99
OPENTV CORP	G67543101	OPTV	1.36	108,000	167,400.00	146,880.00
OPLINK COMMUNICATION	68375Q403	OPLK	16.39	27,400	282,478.13	449,086.00
OPPENHEIMER HOLDINGS CL A	683797104	OPY	33.22	15,800	389,376.66	524,876.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	15.45	105,500	1,510,844.87	1,629,975.00
ORASURE TECHNOLOGIES	68554V108	OSUR	5.08	63,600	229,300.77	323,088.00
ORBITZ WORLDWIDE INC	68557K109	OWW	7.34	19,800	132,959.31	145,332.00
ORIENTAL FINL GROUP	68618W100	OFG	10.80	58,200	665,343.83	628,560.00
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	30.97	3,700	92,810.43	114,589.00
OSI SYSTEMS INC	671044105	OSIS	27.28	25,400	492,103.42	692,912.01
OTTER TAIL CORP	689648103	OTTR	24.80	55,100	1,335,345.66	1,366,480.00
OUTDOOR CHANNEL HOLDINGS INC	690027206	OUTD	5.80	2,400	19,891.94	13,920.00
OVERHILL FARMS INC	690212105	OFI	4.86	51,900	312,731.65	252,234.00
OWENS & MINOR INC.	690732102	OMI	42.93	64,300	2,648,642.92	2,760,399.00
OXFORD INDUSTRIES INC.	691497309	OXM	20.68	15,900	249,950.29	328,812.00
OXIGENE INC	691828107	OXGN	1.14	37,300	43,896.83	42,522.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	3.98	211,300	1,053,558.50	840,974.00
PAETEC HOLDING CORP	695459107	PAET	4.15	230,100	903,885.14	954,915.00
PALM INC	696643105	PALM	10.04	87,300	1,103,620.93	876,491.99
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI	10.08	67,200	735,883.69	677,376.00
PANHANDLE OIL AND GAS INC	698477106	PHX	25.90	1,400	29,921.80	36,260.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	27.06	57,400	1,389,763.63	1,553,244.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	16.34	174,700	2,725,037.56	2,854,598.00
PAREXEL INT'L CORP.	699462107	PRXL	14.10	62,500	1,262,214.98	881,250.00
PARK NATL CORP	700658107	PRK	58.88	25,600	1,510,439.42	1,507,328.00
PARKER DRILLING CO	701081101	PKD	4.95	103,200	729,520.48	510,840.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
PATRIOT COAL CORP	70336T104	PCX	15.46	140,400	1,061,394.10	2,170,584.00
PC MALL INC	69323K100	MALL	5.22	131,600	937,471.36	686,952.00
PDL BIOPHARMA INC.	69329Y104	PDLI	6.86	257,100	1,756,757.22	1,763,706.00
PEETS COFFEE & TEA I	705560100	PEET	33.33	7,600	178,077.00	253,308.00
PEGASYSTEMS INC	705573103	PEGA	34.00	15,900	211,433.41	540,600.00
PENN VA CORP	707882106	PVA	21.29	23,900	768,109.81	508,831.00
PENNANTPARK INVESTMENT CORP	708062104	PNNT	8.92	74,600	600,207.33	665,432.02
PEOPLES BANCORP INC	709789101	PEBO	9.68	41,400	1,156,368.60	400,752.00
PEOPLES FINANCIAL CORP/MS	71103B102	PFBX	20.32	9,100	175,049.38	184,912.00
PEP BOYS MM & J	713278109	PBY	8.46	82,000	762,434.00	693,720.00
PERFICIENT INC	71375U101	PRFT	8.43	101,800	768,570.15	858,173.99
PERRY ELLIS INTERNATIONAL	288853104	PERY	15.06	30,000	463,408.28	451,800.00
PERVASIVE SOFTWARE INC	715710109	PVSW	4.82	19,000	104,525.80	91,580.00
PHARMERICA CORP	71714F104	PMC	15.88	20,000	301,693.54	317,600.00
PHASE FORWARD INC	71721R406	PFWD	15.35	27,800	384,718.40	426,730.00
PHH CORP	693320202	PHH	16.11	98,500	1,396,864.13	1,586,835.00
PHI INC	69336T205	PHIIK	20.70	13,300	281,733.85	275,310.01
PHOENIX COMPANIES INC.	71902E109	PNX	2.78	117,000	337,165.76	325,260.00
PHOTRONICS INC.	719405102	PLAB	4.45	22,100	90,549.63	98,345.01
PICO HOLDINGS INC	693366205	PICO	32.73	3,400	112,710.00	111,282.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.75	38,800	1,006,378.48	1,037,900.00
PIKE ELECTRIC CORP	721283109	PIKE	9.28	45,300	633,820.75	420,384.00
PIONEER DRILLING COMPANY	723655106	PDC	7.90	128,500	1,255,487.32	1,015,150.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC	50.61	18,000	822,274.13	910,980.00
PLANTRONICS INC.	727493108	PLT	25.98	79,400	2,052,589.86	2,062,812.00
PLATINUM UNDERWRITERS HOLDINGS LTD	G7127P100	PTP	38.29	76,600	2,619,207.61	2,933,014.00
PLEXUS CORP	729132100	PLXS	28.50	38,300	798,563.51	1,091,550.00
PNM RESOURCES INC	69349H107	PNM	12.65	54,900	966,056.57	694,485.00
POLARIS INDUSTRIES INC.	731068102	PII	43.63	30,900	1,089,851.53	1,348,167.00
POLYCOM INC.	73172K104	PLCM	24.97	125,500	2,730,421.50	3,133,735.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
POLYONE CORPORATION	73179P106	POL	7.47	223,900	1,650,278.46	1,672,533.00
PORTEC RAIL PRODUCTS INC	736212101	PRPX	10.71	32,900	312,850.07	352,359.00
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA	44.88	18,100	830,547.59	812,328.00
PORTLAND GEN ELEC CO	736508847	POR	20.41	31,700	791,820.06	646,997.00
POTLATCH CORP.	737630103	PCH	31.88	40,200	1,161,439.06	1,281,576.00
POWELL INDS INC	739128106	POWL	31.53	34,500	1,291,601.40	1,087,785.00
POWER INTEGRATIONS INC	739276103	POWI	36.36	19,300	618,667.36	701,747.99
POWER ONE INC.	739308104	PWER	4.35	7,000	23,027.20	30,450.00
POWERSECURE INTERNATIONAL	73936N105	POWR	7.21	34,400	234,264.00	248,024.00
POWERWAVE TECHNOLOGIES	739363109	PWAV	1.26	3,200	7,410.21	4,032.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	43.80	2,700	141,127.84	118,260.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	8.25	143,700	1,231,130.35	1,185,525.00
PREMIERWEST BANCORP	740921101	PRWT	1.42	21,900	44,911.14	31,098.00
PRE-PAID LEGAL SVCS	740065107	PPD	41.08	8,700	246,166.95	357,396.00
PROASSURANCE CORP	74267C106	PRA	53.71	50,800	2,615,562.20	2,728,468.00
PROGRESS SOFTWARE	743312100	PRGS	29.21	76,800	1,979,229.24	2,243,328.00
PROS HOLDINGS INC	74346Y103	PRO	10.35	18,700	152,590.13	193,545.00
PROSPECT CAPITAL CORP	74348T102	PSEC	11.81	128,900	1,491,264.98	1,522,309.00
PROSPERITY BANCSHARE	743606105	PRSP	40.47	70,300	2,369,448.92	2,845,041.00
PROTALIX BIOTHERAPEUTICS INC	74365A101	PLX	6.62	23,500	124,326.85	155,570.00
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	10.65	85,800	1,269,019.98	913,770.00
PRUDENTIAL BANCORP INC/PA	744319104	PBIP	9.52	62,700	759,924.00	596,904.00
PSS WORLD MEDICAL INC.	69366A100	PSSI	22.57	25,200	485,649.29	568,764.00
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	21.14	14,500	455,598.16	306,530.00
QAD INC	74727D108	QADI	6.11	300	1,789.50	1,833.00
QC HOLDINGS INC	74729T101	QCCO	4.81	118,400	741,184.00	569,504.00
QUAKER CHEM CORP	747316107	KWR	20.64	15,100	315,760.45	311,664.00
QUALITY SYSTEMS INC	747582104	QSII	62.79	32,600	1,481,691.34	2,046,954.00
QUANEX BUILDING PRODUCTS	747619104	NX	16.97	33,400	359,273.91	566,797.99
QUEST SOFTWARE INC	74834T103	QSFT	18.40	115,800	1,505,198.12	2,130,720.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	4.75	213,300	1,173,480.10	1,013,175.00
QUICKSILVER INC	74838C106	ZQK	2.02	131,600	394,846.99	265,832.00
QUIDEL CORP	74838J101	QDEL	13.78	53,300	721,896.46	734,474.00
RACKSPACE HOSTING INC	750086100	RAX	20.85	53,400	1,061,935.38	1,113,390.00
RADIAN GROUP INC.	750236101	RDN	7.31	42,100	211,095.97	307,751.00
RADIANT SYSTEMS INC	75025N102	RADS	10.40	6,700	61,988.84	69,680.00
RAILAMERICA INC	750753402	RA	12.20	22,300	294,366.69	272,060.00
RAVEN INDUSTRIES INC	754212108	RAVN	31.77	18,300	532,481.04	581,391.00
RC2 CORP	749388104	RCRC	14.75	5,600	86,342.50	82,600.00
RCN CORPORATION	749361200	RCNI	10.85	131,800	1,380,781.91	1,430,030.00
REALNETWORKS INC	75605L104	RNWK	3.71	223,700	1,562,689.69	829,927.00
RED ROBIN GOURMET BURGERS	75689M101	RRGB	17.90	18,600	329,939.38	332,940.00
REGAL BELOIT	758750103	RBC	51.94	18,000	753,686.26	934,920.00
REGENERON PHARMACEUTICAL	75886F107	REGN	24.18	71,500	1,343,314.25	1,728,870.00
REHABCARE GROUP INC	759148109	RHB	30.43	49,000	767,113.36	1,491,070.00
RENAISSANCE LEARNING INC	75968L105	RLRN	11.36	42,400	396,121.72	481,664.00
RENASANT CORP	75970E107	RNST	13.60	82,200	1,177,009.75	1,117,920.00
RENT-A-CENTER INC	76009N100	RCII	17.72	117,100	2,265,083.00	2,075,012.00
REPLIGEN CORP	759916109	RGEN	4.11	197,100	950,014.74	810,081.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	7.39	5,200	42,572.74	38,428.00
REPUBLIC BANCORP KY	760281204	RBCAA	20.60	19,400	395,036.59	399,640.00
REPUBLIC FIRST BANCORP INC	760416107	FRBK	4.27	20,200	92,912.62	86,254.00
RES-CARE INC	760943100	RSCR	11.20	110,600	1,551,522.84	1,238,720.00
RESOURCE CAPITAL CORP	76120W302	RSO	4.92	21,000	113,941.81	103,320.00
RESOURCES CONNECTION INC	76122Q105	RECN	21.22	16,900	357,127.59	358,618.00
RETAIL VENTURES INC	76128Y102	RVI	8.89	71,300	266,668.35	633,857.00
REVLON INC - CL A	761525609	REV	17.01	11,900	227,297.12	202,419.00
RF MICRO-DEVICES	749941100	RFMD	4.77	112,300	523,151.04	535,671.00
RIGHTNOW TECHNOLOGIES INC	76657R106	RNOW	17.37	16,500	241,519.95	286,605.00
RIMAGE CORP	766721104	RIMG	17.34	27,700	533,135.83	480,318.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
RIVERBED TECHNOLOGY INC	768573107	RVBD	22.97	97,600	1,615,047.22	2,241,872.00
RLI CORP	749607107	RLI	53.25	1,800	76,558.94	95,850.00
ROBBINS & MYERS INC.	770196103	RBN	23.52	60,900	1,881,194.31	1,432,368.00
ROCK-TENN COMPANY CL A	772739207	RKT	50.41	45,800	2,043,702.62	2,308,778.00
ROCKVILLE FINANCIAL INC	774186100	RCKB	10.50	6,300	91,632.18	66,150.00
ROCKWELL MEDICAL TECH INC	774374102	RMTI	7.69	13,500	118,935.00	103,815.00
ROCKWOOD HOLDINGS INC	774415103	ROC	23.56	58,200	1,101,849.13	1,371,192.00
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	23.61	30,700	627,472.43	724,827.00
ROGERS CORP.	775133101	ROG	30.31	8,400	305,350.72	254,604.00
ROLLINS INC	775711104	ROL	19.28	21,400	363,492.57	412,592.00
ROSETTA RESOURCES INC	777779307	ROSE	19.93	19,800	364,362.16	394,614.00
ROSETTA STONE INC	777780107	RST	17.95	4,100	69,276.85	73,595.00
RPC INC	749660106	RES	10.40	43,600	467,285.77	453,440.00
RTI BIOLOGICS INC	74975N105	RTIX	3.84	248,100	855,868.64	952,704.00
RUDDICK CORP.	781258108	RDK	25.73	80,200	1,967,478.07	2,063,546.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	6.72	93,000	1,206,126.15	624,960.00
RUE21 INC	781295100	RUE	28.09	6,800	183,309.58	191,012.00
S & T BANCORP INC	783859101	STBA	17.01	45,100	621,739.05	767,151.01
S Y BANCORP INC	785060104	SYBT	21.35	15,100	442,227.68	322,385.00
S1 CORPORATION	78463B101	SONE	6.52	8,100	52,532.04	52,812.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	36.23	26,300	930,430.30	952,849.00
SAIA INC	78709Y105	SAIA	14.82	34,000	563,749.33	503,880.00
SAKS INCORPORATED	79377W108	SKS	6.56	94,300	542,032.74	618,608.00
SALIX PHARMACEUTICAL	795435106	SLXP	25.40	62,700	1,221,281.94	1,592,580.00
SALLY BEAUTY CO INC	79546E104	SBH	7.65	26,700	174,818.18	204,255.01
SANDERSON FARMS INC	800013104	SAFM	42.16	22,000	920,250.08	927,520.00
SANDY SPRING BANCORP INC	800363103	SASR	8.89	25,400	527,564.87	225,806.00
SANTANDER BANCORP	802809103	SBP	12.28	29,700	583,172.61	364,716.00
SANTARUS INC	802817304	SNTS	4.62	2,300	10,287.67	10,626.00
SAPIENT CORP	803062108	SAPE	8.27	107,400	807,199.84	888,198.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SATCON TECHNOLOGY CORP.	803893106	SATC	2.82	71,100	176,485.74	200,502.00
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	13.61	112,100	1,285,722.89	1,525,681.00
SCANSOURCE INC	806037107	SCSC	26.70	54,000	1,098,691.73	1,441,800.00
SCHAWK INC	806373106	SGK	13.60	400	5,013.37	5,440.00
SCHOLASTIC CORP	807066105	SCHL	29.83	55,400	1,476,429.03	1,652,582.00
SCHOOL SPECIALTY INC.	807863105	SCHS	23.39	27,500	843,517.93	643,224.99
SCHULMAN (A.) INC.	808194104	SHLM	20.18	59,800	987,117.34	1,206,764.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	70.35	18,900	788,280.66	1,329,615.00
SCRIPPS CO. E.W. CL A	811054402	SSP	6.96	10,600	82,820.13	73,776.00
SEABOARD CORP	811543107	SEB	1,349.00	1,000	1,254,993.19	1,349,000.00
SELECT MEDICAL HOLDINGS CORP	81619Q105	SEM	10.62	34,100	339,288.44	362,142.00
SEMTECH CORPORATION	816850101	SMTC	17.01	75,300	1,254,505.01	1,280,853.00
SENSIENT TECHNOLOGIES	81725T100	SXT	26.30	13,900	351,168.64	365,570.00
SEQUENOM INC	817337405	SQNM	4.14	21,900	458,738.87	90,666.00
SHENANDOAH TELECOMMU	82312B106	SHEN	20.35	25,336	497,678.62	515,587.60
SHORETEL INC	825211105	SHOR	5.78	30,100	142,630.69	173,978.00
SHUFFLE MASTER INC	825549108	SHFL	8.24	4,200	30,463.11	34,608.00
SHUTTERFLY INC	82568P304	SFLY	17.81	800	14,096.00	14,248.00
SIGNATURE BANK	82669G104	SBNY	31.90	11,400	342,440.71	363,660.00
SILGAN HOLDINGS INC	827048109	SLGN	57.88	10,100	503,010.98	584,588.00
SILICON STORAGE TECH	827057100	SSTI	2.56	381,800	1,629,705.15	977,408.00
SIMMONS 1ST NATL COR	828730200	SFNC	27.80	28,199	753,497.06	783,932.20
SIMPSON MANUFACTURING CO	829073105	SSD	26.89	75,300	1,993,109.37	2,024,817.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	4.03	28,700	31,141.31	115,661.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	31.74	11,500	357,092.67	365,010.00
SKECHERS U S A INC	830566105	SKX	29.41	36,700	783,265.63	1,079,347.00
SKYWEST INC	830879102	SKYW	16.92	76,700	1,483,371.28	1,297,764.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	14.19	181,500	2,087,641.82	2,575,485.00
SMITH (A.O.) CORP	831865209	AOS	43.39	20,400	884,777.18	885,156.00
SOLARWINDS INC	83416B109	SWI	23.01	12,300	256,867.02	283,023.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SOLERA HOLDINGS INC	83421A104	SLH	36.01	44,900	1,187,287.59	1,616,849.00
SOLUTIA INC.	834376501	SOA	12.70	101,400	1,430,805.87	1,287,780.00
SOMANETICS CORP	834445405	SMTS	17.55	5,200	103,503.02	91,260.00
SONICWALL INC	835470105	SNWL	7.61	119,200	953,284.67	907,112.00
SONUS NETWORKS INC	835916107	SONS	2.11	290,700	493,218.53	613,377.00
SOTHEBY'S	835898107	BID	22.48	87,800	1,462,543.50	1,973,744.00
SOURCEFIRE INC	83616T108	FIRE	26.75	17,700	379,223.55	473,475.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	0.64	166,200	1,438,605.71	107,149.14
SOUTH JERSEY INDS IN	838518108	SJI	38.18	5,300	188,049.14	202,354.00
SOUTHSIDE BANCSHARES INC	84470P109	SBSI	19.62	56,900	1,148,226.71	1,116,378.00
SOUTHWEST BANCORP IN	844767103	OKSB	6.94	62,400	1,024,110.25	433,056.00
SOUTHWEST GAS CORP	844895102	SWX	28.53	77,400	2,235,180.80	2,208,222.00
SPARTAN MOTORS INC	846819100	SPAR	5.63	122,700	1,126,738.47	690,801.00
SPARTECH CORP	847220209	SEH	10.26	53,200	542,181.53	545,832.00
SPECTRANETICS CORP	84760C107	SPNC	6.96	79,400	477,823.69	552,623.99
SPECTRUM CONTROL INC	847615101	SPEC	9.47	84,700	755,019.92	802,109.00
SPHERION CORPORATION	848420105	SFN	5.62	131,300	750,614.27	737,906.00
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	19.10	16,600	325,231.39	317,060.00
STAGE STORES INC	85254C305	SSI	12.36	123,000	1,834,600.47	1,520,280.00
STAMPS COM INC	852857200	STMP	9.00	41,200	530,188.29	370,800.00
STANDARD MICROSYSTEMS CORP	853626109	SMSC	20.78	44,100	925,524.40	916,398.01
STANDARD MOTOR PRODS	853666105	SMP	8.52	63,500	716,929.23	541,020.00
STANDARD REGISTER CO	853887107	SR	5.10	80,500	439,592.24	410,550.00
STANDEX INTERNATIONAL CORP	854231107	SXI	20.09	8,800	98,807.50	176,792.00
STARTEK INC	85569C107	SRT	7.48	22,300	188,718.16	166,803.99
STARWOOD PROPERTY TRUST INC	85571B105	STWD	18.89	47,000	924,742.27	887,830.00
STEC INC.	784774101	STEC	16.34	58,400	1,067,398.56	954,256.00
STEELCASE INC	858155203	SCS	6.36	117,700	709,062.52	748,572.00
STEIN MART INC.	858375108	SMRT	10.66	24,100	191,403.79	256,906.00
STEINER LEISURE LTD	P8744Y102	STNR	39.76	11,500	420,870.07	457,240.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
STELLARONE CORP	85856G100	STEL	9.96	42,436	538,482.23	422,662.56
STEPAN CO	858586100	SCL	64.81	17,300	1,106,104.44	1,121,213.00
STERIS CORP	859152100	STE	27.97	93,300	2,322,710.26	2,609,601.00
STERLING BANCORP	859158107	STL	7.14	25,400	239,605.43	181,356.00
STERLING BANCSHARES INC	858907108	SBIB	5.13	63,800	404,789.76	327,294.01
STERLING FINL CORP W	859319105	STSA	0.62	1,200	2,989.66	744.00
STEWART ENTERPRISES INC. CL-A	860370105	STEI	5.15	22,700	109,622.72	116,905.00
STIFEL FINANCIAL CORP	860630102	SF	59.24	46,600	2,521,472.35	2,760,584.00
STONE ENERGY CORP	861642106	SGY	18.05	13,600	217,254.61	245,480.00
STONERIDGE INC	86183P102	SRI	9.01	18,700	156,203.20	168,487.00
STR HOLDINGS INC	78478V100	STRI	15.71	12,400	171,058.00	194,804.00
STURM RUGER & CO INC	864159108	RGR	9.70	74,600	946,349.75	723,620.00
SUCAMPO PHARMACEUTICALS-CL A	864909106	SCMP	4.04	60,800	371,504.13	245,632.00
SUCCESSFACTORS INC	864596101	SFSF	16.58	101,500	1,597,923.91	1,682,870.00
SUFFOLK BANCORP	864739107	SUBK	29.70	16,600	520,267.00	493,020.00
SUN BANCORP INC/NJ	86663B102	SNBC	3.75	101,900	1,414,293.97	382,125.00
SUN HEALTHCARE GROUP INC	866933401	SUNH	9.17	146,800	1,251,323.80	1,346,156.00
SUNRISE SENIOR LIVING INC	86768K106	SRZ	3.22	45,800	119,091.74	147,476.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	15.30	80,500	909,911.95	1,231,650.00
SUREWEST COMMUNICATI	868733106	SURW	9.96	4,100	34,380.33	40,836.00
SURMODICS INC	868873100	SRDX	22.66	53,000	1,219,912.61	1,200,980.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	5.89	180,100	1,666,610.45	1,060,789.00
SUTOR TECHNOLOGY GROUP LTD	869362103	SUTR	2.66	60,600	242,995.58	161,196.00
SVB FINANCIAL GROUP	78486Q101	SIVB	41.69	38,000	1,567,721.52	1,584,220.00
SWIFT ENERGY COMPANY	870738101	SFY	23.96	400	11,416.31	9,584.00
SYCAMORE NETWORKS INC	871206405	SCMRD	20.91	38,620	1,570,584.45	807,544.20
SYKES ENTERPRISES	871237103	SYKE	25.47	32,400	654,221.07	825,228.00
SYMMETRICOM INC	871543104	SYMM	5.20	23,500	116,718.91	122,200.00
SYMMETRY MEDICAL INC.	871546206	SMA	8.06	33,900	351,348.21	273,234.01
SYNAPTICS INC	87157D109	SYNA	30.65	46,300	1,149,861.95	1,419,094.99

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
SYNIVERSE HOLDINGS INC	87163F106	SVR	17.48	15,300	251,732.23	267,443.99
SYNNEX CORP	87162W100	SNX	30.66	51,700	828,563.04	1,585,122.00
SYNTA PHARMACEUTICALS CORP	87162T206	SNTA	5.06	185,700	1,084,322.26	939,642.00
SYNTEL INC	87162H103	SYNT	38.03	25,900	597,335.64	984,977.00
SYNUTRA INTERNATIONAL INC	87164C102	SYUT	13.51	1,200	17,245.35	16,212.00
SYSTEMAX INC	871851101	SYX	15.71	30,000	453,445.87	471,300.00
T.G.C. INDUSTRIES INC.	872417308	TGE	3.91	33,900	155,576.78	132,549.00
T-3 ENERGY SERVICES INC	87306E107	TTES	25.50	11,400	177,951.97	290,700.00
TALBOTS INC	874161102	TLB	8.91	123,500	1,084,749.91	1,100,385.00
TALEO CORP CL A	87424N104	TLEO	23.52	39,800	805,853.49	936,096.00
TECHNITROL INC.	878555101	TNL	4.38	247,900	1,224,802.66	1,085,802.00
TECHTARGET	87874R100	TTGT	5.63	900	5,170.00	5,067.00
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	11.69	39,200	782,734.01	458,248.00
TEKELEC	879101103	TKLC	15.28	65,800	1,040,558.28	1,005,424.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	38.36	28,600	1,296,594.75	1,097,096.00
TELETECH HOLDINGS INC	879939106	TTEC	20.03	80,600	864,666.45	1,614,418.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	23.63	70,100	724,143.46	1,656,463.00
TENNANT COMPANY	880345103	TNC	26.19	39,000	948,756.07	1,021,410.00
TENNECO INC.	880349105	TEN	17.73	42,400	464,089.75	751,752.00
TERRITORIAL BANCORP INC	88145X108	TBNK	18.05	12,600	203,050.32	227,430.00
TESSERA TECHNOLOGIES INC	88164L100	TSRA	23.27	85,800	1,953,247.14	1,996,566.00
TETRA TECH INC.	88162G103	TTEK	27.17	25,800	654,616.30	700,986.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	11.08	113,500	739,205.01	1,257,580.00
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	16.90	2,900	44,438.86	49,010.00
THE FINISH LINE-CL A	317923100	FINL	12.55	84,500	812,442.35	1,060,475.00
THE FIRST MARBLEHEAD CORP	320771108	FMD	2.13	62,500	134,083.91	133,125.00
THE GEO GROUP INC	36159R103	GEO	21.88	8,900	185,111.94	194,732.00
THE KNOT INC	499184109	KNOT	10.07	42,400	409,257.70	426,968.00
THE MEN'S WEARHOUSE INC.	587118100	MW	21.06	86,100	2,581,489.18	1,813,266.00
THORATEC CORP	885175307	THOR	26.92	24,900	701,040.27	670,308.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
THQ INC	872443403	THQI	5.04	68,500	1,147,092.56	345,240.00
TIBCO SOFTWARE INC	88632Q103	TIBX	9.63	284,800	2,231,771.13	2,742,624.00
TICKETMASTER	88633P302	TKTM	12.22	20,500	241,884.20	250,510.00
TIMBERLAND CO CL-A	887100105	TBL	17.93	95,500	1,644,778.26	1,712,315.00
TIVO INC	888706108	TIVO	10.18	134,400	1,010,966.85	1,368,192.00
TOMO THERAPY INC	890088107	TOMO	3.90	178,700	612,842.72	696,929.99
TOMPKINS FINANCIAL CORP.	890110109	TMP	40.50	5,800	246,839.32	234,900.00
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	27.38	17,435	453,885.82	477,370.30
TOWER BANCORP INC	891709107	TOBC	22.85	4,800	110,839.30	109,680.00
TOWER GROUP INC	891777104	TWGP	23.41	6,100	144,405.23	142,801.00
TOWERS WATSON & CO	891894107	TW	47.52	23,400	1,010,250.33	1,111,968.00
TOWNE BANK	89214P109	TOWN	11.68	98,300	1,244,690.43	1,148,144.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	52.96	35,600	1,560,756.10	1,885,376.00
TRADESTATION GROUP INC	89267P105	TRAD	7.89	154,200	1,098,743.83	1,216,638.00
TRAVELZOO INC	89421Q106	TZOO	12.29	18,200	244,310.54	223,678.00
TREDEGAR CORPORATION	894650100	TG	15.82	59,600	1,103,083.09	942,872.00
TREEHOUSE FOODS INC	89469A104	THS	38.86	4,600	132,018.75	178,756.00
TREX COMPANY INC	89531P105	TREX	19.60	8,800	112,796.17	172,480.00
TRICO BANCSHARES	896095106	TCBK	16.65	14,200	236,638.29	236,430.00
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	17.60	37,100	607,640.01	652,960.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	6.00	150,400	918,923.67	902,399.99
TRUE RELIGION APPAREL	89784N104	TRLG	18.49	39,800	879,464.18	735,902.00
TRUEBLUE INC	89785X101	TBI	14.81	74,900	1,225,571.24	1,109,269.00
TRUSTCO BANK CORP. NY	898349105	TRST	6.30	71,500	568,060.59	450,450.00
TRUSTMARK CORP	898402102	TRMK	22.54	108,100	2,245,616.84	2,436,574.00
TTM TECHNOLOGIES	87305R109	TTMI	11.53	9,000	102,858.43	103,770.00
TUESDAY MORNING CORP	899035505	TUES	2.58	60,500	175,038.15	156,090.00
TUPPERWARE BRANDS CORP	899896104	TUP	46.57	82,000	2,424,107.25	3,818,740.00
TUTOR PERINI CORP	901109108	TPC	18.08	52,900	923,012.19	956,432.00
TWIN DISC INC	901476101	TWIN	10.44	46,100	646,848.55	481,284.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
TYLER TECHNOLOGIES I	902252105	TYL	19.91	9,000	108,868.12	179,190.00
U S PHYSICAL THERAPY	90337L108	USPH	16.93	41,800	452,537.20	707,674.00
U.S. GLOBAL INVESTORS INC-A	902952100	GROW	12.31	83,300	1,006,319.92	1,025,422.98
UAL CORP	902549807	UAUA	12.91	123,900	997,942.13	1,599,549.00
ULTA SALON COSMETICS & FRAGRANCE	90384S303	ULTA	18.16	40,300	736,259.94	731,848.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	29.37	40,100	868,076.13	1,177,737.00
ULTRAPETROL (BAHAMAS) LTD	P94398107	ULTR	4.76	51,100	238,044.13	243,235.99
UMB FINL CORP	902788108	UMBF	39.35	56,800	2,596,115.05	2,235,080.00
UMPQUA HLDGS CORP	904214103	UMPQ	13.41	11,200	197,554.96	150,192.00
UNDER ARMOUR INC. CL A	904311107	UA	27.27	48,900	1,206,859.62	1,333,503.00
UNICA CORP	904583101	UNCA	7.75	2,900	21,204.60	22,475.00
UNIFIRST CORP	904708104	UNF	48.11	17,300	713,282.28	832,303.00
UNION DRILLING INC	90653P105	UDRL	6.25	48,600	643,363.85	303,750.00
UNISOURCE ENERGY CORP	909205106	UNS	32.19	64,300	2,010,378.99	2,069,817.00
UNISYS CORP.	909214306	UIS	38.56	25,000	540,076.42	964,000.00
UNITED BANKSHARES INC.	909907107	UBSI	19.97	62,100	1,543,607.32	1,240,137.00
UNITED NATURAL FOODS INC.	911163103	UNFI	26.74	78,900	1,671,318.06	2,109,786.00
UNITED ONLINE INC	911268100	UNTD	7.19	212,100	1,544,822.14	1,524,999.00
UNITED STATIONERS INC	913004107	USTR	56.85	9,000	411,283.82	511,649.99
UNIVERSAL AMERN FINL	913377107	UAM	11.70	16,600	139,558.03	194,220.00
UNIVERSAL CORP-VA	913456109	UVV	45.61	37,600	1,787,066.52	1,714,936.00
UNIVERSAL ELECTRONICS INC	913483103	UEIC	23.22	8,700	133,512.05	202,014.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	36.81	37,900	1,325,315.90	1,395,099.00
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	5.87	175,900	907,587.39	1,032,532.99
UNIVERSAL STAINLESS & ALLOY	913837100	USAP	18.86	23,900	714,295.83	450,753.99
UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI	20.20	44,800	844,088.60	904,960.00
UNIVERSAL TRUCKLOAD SERVICES INC	91388P105	UACL	18.10	23,200	423,813.42	419,920.00
US AUTO PARTS NETWORK INC	90343C100	PRTS	5.20	600	2,374.16	3,120.00
USA MOBILITY INC	90341G103	USMO	11.01	113,200	1,197,608.49	1,246,332.00
USA TRUCK INC	902925106	USAK	12.52	15,600	196,118.26	195,312.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
USANA HEALTH SCIENCES INC	90328M107	USNA	31.90	5,447	173,151.90	173,759.30
USEC INC.	90333E108	USU	3.85	157,100	1,142,347.54	604,835.00
UTAH MEDICAL PRODUCTS INC	917488108	UTMD	29.32	8,700	251,669.11	255,084.00
UTSTARCOM, INC	918076100	UTSI	2.19	394,700	2,436,544.47	864,393.00
VAALCO ENERGY INC	91851C201	EGY	4.55	46,500	244,521.58	211,575.00
VAIL RESORTS INC	91879Q109	MTN	37.80	5,800	182,360.00	219,240.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	18.26	1,500	28,077.45	27,390.00
VALENCE TECHNOLOGY INC	918914102	VLNC	0.91	50,800	57,881.50	46,228.00
VALUECLICK INC.	92046N102	VCLK	10.12	186,500	2,584,218.49	1,887,380.00
VARIAN INC.	922206107	VARI	51.54	47,300	1,919,965.62	2,437,842.00
VASCO DATA SECURITY INTL	92230Y104	VDSI	6.27	42,900	334,270.39	268,983.00
VEECO INSTRUMENTS INC	922417100	VECO	33.04	40,800	745,823.78	1,348,032.00
VERIFONE HOLDINGS INC	92342Y109	PAY	16.38	14,300	224,336.41	234,234.00
VIRAGE LOGIC CORPORATION	92763R104	VIRL	5.50	90,100	485,930.92	495,550.00
VIOPHARMA INC	928241108	VPHM	8.39	91,600	787,521.06	768,524.00
VIRTUAL RADIOLOGIC CORP	92826B104	VRAD	12.76	31,700	398,461.81	404,492.02
VITACOST.COM INC	92847A200	VITC	10.42	11,100	99,822.05	115,662.00
VITAL IMAGES INC	92846N104	VTAL	12.69	54,500	744,735.93	691,605.01
VITAMIN SHOPPE INC	92849E101	VSI	22.24	9,200	198,348.12	204,608.00
VIVUS INC	928551100	VVUS	9.19	56,800	527,682.97	521,992.00
VOCUS INC	92858J108	VOCS	18.00	1,700	32,800.65	30,600.00
VOLCANO CORP	928645100	VOLC	17.38	37,700	635,872.58	655,226.00
VOLCOM INC	92864N101	VLCM	16.74	57,600	849,956.66	964,224.00
VOLTERRA SEMICONDUCTOR CORP	928708106	VLTR	19.12	44,600	611,831.87	852,752.00
VSE CORP	918284100	VSEC	45.08	7,000	267,334.76	315,560.00
WALTER INVESTMENT MGMT CORP	93317W102	WAC	14.33	23,300	355,746.15	333,889.00
WARNACO GROUP INC/THE	934390402	WRC	42.19	49,400	1,461,975.38	2,084,186.00
WATSCO INC.	942622200	WSO	48.98	8,200	398,299.09	401,636.00
WATTS WATER TECHNOLOGIES INC.	942749102	WTS	30.92	42,400	1,292,863.55	1,311,008.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	11.60	41,000	455,665.63	475,600.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
WEB.COM GROUP INC.	94733A104	WWWV	6.53	40,000	264,446.01	261,200.01
WEIS MKTS INC	948849104	WMK	36.36	32,700	1,033,428.73	1,188,972.01
WELLCARE HEALTH PLANS INC	94946T106	WCG	36.76	56,400	686,839.19	2,073,264.00
WERNER ENTERPRISES INC	950755108	WERN	19.79	89,300	1,666,366.95	1,767,247.00
WESBANCO INC	950810101	WSBC	12.34	98,600	1,484,012.33	1,216,724.00
WEST BANCORPORATION	95123P106	WTBA	4.93	11,800	65,129.03	58,174.01
WEST MARINE INC	954235107	WMAR	8.06	31,400	253,344.54	253,084.00
WEST PHARMACEUTICAL SERVICES	955306105	WST	39.20	9,800	437,859.04	384,160.00
WESTAMERICA BANCORPORATION	957090103	WABC	55.37	46,800	2,556,505.05	2,591,316.00
WESTWOOD HOLDINGS GROUP INC	961765104	WHG	36.34	12,400	460,020.16	450,616.00
WET SEAL INC	961840105	WTSLA	3.45	63,700	229,099.99	219,765.00
WGL HOLDINGS, INC.	92924F106	WGL	33.54	78,400	2,296,344.91	2,629,536.00
WILLBROS GROUP INC	969203108	WG	16.87	96,100	1,311,323.56	1,621,207.00
WILSHIRE BANCORP INC	97186T108	WIBC	8.19	54,800	534,839.63	448,812.00
WINN-DIXIE STORES INC	974280307	WINN	10.04	146,900	2,198,122.61	1,474,876.00
WINNEBAGO INDUSTRIES	974637100	WGO	12.20	71,800	499,206.11	875,960.00
WINTHROP REALTY TRUST	976391300	FUR	10.86	11,800	109,652.19	128,148.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	30.79	42,700	1,592,321.93	1,314,733.00
WOLVERINE WORLD WIDE	978097103	WWW	27.22	72,300	1,400,540.82	1,968,006.00
WONDER AUTO TECHNOLOGY INC	978166106	WATG	11.76	35,600	411,754.21	418,656.00
WOODWARD GOVERNOR CO.	980745103	WGOV	25.77	32,200	482,887.07	829,794.00
WORLD ACCEP CORP DEL	981419104	WRLD	35.83	13,500	457,174.84	483,705.00
WORLD FUEL SVCS CORP	981475106	INT	26.79	95,800	1,655,517.96	2,566,482.00
WORLD WRESTLING ENTM	98156Q108	WWE	15.33	59,000	882,165.52	904,470.00
WORTHINGTON INDS	981811102	WOR	13.07	138,200	2,346,647.00	1,806,274.00
WRIGHT EXPRESS CORP	98233Q105	WXS	31.86	68,100	1,102,455.60	2,169,666.00
X-RITE INC	983857103	XRIT	2.18	26,300	56,022.77	57,334.00
YOUNG INNOVATIONS IN	987520103	YDNT	24.78	9,900	263,276.03	245,322.01
ZALE CORP.	988858106	ZLC	2.72	6,400	41,485.87	17,408.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	29.76	31,000	964,566.70	922,560.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
ZEP INC	98944B108	ZEP	17.32	29,600	501,079.50	512,672.00
ZIX CORP	98974P100	ZIXI	1.71	64,100	113,172.42	109,611.00
ZOLL MEDICAL CORP	989922109	ZOLL	26.72	22,000	669,025.01	587,840.00
ZORAN CORP	98975F101	ZRAN	11.05	110,300	1,323,380.56	1,218,815.00
ZYGO CORP	989855101	ZIGO	6.73	49,900	262,159.51	335,827.01
COMMON STOCK TOTAL				64,261,967	850,145,508.61	890,790,974.06
Instrument: ICOM						
INTERNATIONAL COMMON STOCKS						
SHIP FINANCE INTL LTD	G81075106	SFL	13.63	52,300	607,636.04	712,849.00
INTERNATIONAL COMMON STOCKS TOTAL				52,300	607,636.04	712,849.00
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ACADIA RLTY TR	004239109	AKR	16.87	40,200	670,292.36	678,174.00
AGREE REALTY CORP	008492100	ADC	23.29	7,200	176,555.22	167,688.01
ALEXANDERS INC	014752109	ALX	304.42	2,100	785,234.94	639,282.00
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	28.10	52,800	1,227,514.64	1,483,680.00
APOLLO COMMERCIAL REAL ESTATE	03762U105	ARI	17.99	10,100	180,843.29	181,699.00
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	4.64	53,300	130,043.00	247,312.00
ASSOCIATED ESTATES	045604105	AEC	11.27	15,100	158,267.71	170,177.00
BIOMED REALTY TRUST	09063H107	BMR	15.78	99,200	1,969,117.25	1,565,376.00
CAPLEASE INC.	140288101	LSE	4.38	52,200	296,778.63	228,636.00
CAPSTEAD MTG CORP	14067E506	CMO	13.65	70,100	768,501.47	956,865.01
CARE INVESTMENT TRUST INC	141657106	CRE	7.78	12,400	90,671.46	96,472.00
CBL & ASSOC PROP	124830100	CBL	9.67	139,600	1,345,917.11	1,349,932.00
CEDAR SHOPPING CENTERS INC	150602209	CDR	6.80	39,400	86,103.27	267,920.00
COLONIAL PROPERTIES	195872106	CLP	11.73	67,100	739,997.60	787,083.00
COLONY FINANCIAL INC	19624R106	CLNY	20.37	14,500	299,386.89	295,365.00
COUSINS PROPERTIES INC	222795106	CUZ	7.63	74,511	628,019.50	568,518.93
CREXUS INVESTMENT CORP	226553105	CXS	13.96	13,800	193,758.96	192,648.00
CYPRESS SHARPRIDGE INVESTMENTS INC	23281A307	CYS	13.51	16,700	230,799.23	225,617.00
DCT INDUSTRIAL TRUST INC	233153105	DCT	5.02	206,900	1,065,492.73	1,038,638.00

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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						
DEVELOPERS DIVERSIFIED RE	251591103	DDR	9.26	163,600	1,366,508.50	1,514,936.00
DIAMONDROCK HOSPITALITY	252784301	DRH	8.47	117,600	818,775.88	996,072.00
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	17.99	26,800	401,882.07	482,132.00
DYNEX CAPITAL INC	26817Q506	DX	8.73	11,400	94,278.00	99,522.00
EASTGROUP PROPERTY INC	277276101	EGP	38.28	25,500	977,579.63	976,140.00
EDUCATION REALTY TRUST INC	28140H104	EDR	4.84	57,400	280,864.70	277,816.00
ENTERTAINMENT PPTYS	29380T105	EPR	35.27	42,500	1,595,361.01	1,498,975.00
EQUITY LIFESTYLE PROPERTIES INC	29472R108	ELS	50.47	25,600	1,234,269.48	1,292,032.00
EQUITY ONE INC	294752100	EQY	16.17	33,100	539,277.04	535,227.00
EXTRA SPACE STORAGE INC	30225T102	EXR	11.55	87,500	952,371.08	1,010,625.00
FELCOR LODGING TRUST	31430F101	FCH	3.60	65,500	137,045.72	235,800.00
FIRST INDUSTRIAL RE	32054K103	FR	5.23	53,500	257,690.13	279,805.00
FIRST POTOMAC REALTY TRUST	33610F109	FPO	12.57	30,400	371,193.28	382,128.00
GETTY RLTY CORP	374297109	GTY	23.53	17,700	325,017.64	416,481.00
GLADSTONE COMMERCIAL CORP	376536108	GOOD	13.41	8,700	111,975.07	116,667.00
GLIMCHER REALTY TRUST	379302102	GRT	2.70	62,500	132,030.02	168,750.00
GOVERNMENT PROPERTIES INCOME	38376A103	GOV	22.98	11,800	280,968.23	271,164.00
GRAMERCY CAPITAL CORP	384871109	GKK	2.59	43,100	297,389.53	111,629.00
HEALTHCARE RLTY TR	421946104	HR	21.46	60,000	1,371,986.27	1,287,600.00
HERSHA HOSPITALITY TRUST	427825104	HT	3.14	50,500	140,390.00	158,570.00
HIGHWOODS PROP INC.	431284108	HIW	33.35	71,700	2,212,841.47	2,391,195.00
HOME PROPERTIES OF NY INC.	437306103	HME	47.71	33,300	1,520,739.47	1,588,743.00
INLAND REAL ESTATE CORP	457461200	IRC	8.15	71,100	552,553.65	579,465.00
INVESCO MORTGAGE CAPITAL	46131B100	IVR	22.76	9,100	197,532.13	207,116.00
INVESTORS REAL ESTATE TRUST	461730103	IRET	9.00	73,900	679,213.72	665,100.00
ISTAR FINANCIAL INC.	45031U101	SFI	2.56	100,900	272,902.12	258,304.00
KILROY RE CORP	49427F108	KRC	30.67	43,700	1,304,317.72	1,340,279.00
KITE REALTY GROUP TRUST	49803T102	KRG	4.07	46,800	187,921.29	190,476.00
LASALLE HOTEL PROPERTIES	517942108	LHO	21.23	64,300	1,074,656.27	1,365,089.00
LEXINGTON CORP PPTYS	529043101	LXP	6.08	98,300	538,344.99	597,664.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q)						
REAL ESTATE INVESTMENT TRUST						
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	10.00	81,100	805,250.77	811,000.00
MID-AMERICAN APARTMENT	59522J103	MAA	48.28	28,600	1,334,253.14	1,380,808.00
MISSION WEST PPTYS I	605203108	MSW	7.19	17,900	125,641.77	128,701.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	21.22	80,900	1,870,962.81	1,716,698.00
NORTHSTAR REALTY FINANCE CORP	66704R100	NRF	3.43	67,200	420,646.82	230,496.00
OMEGA HEALTHCARE INV	681936100	OHI	19.45	83,400	1,336,438.04	1,622,130.00
PARKWAY PROPERTYS INC	70159Q104	PKY	20.82	21,900	508,826.37	455,958.00
PENNSYLVANIA RI	709102107	PEI	8.46	39,100	316,642.30	330,786.00
PENNYMAC MORTGAGE INVESTMENT	70931T103	PMT	17.18	15,100	295,544.25	259,418.00
POST PROPERTIES,INC.	737464107	PPS	19.60	49,000	961,310.07	960,400.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	50.05	18,100	988,153.97	905,905.00
RAIT INVT TR	749227104	RAS	1.31	65,700	299,928.74	86,067.00
RAMCO-GERSHENSON PPT	751452202	RPT	9.54	26,300	207,948.83	250,902.01
REDWOOD TR INC	758075402	RWT	14.46	78,500	1,320,975.23	1,135,110.00
SAUL CENTERS INC	804395101	BFS	32.76	6,500	195,975.24	212,940.00
SOVRAN SELF STORAGE	84610H108	SSS	35.73	27,800	945,668.46	993,294.00
STRATEGIC HOTELS & RESORTS INC	86272T106	BEE	1.86	75,900	1,210,011.35	141,174.00
SUN COMMUNITIES INC	866674104	SUI	19.75	16,700	242,648.85	329,825.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	8.88	99,400	739,018.74	882,671.99
TANGER FACTORY OUTLET	875465106	SKT	38.99	40,800	1,551,978.49	1,590,791.99
TRANSCONTINENTAL RLT	893617209	TCI	11.91	1,400	16,675.81	16,674.00
UMH PROPERTIES INC	903002103	UMH	8.48	9,300	73,076.88	78,864.00
UNIVERSAL HEALTH RLT	91359E105	UHT	32.03	11,200	343,877.50	358,736.00
URSTADT BIDDLE PPTYS	917286205	UBA	15.27	20,700	339,790.56	316,089.00
U-STORE-IT TRUST	91274F104	YSI	7.32	80,600	541,603.70	589,992.00
WASHINGTON RE INV	939653101	WRE	27.55	59,000	1,634,891.61	1,625,450.00
REAL ESTATE INVESTMENT TRUST TOTAL				3,717,111	49,898,911.67	49,847,465.94
QUANTITATIVE 2000 (Q) TOTAL				68,031,378	900,652,056.32	941,351,289.00
SMALL CAP TOTAL				68,031,378	900,652,056.32	941,351,289.00



DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
DOMESTIC EQUITIES - Internal TOTAL				589,327,138	18,562,179,500.26	20,851,104,121.30

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	82.67	6,424	442,864.78	531,072.08
ABBOTT LABORATORIES	002824100	ABT	53.99	47,813	2,477,370.30	2,581,423.87
ACCENTURE PLC	G1151C101	ACN	41.50	136,911	4,766,732.47	5,681,806.50
ADOBE SYSTEMS INC.	00724F101	ADBE	36.78	54,684	2,317,095.93	2,011,277.52
ADVANCED MICRO DEVICES INC.	007903107	AMD	9.68	60,439	273,413.95	585,049.52
AETNA INC.	00817Y108	AET	31.70	25,379	864,464.58	804,514.30
ALLSTATE CORP	020002101	ALL	30.04	16,335	405,220.55	490,703.40
ALTRIA GROUP INC	02209S103	MO	19.63	173,703	3,163,691.44	3,409,789.89
AMAZON COM INC	023135106	AMZN	134.52	30,767	2,359,045.87	4,138,776.84
AMEREN CORP.	023608102	AEE	27.95	39,423	933,332.14	1,101,872.85
AMERICREDIT CORP.	03060R101	ACF	19.04	27,032	393,852.94	514,689.28
AMERIPRISE FINANCIAL INC	03076C106	AMP	38.82	25,293	773,573.46	981,874.25
AMERISOURCEBERGEN CORP	03073E105	ABC	26.07	26,450	574,050.32	689,551.50
AMGEN INC	031162100	AMGN	56.57	116,680	6,274,672.20	6,600,587.60
ANADARKO PETROLEUM CORP	032511107	APC	62.42	7,067	471,732.14	441,122.14
ANALOG DEVICES	032654105	ADI	31.58	13,382	381,848.68	422,603.56
AOL INC.	00184X105	AOL	23.28	16,624	452,769.52	387,006.72
APACHE CORP.	037411105	APA	103.17	28,262	2,854,058.75	2,915,790.54
APOLLO GROUP INC	037604105	APOL	60.58	25,507	1,667,799.11	1,545,214.06
APPLE INC.	037833100	AAPL	210.86	25,974	3,470,068.39	5,476,877.64
ARCH COAL INC.	039380100	ACI	22.25	53,637	1,124,641.89	1,193,423.25
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.31	140,448	4,574,503.81	4,397,426.89
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	38.93	35,496	1,088,475.78	1,381,859.28
ARROW ELECTRONICS	042735100	ARW	29.61	27,709	546,584.76	820,463.49
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	25.45	10,895	280,538.62	277,277.75
AT&T INC	00206R102	T	28.03	440,485	14,700,452.89	12,346,794.55
ATMEL CORP	049513104	ATML	4.61	108,402	396,686.52	499,733.22
AUTOLIV, INC	052800109	ALV	43.36	22,592	524,422.39	979,589.12
AUTONATION INC	05329W102	AN	19.15	65,936	1,207,275.45	1,262,674.40
AVERY DENNISON	053611109	AVY	36.49	9,492	361,259.83	346,363.08

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
AVNET INC.	053807103	AVT	30.16	43,243	829,335.13	1,304,208.88
BAKER HUGHES CORP	057224107	BHI	40.48	49,755	2,083,688.02	2,014,082.40
BANK OF AMERICA CORP.	060505104	BAC	15.06	609,184	13,547,303.25	9,174,311.05
BARNES & NOBLE INC.	067774109	BKS	19.07	17,511	333,553.03	333,934.77
BAXTER INTL	071813109	BAX	58.68	11,967	789,028.30	702,223.56
BB&T CORPORATION	054937107	BBT	25.37	96,565	2,379,696.41	2,449,854.05
BECTON DICKINSON & COMPANY	075887109	BDX	78.86	25,519	1,999,092.78	2,012,428.34
BEST BUY COMPANY INC	086516101	BBY	39.46	36,062	1,459,234.40	1,423,006.52
BIOGEN IDEC INC	09062X103	BIIB	53.50	21,227	1,145,349.28	1,135,644.50
BOEING CO	097023105	BA	54.13	6,107	336,302.72	330,571.91
BORG WARNER INC.	099724106	BWA	33.22	20,603	534,136.38	684,431.66
BOSTON SCIENTIFIC CORP.	101137107	BSX	9.00	240,309	2,483,687.50	2,162,781.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	25.25	73,993	1,708,086.28	1,868,323.25
BUNGE LIMITED	G16962105	BG	63.83	7,906	678,013.85	504,639.98
C A INC.	12673P105	CA	22.46	42,025	864,416.43	943,881.50
CABOT CORP	127055101	CBT	26.23	10,216	130,070.87	267,965.68
CADENCE DESIGN SYS INC	127387108	CDNS	5.99	72,233	316,232.17	432,675.67
CAMPBELL SOUP CO.	134429109	CPB	33.80	38,207	1,231,276.22	1,291,396.60
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	38.34	60,308	1,907,780.41	2,312,208.72
CARDINAL HEALTH INC.	14149Y108	CAH	32.24	92,866	2,395,801.85	2,993,999.84
CAREFUSION CORP	14170T101	CFN	25.01	113,409	2,612,091.29	2,836,359.11
CARMAX INC.	143130102	KMX	24.25	46,900	951,369.94	1,137,325.00
CARNIVAL CORP	143658300	CCL	31.69	58,407	1,536,470.54	1,850,917.83
CATERPILLAR INC.	149123101	CAT	56.99	40,139	2,154,839.63	2,287,521.61
CBS CORP. CL. B	124857202	CBS	14.05	61,767	1,379,827.47	867,826.35
CELGENE CORP	151020104	CELG	55.68	29,968	1,411,546.71	1,668,618.24
CENTURYTEL INC.	156700106	CTL	36.21	40,588	1,455,428.85	1,469,691.48
CEPHALON INC	156708109	CEPH	62.41	15,164	849,477.62	946,385.22
CF INDUSTRIES HOLDINGS INC	125269100	CF	90.78	17,073	1,404,374.84	1,549,886.94
CHESAPEAKE ENERGY CORP	165167107	CHK	25.88	14,112	327,948.98	365,218.56

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
CHEVRON CORP.	166764100	CVX	76.99	141,232	10,162,870.39	10,873,451.68
CHOICE HOTELS INTL INC	169905106	CHH	31.66	17,163	478,259.40	543,380.58
CHUBB CORP	171232101	CB	49.18	42,762	2,053,839.12	2,103,035.16
CIGNA CORP.	125509109	CI	35.27	16,745	618,849.99	590,596.15
CIMAREX ENERGY	171798101	XEC	52.97	65,733	2,066,928.99	3,481,877.02
CISCO SYSTEMS	17275R102	CSCO	23.94	418,369	9,715,849.80	10,015,753.86
CITIGROUP INC.	172967101	C	3.31	1,136,293	9,936,289.09	3,761,129.83
CNA FINANCIAL CORP	126117100	CNA	24.00	10,808	231,440.35	259,392.00
COCA COLA CO.	191216100	KO	57.00	135,977	6,077,650.35	7,750,689.00
COLGATE PALMOLIVE	194162103	CL	82.15	40,589	2,744,025.60	3,334,386.35
COMCAST CORP - CL A	20030N101	CMCSA	16.86	233,644	4,318,751.24	3,939,237.84
COMMERCIAL METALS CO.	201723103	CMC	15.65	42,868	587,270.47	670,884.21
COMPUTER SCIENCES	205363104	CSC	57.53	17,272	926,886.75	993,658.16
CONOCOPHILLIPS	20825C104	COP	51.07	170,752	9,853,094.40	8,720,304.64
CONSTELLATION ENERGY GROUP INC	210371100	CEG	35.17	9,848	317,354.75	346,354.16
COPA HOLDINGS SA-CLASS A	P31076105	CPA	54.47	22,631	1,223,510.88	1,232,710.57
COSTCO WHOLESALE CORP.	22160K105	COST	59.17	13,354	781,548.19	790,156.18
COVENTRY HEALTH CARE INC.	222862104	CVH	24.29	77,126	1,196,644.39	1,873,390.54
COVIDIEN PLC	G2554F105	COV	47.89	6,657	293,247.51	318,803.73
CUMMINS INC.	231021106	CMI	45.86	37,671	1,324,500.80	1,727,592.06
CVS/CAREMARK CORP	126650100	CVS	32.21	135,809	4,510,401.62	4,374,407.89
CYTEC INDUSTRIES	232820100	CYT	36.42	8,371	172,778.35	304,871.82
DELL INC	24702R101	DELL	14.36	326,138	5,526,146.11	4,683,341.68
DEVON ENERGY CORPORATION	25179M103	DVN	73.50	102,321	5,437,681.08	7,520,593.50
DIRECTV	25490A101	DTV	33.35	9,452	312,302.59	315,224.20
DISCOVER FINANCIAL	254709108	DFS	14.71	96,115	1,224,396.75	1,413,851.65
DISH NETWORK CORP	25470M109	DISH	20.77	150,373	3,072,037.01	3,123,247.21
DISNEY (WALT) CO.	254687106	DIS	32.25	114,300	3,433,484.44	3,686,175.00
DOLLAR TREE, INC	256746108	DLTR	48.30	39,343	1,687,470.43	1,900,266.90
DOMINION RESOURCES INC-VA	25746U109	D	38.92	57,340	1,973,245.29	2,231,672.80

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	22.27	28,027	368,824.63	624,161.29
DOVER CORP.	260003108	DOV	41.61	27,447	731,245.41	1,142,069.67
DOW CHEMICAL CO	260543103	DOW	27.63	137,277	3,663,705.86	3,792,963.51
DTE ENERGY COMPANY	233331107	DTE	43.59	16,595	709,780.58	723,376.05
DUKE ENERGY CORPORATION	26441C105	DUK	17.21	416,412	6,226,422.87	7,166,450.52
E I DUPONT DE NEM.	263534109	DD	33.67	91,173	2,832,724.09	3,069,794.91
EASTMAN CHEMICAL CO.	277432100	EMN	60.24	35,114	1,444,893.04	2,115,267.36
EATON CORP.	278058102	ETN	63.62	43,903	2,042,538.12	2,793,108.86
EATON VANCE CORP.	278265103	EV	30.41	51,429	2,011,853.64	1,563,955.89
EBAY INC	278642103	EBAY	23.54	54,866	1,273,747.26	1,291,545.64
ECHOSTAR HOLDING CORP	278768106	SATS	20.14	14,848	241,532.94	299,038.72
EDISON INTERNATIONAL	281020107	EIX	34.78	18,959	676,485.32	659,394.02
ELI LILLY & COMPANY	532457108	LLY	35.71	306,445	12,834,176.60	10,943,150.95
EMC CORP	268648102	EMC	17.47	215,687	3,011,762.68	3,768,051.89
EMERSON ELECTRIC CO	291011104	EMR	42.60	120,003	5,438,987.34	5,112,127.81
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	37.23	7,144	255,833.79	265,971.12
ENSCO INTERNATIONAL PLC	29358Q109	ESV	39.94	13,056	592,346.80	521,456.64
ENTERGY CORP.	29364G103	ETR	81.84	8,231	686,904.12	673,625.04
EXELON CORP	30161N101	EXC	48.87	115,106	7,620,969.24	5,625,230.22
EXPEDIA INC	30212P105	EXPE	25.71	97,562	2,516,330.82	2,508,319.02
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	34.73	8,243	277,590.88	286,279.39
EXTERRAN HOLDINGS INC	30225X103	EXH	21.45	51,196	1,621,159.33	1,098,154.20
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	346,795	16,854,205.84	23,647,951.05
FEDERATED INVESTORS INC.-CL B	314211103	FII	27.50	51,293	1,583,418.78	1,410,557.50
FEDEX CORPORATION	31428X106	FDX	83.45	38,879	2,418,783.36	3,244,452.55
FIFTH THIRD BANCORP	316773100	FITB	9.75	65,110	636,069.10	634,822.51
FLEXTRONICS INTL LTD	Y2573F102	FLEX	7.31	43,568	288,546.51	318,482.08
FORD MOTOR COMPANY	345370860	F	10.00	142,923	949,012.11	1,429,230.00
FOREST LABORATORIES INC.	345838106	FRX	32.11	75,534	1,760,518.67	2,425,396.74
FPL GROUP INC.	302571104	FPL	52.82	5,902	384,168.06	311,743.64

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
FRANKLIN RESOURCES INC	354613101	BEN	105.35	18,154	1,473,432.71	1,912,523.91
FREEPORT MCMORAN CLASS B	35671D857	FCX	80.29	34,256	2,349,097.66	2,750,414.24
GAP INC	364760108	GPS	20.95	90,210	1,979,321.17	1,889,899.50
GARMIN LTD	G37260109	GRMN	30.70	8,590	261,067.29	263,713.00
GENERAL ELECTRIC CO	369604103	GE	15.13	755,041	18,836,633.54	11,423,770.33
GENTEX CORP.	371901109	GNTX	17.85	15,409	163,520.30	275,050.65
GENZYME CORP. GEN. DIV.	372917104	GENZ	49.01	29,087	1,710,342.52	1,425,553.87
GILEAD SCIENCES INC.	375558103	GILD	43.28	136,493	6,110,904.47	5,907,417.04
GOOGLE INC - CL A	38259P508	GOOG	619.98	16,621	8,238,986.31	10,304,687.58
HALLIBURTON COMPANY	406216101	HAL	30.09	98,366	2,869,194.20	2,959,832.94
HANSEN NATURAL CORP	411310105	HANS	38.40	40,124	1,272,920.97	1,540,761.60
HARMAN INTERNATIONAL	413086109	HAR	35.28	42,127	770,207.85	1,486,240.56
HELIX ENERGY SOLUTIONS GROUP	42330P107	HLX	11.75	55,907	672,700.98	656,907.25
HERBALIFE LTD	G4412G101	HLF	40.57	16,103	518,735.75	653,298.71
HERSHEY COMPANY	427866108	HSY	35.79	35,514	1,268,104.88	1,271,046.06
HESS CORP.	42809H107	HES	60.50	28,390	1,623,049.35	1,717,594.99
HEWLETT-PACKARD CO	428236103	HPQ	51.51	79,494	2,897,290.35	4,094,735.94
HILL-ROM HOLDINGS INC	431475102	HRC	23.99	20,276	378,407.21	486,421.24
HOLOGIC INC.	436440101	HOLX	14.50	21,418	264,671.81	310,561.00
HONEYWELL INTERNATIONAL INC	438516106	HON	39.20	72,832	2,775,504.02	2,855,014.40
HORMEL FOODS CORP	440452100	HRL	38.45	68,103	2,466,313.59	2,618,560.34
HUDSON CITY BANCORP INC	443683107	HCBK	13.73	124,761	1,849,782.64	1,712,968.53
HUMANA INC.	444859102	HUM	43.89	26,118	1,120,593.83	1,146,319.02
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	32.27	7,608	224,629.72	245,510.16
HUNTSMAN CORP	447011107	HUN	11.29	100,583	371,000.14	1,135,582.07
IDEXX LABS INC.	45168D104	IDXX	53.44	6,801	318,558.46	363,445.44
ILLINOIS TOOL WORKS	452308109	ITW	47.99	25,250	1,199,920.41	1,211,747.50
INGERSOLL-RAND PLC	G47791101	IR	35.74	20,463	668,110.81	731,347.62
INGRAM MICRO INC CL A	457153104	IM	17.45	151,112	2,549,109.94	2,636,904.40
INTEGRATED DEVICE TECH INC	458118106	IDTI	6.47	120,816	586,968.38	781,679.52

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
INTEGRYS ENERGY GROUP INC	45822P105	TEG	41.99	28,768	1,243,138.92	1,207,968.32
INTEL CORP.	458140100	INTC	20.40	555,672	12,352,345.70	11,335,708.80
INTERNATIONAL PAPER	460146103	IP	26.78	127,447	2,946,953.62	3,413,030.66
INTERSIL HOLDINGS CORP	46069S109	ISIL	15.34	47,926	596,407.60	735,184.84
INTL BUS MACH CORP	459200101	IBM	130.90	59,139	5,442,169.43	7,741,295.10
J C PENNEY INC	708160106	JCP	26.61	16,413	487,709.01	436,749.93
JABIL CIRCUIT INC	466313103	JBL	17.37	32,127	427,969.60	558,045.99
JDS UNIPHASE CORP	46612J507	JDSU	8.25	49,933	263,045.63	411,947.26
JOHNSON & JOHNSON	478160104	JNJ	64.41	174,052	8,169,301.69	11,210,689.32
JOHNSON CONTROLS	478366107	JCI	27.24	79,471	1,217,596.04	2,164,790.04
JPMORGAN CHASE & CO.	46625H100	JPM	41.67	255,375	9,182,793.14	10,641,476.25
KIMBERLY-CLARK CORP	494368103	KMB	63.71	16,027	1,007,065.15	1,021,080.17
KING PHARMACEUTICALS	495582108	KG	12.27	76,599	801,626.80	939,869.73
KOHLS CORP	500255104	KSS	53.93	33,522	1,851,169.51	1,807,841.46
KROGER CO.	501044101	KR	20.53	29,041	666,623.70	596,211.73
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	86.95	13,462	994,956.93	1,170,520.90
LEGGETT & PLATT INC	524660107	LEG	20.40	50,656	962,610.42	1,033,382.40
LEXMARK INTERNATIONAL INC.	529771107	LXK	25.98	22,249	602,826.16	578,029.02
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	10.84	102,131	434,900.01	1,107,100.04
LINCOLN NATIONAL CORP	534187109	LNC	24.88	30,218	401,064.62	751,823.84
LOCKHEED MARTIN CORPORATION	539830109	LMT	75.35	37,644	3,022,573.86	2,836,475.40
LORILLARD INC	544147101	LO	80.23	78,468	5,266,819.59	6,295,487.64
LSI LOGIC CORP	502161102	LSI	6.01	190,657	1,004,177.25	1,145,848.57
MACYS INC	55616P104	M	16.76	51,023	840,726.62	855,145.48
MANPOWER INC	56418H100	MAN	54.58	45,865	2,445,092.09	2,503,311.70
MARATHON OIL CORP	565849106	MRO	31.22	10,339	276,470.76	322,783.58
MARINER ENERGY INC.	56845T305	ME	11.61	37,133	445,907.92	431,114.13
MARRIOTT INT'L INC CL-A	571903202	MAR	27.25	60,794	1,380,801.08	1,656,636.50
MASCO CORP.	574599106	MAS	13.81	56,066	779,143.60	774,271.46
MCDONALDS CORPORATION	580135101	MCD	62.44	26,080	1,509,750.33	1,628,435.20

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
MCKESSON CORP	58155Q103	MCK	62.50	34,860	1,922,354.07	2,178,750.00
MDU RESOURCES GROUP	552690109	MDU	23.60	26,713	750,681.83	630,426.80
MEADWESTVACO	583334107	MWV	28.63	41,053	1,040,343.14	1,175,347.39
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	63.91	53,674	2,694,066.33	3,430,305.34
MEDTRONIC INC	585055106	MDT	43.98	35,209	1,470,444.11	1,548,491.82
MERCK & CO INC	58933Y105	MRK	36.54	75,880	2,861,704.41	2,772,655.20
METLIFE INC	59156R108	MET	35.35	60,748	2,691,555.72	2,147,441.80
MICRON TECHNOLOGY INC	595112103	MU	10.56	78,580	539,601.95	829,804.80
MICROSOFT CORP.	594918104	MSFT	30.49	673,688	17,860,020.04	20,540,747.12
MIRANT CORP NEW	60467R100	MIR	15.27	70,476	1,049,923.84	1,076,168.52
MOHAWK INDUSTRIES INC.	608190104	MHK	47.60	8,474	403,081.91	403,362.40
MONSANTO COMPANY	61166W101	MON	81.75	35,264	2,511,964.84	2,882,832.00
MOODY'S CORPORATION	615369105	MCO	26.80	38,561	1,150,993.92	1,033,434.80
MOTOROLA INC	620076109	MOT	7.76	204,052	1,478,378.61	1,583,443.52
MYRIAD GENETICS INC	62855J104	MYGN	26.10	12,554	302,294.04	327,659.40
NAVISTAR INTL. CORP.	63934E108	NAV	38.65	27,368	991,933.93	1,057,773.20
NETFLIX INC	64110L106	NFLX	55.14	19,191	844,832.32	1,058,191.74
NEUSTAR INC-CLASS A	64126X201	NSR	23.04	71,787	1,310,503.66	1,653,972.48
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	47.31	68,915	3,108,797.43	3,260,368.65
NEWS CORP INC-CL A	65248E104	NWSA	13.69	240,904	2,000,421.83	3,297,975.76
NISOURCE INC	65473P105	NI	15.38	85,920	1,006,125.39	1,321,449.60
NORDSTROM INC	655664100	JWN	37.58	32,776	1,106,187.80	1,231,722.08
NORFOLK SOUTHERN CORP.	655844108	NSC	52.42	37,460	1,760,889.41	1,963,653.20
NORTHROP GRUMMAN CORP.	666807102	NOC	55.85	97,341	5,222,558.96	5,436,494.85
NUCOR CORP	670346105	NUE	46.65	33,770	1,439,034.54	1,575,370.50
NVIDIA CORP	67066G104	NVDA	18.68	70,163	933,560.90	1,310,644.84
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	81.35	18,960	1,263,740.31	1,542,396.00
OFFICE DEPOT INC	676220106	ODP	6.45	109,450	743,035.10	705,952.50
OIL STS INTL INC	678026105	OIS	39.29	7,548	292,709.93	296,560.92
ORACLE SYS. CORP.	68389X105	ORCL	24.54	295,670	6,287,447.05	7,255,741.80

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
OSHKOSH CORPORATION	688239201	OSK	37.03	23,780	835,753.91	880,573.40
PACCAR INC	693718108	PCAR	36.27	27,748	1,067,063.21	1,006,419.96
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	15.18	17,511	281,753.74	265,816.98
PEPCO HOLDINGS INC.	713291102	POM	16.85	18,110	309,807.78	305,153.50
PEPSICO INC.	713448108	PEP	60.80	100,075	6,461,391.63	6,084,560.00
PETSMART INC	716768106	PETM	26.69	44,814	814,973.23	1,196,085.66
PFIZER INC.	717081103	PFE	18.19	702,173	14,479,664.67	12,772,526.88
PHILIP MORRIS INTERNATIONAL	718172109	PM	48.19	139,754	5,959,636.72	6,734,745.26
PLUM CREEK TIMBER CO INC	729251108	PCL	37.76	47,226	1,393,257.10	1,783,253.76
PNC FINANCIAL SERVICES GROUP	693475105	PNC	52.79	11,821	695,790.98	624,030.59
POPULAR INC	733174106	BPOP	2.26	208,518	459,531.97	471,250.68
PPG INDUSTRIES INC.	693506107	PPG	58.54	15,046	855,308.49	880,792.84
PPL CORPORATION	69351T106	PPL	32.31	14,736	476,168.78	476,120.16
PROCTER & GAMBLE CO	742718109	PG	60.63	205,814	11,508,950.74	12,478,502.82
PRUDENTIAL FINANCIAL INC	744320102	PRU	49.76	42,974	2,504,828.77	2,138,386.24
PUBLIC SVC ENTERPRISES	744573106	PEG	33.25	49,315	1,569,665.90	1,639,723.75
QLOGIC CORPORATION	747277101	QLGC	18.87	18,105	339,696.88	341,641.35
QUALCOMM INC	747525103	QCOM	46.26	110,926	5,169,878.63	5,131,436.76
QUICKSILVER RESOURCE	74837R104	KWK	15.01	42,510	662,956.21	638,075.10
RAYONIER INC.	754907103	RYN	42.16	73,191	2,757,930.56	3,085,732.56
RELIANCE STEEL & ALUMINUM	759509102	RS	43.22	34,480	1,295,106.12	1,490,225.60
ROBERT HALF INTL INC	770323103	RHI	26.73	11,081	205,233.55	296,195.13
ROCKWELL AUTOMATION INC	773903109	ROK	46.98	29,540	1,092,277.88	1,387,789.20
ROSS STORES INC	778296103	ROST	42.71	94,989	3,439,260.05	4,056,980.19
SANDISK CORP	80004C101	SNDK	28.99	37,327	717,578.11	1,082,109.73
SCHLUMBERGER	806857108	SLB	65.09	76,242	4,717,965.25	4,962,591.78
SCHNITZER STL INDS	806882106	SCHN	47.70	21,271	830,397.36	1,014,626.70
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	39.31	16,652	679,275.05	654,590.12
SEAGATE TECHNOLOGY	G7945J104	STX	18.19	323,046	4,306,172.57	5,876,206.74
SEI INVESTMENTS CO	784117103	SEIC	17.52	72,924	1,593,553.76	1,277,628.48

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
SONOCO PRODUCTS CO	835495102	SON	29.25	29,953	779,277.79	876,125.25
SOUTHWEST AIRLINES	844741108	LUV	11.43	245,930	2,781,534.43	2,810,979.90
SPRINT NEXTEL CORP	852061100	S	3.66	570,767	3,782,471.32	2,089,007.22
ST MARY LAND & EXPLORATION	792228108	SM	34.24	27,284	889,454.13	934,204.16
STATE STREET CORP	857477103	STT	43.54	6,123	321,411.11	266,595.42
STRYKER CORP.	863667101	SYK	50.37	62,362	2,442,048.75	3,141,173.94
SUN MICROSYSTEMS INC.	866810203	JAVA	9.37	178,987	1,308,904.82	1,677,108.19
SUPER VALU STORES INC.	868536103	SVU	12.71	52,281	701,339.16	664,491.51
SYMANTEC CORP	871503108	SYMC	17.89	213,103	3,726,169.97	3,812,412.67
SYNOPSYS INC.	871607107	SNPS	22.28	32,775	729,550.96	730,227.00
T ROWE PRICE GROUP INC.	74144T108	TROW	53.25	33,469	1,639,409.22	1,782,224.26
TECH DATA CORP	878237106	TECD	46.66	11,550	409,881.05	538,923.00
TECO ENERGY	872375100	TE	16.22	18,496	303,236.37	300,005.12
TELLABS INC.	879664100	TLAB	5.68	192,086	945,400.24	1,091,048.48
TEMPLE-INLAND INC.	879868107	TIN	21.11	11,324	200,729.23	239,049.64
TERRA INDS INC	880915103	TRA	32.19	19,662	762,065.69	632,919.78
TESORO CORP	881609101	TSO	13.55	76,601	1,115,531.86	1,037,943.55
TEXAS INSTRS INC	882508104	TXN	26.06	197,228	5,187,258.47	5,139,761.68
TEXTRON INC.	883203101	TXT	18.81	29,774	575,022.28	560,048.94
THE BANK OF NEW YORK MELLON CORP	064058100	BK	27.97	162,157	5,585,887.62	4,535,531.29
TIME WARNER CABLE INC	88732J207	TWC	41.39	51,513	1,997,957.44	2,132,123.07
TIME WARNER INC.	887317303	TWX	29.14	230,600	7,569,395.81	6,719,684.00
TIMKEN CO.	887389104	TKR	23.71	32,794	775,989.65	777,545.74
TJX COS. INC.	872540109	TJX	36.55	82,027	2,465,617.33	2,998,086.85
TORO CO	891092108	TTC	41.81	41,297	1,345,358.28	1,726,627.57
TRANSOCEAN LTD	H8817H100	RIG	82.80	5,597	328,212.45	463,431.60
TRAVELERS COS INC	89417E109	TRV	49.86	87,412	4,229,912.39	4,358,362.32
TRINITY INDUSTRIES	896522109	TRN	17.44	53,681	829,620.72	936,196.64
TYCO ELECTRONICS	H8912P106	TEL	24.55	96,557	2,253,060.03	2,370,474.35
TYSON FOODS INC. CL-A	902494103	TSN	12.27	180,413	2,514,908.32	2,213,667.51

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
UNIT CORP	909218109	UNT	42.50	25,616	778,161.73	1,088,680.00
UNITED PARCEL SERVICES INC	911312106	UPS	57.37	127,893	6,936,902.84	7,337,221.40
UNITED TECHNOLOGIES	913017109	UTX	69.41	76,158	3,844,010.66	5,286,126.78
UNITEDHEALTH GROUP INC	91324P102	UNH	30.48	141,377	3,611,629.31	4,309,170.96
UNUM GROUP	91529Y106	UNM	19.52	146,363	2,764,831.36	2,857,005.75
US BANCORP	902973304	USB	22.51	198,951	5,019,226.30	4,478,387.01
US TREAS MONEY MARKET - 5GS	IT-GOL	IT-GOL	1.00	9,370,589	9,370,588.89	9,370,588.75
UTI WORLDWIDE INC	G87210103	UTIW	14.32	23,417	288,615.12	335,331.44
VALERO ENERGY CORP.	91913Y100	VLO	16.75	140,923	2,641,187.33	2,360,460.25
VERISIGN INC	92343E102	VRSN	24.24	61,202	1,784,813.46	1,483,536.48
VERIZON COMMUNICATIONS	92343V104	VZ	33.13	173,036	6,332,859.50	5,732,682.68
VIACOM INC. CL B	92553P201	VIA.B	29.73	31,535	893,369.32	937,535.55
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	8.35	52,549	408,430.03	438,784.15
WAL MART STORES INC	931142103	WMT	53.45	121,107	5,860,872.20	6,473,169.15
WALGREEN CO.	931422109	WAG	36.72	96,692	2,876,674.77	3,550,530.24
WATSON PHARMACEUTICALS INC.	942683103	WPI	39.61	11,628	408,225.36	460,585.08
WELLPOINT INC.	94973V107	WLP	58.29	58,054	2,869,934.16	3,383,967.66
WELLS FARGO COMPANY	949746101	WFC	26.99	389,920	9,372,686.23	10,523,940.80
WESTERN DIGITAL CORP	958102105	WDC	44.15	82,067	2,396,199.58	3,623,258.05
WESTERN UNION CO.	959802109	WU	18.85	13,342	252,676.13	251,496.70
WHIRLPOOL CORP	963320106	WHR	80.66	15,577	959,399.92	1,256,440.82
WILLIAMS-SONOMA INC	969904101	WSM	20.78	58,437	1,240,991.51	1,214,320.86
WYNDHAM WORLDWIDE CORP	98310W108	WYN	20.17	56,183	679,457.06	1,133,211.11
XCEL ENERGY INC	98389B100	XEL	21.22	17,287	359,346.60	366,830.14
XEROX CORP	984121103	XRX	8.46	47,710	409,003.52	403,626.60
XILINX INC	983919101	XLNX	25.06	18,812	373,824.54	471,428.72
XTO ENERGY INC.	98385X106	XTO	46.53	45,701	1,811,049.01	2,126,467.53
YAHOO INC	984332106	YHOO	16.78	92,956	1,525,372.53	1,559,801.68
COMMON STOCK TOTAL				34,866,274	699,471,045.35	737,501,337.28
Instrument: REIT REAL ESTATE INVESTMENT TRUST						

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AVALONBAY COMMUNITIES	053484101	AVB	82.11	44,482	2,623,319.06	3,652,417.02
BRE PROPERTIES -CL A	05564E106	BRE	33.08	28,625	840,540.69	946,915.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	33.78	17,582	516,780.69	593,919.96
FEDERAL REALTY INV.	313747206	FRT	67.72	18,636	1,082,624.91	1,262,029.92
NATIONWIDE HEALTH PP	638620104	NHP	35.18	24,740	778,330.51	870,353.20
PUBLIC STORAGE INC	74460D109	PSA	81.45	40,681	2,831,513.59	3,313,467.46
SIMON PROP GROUP INC.	828806109	SPG	79.80	76,201	4,826,850.07	6,080,839.80
REAL ESTATE INVESTMENT TRUST TOTAL				250,947	13,499,959.52	16,719,942.36
GOLDMAN SACHS - 1000 TOTAL				35,117,221	712,971,004.87	754,221,279.64

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	82.67	11,700	810,602.29	967,239.00
ABBOTT LABORATORIES	002824100	ABT	53.99	27,300	1,335,416.87	1,473,927.00
ABERCROMBIE & FITCH CO	002896207	ANF	34.85	3,400	112,512.36	118,490.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	11.11	7,800	84,048.00	86,658.00
ADOBE SYSTEMS INC.	00724F101	ADBE	36.78	5,100	172,532.22	187,578.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	40.48	11,900	455,666.43	481,712.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	9.68	17,200	70,049.91	166,496.00
AECOM TECHNOLOGY CORP	00766T100	ACM	27.50	15,600	442,648.70	429,000.00
AEROPOSTALE INC	007865108	ARO	34.05	3,900	128,474.90	132,795.00
AES CORP	00130H105	AES	13.31	44,900	614,666.33	597,619.00
AETNA INC.	00817Y108	AET	31.70	7,400	197,437.96	234,580.00
AFFILIATED COMPUTER SERVICES	008190100	ACS	59.69	7,300	319,510.45	435,737.00
AFFILIATED MANAGERS GROUP	008252108	AMG	67.35	2,800	162,795.49	188,580.00
AFLAC INC	001055102	AFL	46.25	7,500	360,962.84	346,875.00
AGCO CORP.	001084102	AGCO	32.34	2,200	57,928.20	71,148.00
AGILENT TECHNOLOGIES INC	00846U101	A	31.07	6,800	202,971.61	211,276.00
AGL RESOURCES INC	001204106	AGL	36.47	9,300	308,218.88	339,171.01
AIR PROD. & CHEM.	009158106	APD	81.06	9,700	783,875.17	786,282.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	25.33	3,600	71,350.92	91,187.99
ALBEMARLE CORP	012653101	ALB	36.37	11,800	382,028.67	429,166.00
ALCOA INC.	013817101	AA	16.12	4,400	62,607.65	70,928.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	44.77	1,400	42,620.66	62,677.99
ALLERGAN INC.	018490102	AGN	63.01	7,600	393,655.93	478,876.00
ALLIANCE DATA SYSTEM	018581108	ADS	64.59	2,400	76,700.22	155,016.00
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	46.07	9,900	432,018.28	456,093.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX	20.23	5,100	82,276.07	103,173.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	43.38	4,984	207,993.66	216,205.92
ALTERA CORP	021441100	ALTR	22.63	13,400	208,034.14	303,242.00
ALTRIA GROUP INC	02209S103	MO	19.63	32,200	586,601.82	632,086.00
AMAZON COM INC	023135106	AMZN	134.52	5,900	425,042.69	793,668.00

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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						
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	16.98	18,500	279,628.11	314,130.00
AMERICAN ELECTRIC POWER	025537101	AEP	34.79	3,100	93,419.29	107,849.00
AMERICAN EXPRESS CO.	025816109	AXP	40.52	25,200	840,093.81	1,021,104.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	24.95	8,300	165,834.71	207,085.00
AMERICAN INTL GROUP	026874784	AIG	29.98	11,300	310,915.02	338,774.00
AMERICREDIT CORP.	03060R101	ACF	19.04	18,100	224,945.71	344,624.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	38.82	13,100	343,012.90	508,542.00
AMERISOURCEBERGEN CORP	03073E105	ABC	26.07	8,500	179,998.31	221,595.00
AMGEN INC	031162100	AMGN	56.57	11,900	621,047.60	673,183.00
AMPHENOL CORP-CL A	032095101	APH	46.18	4,500	195,469.58	207,810.00
AMYLIN PHARMACEUTICALS INC	032346108	AMLN	14.19	8,500	97,806.63	120,615.00
ANADARKO PETROLEUM CORP	032511107	APC	62.42	12,700	719,193.96	792,734.00
ANALOG DEVICES	032654105	ADI	31.58	14,800	387,598.92	467,384.00
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.35	21,500	359,043.33	373,025.00
AOL INC.	00184X105	AOL	23.28	2,045	44,445.03	47,607.60
APACHE CORP.	037411105	APA	103.17	4,000	406,009.55	412,680.00
APPLE INC.	037833100	AAPL	210.86	16,200	2,235,355.28	3,415,932.00
APPLIED MATERIALS INC.	038222105	AMAT	13.94	12,100	158,984.45	168,674.00
ARCH COAL INC.	039380100	ACI	22.25	3,900	113,121.93	86,775.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.31	12,800	373,346.88	400,768.00
ARROW ELECTRONICS	042735100	ARW	29.61	13,600	357,691.09	402,696.00
ASHLAND INC	044209104	ASH	39.62	5,900	239,957.28	233,758.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	25.45	4,600	112,167.80	117,070.00
ASSOCIATED BANC-CORP.	045487105	ASBC	11.01	16,300	190,310.57	179,463.00
ASSURANT INC	04621X108	AIZ	29.48	6,900	213,958.02	203,412.00
AT&T INC	00206R102	T	28.03	284,982	8,639,774.41	7,988,045.46
ATMOS ENERGY CORP.	049560105	ATO	29.40	13,800	363,270.54	405,720.00
ATWOOD OCEANICS	050095108	ATW	35.85	4,100	134,202.50	146,985.00
AUTOLIV, INC	052800109	ALV	43.36	16,800	554,178.39	728,448.00
AUTOMATIC DATA PROC.	053015103	ADP	42.82	15,900	573,289.11	680,838.00

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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						
AUTONATION INC	05329W102	AN	19.15	2,800	51,149.36	53,620.00
AUTOZONE INC	053332102	AZO	158.07	4,400	619,304.27	695,508.00
AVNET INC.	053807103	AVT	30.16	17,900	479,755.37	539,864.00
AVON PRODUCTS	054303102	AVP	31.50	7,400	237,090.52	233,100.00
BAKER HUGHES CORP	057224107	BHI	40.48	2,700	110,361.01	109,296.00
BALL CORPORATION	058498106	BLL	51.70	14,700	666,187.50	759,990.00
BANCORPSOUTH INC	059692103	BXS	23.46	2,800	58,972.31	65,688.00
BANK OF AMERICA CORP.	060505104	BAC	15.06	96,593	2,646,617.55	1,454,690.58
BAXTER INTL	071813109	BAX	58.68	7,900	378,536.61	463,572.00
BB&T CORPORATION	054937107	BBT	25.37	16,000	384,901.89	405,920.00
BE AEROSPACE INC.	073302101	BEAV	23.50	4,400	59,270.90	103,400.00
BECKMAN COULTER INC.	075811109	BEC	65.44	2,600	174,269.65	170,144.00
BECTON DICKINSON & COMPANY	075887109	BDX	78.86	700	54,035.02	55,202.00
BED BATH & BEYOND INC	075896100	BBBY	38.63	7,800	268,818.49	301,314.00
BEMIS CO.	081437105	BMS	29.65	3,600	86,407.70	106,740.00
BERKLEY (WR) CORP	084423102	WRB	24.64	2,100	49,924.34	51,744.01
BEST BUY COMPANY INC	086516101	BBY	39.46	14,900	583,036.89	587,954.00
BIOGEN IDEC INC	09062X103	BIIB	53.50	2,100	101,902.85	112,350.00
BJ SERVICES CO	055482103	BJS	18.60	13,200	223,744.01	245,520.00
BLACKROCK INC	09247X101	BLK	232.20	1,600	331,193.53	371,520.00
BMC SOFTWARE	055921100	BMC	40.10	27,800	1,000,310.43	1,114,780.00
BOEING CO	097023105	BA	54.13	8,400	582,516.54	454,692.00
BORG WARNER INC.	099724106	BWA	33.22	12,200	388,323.95	405,284.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	9.00	57,500	505,087.14	517,500.00
BRINKER INTERNATIONAL INC	109641100	EAT	14.92	3,300	53,739.55	49,236.00
BRINKS COMPANY	109696104	BCO	24.34	9,000	232,397.02	219,060.00
BRINKS HOME SECURITY	109699108	CFL	32.64	10,500	332,635.99	342,720.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	25.25	70,200	1,519,853.17	1,772,550.00
BROADCOM CORP	111320107	BRCM	31.45	22,100	392,055.62	695,045.00
BROADRIDGE FINANCIAL	11133T103	BR	22.56	30,700	633,315.82	692,592.00

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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						
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	7.63	20,300	169,844.69	154,889.00
BROWN-FORMAN -CL B	115637209	BF.B	53.57	425	21,809.72	22,767.25
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	56.37	800	28,960.95	45,096.00
BUNGE LIMITED	G16962105	BG	63.83	5,700	364,922.86	363,831.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	98.62	7,800	645,888.63	769,236.00
C A INC.	12673P105	CA	22.46	2,900	59,878.96	65,134.00
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	58.73	6,200	320,212.51	364,126.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	25.82	19,100	363,871.73	493,162.00
CABOT OIL & GAS CORP.	127097103	COG	43.59	12,800	464,777.85	557,952.00
CADENCE DESIGN SYS INC	127387108	CDNS	5.99	44,000	265,713.68	263,560.00
CALPINE CORP	131347304	CPN	11.00	29,500	345,061.62	324,500.00
CAMERON INTL CORP.	13342B105	CAM	41.80	3,900	126,821.08	163,020.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	38.34	16,800	432,894.84	644,112.00
CARLISLE COS INC	142339100	CSL	34.26	1,700	32,581.92	58,242.00
CARMAX INC.	143130102	KMX	24.25	30,600	566,717.41	742,050.00
CARNIVAL CORP	143658300	CCL	31.69	5,000	135,813.56	158,450.00
CATERPILLAR INC.	149123101	CAT	56.99	4,500	247,315.45	256,455.00
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	13.57	24,100	223,835.08	327,037.00
CBS CORP. CL. B	124857202	CBS	14.05	10,600	130,467.21	148,930.00
CELANESE CORP-SERIES A	150870103	CE	32.10	3,800	99,297.33	121,980.00
CELGENE CORP	151020104	CELG	55.68	1,900	86,347.03	105,792.00
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC	28.41	4,200	113,613.02	119,322.00
CENTURYTEL INC.	156700106	CTL	36.21	24,366	635,625.21	882,292.86
CERNER CORP.	156782104	CERN	82.44	5,500	359,041.31	453,420.00
CHARLES RIVER LABORATORIES	159864107	CRL	33.69	9,600	312,293.81	323,424.00
CHESAPEAKE ENERGY CORP	165167107	CHK	25.88	11,700	329,761.63	302,796.00
CHEVRON CORP.	166764100	CVX	76.99	71,265	5,075,553.46	5,486,692.35
CHICO'S FAS INC	168615102	CHS	14.05	5,700	62,223.16	80,085.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	88.16	4,800	426,020.19	423,168.00
CHUBB CORP	171232101	CB	49.18	1,200	51,905.58	59,016.00

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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						
CIGNA CORP.	125509109	CI	35.27	15,400	435,456.91	543,158.00
CIMAREX ENERGY	171798101	XEC	52.97	1,700	79,098.88	90,049.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	26.24	8,200	192,486.53	215,168.00
CINTAS CORP	172908105	CTAS	26.05	5,900	141,905.62	153,695.01
CISCO SYSTEMS	17275R102	CSCO	23.94	162,700	3,900,655.56	3,895,038.00
CITIGROUP INC.	172967101	C	3.31	169,100	1,236,485.08	559,721.00
CITRIX SYSTEMS INC	177376100	CTXS	41.61	4,900	175,647.23	203,889.00
CITY NATIONAL CORP	178566105	CYN	45.60	300	9,982.16	13,680.00
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	46.09	300	10,914.41	13,827.00
CLOROX COMPANY	189054109	CLX	61.00	400	21,802.17	24,400.01
CME GROUP INC	12572Q105	CME	335.95	2,200	591,945.22	739,090.00
CMS ENERGY CORP	125896100	CMS	15.66	49,100	648,990.14	768,906.00
COACH INC	189754104	COH	36.53	12,100	398,413.31	442,013.00
COCA COLA CO.	191216100	KO	57.00	63,100	3,412,883.65	3,596,700.00
COCA-COLA ENTERPRISE	191219104	CCE	21.20	65,000	1,306,353.12	1,378,000.00
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH	45.30	20,200	724,501.89	915,060.00
COLGATE PALMOLIVE	194162103	CL	82.15	10,700	660,172.97	879,005.01
COMCAST CORP - CL A	20030N101	CMCSA	16.86	100,497	1,755,922.47	1,694,379.42
COMERICA INC.	200340107	CMA	29.57	14,800	361,377.65	437,636.00
COMMERCIAL METALS CO.	201723103	CMC	15.65	2,200	32,881.90	34,430.01
COMMSCOPE INC.	203372107	CTV	26.53	2,400	81,863.88	63,672.00
COMMUNITY HEALTH SYS	203668108	CYH	35.60	3,900	131,273.11	138,840.00
COMPUTER SCIENCES	205363104	CSC	57.53	8,700	304,922.37	500,511.00
CONAGRA FOODS INC.	205887102	CAG	23.05	3,000	67,663.41	69,150.00
CONCHO RESOURCES INC	20605P101	CXO	44.90	4,500	133,232.09	202,050.00
CONOCOPHILLIPS	20825C104	COP	51.07	34,252	1,968,039.16	1,749,249.64
CONSOL ENERGY INC.	20854P109	CNX	49.80	800	24,210.62	39,840.00
CONSOLIDATED EDISON INC.	209115104	ED	45.43	6,900	264,751.89	313,467.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG	35.17	15,900	519,246.97	559,203.00
CON-WAY INC	205944101	CNW	34.91	7,900	264,644.88	275,789.00

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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						
COOPER COMPANIES INC.	216648402	COO	38.12	2,100	59,767.50	80,052.00
COPA HOLDINGS SA-CLASS A	P31076105	CPA	54.47	4,500	202,699.27	245,115.00
CORNING INC	219350105	GLW	19.31	32,900	520,233.92	635,299.00
CORRECTIONS CORP OF	22025Y407	CXW	24.55	6,400	156,698.65	157,120.00
COVANCE INC	222816100	CVD	54.57	2,600	135,068.53	141,882.00
COVENTRY HEALTH CARE INC.	222862104	CVH	24.29	19,900	414,099.87	483,371.00
CRANE CO	224399105	CR	30.62	5,400	143,352.00	165,348.00
CREE INC	225447101	CREE	56.37	4,500	118,439.55	253,665.00
CROWN CASTLE INTL CO	228227104	CCI	39.04	12,400	380,262.83	484,096.00
CROWN HOLDINGS INC	228368106	CCK	25.58	30,700	806,331.16	785,306.00
CSX CORP.	126408103	CSX	48.49	5,300	220,153.55	256,997.00
CULLEN/FROST BANKERS INC	229899109	CFR	50.00	4,300	224,100.05	215,000.00
CUMMINS INC.	231021106	CMI	45.86	400	13,228.72	18,344.00
CVS/CAREMARK CORP	126650100	CVS	32.21	26,643	964,047.57	858,171.03
CYPRESS SEMICONDUCTOR CORP	232806109	CY	10.56	14,500	113,955.18	153,120.00
CYTEC INDUSTRIES	232820100	CYT	36.42	4,100	143,920.49	149,322.00
DARDEN RESTAURANTS INC	237194105	DRI	35.07	20,700	611,355.31	725,949.00
DEERE & CO.	244199105	DE	54.09	13,000	550,317.25	703,170.01
DEL MONTE FOODS CO	24522P103	DLM	11.34	36,800	404,496.08	417,312.00
DELL INC	24702R101	DELL	14.36	18,000	240,745.66	258,480.00
DENDREON CORP	24823Q107	DNDN	26.28	20,000	513,424.28	525,600.00
DEVON ENERGY CORPORATION	25179M103	DVN	73.50	6,100	519,957.00	448,350.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	98.42	2,500	262,939.58	246,050.00
DICKS SPORTING GOODS INC	253393102	DKS	24.87	13,000	245,117.31	323,310.01
DIRECTV	25490A101	DTV	33.35	41,703	824,980.05	1,390,795.05
DISCOVER FINANCIAL	254709108	DFS	14.71	42,700	404,163.88	628,117.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	26.52	22,000	580,572.19	583,440.00
DISH NETWORK CORP	25470M109	DISH	20.77	19,100	338,298.82	396,707.00
DISNEY (WALT) CO.	254687106	DIS	32.25	41,882	1,018,502.87	1,350,704.82
DOLBY LABORATORIES INC-CL A	25659T107	DLB	47.73	3,700	138,395.76	176,601.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
DOMINION RESOURCES INC-VA	25746U109	D	38.92	600	22,435.70	23,352.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	22.27	11,700	248,766.50	260,559.00
DOVER CORP.	260003108	DOV	41.61	14,000	419,236.41	582,540.00
DOW CHEMICAL CO	260543103	DOW	27.63	6,500	181,109.58	179,595.00
DPL INC	233293109	DPL	27.60	17,100	430,777.87	471,960.00
DR PEPPER SNAPPLE GROUP	26138E109	DPS	28.30	3,600	80,277.05	101,880.00
DRESSER-RAND GROUP INC	261608103	DRC	31.61	6,900	213,031.79	218,109.00
DTE ENERGY COMPANY	233331107	DTE	43.59	2,000	58,226.14	87,180.00
DUKE ENERGY CORPORATION	26441C105	DUK	17.21	4,000	58,909.47	68,840.00
DUN & BRADSTREET CORP	26483E100	DNB	84.37	2,200	162,625.21	185,614.00
E I DUPONT DE NEM.	263534109	DD	33.67	14,800	471,777.51	498,316.00
EAGLE MATERIALS INC	26969P108	EXP	26.05	5,000	139,016.12	130,250.01
EASTMAN CHEMICAL CO.	277432100	EMN	60.24	8,700	497,036.16	524,088.00
EATON CORP.	278058102	ETN	63.62	2,600	155,827.97	165,412.00
EATON VANCE CORP.	278265103	EV	30.41	16,200	444,813.27	492,642.00
EBAY INC	278642103	EBAY	23.54	32,800	741,222.54	772,112.00
ECOLAB INC	278865100	ECL	44.58	1,800	66,929.18	80,244.00
EDWARDS LIFESCIENCES	28176E108	EW	86.85	6,900	379,094.73	599,265.00
EL PASO CORP	28336L109	EP	9.83	22,300	218,881.60	219,209.00
ELI LILLY & COMPANY	532457108	LLY	35.71	17,300	796,145.59	617,783.00
EMC CORP	268648102	EMC	17.47	33,000	515,585.98	576,510.00
EMERSON ELECTRIC CO	291011104	EMR	42.60	2,700	106,127.19	115,020.00
ENCORE ACQUISITION CO	29255W100	EAC	48.02	3,700	110,608.95	177,674.00
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	37.23	4,800	146,934.24	178,704.00
ENERGEN CORP.	29265N108	EGN	46.80	16,700	733,954.91	781,560.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	61.28	1,300	67,023.14	79,664.00
ENTERGY CORP.	29364G103	ETR	81.84	1,600	165,528.92	130,944.00
EOG RESOURCES INC	26875P101	EOG	97.30	4,800	389,922.04	467,040.00
EQT CORP	26884L109	EQT	43.92	29,000	1,214,018.88	1,273,680.00
EQUINIX INC.	29444U502	EQIX	106.15	1,800	111,322.63	191,070.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
ERIE INDTY CO	29530P102	ERIE	39.02	1,600	59,931.77	62,432.00
ESTEE LAUDER CO.	518439104	EL	48.36	1,500	72,041.86	72,540.00
EVEREST RE GROUP LTD.	G3223R108	RE	85.68	2,500	192,755.09	214,199.99
EXELON CORP	30161N101	EXC	48.87	1,900	92,942.62	92,853.00
EXPEDIA INC	30212P105	EXPE	25.71	24,500	512,295.22	629,895.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	34.73	200	6,498.73	6,946.00
EXPRESS SCRIPTS	302182100	ESRX	86.45	3,100	197,008.65	267,995.00
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	182,600	12,114,321.19	12,451,494.00
F5 NETWORKS INC	315616102	FFIV	52.98	7,100	161,499.78	376,158.00
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	65.87	6,000	359,933.41	395,220.00
FAMILY DOLLAR STORES	307000109	FDO	27.83	7,400	212,296.48	205,942.00
FASTENAL CO	311900104	FAST	41.64	1,000	34,943.56	41,640.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	27.50	20,400	524,212.34	561,000.00
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF	13.46	5,100	73,915.53	68,646.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	23.44	39,044	740,772.97	915,191.36
FIFTH THIRD BANCORP	316773100	FITB	9.75	57,400	515,329.88	559,650.00
FIRST AMERICAN CORP.	318522307	FAF	33.11	4,000	131,750.36	132,440.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	13.40	17,255	180,516.45	231,210.39
FIRST SOLAR INC	336433107	FSLR	135.40	700	108,379.95	94,780.00
FISERV INC. WISCONSIN	337738108	FISV	48.48	15,300	733,585.28	741,744.00
FLOWERVE CORP.	34354P105	FLS	94.53	2,600	219,725.89	245,778.00
FLUOR CORP	343412102	FLR	45.04	11,200	608,103.78	504,448.00
FMC CORP.	302491303	FMC	55.76	1,100	57,726.66	61,336.00
FMC TECHNOLOGIES INC	30249U101	FTI	57.84	4,100	208,924.01	237,144.00
FORD MOTOR COMPANY	345370860	F	10.00	46,100	290,125.28	460,999.99
FOREST LABORATORIES INC.	345838106	FRX	32.11	12,700	366,670.23	407,797.00
FPL GROUP INC.	302571104	FPL	52.82	31,000	1,674,101.23	1,637,420.00
FRANKLIN RESOURCES INC	354613101	BEN	105.35	4,600	363,046.07	484,610.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	80.29	4,400	213,309.81	353,276.00
FRONTIER OIL CORP	35914P105	FTO	12.04	8,900	128,243.15	107,156.01

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
GANNETT INC	364730101	GCI	14.85	4,700	61,178.98	69,795.00
GAP INC	364760108	GPS	20.95	14,700	291,901.28	307,965.00
GARDNER DENVER MACHINERY	365558105	GDI	42.55	2,100	78,213.90	89,355.00
GENERAL CABLE CORP	369300108	BGC	29.42	1,100	32,839.31	32,362.00
GENERAL DYNAMICS CORP.	369550108	GD	68.17	1,300	84,015.09	88,621.00
GENERAL ELECTRIC CO	369604103	GE	15.13	347,200	9,431,304.87	5,253,136.00
GENERAL MILLS INC	370334104	GIS	70.81	5,400	295,916.12	382,374.00
GENTEX CORP.	371901109	GNTX	17.85	4,500	77,096.98	80,325.00
GENUINE PARTS CO	372460105	GPC	37.96	1,400	44,461.96	53,144.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	11.35	28,700	257,304.24	325,745.00
GILEAD SCIENCES INC.	375558103	GILD	43.28	16,200	646,070.95	701,136.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.84	11,800	1,804,269.01	1,992,312.00
GOODRICH CORP.	382388106	GR	64.25	19,900	1,072,528.63	1,278,575.00
GOODYEAR T & R	382550101	GT	14.10	17,600	266,938.09	248,159.99
GOOGLE INC - CL A	38259P508	GOOG	619.98	4,900	2,245,516.89	3,037,902.00
GRAINGER W W INC	384802104	GWW	96.83	9,400	673,054.77	910,202.00
GREEN MTN COFFEE ROA	393122106	GMCR	81.47	5,400	358,623.49	439,938.00
GREENHILL & CO INC	395259104	GHL	80.24	1,700	129,458.03	136,408.00
GREIF INC	397624107	GEF	53.98	8,000	433,844.74	431,840.00
HALLIBURTON COMPANY	406216101	HAL	30.09	11,400	330,121.14	343,026.00
HANESBRANDS INC	410345102	HBI	24.11	5,600	123,768.29	135,016.00
HARLEY-DAVIDSON INC	412822108	HOG	25.20	1,300	19,669.09	32,760.00
HARMAN INTERNATIONAL	413086109	HAR	35.28	3,100	54,088.86	109,368.00
HARSCO CORP	415864107	HSC	32.23	10,900	369,911.52	351,307.00
HARTFORD FINL SERVICES	416515104	HIG	23.26	14,700	161,166.64	341,922.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	27.97	8,300	199,649.90	232,151.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	7.27	10,400	66,251.99	75,608.00
HEALTH NET INC	42222G108	HNT	23.29	16,800	251,168.25	391,272.00
HEINZ H. J. CO.	423074103	HNZ	42.76	7,800	301,958.14	333,528.00
HELIX ENERGY SOLUTIONS GROUP	42330P107	HLX	11.75	8,000	85,682.44	94,000.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
HENRY SCHEIN INC	806407102	HSIC	52.60	1,400	72,256.94	73,640.00
HERBALIFE LTD	G4412G101	HLF	40.57	3,700	139,298.98	150,109.00
HERSHEY COMPANY	427866108	HSY	35.79	24,900	906,234.78	891,171.00
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	11.92	13,200	107,142.58	157,344.00
HESS CORP.	42809H107	HES	60.50	3,600	248,664.68	217,800.00
HEWLETT-PACKARD CO	428236103	HPQ	51.51	51,300	1,839,791.00	2,642,463.00
HILL-ROM HOLDINGS INC	431475102	HRC	23.99	3,600	87,019.85	86,364.00
HOLOGIC INC.	436440101	HOLX	14.50	16,800	261,423.26	243,600.00
HOME DEPOT INC.	437076102	HD	28.93	47,200	1,146,968.86	1,365,496.00
HONEYWELL INTERNATIONAL INC	438516106	HON	39.20	20,200	798,923.47	791,840.00
HORMEL FOODS CORP	440452100	HRL	38.45	11,000	404,004.37	422,950.00
HOSPIRA INC	441060100	HSP	51.00	6,100	289,401.44	311,100.00
HUMANA INC.	444859102	HUM	43.89	3,800	108,013.75	166,782.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	32.27	2,500	80,411.10	80,675.00
HUNTINGTON BANCSHARES	446150104	HBAN	3.65	113,200	457,170.15	413,180.00
HUNTSMAN CORP	447011107	HUN	11.29	34,600	291,930.29	390,634.00
IAC/INTERACTIVE CORP	44919P508	IACI	20.48	19,700	360,790.35	403,456.00
IDEXX LABS INC.	45168D104	IDXX	53.44	2,700	139,090.34	144,288.00
ILLINOIS TOOL WORKS	452308109	ITW	47.99	5,900	217,434.44	283,141.00
IMS HEALTH INC.	449934108	RX	21.06	4,700	65,003.72	98,982.00
INGRAM MICRO INC CL A	457153104	IM	17.45	1,800	20,305.15	31,410.00
INTEL CORP.	458140100	INTC	20.40	130,800	2,910,684.07	2,668,320.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	112.30	3,800	379,996.98	426,740.00
INTERNATIONAL PAPER	460146103	IP	26.78	8,000	187,372.56	214,240.00
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF	41.14	1,700	54,604.09	69,938.00
INTERPUBLIC GROUP	460690100	IPG	7.38	11,900	80,899.74	87,822.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	15.34	16,300	219,478.09	250,042.00
INTL BUS MACH CORP	459200101	IBM	130.90	43,800	4,339,472.75	5,733,420.00
INTL GAME TECHNOLOGY	459902102	IGT	18.77	35,000	668,609.25	656,950.00
INTUIT INC.	461202103	INTU	30.71	11,400	294,528.83	350,094.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
INTUITIVE SURGICAL INC	46120E602	ISRG	303.32	600	172,091.30	181,992.00
INVERNESS MED INNOVA	46126P106	IMA	41.51	6,200	184,936.51	257,362.00
INVESCO LTD	G491BT108	IVZ	23.49	17,500	339,849.41	411,075.00
IRON MTN INC PA	462846106	IRM	22.76	18,100	511,139.85	411,956.00
ITC HOLDINGS CORP	465685105	ITC	52.09	700	31,500.74	36,463.00
ITT CORP	450911102	ITT	49.74	700	31,561.14	34,818.00
J C PENNEY INC	708160106	JCP	26.61	12,300	322,604.63	327,303.00
JABIL CIRCUIT INC	466313103	JBL	17.37	3,100	19,635.79	53,847.00
JACOBS ENGINEERING GROUP	469814107	JEC	37.61	3,300	140,708.39	124,113.00
JARDEN CORP	471109108	JAH	30.91	3,900	72,438.53	120,549.00
JDS UNIPHASE CORP	46612J507	JDSU	8.25	15,400	82,549.09	127,050.00
JEFFRIES GROUP INC	472319102	JEF	23.73	19,200	317,489.48	455,616.00
JM SMUCKER CO	832696405	SJM	61.75	4,600	187,882.46	284,050.00
JOHNSON & JOHNSON	478160104	JNJ	64.41	106,800	6,089,434.98	6,878,988.00
JOHNSON CONTROLS	478366107	JCI	27.24	10,500	305,420.71	286,020.00
JONES LANG LASALLE I	48020Q107	JLL	60.40	3,800	147,282.19	229,520.01
JOY GLOBAL INC	481165108	JOYG	51.59	2,100	71,893.60	108,339.00
JPMORGAN CHASE & CO.	46625H100	JPM	41.67	67,012	2,256,246.87	2,792,390.04
JUNIPER NETWORKS INC	48203R104	JNPR	26.67	6,000	120,661.75	160,020.00
KB HOME	48666K109	KBH	13.68	12,600	205,974.77	172,368.00
KBR INC	48242W106	KBR	19.00	34,300	659,998.15	651,700.00
KELLOGG CO.	487836108	K	53.20	7,700	330,460.27	409,640.00
KEYCORP	493267108	KEY	5.55	55,400	321,673.53	307,470.00
KIMBERLY-CLARK CORP	494368103	KMB	63.71	3,100	186,232.27	197,501.00
KINETIC CONCEPTS INC	49460W208	KCI	37.65	6,300	227,499.00	237,195.00
KING PHARMACEUTICALS	495582108	KG	12.27	21,100	173,451.72	258,897.00
KIRBY CORP.	497266106	KEX	34.83	4,800	169,547.33	167,184.00
KLA-TENCOR CORP.	482480100	KLAC	36.16	17,000	583,008.43	614,720.00
KOHLS CORP	500255104	KSS	53.93	13,800	543,278.45	744,234.00
KRAFT FOODS INC - A	50075N104	KFT	27.18	23,578	581,100.16	640,850.04

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Group: DOMESTIC EQUITIES - External						
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Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
KROGER CO.	501044101	KR	20.53	5,800	135,043.01	119,074.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	74.84	400	22,143.54	29,936.00
LAM RESEARCH CORP	512807108	LRCX	39.21	4,400	120,951.14	172,524.00
LAMAR ADVERTISING CO	512815101	LAMR	31.09	3,100	76,189.27	96,379.00
LAS VEGAS SANDS CORP	517834107	LVS	14.94	5,900	73,367.73	88,146.00
LAZARD LTD CL. A	G54050102	LAZ	37.97	7,700	252,145.10	292,368.99
LEGG MASON INC.	524901105	LM	30.16	2,200	60,704.63	66,352.00
LENDER PROCESSING SERVICES	52602E102	LPS	40.66	3,100	126,459.82	126,046.00
LENNAR CORPORATION	526057104	LEN	12.77	14,100	127,553.74	180,057.00
LENNOX INTERNATIONAL INC.	526107107	LII	39.04	1,600	55,177.33	62,464.00
LIBERTY GLOBAL INC	530555101	LBTYA	21.91	4,000	76,191.84	87,640.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	23.88	9,400	148,837.24	224,472.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	10.84	18,800	213,990.23	203,792.00
LIBERTY MEDIA-STARZ SERIES A	53071M708	LSTZA	46.15	6,640	270,857.18	306,436.00
LIFE TECHNOLOGIES CORP	53217V109	LIFE	52.23	10,200	517,045.28	532,746.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	32.51	1,900	41,836.04	61,769.00
LIMITED BRANDS INC.	532716107	LTD	19.24	15,600	169,153.36	300,144.00
LINCOLN NATIONAL CORP	534187109	LNC	24.88	14,400	169,546.00	358,272.00
LINEAR TECHNOLOGY CORP	535678106	LLTC	30.54	14,500	334,313.53	442,830.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	75.35	4,200	306,192.75	316,470.00
LOEWS CORP	540424108	L	36.35	28,900	836,109.98	1,050,515.00
LORILLARD INC	544147101	LO	80.23	3,100	218,286.90	248,713.00
LOWE'S COS	548661107	LOW	23.39	13,800	276,862.05	322,782.00
LUBRIZOL CORP	549271104	LZ	72.95	7,600	541,398.13	554,420.00
M&T BANK CORPORATION	55261F104	MTB	66.89	2,300	148,080.20	153,847.00
MACYS INC	55616P104	M	16.76	7,600	136,214.85	127,376.00
MANPOWER INC	56418H100	MAN	54.58	16,300	826,330.54	889,654.00
MARATHON OIL CORP	565849106	MRO	31.22	17,420	714,210.47	543,852.40
MARRIOTT INT'L INC CL-A	571903202	MAR	27.25	21,273	531,183.15	579,689.25
MARSHALL & ILSLEY CORP	571837103	MI	5.45	71,700	420,421.11	390,765.00

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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						
MARVELL TECHNOLOGY GROUP LTD	G5876H105	MRVL	20.75	19,700	193,893.25	408,775.00
MASCO CORP.	574599106	MAS	13.81	7,900	79,490.03	109,099.00
MASSEY ENERGY CO	576206106	MEE	42.01	3,500	164,560.92	147,035.00
MASTERCARD INC-CLASS A	57636Q104	MA	255.98	3,100	673,467.72	793,538.00
MAXIM INTGRD PRDCTS INC.	57772K101	MXIM	20.30	7,700	127,194.36	156,310.00
MCAFEE INC	579064106	MFE	40.57	3,300	119,017.83	133,881.00
MCDERMOTT INTERNATIONAL	580037109	MDR	24.01	2,200	36,850.68	52,822.00
MCDONALDS CORPORATION	580135101	MCD	62.44	28,700	1,307,533.20	1,792,028.00
MCGRAW HILL INC	580645109	MHP	33.51	26,500	714,041.10	888,015.00
MCKESSON CORP	58155Q103	MCK	62.50	3,100	193,639.03	193,750.00
MDC HOLDINGS INC	552676108	MDC	31.04	1,300	48,294.19	40,352.00
MEADWESTVACO	583334107	MWV	28.63	18,800	491,439.55	538,244.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	63.91	16,942	612,020.61	1,082,763.22
MEDNAX INC	58502B106	MD	60.11	6,100	347,398.66	366,671.00
MEDTRONIC INC	585055106	MDT	43.98	9,900	381,652.53	435,402.00
MERCK & CO INC	58933Y105	MRK	36.54	71,971	2,265,599.59	2,629,820.35
METLIFE INC	59156R108	MET	35.35	17,300	527,603.54	611,555.00
METROPCS COMMUNICATIONS INC	591708102	PCS	7.63	13,700	204,465.71	104,531.01
MGM MIRAGE	552953101	MGM	9.12	32,100	269,186.04	292,752.00
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	29.06	17,600	451,100.97	511,456.00
MICRON TECHNOLOGY INC	595112103	MU	10.56	9,000	47,747.34	95,040.00
MICROS SYSTEMS INC.	594901100	MCRS	31.03	18,400	510,879.35	570,952.00
MICROSOFT CORP.	594918104	MSFT	30.49	170,800	4,934,467.68	5,207,692.00
MILLIPORE CORPORATION	601073109	MIL	72.35	1,900	134,006.61	137,465.00
MIRANT CORP NEW	60467R100	MIR	15.27	15,000	233,831.42	229,050.00
MOLEX INC	608554101	MOLX	21.55	8,800	113,380.05	189,640.00
MONSANTO COMPANY	61166W101	MON	81.75	5,000	439,006.47	408,750.00
MONSTER WORLDWIDE INC	611742107	MWW	17.40	16,700	283,675.97	290,580.00
MOODY'S CORPORATION	615369105	MCO	26.80	20,700	476,413.12	554,760.00
MORGAN STANLEY	617446448	MS	29.60	20,700	416,072.06	612,720.00

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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						
MOTOROLA INC	620076109	MOT	7.76	71,100	492,890.19	551,736.00
MSCI INC-A	55354G100	MXB	31.80	8,600	258,398.44	273,480.00
MURPHY OIL CORP	626717102	MUR	54.20	6,500	393,527.33	352,300.00
MYLAN INC	628530107	MYL	18.43	41,900	604,064.11	772,217.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	21.89	4,900	97,658.72	107,261.00
NALCO HOLDING CO	62985Q101	NLC	25.51	5,500	133,311.15	140,305.00
NASDAQ OMX GROUP	631103108	NDAQ	19.82	4,500	93,949.77	89,190.00
NATIONAL FUEL & GAS	636180101	NFG	50.00	5,000	238,134.50	250,000.00
NATIONAL OILWELL VARCO INC	637071101	NOV	44.09	6,679	351,179.82	294,477.11
NATIONAL SEMICONDUCTOR CORP.	637640103	NSM	15.36	2,700	28,219.25	41,472.00
NBTY INC.	628782104	NTY	43.54	10,000	382,494.07	435,400.00
NETAPP INC.	64110D104	NTAP	34.39	23,700	556,160.12	815,043.00
NEUSTAR INC-CLASS A	64126X201	NSR	23.04	5,100	113,042.56	117,504.00
NEWELL RUBBERMAID INC.	651229106	NWL	15.01	5,000	71,193.50	75,050.00
NEWFIELD EXPLORATION COMPANY	651290108	NFX	48.23	4,200	155,813.64	202,566.01
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	47.31	3,700	154,924.54	175,047.00
NEWS CORP INC-CL A	65248E104	NWSA	13.69	58,700	669,833.12	803,603.00
NII HOLDINGS INC	62913F201	NIHD	33.58	3,000	48,939.67	100,740.00
NIKE INC. -CL B	654106103	NKE	66.07	5,700	299,066.03	376,599.00
NOBLE ENERGY INC	655044105	NBL	71.22	8,500	540,209.44	605,370.00
NORDSTROM INC	655664100	JWN	37.58	3,400	89,073.97	127,772.00
NORFOLK SOUTHERN CORP.	655844108	NSC	52.42	1,200	55,607.36	62,904.00
NORTHEAST UTILITIES	664397106	NU	25.79	7,700	175,818.89	198,583.00
NORTHERN TRUST CORP	665859104	NTRS	52.40	10,900	648,463.66	571,160.00
NORTHROP GRUMMAN CORP.	666807102	NOC	55.85	1,500	75,017.54	83,775.00
NOVELLUS SYSTEMS INC.	670008101	NVLS	23.34	19,800	376,686.13	462,132.00
NRG ENERGY INC.	629377508	NRG	23.61	6,000	142,993.69	141,660.00
NSTAR CO.	67019E107	NST	36.80	600	18,841.61	22,080.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	15.54	4,800	65,324.65	74,592.00
NUCOR CORP	670346105	NUE	46.65	15,600	699,598.96	727,740.01

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
NV ENERGY INC	67073Y106	NVE	12.38	57,900	664,478.88	716,802.00
NVIDIA CORP	67066G104	NVDA	18.68	16,100	177,451.13	300,747.99
NVR INC	62944T105	NVR	710.71	300	181,003.08	213,213.00
NYSE EURONEXT	629491101	NYX	25.30	27,600	736,963.60	698,280.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	81.35	17,000	1,121,509.71	1,382,950.00
OCEANEERING INT'L. INC.	675232102	OII	58.52	7,000	324,581.12	409,640.00
OFFICE DEPOT INC	676220106	ODP	6.45	28,600	127,459.51	184,470.00
OGE ENERGY CORP	670837103	OGE	36.89	5,900	138,341.57	217,651.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	10.04	3,600	43,272.03	36,144.00
OMNICOM GROUP	681919106	OMC	39.15	9,500	342,185.84	371,925.00
ON SEMICONDUCTOR COR	682189105	ONNN	8.81	3,000	11,894.67	26,430.00
ONEOK INC.	682680103	OKE	44.57	800	33,550.55	35,656.00
ORACLE SYS. CORP.	68389X105	ORCL	24.54	113,241	1,952,209.84	2,778,934.14
O'REILLY AUTOMOTIVE INC.	686091109	ORLY	38.12	21,200	771,508.58	808,144.00
OSHKOSH CORPORATION	688239201	OSK	37.03	3,500	112,750.81	129,605.00
OWENS-ILLINOIS INC	690768403	OI	32.87	13,600	460,147.77	447,032.00
PACCAR INC	693718108	PCAR	36.27	3,600	132,251.33	130,572.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	44.65	12,900	492,031.31	575,985.00
PACKAGING CORP OF AMERICA	695156109	PKG	23.01	2,600	34,542.38	59,826.00
PARKER-HANNIFIN CORP.	701094104	PH	53.88	2,900	154,905.99	156,252.00
PARTNERRE LTD	G6852T105	PRE	74.66	4,300	297,910.28	321,038.00
PATTERSON COS INC	703395103	PDCO	27.98	2,700	74,586.97	75,546.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	15.35	8,100	123,480.71	124,335.00
PAYCHEX INC	704326107	PAYX	30.64	1,200	31,625.99	36,768.00
PEABODY ENERGY CORP	704549104	BTU	45.21	6,000	227,343.30	271,260.00
PENN NATIONAL GAMING INC	707569109	PENN	27.18	11,000	333,185.95	298,980.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	16.70	9,100	147,936.12	151,970.00
PEPSI BOTTLING GROUP INC	713409100	PBG	37.50	17,600	610,967.48	660,000.00
PEPSIAMERICAS INC	71343P200	PAS	29.26	4,600	104,396.27	134,596.00
PEPSICO INC.	713448108	PEP	60.80	44,200	2,447,328.28	2,687,360.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
PERKIN ELMER INC	714046109	PKI	20.59	3,500	68,163.44	72,065.00
PETROHAWK ENERGY CORP	716495106	HK	23.99	10,000	213,824.98	239,900.00
PETSMART INC	716768106	PETM	26.69	7,000	132,178.61	186,830.00
PFIZER INC.	717081103	PFE	18.19	263,100	5,591,352.01	4,785,789.00
PHILIP MORRIS INTERNATIONAL	718172109	PM	48.19	43,800	1,903,068.65	2,110,722.00
PHILLIPS-VAN HEUSEN	718592108	PVH	40.68	1,800	77,323.62	73,224.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	36.58	5,200	146,567.70	190,216.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	48.17	2,500	46,136.60	120,425.00
PITNEY-BOWES, INC.	724479100	PBI	22.76	1,300	30,310.02	29,588.00
PLAINS EXPLORATION & PR	726505100	PXP	27.66	5,200	134,710.57	143,832.00
PMC-SIERRA INC	69344F106	PMCS	8.66	9,000	76,161.73	77,940.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	52.79	16,743	753,415.13	883,862.96
POLO RALPH LAUREN CORP	731572103	RL	80.98	2,900	193,401.46	234,842.00
PPG INDUSTRIES INC.	693506107	PPG	58.54	4,400	163,641.16	257,576.00
PPL CORPORATION	69351T106	PPL	32.31	13,400	606,957.68	432,954.00
PRAXAIR INC.	74005P104	PX	80.31	8,200	653,743.74	658,542.00
PRECISION CASTPARTS CORP	740189105	PCP	110.35	4,100	403,760.23	452,435.00
PRICELINE.COM INC	741503403	PCLN	218.50	1,100	204,009.50	240,350.00
PRIDE INTERNATIONAL INC.	74153Q102	PDE	31.91	1,200	21,809.09	38,292.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	24.04	16,400	327,063.60	394,256.00
PROCTER & GAMBLE CO	742718109	PG	60.63	73,182	3,834,157.70	4,437,024.66
PROGRESS ENERGY INC	743263105	PGN	41.01	3,100	112,910.18	127,131.00
PROGRESSIVE CORP	743315103	PGR	17.99	27,000	403,546.92	485,730.00
PROTECTIVE LIFE CORP	743674103	PL	16.55	20,000	345,749.13	331,000.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	49.76	14,700	472,465.61	731,472.00
PUBLIC SVC ENTERPRISES	744573106	PEG	33.25	20,200	708,900.71	671,650.00
QUALCOMM INC	747525103	QCOM	46.26	40,500	1,593,729.43	1,873,530.00
QUANTA SERVICES INC.	74762E102	PWR	20.84	15,700	339,827.41	327,188.00
QUEST DIAGNOSTICS INC	74834L100	DGX	60.38	14,100	688,186.46	851,358.00
QUESTAR CORP	748356102	STR	41.57	6,700	266,132.46	278,519.00

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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						
QUICKSILVER RESOURCE	74837R104	KWK	15.01	9,900	103,399.21	148,599.01
QWEST COMMUNICATIONS INTL.	749121109	Q	4.21	60,300	232,925.46	253,863.00
RADIOSHACK CORP	750438103	RSH	19.50	3,100	23,653.55	60,450.00
RAMBUS INC DEL	750917106	RMBS	24.40	3,500	45,072.60	85,400.00
RANGE RES CORP	75281A109	RRC	49.85	8,100	376,524.02	403,784.99
RAYMOND JAMES FINANCIAL INC	754730109	RJF	23.77	5,100	84,895.44	121,227.00
RAYONIER INC.	754907103	RYN	42.16	3,300	132,156.86	139,128.00
RED HAT INC	756577102	RHT	30.90	6,900	79,555.27	213,210.00
REGIONS FINANCIAL CORP.	7591EP100	RF	5.29	26,500	157,515.17	140,185.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	53.15	2,000	97,629.12	106,300.00
RESMED INC	761152107	RMD	52.27	2,400	103,842.26	125,448.00
REYNOLDS AMERICAN INC	761713106	RAI	52.97	400	15,628.49	21,188.00
ROBERT HALF INTL INC	770323103	RHI	26.73	2,200	50,203.70	58,806.00
ROCKWELL AUTOMATION INC	773903109	ROK	46.98	12,900	502,598.85	606,042.00
ROCKWELL COLLINS	774341101	COL	55.36	10,200	467,646.01	564,672.00
ROPER INDUSTRIES INC	776696106	ROP	52.37	1,400	59,068.29	73,318.00
ROSS STORES INC	778296103	ROST	42.71	22,700	906,846.81	969,517.00
ROVI CORP	779376102	ROVI	31.87	14,400	411,395.90	458,928.00
ROWAN COS.	779382100	RDC	22.64	2,400	63,570.33	54,336.00
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	25.28	6,100	83,911.94	154,208.00
RPM INTERNATIONAL INC.	749685103	RPM	20.33	10,900	207,693.49	221,597.00
SAIC INC	78390X101	SAI	18.94	2,000	36,340.13	37,880.00
SALESFORCE.COM INC	79466L302	CRM	73.77	3,800	225,015.03	280,326.00
SANDRIDGE ENERGY INC	80007P307	SD	9.43	13,500	129,203.81	127,304.99
SBA COMMUNICATIONS CORP	78388J106	SBAC	34.16	7,600	199,336.00	259,616.00
SCANA CORP	80589M102	SCG	37.68	2,100	68,949.76	79,128.00
SCHLUMBERGER	806857108	SLB	65.09	30,900	2,167,622.10	2,011,281.00
SCHWAB (CHARLES) CORP	808513105	SCHW	18.82	17,100	333,043.13	321,822.00
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	39.31	3,800	163,266.86	149,378.00
SCRIPPS NETWORKS INTERACTIVE-CL A	811065101	SNI	41.50	7,500	295,712.60	311,250.00

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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						
SEACOR SMIT INC.	811904101	CKH	76.25	2,800	217,956.32	213,500.00
SEAGATE TECHNOLOGY	G7945J104	STX	18.19	21,600	243,822.32	392,904.01
SEALED AIR CORP.	81211K100	SEE	21.86	24,300	502,560.28	531,198.00
SEARS HOLDINGS CORP	812350106	SHLD	83.45	800	33,032.06	66,760.00
SEI INVESTMENTS CO	784117103	SEIC	17.52	6,400	103,312.13	112,128.00
SEMPRA ENERGY	816851109	SRE	55.98	14,400	738,914.33	806,112.00
SERVICE CORP INTERNATIONAL	817565104	SCI	8.19	20,100	157,545.65	164,619.00
SHAW GROUP	820280105	SHAW	28.75	300	7,961.96	8,625.00
SHERWIN-WILLIAMS CO	824348106	SHW	61.65	200	10,131.59	12,330.00
SIGMA-ALDRICH	826552101	SIAL	50.53	1,300	73,453.02	65,689.00
SIGNET GROUP PLC-SPONS ADR	G81276100	SIG	26.72	6,500	145,536.19	173,680.00
SILICON LABORATORIES	826919102	SLAB	48.34	3,100	138,864.68	149,854.00
SLM CORP	78442P106	SLM	11.27	28,200	239,038.54	317,814.00
SMITHFIELD FOODS INC	832248108	SFD	15.19	18,000	301,981.94	273,420.00
SONOCO PRODUCTS CO	835495102	SON	29.25	4,000	100,044.44	117,000.00
SOUTHERN CO	842587107	SO	33.32	3,900	126,034.60	129,948.00
SOUTHERN COPPER CORP	84265V105	PCU	32.91	6,800	163,072.39	223,788.00
SOUTHERN UNION COMPANY	844030106	SUG	22.70	17,400	353,488.74	394,980.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	48.20	6,000	230,253.60	289,200.00
SPECTRA ENERGY CORPORATION	847560109	SE	20.51	2,800	40,370.27	57,428.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	19.86	11,600	177,842.71	230,376.00
SPRINT NEXTEL CORP	852061100	S	3.66	14,400	67,416.91	52,704.00
SPX CORP.	784635104	SPW	54.70	1,200	68,906.04	65,640.00
ST JUDE MED. INC.	790849103	STJ	36.78	5,100	183,206.03	187,578.00
ST MARY LAND & EXPLORATION	792228108	SM	34.24	2,500	36,098.32	85,600.00
STANLEY WORKS	854616109	SWK	51.51	2,600	90,697.33	133,926.00
STAPLES INC	855030102	SPLS	24.59	14,300	279,139.55	351,637.00
STARBUCKS CORP.	855244109	SBUX	23.06	38,400	640,370.70	885,504.00
STARWOOD HOTELS & RESORTS	85590A401	HOT	36.57	4,300	131,953.49	157,251.01
STATE STREET CORP	857477103	STT	43.54	22,400	1,108,578.79	975,296.00

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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						
SUN MICROSYSTEMS INC.	866810203	JAVA	9.37	17,800	155,480.12	166,786.00
SUNTRUST BANKS INC.	867914103	STI	20.29	7,300	128,271.25	148,117.00
SUPER VALU STORES INC.	868536103	SVU	12.71	5,100	75,988.87	64,821.00
SYBASE INC.	871130100	SY	43.40	10,500	364,196.56	455,700.00
SYMANTEC CORP	871503108	SYMC	17.89	8,663	142,981.92	154,981.07
SYNOPSYS INC.	871607107	SNPS	22.28	25,700	551,008.87	572,596.00
SYSCO CORP.	871829107	SYU	27.94	1,100	26,008.93	30,734.00
T ROWE PRICE GROUP INC.	74144T108	TROW	53.25	2,400	124,919.69	127,800.00
TARGET CORP	87612E106	TGT	48.37	12,500	621,407.01	604,625.00
TCF FINANCIAL CORP	872275102	TCB	13.62	14,500	197,348.55	197,490.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	19.38	7,000	126,719.08	135,660.00
TECH DATA CORP	878237106	TECD	46.66	10,800	445,236.39	503,928.00
TECO ENERGY	872375100	TE	16.22	5,800	81,635.14	94,076.00
TELLABS INC.	879664100	TLAB	5.68	56,500	310,320.98	320,920.00
TEMPLE-INLAND INC.	879868107	TIN	21.11	14,200	220,845.92	299,762.00
TENET HEALTHCARE CORP	88033G100	THC	5.39	37,300	193,318.71	201,047.00
TERADATA CORP	88076W103	TDC	31.43	21,300	637,021.89	669,459.00
TERADYNE INC	880770102	TER	10.73	17,300	154,758.04	185,629.00
TEREX CORP	880779103	TEX	19.81	4,500	56,139.33	89,145.00
TESORO CORP	881609101	TSO	13.55	2,500	31,542.48	33,875.00
TEXAS INSTRS INC	882508104	TXN	26.06	24,700	620,032.72	643,682.00
TEXTRON INC.	883203101	TXT	18.81	7,100	107,021.23	133,551.00
THE BANK OF NEW YORK MELLON CORP	064058100	BK	27.97	53,296	1,615,934.16	1,490,689.12
THE ST. JOE COMPANY	790148100	JOE	28.89	5,300	142,566.38	153,117.00
THERMO ELECTRON CORP.	883556102	TMO	47.69	1,400	68,808.16	66,766.00
THOMAS & BETTS CORP.	884315102	TNB	35.79	5,300	127,919.60	189,687.00
TIDEWATER INC	886423102	TDW	47.95	8,300	318,527.38	397,985.00
TIME WARNER CABLE INC	88732J207	TWC	41.39	16,854	700,159.86	697,587.06
TIME WARNER INC.	887317303	TWX	29.14	26,999	735,173.90	786,750.86
TJX COS. INC.	872540109	TJX	36.55	15,800	558,868.30	577,490.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
TORCHMARK CORP	891027104	TMK	43.95	2,400	103,587.61	105,480.00
TOTAL SYS SVCS INC	891906109	TSS	17.27	32,700	514,149.99	564,729.00
TRANSATLANTIC HOLDINGS INC	893521104	TRH	52.11	2,900	139,598.47	151,119.00
TRANSDIGM GROUP INC	893641100	TDG	47.49	2,500	99,988.23	118,725.00
TRAVELERS COS INC	89417E109	TRV	49.86	17,046	789,910.77	849,913.56
TRIMBLE NAVIGATION LTD	896239100	TRMB	25.20	4,000	61,542.32	100,800.00
TRW AUTOMOTIVE HOLDINGS CORP	87264S106	TRW	23.88	3,100	78,399.37	74,028.00
TW TELECOM INC	87311L104	TWTC	17.14	5,000	67,519.24	85,700.00
TYSON FOODS INC. CL-A	902494103	TSN	12.27	28,800	354,961.48	353,376.00
UGI CORP	902681105	UGI	24.19	6,200	149,231.21	149,978.00
UNION PACIFIC CORP.	907818108	UNP	63.90	11,700	591,819.78	747,630.00
UNIT CORP	909218109	UNT	42.50	4,000	169,613.75	170,000.00
UNITED PARCEL SERVICES INC	911312106	UPS	57.37	2,200	132,945.54	126,214.00
UNITED TECHNOLOGIES	913017109	UTX	69.41	17,200	1,119,571.48	1,193,852.00
UNITEDHEALTH GROUP INC	91324P102	UNH	30.48	28,100	762,241.77	856,488.00
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS	30.50	14,800	441,995.60	451,400.00
UNUM GROUP	91529Y106	UNM	19.52	3,800	80,923.57	74,176.00
URBAN OUTFITTERS INC	917047102	URBN	34.99	8,800	290,099.51	307,912.00
URS CORPORATION	903236107	URS	44.52	7,800	310,085.14	347,256.00
US BANCORP	902973304	USB	22.51	26,500	575,124.87	596,515.00
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	2,392,329	2,392,329.51	2,392,329.42
UTI WORLDWIDE INC	G87210103	UTIW	14.32	2,000	28,954.11	28,640.00
V F CORP	918204108	VFC	73.24	3,700	266,083.44	270,988.00
VALERO ENERGY CORP.	91913Y100	VLO	16.75	3,500	66,603.64	58,625.00
VALIDUS HOLDINGS LTD	G9319H102	VR	26.94	3,200	82,294.94	86,208.00
VALSPAR CORP	920355104	VAL	27.14	7,700	132,653.11	208,978.00
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	35.88	2,600	56,345.68	93,288.00
VERISIGN INC	92343E102	VRSN	24.24	2,800	64,594.50	67,872.00
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	30.28	2,800	86,588.17	84,784.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.13	105,607	3,683,947.41	3,498,759.92

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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						
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	42.85	500	12,869.75	21,425.00
VIACOM INC. CL B	92553P201	VIA.B	29.73	42,400	1,146,835.46	1,260,552.00
VIRGIN MEDIA, INC	92769L101	VMED	16.83	24,600	173,090.92	414,018.00
VISA INC-CLASS A	92826C839	V	87.46	9,800	759,202.23	857,108.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	8.35	19,500	148,121.31	162,825.00
VMWARE INC-CLASS A	928563402	VMW	42.38	5,300	124,760.65	224,614.00
WABCO HOLDINGS INC	92927K102	WBC	25.79	6,000	140,264.46	154,740.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	30.54	10,000	255,348.92	305,400.00
WAL MART STORES INC	931142103	WMT	53.45	71,900	3,620,880.23	3,843,055.00
WALGREEN CO.	931422109	WAG	36.72	18,000	555,765.74	660,960.00
WALTER INDS INC	93317Q105	WLT	75.31	1,500	55,191.07	112,965.00
WASTE MANAGEMENT INC.	94106L109	WM	33.81	13,100	380,981.11	442,911.00
WATSON PHARMACEUTICALS INC.	942683103	WPI	39.61	5,700	202,679.14	225,777.00
WEBMD HEALTH CORP CL A	94770V102	WBMD	38.49	7,610	207,452.81	292,908.90
WELLPOINT INC.	94973V107	WLP	58.29	18,800	866,274.16	1,095,852.00
WELLS FARGO COMPANY	949746101	WFC	26.99	70,277	1,656,817.86	1,896,776.23
WENDY'S/ARBY'S GROUP INC	950587105	WEN	4.69	37,400	182,572.23	175,406.00
WESCO INTL INC	95082P105	WCC	27.01	2,700	75,556.52	72,927.00
WESTAR ENERGY INC.	95709T100	WR	21.72	1,900	38,519.45	41,268.00
WESTERN DIGITAL CORP	958102105	WDC	44.15	6,800	229,010.54	300,220.00
WESTERN UNION CO.	959802109	WU	18.85	12,200	246,076.71	229,970.00
WEYERHAEUSER CO.	962166104	WY	43.14	1,800	67,484.29	77,652.00
WHIRLPOOL CORP	963320106	WHR	80.66	1,700	128,514.16	137,122.00
WHITING PETROLEUM CORP	966387102	WLL	71.45	500	27,049.15	35,725.00
WHOLE FOODS MARKET INC	966837106	WFMI	27.45	19,100	473,564.06	524,295.00
WILLIAMS COS. INC.	969457100	WMB	21.08	10,400	191,688.71	219,232.00
WILLIAMS-SONOMA INC	969904101	WSM	20.78	11,400	145,931.00	236,892.00
WINDSTREAM CORP.	97381W104	WIN	10.99	1,068	12,486.07	11,737.32
WISCONSIN ENERGY CORP.	976657106	WEC	49.83	3,300	143,062.68	164,439.01
WMS INDUSTRIES INC	929297109	WMS	40.00	8,300	335,498.99	332,000.00



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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN			INTECH - 1000			
Instrument: COM			COMMON STOCK			
WYNDHAM WORLDWIDE CORP	98310W108	WYN	20.17	2,200	31,152.12	44,374.00
WYNN RESORTS LTD	983134107	WYNN	58.23	2,500	85,512.79	145,575.00
XCEL ENERGY INC	98389B100	XEL	21.22	27,300	529,194.57	579,306.01
XILINX INC	983919101	XLNX	25.06	16,800	307,668.98	421,008.00
XL CAPITAL LTD - CLASS A	G98255105	XL	18.33	27,100	327,307.36	496,743.00
XTO ENERGY INC.	98385X106	XTO	46.53	10,791	451,826.31	502,105.22
YAHOO INC	984332106	YHOO	16.78	31,100	495,217.23	521,858.00
YUM BRANDS INC	988498101	YUM	34.97	11,600	393,650.33	405,652.00
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	28.36	10,400	276,290.69	294,944.00
ZIMMER HOLDINGS INC	98956P102	ZMH	59.11	4,400	257,351.13	260,084.00
ZIONS BANCORPORATION	989701107	ZION	12.83	31,200	518,246.60	400,296.00
COMMON STOCK TOTAL				12,483,757	289,112,792.05	315,186,297.68
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
AVALONBAY COMMUNITIES	053484101	AVB	82.11	125	8,747.33	10,263.75
BOSTON PROPERTIES INC	101121101	BXP	67.07	1,400	89,947.66	93,898.00
BRANDYWINE REALTY	105368203	BDN	11.40	14,400	147,282.24	164,160.00
CAMDEN PROPERTY TRUST	133131102	CPT	42.37	400	20,589.91	16,948.00
DUKE RE CORPORATION	264411505	DRE	12.17	500	3,628.67	6,085.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	33.78	1,400	46,859.31	47,292.00
FEDERAL REALTY INV.	313747206	FRT	67.72	300	15,178.16	20,316.00
HCP INC	40414L109	HCP	30.54	9,100	300,557.68	277,914.00
HOSPITALITY PROPERTIES	44106M102	HPT	23.71	1,800	21,671.66	42,678.00
HOST HOTELS & RESORTS INC	44107P104	HST	11.67	31,215	286,369.21	364,279.06
HRPT PROPERTIES TRUST	40426W101	HRP	6.47	35,100	156,668.57	227,097.00
LIBERTY PROPERTY TRUST	531172104	LRV	32.01	5,300	102,227.59	169,653.00
MACERICH CO	554382101	MAC	35.95	2,400	75,651.54	86,280.00
MACK-CALI RE CORP.	554489104	CLI	34.57	400	14,568.70	13,828.00
NATIONWIDE HEALTH PP	638620104	NHP	35.18	2,000	62,982.48	70,360.00
PUBLIC STORAGE INC	74460D109	PSA	81.45	5,700	456,967.37	464,265.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	21.87	11,500	211,497.54	251,505.00
Group: DOMESTIC EQUITIES - External	Portfolio: 5IN	INTECH - 1000				

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
SIMON PROP GROUP INC.	828806109	SPG	79.80	1,603	113,423.38	127,919.39
SL GREEN RE CORP	78440X101	SLG	50.24	3,500	99,577.29	175,840.00
VENTAS INC.	92276F100	VTR	43.74	2,400	94,906.87	104,976.00
REAL ESTATE INVESTMENT TRUST TOTAL				130,543	2,329,303.16	2,735,557.20
INTECH - 1000 TOTAL				12,614,300	291,442,095.21	317,921,854.88
LARGE CAP TOTAL				47,731,521	1,004,413,100.08	1,072,143,134.52

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
ALASKA COMMUNICATION	01167P101	ALSK	7.98	123,975	1,260,473.45	989,320.50
ALPHA NATURAL RESOURCES INC	02076X102	ANR	43.38	19,187	415,733.09	832,332.06
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	7.44	169,775	2,079,055.50	1,263,126.00
AMERIGROUP CORPORATION	03073T102	AGP	26.96	55,750	1,421,205.84	1,503,020.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	47.10	26,450	854,845.82	1,245,795.00
ARCH CHEMICALS INC.	03937R102	ARJ	30.88	17,125	524,186.16	528,820.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	29.14	41,100	1,959,265.37	1,197,654.00
ATWOOD OCEANICS	050095108	ATW	35.85	22,050	818,745.16	790,492.50
AVISTA CORP	05379B107	AVA	21.59	49,125	1,064,233.96	1,060,608.75
BANK OF THE OZARKS INC	063904106	OZRK	29.27	41,775	990,757.74	1,222,754.25
BARNES GROUP INC.	067806109	B	16.90	69,025	1,038,234.83	1,166,522.50
BENCHMARK ELECTRONICS INC	08160H101	BHE	18.91	90,275	1,967,825.76	1,707,100.25
BLACK HILLS CORP	092113109	BKH	26.63	35,550	1,301,813.74	946,696.50
BRISTOW GRP	110394103	BRS	38.45	21,225	761,970.34	816,101.25
CARBO CERAMICS, INC.	140781105	CRR	68.17	25,400	905,634.11	1,731,518.00
CASEY'S GENERAL STORES INC.	147528103	CASY	31.92	36,350	793,441.45	1,160,292.00
CATO CORP CL A	149205106	CATO	20.06	78,975	1,581,632.74	1,584,238.50
CHEMED CORP	16359R103	CHE	47.97	35,925	1,313,557.60	1,723,322.25
CLECO CORP.	12561W105	CNL	27.33	68,202	1,671,251.25	1,863,960.66
CONSOLIDATED GRAPHICS INC.	209341106	CGX	35.02	43,275	1,854,880.02	1,515,490.50
COOPER TIRE & RUBBER	216831107	CTB	20.05	62,050	811,610.63	1,244,102.50
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE	32.96	14,350	382,658.46	472,976.00
DELTIC TIMBER CORP	247850100	DEL	46.18	13,700	726,289.84	632,666.00
DIODES INC	254543101	DIOD	20.45	81,525	1,475,746.59	1,667,186.25
EL PASO ELECTRIC COMPANY	283677854	EE	20.28	53,450	1,066,338.41	1,083,966.00
ELECTRONICS FOR IMAGING	286082102	EFII	13.01	63,125	1,534,620.21	821,256.25
EMULEX CORP	292475209	ELX	10.90	95,675	1,359,787.18	1,042,857.50
ENPRO INDUSTRIES INC	29355X107	NPO	26.41	29,000	844,730.84	765,890.00
FAIRCHILD SEMICONDUCTOR CORP	303726103	FCS	9.99	60,400	1,091,478.10	603,396.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	10.89	50,133	1,490,806.13	545,948.37

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
FLOWERS INDUSTRIES INC.	343498101	FLO	23.76	52,350	1,225,393.35	1,243,836.00
FRANKLIN ELEC INC	353514102	FELE	29.08	33,750	1,022,600.46	981,450.00
GATX CORP	361448103	GMT	28.75	17,575	568,707.33	505,281.25
HARLEYSVILLE GROUP INC	412824104	HGIC	31.79	18,100	584,327.05	575,399.00
INTERLINE BRANDS INC	458743101	IBI	17.27	42,575	738,953.49	735,270.25
J2 GLOBAL COMMUNICAT	46626E205	JCOM	20.35	39,350	761,536.51	800,772.50
JACK IN THE BOX INC.	466367109	JACK	19.67	63,550	1,490,463.50	1,250,028.50
KADANT INC	48282T104	KAI	15.96	37,175	724,234.32	593,313.00
KENNAMETAL INC	489170100	KMT	25.92	41,600	1,110,785.06	1,078,272.00
KINDRED HEALTHCARE I	494580103	KND	18.46	46,600	970,746.40	860,236.00
MATTHEWS INTL CORP	577128101	MATW	35.43	36,850	1,110,628.42	1,305,595.50
MENTOR GRAPHICS CORP.	587200106	MENT	8.83	103,050	1,257,602.02	909,931.50
MEREDITH CORPORATION	589433101	MDP	30.85	58,925	1,898,055.80	1,817,836.25
MIDDLEBY CORP	596278101	MIDD	49.02	19,075	1,170,462.99	935,056.50
NATIONAL PENN BANCSH	637138108	NPBC	5.79	59,950	913,737.78	347,110.50
NORTHWESTERN CORP	668074305	NWE	26.02	53,075	1,473,404.30	1,381,011.50
OLD DOMINION FREIGHT LINE	679580100	ODFL	30.70	38,950	1,076,672.07	1,195,765.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	16.34	67,160	1,022,607.74	1,097,394.40
PLEXUS CORP	729132100	PLXS	28.50	65,850	1,087,218.50	1,876,725.00
PROGRESS SOFTWARE	743312100	PRGS	29.21	74,625	1,764,987.23	2,179,796.25
RED ROBIN GOURMET BURGERS	75689M101	RRGB	17.90	51,925	1,416,960.55	929,457.50
RLI CORP	749607107	RLI	53.25	22,800	850,589.58	1,214,100.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	16.45	72,775	1,490,352.14	1,197,148.75
SIGNATURE BANK	82669G104	SBNY	31.90	60,275	1,697,519.37	1,922,772.50
SILGAN HOLDINGS INC	827048109	SLGN	57.88	24,400	1,304,069.69	1,412,272.00
SMITH (A.O.) CORP	831865209	AOS	43.39	12,750	399,505.19	553,222.50
SNAP-ON INC	833034101	SNA	42.26	30,750	1,065,506.84	1,299,495.00
TENNANT COMPANY	880345103	TNC	26.19	24,735	818,921.82	647,809.65
TEXAS INDUSTRIES INC	882491103	TXI	34.99	21,300	1,198,259.52	745,287.00
TORO CO	891092108	TTC	41.81	30,625	954,768.56	1,280,431.25

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
TREEHOUSE FOODS INC	89469A104	THS	38.86	52,350	1,403,650.68	2,034,321.00
UNITED BANKSHARES INC.	909907107	UBSI	19.97	39,975	1,303,148.81	798,300.75
UNITED FIRE & CAS CO	910331107	UFCS	18.23	27,343	884,966.87	498,462.89
UNITED STATIONERS INC	913004107	USTR	56.85	17,425	743,165.38	990,611.25
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	2,088,865	2,088,865.24	2,088,865.16
VALLEY NATL BANCORP	919794107	VLY	14.13	86,462	1,329,620.82	1,221,708.06
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	11.60	58,275	492,907.23	675,990.00
WORLD ACCEP CORP DEL	981419104	WRDL	35.83	44,642	1,387,611.23	1,599,522.86
COMMON STOCK TOTAL				5,331,729	78,166,324.16	76,509,269.36
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	28.10	39,850	1,170,811.87	1,119,785.00
BIOMED REALTY TRUST	09063H107	BMR	15.78	41,200	800,770.27	650,136.00
HOME PROPERTIES OF NY INC.	437306103	HME	47.71	14,850	626,677.46	708,493.50
MID-AMERICAN APARTMENT	59522J103	MAA	48.28	19,965	1,062,565.62	963,910.20
REAL ESTATE INVESTMENT TRUST TOTAL				115,865	3,660,825.22	3,442,324.70
CHARTWELL - 2000 VALUE TOTAL				5,447,594	81,827,149.38	79,951,594.06

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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	5.73	146,000	1,087,556.11	836,580.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	40.48	54,100	1,971,871.89	2,189,968.01
ALLEGHENY ENERGY INC.	017361106	AYE	23.48	51,300	1,296,029.85	1,204,524.00
ALLETE, INC.	018522300	ALE	32.68	25,400	850,708.12	830,072.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.22	99,000	591,254.60	21,780.00
ARM HOLDINGS PLC - ADR	042068106	ARMH	8.56	224,900	1,508,864.12	1,925,144.00
ARRIS GROUP INC.	04269Q100	ARRS	11.43	82,099	610,178.68	938,391.57
BECKMAN COULTER INC.	075811109	BEC	65.44	19,100	1,080,456.84	1,249,904.00
BERKLEY (WR) CORP	084423102	WRB	24.64	35,600	828,707.80	877,184.00
BRINKS COMPANY	109696104	BCO	24.34	20,400	472,718.30	496,536.01
BROADRIDGE FINANCIAL	11133T103	BR	22.56	79,300	1,441,239.67	1,789,008.00
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	7.63	230,400	1,297,907.37	1,757,952.00
BRUKER CORP	116794108	BRKR	12.06	137,600	620,045.16	1,659,456.00
CADENCE DESIGN SYS INC	127387108	CDNS	5.99	103,100	591,800.84	617,569.00
CAMBREX CORP.	132011107	CBM	5.58	278,559	2,962,616.02	1,554,359.22
CENTERPOINT ENERGY INC	15189T107	CNP	14.51	107,700	1,241,038.72	1,562,727.00
CERADYNE INC	156710105	CRDN	19.21	40,300	778,677.24	774,163.00
CHARLES RIVER LABORATORIES	159864107	CRL	33.69	70,400	1,974,980.48	2,371,776.00
CHEMED CORP	16359R103	CHE	47.97	30,700	1,107,650.84	1,472,679.00
CIENA CORP.	171779309	CIEN	10.84	67,700	789,841.76	733,868.00
CMS ENERGY CORP	125896100	CMS	15.66	64,100	570,702.52	1,003,806.00
COGNEX CORP.	192422103	CGNX	17.72	42,000	809,209.32	744,240.00
COMVERSE TECHNOLOGY INC.	205862402	CMVT	9.45	158,800	2,364,967.10	1,500,660.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	15.93	146,600	2,275,454.03	2,335,338.00
COOPER COMPANIES INC.	216648402	COO	38.12	65,300	2,216,204.77	2,489,236.00
CORINTHIAN COLLEGES INC	218868107	COCO	13.77	36,800	495,699.68	506,736.00
CROWN HOLDINGS INC	228368106	CCK	25.58	90,000	1,724,533.19	2,302,200.00
CTS CORP.	126501105	CTS	9.62	102,760	933,439.38	988,551.20
CYTEC INDUSTRIES	232820100	CYT	36.42	52,800	2,079,010.89	1,922,976.00
DANAOS CORP	Y1968P105	DAC	4.46	37,400	777,458.59	166,804.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG NEUBERGER BERMAN - 2000 VALUE						
Instrument: COM COMMON STOCK						
DIEBOLD INC	253651103	DBD	28.45	36,200	966,283.92	1,029,890.00
DRESSER-RAND GROUP INC	261608103	DRC	31.61	40,900	940,508.87	1,292,849.00
DST SYSTEMS INC	233326107	DST	43.55	28,500	1,247,805.42	1,241,175.00
ESCO TECHNOLOGIES INC	296315104	ESE	35.85	23,000	761,223.57	824,550.00
FAIR ISAAC INC.	303250104	FICO	21.31	73,800	1,487,942.69	1,572,678.00
FIRST AMERICAN CORP.	318522307	FAF	33.11	67,900	1,746,775.90	2,248,169.00
FLIR SYSTEMS INC	302445101	FLIR	32.72	51,300	1,106,114.58	1,678,536.00
GLOBAL INDUSTRIES LTD.	379336100	GLBL	7.13	138,800	1,330,348.47	989,644.00
GRANITE CONSTRUCTION INC	387328107	GVA	33.66	16,000	493,928.00	538,560.00
HARRY WINSTON DIAMOND CORP	41587B100	HWD	9.51	62,800	390,055.87	597,228.00
HUBBELL INC	443510201	HUB.B	47.30	29,300	1,328,640.76	1,385,890.00
IKANOS COMMUNICATIONS INC	45173E105	IKAN	1.87	166,500	996,433.33	311,355.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	15.34	91,800	1,225,502.78	1,408,212.00
ION GEOPHYSICAL CORP	462044108	IO	5.92	220,300	1,329,899.85	1,304,176.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	33.29	23,800	364,649.58	792,302.00
KBR INC	48242W106	KBR	19.00	60,700	1,336,528.16	1,153,300.00
KEYNOTE SYSTEMS INC	493308100	KEYN	10.91	87,500	892,609.09	954,625.00
LADISH INC	505754200	LDSH	15.08	67,400	1,692,609.82	1,016,392.00
MEMC ELECTR MATLS IN	552715104	WFR	13.62	58,600	871,219.86	798,132.00
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	11.01	87,000	875,275.59	957,870.00
MTS SYS CORP	553777103	MTSC	28.74	17,400	377,227.48	500,076.00
NAVISTAR INTL. CORP.	63934E108	NAV	38.65	35,000	981,128.94	1,352,750.00
OFFICEMAX INC	67622P101	OMX	12.69	117,500	972,691.56	1,491,075.00
OGE ENERGY CORP	670837103	OGE	36.89	22,400	767,473.28	826,336.00
ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT	2.92	51,100	717,782.65	149,212.00
ORMAT TECHNOLOGIES INC	686688102	ORA	37.84	25,200	848,192.89	953,568.00
PALL CORPORATION	696429307	PLL	36.20	52,700	1,537,866.37	1,907,740.00
PAREXEL INT'L CORP.	699462107	PRXL	14.10	104,900	904,167.69	1,479,090.00
PEP BOYS MM & J	713278109	PBY	8.46	74,000	268,251.37	626,040.00
PEPCO HOLDINGS INC.	713291102	POM	16.85	49,800	761,442.00	839,130.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG						
Instrument: COM						
NEUBERGER BERMAN - 2000 VALUE						
COMMON STOCK						
PHARMERICA CORP	71714F104	PMC	15.88	44,400	701,645.84	705,072.00
RADWARE LTD	M81873107	RDWR	15.12	64,100	841,686.93	969,192.00
RYDER SYS. INC.	783549108	R	41.17	46,000	1,345,705.07	1,893,820.00
SCHOLASTIC CORP	807066105	SCHL	29.83	50,500	1,314,430.95	1,506,415.00
SCIENTIFIC GAMES COR	80874P109	SGMS	14.55	69,700	1,129,792.26	1,014,135.00
SEACHANGE INTERNATIONAL	811699107	SEAC	6.57	93,000	701,881.75	611,010.00
SEASPAN CORP	Y75638109	SSW	9.22	16,700	145,570.34	153,974.00
SIERRA WIRELESS INC	826516106	SWIR	10.60	59,800	452,940.49	633,880.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	14.19	71,600	389,434.46	1,016,004.00
SLM CORP	78442P106	SLM	11.27	166,500	1,511,949.26	1,876,455.00
SOUTHERN UNION COMPANY	844030106	SUG	22.70	83,100	1,712,304.31	1,886,370.00
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	11.69	92,944	1,684,825.36	1,086,515.36
TEKELEC	879101103	TKLC	15.28	99,700	1,345,352.12	1,523,416.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	38.36	35,200	927,024.14	1,350,272.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	11.08	185,700	2,090,221.84	2,057,556.00
TEXTRON INC.	883203101	TXT	18.81	132,900	1,064,809.98	2,499,849.00
TIBCO SOFTWARE INC	88632Q103	TIBX	9.63	184,200	1,259,447.20	1,773,846.00
ULTRATECH INC	904034105	UTEK	14.86	63,900	987,901.44	949,554.00
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	1,748,984	1,748,983.79	1,748,983.68
UTSTARCOM, INC	918076100	UTSI	2.19	184,200	1,687,182.69	403,398.00
VERINT SYS INC	92343X100	VRNT	19.25	91,600	2,613,391.06	1,763,300.00
WARNER MUSIC GROUP CORP	934550104	WMG	5.66	192,000	2,743,394.52	1,086,720.00
ZORAN CORP	98975F101	ZRAN	11.05	116,400	1,454,077.94	1,286,220.00
COMMON STOCK TOTAL				8,575,446	96,725,357.96	100,840,695.05
Instrument: WARRANT						
WARRANT						
DIME BANCORP-WT	25429Q110	DIMEQ	0.09	431,800	115,334.87	38,862.00
WARRANT TOTAL				431,800	115,334.87	38,862.00
NEUBERGER BERMAN - 2000 VALUE TOTAL				9,007,246	96,840,692.83	100,879,557.05

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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						
AAON INC	000360206	AAON	19.49	26,298	534,271.21	512,548.02
ACACIA RESEARCH-TECHNOLOGIES	003881307	ACTG	9.11	28,620	257,343.70	260,728.20
AEROPOSTALE INC	007865108	ARO	34.05	28,605	880,652.13	974,000.25
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	46.07	17,299	681,086.50	796,964.93
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	19.29	59,331	985,341.39	1,144,494.99
AMERISAFE INC	03071H100	AMSF	17.97	51,445	840,264.23	924,466.65
ANAREN INC.	032744104	ANEN	15.05	52,273	805,463.93	786,708.64
ARENA RESOURCES INC	040049108	ARD	43.12	19,755	633,933.93	851,835.59
ASCENT MEDIA CORP-A	043632108	ASCMA	25.53	8,334	223,046.56	212,767.02
ATLAS ENERGY INC	049298102	ATLS	30.17	29,236	710,186.05	882,050.13
BALCHEM CORP	057665200	BCPC	33.51	15,287	296,607.54	512,267.37
BIO RAD LABS INC	090572207	BIO	96.46	12,460	1,073,068.22	1,201,891.60
BLACKBAUD INC	09227Q100	BLKB	23.63	14,464	315,223.51	341,784.32
BRIGGS & STRATTON	109043109	BGG	18.71	51,961	979,182.11	972,190.31
BROADRIDGE FINANCIAL	11133T103	BR	22.56	39,380	506,037.82	888,412.80
BRUKER CORP	116794108	BRKR	12.06	32,279	372,767.21	389,284.74
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	9.76	52,181	512,924.50	509,286.56
CACI INTERNATIONAL INC.-CL A	127190304	CACI	48.85	14,363	690,800.71	701,632.55
CAPELLA EDUCATION CO	139594105	CPLA	75.30	5,891	409,502.69	443,592.29
CARDINAL FINANCIAL CORP	14149F109	CFNL	8.74	64,686	535,583.04	565,355.64
CELLCOM ISRAEL LTD	M2196U109	CEL	32.06	15,679	389,517.55	502,668.74
CHART INDUSTRIES INC	16115Q308	GTLS	16.55	24,107	524,260.20	398,970.85
CHEROKEE INC	16444H102	CHKE	17.82	41,334	1,250,569.03	736,571.88
COHEN & STEERS INC	19247A100	CNS	22.84	9,360	211,974.81	213,782.40
COMSTOCK RESOURCES INC	205768203	CRK	40.57	10,234	433,018.64	415,193.38
COMTECH TELECOMMUNICATIONS	205826209	CMTL	35.05	26,008	998,682.09	911,580.40
DIODES INC	254543101	DIOD	20.45	34,826	628,270.00	712,191.70
DREAMWORKS ANIMATION	26153C103	DWA	39.95	7,070	230,111.65	282,446.50
DRESSER-RAND GROUP INC	261608103	DRC	31.61	26,802	663,387.37	847,211.22
DRIL-QUIP INC	262037104	DRQ	56.48	8,985	487,740.05	507,472.80

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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						
EAGLE BANCORP INC/MD	268948106	EGBN	10.47	23,506	244,597.99	246,107.82
EMERGENCY MEDICAL SERVICES-A	29100P102	EMS	54.15	16,380	720,002.21	886,977.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	13.59	18,313	235,910.72	248,873.67
ENERSYS	29275Y102	ENS	21.87	34,657	614,405.10	757,948.59
ENSTAR GROUP INC	G3075P101	ESGR	73.02	14,839	1,345,963.11	1,083,543.78
EVERCORE PARTNERS INC-CL A	29977A105	EVR	30.40	14,362	359,300.17	436,604.80
FBR CAPITAL MARKETS CORP	30247C301	FBCM	6.18	52,092	257,297.28	321,928.56
FEI COMPANY	30241L109	FEIC	23.36	36,011	870,135.77	841,216.96
FIRST CTZNS BANCSHS	31946M103	FCNCA	164.01	5,153	744,311.56	845,143.53
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	13.40	69,178	843,914.65	926,990.47
FIRST NIAGARA FINL G	33582V108	FNFG	13.91	52,466	689,387.84	729,802.06
FLOWERS INDUSTRIES INC.	343498101	FLO	23.76	46,286	1,094,697.02	1,099,755.36
FOSSIL INC.	349882100	FOSL	33.56	21,269	694,109.66	713,787.64
FTI CONSULTING INC	302941109	FCN	47.16	17,665	775,748.00	833,081.40
GENCORP INC	368682100	GY	7.00	83,596	638,075.27	585,172.00
GRACO INC.	384109104	GGG	28.57	28,395	719,108.59	811,245.15
GREAT CANADIAN GAMING CORP	389914102	GCGMF	7.54	44,275	325,000.05	333,935.76
GULFPORT ENERGY CORP	402635304	GPOR	11.45	23,557	213,617.23	269,727.65
HAIR CELESTIAL GROUP	405217100	HAIR	17.01	31,908	569,841.68	542,755.08
HANCOCK HLDG CO	410120109	HBHC	43.79	10,954	387,570.74	479,675.66
HARSCO CORP	415864107	HSC	32.23	25,048	805,359.39	807,297.04
HEWITT ASSOCIATES INC	42822Q100	HEW	42.26	19,574	620,239.27	827,197.25
HITTITE MICROWAVE CORP	43365Y104	HITT	40.75	12,293	451,087.55	500,939.75
HOME BANCSHARES INC	436893200	HOMB	24.07	10,444	235,791.55	251,387.08
HSN INC	404303109	HSNI	20.19	53,001	907,783.85	1,070,090.19
ICON PLC - ADR	45103T107	ICLR	21.73	37,998	876,862.21	825,696.54
ICU MEDICAL INC.	44930G107	ICUI	36.44	21,390	678,708.95	779,451.60
IDEXX LABS INC.	45168D104	IDXX	53.44	15,481	519,872.81	827,304.64
IHS INC-CLASS A	451734107	IHS	54.81	15,135	828,919.34	829,549.35
INTERACTIVE DATA CORP	45840J107	IDC	25.30	28,856	708,045.26	730,056.80

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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						
INTERVAL LEISURE GROUP INC	46113M108	IILG	12.47	64,544	775,145.03	804,863.68
ITC HOLDINGS CORP	465685105	ITC	52.09	8,010	433,996.91	417,240.90
LEGGETT & PLATT INC	524660107	LEG	20.40	37,000	456,919.88	754,800.00
LINCARE HOLDINGS INC.	532791100	LNCR	37.12	31,645	1,014,904.48	1,174,662.40
LINCOLN ELEC HLDGS I	533900106	LECO	53.46	10,975	506,960.54	586,723.52
LUFKIN INDUSTRIES INC	549764108	LUFK	73.20	6,567	400,360.57	480,704.40
MDC PARTNERS INC-A	552697104	MDCA	8.34	59,209	495,712.59	493,803.06
MEADOWBROOK INS GROUP	58319P108	MIG	7.40	49,622	328,121.89	367,202.80
MEDNAX INC	58502B106	MD	60.11	7,146	362,440.54	429,546.06
MERIDIAN BIOSCIENCE INC	589584101	VIVO	21.55	17,335	371,496.01	373,569.25
MF GLOBAL HOLDINGS LTD	55277J108	MF	6.95	95,659	592,819.86	664,830.05
MKS INSTRUMENTS INC	55306N104	MKSI	17.41	49,700	870,322.81	865,277.00
MONOTYPE IMAGING HOLDINGS INC	61022P100	TYPE	9.03	85,230	994,190.89	769,626.88
MORNINGSTAR INC	617700109	MORN	48.34	16,392	745,696.54	792,389.28
MTS SYS CORP	553777103	MTSC	28.74	27,161	635,755.32	780,607.14
NATIONAL PRESTO INDS INC	637215104	NPK	109.23	4,430	377,000.29	483,888.90
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS	19.42	38,450	695,464.58	746,699.00
NEUTRAL TANDEM INC	64128B108	TNDM	22.75	36,234	909,890.63	824,323.49
NORTHERN OIL AND GAS INC	665531109	NOG	11.84	33,007	332,838.71	390,802.88
OLD NATL BANCORP IND	680033107	ONB	12.43	34,831	363,656.44	432,949.33
OPEN TEXT CORP	683715106	OTEX	40.65	14,466	507,130.35	588,042.90
OPPENHEIMER HOLDINGS CL A	683797104	OPY	33.22	10,742	326,975.92	356,849.24
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	15.18	44,192	810,027.12	670,834.56
PENSON WORLDWIDE INC	709600100	PNSN	9.06	79,759	773,151.93	722,616.54
PHASE FORWARD INC	71721R406	PFWD	15.35	26,550	350,580.21	407,542.50
PHOTRONICS INC.	719405102	PLAB	4.45	107,499	489,014.59	478,370.55
PICO HOLDINGS INC	693366205	PICO	32.73	13,630	452,812.73	446,109.90
PLEXUS CORP	729132100	PLXS	28.50	17,264	447,933.88	492,024.00
PROASSURANCE CORP	74267C106	PRA	53.71	15,660	773,514.43	841,098.60
PROGRESS SOFTWARE	743312100	PRGS	29.21	10,150	296,819.80	296,481.50

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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						
QUEST SOFTWARE INC	74834T103	QSFT	18.40	58,581	822,440.46	1,077,890.40
RAVEN INDUSTRIES INC	754212108	RAVN	31.77	11,156	339,150.22	354,426.12
RAYONIER INC.	754907103	RYN	42.16	21,941	691,316.25	925,032.56
REGAL BELOIT	758750103	RBC	51.94	16,174	793,556.83	840,077.56
REGIS CORP	758932107	RGS	15.57	29,355	462,296.23	457,057.35
ROBBINS & MYERS INC.	770196103	RBN	23.52	19,166	360,963.29	450,784.33
ROCHESTER MEDICAL CORP	771497104	ROCM	11.13	38,397	473,906.28	427,358.61
ROCK-TENN COMPANY CL A	772739207	RKT	50.41	19,712	923,018.04	993,681.92
ROSETTA RESOURCES INC	777779307	ROSE	19.93	18,814	319,860.51	374,963.02
ROVI CORP	779376102	ROVI	31.87	32,525	783,427.50	1,036,571.76
ROWAN COS.	779382100	RDC	22.64	34,206	808,579.83	774,423.84
SENSIENT TECHNOLOGIES	81725T100	SXT	26.30	28,590	684,335.54	751,917.00
SHAW GROUP	820280105	SHAW	28.75	10,693	308,854.17	307,423.74
SILGAN HOLDINGS INC	827048109	SLGN	57.88	7,477	364,921.50	432,768.76
SKILLSOFT PLC ADR	830928107	SKIL	10.48	82,846	690,382.71	868,226.08
SMART BALANCE INC	83169Y108	SMBL	6.00	91,159	587,671.21	546,954.01
SOLERA HOLDINGS INC	83421A104	SLH	36.01	16,778	425,350.78	604,175.78
SOLUTIA INC.	834376501	SOA	12.70	96,627	1,084,765.37	1,227,162.90
STEPAN CO	858586100	SCL	64.81	9,067	438,728.13	587,632.27
TALECRIS BIOTHERAPEUTICS	874227101	TLCR	22.27	24,100	482,908.21	536,707.00
TECHNE CORPORATION	878377100	TECH	68.56	12,260	697,697.04	840,545.60
TELEDYNE TECHNOLOGIES INC	879360105	TDY	38.36	21,488	763,283.95	824,279.68
TESCO CORP	88157K101	TESO	12.91	47,280	480,267.77	610,384.80
THE HANOVER INSURANCE GROUP	410867105	THG	44.43	23,421	974,734.66	1,040,595.03
TICKETMASTER	88633P302	TKTM	12.22	20,317	239,939.23	248,273.74
TTM TECHNOLOGIES	87305R109	TTMI	11.53	69,378	658,893.89	799,928.34
UGI CORP	902681105	UGI	24.19	31,250	691,067.82	755,937.50
UNIVERSAL CORP-VA	913456109	UVV	45.61	20,099	869,920.88	916,715.39
VALSPAR CORP	920355104	VAL	27.14	32,375	724,792.33	878,657.50
WABTEC	929740108	WAB	40.84	20,327	830,997.12	830,154.68

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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						
WESCO FINL CORP	950817106	WSC	343.00	2,215	717,126.01	759,745.00
WILEY JOHN & SONS IN	968223206	JW.A	41.88	33,061	1,183,612.04	1,384,594.69
WOLVERINE WORLD WIDE	978097103	WWW	27.22	44,992	971,351.91	1,224,682.26
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	29.76	26,140	882,362.61	777,926.40
COMMON STOCK TOTAL				3,837,661	76,460,618.98	83,245,731.58
Instrument: ICOM INTERNATIONAL COMMON STOCKS						
ECTEL LTD	M29925100	ECTX	1.24	1	0.00	1.24
INTERNATIONAL COMMON STOCKS TOTAL				1	0.00	1.24
EAGLE ASSET - 2000 CORE TOTAL				3,837,662	76,460,618.98	83,245,732.82

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
3COM CORP.	885535104	COMS	7.50	96,000	263,597.42	720,000.00
99 CENTS ONLY STORES	65440K106	NDN	13.07	60,900	782,167.61	795,963.00
ACI WORLDWIDE INC	004498101	ACIW	17.15	27,800	657,357.10	476,770.00
ADTRAN INC.	00738A106	ADTN	22.55	28,800	626,256.54	649,440.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	48.82	26,300	1,171,623.41	1,283,966.00
ALIGN TECHNOLOGY INC	016255101	ALGN	17.82	54,000	962,558.60	962,280.00
ALLEGHENY ENERGY INC.	017361106	AYE	23.48	47,200	1,008,761.20	1,108,256.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	19.29	55,700	890,044.13	1,074,453.00
ANNTAYLOR STORES CORP	036115103	ANN	13.64	38,200	221,214.16	521,048.00
APOLLO INVESTMENT CORP	03761U106	AINV	9.53	54,600	387,056.68	520,338.00
ATHEROS COMMUNICATIONS	04743P108	ATHR	34.24	35,700	1,006,837.70	1,222,368.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	41.29	24,700	822,299.82	1,019,863.00
BARE ESCENTUALS INC	067511105	BARE	12.23	75,200	1,035,264.99	919,696.00
BE AEROSPACE INC.	073302101	BEAV	23.50	27,600	370,729.43	648,600.00
BIG LOTS, INC.	089302103	BIG	28.98	37,100	1,022,309.16	1,075,158.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	5.77	70,900	365,440.01	409,093.00
BROADRIDGE FINANCIAL	11133T103	BR	22.56	61,000	1,166,053.98	1,376,160.00
CAREER EDUCATION CORP	141665109	CECO	23.31	31,400	619,724.04	731,934.00
CARTERS INC	146229109	CRI	26.25	34,300	949,463.65	900,375.00
CEC ENTERTAINMENT, INC.	125137109	CEC	31.92	32,262	942,095.93	1,029,803.04
CELANESE CORP-SERIES A	150870103	CE	32.10	18,300	219,789.39	587,430.00
CHIKUITA BRANDS	170032809	CQB	18.04	57,200	296,689.24	1,031,888.00
CITIZENS REPUBLIC	174420109	CRBC	0.69	490,700	1,613,359.55	338,583.00
COLLECTIVE BRANDS INC	19421W100	PSS	22.77	45,500	987,977.90	1,036,035.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	39.04	18,700	779,017.33	730,048.00
COMMERCIAL METALS CO.	201723103	CMC	15.65	39,000	467,183.60	610,350.00
COMPELLENT TECHNOLOGIES INC	20452A108	CML	22.68	37,100	705,041.15	841,428.00
CONSECO INC	208464883	CNO	5.00	82,400	523,935.32	412,000.00
CONVERGYS CORPORATION	212485106	CVG	10.75	99,200	1,153,506.03	1,066,400.00
COVANTA HOLDING CORP.	22282E102	CVA	18.09	17,500	263,513.52	316,575.00

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Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
CYBERSOURCE CORP	23251J106	CYBS	20.11	59,800	733,720.04	1,202,578.00
DEL MONTE FOODS CO	24522P103	DLM	11.34	86,600	815,002.32	982,044.00
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	30.67	47,100	617,815.23	1,444,557.00
DISNEY (WALT) CO.	254687106	DIS	32.25	10,656	171,483.49	343,667.61
DPL INC	233293109	DPL	27.60	13,400	369,008.79	369,840.00
DREAMWORKS ANIMATION	26153C103	DWA	39.95	24,900	645,117.22	994,755.00
DRESSER-RAND GROUP INC	261608103	DRC	31.61	26,200	800,531.95	828,182.00
DYCOM INDUSTRIES INC.	267475101	DY	8.03	56,400	587,830.85	452,892.00
ECLIPSYS CORP	278856109	ECLP	18.52	37,200	601,990.62	688,944.00
ENERGYSOLUTIONS INC	292756202	ES	8.49	61,200	644,660.00	519,588.00
ENERNOC INC	292764107	ENOC	30.39	27,300	851,696.81	829,647.00
ENERSYS	29275Y102	ENS	21.87	19,100	256,585.91	417,717.00
EV3 INC	26928A200	EVVV	13.34	53,800	672,507.48	717,692.00
FAIR ISAAC INC.	303250104	FICO	21.31	39,800	1,292,256.71	848,138.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	13.40	14,503	105,764.18	194,339.14
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.61	53,800	833,328.07	786,018.00
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	41.24	14,800	631,848.09	610,352.00
GARTNER INC-CL A	366651107	IT	18.04	36,200	616,638.78	653,048.00
GENESCO INC.	371532102	GCO	27.46	26,500	744,202.38	727,690.00
GENTEX CORP.	371901109	GNTX	17.85	45,700	785,067.76	815,745.00
GREEN MTN COFFEE ROA	393122106	GMCR	81.47	20,849	479,526.67	1,698,568.03
GUESS INC	401617105	GES	42.30	20,100	707,150.39	850,230.00
HARLEYSVILLE NATL CO	412850109	HNBC	6.44	19,900	274,942.97	128,156.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	7.27	78,100	416,649.47	567,787.00
HEALTH NET INC	42222G108	HNT	23.29	54,800	1,105,102.71	1,276,292.00
HMS HOLDINGS CORP	40425J101	HMSY	48.69	22,800	788,734.88	1,110,132.00
INFORMATICA CORP.	45666Q102	INFA	25.86	26,300	368,067.23	680,118.00
INVENTIV HEALTH INC.	46122E105	VTIV	16.17	66,800	634,434.30	1,080,156.00
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG	19.70	35,400	876,468.12	697,380.00
INVESTORS BANCORP INC	46146P102	ISBC	10.94	62,800	473,839.97	687,032.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
J CREW GROUP INC	46612H402	JCG	44.74	31,200	830,108.56	1,395,888.00
JACKSON HEWITT TAX SERVICE INC	468202106	JTX	4.40	141,269	998,436.22	621,583.60
KNIGHT CAPITAL GROUP INC	499005106	NITE	15.40	41,200	590,732.16	634,480.00
LAWSON SOFTWARE	52078P102	LWSN	6.65	130,700	1,022,961.20	869,155.00
LENDER PROCESSING SERVICES	52602E102	LPS	40.66	19,800	671,405.81	805,068.00
LIFE TECHNOLOGIES CORP	53217V109	LIFE	52.23	36,300	1,270,659.94	1,895,949.00
MARSHALL & ILSLEY CORP	571837103	MI	5.45	80,000	415,045.78	436,000.00
MASIMO CORP	574795100	MASI	30.42	33,900	1,013,418.94	1,031,238.00
MCMORAN EXPLORATION CO	582411104	MMR	8.02	84,500	438,625.32	677,690.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	27.05	35,600	677,058.87	962,980.00
MENTOR GRAPHICS CORP.	587200106	MENT	8.83	90,900	808,875.59	802,647.00
MERCANTILE BANK CORP	587376104	MBWM	3.00	33,869	826,336.15	101,607.00
MICROSTRATEGY INC-CL A	594972408	MSTR	94.02	8,100	723,650.76	761,562.00
MONSTER WORLDWIDE INC	611742107	MWW	17.40	28,100	322,264.39	488,940.00
MTS SYS CORP	553777103	MTSC	28.74	40,800	1,148,155.32	1,172,592.00
NATIONAL PENN BANCSH	637138108	NPBC	5.79	56,333	681,990.56	326,168.07
NBTY INC.	628782104	NTY	43.54	24,300	854,552.68	1,058,022.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	46.26	28,300	961,411.99	1,309,158.00
NEWPARK RESOURCES INC.	651718504	NR	4.23	154,400	751,919.77	653,112.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	27.06	29,300	467,582.62	792,858.00
PARK NATL CORP	700658107	PRK	58.88	5,650	615,451.16	332,672.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.75	49,200	1,162,115.35	1,316,100.00
PMC-SIERRA INC	69344F106	PMCS	8.66	111,500	880,085.84	965,590.00
POWER INTEGRATIONS INC	739276103	POWI	36.36	22,900	707,537.75	832,644.00
PRESIDENTIAL LIFE	740884101	PLFE	9.15	18,000	268,651.59	164,700.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	7.86	106,800	780,127.70	839,448.00
PRICELINE.COM INC	741503403	PCLN	218.50	12,700	421,842.50	2,774,950.00
RENT-A-CENTER INC	76009N100	RCII	17.72	47,300	812,191.77	838,156.00
RF MICRO-DEVICES	749941100	RFMD	4.77	134,500	666,815.72	641,565.00
ROVI CORP	779376102	ROVI	31.87	24,700	695,142.50	787,189.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
RSC HOLDINGS INC	74972L102	RRR	7.04	82,300	628,515.09	579,392.00
RTI INTERNATIONAL METALS	74973W107	RTI	25.17	24,400	511,053.57	614,148.00
SANDERSON FARMS INC	800013104	SAFM	42.16	19,500	638,162.46	822,120.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	70.35	17,200	694,250.82	1,210,020.00
SEACOR SMIT INC.	811904101	CKH	76.25	6,300	352,949.50	480,375.00
SHUFFLE MASTER INC	825549108	SHFL	8.24	55,600	263,246.48	458,144.00
SKECHERS U S A INC	830566105	SKX	29.41	30,700	760,473.80	902,887.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	0.64	178,096	648,305.75	114,818.49
SOUTHERN UNION COMPANY	844030106	SUG	22.70	28,657	507,848.81	650,513.90
STARWOOD PROPERTY TRUST INC	85571B105	STWD	18.89	28,200	554,338.10	532,698.00
STERIS CORP	859152100	STE	27.97	20,200	525,232.54	564,994.00
SYBASE INC.	871130100	SY	43.40	44,400	1,246,941.93	1,926,960.00
TECH DATA CORP	878237106	TECD	46.66	18,300	593,306.79	853,878.00
TEKELEC	879101103	TKLC	15.28	47,300	760,754.30	722,744.00
TERADYNE INC	880770102	TER	10.73	77,600	751,679.84	832,648.00
TEREX CORP	880779103	TEX	19.81	35,100	440,134.71	695,331.00
TESORO CORP	881609101	TSO	13.55	43,000	650,361.50	582,650.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	11.08	73,900	435,203.10	818,812.00
THE BANCORP INC	05969A105	TBBK	6.86	114,521	1,018,737.13	785,614.06
THORATEC CORP	885175307	THOR	26.92	28,300	662,651.18	761,836.00
TREEHOUSE FOODS INC	89469A104	THS	38.86	21,500	800,832.19	835,490.00
TUPPERWARE BRANDS CORP	899896104	TUP	46.57	21,800	1,035,364.14	1,015,226.00
ULTA SALON COSMETICS & FRAGRANCE	90384S303	ULTA	18.16	48,800	716,147.33	886,208.00
UNISOURCE ENERGY CORP	909205106	UNS	32.19	24,400	755,934.23	785,436.00
UNISYS CORP.	909214306	UIS	38.56	23,600	733,393.90	910,016.00
UNITED RENTALS INCORPORATED	911363109	URI	9.81	72,900	317,293.50	715,149.00
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	3,395,208	3,395,208.16	3,395,207.96
VALUECLICK INC.	92046N102	VCLK	10.12	112,500	1,112,368.59	1,138,499.99
VIOPHARMA INC	928241108	VPHM	8.39	93,800	564,868.05	786,982.00
WENDY'S/ARBY'S GROUP INC	950587105	WEN	4.69	176,925	863,592.60	829,778.25

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
WHOLE FOODS MARKET INC	966837106	WFMI	27.45	46,400	600,868.11	1,273,680.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	20.17	28,100	156,599.12	566,777.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	29.76	37,000	1,217,982.62	1,101,120.00
COMMON STOCK TOTAL				9,726,698	88,582,596.43	103,059,451.14
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
CAPLEASE INC.	140288101	LSE	4.38	103,100	799,601.83	451,578.00
COLONY FINANCIAL INC	19624R106	CLNY	20.37	26,200	517,301.84	533,694.00
INLAND REAL ESTATE CORP	457461200	IRC	8.15	53,800	609,642.56	438,470.00
LASALLE HOTEL PROPERTIES	517942108	LHO	21.23	18,500	184,076.73	392,755.00
REAL ESTATE INVESTMENT TRUST TOTAL				201,600	2,110,622.96	1,816,497.00
FULLER THALER - 2000 CORE TOTAL				9,928,298	90,693,219.39	104,875,948.14

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
ACCO BRANDS CORP	00081T108	ABD	7.28	68,800	441,338.41	500,864.00
ADAPTEC INC	00651F108	ADPT	3.35	159,200	393,845.74	533,320.01
AMERIGON INC	03070L300	ARGN	7.94	94,400	659,042.76	749,536.00
ANGIODYNAMICS INC	03475V101	ANGO	16.08	33,200	436,735.37	533,855.99
ART TECHNOLOGY GROUP INC	04289L107	ARTG	4.51	209,800	501,261.00	946,198.00
ARUBA NETWORKS INC	043176106	ARUN	10.66	77,400	503,255.23	825,083.99
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.45	372,300	712,954.50	166,008.57
BIOFUEL ENERGY CORP	09064Y109	BIOF	2.75	71,600	214,877.94	196,900.00
BIOSCRIP INC	09069N108	BIOS	8.36	67,000	441,532.71	560,120.00
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	17.57	48,700	729,255.36	855,658.99
BROWN SHOE COMPANY INC	115736100	BWS	9.87	50,100	196,993.20	494,487.00
CARDTRONICS INC	14161H108	CATM	11.07	64,000	624,915.82	708,480.00
CELLEX THERAPEUTICS INC	15117B103	CLDX	4.68	51,700	242,186.93	241,956.00
CEVA INC	157210105	CEVA	12.86	72,300	609,944.34	929,778.00
CHARLES & COLVARD LTD	159765106	CTHR	1.16	192,900	234,098.19	223,764.00
CHIKUITA BRANDS	170032809	CQB	18.04	49,100	232,538.62	885,764.00
CHRISTOPHER & BANKS CORP	171046105	CBK	7.62	63,400	487,794.27	483,108.00
COMPASS DIVERSIFIED HOLDINGS	20451Q104	CODI	12.76	40,600	402,760.05	518,056.00
CONEXANT SYSTEMS INC.	207142308	CNXT	2.32	175,200	502,741.62	406,464.00
DAYSTAR TECHNOLOGIES INC	23962Q100	DSTI	0.41	137,100	648,286.80	56,265.84
DIAMOND FOODS INC	252603105	DMND	35.54	30,600	543,228.96	1,087,524.00
DITECH NETWORKS	25500T108	DITC	1.29	160,100	603,577.00	206,529.00
DOLAN MEDIA CO	25659P402	DM	10.21	36,400	532,014.39	371,644.00
DOV PHARMACEUTICAL WARRANTS	259858124		0.00	341,330	0.00	
ENTROPIC COMMUNICATIONS INC	29384R105	ENTR	3.07	83,100	202,866.17	255,117.00
EXAR CORP	300645108	EXAR	7.11	54,900	406,054.04	390,339.01
EXPRESSJET HOLDINGS INC	30218U306	XJT	4.82	89,400	114,078.25	430,908.00
GEEKNET INC	36846Q104	LNEX	1.19	307,500	476,625.00	365,925.00
G-III APPAREL GROUP LTD	36237H101	GIII	21.67	35,307	698,315.75	765,102.69
HERCULES TECHNOLOGY GROWTH	427096508	HTGC	10.39	60,000	273,077.97	623,400.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
HILL INTERNATIONAL INC	431466101	HIL	6.24	85,800	533,317.67	535,391.99
HI-TECH PHARMACAL CO INC	42840B101	HITK	28.05	31,900	654,584.81	894,795.00
HOOPER HOLMES INC	439104100	HH	1.05	299,100	264,265.85	314,055.03
HYPERCOM CORP	44913M105	HYC	3.17	165,800	431,083.01	525,586.00
IMMERSION CORPORATION	452521107	IMMR	4.57	80,000	1,304,723.65	365,600.00
INTEGRATED SILICON SOLUTION	45812P107	ISSI	5.65	104,800	683,918.87	592,120.00
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	18.44	35,700	355,020.15	658,308.00
ION GEOPHYSICAL CORP	462044108	IO	5.92	112,944	174,509.83	668,628.48
JOE'S JEANS INC	47777N101	JOEZ	1.35	179,000	212,115.00	241,650.00
KEMET CORP.	488360108	KEME	1.19	161,426	205,427.63	192,096.94
KEYNOTE SYSTEMS INC	493308100	KEYN	10.91	53,700	447,244.86	585,867.00
KIRKLANDS INC	497498105	KIRK	17.37	40,700	327,932.12	706,959.00
KRATOS DEFENSE & SECURITY	50077B207	KTOS	10.55	62,000	446,400.00	654,100.00
LABRANCHE & CO., INC.	505447102	LAB	2.84	113,400	442,353.93	322,056.00
LAKES ENTERTAINMENT INC	51206P109	LACO	2.51	106,800	537,347.43	268,068.00
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	21.67	23,500	428,764.12	509,245.00
MADDEN STEVEN LTD	556269108	SHOO	41.24	19,400	626,814.85	800,056.00
MAGELLAN PETROLEUM CORP	559091301	MPET	1.73	168,000	240,818.77	290,640.01
MAGNETEK INC	559424106	MAG	1.54	141,200	237,982.85	217,448.00
MAIDENFORM BRANDS INC	560305104	MFB	16.69	55,800	759,157.03	931,302.01
MATTSON TECHNOLOGY INC	577223100	MTSN	3.58	91,504	447,743.37	327,584.32
MAXYGEN INC	577776107	MAXY	6.09	81,600	352,065.47	496,944.00
MCG CAPITAL CORP	58047P107	MCGC	4.32	136,700	466,774.43	590,544.01
MICREL INCORPORATED	594793101	MCRL	8.20	71,400	464,681.17	585,480.00
MICRUS ENDOVASCULAR CORP	59518V102	MEND	15.01	59,600	644,712.99	894,596.00
MOSYS INC.	619718109	MOSY	3.92	155,800	299,915.00	610,736.00
MVC CAPITAL INC	553829102	MVC	11.80	26,100	242,624.76	307,980.00
NABI BIOPHARMACEUTIC	629519109	NABI	4.90	175,900	704,320.10	861,910.00
NEUTRAL TANDEM INC	64128B108	TNDM	22.75	24,300	431,529.12	552,825.00
OCLARO INC	67555N107	OCLR	1.47	397,800	479,548.06	584,766.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
OPENWAVE SYS INC	683718308	OPWV	2.28	259,300	137,023.60	591,204.00
OPLINK COMMUNICATION	68375Q403	OPLK	16.39	46,600	414,572.33	763,774.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	3.98	151,700	214,560.59	603,766.00
PDI INC	69329V100	PDII	4.82	47,200	227,328.74	227,504.00
PEETS COFFEE & TEA I	705560100	PEET	33.33	19,200	517,381.01	639,936.00
PEP BOYS MM & J	713278109	PBY	8.46	83,000	305,873.24	702,180.00
PERRY ELLIS INTERNATIONAL	288853104	PERY	15.06	58,700	524,937.49	884,021.99
PHARMACYCLICS INC	716933106	PCYC	3.14	199,453	332,341.58	626,282.42
PIER 1 IMPORTS INC/DEL	720279108	PIR	5.09	98,100	433,113.24	499,329.00
POLYONE CORPORATION	73179P106	POL	7.47	103,100	320,011.10	770,157.00
PRG-SCHULTZ INTL INC	69357C503	PRGX	5.91	149,000	385,314.00	880,590.00
QUANTUM CORP	747906204	QTM	2.93	343,900	677,334.59	1,007,626.99
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	4.75	99,700	102,466.93	473,575.00
RIGHTNOW TECHNOLOGIES INC	76657R106	RNOW	17.37	45,800	332,486.00	795,546.00
SANMINA-SCI CORP	800907206	SANM	11.03	86,533	173,429.97	954,458.99
SCHIFF NUTRITION INTERNATION	806693107	WNI	7.82	63,300	475,069.38	495,006.00
SHUFFLE MASTER INC	825549108	SHFL	8.24	59,300	282,918.22	488,632.00
SMART BALANCE INC	83169Y108	SMBL	6.00	75,800	456,619.63	454,800.00
SMART MODULAR TECHNOLOGIES	G82245104	SMOD	6.29	98,200	481,184.28	617,678.00
SONIC SOLUTIONS	835460106	SNIC	11.83	202,900	244,875.73	2,400,307.00
TRANSWITCH CORP	894065309	TXCC	2.10	60,048	703,372.23	126,100.80
TRICO MARINE SERVICES	896106200	TRMA	4.54	120,100	400,941.84	545,254.00
ULTRALIFE CORP	903899102	ULBI	4.32	123,900	474,052.62	535,248.00
UNIFI INC	904677101	UFI	3.88	166,900	484,040.37	647,572.00
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	181,007	181,006.74	181,006.70
VALENCE TECHNOLOGY INC	918914102	VLNC	0.91	234,600	313,335.54	213,486.00
VALUEVISION MEDIA INC	92047K107	VVTV	4.80	200,200	932,811.80	960,960.00
WARREN RESOURCES INC	93564A100	WRES	2.45	204,600	124,839.53	501,270.00
WESTERN REFINING INC	959319104	WNR	4.71	97,100	475,181.08	457,341.00
WET SEAL INC	961840105	WTSLA	3.45	190,200	657,191.15	656,190.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
COMMON STOCK TOTAL				10,428,552	38,699,507.84	51,100,297.77
FULLER & THALER - 2000 MICROCAP TOTAL				10,428,552	38,699,507.84	51,100,297.77

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
AAR CORPORATION	000361105	AIR	22.98	73,600	1,540,713.87	1,691,328.00
AEROPOSTALE INC	007865108	ARO	34.05	37,700	1,290,371.40	1,283,685.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	47.10	63,773	2,986,775.99	3,003,708.30
ANNTAYLOR STORES CORP	036115103	ANN	13.64	76,100	819,838.07	1,038,004.01
APTAR GROUP INC.	038336103	ATR	35.74	52,118	1,540,265.51	1,862,697.32
ARCH CHEMICALS INC.	03937R102	ARJ	30.88	69,900	2,400,978.18	2,158,512.00
ARENA RESOURCES INC	040049108	ARD	43.12	42,300	1,162,158.26	1,823,976.00
ARRIS GROUP INC.	04269Q100	ARRS	11.43	79,300	739,536.25	906,399.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	37.25	76,700	1,948,378.19	2,857,075.00
AUTOLIV, INC	052800109	ALV	43.36	20,100	657,173.20	871,536.00
BALDOR ELECTRIC	057741100	BEZ	28.09	143,100	4,339,059.15	4,019,679.00
BANCORPSOUTH INC	059692103	BXS	23.46	36,300	721,906.66	851,598.00
BIG LOTS, INC.	089302103	BIG	28.98	106,600	2,291,602.54	3,089,268.00
BOWNE & CO INC.	103043105	BNE	6.68	89,900	536,317.23	600,532.00
BRISTOW GRP	110394103	BRS	38.45	101,901	4,016,151.70	3,918,093.45
BRUSH ENGINEERED MATERIALS	117421107	BW	18.54	18,393	283,367.03	341,006.21
CABOT CORP	127055101	CBT	26.23	112,500	2,687,466.00	2,950,875.00
CARLISLE COS INC	142339100	CSL	34.26	36,481	1,181,171.32	1,249,839.06
CASTLE (A.M.) & CO.	148411101	CAS	13.69	75,400	1,028,326.73	1,032,226.00
CENTENE CORP	15135B101	CNC	21.17	119,077	2,355,477.06	2,520,860.09
CHICAGO BRIDGE & IRON COMPANY	167250109	CBI	20.22	169,700	2,225,070.56	3,431,334.00
CHILDREN'S PLACE	168905107	PLCE	33.01	59,400	1,396,253.52	1,960,794.00
CITY NATIONAL CORP	178566105	CYN	45.60	55,300	1,884,161.74	2,521,680.00
COHERENT INC.	192479103	COHR	29.73	18,313	523,781.97	544,445.49
COLUMBIA BANKING SYSTEM INC	197236102	COLB	16.18	85,800	1,352,203.52	1,388,244.00
COMMERCIAL METALS CO.	201723103	CMC	15.65	94,000	1,145,966.23	1,471,100.00
COMSTOCK RESOURCES INC	205768203	CRK	40.57	45,100	1,771,848.98	1,829,707.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	35.05	45,700	1,379,896.18	1,601,785.00
COOPER COMPANIES INC.	216648402	COO	38.12	67,500	2,004,638.71	2,573,100.00
COOPER TIRE & RUBBER	216831107	CTB	20.05	113,600	1,728,924.98	2,277,680.00

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Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
CULLEN/FROST BANKERS INC	229899109	CFR	50.00	24,810	963,815.51	1,240,500.00
CURTISS-WRIGHT CORP.	231561101	CW	31.32	134,222	4,598,473.03	4,203,833.04
CYPRESS BIOSCIENCE INC	232674507	CYPB	5.76	147,700	1,166,910.44	850,752.00
DANVERS BANCORP INC	236442109	DNBK	12.99	85,000	1,124,753.69	1,104,150.00
DONALDSON CO INC	257651109	DCI	42.54	40,500	1,068,052.53	1,722,870.00
DRESS BARN INC.	261570105	DBRN	23.10	140,189	1,970,602.26	3,238,365.90
ENPRO INDUSTRIES INC	29355X107	NPO	26.41	78,100	1,563,543.15	2,062,621.00
FERRO CORP	315405100	FOE	8.24	311,900	1,646,098.58	2,570,056.00
FINANCIAL FEDERAL CORP.	317492106	FIF	27.50	161,080	4,159,059.65	4,429,700.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	13.40	37,798	379,715.71	506,486.77
FOREST OIL CORP.	346091705	FST	22.25	58,000	966,297.65	1,290,500.00
FOSSIL INC.	349882100	FOSL	33.56	79,000	1,750,562.85	2,651,240.00
GATX CORP	361448103	GMT	28.75	95,681	3,436,605.89	2,750,828.75
GENESCO INC.	371532102	GCO	27.46	50,480	1,143,188.36	1,386,180.80
GENESEE & WYO INC	371559105	GWR	32.64	60,306	1,625,153.02	1,968,387.84
GENTIVA HEALTH SERVICES	37247A102	GTIV	27.01	107,900	2,467,215.72	2,914,379.00
GOODRICH PETROLEUM CORP	382410405	GDP	24.35	38,400	1,251,630.47	935,040.01
GRANITE CONSTRUCTION INC	387328107	GVA	33.66	74,353	2,431,340.82	2,502,721.98
GREATBATCH INC.	39153L106	GB	19.23	91,600	2,014,305.96	1,761,468.00
GREIF INC	397624107	GEF	53.98	44,041	1,587,325.47	2,377,333.18
GYMBOREE CORP	403777105	GYMB	43.49	24,829	794,412.18	1,079,813.21
HEALTHSPRING INC	42224N101	HS	17.61	149,516	2,602,924.37	2,632,976.76
HEARTLAND EXPRESS INC.	422347104	HTLD	15.27	196,596	2,948,061.06	3,002,020.92
HENRY (JACK) & ASSOCIATES	426281101	JKHY	23.12	98,200	1,982,641.69	2,270,384.00
HERBALIFE LTD	G4412G101	HLF	40.57	49,700	1,739,620.53	2,016,329.00
HEXCEL CORP	428291108	HXL	12.98	438,968	6,138,455.80	5,697,804.64
HUB GROUP INC	443320106	HUBG	26.83	88,921	2,018,441.19	2,385,750.43
II VI INC	902104108	IIVI	31.80	51,121	979,812.57	1,625,647.80
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART	36.78	20,046	711,654.49	737,291.88
INVACARE CORP.	461203101	IVC	24.94	101,600	1,910,257.58	2,533,904.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
KANSAS CITY SOUTHERN INDS	485170302	KSU	33.29	75,900	1,475,877.20	2,526,711.00
KAYDON CORP	486587108	KDN	35.76	44,800	1,515,484.41	1,602,048.00
KBW INC	482423100	KBW	27.36	67,700	1,600,926.95	1,852,272.00
KENNAMETAL INC	489170100	KMT	25.92	110,200	2,613,668.45	2,856,384.00
KEY ENERGY SERVICES INC	492914106	KEG	8.79	235,100	1,739,998.83	2,066,529.00
KIRBY CORP.	497266106	KEX	34.83	95,500	2,793,250.97	3,326,265.00
KNIGHT TRANSPORTATION INC	499064103	KNX	19.29	46,400	831,847.65	895,056.00
KOPPERS HOLDINGS INC	50060P106	KOP	30.44	95,084	1,803,716.52	2,894,356.96
LITTELFUSE INC	537008104	LFUS	32.15	82,167	1,831,228.19	2,641,669.05
LOUISIANA PACIFIC	546347105	LPX	6.98	198,000	1,355,809.55	1,382,040.00
LUFKIN INDUSTRIES INC	549764108	LUFK	73.20	30,700	1,194,168.17	2,247,240.00
MAX CAPITAL GROUP	G6052F103	MXGL	22.30	115,600	2,534,984.82	2,577,880.00
MAXIMUS INC	577933104	MMS	50.00	51,897	1,966,345.95	2,594,850.00
MGIC INVESTMENT CORP	552848103	MTG	5.78	297,650	2,311,205.98	1,720,417.00
MOOG INC. CL A	615394202	MOG.A	29.23	69,523	1,897,682.63	2,032,157.29
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	47.00	32,300	1,112,369.29	1,518,100.00
NAVIGATORS GROUP INC	638904102	NAVG	47.11	41,600	2,060,865.38	1,959,776.00
NBTY INC.	628782104	NTY	43.54	63,347	1,084,048.63	2,758,128.37
NJ RESOURCES CORP. COMMON	646025106	NJR	37.40	34,650	1,154,863.15	1,295,910.00
NORDSON CORP	655663102	NDSN	61.18	14,883	686,427.03	910,541.94
NORTHWEST NATURAL GAS CO.	667655104	NWN	45.04	13,100	607,778.56	590,024.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY	15.58	135,000	1,373,950.19	2,103,300.00
OLIN CORP	680665205	OLN	17.52	80,693	1,414,175.00	1,413,741.36
OTTER TAIL CORP	689648103	OTTR	24.80	100,600	1,823,095.42	2,494,880.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	3.98	251,900	1,456,585.16	1,002,562.00
PACWEST BANCORP	695263103	PACW	20.15	104,900	1,897,190.25	2,113,735.00
PLEXUS CORP	729132100	PLXS	28.50	118,354	2,268,330.01	3,373,089.00
POLYPORE INTL INC	73179V103	PPO	11.90	57,673	508,022.49	686,308.70
QLOGIC CORPORATION	747277101	QLGC	18.87	156,500	2,637,528.70	2,953,155.00
QUANEX BUILDING PRODUCTS	747619104	NX	16.97	122,124	923,646.91	2,072,444.28



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA			LORD, ABBETT - 2000 VALUE			
Instrument: COM			COMMON STOCK			
RELIANCE STEEL & ALUMINUM	759509102	RS	43.22	105,400	2,268,268.12	4,555,388.00
ROBBINS & MYERS INC.	770196103	RBN	23.52	58,700	1,348,130.68	1,380,624.00
ROGERS CORP.	775133101	ROG	30.31	107,127	4,623,821.84	3,247,019.37
ROVI CORP	779376102	ROVI	31.87	75,573	1,744,909.99	2,408,511.51
RTI INTERNATIONAL METALS	74973W107	RTI	25.17	77,500	1,674,121.28	1,950,675.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	11.89	42,400	529,115.87	504,136.00
SCANSOURCE INC	806037107	SCSC	26.70	94,142	2,570,372.82	2,513,591.40
SCHNITZER STL INDS	806882106	SCHN	47.70	17,400	575,121.46	829,980.00
SIGNATURE BANK	82669G104	SBNY	31.90	63,735	1,835,984.70	2,033,146.50
SILGAN HOLDINGS INC	827048109	SLGN	57.88	25,900	1,230,853.53	1,499,091.99
ST MARY LAND & EXPLORATION	792228108	SM	34.24	21,900	823,256.44	749,856.00
SUPERIOR ENERGY SVCS	868157108	SPN	24.29	109,602	2,922,631.41	2,662,232.58
SUSSER HOLDINGS CORP	869233106	SUSS	8.59	75,465	1,098,936.92	648,244.35
SVB FINANCIAL GROUP	78486Q101	SIVB	41.69	50,000	882,176.40	2,084,500.00
TELEFLEX INC	879369106	TFX	53.89	30,500	1,681,562.93	1,643,645.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	13.96	121,228	1,701,466.27	1,692,342.88
TRUEBLUE INC	89785X101	TBI	14.81	190,300	2,638,588.63	2,818,343.00
UGI CORP	902681105	UGI	24.19	36,400	944,218.83	880,516.00
UNITED RENTALS INCORPORATED	911363109	URI	9.81	151,140	1,419,395.58	1,482,683.40
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	8,967,666	8,967,666.88	8,967,665.60
UTI WORLDWIDE INC	G87210103	UTIW	14.32	126,900	2,203,799.64	1,817,208.00
WABCO HOLDINGS INC	92927K102	WBC	25.79	97,700	1,664,160.96	2,519,683.00
WASHINGTON FEDERAL INC.	938824109	WFSL	19.34	154,600	2,445,370.07	2,989,964.00
WASTE CONNECTIONS INC	941053100	WCN	33.34	20,000	583,996.45	666,800.00
WHITNEY HOLDING CORP	966612103	WTNY	9.11	142,492	1,154,952.59	1,298,102.12
WOODWARD GOVERNOR CO.	980745103	WGOV	25.77	23,800	356,506.24	613,326.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	29.76	79,600	2,445,482.73	2,368,896.00
COMMON STOCK TOTAL				19,277,227	209,890,654.65	241,407,846.49
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ALEXANDRIA REAL ESTATE	015271109	ARE	64.29	41,600	1,543,865.74	2,674,464.00
Group: DOMESTIC EQUITIES - External	Portfolio: 6LA	LORD, ABBETT - 2000 VALUE				

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External Market: SMALL CAP Portfolio: 6LA LORD, ABBETT - 2000 VALUE Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ENTERTAINMENT PPTYS	29380T105	EPR	35.27	63,400	2,037,715.03	2,236,118.00
REAL ESTATE INVESTMENT TRUST TOTAL				105,000	3,581,580.77	4,910,582.00
LORD, ABBETT - 2000 VALUE TOTAL				19,382,227	213,472,235.42	246,318,428.49

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
3PAR INC	88580F109	PAR	11.85	114,391	1,093,005.10	1,355,533.35
AARON RENTS INC	002535201	AAN	27.73	114,800	3,119,848.74	3,183,404.00
ACTUANT CORP CL A	00508X203	ATU	18.53	109,420	2,298,936.13	2,027,552.60
ADVISORY BOARD CO/THE	00762W107	ABCO	30.66	18,753	807,237.75	574,966.98
AMEDISYS INC	023436108	AMED	48.56	54,849	1,967,752.71	2,663,467.44
AMERICAN PUBLIC EDUCATION	02913V103	APEI	34.36	72,800	2,503,700.94	2,501,408.00
ARENA RESOURCES INC	040049108	ARD	43.12	64,552	2,753,021.36	2,783,482.24
ARKANSAS BEST CORP	040790107	ABFS	29.43	56,530	1,589,804.56	1,663,677.86
BARE ESCENTUALS INC	067511105	BARE	12.23	202,800	2,635,663.47	2,480,244.00
BEACON ROOFING SUPPLY INC	073685109	BECN	16.00	90,501	1,609,820.76	1,448,016.00
BELDEN INC	077454106	BDC	21.92	73,800	1,352,460.62	1,617,696.00
BRIGGS & STRATTON	109043109	BGG	18.71	161,800	3,191,064.97	3,027,278.00
BROWN & BROWN INC	115236101	BRO	17.97	144,500	2,696,239.04	2,596,665.00
CARBO CERAMICS, INC.	140781105	CRR	68.17	14,612	638,445.35	996,100.04
CATALYST HEALTH SOLUTIONS INC	14888B103	CHSI	36.47	66,168	1,795,267.10	2,413,146.96
CENTENE CORP	15135B101	CNC	21.17	70,200	1,382,300.54	1,486,134.00
CITI TRENDS INC	17306X102	CTRN	27.62	67,200	1,869,803.37	1,856,064.00
CLARCOR INC.	179895107	CLC	32.44	105,202	3,173,255.39	3,412,752.88
COMSTOCK RESOURCES INC	205768203	CRK	40.57	91,124	2,719,071.79	3,696,900.68
COOPER COMPANIES INC.	216648402	COO	38.12	70,100	2,653,005.62	2,672,212.00
CUBISTS PHARMACEUTICALS	229678107	CBST	18.97	90,970	1,790,078.06	1,725,700.90
CURTISS-WRIGHT CORP.	231561101	CW	31.32	89,400	3,337,226.20	2,800,008.00
DEALERTRACK HOLDINGS INC	242309102	TRAK	18.79	70,696	1,355,308.22	1,328,377.84
DECKERS OUTDOOR CORP	243537107	DECK	101.72	23,300	1,559,638.48	2,370,076.01
EDUCATION MANAGEMENT CORP	28140M103	EDMC	22.01	57,561	1,036,098.00	1,266,917.61
EXCO RESOURCES INC	269279402	XCO	21.23	246,600	3,152,566.70	5,235,318.00
FARO TECHNOLOGIES INC	311642102	FARO	21.44	96,107	2,617,242.95	2,060,534.08
FORMFACTOR INC	346375108	FORM	21.76	102,650	2,030,335.15	2,233,664.00
FTI CONSULTING INC	302941109	FCN	47.16	99,200	4,308,338.50	4,678,272.00
GEN-PROBE INC	36866T103	GPRO	42.90	33,840	1,331,945.57	1,451,736.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
GLOBAL PAYMENTS INC	37940X102	GPN	53.86	75,200	2,782,948.35	4,050,272.00
GRACO INC.	384109104	GGG	28.57	65,400	2,556,460.21	1,868,478.00
GUESS INC	401617105	GES	42.30	39,100	963,372.48	1,653,930.00
HANSEN NATURAL CORP	411310105	HANS	38.40	86,700	2,468,574.22	3,329,280.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	27.97	194,950	4,955,244.24	5,452,751.50
HEARTLAND EXPRESS INC.	422347104	HTLD	15.27	117,900	1,735,460.94	1,800,333.00
HEICO CORP	422806109	HEI	44.33	27,209	984,427.77	1,206,174.97
HEICO CORP-CL A	422806208	HEI.A	35.96	20,760	591,350.18	746,529.60
HOME BANCSHARES INC	436893200	HOMB	24.07	41,800	848,312.83	1,006,126.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	32.27	67,945	1,699,489.32	2,192,585.15
ICON PLC - ADR	45103T107	ICLR	21.73	156,591	3,174,010.42	3,402,722.42
IDEX CORPORATION	45167R104	IEX	31.15	101,800	2,789,390.31	3,171,070.00
J & J SNACK FOODS CORP	466032109	JJSF	39.96	61,332	1,234,389.35	2,450,826.72
JONES LANG LASALLE I	48020Q107	JLL	60.40	62,500	1,971,808.44	3,775,000.00
KFORCE INC	493732101	KFRC	12.50	265,608	3,408,606.49	3,320,100.00
KNIGHT TRANSPORTATION INC	499064103	KNX	19.29	197,500	3,155,358.81	3,809,775.00
KRATON PERFORMANCE POLYMERS INC	50077C106	KRA	13.56	65,300	882,133.64	885,468.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	32.51	13,674	434,267.28	444,541.74
MAXIMUS INC	577933104	MMS	50.00	30,758	1,219,278.61	1,537,900.00
MOHAWK INDUSTRIES INC.	608190104	MHK	47.60	16,100	409,472.95	766,360.00
MONOLITHIC POWER SYSTEMS INC	609839105	MPWR	23.97	34,800	830,776.99	834,156.00
MOOG INC. CL A	615394202	MOG.A	29.23	54,607	2,021,191.44	1,596,162.61
NEUTRAL TANDEM INC	64128B108	TNDM	22.75	32,500	744,352.76	739,375.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	15.45	222,979	4,611,089.45	3,445,025.55
PACWEST BANCORP	695263103	PACW	20.15	30,500	551,282.31	614,575.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	23.36	105,900	2,588,254.25	2,473,824.00
PERKIN ELMER INC	714046109	PKI	20.59	149,561	3,326,235.25	3,079,460.99
PETMED EXPRESS INC	716382106	PETS	17.63	83,131	1,029,277.14	1,465,599.53
PHASE FORWARD INC	71721R406	PFWD	15.35	113,746	1,652,475.32	1,746,001.10
POWER INTEGRATIONS INC	739276103	POWI	36.36	55,173	880,004.54	2,006,090.28

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
PSS WORLD MEDICAL INC.	69366A100	PSSI	22.57	43,500	944,002.13	981,795.00
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	21.14	70,300	2,141,671.88	1,486,142.00
REGAL BELOIT	758750103	RBC	51.94	43,400	1,394,150.72	2,254,196.00
RELIANCE STEEL & ALUMINUM	759509102	RS	43.22	71,900	2,756,991.40	3,107,518.00
RIVERBED TECHNOLOGY INC	768573107	RVBD	22.97	59,682	1,073,701.55	1,370,895.54
RLI CORP	749607107	RLI	53.25	53,600	2,574,911.73	2,854,200.00
ROBERT HALF INTL INC	770323103	RHI	26.73	51,500	920,587.79	1,376,595.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	11.89	111,995	1,050,789.04	1,331,620.55
SCANSOURCE INC	806037107	SCSC	26.70	107,009	3,099,233.63	2,857,140.30
SEMTECH CORPORATION	816850101	SMTC	17.01	164,654	2,390,444.86	2,800,764.54
SMITH (A.O.) CORP	831865209	AOS	43.39	68,400	1,966,595.67	2,967,876.00
SOLERA HOLDINGS INC	83421A104	SLH	36.01	106,400	2,351,530.08	3,831,464.00
SONOCO PRODUCTS CO	835495102	SON	29.25	32,900	734,703.34	962,325.00
STRATASYS INC	862685104	SSYS	17.28	68,587	1,061,388.33	1,185,183.36
SYKES ENTERPRISES	871237103	SYKE	25.47	204,849	3,390,499.13	5,217,504.03
TECHNE CORPORATION	878377100	TECH	68.56	39,405	2,236,323.84	2,701,606.80
THOMAS & BETTS CORP.	884315102	TNB	35.79	43,100	1,203,906.42	1,542,549.00
TOWER GROUP INC	891777104	TWGP	23.41	110,100	2,915,483.52	2,577,441.00
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	7,271,693	7,271,694.48	7,271,693.19
VCA ANTECH INC	918194101	WOOF	24.92	99,400	3,040,324.29	2,477,048.00
VERIGY LTD	Y93691106	VRGY	12.87	199,720	3,349,498.30	2,570,396.40
WATSCO INC.	942622200	WSO	48.98	97,564	4,252,217.37	4,778,684.72
WHITNEY HOLDING CORP	966612103	WTNY	9.11	80,091	640,222.50	729,629.01
WILEY JOHN & SONS IN	968223206	JW.A	41.88	68,400	2,144,790.01	2,864,592.00
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	28.36	74,358	1,716,784.82	2,108,792.88
COMMON STOCK TOTAL				14,607,957	177,490,226.26	198,685,452.95
LORD, ABBETT - 2000 CORE TOTAL				14,607,957	177,490,226.26	198,685,452.95

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6MA M.A. WEATHERBIE - 2000 GROWTH						
Instrument: COM COMMON STOCK						
ACCURAY INC	004397105	ARRAY	5.61	111,965	1,569,988.68	628,123.65
AFFILIATED MANAGERS GROUP	008252108	AMG	67.35	48,867	2,483,776.49	3,291,192.45
AMERICAN REPROGRAPHICS CO	029263100	ARP	7.01	223,744	2,892,189.84	1,568,445.44
ANSYS INC	03662Q105	ANSS	43.46	89,868	2,858,556.97	3,905,663.28
BIOMARIN PHARMACEUTI	09061G101	BMRN	18.81	141,629	3,210,433.51	2,664,041.49
BJ'S RESTAURANTS INC	09180C106	BJRI	18.82	145,968	2,147,437.31	2,747,117.76
CAPELLA EDUCATION CO	139594105	CPLA	75.30	42,764	2,524,670.98	3,220,129.20
CARBO CERAMICS, INC.	140781105	CRR	68.17	42,769	1,682,836.56	2,915,562.73
CBEYOND INC	149847105	CBEY	15.75	85,984	2,216,878.93	1,354,248.00
CHARLES RIVER LABORATORIES	159864107	CRL	33.69	49,182	1,562,200.79	1,656,941.58
COMSCORE INC	20564W105	SCOR	17.55	78,663	1,617,302.75	1,380,535.65
CONCUR TECHNOLOGIES INC	206708109	CNQR	42.75	41,974	1,581,737.65	1,794,388.50
CORE LABORATORIES N.V.	N22717107	CLB	118.12	35,027	3,719,498.36	4,137,389.24
DOLLAR TREE, INC	256746108	DLTR	48.30	24,932	774,771.41	1,204,215.60
DRIL-QUIP INC	262037104	DRQ	56.48	34,502	1,772,555.45	1,948,672.96
FASTENAL CO	311900104	FAST	41.64	79,249	2,264,052.34	3,299,928.36
FLIR SYSTEMS INC	302445101	FLIR	32.72	96,762	1,577,379.25	3,166,052.64
FORMFACTOR INC	346375108	FORM	21.76	79,235	1,969,763.73	1,724,153.60
GFI GROUP INC	361652209	GFIG	4.57	493,682	5,017,437.97	2,256,126.74
GRACO INC.	384109104	GGG	28.57	26,438	762,019.35	755,333.66
HEICO CORP	422806109	HEI	44.33	57,316	2,233,856.14	2,540,818.28
HIBBETT SPORTS INC.	428567101	HIBB	21.99	126,559	3,137,811.13	2,783,032.41
HITTITE MICROWAVE CORP	43365Y104	HITT	40.75	64,518	2,261,585.53	2,629,108.50
HURON CONSULTING GROUP INC	447462102	HURN	23.04	33,011	782,759.94	760,573.44
ICF INTERNATIONAL INC	44925C103	ICFI	26.80	15,650	405,377.47	419,420.00
IHS INC-CLASS A	451734107	IHS	54.81	76,416	3,113,489.08	4,188,360.96
II VI INC	902104108	IIVI	31.80	53,775	1,464,539.82	1,710,045.00
ITC HOLDINGS CORP	465685105	ITC	52.09	52,018	2,180,434.52	2,709,617.62
KAYDON CORP	486587108	KDN	35.76	29,093	1,431,194.21	1,040,365.68
LANDSTAR SYSTEM INC.	515098101	LSTR	38.77	30,468	1,134,545.76	1,181,244.36

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6MA M.A. WEATHERBIE - 2000 GROWTH						
Instrument: COM COMMON STOCK						
LIFE TIME FITNESS INC	53217R207	LTM	24.93	67,938	2,411,496.14	1,693,694.34
LINCARE HOLDINGS INC.	532791100	LNCR	37.12	121,775	3,804,820.97	4,520,288.00
LKQ CORP	501889208	LKQX	19.59	227,264	2,604,170.98	4,452,101.76
MARTEK BIOSCIENCES CORP	572901106	MATK	18.94	70,963	2,084,427.89	1,344,039.22
MASIMO CORP	574795100	MASI	30.42	112,796	3,215,156.60	3,431,254.32
MONSTER WORLDWIDE INC	611742107	MWW	17.40	209,931	2,237,366.39	3,652,799.40
MSCI INC-A	55354G100	MXB	31.80	75,601	1,730,830.93	2,404,111.80
NATIONAL INSTRUMENTS CORP.	636518102	NATI	29.45	94,862	2,300,474.96	2,793,685.90
OPTIONSPRESS HOLDINGS INC	684010101	OXPS	15.45	192,705	4,085,020.68	2,977,292.25
PHILLIPS-VAN HEUSEN	718592108	PVH	40.68	54,919	1,803,581.85	2,234,104.92
POLYCOM INC.	73172K104	PLCM	24.97	168,551	3,305,184.24	4,208,718.47
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA	44.88	67,972	3,074,697.36	3,050,583.36
PSS WORLD MEDICAL INC.	69366A100	PSSI	22.57	114,430	2,074,093.34	2,582,685.10
RESMED INC	761152107	RMD	52.27	76,984	2,326,111.61	4,023,953.68
RESOURCES CONNECTION INC	76122Q105	RECN	21.22	127,209	3,437,822.92	2,699,374.98
RITCHIE BROS. AUCTIONEERS	767744105	RBA	22.43	94,903	1,747,110.33	2,128,674.29
SIGNATURE BANK	82669G104	SBNY	31.90	62,893	1,852,034.86	2,006,286.70
SOLERA HOLDINGS INC	83421A104	SLH	36.01	91,883	2,375,672.31	3,308,706.83
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	19.10	65,263	1,723,010.22	1,246,523.30
STANLEY INC	854532108	SXE	27.41	84,738	2,405,470.48	2,322,668.58
STANTEC INC	85472N109	STN	28.77	154,303	4,374,752.06	4,439,297.31
STERICYCLE INC	858912108	SRCL	55.17	47,948	1,881,039.16	2,645,291.16
STRAYER EDUCATION INC	863236105	STRA	212.49	13,438	2,635,878.85	2,855,440.62
THOR INDUSTRIES INC	885160101	THO	31.40	94,631	2,537,105.23	2,971,413.40
TRANSDIGM GROUP INC	893641100	TDG	47.49	75,683	2,372,820.53	3,594,185.67
ULTA SALON COSMETICS & FRAGRANCE	90384S303	ULTA	18.16	223,014	2,250,664.86	4,049,934.24
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	4,191,683	4,191,683.44	4,191,683.45
VCA ANTECH INC	918194101	WOOF	24.92	166,503	4,559,059.01	4,149,254.76
VERIFONE HOLDINGS INC	92342Y109	PAY	16.38	153,246	2,322,351.60	2,510,169.48
VISTAPRINT NV	N93540107	VPRT	56.66	73,178	2,043,382.14	4,146,265.48

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6MA M.A. WEATHERBIE - 2000 GROWTH						
Instrument: COM COMMON STOCK						
WASTE CONNECTIONS INC	941053100	WCN	33.34	129,875	3,567,661.44	4,330,032.50
COMMON STOCK TOTAL				10,019,110	145,686,035.30	162,545,364.05
M.A. WEATHERBIE - 2000 GROWTH TOTAL				10,019,110	145,686,035.30	162,545,364.05

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6NC						
Instrument: COM						
NEXT CENTURY - 2000 GROWTH COMMON STOCK						
ABOVENET INC	00374N107	ABVT	65.04	18,338	896,126.33	1,192,703.52
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	7.47	126,590	1,145,956.36	945,627.30
ARCSIGHT INC	039666102	ARST	25.58	35,425	833,783.94	906,171.50
ARENA RESOURCES INC	040049108	ARD	43.12	17,615	538,900.90	759,558.80
ATHENAHEALTH INC	04685W103	ATHN	45.24	53,462	1,609,435.64	2,418,620.88
ATHEROS COMMUNICATIONS	04743P108	ATHR	34.24	55,070	1,504,657.20	1,885,596.80
BJ'S RESTAURANTS INC	09180C106	BJRI	18.82	39,855	302,761.44	750,071.10
BLACKBOARD INC	091935502	BBBB	45.39	19,800	736,234.58	898,722.00
BRIDGEPOINT EDUCATION INC	10807M105	BPI	15.02	95,825	1,240,660.35	1,439,291.50
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	56.37	41,235	1,112,154.08	2,324,416.95
CARRIZO OIL & GAS INC	144577103	CRZO	26.49	64,160	1,811,067.42	1,699,598.40
CAVIUM NETWORKS INC	14965A101	CAVM	23.83	45,805	914,314.91	1,091,533.15
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	88.16	20,410	1,115,977.65	1,799,345.60
COMSTOCK RESOURCES INC	205768203	CRK	40.57	23,540	934,915.28	955,017.80
CONCUR TECHNOLOGIES INC	206708109	CNQR	42.75	51,103	1,114,569.04	2,184,653.25
CYBERSOURCE CORP	23251J106	CYBS	20.11	106,805	1,773,470.63	2,147,848.55
CYPRESS SEMICONDUCTOR CORP	232806109	CY	10.56	196,490	1,891,546.37	2,074,934.40
DG FASTCHANNEL INC	23326R109	DGIT	27.93	60,270	1,333,204.24	1,683,341.10
DTS INC	23335C101	DTSI	34.21	44,475	1,231,616.78	1,521,489.75
EQUINIX INC.	29444U502	EQIX	106.15	20,805	1,040,081.39	2,208,450.75
GENOPTIX INC	37243V100	GXDX	35.53	29,920	937,529.89	1,063,057.60
GENTEX CORP.	371901109	GNTX	17.85	58,330	646,834.51	1,041,190.50
GOODRICH PETROLEUM CORP	382410405	GDP	24.35	58,442	2,177,206.74	1,423,062.70
GRAND CANYON EDUCATION INC	38526M106	LOPE	19.01	65,920	1,029,887.78	1,253,139.20
GREEN MTN COFFEE ROA	393122106	GMCR	81.47	23,405	520,002.15	1,906,805.35
GSI COMMERCE INC	36238G102	GSIC	25.39	46,195	927,971.44	1,172,891.05
HEXCEL CORP	428291108	HXL	12.98	102,975	1,185,498.79	1,336,615.50
HITTITE MICROWAVE CORP	43365Y104	HITT	40.75	48,375	1,704,058.01	1,971,281.25
HMS HOLDINGS CORP	40425J101	HMSY	48.69	21,240	651,032.43	1,034,175.60
J CREW GROUP INC	46612H402	JCG	44.74	32,000	440,278.19	1,431,680.00

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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						
KNIGHT TRANSPORTATION INC	499064103	KNX	19.29	38,910	676,132.69	750,573.90
LANDSTAR SYSTEM INC.	515098101	LSTR	38.77	16,785	606,016.33	650,754.45
LULULEMON ATHLETICA INC	550021109	LULU	30.10	48,650	726,252.39	1,464,365.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	46.26	37,145	1,329,905.63	1,718,327.70
NEUTRAL TANDEM INC	64128B108	TNDM	22.75	69,885	1,520,304.43	1,589,883.75
NUVASIVE INC	670704105	NUVA	31.98	16,925	369,972.70	541,261.50
OLD DOMINION FREIGHT LINE	679580100	ODFL	30.70	24,065	687,317.12	738,795.50
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	14.53	50,640	762,300.12	735,799.20
PENN VA CORP	707882106	PVA	21.29	35,642	1,249,621.24	758,818.18
POWER INTEGRATIONS INC	739276103	POWI	36.36	36,140	1,195,131.18	1,314,050.40
QUALITY SYSTEMS INC	747582104	QSII	62.79	10,405	398,867.00	653,329.95
RACKSPACE HOSTING INC	750086100	RAX	20.85	69,705	1,150,701.83	1,453,349.25
RIVERBED TECHNOLOGY INC	768573107	RVBD	22.97	57,555	1,210,840.86	1,322,038.35
ROSETTA RESOURCES INC	777779307	ROSE	19.93	35,620	650,818.85	709,906.60
SHAW GROUP	820280105	SHAW	28.75	24,140	730,500.85	694,024.98
SILICON LABORATORIES	826919102	SLAB	48.34	29,125	1,256,923.98	1,407,902.50
SUCCESSFACTORS INC	864596101	SFSF	16.58	39,160	636,929.57	649,272.80
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	53.95	25,560	1,195,956.85	1,378,962.00
SYNTEL INC	87162H103	SYNT	38.03	19,410	558,825.27	738,162.30
THORATEC CORP	885175307	THOR	26.92	20,875	644,494.63	561,955.00
TRUE RELIGION APPAREL	89784N104	TRLG	18.49	89,080	2,151,309.10	1,647,089.20
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	96,476	96,476.17	96,476.16
VISTAPRINT NV	N93540107	VPRT	56.66	36,810	1,239,909.25	2,085,654.60
COMMON STOCK TOTAL				2,552,588	54,347,242.50	68,181,645.12
NEXT CENTURY - 2000 GROWTH TOTAL				2,552,588	54,347,242.50	68,181,645.12
SMALL CAP TOTAL				85,211,235	975,516,927.90	1,095,784,020.45
DOMESTIC EQUITIES - External TOTAL				132,942,756	1,979,930,027.98	2,167,927,154.97
DOMESTIC EQUITIES TOTAL				722,269,894.34	20,542,109,528.24	23,019,031,276.27

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: CALL			CALL OPTION			
BKS JAN @ 17.50 CALL	BKS+AW	BKS+AW	1.50	-500	-90,995.62	-75,000.00
F JAN @ 9 CALL	F+AL	F+AL	1.08	-5,000	-220,372.10	-540,000.00
F MAR @ 10 CALL	F+CM	F+CM	0.84	-5,000	-250,273.31	-420,000.00
F MAR @ 9 CALL	F+CL	F+CL	1.44	-5,000	-315,471.63	-720,000.00
GT APR @20 CALL	GT+DD	GT+DD	0.15	-2,000	-293,984.29	-30,000.00
LZ JAN @ 70 CALL	LZ+AN	LZ+AN	3.90	-1,000	-396,985.72	-390,000.00
LZ JAN @ 75 CALL	LZ+AO	LZ+AO	0.75	-470	-69,086.31	-35,250.00
CALL OPTION TOTAL				-18,970	-1,637,168.98	-2,210,250.00
Instrument: COM			COMMON STOCK			
1 800 FLOWERS COM	68243Q106	FLWS	2.65	30,700	70,303.00	81,355.00
1ST SOURCE CORP	336901103	SRCE	16.09	43,141	687,182.51	694,138.69
3COM CORP.	885535104	COMS	7.50	592,900	2,556,775.83	4,446,750.00
3M COMPANY	88579Y101	MMM	82.67	1,287,424	76,390,608.65	106,431,342.08
3PAR INC	88580F109	PAR	11.85	239,391	2,476,250.55	2,836,783.35
99 CENTS ONLY STORES	65440K106	NDN	13.07	103,600	1,332,699.32	1,354,052.00
A123 SYSTEMS INC	03739T108	AONE	22.44	4,200	82,929.00	94,248.00
AAON INC	000360206	AAON	19.49	71,498	1,438,820.59	1,393,496.02
AAR CORPORATION	000361105	AIR	22.98	75,400	1,564,767.09	1,732,692.00
AARON RENTS INC	002535201	AAN	27.73	121,900	3,305,786.81	3,380,287.00
ABAXIS INC	002567105	ABAX	25.55	21,100	400,229.59	539,105.00
ABB LTD-SPON ADR	000375204	ABB	19.10	2,495,000	45,090,317.55	47,654,500.00
ABBOTT LABORATORIES	002824100	ABT	53.99	3,019,913	115,697,398.39	163,045,102.87
ABERCROMBIE & FITCH CO	002896207	ANF	34.85	655,200	36,942,115.27	22,833,720.00
ABIOMED INC	003654100	ABMD	8.74	37,500	305,812.92	327,750.00
ABM INDUSTRIES INC.	000957100	ABM	20.66	26,600	544,495.04	549,555.99
ABOVENET INC	00374N107	ABVT	65.04	34,438	1,597,124.19	2,239,847.51
ACACIA RESEARCH-TECHNOLOGIES	003881307	ACTG	9.11	28,620	257,343.70	260,728.20
ACCELRYX INC	00430U103	ACCL	5.73	328,500	2,065,872.75	1,882,305.00
ACCENTURE PLC	G1151C101	ACN	41.50	1,341,911	50,596,903.27	55,689,306.50
ACCO BRANDS CORP	00081T108	ABD	7.28	124,000	816,536.17	902,720.00
ACCURAY INC	004397105	ARRAY	5.61	111,965	1,569,988.68	628,123.65

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ACE LTD	H0023R105	ACE	50.40	220,000	10,670,967.90	11,088,000.00
ACI WORLDWIDE INC	004498101	ACIW	17.15	27,800	657,357.10	476,770.00
ACME PACKET INC	004764106	APKT	11.00	69,600	610,446.14	765,600.00
ACORDA THERAPEUTICS INC	00484M106	ACOR	25.22	76,800	1,875,103.72	1,936,896.00
ACTEL CORPORATION	004934105	ACTL	11.88	53,900	814,376.69	640,332.00
ACTIVISION BLIZZARD INC	00507V109	ATVI	11.11	588,700	7,445,270.89	6,540,457.00
ACTUANT CORP CL A	00508X203	ATU	18.53	125,220	2,595,416.83	2,320,326.60
ACUITY BRANDS INC	00508Y102	AYI	35.64	48,400	1,700,502.54	1,724,976.00
ACXIOM CORP.	005125109	ACXM	13.42	140,400	1,804,826.38	1,884,168.00
ADAPTEC INC	00651F108	ADPT	3.35	159,200	393,845.74	533,320.01
ADC COMMUNICATIONS INC	000886309	ADCT	6.21	87,200	685,263.20	541,512.00
ADOBE SYSTEMS INC.	00724F101	ADBE	36.78	1,781,784	50,147,040.09	65,534,015.52
ADOLOR CORP	00724X102	ADLR	1.46	302,500	1,416,214.56	441,650.00
ADTRAN INC.	00738A106	ADTN	22.55	109,700	2,234,941.12	2,473,735.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	40.48	322,000	13,077,078.59	13,034,560.00
ADVANCED ANALOGIC TECHNOLOGIES INC	00752J108	AATI	3.94	85,300	372,358.74	336,082.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	15.08	108,900	1,781,661.73	1,642,212.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	9.68	77,639	343,463.86	751,545.52
ADVENT SOFTWARE INC	007974108	ADVS	40.73	39,800	1,559,994.70	1,621,054.00
ADVISORY BOARD CO/THE	00762W107	ABCO	30.66	36,853	1,211,466.05	1,129,912.98
AECOM TECHNOLOGY CORP	00766T100	ACM	27.50	15,600	442,648.70	429,000.00
AEP INDS INC	001031103	AEPI	38.28	13,800	524,091.15	528,264.00
AEROPOSTALE INC	007865108	ARO	34.05	87,605	2,682,041.85	2,982,950.25
AES CORP	00130H105	AES	13.31	238,700	2,299,685.82	3,177,097.00
AETNA INC.	00817Y108	AET	31.70	628,379	10,429,480.83	19,919,614.30
AFFILIATED COMPUTER SERVICES	008190100	ACS	59.69	7,300	319,510.45	435,737.00
AFFILIATED MANAGERS GROUP	008252108	AMG	67.35	51,667	2,646,571.98	3,479,772.45
AFFYMAX INC	00826A109	AFFY	24.74	8,000	195,222.53	197,920.00
AFFYMETRIX INC	00826T108	AFFX	5.84	14,300	113,326.12	83,512.00
AFLAC INC	001055102	AFL	46.25	580,000	18,656,649.55	26,824,999.99
AGA MEDICAL HOLDINGS INC	008368102	AGAM	14.77	13,900	199,154.85	205,303.00
AGCO CORP.	001084102	AGCO	32.34	2,200	57,928.20	71,148.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AGILENT TECHNOLOGIES INC	00846U101	A	31.07	109,700	2,473,865.66	3,408,378.99
AGILYSYS INC	00847J105	AGYS	9.10	100,000	1,202,076.10	910,000.00
AGL RESOURCES INC	001204106	AGL	36.47	169,780	5,978,469.26	6,191,876.61
AIR METHODS CORP	009128307	AIRM	33.62	32,800	981,270.64	1,102,736.00
AIR PROD. & CHEM.	009158106	APD	81.06	273,000	24,986,963.66	22,129,380.00
AIRCASTLE LTD	G0129K104	AYR	9.85	28,800	186,702.12	283,680.00
AIRGAS INC	009363102	ARG	47.60	39,700	1,727,269.32	1,889,720.00
AIRMEDIA GROUP INC-ADR	009411109	AMCN	7.51	400,000	6,346,565.60	3,004,000.00
AIRTRAN HLDGS INC	00949P108	AAI	5.22	58,800	314,965.17	306,936.00
AIRVANA INC	00950V101	AIRV	7.60	175,000	977,411.25	1,330,000.00
AK STEEL HOLDING CORP	001547108	AKS	21.35	510,000	6,528,508.23	10,888,500.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	25.33	233,600	4,182,805.48	5,917,087.99
AKORN INC	009728106	AKRX	1.79	222,500	259,354.18	398,275.00
ALAMO GROUP INC	011311107	ALG	17.15	25,600	407,947.26	439,040.00
ALASKA AIRGROUP INC	011659109	ALK	34.56	55,300	1,526,867.45	1,911,168.00
ALASKA COMMUNICATION	01167P101	ALSK	7.98	123,975	1,260,473.45	989,320.50
ALBANY INTL CL-A	012348108	AIN	22.46	27,100	398,325.80	608,666.00
ALBANY MOLECULAR RESEARCH	012423109	AMRI	9.08	130,000	1,448,318.52	1,180,400.00
ALBEMARLE CORP	012653101	ALB	36.37	11,800	382,028.67	429,166.00
ALBERTO CULVER CL-B	013078100	ACV	29.29	230,000	7,287,877.21	6,736,700.00
ALCOA INC.	013817101	AA	16.12	1,017,900	27,112,325.01	16,408,548.00
ALEXANDER & BALDWIN INC	014482103	ALEX	34.23	6,100	209,431.30	208,803.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	48.82	701,300	29,326,747.77	34,237,466.00
ALIGN TECHNOLOGY INC	016255101	ALGN	17.82	164,700	1,989,488.47	2,934,954.00
ALKERMES INC.	01642T108	ALKS	9.41	182,000	2,099,200.66	1,712,620.00
ALLEGHENY ENERGY INC.	017361106	AYE	23.48	387,500	9,497,897.78	9,098,500.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	44.77	1,400	42,620.66	62,677.99
ALLEGiant TRAVEL CO	01748X102	ALGT	47.17	35,200	1,375,699.83	1,660,384.00
ALLERGAN INC.	018490102	AGN	63.01	427,200	20,407,861.12	26,917,872.00
ALLETE, INC.	018522300	ALE	32.68	27,300	936,563.13	892,164.00
ALLIANCE DATA SYSTEM	018581108	ADS	64.59	2,400	76,700.22	155,016.00
ALLIANCE ONE INTERNATIONAL	018772103	AOI	4.88	158,300	674,766.43	772,504.00

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	0.22	99,000	591,254.60	21,780.00
ALLIANT ENERGY CORPORATION	018802108	LNT	30.26	225,440	7,236,906.99	6,821,814.40
ALLIANT TECHSYSTEMS INC.	018804104	ATK	88.27	94,000	6,957,118.23	8,297,380.00
ALLIED HEALTHCARE INTL INC	01923A109	AHCI	2.91	73,300	199,981.63	213,303.01
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	46.07	112,799	4,812,669.71	5,196,649.94
ALLIS CHALMERS ENERGY	019645506	ALY	3.77	29,300	183,017.49	110,461.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX	20.23	5,100	82,276.07	103,173.00
ALLSTATE CORP	020002101	ALL	30.04	990,235	32,911,175.68	29,746,659.40
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY	17.62	65,800	1,686,551.71	1,159,396.00
ALON USA ENERGY INC	020520102	ALJ	6.84	15,800	108,309.00	108,072.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	43.38	24,171	623,726.75	1,048,537.98
ALTERA CORP	021441100	ALTR	22.63	13,400	208,034.14	303,242.00
ALTRA HOLDINGS INC	02208R106	AIMC	12.35	600	7,264.02	7,410.00
ALTRIA GROUP INC	02209S103	MO	19.63	4,535,203	64,967,306.04	89,026,034.89
AMAG PHARMACEUTICALS INC	00163U106	AMAG	38.03	2,300	90,687.07	87,469.00
AMAZON COM INC	023135106	AMZN	134.52	378,567	26,384,424.37	50,924,832.84
AMBAC FINANCIAL GROUP INC.	023139108	ABK	0.83	290,900	417,258.83	241,447.00
AMBASSADORS GROUP IN	023177108	EPAX	13.29	44,800	685,725.17	595,392.00
AMCOL INTERNATIONAL CORP.	02341W103	ACO	28.42	12,400	351,289.85	352,408.00
AMDOCS LIMITED	G02602103	DOX	28.53	275,000	5,043,449.69	7,845,750.00
AMEDISYS INC	023436108	AMED	48.56	95,949	3,502,598.44	4,659,283.45
AMEREN CORP.	023608102	AEE	27.95	285,813	11,198,017.93	7,988,473.35
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	46.98	50,000	2,340,958.79	2,349,000.00
AMERICA SERVICE GROUP INC	02364L109	ASGR	15.87	73,800	1,090,159.01	1,171,206.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	8.02	43,700	277,899.13	350,474.00
AMERICAN CAPITAL AGENCY CORP	02503X105	AGNC	26.54	16,400	494,075.32	435,256.00
AMERICAN COMMERCIAL LINES INC	025195405	ACLI	18.33	33,500	819,160.23	614,055.00
AMERICAN DAIRY INC	025334103	ADY	21.68	11,300	444,669.69	244,984.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEO	16.98	868,500	14,132,183.73	14,747,130.00
AMERICAN ECOLOGY CORP	025533407	ECOL	17.04	18,600	440,281.85	316,944.00
AMERICAN ELECTRIC POWER	025537101	AEP	34.79	660,941	21,426,299.82	22,994,137.39
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	7.44	169,775	2,079,055.50	1,263,126.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMERICAN EXPRESS CO.	025816109	AXP	40.52	1,207,200	39,374,461.48	48,915,744.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	24.95	108,600	2,652,013.23	2,709,570.00
AMERICAN GREETING CL A	026375105	AM	21.79	66,300	1,462,875.59	1,444,677.00
AMERICAN INTL GROUP	026874784	AIG	29.98	11,300	310,915.02	338,774.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	19.29	152,131	2,399,621.62	2,934,606.99
AMERICAN NATL INS CO	028591105	ANAT	119.44	6,400	357,452.00	764,416.00
AMERICAN ORIENTAL BIOENG	028731107	AOB	4.65	190,400	1,495,457.28	885,359.99
AMERICAN PHYSICIANS SVC GP	028882108	AMPH	23.07	42,400	959,009.92	978,167.99
AMERICAN PUBLIC EDUCATION	02913V103	APEI	34.36	118,300	4,020,002.95	4,064,788.00
AMERICAN REPROGRAPHICS CO	029263100	ARP	7.01	279,744	3,253,837.22	1,961,005.44
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC	40.90	34,400	758,659.92	1,406,960.00
AMERICAN TOWER CORP	029912201	AMT	43.21	413,700	13,176,386.37	17,875,977.00
AMERICREDIT CORP.	03060R101	ACF	19.04	45,132	618,798.65	859,313.28
AMERIGON INC	03070L300	ARGN	7.94	168,900	1,209,827.82	1,341,066.01
AMERIGROUP CORPORATION	03073T102	AGP	26.96	144,250	3,833,332.39	3,888,980.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	38.82	517,727	19,998,607.35	20,098,162.13
AMERIS BANCORP	03076K108	ABCB	7.16	76,786	802,020.89	549,788.69
AMERISAFE INC	03071H100	AMSF	17.97	119,245	2,153,213.18	2,142,832.65
AMERISOURCEBERGEN CORP	03073E105	ABC	26.07	399,350	7,641,565.34	10,411,054.50
AMERISTAR CASINOS IN	03070Q101	ASCA	15.23	9,100	175,545.35	138,593.00
AMERON INTERNATIONAL CORP	030710107	AMN	63.46	12,100	724,077.12	767,866.01
AMETEK INC.	031100100	AME	38.24	105,000	3,516,839.06	4,015,200.00
AMGEN INC	031162100	AMGN	56.57	1,659,680	68,052,831.42	93,888,097.60
AMICUS THERAPEUTICS INC	03152W109	FOLD	3.97	36,100	462,169.11	143,317.00
AMKOR TECHNOLOGY INC	031652100	AMKR	7.16	255,800	1,639,038.50	1,831,528.00
AMN HEALTHCARE SERVICES INC	001744101	AHS	9.06	78,700	639,791.55	713,022.00
AMPCO-PITTSBURGH CORP	032037103	AP	31.53	29,600	926,696.67	933,288.00
AMPHENOL CORP-CL A	032095101	APH	46.18	1,454,500	44,013,561.27	67,168,810.00
AMR CORP.	001765106	AMR	7.73	749,700	10,550,374.17	5,795,181.00
AMREP CORP	032159105	AXR	13.70	3,800	197,916.26	52,060.00
AMSURG CORP	03232P405	AMSG	22.02	72,900	1,601,586.01	1,605,258.00
AMTRUST FINANCIAL SERVICES	032359309	AFSI	11.82	101,400	1,345,478.20	1,198,548.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMYLIN PHARMACEUTICALS INC	032346108	AMLN	14.19	8,500	97,806.63	120,615.00
ANADARKO PETROLEUM CORP	032511107	APC	62.42	566,167	16,739,770.03	35,340,144.13
ANALOG DEVICES	032654105	ADI	31.58	28,182	769,447.60	889,987.56
ANALOGIC CORP.	032657207	ALOG	38.51	10,800	508,635.68	415,908.00
ANAREN INC.	032744104	ANEN	15.05	52,273	805,463.93	786,708.64
ANCESTRY.COM INC	032803108	ACOM	14.01	7,800	109,164.94	109,278.00
ANDERSONS INC/THE	034164103	ANDE	25.82	39,500	922,459.64	1,019,890.00
ANGIODYNAMICS INC	03475V101	ANGO	16.08	37,500	492,311.11	602,999.99
ANIXTER INTERNATIONAL INC.	035290105	AXE	47.10	139,823	6,304,381.68	6,585,663.30
ANNALY CAPITAL MGT. INC.	035710409	NLY	17.35	1,760,600	32,594,340.58	30,546,410.00
ANNTAYLOR STORES CORP	036115103	ANN	13.64	202,400	1,839,237.22	2,760,736.01
ANSYS INC	03662Q105	ANSS	43.46	878,935	36,690,724.11	38,198,515.10
ANWORTH MORTGAGE ASS	037347101	ANH	7.00	114,800	756,033.14	803,600.00
AOL INC.	00184X105	AOL	23.28	148,014	6,606,433.54	3,445,765.92
AON CORP	037389103	AON	38.34	400,167	18,229,543.77	15,342,402.78
APACHE CORP.	037411105	APA	103.17	380,962	16,703,268.89	39,303,849.54
APCO OIL AND GAS INTL	G0471F109	APAGF	22.10	8,200	175,165.13	181,220.00
APOGEE ENTERPRISES INC.	037598109	APOG	14.00	92,400	1,822,868.92	1,293,600.00
APOLLO GROUP INC	037604105	APOL	60.58	447,907	29,906,206.93	27,134,206.06
APOLLO INVESTMENT CORP	03761U106	AINV	9.53	181,900	1,808,685.50	1,733,507.01
APPLE INC.	037833100	AAPL	210.86	1,831,374	149,557,263.78	386,163,521.65
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	22.07	74,900	1,642,973.64	1,653,043.00
APPLIED MATERIALS INC.	038222105	AMAT	13.94	1,395,000	27,556,678.94	19,446,300.00
APPLIED MICRO CIRCUITS CORP	03822W406	AMCC	7.47	202,390	1,759,818.64	1,511,853.30
APTAR GROUP INC.	038336103	ATR	35.74	52,118	1,540,265.51	1,862,697.32
AQUA AMERICA INC	03836W103	WTR	17.51	116,702	2,163,959.25	2,043,452.02
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	71.55	104,570	7,373,964.69	7,481,983.50
ARCH CHEMICALS INC.	03937R102	ARJ	30.88	118,025	3,825,133.03	3,644,612.00
ARCH COAL INC.	039380100	ACI	22.25	757,537	13,469,530.64	16,855,198.25
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.31	1,257,548	44,811,169.87	39,373,827.90
ARCHIPELAGO LEARNING INC	03956P102	ARCL	20.70	7,300	140,385.68	151,110.00
ARCSIGHT INC	039666102	ARST	25.58	57,525	1,386,012.89	1,471,489.50

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ARDEN GROUP INC	039762109	ARDNA	95.62	3,600	345,742.18	344,232.00
ARENA RESOURCES INC	040049108	ARD	43.12	204,522	7,534,566.06	8,818,988.63
ARES CAPITAL CORP	04010L103	ARCC	12.45	145,100	1,576,483.42	1,806,495.00
ARGO GROUP INTL HOLDINGS	G0464B107	AGII	29.14	41,100	1,959,265.37	1,197,654.00
ARIBA INC	04033V203	ARBA	12.52	139,900	1,415,177.42	1,751,548.00
ARKANSAS BEST CORP	040790107	ABFS	29.43	56,530	1,589,804.56	1,663,677.86
ARM HOLDINGS PLC - ADR	042068106	ARMH	8.56	224,900	1,508,864.12	1,925,144.00
ARMSTRONG WORLD INDUSTRIES	04247X102	AWI	38.93	35,496	1,088,475.78	1,381,859.28
ARRIS GROUP INC.	04269Q100	ARRS	11.43	373,799	3,084,224.19	4,272,522.57
ARROW ELECTRONICS	042735100	ARW	29.61	245,309	4,836,891.14	7,263,599.49
ART TECHNOLOGY GROUP INC	04289L107	ARTG	4.51	311,900	906,308.83	1,406,669.00
ARTIO GLOBAL INVESTORS INC	04315B107	ART	25.49	28,000	706,456.94	713,720.00
ARUBA NETWORKS INC	043176106	ARUN	10.66	216,700	1,662,202.11	2,310,021.99
ARVINMERITOR INC.	043353101	ARM	11.18	79,900	768,745.80	893,282.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG	11.53	41,400	567,005.52	477,342.00
ASCENT MEDIA CORP-A	043632108	ASCMA	25.53	8,334	223,046.56	212,767.02
ASHLAND INC	044209104	ASH	39.62	36,300	1,413,820.23	1,438,206.00
ASIAINFO HLDGS INC	04518A104	ASIA	30.47	20,400	197,737.42	621,588.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	AHL	25.45	130,695	3,409,776.73	3,326,187.75
ASSISTED LIVING CONCEPTS INC	04544X300	ALC	26.37	200	4,507.05	5,274.00
ASSOCIATED BANC-CORP.	045487105	ASBC	11.01	16,300	190,310.57	179,463.00
ASSURANT INC	04621X108	AIZ	29.48	243,800	6,681,772.57	7,187,224.00
ASSURED GUARANTY LTD	G0585R106	AGO	21.76	144,200	2,430,165.80	3,137,792.00
ASTORIA FINANCIAL CORP.	046265104	AF	12.43	142,400	1,635,557.95	1,770,032.00
AT&T INC	00206R102	T	28.03	10,466,412	316,779,392.40	293,373,528.36
ATC TECHNOLOGY CORP	00211W104	ATAC	23.85	43,800	734,017.25	1,044,630.00
ATHENAHEALTH INC	04685W103	ATHN	45.24	66,362	2,093,366.44	3,002,216.88
ATHEROS COMMUNICATIONS	04743P108	ATHR	34.24	164,870	4,494,600.01	5,645,148.79
ATLANTIC TELE-NETWORK	049079205	ATNI	55.01	15,300	479,545.90	841,653.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	37.25	94,900	2,540,661.29	3,535,025.00
ATLAS ENERGY INC	049298102	ATLS	30.17	75,336	1,789,566.05	2,272,887.13
ATMEL CORP	049513104	ATML	4.61	108,402	396,686.52	499,733.22

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ATMI INC	00207R101	ATMI	18.62	31,800	688,809.68	592,116.00
ATMOS ENERGY CORP.	049560105	ATO	29.40	244,680	6,822,773.66	7,193,592.00
ATP OIL & GAS CORPORATION	00208J108	ATPG	18.28	18,500	141,810.83	338,180.00
ATRION CORP	049904105	ATRI	155.72	2,200	241,045.25	342,584.00
ATWOOD OCEANICS	050095108	ATW	35.85	110,850	3,707,421.27	3,973,972.50
AUDIOVOX CORP	050757103	VOXX	7.09	34,100	214,708.59	241,769.01
AUTOLIV, INC	052800109	ALV	43.36	379,192	14,034,451.18	16,441,765.12
AUTOMATIC DATA PROC.	053015103	ADP	42.82	712,700	23,599,655.44	30,517,814.00
AUTONATION INC	05329W102	AN	19.15	258,936	4,715,008.16	4,958,624.40
AUTOZONE INC	053332102	AZO	158.07	31,200	4,813,175.74	4,931,784.01
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	29.98	77,000	2,301,317.33	2,308,460.00
AVERY DENNISON	053611109	AVY	36.49	9,492	361,259.83	346,363.08
AVID TECHNOLOGY INC.	05367P100	AVID	12.76	49,200	1,038,026.65	627,792.00
AVIS BUDGET GROUP, INC	053774105	CAR	13.12	86,600	925,472.76	1,136,192.00
AVISTA CORP	05379B107	AVA	21.59	133,825	2,776,181.44	2,889,281.75
AVISTAR COMMUNICATIONS CORP	05379X208	AVSR	0.45	372,300	712,954.50	166,008.57
AVNET INC.	053807103	AVT	30.16	683,443	14,836,137.18	20,612,640.88
AVON PRODUCTS	054303102	AVP	31.50	303,800	9,837,143.46	9,569,700.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	AXS	28.41	85,000	2,170,041.00	2,414,850.00
AZZ INC	002474104	AZZ	32.70	13,700	542,027.19	447,990.01
BADGER METER INC	056525108	BMI	39.82	8,300	322,092.65	330,506.00
BAIDU COM INC NPV ADR	056752108	BIDU	411.23	75,000	22,283,004.57	30,842,250.00
BAKER (MICHAEL) CORP	057149106	BKR	41.40	13,400	428,023.63	554,760.00
BAKER HUGHES CORP	057224107	BHI	40.48	673,055	25,621,826.64	27,245,266.40
BALCHEM CORP	057665200	BCPC	33.51	20,387	469,539.93	683,168.37
BALDOR ELECTRIC	057741100	BEZ	28.09	185,100	5,515,843.81	5,199,459.00
BALL CORPORATION	058498106	BLL	51.70	14,700	666,187.50	759,990.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	41.29	95,600	3,156,447.67	3,947,324.00
BANCFIRST CORP	05945F103	BANF	37.04	3,900	159,998.64	144,456.00
BANCORP RHODE ISLAND INC	059690107	BARI	25.68	4,900	108,931.42	125,832.00
BANCORPSOUTH INC	059692103	BXS	23.46	39,100	780,878.97	917,286.00
BANK OF AMERICA CORP.	060505104	BAC	15.06	13,058,137	332,742,393.03	196,655,543.23

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BANK OF MARIN BANCORP	063425102	BMRC	32.56	700	20,419.00	22,792.00
BANK OF THE OZARKS INC	063904106	OZRK	29.27	89,175	1,913,914.60	2,610,152.25
BAR HARBOR BANKSHARES	066849100	BHB	27.45	1,600	46,550.64	43,920.00
BARE ESCENTUALS INC	067511105	BARE	12.23	340,200	4,317,453.55	4,160,646.00
BARNES & NOBLE INC.	067774109	BKS	19.07	170,611	3,624,158.44	3,253,551.77
BARNES GROUP INC.	067806109	B	16.90	173,325	2,568,001.62	2,929,192.52
BAXTER INTL	071813109	BAX	58.68	1,171,367	46,207,807.82	68,735,815.56
BB&T CORPORATION	054937107	BBT	25.37	1,022,965	30,574,959.39	25,952,622.05
BE AEROSPACE INC.	073302101	BEAV	23.50	32,000	430,000.33	752,000.00
BEACON ROOFING SUPPLY INC	073685109	BECN	16.00	90,501	1,609,820.76	1,448,016.00
BECKMAN COULTER INC.	075811109	BEC	65.44	21,700	1,254,726.49	1,420,048.00
BECTON DICKINSON & COMPANY	075887109	BDX	78.86	535,419	31,972,342.20	42,223,142.34
BED BATH & BEYOND INC	075896100	BBBY	38.63	7,800	268,818.49	301,314.00
BEL FUSE INC-CL B	077347300	BELFB	21.49	11,200	337,765.70	240,688.00
BELDEN INC	077454106	BDC	21.92	127,600	2,848,031.39	2,796,992.00
BELO CORP	080555105	BLC	5.44	10,700	17,560.84	58,208.00
BEMIS CO.	081437105	BMS	29.65	3,600	86,407.70	106,740.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	18.91	195,975	3,758,581.43	3,705,887.25
BENIHANA INC	082047200	BNHNA	3.79	59,400	344,945.41	225,126.00
BERKLEY (WR) CORP	084423102	WRB	24.64	37,700	878,632.14	928,928.01
BERKSHIRE HATHAWAY INC. CLASS A	084670108	BRK.A	99,200.00	90	11,354,692.60	8,928,000.00
BERRY PETROLEUM CO	085789105	BRY	29.15	45,500	1,723,400.87	1,326,325.00
BEST BUY COMPANY INC	086516101	BBY	39.46	930,962	30,818,736.85	36,735,760.52
BGC PARTNERS INC	05541T101	BGCP	4.62	117,500	485,124.57	542,850.00
BIG 5 SPORTING GOODS CORP	08915P101	BGFV	17.18	6,100	90,510.62	104,798.00
BIG LOTS, INC.	089302103	BIG	28.98	266,500	6,197,263.93	7,723,169.99
BILL BARRETT CORP	06846N104	BBG	31.11	69,200	2,586,941.87	2,152,812.00
BIO RAD LABS INC	090572207	BIO	96.46	12,460	1,073,068.22	1,201,891.60
BIOCRIST PHARMACEUTICALS INC	09058V103	BCRX	6.46	14,500	59,989.12	93,670.00
BIODEL INC	09064M105	BIOD	4.34	135,600	695,993.95	588,504.00
BIODELIVERY SCIENCES INTL	09060J106	BDSI	3.93	10,300	42,159.96	40,479.00
BIOFUEL ENERGY CORP	09064Y109	BIOF	2.75	71,600	214,877.94	196,900.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BIOGEN IDEC INC	09062X103	BIIB	53.50	476,627	23,345,514.92	25,499,544.51
BIOMARIN PHARMACEUTI	09061G101	BMRN	18.81	141,629	3,210,433.51	2,664,041.49
BIOSCRIP INC	09069N108	BIOS	8.36	67,000	441,532.71	560,120.00
BJ SERVICES CO	055482103	BJS	18.60	558,100	12,150,883.13	10,380,660.00
BJ'S RESTAURANTS INC	09180C106	BJRI	18.82	185,823	2,450,198.75	3,497,188.86
BLACK & DECKER	091797100	BDK	64.83	3,000	193,869.90	194,490.00
BLACK BOX CORPORATION	091826107	BBOX	28.34	27,300	1,016,347.60	773,682.00
BLACK HILLS CORP	092113109	BKH	26.63	39,750	1,407,697.22	1,058,542.50
BLACKBAUD INC	09227Q100	BLKB	23.63	90,664	1,654,722.70	2,142,390.32
BLACKBOARD INC	091935502	BBBB	45.39	30,100	1,110,504.55	1,366,239.00
BLACKROCK INC	09247X101	BLK	232.20	65,900	12,819,817.43	15,301,980.00
BLUE COAT SYSTEMS INC	09534T508	BCSI	28.54	22,100	381,348.29	630,734.00
BLUE NILE INC	09578R103	NILE	63.33	12,600	564,370.13	797,957.99
BLUEGREEN CORP	096231105	BXG	2.42	23,200	214,302.13	56,144.00
BLYTH INC.	09643P207	BTH	33.72	24,700	857,936.16	832,884.00
BMC SOFTWARE	055921100	BMC	40.10	55,500	1,899,329.57	2,225,550.00
BOB EVANS FARMS	096761101	BOBE	28.95	29,100	884,732.33	842,445.00
BOEING CO	097023105	BA	54.13	1,242,407	62,322,164.00	67,251,490.93
BOLT TECHNOLOGY CORP	097698104	BOLT	11.02	36,400	400,829.20	401,128.02
BOOKS-A-MILLION INC	098570104	BAMM	6.72	83,700	577,665.23	562,464.00
BORG WARNER INC.	099724106	BWA	33.22	50,203	1,493,413.49	1,667,743.66
BOSTON BEER INC	100557107	SAM	46.60	12,300	511,101.28	573,180.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	5.77	70,900	365,440.01	409,093.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	9.00	1,864,909	29,121,557.16	16,784,181.00
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	17.57	79,600	1,085,915.40	1,398,571.99
BOWNE & CO INC.	103043105	BNE	6.68	134,900	861,803.55	901,131.99
BOYD GAMING CORP	103304101	BYD	8.37	491,000	6,806,964.20	4,109,670.00
BPZ ENERGY INC	055639108	BPZ	9.50	65,300	943,692.37	620,350.00
BRADY CORPORATION	104674106	BRC	30.01	60,900	1,581,388.24	1,827,609.00
BRIDGEPOINT EDUCATION INC	10807M105	BPI	15.02	109,825	1,483,673.88	1,649,571.50
BRIGGS & STRATTON	109043109	BGG	18.71	295,061	5,657,145.06	5,520,591.31
BRIGHAM EXPLORATION CO	109178103	BEXP	13.55	29,200	265,137.57	395,660.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BRIGHTPOINT INC.	109473405	CELL	7.35	62,800	540,694.94	461,580.00
BRINKER INTERNATIONAL INC	109641100	EAT	14.92	3,300	53,739.55	49,236.00
BRINKS COMPANY	109696104	BCO	24.34	29,400	705,115.32	715,596.01
BRINKS HOME SECURITY	109699108	CFL	32.64	90,500	1,960,473.99	2,953,920.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	25.25	2,601,993	68,948,734.35	65,700,323.24
BRISTOW GRP	110394103	BRS	38.45	134,526	5,123,193.14	5,172,524.71
BROADCOM CORP	111320107	BRCM	31.45	2,378,200	53,761,705.12	74,794,390.00
BROADPOINT SECURITIES CORP.	11134A103	BPSG	4.46	239,900	1,180,608.03	1,069,954.00
BROADRIDGE FINANCIAL	11133T103	BR	22.56	210,380	3,746,647.29	4,746,172.80
BROCADE COMMUNICATIONS SYSTEMS	111621306	BRCD	7.63	2,350,700	9,627,818.78	17,935,841.00
BROOKS AUTOMATION INC	114340102	BRKS	8.58	79,700	1,078,252.58	683,826.00
BROWN & BROWN INC	115236101	BRO	17.97	144,500	2,696,239.04	2,596,665.00
BROWN SHOE COMPANY INC	115736100	BWS	9.87	111,500	793,318.33	1,100,505.00
BROWN-FORMAN -CL B	115637209	BF.B	53.57	84,225	3,670,081.51	4,511,933.26
BRUKER CORP	116794108	BRKR	12.06	275,179	2,075,911.21	3,318,658.74
BRUNSWICK CORP	117043109	BC	12.71	95,000	990,317.09	1,207,450.00
BRUSH ENGINEERED MATERIALS	117421107	BW	18.54	42,093	790,128.40	780,404.22
BUCKEYE TECHNOLOGIES INC.	118255108	BKI	9.76	91,781	902,970.10	895,782.56
BUCKLE INC	118440106	BKE	29.28	45,400	913,559.08	1,329,312.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	56.37	762,035	29,624,892.59	42,955,912.95
BUFFALO WILD WINGS INC	119848109	BWLD	40.27	8,100	285,018.29	326,187.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	4.89	79,500	817,812.09	388,755.00
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	3.85	132,600	520,808.11	510,510.00
BUNGE LIMITED	G16962105	BG	63.83	208,606	19,085,856.73	13,315,320.98
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	98.62	320,500	17,284,946.57	31,607,710.00
C A INC.	12673P105	CA	22.46	66,925	1,364,212.26	1,503,135.49
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	58.73	31,500	1,785,568.27	1,849,995.00
CABELAS INC	126804301	CAB	14.26	68,900	857,738.10	982,513.99
CABLEVISION SYSTEMS CORP	12686C109	CVC	25.82	359,100	8,620,924.54	9,271,962.00
CABOT CORP	127055101	CBT	26.23	142,216	3,015,420.71	3,730,325.68
CABOT MICROELECTRONICS	12709P103	CCMP	32.96	3,900	139,819.41	128,544.00
CABOT OIL & GAS CORP.	127097103	COG	43.59	12,800	464,777.85	557,952.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CACI INTERNATIONAL INC.-CL A	127190304	CACI	48.85	25,363	1,220,528.41	1,238,982.55
CADENCE DESIGN SYS INC	127387108	CDNS	5.99	919,333	4,663,654.65	5,506,804.67
CAL DIVE INTERNATIONAL INC	12802T101	DVR	7.56	170,000	1,475,225.28	1,285,200.00
CALAMOS ASSET MANAGEMENT-A	12811R104	CLMS	11.53	19,900	267,360.86	229,447.02
CALIFORNIA FIRST NTN	130222102	CFNB	13.06	500	5,802.76	6,530.00
CALLAWAY GOLF COMPANY	131193104	ELY	7.54	108,300	996,787.37	816,582.00
CALLIDUS SOFTWARE INC	13123E500	CALD	3.02	4,900	14,321.58	14,798.00
CALPINE CORP	131347304	CPN	11.00	29,500	345,061.62	324,500.00
CAMBREX CORP.	132011107	CBM	5.58	278,559	2,962,616.02	1,554,359.22
CAMERON INTL CORP.	13342B105	CAM	41.80	41,200	1,166,693.09	1,722,160.00
CAMPBELL SOUP CO.	134429109	CPB	33.80	38,207	1,231,276.22	1,291,396.60
CANTEL MEDICAL CORP	138098108	CMN	20.18	11,600	194,715.28	234,088.00
CAPELLA EDUCATION CO	139594105	CPLA	75.30	195,555	13,272,949.79	14,725,291.49
CAPITAL CITY BK GROU	139674105	CCBG	13.84	23,600	444,858.95	326,624.01
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	38.34	680,508	35,391,890.23	26,090,676.72
CAPITALSOURCE INC	14055X102	CSE	3.97	36,800	155,506.76	146,096.00
CARACO PHARM LABS INC	14075T107	CPD	6.04	30,500	82,844.10	184,220.00
CARBO CERAMICS, INC.	140781105	CRR	68.17	116,481	4,491,669.53	7,940,509.77
CARDIAC SCIENCE CORP	14141A108	CSCX	2.23	93,500	764,830.00	208,505.00
CARDINAL FINANCIAL CORP	14149F109	CFNL	8.74	64,686	535,583.04	565,355.64
CARDINAL HEALTH INC.	14149Y108	CAH	32.24	767,866	25,388,972.53	24,755,999.84
CARDIOVASCULAR SYSTEMS INC	141619106	CSII	4.59	9,700	43,371.61	44,523.00
CARDIUM THERAPEUTICS INC	141916106	CXM	0.68	46,200	24,659.87	31,416.00
CARDTRONICS INC	14161H108	CATM	11.07	64,000	624,915.82	708,480.00
CAREER EDUCATION CORP	141665109	CECO	23.31	124,000	2,780,523.73	2,890,439.99
CAREFUSION CORP	14170T101	CFN	25.01	372,609	9,510,998.37	9,318,951.11
CARLISLE COS INC	142339100	CSL	34.26	348,181	7,278,807.18	11,928,681.06
CARMAX INC.	143130102	KMX	24.25	77,500	1,518,087.35	1,879,375.00
CARNIVAL CORP	143658300	CCL	31.69	660,207	30,496,871.41	20,921,959.83
CARRIZO OIL & GAS INC	144577103	CRZO	26.49	64,160	1,811,067.42	1,699,598.40
CARTERS INC	146229109	CRI	26.25	62,800	1,498,536.37	1,648,500.00
CASCADE CORP.	147195101	CASC	27.49	9,700	178,171.56	266,653.00

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CASEY'S GENERAL STORES INC.	147528103	CASY	31.92	99,950	2,579,733.14	3,190,404.00
CASH AMERICAN INT'L. INC.	14754D100	CSH	34.96	33,600	1,123,960.92	1,174,656.00
CASS INFORMATION SYSTEMS	14808P109	CASS	30.40	15,118	466,341.31	459,587.20
CASTLE (A.M.) & CO.	148411101	CAS	13.69	78,800	1,069,389.51	1,078,772.00
CATALYST HEALTH SOLUTIONS INC	14888B103	CHSI	36.47	117,068	3,339,733.44	4,269,469.96
CATERPILLAR INC.	149123101	CAT	56.99	805,839	30,473,581.24	45,924,764.61
CATHAY GENERAL BANCORP	149150104	CATY	7.55	113,900	2,056,596.46	859,945.00
CATO CORP CL A	149205106	CATO	20.06	126,275	2,418,704.22	2,533,076.50
CAVIUM NETWORKS INC	14965A101	CAVM	23.83	87,605	1,662,785.11	2,087,627.15
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	13.57	24,100	223,835.08	327,037.00
CBEYOND INC	149847105	CBEY	15.75	169,384	3,430,376.13	2,667,798.00
CBS CORP. CL. B	124857202	CBS	14.05	72,367	1,510,294.68	1,016,756.35
CDI CORP.	125071100	CDI	12.95	16,000	421,237.17	207,200.00
CEC ENTERTAINMENT, INC.	125137109	CEC	31.92	32,262	942,095.93	1,029,803.04
CECO ENVIRONMENTAL CORP	125141101	CECE	3.95	850,000	8,608,681.10	3,357,500.00
CELANESE CORP-SERIES A	150870103	CE	32.10	67,000	1,185,603.72	2,150,700.00
CELERA GROUP	15100E106	CRA	6.91	180,000	2,005,914.58	1,243,800.00
CELGENE CORP	151020104	CELG	55.68	541,668	19,818,570.04	30,160,074.24
CELL THERAPEUTICS INC	150934503	CTIC	1.14	581,600	826,785.31	663,024.00
CELLCOM ISRAEL LTD	M2196U109	CEL	32.06	15,679	389,517.55	502,668.74
CELLEX THERAPEUTICS INC	15117B103	CLDX	4.68	71,300	366,140.16	333,684.00
CENTENE CORP	15135B101	CNC	21.17	277,077	5,347,666.56	5,865,720.09
CENTER BANCORP INC	151408101	CNBC	8.92	4,000	30,903.79	35,680.00
CENTERPOINT ENERGY INC	15189T107	CNP	14.51	311,700	4,012,849.07	4,522,767.00
CENTERSTATE BKS FLA INC	15201P109	CSFL	10.09	18,800	150,410.52	189,692.00
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC	28.41	4,200	113,613.02	119,322.00
CENTRAL GARDEN AND PET CO-A	153527205	CENTA	9.94	23,900	243,833.33	237,566.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	1.31	30,700	156,186.45	40,217.00
CENTURY ALUMINUM COMPANY	156431108	CENX	16.19	22,800	177,184.58	369,132.00
CENTURYTEL INC.	156700106	CTL	36.21	380,924	10,586,559.94	13,793,258.04
CEPHALON INC	156708109	CEPH	62.41	15,164	849,477.62	946,385.22
CEPHEID	15670R107	CPHD	12.48	131,400	1,717,159.44	1,639,871.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CERADYNE INC	156710105	CRDN	19.21	40,300	778,677.24	774,163.00
CERNER CORP.	156782104	CERN	82.44	5,500	359,041.31	453,420.00
CEVA INC	157210105	CEVA	12.86	74,700	628,856.34	960,642.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	90.78	17,073	1,404,374.84	1,549,886.94
CH ENERGY GROUP INC	12541M102	CHG	42.52	2,800	131,199.49	119,056.00
CHARLES & COLVARD LTD	159765106	CTHR	1.16	192,900	234,098.19	223,764.00
CHARLES RIVER LABORATORIES	159864107	CRL	33.69	129,182	3,849,475.08	4,352,141.58
CHARMING SHOPPES	161133103	CHRS	6.47	83,200	594,920.02	538,304.00
CHART INDUSTRIES INC	16115Q308	GTLS	16.55	82,007	1,936,558.99	1,357,215.85
CHATTEM INC	162456107	CHTT	93.30	6,300	449,842.13	587,790.00
CHECKPOINT SYSTEMS INC.	162825103	CKP	15.25	41,100	648,606.14	626,775.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	21.59	63,500	759,156.82	1,370,965.00
CHEMED CORP	16359R103	CHE	47.97	69,825	2,548,439.65	3,349,505.25
CHEMICAL FINL CORP	163731102	CHFC	23.58	44,100	1,242,282.83	1,039,878.00
CHEROKEE INC	16444H102	CHKE	17.82	41,334	1,250,569.03	736,571.88
CHESAPEAKE ENERGY CORP	165167107	CHK	25.88	677,212	40,003,965.45	17,526,246.56
CHESAPEAKE UTILITIES CORP	165303108	CPK	32.05	20,900	662,463.80	669,845.00
CHEVRON CORP.	166764100	CVX	76.99	3,310,233	143,070,155.85	254,854,838.67
CHICAGO BRIDGE & IRON COMPANY	167250109	CBI	20.22	169,700	2,225,070.56	3,431,334.00
CHICOPEE BANCORP INC	168565109	CBNK	12.48	25,800	340,875.50	321,984.00
CHICO'S FAS INC	168615102	CHS	14.05	97,700	1,286,933.19	1,372,685.00
CHILDREN'S PLACE	168905107	PLCE	33.01	112,100	3,276,895.73	3,700,421.00
CHIMERA INVESTMENT CORP	16934Q109	CIM	3.88	100,100	351,351.00	388,388.00
CHINA FIRE & SECURITY GROUP	16938R103	CFSG	13.53	9,600	103,718.40	129,888.00
CHINA-BIOTICS INC	16937B109	CHBT	15.47	16,200	297,256.17	250,614.00
CHIPOTLE MEXICAN GRILL - CL A	169656105	CMG	88.16	25,210	1,541,997.84	2,222,513.60
CHIQUITA BRANDS	170032809	CQB	18.04	143,800	897,534.11	2,594,152.00
CHOICE HOTELS INTL INC	169905106	CHH	31.66	17,163	478,259.40	543,380.58
CHORDIANT SOFTWARE INC	170404305	CHRD	2.75	4,700	17,358.98	12,925.00
CHRISTOPHER & BANKS CORP	171046105	CBK	7.62	63,400	487,794.27	483,108.00
CHUBB CORP	171232101	CB	49.18	473,562	16,393,744.48	23,289,779.16
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	29.03	2,105,000	44,871,800.18	61,108,150.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CIBER INC.	17163B102	CBR	3.45	153,400	1,224,168.07	529,230.00
CIENA CORP.	171779309	CIEN	10.84	67,700	789,841.76	733,868.00
CIGNA CORP.	125509109	CI	35.27	449,545	14,216,967.35	15,855,452.15
CIMAREX ENERGY	171798101	XEC	52.97	67,433	2,146,027.87	3,571,926.02
CINCINNATI BELL INC	171871106	CBB	3.45	494,900	1,084,993.15	1,707,405.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	26.24	293,068	8,664,939.41	7,690,104.32
CINTAS CORP	172908105	CTAS	26.05	365,900	8,331,731.09	9,531,695.01
CIRCOR INTERNATIONAL INC	17273K109	CIR	25.18	38,800	1,212,404.72	976,984.00
CIRRUS LOGIC INC	172755100	CRUS	6.82	11,300	67,538.64	77,066.00
CISCO SYSTEMS	17275R102	CSCO	23.94	12,718,769	268,268,734.92	304,487,329.86
CITI TRENDS INC	17306X102	CTRN	27.62	91,600	2,278,012.75	2,529,992.00
CITIGROUP INC.	172967101	C	3.31	21,605,293	242,855,156.77	71,513,519.84
CITIZENS & NORTHERN CORP	172922106	CZNC	9.54	12,300	126,621.13	117,342.00
CITIZENS REPUBLIC	174420109	CRBC	0.69	490,700	1,613,359.55	338,583.00
CITRIX SYSTEMS INC	177376100	CTXS	41.61	21,400	705,574.46	890,454.00
CITY HLDG CO	177835105	CHCO	32.33	44,100	1,621,799.30	1,425,753.00
CITY NATIONAL CORP	178566105	CYN	45.60	55,600	1,894,143.90	2,535,360.00
CKE RESTARUANTS INC.	12561E105	CKR	8.46	1,400	11,643.85	11,844.00
CKX INC	12562M106	CKXE	5.27	4,300	29,448.12	22,661.00
CLARCOR INC.	179895107	CLC	32.44	128,502	3,827,802.61	4,168,604.88
CLARIENT INC	180489106	CLRT	2.65	30,300	70,447.50	80,295.00
CLEAN ENERGY FUELS CORP	184499101	CLNE	15.41	44,800	439,009.27	690,367.99
CLEAN HARBORS INC	184496107	CLH	59.61	5,800	396,472.51	345,738.00
CLEARWATER PAPER CORP	18538R103	CLW	54.97	8,300	86,834.41	456,251.00
CLECO CORP.	12561W105	CNL	27.33	94,902	2,383,659.34	2,593,671.66
CLIFFS NATURAL RESOURCES INC	18683K101	CLF	46.09	300	10,914.41	13,827.00
CLOROX COMPANY	189054109	CLX	61.00	110,400	6,437,997.67	6,734,400.01
CLOUD PEAK ENERGY INC	18911Q102	CLD	14.56	31,000	420,028.67	451,360.00
CME GROUP INC	12572Q105	CME	335.95	85,800	30,260,471.68	28,824,510.00
CMS ENERGY CORP	125896100	CMS	15.66	445,116	6,104,495.84	6,970,516.56
CNA FINANCIAL CORP	126117100	CNA	24.00	64,308	940,963.17	1,543,392.00
COACH INC	189754104	COH	36.53	803,000	27,469,472.80	29,333,590.00

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
COCA COLA CO.	191216100	KO	57.00	3,853,777	187,359,402.27	219,665,289.00
COCA-COLA ENTERPRISE	191219104	CCE	21.20	625,000	12,902,852.94	13,250,000.00
COEUR D'ALENE MINES CORP.	192108504	CDE	18.06	51,200	948,192.84	924,672.00
COGDELL SPENCER INC.	19238U107	CSA	5.66	30,400	175,553.92	172,064.00
COGNEX CORP.	192422103	CGNX	17.72	135,600	2,633,007.17	2,402,832.00
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH	45.30	1,380,700	54,030,089.15	62,545,710.00
COHEN & STEERS INC	19247A100	CNS	22.84	73,860	1,615,999.68	1,686,962.40
COHERENT INC.	192479103	COHR	29.73	66,513	1,898,161.32	1,977,431.49
COHU INC.	192576106	COHU	13.95	9,200	85,657.35	128,340.00
COLDWATER CREEK INC.	193068103	CWTR	4.46	54,300	304,794.33	242,178.00
COLFAX CORP	194014106	CFX	12.04	56,000	653,440.47	674,240.00
COLGATE PALMOLIVE	194162103	CL	82.15	1,472,989	92,717,734.56	121,006,046.36
COLLECTIVE BRANDS INC	19421W100	PSS	22.77	93,900	1,614,016.51	2,138,103.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	16.18	85,800	1,352,203.52	1,388,244.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	39.04	44,900	1,872,087.16	1,752,896.00
COMCAST CORP - CL A	20030N101	CMCSA	16.86	6,752,491	135,820,937.73	113,846,998.27
COMERICA INC.	200340107	CMA	29.57	146,200	3,825,625.42	4,323,134.00
COMFORT SYS USA INC	199908104	FIX	12.34	106,100	1,269,044.60	1,309,274.00
COMMERCIAL METALS CO.	201723103	CMC	15.65	772,768	12,371,147.07	12,093,819.23
COMMSCOPE INC.	203372107	CTV	26.53	2,400	81,863.88	63,672.00
COMMUNICATIONS SYSTEMS INC	203900105	JCS	12.44	43,600	466,125.07	542,383.99
COMMUNITY BANK SYSTEM INC	203607106	CBU	19.31	11,100	220,877.15	214,341.00
COMMUNITY HEALTH SYS	203668108	CYH	35.60	237,700	6,347,189.97	8,462,120.00
COMMUNITY TR BANCORP	204149108	CTBI	24.45	18,600	468,952.40	454,770.00
COMMVAULT SYSTEMS INC	204166102	CVLT	23.69	54,300	992,182.69	1,286,367.00
COMPASS DIVERSIFIED HOLDINGS	20451Q104	CODI	12.76	40,600	402,760.05	518,056.00
COMPELLENT TECHNOLOGIES INC	20452A108	CML	22.68	37,100	705,041.15	841,428.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX	13.00	109,800	2,295,897.00	1,427,400.00
COMPUCREDIT HOLDINGS CORP	20478T107	CCRT	3.33	16,400	55,975.18	54,612.00
COMPUTER SCIENCES	205363104	CSC	57.53	25,972	1,231,809.12	1,494,169.16
COMPUTER TASK GROUP INC.	205477102	CTGX	8.01	118,100	958,870.01	945,981.00
COMSCORE INC	20564W105	SCOR	17.55	82,563	1,685,065.85	1,448,980.65

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
COMSTOCK RESOURCES INC	205768203	CRK	40.57	169,998	5,858,854.69	6,896,818.86
COMSYS IT PARTNERS INC	20581E104	CITP	8.89	52,000	397,162.15	462,280.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	35.05	73,108	2,438,246.09	2,562,435.40
COMVERGE INC	205859101	COMV	11.24	28,400	331,831.28	319,216.00
COMVERSE TECHNOLOGY INC.	205862402	CMVT	9.45	158,800	2,364,967.10	1,500,660.00
CONAGRA FOODS INC.	205887102	CAG	23.05	273,000	6,046,353.41	6,292,650.00
CONCHO RESOURCES INC	20605P101	CXO	44.90	4,500	133,232.09	202,050.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	42.75	155,777	5,105,071.13	6,659,466.75
CONEXANT SYSTEMS INC.	207142308	CNXT	2.32	175,200	502,741.62	406,464.00
CONMED CORPORATION	207410101	CNMD	22.80	8,500	208,720.09	193,800.00
CONOCOPHILLIPS	20825C104	COP	51.07	2,385,006	85,928,765.64	121,802,256.42
CONSECO INC	208464883	CNO	5.00	209,500	1,252,316.10	1,047,500.01
CONSOL ENERGY INC.	20854P109	CNX	49.80	7,200	317,431.10	358,560.00
CONSOLIDATED COMMUNICATIONS	209034107	CNSL	17.50	36,800	579,120.18	644,000.00
CONSOLIDATED EDISON INC.	209115104	ED	45.43	273,180	11,077,708.32	12,410,567.40
CONSOLIDATED GRAPHICS INC.	209341106	CGX	35.02	65,687	2,585,171.36	2,300,358.74
CONSOLIDATED WATER CO-ORD SH	G23773107	CWCO	14.29	31,700	520,170.02	452,993.00
CONSTANT CONTACT INC	210313102	CTCT	16.00	85,100	1,287,851.21	1,361,600.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	15.93	146,600	2,275,454.03	2,335,338.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG	35.17	79,748	4,178,286.07	2,804,737.16
CONTANGO OIL & GAS	21075N204	MCF	47.01	7,500	481,282.33	352,575.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	17.92	420,600	4,945,565.35	7,537,152.00
CONTINUOCARE CORP	212172100	CNU	4.37	59,400	180,023.03	259,578.01
CONVERGYS CORPORATION	212485106	CVG	10.75	248,800	2,578,053.36	2,674,600.01
CON-WAY INC	205944101	CNW	34.91	15,200	514,696.89	530,632.00
COOPER COMPANIES INC.	216648402	COO	38.12	205,000	6,933,616.60	7,814,600.00
COOPER INDUSTRIES PLC	G24140108	CBE	42.64	95,000	2,860,588.93	4,050,800.00
COOPER TIRE & RUBBER	216831107	CTB	20.05	259,050	3,603,400.26	5,193,952.50
COPA HOLDINGS SA-CLASS A	P31076105	CPA	54.47	31,631	1,673,992.30	1,722,940.57
CORE LABORATORIES N.V.	N22717107	CLB	118.12	225,027	24,434,894.67	26,580,189.24
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE	32.96	52,850	1,410,102.75	1,741,935.99
CORINTHIAN COLLEGES INC	218868107	COCO	13.77	184,700	2,767,811.72	2,543,319.00

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CORNERSTONE THERAPEUTICS INC	21924P103	CRTX	6.10	58,015	350,392.82	353,891.50
CORNING INC	219350105	GLW	19.31	2,069,400	32,561,523.03	39,960,114.00
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	22.82	59,600	1,296,765.51	1,360,072.00
CORRECTIONS CORP OF	22025Y407	CXW	24.55	296,400	4,123,124.29	7,276,620.00
CORVEL CORP	221006109	CRVL	33.54	36,000	849,223.61	1,207,440.00
COSTAR GROUP INC	22160N109	CSGP	41.77	32,200	1,247,411.83	1,344,994.00
COSTCO WHOLESALE CORP.	22160K105	COST	59.17	485,154	19,507,009.73	28,706,562.18
COVANCE INC	222816100	CVD	54.57	2,600	135,068.53	141,882.00
COVANTA HOLDING CORP.	22282E102	CVA	18.09	367,500	6,423,049.83	6,648,075.00
COVENTRY HEALTH CARE INC.	222862104	CVH	24.29	212,626	3,242,715.33	5,164,685.54
COVIDIEN PLC	G2554F105	COV	47.89	6,657	293,247.51	318,803.73
COWEN GROUP INC CL A	223622101	COWN	5.92	16,000	126,720.00	94,720.00
CPI CORP	125902106	CPY	12.28	10,400	127,620.69	127,712.00
CRACKER BARREL OLD COUNTRY STORE	22410J106	CBRL	37.99	47,300	1,778,795.16	1,796,927.00
CRANE CO	224399105	CR	30.62	73,500	2,227,833.95	2,250,570.01
CRAY INC	225223304	CRAY	6.42	189,900	1,122,010.53	1,219,158.00
CREDIT ACCEP CORP MI	225310101	CACC	42.10	29,900	683,520.13	1,258,789.99
CREE INC	225447101	CREE	56.37	4,500	118,439.55	253,665.00
CROCS INC	227046109	CROX	5.75	94,200	315,747.57	541,650.00
CROSSTEX ENERGY INC	22765Y104	XTXI	6.05	37,100	174,184.50	224,455.00
CROWN CASTLE INTL CO	228227104	CCI	39.04	12,400	380,262.83	484,096.00
CROWN HOLDINGS INC	228368106	CCK	25.58	180,700	3,960,118.35	4,622,306.00
CROWN MEDIA HLDGS IN	228411104	CRWN	1.45	11,000	14,740.00	15,950.00
CSS INDS INC	125906107	CSS	19.44	7,200	202,135.89	139,968.00
CSX CORP.	126408103	CSX	48.49	471,000	28,667,884.84	22,838,790.00
CTC MEDIA INC	12642X106	CTCM	14.90	7,900	129,673.47	117,710.00
CTRP.COM INTERNATIONAL-ADR	22943F100	CTRP	71.86	535,000	30,174,572.07	38,445,100.00
CTS CORP.	126501105	CTS	9.62	158,960	1,655,427.80	1,529,195.20
CUBIC CORP	229669106	CUB	37.30	40,500	1,178,870.07	1,510,650.00
CUBISTS PHARMACEUTICALS	229678107	CBST	18.97	127,870	2,616,465.71	2,425,693.90
CULLEN/FROST BANKERS INC	229899109	CFR	50.00	292,132	14,993,031.01	14,606,600.03
CUMMINS INC.	231021106	CMI	45.86	775,671	40,841,113.71	35,572,272.06

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CURTISS-WRIGHT CORP.	231561101	CW	31.32	263,222	9,212,800.19	8,244,113.04
CUTERA INC	232109108	CUTR	8.51	42,100	376,988.87	358,271.00
CVR ENERGY INC	12662P108	CVI	6.86	54,000	361,860.26	370,440.00
CVS/CAREMARK CORP	126650100	CVS	32.21	2,003,010	37,505,026.31	64,516,952.10
CYBERSOURCE CORP	23251J106	CYBS	20.11	265,205	4,212,775.69	5,333,272.55
CYMER INC.	232572107	CYMI	38.38	31,000	1,197,382.56	1,189,780.00
CYNOSURE INC - CLASS A	232577205	CYNO	11.49	34,700	589,680.53	398,703.00
CYPRESS BIOSCIENCE INC	232674507	CYPB	5.76	184,000	1,417,285.93	1,059,840.00
CYPRESS SEMICONDUCTOR CORP	232806109	CY	10.56	210,990	2,005,501.55	2,228,054.40
CYTEC INDUSTRIES	232820100	CYT	36.42	65,871	2,403,649.35	2,399,021.82
DAKTRONICS INC	234264109	DAKT	9.21	13,700	102,669.34	126,177.00
DANA HOLDING CORP	235825205	DAN	10.84	46,500	256,798.09	504,060.00
DANAHER CORP	235851102	DHR	75.20	313,900	12,923,540.04	23,605,280.01
DANAOS CORP	Y1968P105	DAC	4.46	37,400	777,458.59	166,804.00
DANVERS BANCORP INC	236442109	DNBK	12.99	178,200	2,362,436.30	2,314,818.00
DARDEN RESTAURANTS INC	237194105	DRI	35.07	255,700	6,551,903.91	8,967,399.00
DARLING INTERNATIONAL INC	237266101	DAR	8.38	108,000	1,568,887.30	905,040.00
DAWSON GEOPHYSICAL CO	239359102	DWSN	23.11	30,300	619,218.89	700,233.00
DAYSTAR TECHNOLOGIES INC	23962Q100	DSTI	0.41	137,100	648,286.80	56,265.84
DDI CORP	233162502	DDIC	4.89	8,700	38,602.77	42,543.00
DEALERTRACK HOLDINGS INC	242309102	TRAK	18.79	104,896	1,976,730.59	1,970,995.84
DEAN FOODS CO	242370104	DF	18.04	905,000	21,429,451.88	16,326,200.00
DECKERS OUTDOOR CORP	243537107	DECK	101.72	37,200	2,639,470.23	3,783,984.01
DEERE & CO.	244199105	DE	54.09	488,200	14,661,544.72	26,406,738.00
DEL MONTE FOODS CO	24522P103	DLM	11.34	123,400	1,219,498.40	1,399,356.00
DELCATH SYSTEMS INC	24661P104	DCTH	5.14	32,800	170,068.00	168,592.00
DELL INC	24702R101	DELL	14.36	2,852,138	62,735,525.11	40,956,701.68
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	22.37	65,500	1,426,140.02	1,465,235.00
DELTA AIR LINES INC	247361702	DAL	11.38	115,200	1,328,590.08	1,310,976.00
DELTA PETROLEUM CORP	247907207	DPTR	1.04	180,100	356,186.92	187,304.00
DELTIC TIMBER CORP	247850100	DEL	46.18	13,700	726,289.84	632,666.00
DELUXE CORP.	248019101	DLX	14.79	89,000	1,285,104.49	1,316,310.00

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DEMANDTEC INC	24802R506	DMAN	8.77	37,200	324,580.64	326,244.00
DENDREON CORP	24823Q107	DNDN	26.28	20,000	513,424.28	525,600.00
DEPOMED INC	249908104	DEPO	3.35	104,400	323,765.49	349,740.00
DESTINATION MATERNITY CORP	25065D100	DEST	19.00	9,195	164,843.60	174,705.00
DEVON ENERGY CORPORATION	25179M103	DVN	73.50	880,221	37,428,871.54	64,696,243.50
DEVRY INC.	251893103	DV	56.73	160,000	9,483,946.93	9,076,800.00
DG FASTCHANNEL INC	23326R109	DGIT	27.93	60,270	1,333,204.24	1,683,341.10
DIAMOND FOODS INC	252603105	DMND	35.54	30,600	543,228.96	1,087,524.00
DIAMOND HILL INVESTMENT GRP	25264R207	DHIL	64.23	7,600	494,130.13	488,148.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	98.42	60,800	5,377,549.30	5,983,936.00
DICE HOLDINGS INC	253017107	DHX	6.55	21,500	129,815.14	140,825.00
DICKS SPORTING GOODS INC	253393102	DKS	24.87	13,000	245,117.31	323,310.01
DIEBOLD INC	253651103	DBD	28.45	36,200	966,283.92	1,029,890.00
DIGI INTERNATIONAL INC	253798102	DGII	9.12	9,300	116,595.64	84,816.00
DIGITAL RIVER INC	25388B104	DRIV	26.99	67,800	2,269,761.83	1,829,922.00
DIGITALGLOBE INC	25389M877	DGI	24.20	30,800	737,462.58	745,360.00
DILLARDS INC. CL-A	254067101	DDS	18.45	51,900	406,002.26	957,555.00
DIODES INC	254543101	DIOD	20.45	116,351	2,104,016.59	2,379,377.95
DIONEX CORP.	254546104	DNEX	73.87	30,900	1,688,737.69	2,282,583.00
DIRECTV	25490A101	DTV	33.35	1,384,280	26,471,818.83	46,165,738.00
DISCOVER FINANCIAL	254709108	DFS	14.71	904,915	10,070,889.67	13,311,299.65
DISCOVERY COMMUNICATIONS-A	25470F104	DISCA	30.67	47,100	617,815.23	1,444,557.00
DISCOVERY COMMUNICATIONS-C	25470F302	DISCK	26.52	192,200	4,164,804.53	5,097,143.99
DISH NETWORK CORP	25470M109	DISH	20.77	169,473	3,410,335.83	3,519,954.21
DISNEY (WALT) CO.	254687106	DIS	32.25	2,433,782	63,664,245.99	78,489,455.30
DITECH NETWORKS	25500T108	DITC	1.29	160,100	603,577.00	206,529.00
DOLAN MEDIA CO	25659P402	DM	10.21	76,400	989,258.73	780,044.00
DOLBY LABORATORIES INC-CL A	25659T107	DLB	47.73	3,700	138,395.76	176,601.00
DOLE FOOD CO INC	256603101	DOLE	12.41	36,200	444,135.71	449,242.00
DOLLAR FINANCIAL CORP	256664103	DLLR	23.66	10,500	102,315.89	248,430.00
DOLLAR GENERAL CORP.	256677105	DG	22.43	5,100	114,645.96	114,393.00
DOLLAR THRIFTY AUTOM	256743105	DTG	25.61	13,500	310,600.92	345,735.00

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DOLLAR TREE, INC	256746108	DLTR	48.30	64,275	2,462,241.84	3,104,482.50
DOMINION RESOURCES INC-VA	25746U109	D	38.92	845,640	28,356,546.57	32,912,308.80
DOMTAR CORP	257559203	UFS	55.41	37,800	699,680.44	2,094,498.00
DONALDSON CO INC	257651109	DCI	42.54	40,500	1,068,052.53	1,722,870.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	22.27	100,827	1,262,926.35	2,245,417.29
DOUBLE-TAKE SOFTWARE INC	258598101	DBTK	9.99	37,600	326,751.51	375,624.00
DOV PHARMACEUTICAL WARRANTS	259858124		0.00	341,330	0.00	0.00
DOVER CORP.	260003108	DOV	41.61	75,147	2,034,264.59	3,126,866.66
DOW CHEMICAL CO	260543103	DOW	27.63	1,465,077	43,949,676.63	40,480,077.51
DPL INC	233293109	DPL	27.60	239,000	6,386,795.52	6,596,400.00
DR PEPPER SNAPPLE GROUP	26138E109	DPS	28.30	32,300	758,297.50	914,090.00
DREAMWORKS ANIMATION	26153C103	DWA	39.95	31,970	875,228.87	1,277,201.50
DRESS BARN INC.	261570105	DBRN	23.10	225,189	3,409,029.56	5,201,865.89
DRESSER-RAND GROUP INC	261608103	DRC	31.61	123,102	3,207,856.28	3,891,254.22
DREW INDS INC	26168L205	DW	20.65	39,200	513,854.33	809,480.00
DRIL-QUIP INC	262037104	DRQ	56.48	79,087	3,422,318.75	4,466,833.76
DSP GROUP INC.	23332B106	DSPG	5.63	26,100	287,961.94	146,943.00
DST SYSTEMS INC	233326107	DST	43.55	28,500	1,247,805.42	1,241,175.00
DSW INC-CLASS A	23334L102	DSW	25.88	10,200	96,838.80	263,976.00
DTE ENERGY COMPANY	233331107	DTE	43.59	180,082	7,539,317.73	7,849,774.38
DTS INC	23335C101	DTSI	34.21	52,975	1,459,402.17	1,812,274.75
DUFF & PHELPS CORP-CL A	26433B107	DUF	18.26	900	15,894.01	16,434.00
DUKE ENERGY CORPORATION	26441C105	DUK	17.21	1,759,412	26,559,639.75	30,279,480.52
DUN & BRADSTREET CORP	26483E100	DNB	84.37	472,200	33,129,563.60	39,839,514.00
DUOYUAN PRINTING INC	26605B109	DYP	8.05	8,700	70,937.60	70,035.00
DXP ENTERPRISES INC NEW	233377407	DXPE	13.07	34,600	426,180.95	452,222.00
DYCOM INDUSTRIES INC.	267475101	DY	8.03	204,500	2,039,987.21	1,642,135.00
DYNAMEX INC	26784F103	DDMX	18.10	19,100	243,985.19	345,710.00
DYNCORP INTERNATIONAL	26817C101	DCP	14.35	10,800	147,171.96	154,980.00
E I DUPONT DE NEM.	263534109	DD	33.67	1,230,673	55,519,269.38	41,436,759.91
E*TRADE GROUP INC.	269246104	ETFC	1.75	1,594,000	2,724,458.30	2,789,500.00
EAGLE BANCORP INC/MD	268948106	EGBN	10.47	23,506	244,597.99	246,107.82

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EAGLE BULK SHIPPING INC	Y2187A101	EGLE	4.95	64,400	403,054.60	318,780.00
EAGLE MATERIALS INC	26969P108	EXP	26.05	5,000	139,016.12	130,250.01
EARTHLINK INC	270321102	ELNK	8.31	201,400	1,659,892.59	1,673,634.00
EAST WEST BANCORP INC.	27579R104	EWBC	15.80	31,700	195,364.01	500,860.00
EASTMAN CHEMICAL CO.	277432100	EMN	60.24	55,314	2,453,609.78	3,332,115.36
EASTMAN KODAK	277461109	EK	4.22	255,400	892,176.56	1,077,788.00
EATON CORP.	278058102	ETN	63.62	345,403	23,024,213.64	21,974,538.87
EATON VANCE CORP.	278265103	EV	30.41	67,629	2,456,666.91	2,056,597.89
EBAY INC	278642103	EBAY	23.54	1,486,866	39,494,484.83	35,000,825.63
EBIX INC	278715206	EBIX	48.83	10,700	256,728.41	522,481.00
ECHO GLOBAL LOGISTICS INC	27875T101	ECHO	12.69	5,800	72,248.26	73,602.00
ECHOSTAR HOLDING CORP	278768106	SATS	20.14	14,848	241,532.94	299,038.72
ECLIPSYS CORP	278856109	ECLP	18.52	133,300	2,072,203.63	2,468,716.00
ECOLAB INC	278865100	ECL	44.58	237,700	10,291,722.46	10,596,666.00
EDISON INTERNATIONAL	281020107	EIX	34.78	404,962	18,687,605.23	14,084,578.36
EDUCATION MANAGEMENT CORP	28140M103	EDMC	22.01	60,961	1,109,211.60	1,341,751.61
EDWARDS LIFESCIENCES	28176E108	EW	86.85	6,900	379,094.73	599,265.00
EHEALTH INC	28238P109	EHTH	16.43	33,000	586,864.12	542,189.99
EL PASO CORP	28336L109	EP	9.83	921,400	8,423,945.17	9,057,362.00
EL PASO ELECTRIC COMPANY	283677854	EE	20.28	129,750	2,648,052.72	2,631,330.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	10.82	80,700	915,362.77	873,174.00
ELECTRONICS FOR IMAGING	286082102	EFII	13.01	187,825	2,950,838.43	2,443,603.25
ELI LILLY & COMPANY	532457108	LLY	35.71	1,608,645	76,270,816.38	57,444,712.95
ELIZABETH ARDEN INC	28660G106	RDEN	14.44	36,100	539,018.23	521,284.00
EMC CORP	268648102	EMC	17.47	3,193,087	43,991,990.68	55,783,229.89
EMCOR GROUP INC	29084Q100	EME	26.90	101,100	1,906,338.67	2,719,590.00
EMCORE CORP	290846104	EMKR	1.07	72,100	94,299.59	77,147.00
EMDEON INC-CLASS A	29084T104	EM	15.25	4,100	60,766.51	62,525.00
EMERGENCY MEDICAL SERVICES-A	29100P102	EMS	54.15	52,880	2,532,570.09	2,863,452.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	13.59	61,313	775,509.56	833,243.67
EMERSON ELECTRIC CO	291011104	EMR	42.60	1,164,303	34,121,036.15	49,599,307.81
EMMIS COMMUNICATIONS	291525103	EMMS	1.15	1,622,956	13,074,097.80	1,866,399.40

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EMPLOYERS HOLDINGS INC	292218104	EIG	15.34	109,800	2,008,286.19	1,684,332.00
EMULEX CORP	292475209	ELX	10.90	202,875	2,568,524.20	2,211,337.50
ENCORE ACQUISITION CO	29255W100	EAC	48.02	3,700	110,608.95	177,674.00
ENCORE CAPITAL GROUP INC	292554102	ECPG	17.40	19,200	183,693.19	334,080.00
ENCORE WIRE CORP	292562105	WIRE	21.07	14,900	340,393.72	313,943.00
ENDEAVOUR INTERNATIONAL CORP	29259G101	END	1.08	63,600	95,272.44	68,688.00
ENDO PHARMACEUTICALS	29264F205	ENDP	20.51	213,700	5,002,665.96	4,382,987.01
ENDURANCE SPECIALTY HOLDINGS	G30397106	ENH	37.23	421,184	13,454,060.93	15,680,680.32
ENERGEN CORP.	29265N108	EGN	46.80	16,700	733,954.91	781,560.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	61.28	58,300	4,236,000.82	3,572,624.00
ENERGYSOLUTIONS INC	292756202	ES	8.49	61,200	644,660.00	519,588.00
ENERNOC INC	292764107	ENOC	30.39	27,300	851,696.81	829,647.00
ENERSYS	29275Y102	ENS	21.87	134,757	2,263,517.01	2,947,135.59
ENGLOBAL CORP	293306106	ENG	3.13	31,100	132,237.20	97,343.00
ENNIS INC	293389102	EBF	16.79	31,400	492,771.76	527,206.01
ENPRO INDUSTRIES INC	29355X107	NPO	26.41	166,500	4,314,788.70	4,397,265.00
ENSCO INTERNATIONAL PLC	29358Q109	ESV	39.94	283,956	14,319,027.25	11,341,202.65
ENSTAR GROUP INC	G3075P101	ESGR	73.02	34,139	2,717,622.22	2,492,829.78
ENTEGRIS INC	29362U104	ENTG	5.28	22,900	209,863.53	120,912.00
ENTERGY CORP.	29364G103	ETR	81.84	253,831	24,982,397.34	20,773,529.04
ENTROPIC COMMUNICATIONS INC	29384R105	ENTR	3.07	107,800	262,904.46	330,946.00
ENZO BIOCHEM INC.	294100102	ENZ	5.38	91,400	986,675.60	491,732.00
ENZON PHARMACEUTICALS INC	293904108	ENZN	10.53	15,300	162,227.28	161,109.00
EOG RESOURCES INC	26875P101	EOG	97.30	529,550	39,366,361.52	51,525,215.01
EPLUS INC	294268107	PLUS	16.51	59,400	899,910.00	980,694.00
EPOCH HOLDING CORP	29428R103	EPHC	10.45	62,500	672,000.00	653,125.00
EQT CORP	26884L109	EQT	43.92	29,000	1,214,018.88	1,273,680.00
EQUINIX INC.	29444U502	EQIX	106.15	337,605	32,959,849.21	35,836,770.75
ERIE INDTY CO	29530P102	ERIE	39.02	1,600	59,931.77	62,432.00
ESCO TECHNOLOGIES INC	296315104	ESE	35.85	23,800	796,523.76	853,230.00
ESTEE LAUDER CO.	518439104	EL	48.36	148,200	5,896,836.20	7,166,952.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	40.77	19,400	720,564.56	790,938.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ETHAN ALLEN INTERIORS INC.	297602104	ETH	13.42	1,100	18,885.68	14,762.00
EURONET WORLDWIDE IN	298736109	EEFT	21.95	44,000	935,706.63	965,799.99
EUROSEAS LTD	Y23592200	ESEA	3.91	200,000	2,615,394.99	782,000.00
EV3 INC	26928A200	EVVV	13.34	199,700	2,130,580.35	2,663,998.00
EVERCORE PARTNERS INC-CL A	29977A105	EVR	30.40	55,362	1,259,643.44	1,683,004.80
EVEREST RE GROUP LTD.	G3223R108	RE	85.68	2,500	192,755.09	214,199.99
EXAR CORP	300645108	EXAR	7.11	54,900	406,054.04	390,339.01
EXCO RESOURCES INC	269279402	XCO	21.23	246,600	3,152,566.70	5,235,318.00
EXELIXIS INC	30161Q104	EXEL	7.37	103,100	643,865.97	759,847.00
EXELON CORP	30161N101	EXC	48.87	1,253,606	60,044,243.43	61,263,725.22
EXIDE TECHNOLOGIES	302051206	XIDE	7.11	160,500	1,290,105.40	1,141,155.00
EXPEDIA INC	30212P105	EXPE	25.71	164,662	4,106,841.01	4,233,460.02
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	34.73	40,143	1,376,332.13	1,394,166.39
EXPRESS SCRIPTS	302182100	ESRX	86.45	1,242,600	71,542,065.51	107,422,770.00
EXPRESSJET HOLDINGS INC	30218U306	XJT	4.82	89,400	114,078.25	430,908.00
EXTERRAN HOLDINGS INC	30225X103	EXH	21.45	113,396	2,706,524.99	2,432,344.20
EXXON MOBIL CORPORATION	30231G102	XOM	68.19	7,897,495	264,126,630.86	538,530,184.05
F5 NETWORKS INC	315616102	FFIV	52.98	1,011,600	42,630,623.63	53,594,568.00
FACET BIOTECH CORP	30303Q103	FACT	17.58	42,900	434,030.67	754,182.00
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	65.87	20,500	1,104,693.70	1,350,335.00
FAIR ISAAC INC.	303250104	FICO	21.31	117,100	2,838,255.38	2,495,401.01
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS	9.99	60,400	1,091,478.10	603,396.00
FALCONSTOR SOFTWARE	306137100	FALC	4.06	25,800	120,746.22	104,748.00
FAMILY DOLLAR STORES	307000109	FDO	27.83	407,400	9,639,365.37	11,337,942.00
FARMER BROS CO	307675108	FARM	19.74	16,200	368,581.99	319,788.00
FARMERS CAP BK CORP	309562106	FFKT	10.22	18,100	474,868.04	184,982.00
FARO TECHNOLOGIES INC	311642102	FARO	21.44	156,207	3,639,598.38	3,349,078.10
FASTENAL CO	311900104	FAST	41.64	780,249	28,527,262.42	32,489,568.36
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	18.52	23,000	427,679.97	425,960.00
FBR CAPITAL MARKETS CORP	30247C301	FBCM	6.18	52,092	257,297.28	321,928.56
FEDERAL MOGUL CORP-CL A	313549404	FDML	17.30	3,100	47,130.72	53,630.00
FEDERAL SIGNAL CORP	313855108	FSS	6.02	205,200	1,887,804.66	1,235,304.00

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FEDERATED INVESTORS INC.-CL B	314211103	FII	27.50	71,693	2,107,631.12	1,971,557.50
FEDEX CORPORATION	31428X106	FDX	83.45	589,279	39,593,200.08	49,175,332.55
FEI COMPANY	30241L109	FEIC	23.36	38,611	930,887.43	901,952.96
FEMALE HEALTH COMPANY	314462102	FHCO	4.73	22,100	110,256.27	104,533.01
FERRO CORP	315405100	FOE	8.24	520,600	3,244,051.14	4,289,744.00
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF	13.46	5,100	73,915.53	68,646.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	23.44	39,044	740,772.97	915,191.36
FIFTH STREET FINANCE CORP	31678A103	FSC	10.74	94,800	978,635.78	1,018,152.00
FIFTH THIRD BANCORP	316773100	FITB	9.75	241,310	2,378,356.10	2,352,772.51
FINANCIAL FEDERAL CORP.	317492106	FIF	27.50	161,080	4,159,059.65	4,429,700.00
FIRST AMERICAN CORP.	318522307	FAF	33.11	71,900	1,878,526.26	2,380,609.00
FIRST BANCORP N C	318910106	FBNC	13.97	54,800	808,553.45	765,556.00
FIRST BANCORP PR	318672102	FBP	2.30	81,300	439,947.09	186,990.00
FIRST CASH FINANCIAL SERVICES INC	31942D107	FCFS	22.19	65,700	1,025,334.86	1,457,883.00
FIRST COMWLTH FINL C	319829107	FCF	4.65	10,400	120,159.52	48,360.00
FIRST CTZNS BANCSHS	31946M103	FCNCA	164.01	13,453	1,763,672.04	2,206,426.53
FIRST DEFIANCE FINL	32006W106	FDEF	11.29	23,300	374,463.42	263,057.02
FIRST ENERGY CORP.	337932107	FE	46.45	401,100	14,142,935.81	18,631,095.00
FIRST FINANCIAL HOLDINGS INC	320239106	FFCH	12.99	3,900	52,689.00	50,661.00
FIRST FINL BANKSHARE	32020R109	FFIN	54.23	34,600	1,847,056.51	1,876,358.00
FIRST FINL CORP IND	320218100	THFF	30.52	8,700	266,787.93	265,524.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	13.40	1,304,110	14,507,326.19	17,475,068.20
FIRST MERCURY FINANCIAL CORP	320841109	FMR	13.71	55,700	750,570.20	763,646.99
FIRST MIDWEST BANCORP INC.	320867104	FMBI	10.89	118,733	2,502,017.05	1,293,002.38
FIRST NIAGARA FINL G	33582V108	FNFG	13.91	52,466	689,387.84	729,802.06
FIRST SOLAR INC	336433107	FSLR	135.40	199,100	40,280,366.52	26,958,140.00
FIRST SOUTH BANCORP	33646W100	FSBK	10.30	2,900	46,035.33	29,870.00
FIRSTMERIT CORPORATION	337915102	FMER	20.14	96,100	1,921,673.08	1,935,454.01
FISERV INC. WISCONSIN	337738108	FISV	48.48	15,300	733,585.28	741,744.00
FLANDERS CORP	338494107	FLDR	4.46	7,600	44,612.00	33,896.00
FLEXTRONICS INTL LTD	Y2573F102	FLEX	7.31	43,568	288,546.51	318,482.08
FLIR SYSTEMS INC	302445101	FLIR	32.72	148,062	2,683,493.83	4,844,588.64

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FLOW INTL CORP	343468104	FLOW	3.08	55,200	212,977.07	170,015.98
FLOWERS INDUSTRIES INC.	343498101	FLO	23.76	98,636	2,320,090.37	2,343,591.36
FLOWERVE CORP.	34354P105	FLS	94.53	528,300	42,047,477.51	49,940,199.01
FLUOR CORP	343412102	FLR	45.04	11,200	608,103.78	504,448.00
FMC CORP.	302491303	FMC	55.76	1,100	57,726.66	61,336.00
FMC TECHNOLOGIES INC	30249U101	FTI	57.84	1,077,394	40,854,623.25	62,316,468.97
FNB CORP	302520101	FNB	6.79	19,600	211,844.71	133,084.00
FOOT LOCKER INC	344849104	FL	11.14	292,700	3,164,156.63	3,260,678.01
FORCE PROTECTION INC	345203202	FRPT	5.21	101,900	524,657.47	530,899.00
FORD MOTOR COMPANY	345370860	F	10.00	5,737,523	47,669,398.88	57,375,229.99
FOREST LABORATORIES INC.	345838106	FRX	32.11	326,134	10,040,782.34	10,472,162.74
FOREST OIL CORP.	346091705	FST	22.25	58,000	966,297.65	1,290,500.00
FORESTAR GROUP	346233109	FOR	21.98	6,100	105,315.82	134,078.00
FORMFACTOR INC	346375108	FORM	21.76	187,585	4,086,696.65	4,081,849.60
FORRESTER RESEARCH INC	346563109	FORR	25.95	51,600	1,358,383.89	1,339,020.00
FORTINET INC	34959E109	FTNT	17.57	12,600	227,771.46	221,382.00
FOSSIL INC.	349882100	FOSL	33.56	175,369	4,204,881.26	5,885,383.64
FOSTER WHEELER AG	H27178104	FWLT	29.44	440,000	12,784,383.54	12,953,600.00
FPL GROUP INC.	302571104	FPL	52.82	702,102	33,174,371.62	37,085,027.64
FRANKLIN ELEC INC	353514102	FELE	29.08	34,550	1,044,271.28	1,004,714.00
FRANKLIN RESOURCES INC	354613101	BEN	105.35	434,354	36,483,052.74	45,759,193.91
FRANKLIN STREET PPTYS CO	35471R106	FSP	14.61	121,400	1,744,130.59	1,773,654.00
FRED'S INC	356108100	FRED	10.20	140,600	1,354,621.95	1,434,120.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	80.29	1,121,956	74,997,491.02	90,081,847.24
FRESH DEL MONTE PRODUCE INC	G36738105	FDP	22.10	62,600	1,460,950.82	1,383,460.00
FRONTIER OIL CORP	35914P105	FTO	12.04	24,500	302,013.11	294,980.01
FRONTLINE LTD	G3682E127	FRO	27.32	7,700	193,195.75	210,363.99
FTI CONSULTING INC	302941109	FCN	47.16	166,865	7,335,086.50	7,869,353.40
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	41.24	15,900	680,224.11	655,716.00
FULLER H B CO	359694106	FUL	22.75	37,700	838,426.42	857,675.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	5.46	99,500	1,089,829.38	543,270.00
G & K SERV. CL-A	361268105	GKSR	25.13	18,300	652,845.97	459,879.00

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Instrument: COM			COMMON STOCK			
GAIAM INC	36268Q103	GAIA	7.69	22,000	161,951.56	169,180.00
GAMESTOP CORP.	36467W109	GME	21.94	50,000	2,047,720.93	1,097,000.00
GANDER MOUNTAIN CO	36471P108	GMTN	5.10	7,500	38,119.27	38,250.00
GANNETT INC	364730101	GCI	14.85	4,700	61,178.98	69,795.00
GAP INC	364760108	GPS	20.95	1,411,310	25,713,013.97	29,566,944.50
GARDNER DENVER MACHINERY	365558105	GDI	42.55	2,100	78,213.90	89,355.00
GARMIN LTD	G37260109	GRMN	30.70	136,890	3,523,346.27	4,202,523.00
GARTNER INC-CL A	366651107	IT	18.04	110,600	2,071,267.46	1,995,224.00
GATX CORP	361448103	GMT	28.75	213,256	7,492,410.59	6,131,110.00
GEEKNET INC	36846Q104	LNUX	1.19	307,500	476,625.00	365,925.00
GENCO SHIPPING & TRADING LTD	Y2685T107	GNK	22.38	65,900	1,856,596.27	1,474,842.00
GENCORP INC	368682100	GY	7.00	136,396	992,954.10	954,772.00
GENERAL CABLE CORP	369300108	BGC	29.42	1,018,700	34,186,594.36	29,970,154.00
GENERAL COMMUNICATION	369385109	GNCMA	6.38	125,800	793,638.33	802,604.00
GENERAL DYNAMICS CORP.	369550108	GD	68.17	805,600	39,366,189.11	54,917,752.00
GENERAL ELECTRIC CO	369604103	GE	15.13	19,085,441	452,588,367.31	288,762,722.33
GENERAL MILLS INC	370334104	GIS	70.81	392,539	18,280,048.34	27,795,686.59
GENERAL MOLY INC	370373102	GMO	2.08	22,200	54,021.48	46,176.00
GENESCO INC.	371532102	GCO	27.46	134,480	3,355,422.89	3,692,820.80
GENESEE & WYO INC	371559105	GWR	32.64	70,406	1,886,299.02	2,298,051.84
GENOMIC HEALTH INC	37244C101	GHDX	19.56	59,100	1,279,444.81	1,155,996.00
GENOPTIX INC	37243V100	GXDX	35.53	29,920	937,529.89	1,063,057.60
GEN-PROBE INC	36866T103	GPRO	42.90	33,840	1,331,945.57	1,451,736.00
GENTEX CORP.	371901109	GNTX	17.85	144,539	2,037,044.79	2,580,021.15
GENTIVA HEALTH SERVICES	37247A102	GTIV	27.01	112,100	2,564,164.51	3,027,821.00
GENUINE PARTS CO	372460105	GPC	37.96	366,400	15,601,140.86	13,908,544.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	11.35	129,900	1,230,089.09	1,474,365.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	49.01	444,087	20,521,032.37	21,764,703.88
GEOKINETICS INC	372910307	GOK	9.62	69,500	755,938.02	668,590.00
GERDAU SA SIDERURG SPONS ADR EACH	373737105	GGB	17.03	1,490,000	21,463,011.17	25,374,700.00
GFI GROUP INC	361652209	GFIG	4.57	534,382	5,310,144.43	2,442,125.74
GIBRALTAR INDUSTRIES INC	374689107	ROCK	15.73	56,000	673,589.18	880,880.00

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Group: DOMESTIC EQUITIES						
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G-III APPAREL GROUP LTD	36237H101	GIII	21.67	52,807	857,478.72	1,144,327.69
GILEAD SCIENCES INC.	375558103	GILD	43.28	1,963,993	50,246,107.09	85,001,617.04
GLACIER BANCORP INC	37637Q105	GBCI	13.72	8,700	165,429.35	119,364.00
GLADSTONE CAPITAL CO	376535100	GLAD	7.70	21,300	421,693.94	164,010.00
GLADSTONE INVESTMENT CORP	376546107	GAIN	4.56	22,400	140,243.83	102,144.00
GLATFELTER	377316104	GLT	12.15	26,800	381,396.73	325,620.00
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	42.25	364,700	17,591,873.10	15,408,575.00
GLG PARTNERS INC	37929X107	GLG	3.22	28,400	87,347.04	91,448.00
GLOBAL CASH ACCESS INC	378967103	GCA	7.49	121,000	723,843.84	906,290.00
GLOBAL CROSSING LTD	G3921A175	GLBC	14.25	84,600	1,081,669.39	1,205,550.00
GLOBAL DEFENSE TECHNOLOGY&	37950B107	GTEC	16.46	4,700	67,908.59	77,362.00
GLOBAL INDUSTRIES LTD.	379336100	GLBL	7.13	297,400	2,014,623.15	2,120,462.00
GLOBAL PAYMENTS INC	37940X102	GPN	53.86	75,200	2,782,948.35	4,050,272.00
GLOBAL SOURCES LIMITED	G39300101	GSOL	6.25	79,600	518,766.93	497,500.00
GOLDMAN SACHS GROUP INC	38141G104	GS	168.84	780,100	85,877,193.63	131,712,084.01
GOODRICH CORP.	382388106	GR	64.25	19,900	1,072,528.63	1,278,575.00
GOODRICH PETROLEUM CORP	382410405	GDP	24.35	96,842	3,428,837.21	2,358,102.71
GOODYEAR T & R	382550101	GT	14.10	803,700	15,060,997.26	11,332,169.99
GOOGLE INC - CL A	38259P508	GOOG	619.98	484,121	201,938,804.89	300,145,337.58
GP STRATEGIES CORP	36225V104	GPX	7.53	39,000	290,227.07	293,670.01
GRACE W.R. & COMPANY	38388F108	GRA	25.35	98,200	1,591,325.35	2,489,370.00
GRACO INC.	384109104	GGG	28.57	187,533	5,523,390.06	5,357,817.82
GRAFTECH INTERNATIONAL LTD	384313102	GTI	15.55	136,900	1,877,281.73	2,128,795.01
GRAHAM CORP	384556106	GHM	20.70	48,400	1,183,251.88	1,001,879.99
GRAINGER W W INC	384802104	GWV	96.83	69,700	5,902,099.59	6,749,051.00
GRAN TIERRA ENERGY INC	38500T101	GTE	5.73	273,100	1,001,315.54	1,564,862.99
GRAND CANYON EDUCATION INC	38526M106	LOPE	19.01	129,520	2,283,905.88	2,462,175.20
GRANITE CONSTRUCTION INC	387328107	GVA	33.66	96,953	3,147,271.86	3,263,437.98
GRAPHIC PACKAGING HOLDING CO	388689101	GPK	3.47	43,800	140,519.48	151,986.00
GREAT ATL & PAC TEA	390064103	GAP	11.79	44,200	480,938.12	521,118.00
GREAT CANADIAN GAMING CORP	389914102	GCGMF	7.54	44,275	325,000.05	333,935.76
GREAT LAKES DREDGE & DOCK CO	390607109	GLDD	6.48	500	3,638.41	3,240.00

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GREAT SOUTHN BANCORP	390905107	GSBC	21.36	54,400	1,137,579.40	1,161,984.00
GREATBATCH INC.	39153L106	GB	19.23	91,600	2,014,305.96	1,761,468.00
GREEN MTN COFFEE ROA	393122106	GMCR	81.47	49,654	1,358,152.31	4,045,311.38
GREENHILL & CO INC	395259104	GHL	80.24	1,700	129,458.03	136,408.00
GREENLIGHT CAPITAL RE LTD-A	G4095J109	GLRE	23.57	67,000	1,187,287.29	1,579,190.01
GREIF INC	397624107	GEF	53.98	52,041	2,021,170.21	2,809,173.18
GROUP 1 AUTOMOTIVE	398905109	GPI	28.35	44,200	1,089,887.01	1,253,070.00
GSI COMMERCE INC	36238G102	GSIC	25.39	46,195	927,971.44	1,172,891.05
GSI TECHNOLOGY INC	36241U106	GSIT	4.48	91,100	366,498.28	408,127.98
GUESS INC	401617105	GES	42.30	59,200	1,670,522.87	2,504,160.00
GULF ISLAND FABRICAT	402307102	GIFI	21.03	23,800	765,588.46	500,514.00
GULFMARK OFFSHORE INC	402629109	GLF	28.31	40,300	1,499,986.20	1,140,893.00
GULFPORT ENERGY CORP	402635304	GPOR	11.45	42,157	377,423.11	482,697.65
GYMBOREE CORP	403777105	GYMB	43.49	52,329	1,514,941.71	2,275,788.21
HACKET GROUP INC	404609109	HCKT	2.78	306,900	1,303,588.97	853,182.00
HAEMONETICS CORP/MASS	405024100	HAE	55.15	43,000	2,216,368.34	2,371,450.00
HAIN CELESTIAL GROUP	405217100	HAIN	17.01	40,708	724,605.38	692,443.07
HALLIBURTON COMPANY	406216101	HAL	30.09	1,497,566	30,647,254.83	45,061,760.94
HANCOCK HLDG CO	410120109	HBHC	43.79	38,554	1,542,632.90	1,688,279.66
HANESBRANDS INC	410345102	HBI	24.11	94,500	2,067,596.64	2,278,395.00
HANSEN NATURAL CORP	411310105	HANS	38.40	126,824	3,741,495.19	4,870,041.60
HARLEY-DAVIDSON INC	412822108	HOG	25.20	36,300	825,479.33	914,760.01
HARLEYSVILLE GROUP INC	412824104	HGIC	31.79	26,000	837,439.71	826,540.00
HARLEYSVILLE NATL CO	412850109	HNBC	6.44	19,900	274,942.97	128,156.00
HARMAN INTERNATIONAL	413086109	HAR	35.28	45,227	824,296.71	1,595,608.56
HARRIS STRATEX NETWORKS	41457P106	HSTX	6.91	162,300	1,025,563.29	1,121,493.00
HARRY WINSTON DIAMOND CORP	41587B100	HWD	9.51	62,800	390,055.87	597,228.00
HARSCO CORP	415864107	HSC	32.23	42,348	1,369,350.93	1,364,876.04
HARTFORD FINL SERVICES	416515104	HIG	23.26	82,500	1,229,301.58	1,918,950.00
HARVARD BIOSCIENCE INC	416906105	HBIO	3.57	218,000	807,129.26	778,260.00
HARVEST NATURAL RESO	41754V103	HNR	5.29	152,500	1,523,505.54	806,725.00
HASBRO INC	418056107	HAS	32.06	63,000	2,292,114.89	2,019,780.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HATTERAS FINANCIAL CORP	41902R103	HTS	27.96	36,600	913,616.11	1,023,336.00
HAVERTY FURNITURE	419596101	HVT	13.73	88,000	862,443.82	1,208,240.01
HAWAIIAN HOLDINGS INC	419879101	HA	7.00	143,000	965,276.84	1,001,000.00
HAWKINS INC	420261109	HWKN	21.83	16,900	386,207.59	368,927.00
HAYNES INTERNATIONAL INC	420877201	HAYN	32.97	21,100	534,208.45	695,667.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	27.97	658,310	17,052,749.59	18,412,930.70
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	7.27	313,500	3,075,841.78	2,279,145.00
HEALTH NET INC	42222G108	HNT	23.29	71,600	1,356,270.96	1,667,564.00
HEALTHSOUTH CORP	421924309	HLS	18.77	46,300	705,534.23	869,051.00
HEALTHSPRING INC	42224N101	HS	17.61	186,016	3,169,525.60	3,275,741.76
HEALTHWAYS INC.	422245100	HWAY	18.34	53,700	777,532.35	984,858.00
HEARTLAND EXPRESS INC.	422347104	HTLD	15.27	412,196	6,100,235.27	6,294,232.92
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	14.35	10,600	188,073.09	152,110.01
HEARTWARE INTERNATIONAL INC	422368100	HTWR	35.47	6,200	214,792.95	219,914.00
HECLA MINING CO.	422704106	HL	6.18	170,600	511,668.78	1,054,308.01
HEICO CORP	422806109	HEI	44.33	85,125	3,239,924.22	3,773,591.25
HEICO CORP-CL A	422806208	HEI.A	35.96	20,760	591,350.18	746,529.60
HEINZ H. J. CO.	423074103	HNZ	42.76	7,800	301,958.14	333,528.00
HELEN OF TROY LTD	G4388N106	HELE	24.46	48,400	1,246,910.64	1,183,864.00
HELIX ENERGY SOLUTIONS GROUP	42330P107	HLX	11.75	81,307	966,853.93	955,357.25
HELMERICH & PAYNE, INC	423452101	HP	39.88	233,340	9,805,087.16	9,305,599.19
HENRY (JACK) & ASSOCIATES	426281101	JKHY	23.12	223,000	4,546,500.86	5,155,760.00
HENRY SCHEIN INC	806407102	HSIC	52.60	1,400	72,256.94	73,640.00
HERBALIFE LTD	G4412G101	HLF	40.57	107,103	3,576,092.87	4,345,168.71
HERCULES OFFSHORE INC	427093109	HERO	4.78	58,300	249,195.20	278,674.00
HERCULES TECHNOLOGY GROWTH	427096508	HTGC	10.39	60,600	279,120.21	629,634.00
HERITAGE-CRYSTAL CLEAN INC	42726M106	HCCI	10.46	9,900	108,522.94	103,554.00
HERSHEY COMPANY	427866108	HSY	35.79	60,414	2,174,339.66	2,162,217.06
HERTZ GLOBAL HOLDINGS INC	42805T105	HTZ	11.92	838,550	4,538,293.78	9,995,516.00
HESS CORP.	42809H107	HES	60.50	497,490	49,340,450.65	30,098,144.99
HEWITT ASSOCIATES INC	42822Q100	HEW	42.26	19,574	620,239.27	827,197.25
HEWLETT-PACKARD CO	428236103	HPQ	51.51	5,622,994	161,730,701.04	289,640,420.94

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HEXCEL CORP	428291108	HXL	12.98	579,143	7,763,613.76	7,517,276.14
HIBBETT SPORTS INC.	428567101	HIBB	21.99	126,559	3,137,811.13	2,783,032.41
HICKORY TECH CORP	429060106	HTCO	8.83	53,604	482,495.85	473,323.32
HILL INTERNATIONAL INC	431466101	HIL	6.24	89,100	558,074.55	555,983.99
HILL-ROM HOLDINGS INC	431475102	HRC	23.99	23,876	465,427.06	572,785.24
HI-TECH PHARMACAL CO INC	42840B101	HITK	28.05	49,300	875,759.00	1,382,865.00
HITTITE MICROWAVE CORP	43365Y104	HITT	40.75	170,486	6,103,832.99	6,947,304.50
HMS HOLDINGS CORP	40425J101	HMSY	48.69	50,540	1,724,558.05	2,460,792.60
HNI CORP	404251100	HNI	27.63	75,000	1,849,851.86	2,072,250.00
HOLLY CORP	435758305	HOC	25.63	6,400	153,371.52	164,032.00
HOLOGIC INC.	436440101	HOLX	14.50	38,218	526,095.07	554,161.00
HOME BANCSHARES INC	436893200	HOMB	24.07	52,244	1,084,104.38	1,257,513.08
HOME DEPOT INC.	437076102	HD	28.93	2,002,100	55,134,565.47	57,920,753.00
HOME DIAGNOSTICS INC	437080104	HDIX	6.10	45,600	290,467.42	278,160.00
HONDA MOTOR CO LTD-SPONS ADR	438128308	HMC	33.90	420,000	11,619,490.71	14,238,000.00
HONEYWELL INTERNATIONAL INC	438516106	HON	39.20	1,047,732	41,773,277.85	41,071,094.40
HOOKER FURNITURE CORP	439038100	HOFT	12.37	47,100	871,316.53	582,627.00
HOOPER HOLMES INC	439104100	HH	1.05	299,100	264,265.85	314,055.03
HORACE MANN EDUCATORS	440327104	HMN	12.50	3,000	43,102.23	37,500.00
HORIZON LINES INC - CL A	44044K101	HRZ	5.57	73,700	400,408.03	410,509.00
HORMEL FOODS CORP	440452100	HRL	38.45	79,103	2,870,317.96	3,041,510.34
HORNBECK OFFSHORE SERVICES INC	440543106	HOS	23.28	39,700	1,580,707.51	924,216.00
HORSEHEAD HOLDING CORP	440694305	ZINC	12.75	43,900	543,013.88	559,725.00
HOSPIRA INC	441060100	HSP	51.00	6,100	289,401.44	311,100.00
HOUSTON WIRE & CABLE CO	44244K109	HWCC	11.90	18,100	207,819.84	215,390.00
HOVNANIAN ENTERPRISES-A	442487203	HOV	3.84	52,500	210,684.09	201,600.00
HSN INC	404303109	HSNI	20.19	89,601	1,467,276.66	1,809,044.19
HUB GROUP INC	443320106	HUBG	26.83	121,021	3,126,618.51	3,246,993.43
HUBBELL INC	443510201	HUB.B	47.30	33,700	1,478,141.34	1,594,010.00
HUDSON CITY BANCORP INC	443683107	HCBK	13.73	124,761	1,849,782.64	1,712,968.53
HUGHES COMMUNICATIONS INC	444398101	HUGH	26.03	4,100	104,676.17	106,723.00
HUMAN GENOME SCIENCE	444903108	HGSI	30.60	163,500	3,080,159.25	5,003,100.00

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HUMANA INC.	444859102	HUM	43.89	58,418	1,940,878.48	2,563,966.02
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	32.27	1,616,153	55,961,109.57	52,153,257.31
HUNTINGTON BANCSHARES	446150104	HBAN	3.65	219,900	854,403.58	802,635.00
HUNTSMAN CORP	447011107	HUN	11.29	309,983	1,866,645.88	3,499,708.08
HURON CONSULTING GROUP INC	447462102	HURN	23.04	33,011	782,759.94	760,573.44
HYATT HOTELS CORP-CLASS A	448579102	H	29.81	6,500	197,193.75	193,765.00
HYPERCOM CORP	44913M105	HYC	3.17	165,800	431,083.01	525,586.00
I2 TECHNOLOGIES INC	465754208	ITWO	19.12	50,600	721,788.89	967,472.01
IAC/INTERACTIVE CORP	44919P508	IACI	20.48	19,700	360,790.35	403,456.00
IBERIABANK CORP	450828108	IBKC	53.81	3,900	205,451.06	209,859.00
ICF INTERNATIONAL INC	44925C103	ICFI	26.80	15,650	405,377.47	419,420.00
ICO INC	449293109	ICOC	7.31	31,800	68,867.28	232,458.00
ICON PLC - ADR	45103T107	ICLR	21.73	194,589	4,050,872.63	4,228,418.96
ICT GROUP INC	44929Y101	ICTG	16.33	27,100	269,125.74	442,543.00
ICU MEDICAL INC.	44930G107	ICUI	36.44	21,390	678,708.95	779,451.60
IDACORP, INC.	451107106	IDA	31.95	18,100	620,717.85	578,295.00
IDEX CORPORATION	45167R104	IEX	31.15	101,800	2,789,390.31	3,171,070.00
IDEXX LABS INC.	45168D104	IDXX	53.44	24,982	977,521.61	1,335,038.08
IGATE CORP	45169U105	IGTE	10.00	60,800	382,058.28	608,000.00
IHS INC-CLASS A	451734107	IHS	54.81	91,551	3,942,408.42	5,017,910.31
II VI INC	902104108	IIVI	31.80	136,296	3,132,303.63	4,334,212.81
IKANOS COMMUNICATIONS INC	45173E105	IKAN	1.87	166,500	996,433.33	311,355.00
ILLINOIS TOOL WORKS	452308109	ITW	47.99	793,950	30,334,162.66	38,101,660.50
ILLUMINA INC.	452327109	ILMN	30.65	655,000	19,979,063.54	20,075,750.00
IMATION CORP	45245A107	IMN	8.72	33,300	502,333.04	290,376.00
IMERGENT INC	45247Q100	IIG	6.07	1,200	7,134.81	7,284.00
IMMERSION CORPORATION	452521107	IMMR	4.57	118,100	1,495,126.90	539,716.99
IMMUCOR INC	452526106	BLUD	20.24	79,700	1,866,609.19	1,613,128.00
IMMUNOGEN INC	45253H101	IMGN	7.86	15,800	133,521.76	124,188.00
IMMUNOMEDICS INC	452907108	IMMU	3.21	51,000	126,016.02	163,709.99
IMPAX LABORATORIES INC	45256B101	IPXL	13.60	40,100	530,941.52	545,360.00
IMPERIAL SUGAR COMPANY	453096208	IPSU	17.44	69,900	1,564,116.55	1,219,056.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
IMS HEALTH INC.	449934108	RX	21.06	4,700	65,003.72	98,982.00
INFOGROUP INC	45670G108	IUSA	8.02	56,200	456,737.40	450,724.00
INFORMATICA CORP.	45666Q102	INFA	25.86	522,400	11,219,434.18	13,509,264.00
INGERSOLL-RAND PLC	G47791101	IR	35.74	660,463	18,692,904.45	23,604,947.62
INGRAM MICRO INC CL A	457153104	IM	17.45	292,412	4,675,929.28	5,102,589.39
INNERWORKINGS INC	45773Y105	INWK	5.90	3,800	21,403.88	22,420.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	22.99	57,500	1,056,330.53	1,321,925.00
INNOSPEC INC.	45768S105	IOSP	10.09	109,400	1,191,045.31	1,103,846.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	11.42	101,300	1,146,233.95	1,156,846.00
INSITUFORM TECHNOLOGIES CL A	457667103	INSU	22.72	600	14,129.52	13,632.00
INSMED INC	457669208	INSM	0.77	48,200	56,394.00	37,114.00
INSTEEL INDUSTRIES	45774W108	IIIN	13.00	47,600	639,526.21	618,800.00
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART	36.78	32,046	1,137,758.51	1,178,651.88
INTEGRATED DEVICE TECH INC	458118106	IDTI	6.47	120,816	586,968.38	781,679.52
INTEGRATED ELECTRICAL SV	45811E301	IESC	5.85	36,800	637,582.31	215,280.00
INTEGRATED SILICON SOLUTION	45812P107	ISSI	5.65	104,800	683,918.87	592,120.00
INTEGRYS ENERGY GROUP INC	45822P105	TEG	41.99	92,268	3,917,877.13	3,874,333.32
INTEL CORP.	458140100	INTC	20.40	9,236,972	189,495,621.62	188,434,228.80
INTER PARFUMS INC	458334109	IPAR	12.17	58,200	612,540.56	708,294.00
INTERACTIVE BROKERS GROUP-CL A	45841N107	IBKR	17.72	330,000	8,681,038.80	5,847,600.00
INTERACTIVE DATA CORP	45840J107	IDC	25.30	28,856	708,045.26	730,056.80
INTERACTIVE INTELLIGENCE INC	45839M103	ININ	18.44	62,000	802,499.58	1,143,280.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	112.30	168,800	17,852,793.18	18,956,240.00
INTERDIGITAL INC	45867G101	IDCC	26.54	7,400	187,559.07	196,396.00
INTERFACE INC	458665106	IFSIA	8.31	50,400	347,765.11	418,823.99
INTERLINE BRANDS INC	458743101	IBI	17.27	92,175	1,548,035.09	1,591,862.25
INTERMAC, INC	458786100	IN	12.86	25,500	393,962.48	327,930.00
INTERNAP NETWORK SERVICES CORP	45885A300	INAP	4.70	13,200	47,953.65	62,040.00
INTERNATIONAL BANC SH	459044103	IBOC	18.93	105,400	1,626,686.90	1,995,222.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO	3.86	93,500	471,447.55	360,910.00
INTERNATIONAL PAPER	460146103	IP	26.78	300,447	8,040,092.32	8,045,970.66
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF	41.14	58,300	2,342,390.89	2,398,462.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INTERNET BRANDS INC-CL A	460608102	INET	7.83	22,900	159,155.79	179,307.00
INTERPUBLIC GROUP	460690100	IPG	7.38	1,161,900	9,338,656.13	8,574,822.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	15.34	761,026	8,871,948.74	11,674,138.84
INTERVAL LEISURE GROUP INC	46113M108	IILG	12.47	104,644	1,247,443.22	1,304,910.68
INTEVAC INC	461148108	IVAC	11.47	98,600	1,006,421.82	1,130,942.00
INTL ASSETS HOLDING CORP	459028106	IAAC	14.54	59,300	846,086.31	862,222.01
INTL BUS MACH CORP	459200101	IBM	130.90	2,853,739	240,941,544.17	373,554,435.10
INTL GAME TECHNOLOGY	459902102	IGT	18.77	66,000	1,200,826.64	1,238,820.01
INTL SHIPHOLDING CORP	460321201	ISH	31.07	8,500	186,561.38	264,095.00
INTUIT INC.	461202103	INTU	30.71	24,600	691,289.15	755,466.00
INTUITIVE SURGICAL INC	46120E602	ISRG	303.32	31,358	8,606,561.75	9,511,508.56
INVACARE CORP.	461203101	IVC	24.94	129,300	2,568,886.03	3,224,742.00
INVENTIV HEALTH INC.	46122E105	VTIV	16.17	66,800	634,434.30	1,080,156.00
INVERNESS MED INNOVA	46126P106	IMA	41.51	6,200	184,936.51	257,362.00
INVESCO LTD	G491BT108	IVZ	23.49	2,477,286	47,561,726.67	58,191,448.14
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG	19.70	35,400	876,468.12	697,380.00
INVESTORS BANCORP INC	46146P102	ISBC	10.94	62,800	473,839.97	687,032.00
ION GEOPHYSICAL CORP	462044108	IO	5.92	478,344	2,474,052.76	2,831,796.48
IPC THE HOSPITALIST CO	44984A105	IPCM	33.25	3,700	101,698.94	123,025.00
IROBOT CORP	462726100	IRBT	17.60	4,500	76,069.60	79,200.00
IRON MTN INC PA	462846106	IRM	22.76	18,100	511,139.85	411,956.00
ISILON SYSTEMS INC	46432L104	ISLN	6.86	78,400	513,285.81	537,824.00
ISIS PHARMACEUTICALS INC	464330109	ISIS	11.10	3,200	45,813.74	35,520.00
ISLE OF CAPRI CASINOS	464592104	ISLE	7.48	47,400	579,715.56	354,552.00
ISTA PHARMACEUTICALS INC	45031X204	ISTA	4.56	33,600	145,992.00	153,216.00
ITC HOLDINGS CORP	465685105	ITC	52.09	60,728	2,645,932.17	3,163,321.52
ITT CORP	450911102	ITT	49.74	700	31,561.14	34,818.00
IXIA	45071R109	XXIA	7.44	400	2,628.50	2,976.00
J & J SNACK FOODS CORP	466032109	JJSF	39.96	93,932	2,328,327.32	3,753,522.72
J C PENNEY INC	708160106	JCP	26.61	389,713	12,433,177.03	10,370,262.93
J CREW GROUP INC	46612H402	JCG	44.74	116,600	2,672,615.56	5,216,684.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM	20.35	131,250	2,852,283.16	2,670,937.50

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Instrument: COM			COMMON STOCK			
JABIL CIRCUIT INC	466313103	JBL	17.37	89,727	1,230,290.79	1,558,557.99
JACK IN THE BOX INC.	466367109	JACK	19.67	84,550	1,918,197.37	1,663,098.50
JACKSON HEWITT TAX SERVICE INC	468202106	JTX	4.40	141,269	998,436.22	621,583.60
JACOBS ENGINEERING GROUP	469814107	JEC	37.61	1,138,300	45,801,562.36	42,811,463.00
JAKKS PACIFIC INC.	47012E106	JAKK	12.12	63,300	745,295.51	767,196.00
JAMES RIVER COAL CO	470355207	JRCC	18.53	33,200	557,911.53	615,196.00
JARDEN CORP	471109108	JAH	30.91	331,100	8,066,104.92	10,234,301.00
JAVELIN PHARMACEUTICALS INC	471894105	JAV	1.30	53,500	81,808.34	69,550.00
JDA SOFTWARE GROUP INC	46612K108	JDAS	25.47	50,600	1,224,495.32	1,288,782.00
JDS UNIPHASE CORP	46612J507	JDSU	8.25	65,333	345,594.72	538,997.26
JEFFRIES GROUP INC	472319102	JEF	23.73	19,200	317,489.48	455,616.00
JETBLUE AIRWAYS CORP	477143101	JBLU	5.45	116,600	708,540.60	635,470.00
JM SMUCKER CO	832696405	SJM	61.75	123,572	4,350,470.04	7,630,571.00
JMP GROUP INC	46629U107	JMP	9.72	62,100	533,137.08	603,611.99
JO-ANN STORES INC	47758P307	JAS	36.24	54,500	1,284,717.44	1,975,080.00
JOE'S JEANS INC	47777N101	JOEZ	1.35	179,000	212,115.00	241,650.00
JOHN BEAN TECHNOLOGIES	477839104	JBT	17.01	11,200	147,613.00	190,512.00
JOHNSON & JOHNSON	478160104	JNJ	64.41	5,355,452	225,293,771.16	344,944,663.32
JOHNSON CONTROLS	478366107	JCI	27.24	888,571	22,871,878.32	24,204,674.05
JONES APPAREL GROUP INC	480074103	JNY	16.06	99,200	1,635,759.02	1,593,152.00
JONES LANG LASALLE I	48020Q107	JLL	60.40	96,300	3,198,849.63	5,816,520.01
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	42.19	38,100	1,335,427.47	1,607,439.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	3.89	109,700	1,113,577.90	426,733.00
JOY GLOBAL INC	481165108	JOYG	51.59	1,059,100	41,001,876.14	54,638,969.00
JPMORGAN CHASE & CO.	46625H100	JPM	41.67	6,866,787	259,217,841.95	286,139,014.29
JUNIPER NETWORKS INC	48203R104	JNPR	26.67	1,153,100	24,354,061.77	30,753,176.99
K V PHARMACEUTICAL C	482740206	KV.A	3.67	175,600	1,355,591.12	644,452.00
K12 INC	48273U102	LRN	20.27	60,600	1,209,623.27	1,228,362.00
KADANT INC	48282T104	KAI	15.96	101,375	2,226,308.93	1,617,945.00
KAISER ALUMINUM CORP	483007704	KALU	41.62	38,800	2,176,606.07	1,614,855.99
KANSAS CITY SOUTHERN INDS	485170302	KSU	33.29	113,400	2,265,256.92	3,775,086.00
KAYDON CORP	486587108	KDN	35.76	97,093	3,807,633.81	3,472,045.68

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KAYNE ANDERSON ENERGY DEVELO	48660Q102	KED	14.55	10,200	224,193.73	148,410.00
KB HOME	48666K109	KBH	13.68	12,600	205,974.77	172,368.00
KBR INC	48242W106	KBR	19.00	95,000	1,996,526.31	1,805,000.00
KBW INC	482423100	KBW	27.36	137,400	3,626,703.91	3,759,264.00
KELLOGG CO.	487836108	K	53.20	294,100	10,834,373.59	15,646,120.00
KELLY SERVICES INC CL-A	488152208	KELYA	11.93	10,200	166,088.55	121,685.99
KEMET CORP.	488360108	KEME	1.19	161,426	205,427.63	192,096.94
KENEXA CORP	488879107	KNXA	13.05	50,800	743,083.99	662,940.00
KENNAMETAL INC	489170100	KMT	25.92	151,800	3,724,453.51	3,934,656.00
KENNETH COLE PRODUCTIONS	193294105	KCP	9.65	80,200	1,032,022.40	773,930.00
KENSEY NASH CORP	490057106	KNSY	25.50	39,600	845,315.65	1,009,800.00
KEY ENERGY SERVICES INC	492914106	KEG	8.79	448,600	3,090,834.65	3,943,194.00
KEYCORP	493267108	KEY	5.55	195,400	1,151,819.53	1,084,470.00
KEYNOTE SYSTEMS INC	493308100	KEYN	10.91	141,200	1,339,853.95	1,540,492.00
KFORCE INC	493732101	KFRC	12.50	335,408	4,074,731.55	4,192,600.00
KIMBALL INTL INC	494274103	KBALB	8.52	46,110	367,195.94	392,857.20
KIMBERLY-CLARK CORP	494368103	KMB	63.71	611,927	33,145,735.85	38,985,869.17
KINDRED HEALTHCARE I	494580103	KND	18.46	138,900	2,562,241.38	2,564,094.00
KINETIC CONCEPTS INC	49460W208	KCI	37.65	6,300	227,499.00	237,195.00
KING PHARMACEUTICALS	495582108	KG	12.27	657,599	6,970,048.16	8,068,739.73
KIRBY CORP.	497266106	KEX	34.83	108,300	3,225,182.86	3,772,089.00
KIRKLANDS INC	497498105	KIRK	17.37	55,500	491,439.85	964,035.00
KLA-TENCOR CORP.	482480100	KLAC	36.16	727,000	13,212,441.08	26,288,320.00
KNIGHT CAPITAL GROUP INC	499005106	NITE	15.40	168,500	2,133,978.99	2,594,900.00
KNIGHT TRANSPORTATION INC	499064103	KNX	19.29	365,110	6,068,557.82	7,042,971.90
KNOLL INC	498904200	KNL	10.33	42,400	386,287.94	437,992.00
KNOLOGY INC	499183804	KNOL	10.95	600	6,405.50	6,570.00
KOHL'S CORP	500255104	KSS	53.93	1,029,222	42,429,974.08	55,505,942.45
KOPPERS HOLDINGS INC	50060P106	KOP	30.44	99,884	1,941,306.25	3,040,468.96
KRAFT FOODS INC - A	50075N104	KFT	27.18	1,739,627	30,781,764.13	47,283,061.86
KRATON PERFORMANCE POLYMERS INC	50077C106	KRA	13.56	65,300	882,133.64	885,468.00
KRATOS DEFENSE & SECURITY	50077B207	KTOS	10.55	62,000	446,400.00	654,100.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KROGER CO.	501044101	KR	20.53	713,441	20,555,712.71	14,646,943.73
K-TRON INTERNATIONAL INC	482730108	KTII	108.74	1,100	97,520.51	119,614.00
L-3 COMMUNICATIONS HOLDINGS INC	502424104	LLL	86.95	123,462	12,939,890.58	10,735,020.90
LABORATORY CRP OF AMER HLDGS	50540R409	LH	74.84	51,400	3,665,232.74	3,846,776.00
LABRANCHE & CO., INC.	505447102	LAB	2.84	113,400	442,353.93	322,056.00
LACLEDE GROUP HLDG. CO.	505597104	LG	33.77	49,800	1,666,061.80	1,681,746.00
LADISH INC	505754200	LDSH	15.08	67,400	1,692,609.82	1,016,392.00
LAKELAND BANCORP INC	511637100	LBAI	6.39	13,400	121,810.05	85,625.99
LAKELAND FINL CORP	511656100	LKFN	17.25	39,500	686,762.94	681,375.00
LAKES ENTERTAINMENT INC	51206P109	LACO	2.51	106,800	537,347.43	268,068.00
LAM RESEARCH CORP	512807108	LRCX	39.21	4,400	120,951.14	172,524.00
LAMAR ADVERTISING CO	512815101	LAMR	31.09	3,100	76,189.27	96,379.00
LANCASTER COLONY CORP	513847103	LANC	49.70	26,300	1,014,189.55	1,307,110.00
LANDAUER INC	51476K103	LDR	61.40	8,600	525,801.08	528,040.00
LANDRY'S RESTAURANTS INC.	51508L103	LVNY	21.29	600	12,374.50	12,774.00
LANDSTAR SYSTEM INC.	515098101	LSTR	38.77	54,953	2,016,435.73	2,130,527.81
LAS VEGAS SANDS CORP	517834107	LVS	14.94	5,900	73,367.73	88,146.00
LAWSON PRODUCTS	520776105	LAWS	17.65	900	18,586.98	15,885.00
LAWSON SOFTWARE	52078P102	LWSN	6.65	167,200	1,255,389.19	1,111,879.99
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	28.71	44,900	1,042,222.54	1,289,079.00
LAZARD LTD CL. A	G54050102	LAZ	37.97	7,700	252,145.10	292,368.99
LA-Z-BOY INC.	505336107	LZB	9.53	41,300	351,493.08	393,589.00
LCA-VISION INC.	501803308	LCAV	5.12	48,000	209,030.74	245,760.00
LEAPFROG ENTERPRISES INC	52186N106	LF	3.91	90,500	927,217.76	353,855.00
LEGG MASON INC.	524901105	LM	30.16	2,200	60,704.63	66,352.00
LEGGETT & PLATT INC	524660107	LEG	20.40	87,656	1,419,530.30	1,788,182.40
LENDER PROCESSING SERVICES	52602E102	LPS	40.66	22,900	797,865.63	931,114.00
LENNAR CORPORATION	526057104	LEN	12.77	14,100	127,553.74	180,057.00
LENNOX INTERNATIONAL INC.	526107107	LII	39.04	95,400	3,359,952.56	3,724,415.99
LEXMARK INTERNATIONAL INC.	529771107	LXK	25.98	89,349	2,276,944.32	2,321,287.02
LHC GROUP INC	50187A107	LHCG	33.61	30,800	662,642.53	1,035,188.00
LIBERTY GLOBAL INC	530555101	LBTYA	21.91	4,000	76,191.84	87,640.00

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Instrument: COM			COMMON STOCK			
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	21.85	325,000	7,074,909.08	7,101,250.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	23.88	9,400	148,837.24	224,472.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	10.84	580,931	9,317,440.15	6,297,292.04
LIBERTY MEDIA-STARZ SERIES A	53071M708	LSTZA	46.15	88,260	2,872,783.87	4,073,199.00
LIFE PARTNERS HOLDINGS INC	53215T106	LPHI	21.19	41,700	855,631.31	883,623.00
LIFE TECHNOLOGIES CORP	53217V109	LIFE	52.23	46,500	1,787,705.22	2,428,695.00
LIFE TIME FITNESS INC	53217R207	LTM	24.93	85,438	2,727,891.90	2,129,969.34
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	32.51	15,574	476,103.32	506,310.74
LIHUA INTL INC	532352101	LIWA	10.45	3,100	32,277.51	32,395.00
LIMITED BRANDS INC.	532716107	LTD	19.24	694,400	13,579,111.18	13,360,256.00
LIN TV CORP	532774106	TVL	4.46	27,200	113,240.46	121,312.00
LINCARE HOLDINGS INC.	532791100	LNCR	37.12	153,420	4,819,725.45	5,694,950.40
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	21.67	52,900	1,052,572.34	1,146,343.00
LINCOLN ELEC HLDGS I	533900106	LECO	53.46	10,975	506,960.54	586,723.52
LINCOLN NATIONAL CORP	534187109	LNC	24.88	89,718	1,600,709.84	2,232,183.84
LINDSAY CORP.	535555106	LNN	39.85	13,800	527,063.90	549,930.01
LINEAR TECHNOLOGY CORP	535678106	LLTC	30.54	14,500	334,313.53	442,830.00
LIONBRIDGE TECHNOLOGIES	536252109	LIOX	2.30	12,900	27,393.30	29,670.00
LITHIA MOTORS INC - CL A	536797103	LAD	8.22	20,800	166,004.45	170,976.00
LITTELFUSE INC	537008104	LFUS	32.15	93,267	2,105,111.45	2,998,534.05
LIVE NATION	538034109	LYV	8.51	15,000	124,644.50	127,650.00
LIZ CLAIBORNE	539320101	LIZ	5.63	280,200	1,370,464.31	1,577,526.00
LKQ CORP	501889208	LKQX	19.59	227,264	2,604,170.98	4,452,101.76
LOCKHEED MARTIN CORPORATION	539830109	LMT	75.35	452,744	23,936,072.12	34,114,260.40
LOEWS CORP	540424108	L	36.35	377,700	10,049,698.39	13,729,395.00
LOGMEIN INC	54142L109	LOGM	19.95	7,600	141,007.20	151,620.00
LOOPNET INC	543524300	LOOP	9.94	112,100	1,130,464.30	1,114,274.00
LORILLARD INC	544147101	LO	80.23	208,368	14,738,777.42	16,717,364.64
LOUISIANA PACIFIC	546347105	LPX	6.98	222,600	1,502,213.70	1,553,748.00
LOWE'S COS	548661107	LOW	23.39	1,887,200	27,085,557.75	44,141,608.00
LSB INDUSTRIES INC	502160104	LXU	14.10	700	10,853.06	9,870.00
LSI LIGHTING SYS	50216C108	LYTS	7.88	21,500	142,222.50	169,420.00

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Instrument: COM			COMMON STOCK			
LSI LOGIC CORP	502161102	LSI	6.01	190,657	1,004,177.25	1,145,848.57
LTC PROPERTIES INC	502175102	LTC	26.75	23,500	489,704.68	628,625.00
LUBRIZOL CORP	549271104	LZ	72.95	164,600	7,291,948.53	12,007,570.00
LUFKIN INDUSTRIES INC	549764108	LUFK	73.20	59,067	2,636,760.75	4,323,704.40
LULULEMON ATHLETICA INC	550021109	LULU	30.10	85,850	1,191,283.72	2,584,085.00
LUMINEX CORP DEL	55027E102	LMNX	14.93	200	4,247.47	2,986.00
M&F WORLDWIDE CORP	552541104	MFW	39.50	34,900	799,491.36	1,378,550.00
M&T BANK CORPORATION	55261F104	MTB	66.89	125,800	7,606,835.20	8,414,762.00
MACYS INC	55616P104	M	16.76	182,923	3,402,833.99	3,065,789.48
MADDEN STEVEN LTD	556269108	SHOO	41.24	44,700	1,205,887.97	1,843,428.00
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	40.73	59,300	2,202,819.36	2,415,288.99
MAGELLAN PETROLEUM CORP	559091301	MPET	1.73	168,000	240,818.77	290,640.01
MAGNETEK INC	559424106	MAG	1.54	141,200	237,982.85	217,448.00
MAIDEN HOLDINGS LTD	G5753U112	MHLD	7.32	69,700	537,237.04	510,204.00
MAIDENFORM BRANDS INC	560305104	MFB	16.69	55,800	759,157.03	931,302.01
MAINSOURCE FINANCIAL	56062Y102	MSFG	4.78	17,200	132,002.47	82,216.00
MANHATTAN ASSOCIATES INC	562750109	MANH	24.03	62,200	952,689.32	1,494,666.00
MANNATECH INC	563771104	MTEX	3.12	11,200	35,090.73	34,944.00
MANPOWER INC	56418H100	MAN	54.58	166,665	8,312,675.23	9,096,575.70
MANTECH INTERNATIONAL CORP-A	564563104	MANT	48.28	2,000	66,861.50	96,560.00
MARATHON OIL CORP	565849106	MRO	31.22	1,456,759	48,427,726.39	45,480,015.98
MARINE PRODS CORP	568427108	MPX	4.93	1,500	12,559.43	7,395.00
MARINER ENERGY INC.	56845T305	ME	11.61	37,133	445,907.92	431,114.13
MARKETAXESS HOLDINGS INC	57060D108	MKTX	13.90	72,400	976,468.42	1,006,360.00
MARRIOTT INT'L INC CL-A	571903202	MAR	27.25	82,067	1,911,984.23	2,236,325.75
MARSH & MCLENNAN COS.	571748102	MMC	22.08	1,130,000	30,223,116.62	24,950,400.00
MARSHALL & ILSLEY CORP	571837103	MI	5.45	151,700	835,466.89	826,765.00
MARTEK BIOSCIENCES CORP	572901106	MATK	18.94	155,463	4,060,782.06	2,944,469.22
MARTEN TRANSPORT LTD	573075108	MRTN	17.95	400	6,990.00	7,180.00
MARTHA STEWART LIVING OMNIMEDIA INC	573083102	MSO	4.94	48,900	149,022.75	241,566.00
MARVELL TECHNOLOGY GROUP LTD	G5876H105	MRVL	20.75	19,700	193,893.25	408,775.00
MASCO CORP.	574599106	MAS	13.81	69,366	911,873.06	957,944.46

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MASIMO CORP	574795100	MASI	30.42	207,296	5,971,501.56	6,305,944.32
MASSEY ENERGY CO	576206106	MEE	42.01	3,500	164,560.92	147,035.00
MASTERCARD INC-CLASS A	57636Q104	MA	255.98	115,500	28,765,698.96	29,565,690.00
MATRIX SERVICE CO	576853105	MTRX	10.65	104,600	1,038,627.57	1,113,990.00
MATRIX INITIATIVES INC	57685L105	MTXX	4.22	232,200	1,152,692.90	979,884.00
MATTEL INC.	577081102	MAT	19.98	24,500	481,657.73	489,510.00
MATTHEWS INTL CORP	577128101	MATW	35.43	40,450	1,276,000.26	1,433,143.50
MATTSON TECHNOLOGY INC	577223100	MTSN	3.58	91,504	447,743.37	327,584.32
MAX CAPITAL GROUP	G6052F103	MXGL	22.30	188,000	4,228,067.92	4,192,400.00
MAXIM INTGRD PRDCTS INC.	57772K101	MXIM	20.30	7,700	127,194.36	156,310.00
MAXIMUS INC	577933104	MMS	50.00	82,655	3,185,624.56	4,132,750.00
MAXYGEN INC	577776107	MAXY	6.09	81,600	352,065.47	496,944.00
MB FINL INC	55264U108	MBFI	19.72	1,800	39,240.71	35,496.00
MBIA INC.	55262C100	MBI	3.98	19,700	64,956.81	78,406.00
MCAFEE INC	579064106	MFE	40.57	1,333,398	50,514,507.18	54,095,956.86
McCORMICK & CO	579780206	MKC	36.13	288,000	9,375,262.61	10,405,440.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	6.96	2,700	21,020.92	18,792.00
MCDERMOTT INTERNATIONAL	580037109	MDR	24.01	1,143,700	18,836,340.94	27,460,237.01
MCDONALDS CORPORATION	580135101	MCD	62.44	1,622,816	51,644,988.25	101,328,631.04
MCG CAPITAL CORP	58047P107	MCGC	4.32	136,700	466,774.43	590,544.01
MCGRAW HILL INC	580645109	MHP	33.51	152,200	4,329,295.67	5,100,222.01
MCKESSON CORP	58155Q103	MCK	62.50	391,960	19,536,651.59	24,497,500.00
MCMORAN EXPLORATION CO	582411104	MMR	8.02	84,500	438,625.32	677,690.00
MDC HOLDINGS INC	552676108	MDC	31.04	1,300	48,294.19	40,352.00
MDC PARTNERS INC-A	552697104	MDCA	8.34	59,209	495,712.59	493,803.06
MDU RESOURCES GROUP	552690109	MDU	23.60	26,713	750,681.83	630,426.80
MEAD JOHNSON NUTRITION CO-A	582839106	MJN	43.70	5,200	215,171.39	227,240.01
MEADOWBROOK INS GROUP	58319P108	MIG	7.40	49,622	328,121.89	367,202.80
MEADWESTVACO	583334107	MWV	28.63	509,353	11,971,087.78	14,582,776.39
MEASUREMENT SPECIALITIES INC	583421102	MEAS	10.05	19,300	193,892.88	193,965.00
MEDCATH CORPORATION	58404W109	MDTH	7.91	71,400	1,237,268.91	564,774.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	63.91	1,581,216	63,878,000.79	101,055,514.56

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MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC	4.47	33,900	148,304.41	151,533.00
MEDICINES COMPANY	584688105	MDCO	8.34	32,000	674,560.32	266,880.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	27.05	131,100	2,312,447.75	3,546,254.99
MEDIDATA SOLUTIONS INC	58471A105	MDSO	15.60	7,500	113,531.25	117,000.00
MEDIFAST INC	58470H101	MED	30.58	20,800	608,710.74	636,064.00
MEDIVATION INC	58501N101	MDVN	37.65	45,200	1,167,791.73	1,701,780.00
MEDNAX INC	58502B106	MD	60.11	13,246	709,839.20	796,217.06
MEDQUIST INC.	584949101	MEDQ	6.69	1,500	9,855.00	10,035.00
MEDTRONIC INC	585055106	MDT	43.98	2,617,209	87,991,776.55	115,104,851.83
MEMC ELECTR MATLS IN	552715104	WFR	13.62	58,600	871,219.86	798,132.00
MENTOR GRAPHICS CORP.	587200106	MENT	8.83	275,850	3,044,462.41	2,435,755.50
MERCADOLIBRE INC	58733R102	MELI	51.87	45,100	1,026,502.56	2,339,337.00
MERCANTILE BANK CORP	587376104	MBWM	3.00	33,869	826,336.15	101,607.00
MERCK & CO INC	58933Y105	MRK	36.54	5,471,914	196,966,245.21	199,943,737.58
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	11.01	90,200	903,766.69	993,101.98
MEREDITH CORPORATION	589433101	MDP	30.85	58,925	1,898,055.80	1,817,836.25
MERIDIAN BIOSCIENCE INC	589584101	VIVO	21.55	35,435	769,605.01	763,624.25
MERIDIAN INTERSTATE BANCORP	58964Q104	EBSB	8.69	45,700	409,764.34	397,133.01
METHODE ELECTRONICS CL-A	591520200	MEI	8.68	26,200	303,139.56	227,416.00
METLIFE INC	59156R108	MET	35.35	812,648	30,288,487.41	28,727,106.81
METRO BANCORP INC	59161R101	METR	12.57	9,700	126,678.31	121,929.00
METROPCS COMMUNICATIONS INC	591708102	PCS	7.63	13,700	204,465.71	104,531.01
METROPOLITAN HLTH NTRKS INC	592142103	MDF	1.99	70,900	158,709.54	141,091.01
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	104.99	407,400	39,168,916.08	42,772,925.99
MF GLOBAL HOLDINGS LTD	55277J108	MF	6.95	158,159	957,568.04	1,099,205.05
MFA FINANCIAL INC.	55272X102	MFA	7.35	283,700	1,993,485.16	2,085,195.00
MGIC INVESTMENT CORP	552848103	MTG	5.78	297,650	2,311,205.98	1,720,417.00
MGM MIRAGE	552953101	MGM	9.12	32,100	269,186.04	292,752.00
MICREL INCORPORATED	594793101	MCRL	8.20	71,400	464,681.17	585,480.00
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	29.06	17,600	451,100.97	511,456.00
MICRON TECHNOLOGY INC	595112103	MU	10.56	87,580	587,349.29	924,844.80
MICROS SYSTEMS INC.	594901100	MCRS	31.03	18,400	510,879.35	570,952.00

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MICROSEMI CORP	595137100	MSCC	17.75	1,191,800	26,072,915.26	21,154,450.00
MICROSOFT CORP.	594918104	MSFT	30.49	16,308,888	411,753,704.86	497,257,995.11
MICROSTRATEGY INC-CL A	594972408	MSTR	94.02	28,000	2,003,225.50	2,632,560.00
MICRUS ENDOVASCULAR CORP	59518V102	MEND	15.01	59,600	644,712.99	894,596.00
MIDDLEBY CORP	596278101	MIDD	49.02	28,775	1,603,797.90	1,410,550.50
MILLER (HERMAN) INC	600544100	MLHR	15.98	18,800	479,460.87	300,424.00
MILLIPORE CORPORATION	601073109	MIL	72.35	47,000	3,173,678.01	3,400,450.00
MINE SAFETY APPLIANCES CO	602720104	MSA	26.53	62,000	1,651,557.63	1,644,860.00
MINERALS TECHNOLOGIES INC	603158106	MTX	54.47	30,300	1,703,008.17	1,650,441.00
MIRANT CORP NEW	60467R100	MIR	15.27	454,536	6,356,901.94	6,940,764.71
MISTRAS GROUP INC	60649T107	MG	15.06	10,100	140,607.79	152,106.00
MKS INSTRUMENTS INC	55306N104	MKSI	17.41	140,500	2,756,392.80	2,446,105.00
MODINE MANUFACTURING CO	607828100	MOD	11.84	42,900	301,387.61	507,936.00
MODUSLINK GLOBAL SOLUTIONS INC	60786L107	MLNK	9.41	91,100	1,210,061.85	857,251.00
MOHAWK INDUSTRIES INC.	608190104	MHK	47.60	24,574	812,554.86	1,169,722.40
MOLEX INC	608554101	MOLX	21.55	533,800	7,120,164.06	11,503,390.00
MOLINA HEALTHCARE INC	60855R100	MOH	22.87	55,300	1,564,232.45	1,264,710.99
MONEYGRAM INTERNATIONAL INC.	60935Y109	MGI	2.88	267,600	757,008.21	770,687.99
MONMOUTH REIT -CL A	609720107	MNRTA	7.44	22,100	160,227.44	164,424.00
MONOLITHIC POWER SYSTEMS INC	609839105	MPWR	23.97	262,200	5,745,779.47	6,284,934.01
MONOTYPE IMAGING HOLDINGS INC	61022P100	TYPE	9.03	85,230	994,190.89	769,626.88
MONSANTO COMPANY	61166W101	MON	81.75	1,470,964	88,541,536.02	120,251,307.00
MONSTER WORLDWIDE INC	611742107	MWW	17.40	254,731	2,843,306.75	4,432,319.40
MONTPELIER RE HOLDINGS LTD	G62185106	MRH	17.32	38,200	688,731.20	661,624.00
MOODY'S CORPORATION	615369105	MCO	26.80	135,461	3,631,860.87	3,630,354.81
MOOG INC. CL A	615394202	MOG.A	29.23	137,830	4,378,859.54	4,028,770.90
MORGAN STANLEY	617446448	MS	29.60	2,714,900	87,814,987.48	80,361,040.00
MORNINGSTAR INC	617700109	MORN	48.34	16,392	745,696.54	792,389.28
MOSAIC COMPANY	61945A107	MOS	59.73	549,600	39,798,673.89	32,827,608.00
MOSYS INC.	619718109	MOSY	3.92	155,800	299,915.00	610,736.00
MOTOROLA INC	620076109	MOT	7.76	3,426,852	54,626,734.09	26,592,371.52
MOVE, INC	62458M108	MOVE	1.66	228,900	583,747.66	379,974.00

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MPS GROUP INC	553409103	MPS	13.74	160,600	1,723,803.38	2,206,644.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	47.00	78,900	2,799,507.15	3,708,300.01
MSCI INC-A	55354G100	MXB	31.80	84,201	1,989,229.37	2,677,591.80
MTS SYS CORP	553777103	MTSC	28.74	135,461	3,706,485.72	3,893,149.14
MUELLER INDUSTRIES INC.	624756102	MLI	24.84	54,300	1,576,488.10	1,348,811.99
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	28.37	28,600	507,252.72	811,382.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	6.01	38,900	204,469.43	233,789.00
MURPHY OIL CORP	626717102	MUR	54.20	275,000	14,935,757.45	14,905,000.00
MVC CAPITAL INC	553829102	MVC	11.80	48,000	641,129.75	566,400.00
MYERS INDUSTRIES INC.	628464109	MYE	9.10	31,900	319,809.42	290,290.00
MYLAN INC	628530107	MYL	18.43	413,801	5,912,787.71	7,626,352.42
MYRIAD GENETICS INC	62855J104	MYGN	26.10	397,554	14,335,574.85	10,376,159.40
MYRIAD PHARMACEUTICALS	62856H107	MYRX	5.03	24,200	130,066.57	121,725.99
NABI BIOPHARMACEUTIC	629519109	NABI	4.90	401,200	1,596,758.52	1,965,880.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	21.89	166,100	3,192,482.92	3,635,928.99
NACCO INDUSTRIES -CL A	629579103	NC	49.80	19,064	1,005,557.68	949,387.20
NALCO HOLDING CO	62985Q101	NLC	25.51	43,500	1,071,987.15	1,109,685.00
NANOSPHERE INC	63009F105	NSPH	6.44	17,100	136,388.98	110,124.00
NARA BANCORP INC	63080P105	NARA	11.34	33,300	218,927.25	377,622.01
NASDAQ OMX GROUP	631103108	NDAQ	19.82	494,500	10,212,625.31	9,800,990.00
NATIONAL BEVERAGE CO	635017106	FIZZ	13.86	28,400	301,575.63	393,624.00
NATIONAL FUEL & GAS	636180101	NFG	50.00	5,000	238,134.50	250,000.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	36.99	26,300	755,001.19	972,837.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	29.45	94,862	2,300,474.96	2,793,685.90
NATIONAL OILWELL VARCO INC	637071101	NOV	44.09	2,131,179	110,314,620.06	93,963,682.12
NATIONAL PENN BANCSH	637138108	NPBC	5.79	168,383	1,901,970.59	974,937.56
NATIONAL PRESTO INDS INC	637215104	NPK	109.23	4,430	377,000.29	483,888.90
NATIONAL RESEARCH CORP	637372103	NRCI	20.70	200	5,518.63	4,140.00
NATIONAL SEMICONDUCTOR CORP.	637640103	NSM	15.36	2,700	28,219.25	41,472.00
NATURAL GAS SERVICES GROUP	63886Q109	NGS	18.85	31,400	648,795.59	591,890.00
NATUS MEDICAL INC	639050103	BABY	14.79	18,800	279,114.98	278,052.00
NAVIGATORS GROUP INC	638904102	NAVG	47.11	41,600	2,060,865.38	1,959,776.00

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NAVISTAR INTL. CORP.	63934E108	NAV	38.65	71,768	2,347,953.25	2,773,833.21
NBT BANCORP INC	628778102	NBTB	20.37	31,400	714,667.41	639,618.00
NBTY INC.	628782104	NTY	43.54	97,647	2,321,095.38	4,251,550.37
NCI BUILDING SYS INC	628852105	NCS	1.81	393,100	738,472.30	711,511.00
NEENAH PAPER INC	640079109	NP	13.95	10,100	140,433.00	140,895.00
NEKTAR THERAPEUTICS	640268108	NKTR	9.32	30,300	171,069.49	282,396.00
NESS TECHNOLOGIES INC	64104X108	NSTC	4.90	90,300	313,896.17	442,470.00
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS	19.42	119,150	2,518,588.75	2,313,893.00
NETAPP INC.	64110D104	NTAP	34.39	483,100	14,185,758.13	16,613,808.98
NETEZZA CORP	64111N101	NZ	9.70	6,600	45,943.27	64,020.00
NETFLIX INC	64110L106	NFLX	55.14	19,191	844,832.32	1,058,191.74
NETGEAR INC	64111Q104	NTGR	21.69	71,800	1,198,813.03	1,557,342.00
NETLOGIC MICROSYSTEMS INC	64118B100	NETL	46.26	77,745	2,629,315.85	3,596,483.70
NETSUITE INC	64118Q107	N	15.98	8,600	174,666.21	137,428.00
NEUSTAR INC-CLASS A	64126X201	NSR	23.04	76,887	1,423,546.22	1,771,476.48
NEUTRAL TANDEM INC	64128B108	TNDM	22.75	199,919	4,626,180.29	4,548,157.24
NEW YORK & CO	649295102	NWY	4.29	46,700	440,383.23	200,343.00
NEW YORK TIMES CO. CL A	650111107	NYT	12.36	41,200	426,621.88	509,232.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	12.01	30,300	385,449.76	363,903.00
NEWELL RUBBERMAID INC.	651229106	NWL	15.01	921,000	12,560,383.06	13,824,210.00
NEWFIELD EXPLORATION COMPANY	651290108	NFX	48.23	222,200	7,013,491.45	10,716,706.01
NEWMARKET CORP	651587107	NEU	114.77	15,200	1,043,818.63	1,744,504.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	47.31	788,215	31,152,000.64	37,290,451.65
NEWPARK RESOURCES INC.	651718504	NR	4.23	154,400	751,919.77	653,112.00
NEWS CORP INC-CL A	65248E104	NWSA	13.69	3,447,604	52,727,324.91	47,197,698.76
NGP CAPITAL RESOURCES CO	62912R107	NGPC	8.13	21,900	340,654.19	178,047.00
NIC INC	62914B100	EGOV	9.14	63,900	567,947.42	584,046.00
NICOR INC.	654086107	GAS	42.10	67,500	2,505,173.69	2,841,750.00
NII HOLDINGS INC	62913F201	NIHD	33.58	220,700	9,402,271.71	7,411,105.99
NIKE INC. -CL B	654106103	NKE	66.07	382,000	12,825,312.27	25,238,740.00
NISOURCE INC	65473P105	NI	15.38	436,559	6,923,703.09	6,714,277.42
NJ RESOURCES CORP. COMMON	646025106	NJR	37.40	52,450	1,786,900.55	1,961,630.00

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NOBLE ENERGY INC	655044105	NBL	71.22	237,371	20,148,063.74	16,905,562.62
NOKIA CORP - ADR	654902204	NOK	12.85	1,150,000	18,692,949.26	14,777,500.00
NORDIC AMER TANKER SHIPPING	G65773106	NAT	30.00	12,900	439,651.72	387,000.00
NORDSON CORP	655663102	NDSN	61.18	64,883	2,824,542.67	3,969,541.94
NORDSTROM INC	655664100	JWN	37.58	1,400,276	45,926,364.32	52,622,372.08
NORFOLK SOUTHERN CORP.	655844108	NSC	52.42	475,260	25,117,443.96	24,913,129.20
NORTH AMER GALV & COATINGS	65686Y109	NGA	4.85	39,300	241,217.68	190,605.02
NORTHEAST UTILITIES	664397106	NU	25.79	164,700	3,549,485.59	4,247,613.00
NORTHERN OIL AND GAS INC	665531109	NOG	11.84	104,507	1,128,829.01	1,237,362.88
NORTHERN TRUST CORP	665859104	NTRS	52.40	354,600	20,339,954.89	18,581,040.00
NORTHRIM BANCORP INC	666762109	NRIM	16.88	3,400	49,237.88	57,392.00
NORTHROP GRUMMAN CORP.	666807102	NOC	55.85	712,241	38,264,770.25	39,778,659.86
NORTHWEST NATURAL GAS CO.	667655104	NWN	45.04	19,300	870,062.26	869,272.00
NORTHWESTERN CORP	668074305	NWE	26.02	123,275	3,026,336.04	3,207,615.50
NORTWEST BANCSHARES INC	667340103	NWBI	11.32	100,349	1,103,775.28	1,135,950.68
NOVAMED INC	66986W108	NOVA	3.88	69,500	285,418.54	269,660.00
NOVATEL WIRELESS INC	66987M604	NVTL	7.97	64,800	315,205.73	516,456.00
NOVELLUS SYSTEMS INC.	670008101	NVLS	23.34	19,800	376,686.13	462,132.00
NRG ENERGY INC.	629377508	NRG	23.61	730,200	29,876,859.59	17,240,021.99
NSTAR CO.	67019E107	NST	36.80	101,406	3,253,002.50	3,731,740.80
NU SKIN ENTERPRISES	67018T105	NUS	26.87	83,500	1,967,375.94	2,243,645.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	15.54	379,800	4,531,450.55	5,902,092.00
NUCOR CORP	670346105	NUE	46.65	447,770	23,688,810.51	20,888,470.51
NUTRACEUTICAL INTERNATIONAL CORP	67060Y101	NUTR	12.37	52,000	595,352.57	643,240.01
NUTRI/SYSTEM INC	67069D108	NTRI	31.17	60,600	940,582.88	1,888,902.00
NUVASIVE INC	670704105	NUVA	31.98	22,725	621,108.04	726,745.50
NV ENERGY INC	67073Y106	NVE	12.38	246,259	3,153,592.38	3,048,686.42
NVE CORP	629445206	NVEC	41.31	4,600	222,890.27	190,026.00
NVIDIA CORP	67066G104	NVDA	18.68	1,236,263	23,670,356.43	23,093,392.83
NVR INC	62944T105	NVR	710.71	300	181,003.08	213,213.00
NYSE EURONEXT	629491101	NYX	25.30	202,600	9,951,074.59	5,125,780.00
OBAGI MEDICAL PRODUCTS INC	67423R108	OMPI	12.00	47,700	537,370.83	572,400.00

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OCCIDENTAL PETROLEUM CORP.	674599105	OXY	81.35	983,960	20,128,632.94	80,045,146.00
OCEANEERING INT'L. INC.	675232102	OII	58.52	732,600	31,526,419.19	42,871,752.01
O'CHARLEYS INC	670823103	CHUX	6.55	11,100	99,367.20	72,705.00
OCH-ZIFF CAPITAL MANAGEMENT	67551U105	OZM	13.74	805,000	9,686,189.56	11,060,700.00
OCLARO INC	67555N107	OCLR	1.47	397,800	479,548.06	584,766.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY	15.58	135,400	1,380,037.19	2,109,532.00
OFFICE DEPOT INC	676220106	ODP	6.45	138,050	870,494.61	890,422.50
OFFICEMAX INC	67622P101	OMX	12.69	263,900	2,766,650.50	3,348,891.00
OGE ENERGY CORP	670837103	OGE	36.89	114,960	3,686,573.92	4,240,874.40
OIL STS INTL INC	678026105	OIS	39.29	37,148	1,172,404.58	1,459,544.92
OLD DOMINION FREIGHT LINE	679580100	ODFL	30.70	63,015	1,763,989.19	1,934,560.50
OLD NATL BANCORP IND	680033107	ONB	12.43	43,731	492,296.55	543,576.33
OLD REPUBLIC INT'L CORP.	680223104	ORI	10.04	3,600	43,272.03	36,144.00
OLIN CORP	680665205	OLN	17.52	162,793	2,967,411.77	2,852,133.36
OLYMPIC STEEL INC	68162K106	ZEUS	32.58	38,600	1,143,225.37	1,257,588.01
OM GROUP, INC.	670872100	OMG	31.39	56,600	2,505,889.62	1,776,674.00
OMEGA PROTEIN CORP	68210P107	OME	4.36	19,700	150,086.90	85,892.00
OMEROS CORP	682143102	OMER	7.02	6,900	50,715.00	48,438.00
OMNICOM GROUP	681919106	OMC	39.15	332,900	11,854,999.20	13,033,035.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	14.53	121,240	1,666,002.29	1,761,617.20
ON SEMICONDUCTOR COR	682189105	ONNN	8.81	4,428,000	32,195,814.15	39,010,680.00
ONCOGENEX PHARMACEUTICAL	68230A106	OGXI	22.28	6,000	138,569.49	133,680.00
ONEOK INC.	682680103	OKE	44.57	217,519	9,861,013.38	9,694,821.83
ONYX PHARMACEUTICALS	683399109	ONXX	29.34	47,800	1,533,960.50	1,402,451.99
OPEN TEXT CORP	683715106	OTEX	40.65	14,466	507,130.35	588,042.90
OPENTV CORP	G67543101	OPTV	1.36	108,000	167,400.00	146,880.00
OPENWAVE SYS INC	683718308	OPWV	2.28	259,300	137,023.60	591,204.00
OPLINK COMMUNICATION	68375Q403	OPLK	16.39	74,000	697,050.46	1,212,860.00
OPPENHEIMER HOLDINGS CL A	683797104	OPY	33.22	26,542	716,352.58	881,725.24
OPTIONSPRESS HOLDINGS INC	684010101	OXPS	15.45	521,184	10,206,955.00	8,052,292.80
ORACLE SYS. CORP.	68389X105	ORCL	24.54	6,106,011	73,746,835.95	149,841,509.94
ORASURE TECHNOLOGIES	68554V108	OSUR	5.08	63,600	229,300.77	323,088.00

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ORBITZ WORLDWIDE INC	68557K109	OWW	7.34	19,800	132,959.31	145,332.00
ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT	2.92	51,100	717,782.65	149,212.00
O'REILLY AUTOMOTIVE INC.	686091109	ORLY	38.12	21,200	771,508.58	808,144.00
ORIENTAL FINL GROUP	68618W100	OFG	10.80	58,200	665,343.83	628,560.00
ORMAT TECHNOLOGIES INC	686688102	ORA	37.84	25,200	848,192.89	953,568.00
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	30.97	3,700	92,810.43	114,589.00
OSHKOSH CORPORATION	688239201	OSK	37.03	505,680	10,593,887.08	18,725,330.40
OSI PHARMACEUTICALS INC	671040103	OSIP	31.03	25,313	851,831.23	785,462.39
OSI SYSTEMS INC	671044105	OSIS	27.28	25,400	492,103.42	692,912.01
OTTER TAIL CORP	689648103	OTTR	24.80	155,700	3,158,441.08	3,861,360.00
OUTDOOR CHANNEL HOLDINGS INC	690027206	OUTD	5.80	2,400	19,891.94	13,920.00
OVERHILL FARMS INC	690212105	OFI	4.86	51,900	312,731.65	252,234.00
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	43.95	3,500	131,456.78	153,825.00
OWENS & MINOR INC.	690732102	OMI	42.93	64,300	2,648,642.92	2,760,399.00
OWENS-ILLINOIS INC	690768403	OI	32.87	94,600	2,878,605.87	3,109,502.00
OXFORD INDUSTRIES INC.	691497309	OXM	20.68	15,900	249,950.29	328,812.00
OXIGENE INC	691828107	OXGN	1.14	37,300	43,896.83	42,522.00
PACCAR INC	693718108	PCAR	36.27	593,348	32,128,920.29	21,520,731.96
PACIFIC GAS & ELEC. CO.	69331C108	PCG	44.65	396,100	14,990,878.93	17,685,865.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	3.98	614,900	2,724,704.25	2,447,302.00
PACKAGING CORP OF AMERICA	695156109	PKG	23.01	2,600	34,542.38	59,826.00
PACTIV CORPORATION	695257105	PTV	24.14	106,000	2,573,844.96	2,558,840.00
PACWEST BANCORP	695263103	PACW	20.15	135,400	2,448,472.56	2,728,310.00
PAETEC HOLDING CORP	695459107	PAET	4.15	230,100	903,885.14	954,915.00
PALL CORPORATION	696429307	PLL	36.20	52,700	1,537,866.37	1,907,740.00
PALM INC	696643105	PALM	10.04	87,300	1,103,620.93	876,491.99
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI	10.08	67,200	735,883.69	677,376.00
PANHANDLE OIL AND GAS INC	698477106	PHX	25.90	1,400	29,921.80	36,260.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	23.36	105,900	2,588,254.25	2,473,824.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	27.06	86,700	1,857,346.25	2,346,102.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	16.34	241,860	3,747,645.30	3,951,992.40
PAREXEL INT'L CORP.	699462107	PRXL	14.10	167,400	2,166,382.67	2,360,340.00

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PARK NATL CORP	700658107	PRK	58.88	31,250	2,125,890.58	1,840,000.00
PARKER DRILLING CO	701081101	PKD	4.95	103,200	729,520.48	510,840.00
PARKER-HANNIFIN CORP.	701094104	PH	53.88	52,900	3,298,245.09	2,850,252.00
PARTNERRE LTD	G6852T105	PRE	74.66	147,600	10,993,414.52	11,019,816.00
PATRIOT COAL CORP	70336T104	PCX	15.46	140,400	1,061,394.10	2,170,584.00
PATTERSON COS INC	703395103	PDCO	27.98	2,700	74,586.97	75,546.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	15.35	197,100	2,942,007.80	3,025,485.00
PAYCHEX INC	704326107	PAYX	30.64	10,100	228,429.01	309,464.00
PC MALL INC	69323K100	MALL	5.22	131,600	937,471.36	686,952.00
PDI INC	69329V100	PDII	4.82	47,200	227,328.74	227,504.00
PDL BIOPHARMA INC.	69329Y104	PDLI	6.86	257,100	1,756,757.22	1,763,706.00
PEABODY ENERGY CORP	704549104	BTU	45.21	362,400	26,123,955.55	16,384,104.00
PEETS COFFEE & TEA I	705560100	PEET	33.33	26,800	695,458.01	893,244.00
PEGASYSTEMS INC	705573103	PEGA	34.00	15,900	211,433.41	540,600.00
PENN NATIONAL GAMING INC	707569109	PENN	27.18	111,000	3,172,665.95	3,016,980.00
PENN VA CORP	707882106	PVA	21.29	59,542	2,017,731.05	1,267,649.18
PENNANTPARK INVESTMENT CORP	708062104	PNNT	8.92	74,600	600,207.33	665,432.02
PENSKE AUTOMOTIVE GROUP	70959W103	PAG	15.18	101,003	1,780,026.07	1,533,225.54
PENSON WORLDWIDE INC	709600100	PNSN	9.06	79,759	773,151.93	722,616.54
PEOPLES BANCORP INC	709789101	PEBO	9.68	41,400	1,156,368.60	400,752.00
PEOPLES FINANCIAL CORP/MS	71103B102	PFBX	20.32	9,100	175,049.38	184,912.00
PEOPLE'S UNITED FINANCIAL INC	712704105	PBCT	16.70	554,700	9,400,445.83	9,263,490.00
PEP BOYS MM & J	713278109	PBY	8.46	239,000	1,336,558.61	2,021,940.00
PEPCO HOLDINGS INC.	713291102	POM	16.85	586,310	11,172,980.59	9,879,323.50
PEPSI BOTTLING GROUP INC	713409100	PBG	37.50	388,900	13,198,053.34	14,583,750.01
PEPSIAMERICAS INC	71343P200	PAS	29.26	242,600	5,741,799.14	7,098,476.00
PEPSICO INC.	713448108	PEP	60.80	3,073,775	133,775,147.86	186,885,520.00
PERFICIENT INC	71375U101	PRFT	8.43	101,800	768,570.15	858,173.99
PERKIN ELMER INC	714046109	PKI	20.59	153,061	3,394,398.69	3,151,525.99
PERRY ELLIS INTERNATIONAL	288853104	PERY	15.06	88,700	988,345.77	1,335,821.99
PERVASIVE SOFTWARE INC	715710109	PVSW	4.82	19,000	104,525.80	91,580.00
PETMED EXPRESS INC	716382106	PETS	17.63	83,131	1,029,277.14	1,465,599.53

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Instrument: COM			COMMON STOCK			
PETROHAWK ENERGY CORP	716495106	HK	23.99	10,000	213,824.98	239,900.00
PETSMART INC	716768106	PETM	26.69	51,814	947,151.84	1,382,915.66
PFIZER INC.	717081103	PFE	18.19	11,943,426	247,529,180.34	217,250,918.94
PHARMACYCLICS INC	716933106	PCYC	3.14	199,453	332,341.58	626,282.42
PHARMERICA CORP	71714F104	PMC	15.88	64,400	1,003,339.38	1,022,672.00
PHASE FORWARD INC	71721R406	PFWD	15.35	168,096	2,387,773.93	2,580,273.60
PHH CORP	693320202	PHH	16.11	98,500	1,396,864.13	1,586,835.00
PHI INC	69336T205	PHIIK	20.70	13,300	281,733.85	275,310.01
PHILIP MORRIS INTERNATIONAL	718172109	PM	48.19	4,698,554	148,260,349.93	226,423,317.26
PHILLIPS-VAN HEUSEN	718592108	PVH	40.68	110,019	3,445,400.71	4,475,572.92
PHOENIX COMPANIES INC.	71902E109	PNX	2.78	117,000	337,165.76	325,260.00
PHOTRONICS INC.	719405102	PLAB	4.45	129,599	579,564.22	576,715.56
PICO HOLDINGS INC	693366205	PICO	32.73	17,030	565,522.73	557,391.90
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.75	88,000	2,168,493.83	2,354,000.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	5.09	98,100	433,113.24	499,329.00
PIKE ELECTRIC CORP	721283109	PIKE	9.28	45,300	633,820.75	420,384.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	36.58	110,300	4,343,744.96	4,034,774.00
PIONEER DRILLING COMPANY	723655106	PDC	7.90	128,500	1,255,487.32	1,015,150.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	48.17	5,600	107,198.96	269,752.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC	50.61	18,000	822,274.13	910,980.00
PITNEY-BOWES, INC.	724479100	PBI	22.76	460,700	10,545,605.92	10,485,532.00
PLAINS EXPLORATION & PR	726505100	PXP	27.66	5,200	134,710.57	143,832.00
PLANTRONICS INC.	727493108	PLT	25.98	79,400	2,052,589.86	2,062,812.00
PLATINUM UNDERWRITERS HOLDINGS LTD	G7127P100	PTP	38.29	76,600	2,619,207.61	2,933,014.00
PLEXUS CORP	729132100	PLXS	28.50	239,768	4,602,045.90	6,833,388.00
PLUM CREEK TIMBER CO INC	729251108	PCL	37.76	71,726	2,145,136.22	2,708,373.76
PMC-SIERRA INC	69344F106	PMCS	8.66	120,500	956,247.57	1,043,530.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	52.79	618,864	33,483,078.03	32,669,830.55
PNM RESOURCES INC	69349H107	PNM	12.65	54,900	966,056.57	694,485.00
POLARIS INDUSTRIES INC.	731068102	PII	43.63	30,900	1,089,851.53	1,348,167.00
POLO RALPH LAUREN CORP	731572103	RL	80.98	12,800	820,032.24	1,036,544.00
POLYCOM INC.	73172K104	PLCM	24.97	294,051	6,035,605.74	7,342,453.47

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POLYONE CORPORATION	73179P106	POL	7.47	327,000	1,970,289.56	2,442,690.00
POLYPORE INTL INC	73179V103	PPO	11.90	57,673	508,022.49	686,308.70
POPULAR INC	733174106	BPOP	2.26	304,018	674,292.37	687,080.68
PORTEC RAIL PRODUCTS INC	736212101	PRPX	10.71	32,900	312,850.07	352,359.00
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA	44.88	86,072	3,905,244.95	3,862,911.36
PORTLAND GEN ELEC CO	736508847	POR	20.41	31,700	791,820.06	646,997.00
POTLATCH CORP.	737630103	PCH	31.88	40,200	1,161,439.06	1,281,576.00
POWELL INDS INC	739128106	POWL	31.53	34,500	1,291,601.40	1,087,785.00
POWER INTEGRATIONS INC	739276103	POWI	36.36	133,513	3,401,340.83	4,854,532.67
POWER ONE INC.	739308104	PWER	4.35	7,000	23,027.20	30,450.00
POWERSECURE INTERNATIONAL	73936N105	POWR	7.21	34,400	234,264.00	248,024.00
POWERWAVE TECHNOLOGIES	739363109	PWAV	1.26	3,200	7,410.21	4,032.00
PPG INDUSTRIES INC.	693506107	PPG	58.54	120,546	6,829,894.55	7,056,762.85
PPL CORPORATION	69351T106	PPL	32.31	28,136	1,083,126.46	909,074.16
PRAXAIR INC.	74005P104	PX	80.31	754,900	49,980,127.27	60,626,019.00
PRECISION CASTPARTS CORP	740189105	PCP	110.35	514,100	51,164,451.73	56,730,935.00
PREFORMED LINE PRODUCTS CO	740444104	PLPC	43.80	2,700	141,127.84	118,260.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	8.25	143,700	1,231,130.35	1,185,525.00
PREMIERWEST BANCORP	740921101	PRWT	1.42	21,900	44,911.14	31,098.00
PRE-PAID LEGAL SVCS	740065107	PPD	41.08	8,700	246,166.95	357,396.00
PRESIDENTIAL LIFE	740884101	PLFE	9.15	18,000	268,651.59	164,700.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	7.86	106,800	780,127.70	839,448.00
PRG-SCHULTZ INTL INC	69357C503	PRGX	5.91	149,000	385,314.00	880,590.00
PRICELINE.COM INC	741503403	PCLN	218.50	285,500	40,762,776.58	62,381,750.00
PRIDE INTERNATIONAL INC.	74153Q102	PDE	31.91	411,800	7,773,491.23	13,140,538.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	24.04	101,700	2,467,741.01	2,444,868.00
PROASSURANCE CORP	74267C106	PRA	53.71	66,460	3,389,076.63	3,569,566.60
PROCTER & GAMBLE CO	742718109	PG	60.63	5,104,000	198,918,116.92	309,455,520.00
PROGRESS ENERGY INC	743263105	PGN	41.01	254,425	10,762,602.31	10,433,969.25
PROGRESS SOFTWARE	743312100	PRGS	29.21	161,575	4,041,036.27	4,719,605.75
PROGRESSIVE CORP	743315103	PGR	17.99	27,000	403,546.92	485,730.00
PROS HOLDINGS INC	74346Y103	PRO	10.35	18,700	152,590.13	193,545.00

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PROSPECT CAPITAL CORP	74348T102	PSEC	11.81	128,900	1,491,264.98	1,522,309.00
PROSPERITY BANCSHARE	743606105	PRSP	40.47	70,300	2,369,448.92	2,845,041.00
PROTALIX BIOTHERAPEUTICS INC	74365A101	PLX	6.62	23,500	124,326.85	155,570.00
PROTECTION ONE INC	743663403	PONE	6.45	1,600,435	20,470,148.02	10,322,805.75
PROTECTIVE LIFE CORP	743674103	PL	16.55	67,600	1,189,491.43	1,118,780.00
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	10.65	85,800	1,269,019.98	913,770.00
PRUDENTIAL BANCORP INC/PA	744319104	PBIP	9.52	62,700	759,924.00	596,904.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	49.76	1,188,474	53,203,828.52	59,138,466.24
PSS WORLD MEDICAL INC.	69366A100	PSSI	22.57	183,130	3,503,744.76	4,133,244.10
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	21.14	84,800	2,597,270.04	1,792,672.00
PUBLIC SVC ENTERPRISES	744573106	PEG	33.25	595,915	19,681,350.61	19,814,173.75
PULTE HOMES, INC.	745867101	PHM	10.00	410,000	5,268,054.19	4,100,000.00
QAD INC	74727D108	QADI	6.11	300	1,789.50	1,833.00
QC HOLDINGS INC	74729T101	QCCO	4.81	118,400	741,184.00	569,504.00
QLOGIC CORPORATION	747277101	QLGC	18.87	179,705	3,060,561.92	3,391,033.35
QUAKER CHEM CORP	747316107	KWR	20.64	15,100	315,760.45	311,664.00
QUALCOMM INC	747525103	QCOM	46.26	4,300,526	142,249,795.16	198,942,332.76
QUALITY SYSTEMS INC	747582104	QSII	62.79	43,005	1,880,558.34	2,700,283.95
QUANEX BUILDING PRODUCTS	747619104	NX	16.97	155,524	1,282,920.82	2,639,242.27
QUANTA SERVICES INC.	74762E102	PWR	20.84	235,700	6,566,885.41	4,911,988.00
QUANTUM CORP	747906204	QTM	2.93	343,900	677,334.59	1,007,626.99
QUEST DIAGNOSTICS INC	74834L100	DGX	60.38	163,100	8,018,334.08	9,847,978.00
QUEST SOFTWARE INC	74834T103	QSFT	18.40	174,381	2,327,638.58	3,208,610.40
QUESTAR CORP	748356102	STR	41.57	130,706	6,466,315.23	5,433,448.41
QUESTCOR PHARMACEUTICALS	74835Y101	QCOR	4.75	313,000	1,275,947.03	1,486,750.00
QUICKSILVER INC	74838C106	ZQK	2.02	131,600	394,846.99	265,832.00
QUICKSILVER RESOURCE	74837R104	KWK	15.01	52,410	766,355.42	786,674.11
QUIDEL CORP	74838J101	QDEL	13.78	53,300	721,896.46	734,474.00
QWEST COMMUNICATIONS INTL.	749121109	Q	4.21	5,640,500	22,864,025.48	23,746,504.99
RACKSPACE HOSTING INC	750086100	RAX	20.85	123,105	2,212,637.21	2,566,739.25
RADIAN GROUP INC.	750236101	RDN	7.31	42,100	211,095.97	307,751.00
RADIANT SYSTEMS INC	75025N102	RADS	10.40	6,700	61,988.84	69,680.00

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RADIOSHACK CORP	750438103	RSH	19.50	27,100	363,237.78	528,450.00
RADWARE LTD	M81873107	RDWR	15.12	64,100	841,686.93	969,192.00
RAILAMERICA INC	750753402	RA	12.20	22,300	294,366.69	272,060.00
RAMBUS INC DEL	750917106	RMBS	24.40	3,500	45,072.60	85,400.00
RANGE RES CORP	75281A109	RRC	49.85	138,100	5,819,767.02	6,884,284.99
RAVEN INDUSTRIES INC	754212108	RAVN	31.77	29,456	871,631.26	935,817.12
RAYMOND JAMES FINANCIAL INC	754730109	RJF	23.77	5,100	84,895.44	121,227.00
RAYONIER INC.	754907103	RYN	42.16	110,332	4,092,011.17	4,651,597.12
RAYTHEON COMPANY	755111507	RTN	51.52	719,200	30,876,483.34	37,053,184.00
RC2 CORP	749388104	RCRC	14.75	5,600	86,342.50	82,600.00
RCN CORPORATION	749361200	RCNI	10.85	131,800	1,380,781.91	1,430,030.00
REALNETWORKS INC	75605L104	RNWK	3.71	223,700	1,562,689.69	829,927.00
RED HAT INC	756577102	RHT	30.90	6,900	79,555.27	213,210.00
RED ROBIN GOURMET BURGERS	75689M101	RRGB	17.90	70,525	1,746,899.93	1,262,397.50
REGAL BELOIT	758750103	RBC	51.94	77,574	2,941,393.81	4,029,193.56
REGAL ENTERTAINMENT GROUP	758766109	RGC	14.44	130,000	1,660,319.18	1,877,200.00
REGENERON PHARMACEUTICAL	75886F107	REGN	24.18	71,500	1,343,314.25	1,728,870.00
REGIONS FINANCIAL CORP.	7591EP100	RF	5.29	1,426,500	7,425,849.17	7,546,185.00
REGIS CORP	758932107	RGS	15.57	29,355	462,296.23	457,057.35
REHABCARE GROUP INC	759148109	RHB	30.43	49,000	767,113.36	1,491,070.00
REINSURANCE GROUP OF AMERICA	759351604	RGA	47.65	390,000	18,077,453.41	18,583,500.00
RELIANCE STEEL & ALUMINUM	759509102	RS	43.22	568,380	18,432,016.35	24,565,383.60
RENAISSANCE LEARNING INC	75968L105	RLRN	11.36	42,400	396,121.72	481,664.00
RENAISSANCERE HOLDINGS LTD	G7496G103	RNR	53.15	220,020	11,360,353.81	11,694,063.00
RENASANT CORP	75970E107	RNST	13.60	82,200	1,177,009.75	1,117,920.00
RENT-A-CENTER INC	76009N100	RCII	17.72	164,400	3,077,274.77	2,913,168.00
REPLIGEN CORP	759916109	RGEN	4.11	197,100	950,014.74	810,081.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	7.39	5,200	42,572.74	38,428.00
REPUBLIC BANCORP KY	760281204	RBCAA	20.60	19,400	395,036.59	399,640.00
REPUBLIC FIRST BANCORP INC	760416107	FRBK	4.27	20,200	92,912.62	86,254.00
RES-CARE INC	760943100	RSCR	11.20	110,600	1,551,522.84	1,238,720.00
RESMED INC	761152107	RMD	52.27	79,384	2,429,953.87	4,149,401.68

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RESOURCE CAPITAL CORP	76120W302	RSO	4.92	21,000	113,941.81	103,320.00
RESOURCES CONNECTION INC	76122Q105	RECN	21.22	144,109	3,794,950.51	3,057,992.98
RETAIL VENTURES INC	76128Y102	RVI	8.89	71,300	266,668.35	633,857.00
REVLON INC - CL A	761525609	REV	17.01	11,900	227,297.12	202,419.00
REYNOLDS AMERICAN INC	761713106	RAI	52.97	175,900	9,969,056.38	9,317,423.00
RF MICRO-DEVICES	749941100	RFMD	4.77	246,800	1,189,966.76	1,177,236.00
RIGHTNOW TECHNOLOGIES INC	76657R106	RNOW	17.37	62,300	574,005.95	1,082,151.00
RIMAGE CORP	766721104	RIMG	17.34	27,700	533,135.83	480,318.00
RITCHIE BROS. AUCTIONEERS	767744105	RBA	22.43	94,903	1,747,110.33	2,128,674.29
RIVERBED TECHNOLOGY INC	768573107	RVBD	22.97	214,837	3,899,589.63	4,934,805.89
RLI CORP	749607107	RLI	53.25	78,200	3,502,060.25	4,164,150.00
ROBBINS & MYERS INC.	770196103	RBN	23.52	138,766	3,590,288.28	3,263,776.33
ROBERT HALF INTL INC	770323103	RHI	26.73	64,781	1,176,025.04	1,731,596.13
ROCHESTER MEDICAL CORP	771497104	ROCM	11.13	38,397	473,906.28	427,358.61
ROCK-TENN COMPANY CL A	772739207	RKT	50.41	65,512	2,966,720.66	3,302,459.92
ROCKVILLE FINANCIAL INC	774186100	RCKB	10.50	6,300	91,632.18	66,150.00
ROCKWELL AUTOMATION INC	773903109	ROK	46.98	200,779	7,650,463.09	9,432,597.43
ROCKWELL COLLINS	774341101	COL	55.36	158,850	7,243,568.68	8,793,936.00
ROCKWELL MEDICAL TECH INC	774374102	RMTI	7.69	13,500	118,935.00	103,815.00
ROCKWOOD HOLDINGS INC	774415103	ROC	23.56	58,200	1,101,849.13	1,371,192.00
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	23.61	30,700	627,472.43	724,827.00
ROGERS CORP.	775133101	ROG	30.31	115,527	4,929,172.56	3,501,623.37
ROLLINS INC	775711104	ROL	19.28	21,400	363,492.57	412,592.00
ROPER INDUSTRIES INC	776696106	ROP	52.37	571,400	30,162,951.37	29,924,218.00
ROSETTA RESOURCES INC	777779307	ROSE	19.93	74,234	1,335,041.52	1,479,483.62
ROSETTA STONE INC	777780107	RST	17.95	4,100	69,276.85	73,595.00
ROSS STORES INC	778296103	ROST	42.71	1,056,689	37,895,120.06	45,131,187.19
ROVI CORP	779376102	ROVI	31.87	661,982	15,183,528.28	21,097,366.35
ROWAN COS.	779382100	RDC	22.64	215,206	4,430,786.69	4,872,263.85
ROYAL CARIBBEAN CRUISES LTD	V7780T103	RCL	25.28	190,100	5,580,573.57	4,805,728.00
RPC INC	749660106	RES	10.40	43,600	467,285.77	453,440.00
RPM INTERNATIONAL INC.	749685103	RPM	20.33	805,100	15,032,302.82	16,367,682.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RRI ENERGY INC	74971X107	RRI	5.72	322,436	8,624,785.43	1,844,333.92
RSC HOLDINGS INC	74972L102	RRR	7.04	82,300	628,515.09	579,392.00
RTI BIOLOGICS INC	74975N105	RTIX	3.84	248,100	855,868.64	952,704.00
RTI INTERNATIONAL METALS	74973W107	RTI	25.17	101,900	2,185,174.85	2,564,823.00
RUDDICK CORP.	781258108	RDK	25.73	80,200	1,967,478.07	2,063,546.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	6.72	93,000	1,206,126.15	624,960.00
RUE21 INC	781295100	RUE	28.09	6,800	183,309.58	191,012.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	11.89	154,395	1,579,904.91	1,835,756.55
RYDER SYS. INC.	783549108	R	41.17	291,000	12,309,648.29	11,980,470.00
S & T BANCORP INC	783859101	STBA	17.01	45,100	621,739.05	767,151.01
S Y BANCORP INC	785060104	SYBT	21.35	15,100	442,227.68	322,385.00
S1 CORPORATION	78463B101	SONE	6.52	8,100	52,532.04	52,812.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	36.23	26,300	930,430.30	952,849.00
SAFEWAY INC	786514208	SWY	21.29	1,751,400	39,740,944.33	37,287,305.99
SAIA INC	78709Y105	SAIA	14.82	34,000	563,749.33	503,880.00
SAIC INC	78390X101	SAI	18.94	2,000	36,340.13	37,880.00
SAKS INCORPORATED	79377W108	SKS	6.56	94,300	542,032.74	618,608.00
SALESFORCE.COM INC	79466L302	CRM	73.77	10,300	513,966.73	759,831.01
SALIX PHARMACEUTICAL	795435106	SLXP	25.40	62,700	1,221,281.94	1,592,580.00
SALLY BEAUTY CO INC	79546E104	SBH	7.65	26,700	174,818.18	204,255.01
SANDERSON FARMS INC	800013104	SAFM	42.16	41,500	1,558,412.54	1,749,640.00
SANDISK CORP	80004C101	SNDK	28.99	37,327	717,578.11	1,082,109.73
SANDRIDGE ENERGY INC	80007P307	SD	9.43	13,500	129,203.81	127,304.99
SANDY SPRING BANCORP INC	800363103	SASR	8.89	25,400	527,564.87	225,806.00
SANMINA-SCI CORP	800907206	SANM	11.03	86,533	173,429.97	954,458.99
SANTANDER BANCORP	802809103	SBP	12.28	29,700	583,172.61	364,716.00
SANTARUS INC	802817304	SNTS	4.62	2,300	10,287.67	10,626.00
SAPIENT CORP	803062108	SAPE	8.27	107,400	807,199.84	888,198.00
SARA LEE CORP.	803111103	SLE	12.18	1,117,100	15,345,501.80	13,606,278.00
SATCON TECHNOLOGY CORP.	803893106	SATC	2.82	71,100	176,485.74	200,502.00
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	13.61	112,100	1,285,722.89	1,525,681.00
SBA COMMUNICATIONS CORP	78388J106	SBAC	34.16	7,600	199,336.00	259,616.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SCANA CORP	80589M102	SCG	37.68	124,239	4,745,044.22	4,681,325.52
SCANSOURCE INC	806037107	SCSC	26.70	255,151	6,768,298.18	6,812,531.70
SCHAWK INC	806373106	SGK	13.60	400	5,013.37	5,440.00
SCHIFF NUTRITION INTERNATION	806693107	WNI	7.82	63,300	475,069.38	495,006.00
SCHLUMBERGER	806857108	SLB	65.09	1,727,042	139,570,734.92	112,413,163.78
SCHNITZER STL INDS	806882106	SCHN	47.70	38,671	1,405,518.82	1,844,606.70
SCHOLASTIC CORP	807066105	SCHL	29.83	105,900	2,790,859.98	3,158,997.00
SCHOOL SPECIALTY INC.	807863105	SCHS	23.39	27,500	843,517.93	643,224.99
SCHULMAN (A.) INC.	808194104	SHLM	20.18	59,800	987,117.34	1,206,764.00
SCHWAB (CHARLES) CORP	808513105	SCHW	18.82	1,306,600	20,530,729.53	24,590,212.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	70.35	36,100	1,482,531.48	2,539,635.00
SCIENTIFIC GAMES COR	80874P109	SGMS	14.55	69,700	1,129,792.26	1,014,135.00
SCOTTS MIRACLE-GRO COMPANY	810186106	SMG	39.31	20,452	842,541.91	803,968.12
SCRIPPS CO. E.W. CL A	811054402	SSP	6.96	10,600	82,820.13	73,776.00
SCRIPPS NETWORKS INTERACTIVE-CL A	811065101	SNI	41.50	279,500	10,792,151.56	11,599,250.00
SEABOARD CORP	811543107	SEB	1,349.00	1,000	1,254,993.19	1,349,000.00
SEACHANGE INTERNATIONAL	811699107	SEAC	6.57	93,000	701,881.75	611,010.00
SEACOR SMIT INC.	811904101	CKH	76.25	95,460	6,821,121.99	7,278,825.00
SEAGATE TECHNOLOGY	G7945J104	STX	18.19	744,646	7,439,160.97	13,545,110.75
SEAHAWK DRILLING INC	81201R107	HAWK	22.54	1,700	47,606.70	38,318.00
SEALED AIR CORP.	81211K100	SEE	21.86	104,300	2,326,118.28	2,279,998.00
SEARS HOLDINGS CORP	812350106	SHLD	83.45	69,100	5,660,771.48	5,766,395.00
SEASpan CORP	Y75638109	SSW	9.22	16,700	145,570.34	153,974.00
SEI INVESTMENTS CO	784117103	SEIC	17.52	79,324	1,696,865.89	1,389,756.48
SELECT MEDICAL HOLDINGS CORP	81619Q105	SEM	10.62	34,100	339,288.44	362,142.00
SELECTIVE INSURANCE GROUP	816300107	SIGI	16.45	72,775	1,490,352.14	1,197,148.75
SEMPRA ENERGY	816851109	SRE	55.98	226,421	12,785,080.09	12,675,047.58
SEMTECH CORPORATION	816850101	SMTC	17.01	239,954	3,644,949.87	4,081,617.54
SENSIENT TECHNOLOGIES	81725T100	SXT	26.30	42,490	1,035,504.18	1,117,487.00
SEQUENOM INC	817337405	SQNM	4.14	21,900	458,738.87	90,666.00
SERVICE CORP INTERNATIONAL	817565104	SCI	8.19	20,100	157,545.65	164,619.00
SHAW GROUP	820280105	SHAW	28.75	35,133	1,047,316.98	1,010,073.72

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SHENANDOAH TELECOMMU	82312B106	SHEN	20.35	25,336	497,678.62	515,587.60
SHERWIN-WILLIAMS CO	824348106	SHW	61.65	174,700	10,190,753.81	10,770,255.00
SHORETEL INC	825211105	SHOR	5.78	30,100	142,630.69	173,978.00
SHUFFLE MASTER INC	825549108	SHFL	8.24	119,100	576,627.81	981,384.00
SHUTTERFLY INC	82568P304	SFLY	17.81	800	14,096.00	14,248.00
SIERRA WIRELESS INC	826516106	SWIR	10.60	59,800	452,940.49	633,880.00
SIGMA-ALDRICH	826552101	SIAL	50.53	63,000	3,137,148.54	3,183,390.00
SIGNATURE BANK	82669G104	SBNY	31.90	198,303	5,727,979.64	6,325,865.70
SIGNET GROUP PLC-SPONS ADR	G81276100	SIG	26.72	16,300	263,549.53	435,536.00
SILGAN HOLDINGS INC	827048109	SLGN	57.88	67,877	3,402,855.70	3,928,720.75
SILICON LABORATORIES	826919102	SLAB	48.34	32,225	1,395,788.66	1,557,756.50
SILICON STORAGE TECH	827057100	SSTI	2.56	381,800	1,629,705.15	977,408.00
SIMMONS 1ST NATL COR	828730200	SFNC	27.80	28,199	753,497.06	783,932.20
SIMPSON MANUFACTURING CO	829073105	SSD	26.89	75,300	1,993,109.37	2,024,817.00
SINCLAIR BROADCAST GROUP-A	829226109	SBGI	4.03	28,700	31,141.31	115,661.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	31.74	11,500	357,092.67	365,010.00
SKECHERS U S A INC	830566105	SKX	29.41	67,400	1,543,739.43	1,982,234.00
SKILLSOFT PLC ADR	830928107	SKIL	10.48	82,846	690,382.71	868,226.08
SKYWEST INC	830879102	SKYW	16.92	76,700	1,483,371.28	1,297,764.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	14.19	253,100	2,477,076.28	3,591,489.00
SLM CORP	78442P106	SLM	11.27	194,700	1,750,987.80	2,194,269.00
SMART BALANCE INC	83169Y108	SMBL	6.00	166,959	1,044,290.84	1,001,754.01
SMART MODULAR TECHNOLOGIES	G82245104	SMOD	6.29	98,200	481,184.28	617,678.00
SMITH (A.O.) CORP	831865209	AOS	43.39	101,550	3,250,878.04	4,406,254.50
SMITH INTERNATIONAL INC	832110100	SII	27.17	397,600	10,830,752.18	10,802,792.00
SMITHFIELD FOODS INC	832248108	SFD	15.19	18,000	301,981.94	273,420.00
SNAP-ON INC	833034101	SNA	42.26	30,750	1,065,506.84	1,299,495.00
SOHU.COM INC	83408W103	SOHU	57.28	9,400	586,908.54	538,432.00
SOLARWINDS INC	83416B109	SWI	23.01	12,300	256,867.02	283,023.00
SOLERA HOLDINGS INC	83421A104	SLH	36.01	259,961	6,339,840.76	9,361,195.61
SOLUTIA INC.	834376501	SOA	12.70	198,027	2,515,571.24	2,514,942.90
SOMANETICS CORP	834445405	SMTS	17.55	5,200	103,503.02	91,260.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SONIC SOLUTIONS	835460106	SNIC	11.83	202,900	244,875.73	2,400,307.00
SONICWALL INC	835470105	SNWL	7.61	119,200	953,284.67	907,112.00
SONOCO PRODUCTS CO	835495102	SON	29.25	66,853	1,614,025.57	1,955,450.25
SONUS NETWORKS INC	835916107	SONS	2.11	290,700	493,218.53	613,377.00
SOTHEBY'S	835898107	BID	22.48	87,800	1,462,543.50	1,973,744.00
SOURCEFIRE INC	83616T108	FIRE	26.75	17,700	379,223.55	473,475.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	0.64	344,296	2,086,911.46	221,967.63
SOUTH JERSEY INDS IN	838518108	SJI	38.18	5,300	188,049.14	202,354.00
SOUTHERN CO	842587107	SO	33.32	931,900	27,185,765.74	31,050,908.00
SOUTHERN COPPER CORP	84265V105	PCU	32.91	189,800	5,934,892.39	6,246,318.00
SOUTHERN UNION COMPANY	844030106	SUG	22.70	230,600	5,058,261.18	5,234,620.00
SOUTHSIDE BANCSHARES INC	84470P109	SBSI	19.62	56,900	1,148,226.71	1,116,378.00
SOUTHWEST AIRLINES	844741108	LUV	11.43	356,530	4,023,008.37	4,075,137.90
SOUTHWEST BANCORP IN	844767103	OKSB	6.94	62,400	1,024,110.25	433,056.00
SOUTHWEST GAS CORP	844895102	SWX	28.53	77,400	2,235,180.80	2,208,222.00
SOUTHWESTERN ENERGY COMPANY	845467109	SWN	48.20	1,018,500	40,308,713.67	49,091,700.00
SPARTAN MOTORS INC	846819100	SPAR	5.63	122,700	1,126,738.47	690,801.00
SPARTECH CORP	847220209	SEH	10.26	53,200	542,181.53	545,832.00
SPECTRA ENERGY CORPORATION	847560109	SE	20.51	727,644	14,914,471.01	14,923,978.44
SPECTRANETICS CORP	84760C107	SPNC	6.96	79,400	477,823.69	552,623.99
SPECTRUM CONTROL INC	847615101	SPEC	9.47	84,700	755,019.92	802,109.00
SPHERION CORPORATION	848420105	SFN	5.62	131,300	750,614.27	737,906.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	19.86	11,600	177,842.71	230,376.00
SPRINT NEXTEL CORP	852061100	S	3.66	5,233,367	71,589,887.68	19,154,123.22
SPX CORP.	784635104	SPW	54.70	521,200	46,950,460.58	28,509,640.00
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	19.10	81,863	2,048,241.61	1,563,583.30
ST JUDE MED. INC.	790849103	STJ	36.78	700,400	23,945,183.83	25,760,712.00
ST MARY LAND & EXPLORATION	792228108	SM	34.24	51,684	1,748,808.89	1,769,660.16
STAGE STORES INC	85254C305	SSI	12.36	123,000	1,834,600.47	1,520,280.00
STAMPS COM INC	852857200	STMP	9.00	41,200	530,188.29	370,800.00
STANDARD MICROSYSTEMS CORP	853626109	SMSC	20.78	44,100	925,524.40	916,398.01
STANDARD MOTOR PRODS	853666105	SMP	8.52	63,500	716,929.23	541,020.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
STANDARD REGISTER CO	853887107	SR	5.10	80,500	439,592.24	410,550.00
STANDEX INTERNATIONAL CORP	854231107	SXI	20.09	8,800	98,807.50	176,792.00
STANLEY INC	854532108	SXE	27.41	84,738	2,405,470.48	2,322,668.58
STANLEY WORKS	854616109	SWK	51.51	2,600	90,697.33	133,926.00
STANTEC INC	85472N109	STN	28.77	154,303	4,374,752.06	4,439,297.31
STAPLES INC	855030102	SPLS	24.59	1,853,400	33,231,848.60	45,575,106.00
STARBUCKS CORP.	855244109	SBUX	23.06	803,900	11,740,809.65	18,537,934.00
STARTEK INC	85569C107	SRT	7.48	22,300	188,718.16	166,803.99
STARWOOD HOTELS & RESORTS	85590A401	HOT	36.57	4,300	131,953.49	157,251.01
STARWOOD PROPERTY TRUST INC	85571B105	STWD	18.89	125,200	2,459,420.37	2,365,028.00
STATE STREET CORP	857477103	STT	43.54	1,066,123	55,380,724.32	46,418,995.41
STEC INC.	784774101	STEC	16.34	58,400	1,067,398.56	954,256.00
STEEL DYNAMICS INC	858119100	STLD	17.72	750,000	9,040,288.38	13,290,000.00
STEELCASE INC	858155203	SCS	6.36	117,700	709,062.52	748,572.00
STEIN MART INC.	858375108	SMRT	10.66	24,100	191,403.79	256,906.00
STEINER LEISURE LTD	P8744Y102	STNR	39.76	11,500	420,870.07	457,240.00
STELLARONE CORP	85856G100	STEL	9.96	42,436	538,482.23	422,662.56
STEPAN CO	858586100	SCL	64.81	26,367	1,544,832.57	1,708,845.27
STERICYCLE INC	858912108	SRCL	55.17	47,948	1,881,039.16	2,645,291.16
STERIS CORP	859152100	STE	27.97	113,500	2,847,942.80	3,174,595.00
STERLING BANCORP	859158107	STL	7.14	25,400	239,605.43	181,356.00
STERLING BANCSHARES INC	858907108	SBIB	5.13	63,800	404,789.76	327,294.01
STERLING FINL CORP W	859319105	STSA	0.62	1,200	2,989.66	744.00
STEWART ENTERPRISES INC. CL-A	860370105	STEI	5.15	22,700	109,622.72	116,905.00
STIFEL FINANCIAL CORP	860630102	SF	59.24	46,600	2,521,472.35	2,760,584.00
STONE ENERGY CORP	861642106	SGY	18.05	13,600	217,254.61	245,480.00
STONERIDGE INC	86183P102	SRI	9.01	18,700	156,203.20	168,487.00
STR HOLDINGS INC	78478V100	STRI	15.71	12,400	171,058.00	194,804.00
STRATASYS INC	862685104	SSYS	17.28	68,587	1,061,388.33	1,185,183.36
STRAYER EDUCATION INC	863236105	STRA	212.49	57,438	12,276,638.35	12,205,000.62
STRYKER CORP.	863667101	SYK	50.37	1,584,462	65,735,351.09	79,809,350.94
STURM RUGER & CO INC	864159108	RGR	9.70	74,600	946,349.75	723,620.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SUCAMPO PHARMACEUTICALS-CL A	864909106	SCMP	4.04	60,800	371,504.13	245,632.00
SUCCESSFACTORS INC	864596101	SFSF	16.58	140,660	2,234,853.48	2,332,142.80
SUFFOLK BANCORP	864739107	SUBK	29.70	16,600	520,267.00	493,020.00
SUN BANCORP INC/NJ	86663B102	SNBC	3.75	101,900	1,414,293.97	382,125.00
SUN HEALTHCARE GROUP INC	866933401	SUNH	9.17	146,800	1,251,323.80	1,346,156.00
SUN MICROSYSTEMS INC.	866810203	JAVA	9.37	1,575,287	7,762,379.21	14,760,439.19
SUNOCO INC	86764P109	SUN	26.10	17,500	445,266.50	456,750.00
SUNRISE SENIOR LIVING INC	86768K106	SRZ	3.22	45,800	119,091.74	147,476.00
SUNTRUST BANKS INC.	867914103	STI	20.29	799,900	15,149,836.04	16,229,971.00
SUPER VALU STORES INC.	868536103	SVU	12.71	57,381	777,328.03	729,312.51
SUPERIOR ENERGY SVCS	868157108	SPN	24.29	109,602	2,922,631.41	2,662,232.58
SUPERIOR INDUSTRIES INTL	868168105	SUP	15.30	80,500	909,911.95	1,231,650.00
SUREWEST COMMUNICATI	868733106	SURW	9.96	4,100	34,380.33	40,836.00
SURMODICS INC	868873100	SRDX	22.66	53,000	1,219,912.61	1,200,980.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	5.89	180,100	1,666,610.45	1,060,789.00
SUSSER HOLDINGS CORP	869233106	SUSS	8.59	75,465	1,098,936.92	648,244.35
SUTOR TECHNOLOGY GROUP LTD	869362103	SUTR	2.66	60,600	242,995.58	161,196.00
SVB FINANCIAL GROUP	78486Q101	SIVB	41.69	88,000	2,449,897.92	3,668,720.00
SWIFT ENERGY COMPANY	870738101	SFY	23.96	400	11,416.31	9,584.00
SXC HEALTH SOLUTIONS CORP	78505P100	SXCI	53.95	25,560	1,195,956.85	1,378,962.00
SYBASE INC.	871130100	SY	43.40	391,767	16,286,256.34	17,002,687.80
SYCAMORE NETWORKS INC	871206405	SCMRD	20.91	38,620	1,570,584.45	807,544.20
SYKES ENTERPRISES	871237103	SYKE	25.47	237,249	4,044,720.20	6,042,732.03
SYMANTEC CORP	871503108	SYMC	17.89	1,075,866	17,804,245.59	19,247,242.74
SYMMETRICOM INC	871543104	SYMM	5.20	23,500	116,718.91	122,200.00
SYMMETRY MEDICAL INC.	871546206	SMA	8.06	33,900	351,348.21	273,234.01
SYNAPTICS INC	87157D109	SYNA	30.65	46,300	1,149,861.95	1,419,094.99
SYNIVERSE HOLDINGS INC	87163F106	SVR	17.48	15,300	251,732.23	267,443.99
SYNNEX CORP	87162W100	SNX	30.66	51,700	828,563.04	1,585,122.00
SYNOPSYS INC.	871607107	SNPS	22.28	58,475	1,280,559.83	1,302,823.00
SYNOVUS FINANCIAL CORP	87161C105	SNV	2.05	56,600	112,226.48	116,030.00
SYNTA PHARMACEUTICALS CORP	87162T206	SNTA	5.06	185,700	1,084,322.26	939,642.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SYNTEL INC	87162H103	SYNT	38.03	45,310	1,156,160.91	1,723,139.30
SYNUTRA INTERNATIONAL INC	87164C102	SYUT	13.51	1,200	17,245.35	16,212.00
SYSCO CORP.	871829107	SYX	27.94	790,200	20,108,575.35	22,078,188.00
SYSTEMAX INC	871851101	SYX	15.71	30,000	453,445.87	471,300.00
T ROWE PRICE GROUP INC.	74144T108	TROW	53.25	35,869	1,764,328.91	1,910,024.26
T.G.C. INDUSTRIES INC.	872417308	TGE	3.91	33,900	155,576.78	132,549.00
T-3 ENERGY SERVICES INC	87306E107	TTES	25.50	11,400	177,951.97	290,700.00
TALBOTS INC	874161102	TLB	8.91	123,500	1,084,749.91	1,100,385.00
TALECRIS BIOTHERAPEUTICS	874227101	TLCR	22.27	31,600	646,355.71	703,732.00
TALEO CORP CL A	87424N104	TLEO	23.52	39,800	805,853.49	936,096.00
TARGET CORP	87612E106	TGT	48.37	1,930,700	74,054,645.53	93,387,959.00
TCF FINANCIAL CORP	872275102	TCB	13.62	535,500	6,001,622.58	7,293,510.00
TD AMERITRADE HOLDING CORP	87236Y108	AMTD	19.38	33,700	473,973.91	653,106.00
TECH DATA CORP	878237106	TECD	46.66	110,450	3,804,069.51	5,153,597.00
TECHNE CORPORATION	878377100	TECH	68.56	51,665	2,934,020.88	3,542,152.40
TECHNITROL INC.	878555101	TNL	4.38	247,900	1,224,802.66	1,085,802.00
TECHTARGET	87874R100	TTGT	5.63	900	5,170.00	5,067.00
TECO ENERGY	872375100	TE	16.22	565,195	8,482,579.33	9,167,462.90
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	11.69	132,144	2,467,559.37	1,544,763.36
TEEKAY SHIPPING CORP	Y8564W103	TK	23.21	6,300	110,373.04	146,223.00
TEKELEC	879101103	TKLC	15.28	212,800	3,146,664.70	3,251,584.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	38.36	85,288	2,986,902.84	3,271,647.68
TELEFLEX INC	879369106	TFX	53.89	30,500	1,681,562.93	1,643,645.00
TELEPHONE & DATA	879433100	TDS	33.92	351,300	11,040,215.58	11,916,096.00
TELETECH HOLDINGS INC	879939106	TTEC	20.03	80,600	864,666.45	1,614,418.00
TELLABS INC.	879664100	TLAB	5.68	248,586	1,255,721.22	1,411,968.48
TEMPLE-INLAND INC.	879868107	TIN	21.11	32,024	507,974.06	676,026.64
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	23.63	70,100	724,143.46	1,656,463.00
TENET HEALTHCARE CORP	88033G100	THC	5.39	157,900	804,054.03	851,081.00
TENNANT COMPANY	880345103	TNC	26.19	63,735	1,767,677.89	1,669,219.65
TENNECO INC.	880349105	TEN	17.73	42,400	464,089.75	751,752.00
TERADATA CORP	88076W103	TDC	31.43	73,600	1,958,495.51	2,313,248.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TERADYNE INC	880770102	TER	10.73	94,900	906,437.88	1,018,277.00
TEREX CORP	880779103	TEX	19.81	190,700	4,784,865.89	3,777,767.01
TERRA INDS INC	880915103	TRA	32.19	19,662	762,065.69	632,919.78
TERRITORIAL BANCORP INC	88145X108	TBNK	18.05	12,600	203,050.32	227,430.00
TESCO CORP	88157K101	TESO	12.91	47,280	480,267.77	610,384.80
TESORO CORP	881609101	TSO	13.55	142,801	2,061,284.25	1,934,953.55
TESSERA TECHNOLOGIES INC	88164L100	TSRA	23.27	85,800	1,953,247.14	1,996,566.00
TETRA TECH INC.	88162G103	TTEK	27.17	25,800	654,616.30	700,986.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	11.08	373,100	3,264,629.95	4,133,948.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	56.18	1,172,737	50,031,944.98	65,884,364.66
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	13.96	121,228	1,701,466.27	1,692,342.88
TEXAS INDUSTRIES INC	882491103	TXI	34.99	21,300	1,198,259.52	745,287.00
TEXAS INSTRS INC	882508104	TXN	26.06	1,770,628	47,511,240.02	46,142,565.69
TEXTAINER GROUP HOLDINGS LTD	G8766E109	TGH	16.90	2,900	44,438.86	49,010.00
TEXTRON INC.	883203101	TXT	18.81	520,674	5,556,129.81	9,793,877.95
THE BANCORP INC	05969A105	TBBK	6.86	114,521	1,018,737.13	785,614.06
THE BANK OF NEW YORK MELLON CORP	064058100	BK	27.97	1,876,263	61,146,715.64	52,479,076.11
THE BLACKSTONE GROUP LP	09253U108	BX	13.12	200,000	5,748,578.46	2,624,000.00
THE FINISH LINE-CL A	317923100	FINL	12.55	84,500	812,442.35	1,060,475.00
THE FIRST MARBLEHEAD CORP	320771108	FMD	2.13	62,500	134,083.91	133,125.00
THE GEO GROUP INC	36159R103	GEO	21.88	8,900	185,111.94	194,732.00
THE HANOVER INSURANCE GROUP	410867105	THG	44.43	254,621	11,702,189.69	11,312,811.03
THE KNOT INC	499184109	KNOT	10.07	42,400	409,257.70	426,968.00
THE MEN'S WEARHOUSE INC.	587118100	MW	21.06	86,100	2,581,489.18	1,813,266.00
THE ST. JOE COMPANY	790148100	JOE	28.89	5,300	142,566.38	153,117.00
THERMO ELECTRON CORP.	883556102	TMO	47.69	956,300	47,689,484.77	45,605,947.00
THOMAS & BETTS CORP.	884315102	TNB	35.79	452,900	15,214,495.37	16,209,291.00
THOR INDUSTRIES INC	885160101	THO	31.40	99,931	2,693,129.81	3,137,833.40
THORATEC CORP	885175307	THOR	26.92	74,075	2,008,186.08	1,994,099.00
THQ INC	872443403	THQI	5.04	68,500	1,147,092.56	345,240.00
TIBCO SOFTWARE INC	88632Q103	TIBX	9.63	469,000	3,491,218.33	4,516,470.00
TICKETMASTER	88633P302	TKTM	12.22	40,817	481,823.43	498,783.74

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TIDEWATER INC	886423102	TDW	47.95	16,000	656,325.64	767,200.01
TIFFANY & CO	886547108	TIF	43.00	16,200	496,325.60	696,600.00
TIMBERLAND CO CL-A	887100105	TBL	17.93	95,500	1,644,778.26	1,712,315.00
TIME WARNER CABLE INC	88732J207	TWC	41.39	959,867	56,017,945.53	39,728,895.13
TIME WARNER INC.	887317303	TWX	29.14	2,052,032	101,957,780.14	59,796,212.49
TIMKEN CO.	887389104	TKR	23.71	90,894	2,056,220.32	2,155,096.74
TIVO INC	888706108	TIVO	10.18	134,400	1,010,966.85	1,368,192.00
TJX COS. INC.	872540109	TJX	36.55	1,313,327	39,140,324.28	48,002,101.85
TOMO THERAPY INC	890088107	TOMO	3.90	178,700	612,842.72	696,929.99
TOMPKINS FINANCIAL CORP.	890110109	TMP	40.50	5,800	246,839.32	234,900.00
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	27.38	17,435	453,885.82	477,370.30
TORCHMARK CORP	891027104	TMK	43.95	165,780	10,210,929.43	7,286,031.00
TORO CO	891092108	TTC	41.81	168,722	5,516,034.01	7,054,266.82
TOTAL SYS SVCS INC	891906109	TSS	17.27	32,700	514,149.99	564,729.00
TOWER BANCORP INC	891709107	TOBC	22.85	4,800	110,839.30	109,680.00
TOWER GROUP INC	891777104	TWGP	23.41	116,200	3,059,888.75	2,720,242.00
TOWERS WATSON & CO	891894107	TW	47.52	23,400	1,010,250.33	1,111,968.00
TOWNE BANK	89214P109	TOWN	11.68	98,300	1,244,690.43	1,148,144.00
TRACTOR SUPPLY COMPANY	892356106	TSCO	52.96	35,600	1,560,756.10	1,885,376.00
TRADESTATION GROUP INC	89267P105	TRAD	7.89	154,200	1,098,743.83	1,216,638.00
TRANSATLANTIC HOLDINGS INC	893521104	TRH	52.11	61,300	2,828,658.60	3,194,343.00
TRANSDIGM GROUP INC	893641100	TDG	47.49	78,183	2,472,808.76	3,712,910.67
TRANSOCEAN LTD	H8817H100	RIG	82.80	814,370	68,312,638.21	67,429,836.00
TRANSWITCH CORP	894065309	TXCC	2.10	60,048	703,372.23	126,100.80
TRAVELERS COS INC	89417E109	TRV	49.86	1,045,258	40,723,686.01	52,116,563.88
TRAVELZOO INC	89421Q106	TZOO	12.29	18,200	244,310.54	223,678.00
TREDEGAR CORPORATION	894650100	TG	15.82	59,600	1,103,083.09	942,872.00
TREEHOUSE FOODS INC	89469A104	THS	38.86	78,450	2,336,501.62	3,048,567.00
TREX COMPANY INC	89531P105	TREX	19.60	8,800	112,796.17	172,480.00
TRICO BANCSHARES	896095106	TCBK	16.65	14,200	236,638.29	236,430.00
TRICO MARINE SERVICES	896106200	TRMA	4.54	120,100	400,941.84	545,254.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	25.20	4,000	61,542.32	100,800.00

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Instrument: COM			COMMON STOCK			
TRINITY INDUSTRIES	896522109	TRN	17.44	53,681	829,620.72	936,196.64
TRIPLE-S MANAGEMENT CORP-B	896749108	GTS	17.60	37,100	607,640.01	652,960.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	6.00	150,400	918,923.67	902,399.99
TRUE RELIGION APPAREL	89784N104	TRLG	18.49	128,880	3,030,773.28	2,382,991.20
TRUEBLUE INC	89785X101	TBI	14.81	265,200	3,864,159.87	3,927,612.00
TRUSTCO BANK CORP. NY	898349105	TRST	6.30	71,500	568,060.59	450,450.00
TRUSTMARK CORP	898402102	TRMK	22.54	108,100	2,245,616.84	2,436,574.00
TRW AUTOMOTIVE HOLDINGS CORP	87264S106	TRW	23.88	11,700	295,219.13	279,396.00
TTM TECHNOLOGIES	87305R109	TTMI	11.53	78,378	761,752.32	903,698.34
TUESDAY MORNING CORP	899035505	TUES	2.58	60,500	175,038.15	156,090.00
TUPPERWARE BRANDS CORP	899896104	TUP	46.57	103,800	3,459,471.39	4,833,966.00
TUTOR PERINI CORP	901109108	TPC	18.08	52,900	923,012.19	956,432.00
TW TELECOM INC	87311L104	TWTC	17.14	5,000	67,519.24	85,700.00
TWIN DISC INC	901476101	TWIN	10.44	46,100	646,848.55	481,284.00
TYCO ELECTRONICS	H8912P106	TEL	24.55	96,557	2,253,060.03	2,370,474.35
TYLER TECHNOLOGIES I	902252105	TYL	19.91	9,000	108,868.12	179,190.00
TYSON FOODS INC. CL-A	902494103	TSN	12.27	819,213	11,746,675.81	10,051,743.51
U S PHYSICAL THERAPY	90337L108	USPH	16.93	41,800	452,537.20	707,674.00
U.S. GLOBAL INVESTORS INC-A	902952100	GROW	12.31	83,300	1,006,319.92	1,025,422.98
UAL CORP	902549807	UAUA	12.91	123,900	997,942.13	1,599,549.00
UGI CORP	902681105	UGI	24.19	270,100	6,896,486.58	6,533,719.00
ULTA SALON COSMETICS & FRAGRANCE	90384S303	ULTA	18.16	312,114	3,703,072.13	5,667,990.24
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	29.37	40,100	868,076.13	1,177,737.00
ULTRALIFE CORP	903899102	ULBI	4.32	123,900	474,052.62	535,248.00
ULTRAPETROL (BAHAMAS) LTD	P94398107	ULTR	4.76	51,100	238,044.13	243,235.99
ULTRATECH INC	904034105	UTEK	14.86	63,900	987,901.44	949,554.00
UMB FINL CORP	902788108	UMBF	39.35	56,800	2,596,115.05	2,235,080.00
UMPQUA HLDGS CORP	904214103	UMPQ	13.41	11,200	197,554.96	150,192.00
UNDER ARMOUR INC. CL A	904311107	UA	27.27	48,900	1,206,859.62	1,333,503.00
UNICA CORP	904583101	UNCA	7.75	2,900	21,204.60	22,475.00
UNIFI INC	904677101	UFI	3.88	166,900	484,040.37	647,572.00
UNIFIRST CORP	904708104	UNF	48.11	17,300	713,282.28	832,303.00

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Instrument: COM			COMMON STOCK			
UNION DRILLING INC	90653P105	UDRL	6.25	48,600	643,363.85	303,750.00
UNION PACIFIC CORP.	907818108	UNP	63.90	1,591,400	86,651,190.75	101,690,460.00
UNISOURCE ENERGY CORP	909205106	UNS	32.19	88,700	2,766,313.22	2,855,253.00
UNISYS CORP.	909214306	UIS	38.56	48,600	1,273,470.32	1,874,016.00
UNIT CORP	909218109	UNT	42.50	29,616	947,775.48	1,258,680.00
UNITED BANKSHARES INC.	909907107	UBSI	19.97	102,075	2,846,756.13	2,038,437.75
UNITED FIRE & CAS CO	910331107	UFCS	18.23	27,343	884,966.87	498,462.89
UNITED NATURAL FOODS INC.	911163103	UNFI	26.74	78,900	1,671,318.06	2,109,786.00
UNITED ONLINE INC	911268100	UNTD	7.19	212,100	1,544,822.14	1,524,999.00
UNITED PARCEL SERVICES INC	911312106	UPS	57.37	952,793	61,672,788.43	54,661,734.40
UNITED RENTALS INCORPORATED	911363109	URI	9.81	224,040	1,736,689.08	2,197,832.40
UNITED STATIONERS INC	913004107	USTR	56.85	26,425	1,154,449.20	1,502,261.24
UNITED TECHNOLOGIES	913017109	UTX	69.41	1,497,358	68,661,559.60	103,931,618.78
UNITEDHEALTH GROUP INC	91324P102	UNH	30.48	1,827,177	41,298,685.06	55,692,354.96
UNITRIN INC.	913275103	UTR	22.05	2,700	53,565.21	59,535.00
UNIVERSAL AMERN FINL	913377107	UAM	11.70	16,600	139,558.03	194,220.00
UNIVERSAL CORP-VA	913456109	UVV	45.61	57,699	2,656,987.40	2,631,651.39
UNIVERSAL ELECTRONICS INC	913483103	UEIC	23.22	8,700	133,512.05	202,014.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	36.81	37,900	1,325,315.90	1,395,099.00
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS	30.50	14,800	441,995.60	451,400.00
UNIVERSAL INSURANCE HLDGS	91359V107	UVE	5.87	175,900	907,587.39	1,032,532.99
UNIVERSAL STAINLESS & ALLOY	913837100	USAP	18.86	23,900	714,295.83	450,753.99
UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI	20.20	44,800	844,088.60	904,960.00
UNIVERSAL TRUCKLOAD SERVICES INC	91388P105	UACL	18.10	23,200	423,813.42	419,920.00
UNUM GROUP	91529Y106	UNM	19.52	268,163	4,932,597.58	5,234,541.76
URBAN OUTFITTERS INC	917047102	URBN	34.99	123,800	2,038,491.07	4,331,762.00
URS CORPORATION	903236107	URS	44.52	227,800	6,723,517.78	10,141,656.00
US AIRWAYS GROUP INC	90341W108	LCC	4.84	762,300	26,058,020.82	3,689,532.00
US AUTO PARTS NETWORK INC	90343C100	PRTS	5.20	600	2,374.16	3,120.00
US BANCORP	902973304	USB	22.51	2,734,351	65,374,038.65	61,550,241.02
US CELLULAR CORP.	911684108	USM	42.41	65,500	2,463,583.42	2,777,855.00
US TREAS MONEY MARKET - 5GS	IT-GOL	IT-GOL	1.00	9,370,589	9,370,588.89	9,370,588.75

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
US TREAS MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	2,392,329	2,392,329.51	2,392,329.42
US TREAS MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	2,088,865	2,088,865.24	2,088,865.16
US TREAS MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	1,748,984	1,748,983.79	1,748,983.68
US TREAS MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	3,395,208	3,395,208.16	3,395,207.96
US TREAS MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	181,007	181,006.74	181,006.70
US TREAS MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	8,967,666	8,967,666.88	8,967,665.60
US TREAS MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	7,271,693	7,271,694.48	7,271,693.19
US TREAS MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	4,191,683	4,191,683.44	4,191,683.45
US TREAS MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	96,476	96,476.17	96,476.16
USA MOBILITY INC	90341G103	USMO	11.01	113,200	1,197,608.49	1,246,332.00
USA TRUCK INC	902925106	USAK	12.52	15,600	196,118.26	195,312.00
USANA HEALTH SCIENCES INC	90328M107	USNA	31.90	5,447	173,151.90	173,759.30
USEC INC.	90333E108	USU	3.85	157,100	1,142,347.54	604,835.00
UTAH MEDICAL PRODUCTS INC	917488108	UTMD	29.32	8,700	251,669.11	255,084.00
UTI WORLDWIDE INC	G87210103	UTIW	14.32	772,217	10,221,865.74	11,058,147.43
UTSTARCOM, INC	918076100	UTSI	2.19	578,900	4,123,727.16	1,267,791.00
V F CORP	918204108	VFC	73.24	429,700	27,736,576.26	31,471,228.00
VAALCO ENERGY INC	91851C201	EGY	4.55	46,500	244,521.58	211,575.00
VAIL RESORTS INC	91879Q109	MTN	37.80	5,800	182,360.00	219,240.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	18.26	1,500	28,077.45	27,390.00
VALEANT PHARMACEUTICALS	91911X104	VRX	31.79	81,500	2,565,499.72	2,590,885.00
VALENCE TECHNOLOGY INC	918914102	VLNC	0.91	285,400	371,217.04	259,714.00
VALERO ENERGY CORP.	91913Y100	VLO	16.75	1,431,723	53,087,129.50	23,981,360.25
VALIDUS HOLDINGS LTD	G9319H102	VR	26.94	154,700	4,110,812.37	4,167,617.99
VALLEY NATL BANCORP	919794107	VLY	14.13	86,462	1,329,620.82	1,221,708.06
VALSPAR CORP	920355104	VAL	27.14	785,275	17,650,927.87	21,312,363.50
VALUECLICK INC.	92046N102	VCLK	10.12	299,000	3,696,587.08	3,025,879.99
VALUEVISION MEDIA INC	92047K107	VVTV	4.80	200,200	932,811.80	960,960.00
VARIAN INC.	922206107	VARI	51.54	47,300	1,919,965.62	2,437,842.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	46.85	92,495	3,966,320.79	4,333,390.75
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	35.88	670,500	18,321,014.69	24,057,540.00
VASCO DATA SECURITY INTL	92230Y104	VDSI	6.27	42,900	334,270.39	268,983.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VCA ANTECH INC	918194101	WOOF	24.92	265,903	7,599,383.30	6,626,302.76
VECTREN CORPORATION	92240G101	VVC	24.68	122,255	3,256,727.69	3,017,253.40
VEECO INSTRUMENTS INC	922417100	VECO	33.04	40,800	745,823.78	1,348,032.00
VERIFONE HOLDINGS INC	92342Y109	PAY	16.38	167,546	2,546,688.01	2,744,403.48
VERIGY LTD	Y93691106	VRGY	12.87	199,720	3,349,498.30	2,570,396.40
VERINT SYS INC	92343X100	VRNT	19.25	91,600	2,613,391.06	1,763,300.00
VERISIGN INC	92343E102	VRSN	24.24	529,402	12,320,373.08	12,832,704.48
VERISK ANALYTICS INC-CLASS A	92345Y106	VRSK	30.28	17,400	528,795.89	526,872.00
VERIZON COMMUNICATIONS	92343V104	VZ	33.13	5,576,929	209,837,715.25	184,763,657.78
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	42.85	500	12,869.75	21,425.00
VIACOM INC. CL B	92553P201	VIA.B	29.73	681,435	29,694,981.80	20,259,062.55
VIRAGE LOGIC CORPORATION	92763R104	VIRL	5.50	90,100	485,930.92	495,550.00
VIRGIN MEDIA, INC	92769L101	VMED	16.83	24,600	173,090.92	414,018.00
VIOPHARMA INC	928241108	VPHM	8.39	185,400	1,352,389.11	1,555,506.00
VIRTUAL RADIOLOGIC CORP	92826B104	VRAD	12.76	31,700	398,461.81	404,492.02
VISA INC-CLASS A	92826C839	V	87.46	1,336,500	97,514,183.06	116,890,290.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	8.35	672,049	6,036,977.88	5,611,609.15
VISTAPRINT NV	N93540107	VPRT	56.66	109,988	3,283,291.39	6,231,920.08
VITACOST.COM INC	92847A200	VITC	10.42	11,100	99,822.05	115,662.00
VITAL IMAGES INC	92846N104	VTAL	12.69	54,500	744,735.93	691,605.01
VITAMIN SHOPPE INC	92849E101	VSI	22.24	9,200	198,348.12	204,608.00
VIVUS INC	928551100	VVUS	9.19	56,800	527,682.97	521,992.00
VMWARE INC-CLASS A	928563402	VMW	42.38	58,700	4,014,984.20	2,487,706.00
VOCUS INC	92858J108	VOCS	18.00	1,700	32,800.65	30,600.00
VODAFONE GROUP PLC-ADR	92857W209	VOD	23.09	754,562	18,423,018.86	17,422,836.58
VOLCANO CORP	928645100	VOLC	17.38	37,700	635,872.58	655,226.00
VOLCOM INC	92864N101	VLCM	16.74	57,600	849,956.66	964,224.00
VOLTERRA SEMICONDUCTOR CORP	928708106	VLTR	19.12	44,600	611,831.87	852,752.00
VSE CORP	918284100	VSEC	45.08	7,000	267,334.76	315,560.00
WABCO HOLDINGS INC	92927K102	WBC	25.79	188,300	3,166,547.51	4,856,257.00
WABTEC	929740108	WAB	40.84	27,427	1,109,236.18	1,120,118.68
WADDELL & REED FINANCIAL-CL A	930059100	WDR	30.54	160,000	4,688,585.27	4,886,400.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WAL MART STORES INC	931142103	WMT	53.45	4,003,407	147,354,005.24	213,982,104.15
WALGREEN CO.	931422109	WAG	36.72	1,292,392	30,667,576.63	47,456,634.24
WALTER INDS INC	93317Q105	WLT	75.31	18,500	1,127,442.03	1,393,235.00
WALTER INVESTMENT MGMT CORP	93317W102	WAC	14.33	23,300	355,746.15	333,889.00
WARNACO GROUP INC/THE	934390402	WRC	42.19	49,400	1,461,975.38	2,084,186.00
WARNER MUSIC GROUP CORP	934550104	WMG	5.66	246,500	3,022,823.60	1,395,190.00
WARREN RESOURCES INC	93564A100	WRES	2.45	204,600	124,839.53	501,270.00
WASHINGTON FEDERAL INC.	938824109	WFSL	19.34	154,600	2,445,370.07	2,989,964.00
WASTE CONNECTIONS INC	941053100	WCN	33.34	149,875	4,151,657.89	4,996,832.50
WASTE MANAGEMENT INC.	94106L109	WM	33.81	699,900	21,723,202.93	23,663,619.00
WATERS CORPORATION	941848103	WAT	61.96	83,900	4,485,581.12	5,198,444.02
WATSCO INC.	942622200	WSO	48.98	105,764	4,650,516.46	5,180,320.72
WATSON PHARMACEUTICALS INC.	942683103	WPI	39.61	234,927	7,038,753.20	9,305,458.47
WATTS WATER TECHNOLOGIES INC.	942749102	WTS	30.92	42,400	1,292,863.55	1,311,008.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	11.60	99,275	948,572.86	1,151,590.00
WEATHERFORD INTERNATIONAL, LTD.	H27013103	WFT	17.91	110,000	1,954,021.76	1,970,100.00
WEB.COM GROUP INC.	94733A104	WWWV	6.53	40,000	264,446.01	261,200.01
WEBMD HEALTH CORP CL A	94770V102	WBMD	38.49	7,610	207,452.81	292,908.90
WEIS MKTS INC	948849104	WMK	36.36	32,700	1,033,428.73	1,188,972.01
WELLCARE HEALTH PLANS INC	94946T106	WCG	36.76	56,400	686,839.19	2,073,264.00
WELLPOINT INC.	94973V107	WLP	58.29	688,654	35,460,816.72	40,141,641.66
WELLS FARGO COMPANY	949746101	WFC	26.99	7,946,614	261,512,559.35	214,479,111.86
WENDY'S/ARBY'S GROUP INC	950587105	WEN	4.69	214,325	1,046,164.83	1,005,184.25
WERNER ENTERPRISES INC	950755108	WERN	19.79	89,300	1,666,366.95	1,767,247.00
WESBANCO INC	950810101	WSBC	12.34	98,600	1,484,012.33	1,216,724.00
WESCO FINL CORP	950817106	WSC	343.00	2,215	717,126.01	759,745.00
WESCO INTL INC	95082P105	WCC	27.01	454,000	14,902,555.08	12,262,540.00
WEST BANCORPORATION	95123P106	WTBA	4.93	11,800	65,129.03	58,174.01
WEST MARINE INC	954235107	WMAR	8.06	31,400	253,344.54	253,084.00
WEST PHARMACEUTICAL SERVICES	955306105	WST	39.20	9,800	437,859.04	384,160.00
WESTAMERICA BANCORPORATION	957090103	WABC	55.37	46,800	2,556,505.05	2,591,316.00
WESTAR ENERGY INC.	95709T100	WR	21.72	1,900	38,519.45	41,268.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WESTERN DIGITAL CORP	958102105	WDC	44.15	105,567	3,058,475.93	4,660,783.04
WESTERN REFINING INC	959319104	WNR	4.71	97,100	475,181.08	457,341.00
WESTERN UNION CO.	959802109	WU	18.85	882,242	12,136,763.46	16,630,261.70
WESTWOOD HOLDINGS GROUP INC	961765104	WHG	36.34	12,400	460,020.16	450,616.00
WET SEAL INC	961840105	WTSLA	3.45	253,900	886,291.14	875,955.00
WEYERHAEUSER CO.	962166104	WY	43.14	23,400	1,324,325.85	1,009,476.00
WGL HOLDINGS, INC.	92924F106	WGL	33.54	78,400	2,296,344.91	2,629,536.00
WHIRLPOOL CORP	963320106	WHR	80.66	41,977	2,013,521.97	3,385,864.82
WHITING PETROLEUM CORP	966387102	WLL	71.45	500	27,049.15	35,725.00
WHITNEY HOLDING CORP	966612103	WTNY	9.11	222,583	1,795,175.09	2,027,731.13
WHOLE FOODS MARKET INC	966837106	WFMI	27.45	97,400	1,840,449.66	2,673,630.01
WILEY JOHN & SONS IN	968223206	JW.A	41.88	101,461	3,328,402.05	4,249,186.69
WILLBROS GROUP INC	969203108	WG	16.87	96,100	1,311,323.56	1,621,207.00
WILLIAMS COS. INC.	969457100	WMB	21.08	688,400	25,077,851.65	14,511,472.00
WILLIAMS-SONOMA INC	969904101	WSM	20.78	112,637	1,948,150.34	2,340,596.87
WILMINGTON TRUST CO, DELAWARE	971807102	WL	12.34	45,000	619,528.50	555,300.00
WILSHIRE BANCORP INC	97186T108	WIBC	8.19	54,800	534,839.63	448,812.00
WINDSTREAM CORP.	97381W104	WIN	10.99	875,568	8,610,290.05	9,622,492.31
WINN-DIXIE STORES INC	974280307	WINN	10.04	146,900	2,198,122.61	1,474,876.00
WINNEBAGO INDUSTRIES	974637100	WGO	12.20	71,800	499,206.11	875,960.00
WINTHROP REALTY TRUST	976391300	FUR	10.86	11,800	109,652.19	128,148.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	30.79	42,700	1,592,321.93	1,314,733.00
WISCONSIN ENERGY CORP.	976657106	WEC	49.83	196,679	8,956,623.70	9,800,514.58
WMS INDUSTRIES INC	929297109	WMS	40.00	8,300	335,498.99	332,000.00
WOLVERINE WORLD WIDE	978097103	WWW	27.22	117,292	2,371,892.73	3,192,688.26
WONDER AUTO TECHNOLOGY INC	978166106	WATG	11.76	35,600	411,754.21	418,656.00
WOODWARD GOVERNOR CO.	980745103	WGOV	25.77	56,000	839,393.31	1,443,120.00
WORLD ACCEP CORP DEL	981419104	WRLD	35.83	58,142	1,844,786.07	2,083,227.86
WORLD FUEL SVCS CORP	981475106	INT	26.79	95,800	1,655,517.96	2,566,482.00
WORLD WRESTLING ENTM	98156Q108	WWE	15.33	59,000	882,165.52	904,470.00
WORTHINGTON INDS	981811102	WOR	13.07	138,200	2,346,647.00	1,806,274.00
WRIGHT EXPRESS CORP	98233Q105	WXS	31.86	68,100	1,102,455.60	2,169,666.00

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WYNDHAM WORLDWIDE CORP	98310W108	WYN	20.17	86,483	867,208.30	1,744,362.11
WYNN RESORTS LTD	983134107	WYNN	58.23	2,500	85,512.79	145,575.00
XCEL ENERGY INC	98389B100	XEL	21.22	558,286	11,305,202.48	11,846,828.94
XEROX CORP	984121103	XRX	8.46	884,510	6,160,361.05	7,482,954.59
XILINX INC	983919101	XLNX	25.06	35,612	681,493.52	892,436.72
XL CAPITAL LTD - CLASS A	G98255105	XL	18.33	121,900	1,954,562.54	2,234,426.99
X-RITE INC	983857103	XRIT	2.18	26,300	56,022.77	57,334.00
XTO ENERGY INC.	98385X106	XTO	46.53	874,392	34,933,866.75	40,685,459.75
YAHOO INC	984332106	YHOO	16.78	1,359,556	41,308,451.84	22,813,349.68
YOUNG INNOVATIONS IN	987520103	YDNT	24.78	9,900	263,276.03	245,322.01
YUM BRANDS INC	988498101	YUM	34.97	991,800	33,262,642.23	34,683,246.00
ZALE CORP.	988858106	ZLC	2.72	6,400	41,485.87	17,408.00
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	28.36	84,758	1,993,075.51	2,403,736.88
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	29.76	173,740	5,510,394.66	5,170,502.40
ZEP INC	98944B108	ZEP	17.32	29,600	501,079.50	512,672.00
ZIMMER HOLDINGS INC	98956P102	ZMH	59.11	337,200	17,413,492.06	19,931,892.00
ZIONS BANCORPORATION	989701107	ZION	12.83	31,200	518,246.60	400,296.00
ZIX CORP	98974P100	ZIXI	1.71	64,100	113,172.42	109,611.00
ZOLL MEDICAL CORP	989922109	ZOLL	26.72	22,000	669,025.01	587,840.00
ZORAN CORP	98975F101	ZRAN	11.05	226,700	2,777,458.50	2,505,035.00
ZYGO CORP	989855101	ZIGO	6.73	49,900	262,159.51	335,827.01
COMMON STOCK TOTAL				712,325,353	18,347,703,240.82	20,762,460,977.35
Instrument: FUTMINI			FUTURES EXPOSURE S&P MINI			
S&P 500 EMINI FUTURES 03/10	CD:ES10H0	CD:ES10H0	1,110.70	36,281	1,979,055,023.45	2,014,865,335.00
FUTURES EXPOSURE S&P MINI TOTAL				36,281	1,979,055,023.45	2,014,865,335.00
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
ECTEL LTD	M29925100	ECTX	1.24	1	0.00	1.24
SHIP FINANCE INTL LTD	G81075106	SFL	13.63	52,300	607,636.04	712,849.00
INTERNATIONAL COMMON STOCKS TOTAL				52,301	607,636.04	712,850.24
Instrument: PUT			PUT OPTION			

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: PUT			PUT OPTION			
APOL JAN @ 50 PUT	OAQ+MJ	OAQ+MJ	0.45	-500	-60,996.39	-22,500.00
PUT OPTION TOTAL				-500	-60,996.39	-22,500.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	004239109	AKR	16.87	40,200	670,292.36	678,174.00
AGREE REALTY CORP	008492100	ADC	23.29	7,200	176,555.22	167,688.01
ALEXANDERS INC	014752109	ALX	304.42	2,100	785,234.94	639,282.00
ALEXANDRIA REAL ESTATE	015271109	ARE	64.29	194,200	9,244,674.41	12,485,118.01
AMB PROPERTY CORP.	00163T109	AMB	25.55	21,800	389,930.19	556,990.01
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	28.10	647,650	16,544,564.85	18,198,965.00
APARTMENT INVT & MGMT	03748R101	AIV	15.92	17,600	102,280.82	280,192.00
APOLLO COMMERCIAL REAL ESTATE	03762U105	ARI	17.99	10,100	180,843.29	181,699.00
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	4.64	53,300	130,043.00	247,312.00
ASSOCIATED ESTATES	045604105	AEC	11.27	15,100	158,267.71	170,177.00
AVALONBAY COMMUNITIES	053484101	AVB	82.11	56,607	3,324,775.65	4,648,000.77
BIOMED REALTY TRUST	09063H107	BMR	15.78	140,400	2,769,887.52	2,215,512.00
BOSTON PROPERTIES INC	101121101	BXP	67.07	22,200	1,128,811.67	1,488,954.00
BRANDYWINE REALTY	105368203	BDN	11.40	33,700	433,452.91	384,180.00
BRE PROPERTIES -CL A	05564E106	BRE	33.08	36,725	1,058,990.49	1,214,863.00
CAMDEN PROPERTY TRUST	133131102	CPT	42.37	10,400	359,200.10	440,648.00
CAPLEASE INC.	140288101	LSE	4.38	155,300	1,096,380.46	680,214.00
CAPSTEAD MTG CORP	14067E506	CMO	13.65	70,100	768,501.47	956,865.01
CARE INVESTMENT TRUST INC	141657106	CRE	7.78	12,400	90,671.46	96,472.00
CBL & ASSOC PROP	124830100	CBL	9.67	164,600	1,495,917.11	1,591,682.00
CEDAR SHOPPING CENTERS INC	150602209	CDR	6.80	39,400	86,103.27	267,920.00
COLONIAL PROPERTIES	195872106	CLP	11.73	67,100	739,997.60	787,083.00
COLONY FINANCIAL INC	19624R106	CLNY	20.37	40,700	816,688.73	829,059.00
CORPORATE OFFICE PROPERTY	22002T108	OFC	36.63	239,600	7,311,063.96	8,776,548.00
COUSINS PROPERTIES INC	222795106	CUZ	7.63	74,511	628,019.50	568,518.93
CREXUS INVESTMENT CORP	226553105	CXS	13.96	13,800	193,758.96	192,648.00
CYPRESS SHARPRIDGE INVESTMENTS INC	23281A307	CYS	13.51	16,700	230,799.23	225,617.00
DCT INDUSTRIAL TRUST INC	233153105	DCT	5.02	206,900	1,065,492.73	1,038,638.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
DEVELOPERS DIVERSIFIED RE	251591103	DDR	9.26	243,600	3,732,901.26	2,255,736.00
DIAMONDROCK HOSPITALITY	252784301	DRH	8.47	117,600	818,775.88	996,072.00
DIGITAL REALTY TRUST INC	253868103	DLR	50.28	256,400	8,432,497.40	12,891,792.00
DOUGLAS EMMETT INC	25960P109	DEI	14.25	366,700	3,621,354.21	5,225,475.01
DUKE RE CORPORATION	264411505	DRE	12.17	794,100	8,102,335.66	9,664,197.00
DUPONT FABROS TECHNOLOGY	26613Q106	DFT	17.99	26,800	401,882.07	482,132.00
DYNEX CAPITAL INC	26817Q506	DX	8.73	11,400	94,278.00	99,522.00
EASTGROUP PROPERTY INC	277276101	EGP	38.28	25,500	977,579.63	976,140.00
EDUCATION REALTY TRUST INC	28140H104	EDR	4.84	57,400	280,864.70	277,816.00
ENTERTAINMENT PPTYS	29380T105	EPR	35.27	105,900	3,633,076.04	3,735,093.00
EQUITY LIFESTYLE PROPERTIES INC	29472R108	ELS	50.47	25,600	1,234,269.48	1,292,032.00
EQUITY ONE INC	294752100	EQY	16.17	33,100	539,277.04	535,227.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	33.78	59,882	1,593,918.69	2,022,813.97
ESSEX PROPERTY TRUST INC.	297178105	ESS	83.65	71,540	6,050,035.58	5,984,321.00
EXTRA SPACE STORAGE INC	30225T102	EXR	11.55	87,500	952,371.08	1,010,625.00
FEDERAL REALTY INV.	313747206	FRT	67.72	125,134	7,500,547.44	8,474,074.48
FELCOR LODGING TRUST	31430F101	FCH	3.60	65,500	137,045.72	235,800.00
FIRST INDUSTRIAL RE	32054K103	FR	5.23	53,500	257,690.13	279,805.00
FIRST POTOMAC REALTY TRUST	33610F109	FPO	12.57	30,400	371,193.28	382,128.00
GETTY RLTY CORP	374297109	GTY	23.53	17,700	325,017.64	416,481.00
GLADSTONE COMMERCIAL CORP	376536108	GOOD	13.41	8,700	111,975.07	116,667.00
GLIMCHER REALTY TRUST	379302102	GRT	2.70	62,500	132,030.02	168,750.00
GOVERNMENT PROPERTIES INCOME	38376A103	GOV	22.98	11,800	280,968.23	271,164.00
GRAMERCY CAPITAL CORP	384871109	GKK	2.59	43,100	297,389.53	111,629.00
HCP INC	40414L109	HCP	30.54	398,800	11,690,422.92	12,179,352.00
HEALTH CARE REIT INC	42217K106	HCN	44.32	43,000	1,777,440.51	1,905,760.00
HEALTHCARE RLTY TR	421946104	HR	21.46	60,000	1,371,986.27	1,287,600.00
HERSHA HOSPITALITY TRUST	427825104	HT	3.14	50,500	140,390.00	158,570.00
HIGHWOODS PROP INC.	431284108	HIW	33.35	71,700	2,212,841.47	2,391,195.00
HOME PROPERTIES OF NY INC.	437306103	HME	47.71	48,150	2,147,416.93	2,297,236.50
HOSPITALITY PROPERTIES	44106M102	HPT	23.71	220,200	4,959,942.37	5,220,942.00
HOST HOTELS & RESORTS INC	44107P104	HST	11.67	143,278	937,379.41	1,672,054.27

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
HRPT PROPERTIES TRUST	40426W101	HRP	6.47	68,700	369,465.91	444,489.00
INLAND REAL ESTATE CORP	457461200	IRC	8.15	124,900	1,162,196.21	1,017,935.00
INVESCO MORTGAGE CAPITAL	46131B100	IVR	22.76	9,100	197,532.13	207,116.00
INVESTORS REAL ESTATE TRUST	461730103	IRET	9.00	73,900	679,213.72	665,100.00
ISTAR FINANCIAL INC.	45031U101	SFI	2.56	100,900	272,902.12	258,304.00
KILROY RE CORP	49427F108	KRC	30.67	43,700	1,304,317.72	1,340,279.00
KIMCO REALTY CORP	49446R109	KIM	13.53	56,200	570,134.86	760,386.01
KITE REALTY GROUP TRUST	49803T102	KRG	4.07	46,800	187,921.29	190,476.00
LASALLE HOTEL PROPERTIES	517942108	LHO	21.23	82,800	1,258,733.00	1,757,844.00
LEXINGTON CORP PPTYS	529043101	LXP	6.08	98,300	538,344.99	597,664.00
LIBERTY PROPERTY TRUST	531172104	LRY	32.01	22,100	651,114.55	707,421.00
MACERICH CO	554382101	MAC	35.95	21,089	535,881.79	758,149.56
MACK-CALI RE CORP.	554489104	CLI	34.57	12,200	360,450.54	421,754.00
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	10.00	81,100	805,250.77	811,000.00
MID-AMERICAN APARTMENT	59522J103	MAA	48.28	48,565	2,396,818.76	2,344,718.20
MISSION WEST PPTYS I	605203108	MSW	7.19	17,900	125,641.77	128,701.00
NATIONAL RETAIL PROPERTIES	637417106	NNN	21.22	80,900	1,870,962.81	1,716,698.00
NATIONWIDE HEALTH PP	638620104	NHP	35.18	154,433	4,793,467.49	5,432,952.94
NORTHSTAR REALTY FINANCE CORP	66704R100	NRF	3.43	67,200	420,646.82	230,496.00
OMEGA HEALTHCARE INV	681936100	OHI	19.45	83,400	1,336,438.04	1,622,130.00
PARKWAY PROPERTYS INC	70159Q104	PKY	20.82	21,900	508,826.37	455,958.00
PENNSYLVANIA RI	709102107	PEI	8.46	39,100	316,642.30	330,786.00
PENNYMAC MORTGAGE INVESTMENT	70931T103	PMT	17.18	15,100	295,544.25	259,418.00
POST PROPERTIES,INC.	737464107	PPS	19.60	49,000	961,310.07	960,400.00
PROLOGIS TRUST	743410102	PLD	13.69	135,700	3,455,431.75	1,857,732.99
PS BUSINESS PARKS INC/CA	69360J107	PSB	50.05	18,100	988,153.97	905,905.00
PUBLIC STORAGE INC	74460D109	PSA	81.45	66,581	4,635,309.90	5,423,022.46
RAIT INVT TR	749227104	RAS	1.31	65,700	299,928.74	86,067.00
RAMCO-GERSHENSON PPT	751452202	RPT	9.54	26,300	207,948.83	250,902.01
REALTY INCOME CORP	756109104	O	25.91	90,700	2,230,879.93	2,350,037.00
REDWOOD TR INC	758075402	RWT	14.46	78,500	1,320,975.23	1,135,110.00
REGENCY CENTERS CORP	758849103	REG	35.06	13,400	454,846.99	469,804.00

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
SAUL CENTERS INC	804395101	BFS	32.76	6,500	195,975.24	212,940.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	21.87	30,500	604,026.49	667,035.00
SIMON PROP GROUP INC.	828806109	SPG	79.80	404,910	26,666,890.17	32,311,817.99
SL GREEN RE CORP	78440X101	SLG	50.24	130,000	6,074,331.37	6,531,200.00
SOVRAN SELF STORAGE	84610H108	SSS	35.73	27,800	945,668.46	993,294.00
STRATEGIC HOTELS & RESORTS INC	86272T106	BEE	1.86	75,900	1,210,011.35	141,174.00
SUN COMMUNITIES INC	866674104	SUI	19.75	16,700	242,648.85	329,825.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	8.88	99,400	739,018.74	882,671.99
TANGER FACTORY OUTLET	875465106	SKT	38.99	40,800	1,551,978.49	1,590,791.99
TAUBMAN CENTERS INC	876664103	TCO	35.91	8,000	213,500.05	287,280.00
TRANSCONTINENTAL RLT	893617209	TCI	11.91	1,400	16,675.81	16,674.00
UDR INC	902653104	UDR	16.44	22,600	230,476.78	371,544.00
UMH PROPERTIES INC	903002103	UMH	8.48	9,300	73,076.88	78,864.00
UNIVERSAL HEALTH RLT	91359E105	UHT	32.03	11,200	343,877.50	358,736.00
URSTADT BIDDLE PPTYS	917286205	UBA	15.27	20,700	339,790.56	316,089.00
U-STORE-IT TRUST	91274F104	YSI	7.32	80,600	541,603.70	589,992.00
VENTAS INC.	92276F100	VTR	43.74	297,900	10,727,343.28	13,030,146.00
VORNADO REALTY TRUST	929042109	VNO	69.94	23,074	1,111,445.62	1,613,795.57
WASHINGTON RE INV	939653101	WRE	27.55	59,000	1,634,891.61	1,625,450.00
WEINGARTEN RE INVST	948741103	WRI	19.79	15,700	251,700.59	310,703.00
REAL ESTATE INVESTMENT TRUST TOTAL				9,443,629	216,326,458.43	243,186,001.68
Instrument: WARRANT						
WARRANT						
DIME BANCORP-WT	25429Q110	DIMEQ	0.09	431,800	115,334.87	38,862.00
WARRANT TOTAL				431,800	115,334.87	38,862.00
DOMESTIC EQUITIES TOTAL				722,269,894	20,542,109,528.24	23,019,031,276.27



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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: ABSCARD	ABSCARD BULLET MATURITY			
BACCT 2008-A9 A9 (EM 2/16/10)	05522RCG1	3.443		68,200,000	69,239,197.00	
BACCT 2008-A9 A9 (EM 2/16/10)	05522RCG1	3.427		14,000,000	14,218,682.46	
CHAIT 2005-A4 A4 (EM 5/17/10)	161571AL8	3.496		15,918,000	16,254,245.43	
ABSCARD BULLET MATURITY TOTAL				98,118,000	99,712,124.89	
		Instrument: ABSCARDFLOAT	ABSCARD FLOAT BULLET MATURITY			
AMXCA 2006-1 A(5/16/11)	02582JEE6	2.899		15,000,000	14,824,518.58	
CCCIT 2007-A6 A6 (EXP MAT 7/12/10)	17305EDW2	5.625		14,740,000	14,671,205.28	
CHAIT 2008-A1 A1 (EM 1/15/10)	161571CL6	0.806		7,800,000	7,800,000.00	
CHAIT 2008-A1 A1 (EM 1/15/10)	161571CL6	0.800		5,648,000	5,648,684.06	
CHAIT 2008-A1 A1 (EM 1/15/10)	161571CL6	0.770		45,000,000	45,008,406.65	
CHAIT 2009-A7 A7 (9/15/10)	161571DZ4	0.703		40,000,000	40,000,000.00	
GEMNT 2007-3 A1(6/15/10)	36159JBD2	5.404		60,000,000	60,000,000.00	
HHPT 2000-HLTA A2	432857AB6	5.059		111,800,000	112,352,967.92	
ABSCARD FLOAT BULLET MATURITY TOTAL				299,988,000	300,305,782.49	
		Instrument: AGC	AGENCY BONDS WITH COUPONS			
FEDERAL HOME LOAN BANK	3133XSUH9	0.388		75,000,000	75,010,652.93	
FEDERAL HOME LOAN BANK	3133XVHK0	0.074		75,000,000	75,000,000.00	
FREDDIE MAC	3128X8EW8	0.300		115,000,000	115,069,153.06	
AGENCY BONDS WITH COUPONS TOTAL				265,000,000	265,079,805.99	
		Instrument: COR	CORPORATE NOTES/BONDS			
ALLSTATE LIFE GLOB FD II	02003MBM5	3.680		5,000,000	5,000,000.00	
AMERICAN HONDA FINANCE	02666QD42	3.248		40,000,000	40,000,000.00	
BP CAPITAL MARKETS PLC	05565QBE7	3.010		40,000,000	40,000,000.00	
CATERPILLAR FIN SERV CRP	14912L3T6	3.522		25,000,000	25,001,885.76	
CREDIT SUISSE NEW YORK	22550CJB8	4.085		10,000,000	9,993,062.38	
GEORGIA POWER COMPANY	373334JJ1	3.350		20,000,000	20,000,000.00	
JOHN DEERE CAPITAL CORP	24422EQT9			40,000,000	40,000,000.00	
NATIONAL RURAL UTILITIES	637432LN3	3.626		40,000,000	40,000,000.00	
US BANCORP	91159HGN4	3.816		10,000,000	9,999,123.39	
Group: INTERNATIONAL - Internal	Portfolio: EQS	EAFE SWAPS				

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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: COR CORPORATE NOTES/BONDS						
US BANCORP	91159HGP9	3.186		30,000,000	30,003,748.37	
WELLS FARGO COMPANY	949746NF4	5.445		40,000,000	39,954,831.11	
CORPORATE NOTES/BONDS TOTAL				300,000,000	299,952,651.01	
Instrument: CP COMMERCIAL PAPER (DISCOUNT)						
FNMA DISCOUNT	313589YC1	0.212		60,000,000	59,942,070.65	
FNMA DISCOUNT	313589YM9	0.192		110,000,000	109,898,926.50	
FRE DISCOUNT NOTE	313397G54	0.274		55,000,000	54,891,842.55	
FREDDIE DISCOUNT	313397YC9	0.152		30,000,000	29,979,352.39	
COMMERCIAL PAPER (DISCOUNT) TOTAL				255,000,000	254,712,192.09	
Instrument: CPES COMMERCIAL PAPER - EQUITY SWAPS						
FHLB DISCOUNT NOTE	313385F84	0.345		75,000,000	74,817,753.54	
COMMERCIAL PAPER - EQUITY SWAPS TOTAL				75,000,000	74,817,753.54	
Instrument: FRAGC FLOATING RATE AGENCY BOND						
FEDERAL HOME LOAN BANK	3133XSXF0	0.154		50,000,000	50,016,819.40	
FLOATING RATE AGENCY BOND TOTAL				50,000,000	50,016,819.40	
Instrument: FRBES FLOATING RATE CORPORATE BOND						
AMXCA 2007-3A(3/15/10)	02582JEP1	5.402	M	35,000,000	35,000,000.00	
CITIBANK CREDIT CARD ISSUANCE	17305EDP7	5.456	Q	60,000,000	59,771,602.21	
CITIBANK CREDIT CARD ISSUANCE	17305EDP7	5.716	Q	35,000,000	35,000,000.00	
FLOATING RATE CORPORATE BOND TOTAL				130,000,000	129,771,602.21	
Instrument: INTF INTERNATIONAL FUNDS						
EQUITY SWAP - LIQUIDITY RESERVES	IL-EQS			138,001	13,800,096.04	
INTERNATIONAL FUNDS TOTAL				138,001	13,800,096.04	
EAFE SWAPS TOTAL				1,473,244,001	1,488,168,827.66	1,563,423,005.68

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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		3,658,472	365,847,242.89	
INTERNAL EAFE - EQUITIES	IE-EAFE		5,650,481	565,048,082.03	
INTERNATIONAL FUNDS TOTAL			9,308,953	930,895,324.92	
STATE STREET EAFE INDEX TOTAL			9,308,953	930,895,324.92	1,377,237,502.02

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Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: CAN			CANADIAN BONDS		
WESDOME GOLD MINES CONV	US95083RAB69	6.987	2,000,000	1,860,984.46	
CANADIAN BONDS TOTAL			2,000,000	1,860,984.46	
Instrument: COM			COMMON STOCK		
SIGNET GROUP PLC-SPONS ADR	G81276100	SIG	210,000	3,656,317.85	
COMMON STOCK TOTAL			210,000	3,656,317.85	
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
AGNICO-EAGLE MINES LTD.	2009834	AEM	625,000	20,763,030.15	
AIR NEW ZEALAND	6426484	AIR_NZ	5,000,000	5,246,160.22	
AISIN SEIKI	6010702	7259_JP	626,700	9,380,190.54	
ASAHI HOLDINGS INC	B60DQZ7	5857_JP	875,000	9,560,935.06	
ASSOCD BRIT FOODS	0673123	ABF_LN	1,345,000	16,465,839.00	
AUSTRALIAN VINTAGE LTD	6130677	AVG_AU	9,309,301	19,496,126.37	
BAYERISCHE MOTOREN WERKE AG	5756029	BMW_GY	275,000	11,749,789.86	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	954,566	7,436,488.93	
BENDIGO MINING NL	6091310	BDG_AU	37,000,000	16,734,374.28	
BNP PARIBAS	7309681	BNP_FP	180,000	10,866,672.79	
BOOM LOGISTICS LTD	6691969	BOL_AU	6,900,000	16,969,856.14	
BOOM LOGISTICS LTD	B4MTDY7	BOLXX_AU	8,970,000	2,456,883.57	
BORAL LIMITED	6218670	BLD_AU	2,675,000	11,935,233.47	
BP AMOCO	0798059	BP/_LN	2,140,000	19,161,635.21	
BRITISH AEROSPACE	0263494	BA/_LN	3,700,000	16,497,537.23	
CARREFOUR EUR 2.5	5641567	CA_FP	265,000	12,332,812.47	
CASIO COMPUTER CO	6178967	6952_JP	1,900,000	17,740,949.54	
CENTRAL FUND CANADA CL A	2183471	CEF	3,100,000	17,114,000.00	
CENTRAL GOLD TRUST	2898128	GTU-U_CN	540,000	10,854,991.89	
CHEUNG KONG(HLDGS)	6190273	1_HK	1,376,000	13,212,529.91	
CHUGAI PHARMACEUTI	6196408	4519_JP	400,000	4,645,951.85	
CRH PLC	0182704	CRH_LN	758,571	13,422,724.27	
DAIICHI SANKYO	B0J7D91	4568_JP	415,000	8,751,493.03	

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Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL EAFE VALUE					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
DAIMLER-BENZ AG	5529027	DAI_GY	200,000	10,855,843.93	
DEUTSCHE POST AG	4617859	DPW_GY	890,400	22,717,882.80	
DEUTSCHE TELEKOM	5842359	DTE_GY	850,000	15,544,888.30	
DS SMITH PLC	0822011	SMDS_LN	6,600,000	14,245,093.06	
ELECTROCOMPONENTS	0309644	ECM_LN	3,685,000	16,599,054.81	
ENEL SPA	7144569	ENEL_IM	1,000,000	5,344,307.91	
ENI SPA	7145056	ENI_IM	900,000	11,524,975.45	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	14,200,000	17,047,167.45	
FANUC JPY50	6356934	6954_JP	155,000	8,622,312.27	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	4,211,500	4,507,349.56	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	3,949,000	19,135,007.85	
GIVAUDAN	5980613	GIVN_VX	18,338	10,804,348.29	
GLAXOSMITHKLINE	0925288	GSK_LN	1,070,000	24,599,975.97	
GUINNESS PEAT GROUP	6577371	GPG_NZ	31,900,000	30,376,598.62	
HASEKO CORP Y50	6414401	1808_JP	22,000,000	44,398,024.96	
HEIDELBERGER DRUCKMASCHINEN	5367227	HDD_GY	595,000	14,982,834.57	
HONDA MOTOR CO COM	6435145	7267_JP	648,000	19,061,399.41	
HONG KONG ELECTRIC HKD1	6435327	6_HK	3,932,000	16,632,389.35	
ILUKA RESOURCES	6957575	ILU_AU	7,913,000	23,084,898.73	
INTESA SANPAOLOA SPA	4076836	ISP_IM	3,150,000	10,584,232.30	
ITO EN LTD	6455789	2593_JP	871,100	20,608,756.51	
ITO EN LTD - PFD	B23PWV0	25935_JP	940,600	18,895,216.11	
JAPAN PUR CHEMICAL CO	6563507	4973_JP	3,015	10,213,328.99	
KINROSS GOLD CORP	B03Z841	K_CN	2,025,000	17,812,903.72	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	325,358	8,956,924.26	
MABUCHI MOTOR CO	6551030	6592_JP	107,800	4,096,979.30	
MARUI CO Y50	6569527	8252_JP	1,440,000	19,215,896.78	
METRO AG NPV	5041413	MEO_GY	250,000	7,622,170.06	
MICHELIN (CGDE)	4588364	ML_FP	188,000	6,818,452.36	
MURATA MFG CO JPY5	6610403	6981_JP	446,100	17,923,277.16	

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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		
NABTESCO CORP	6687571	6268_JP	710,000	4,256,712.29	
NEWMONT MINING CORP - CHESS	6509772	NEM_AU	5,500,000	11,189,150.32	
NIPPON EXPRESS CO	6642127	9062_JP	4,046,000	20,572,943.58	
NIPPON PAINT CO LTD	6640507	4612_JP	2,235,000	5,665,977.53	
NIPPON YUSEN KK Y5	6643960	9101_JP	2,000,000	5,880,279.28	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	872,500	3,360,774.76	
NORTHERN FOODS	0646608	NFDS_LN	7,300,000	12,191,038.49	
NOVARTIS AG CHF 20	7103065	NOVN_VX	431,346	18,853,423.10	
OKUMA CORP JPY50(G	6657789	6103_JP	2,700,000	9,576,451.22	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	1,200,000	7,383,138.32	
PANASONIC CORP	6572707	6752_JP	1,246,000	21,244,981.52	
PRAKTIKER BAU-UND HEIMWERK	B0P7049	PRA_GY	950,000	24,896,143.46	
RENISHAW	0732358	RSW_LN	1,781,000	12,565,344.80	
REPSOL - YPF, SA	5669354	REP_SM	485,000	8,278,375.95	
RISA PARTNERS INC	6741875	8924_JP	14,450	20,564,874.17	
ROCHE HLDGS AG GEN	7110388	ROG_VX	98,192	9,851,054.93	
ROLLS-ROYCE GROUP PLC	3283648	RR/_LN	2,770,000	7,000,966.75	
SCHNEIDER ELECTRIC	4834108	SU_FP	200,000	12,311,902.59	
SCHWEIZERISCHE	7189816	RUKN_VX	359,134	27,259,051.96	
SEIREN CO LTD	6793520	3569_JP	1,200,000	7,353,336.00	
SEKISUI HOUSE Y50	6793906	1928_JP	1,150,000	10,183,893.86	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	425,000	14,982,097.73	
SHO-BOND HOLDINGS CO	B29T1W0	1414_JP	425,000	7,638,594.83	
SIEMENS AG DEM 5.0	5727973	SIE_GY	170,000	9,732,789.28	
SILBER BULLION REG D TRUST UNIT	827467135	SBT/U	250,000	2,500,000.00	
SILVER BULLION REG WARRANTS 4/13/10	SBT-WU	SBT-WU	250,000	0.00	
SINGAPORE AIRLINES	6811734	SIA_SP	603,545	4,996,656.35	
SINGAPORE AIRPORT TERMINAL S	6243586	SATS_SP	440,587	0.00	
SINGAPORE TELECOMM	B02PY22	ST_SP	4,275,000	6,843,349.31	
SMC CORP Y50	6763965	6273_JP	94,000	8,308,859.12	

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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		
SONY CORP JPY50	6821506	6758_JP	781,000	22,899,328.46	
ST. IVES PLC	0768900	SIV_LN	5,625,000	24,772,344.66	
STATOIL ASA	7133608	STL_NO	721,303	4,825,874.21	
SUMITOMO OSAKA CMT	6858548	5232_JP	8,560,000	21,922,375.85	
SUN HUNG KAI PROPE	6859927	16_HK	1,228,000	8,850,193.12	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	192,000	7,887,946.28	
TELECOM CORP OF NEW ZEALAND	6881436	TEL_NZ	6,266,666	18,397,238.48	
TELEFONICA SA	5732524	TEF_SM	448,616	4,837,763.79	
TESCO PLC	0884709	TSCO_LN	2,400,000	11,230,459.82	
TOKYU REIT INC	6687203	8957_JP	4,000	27,064,145.66	
TOPCON CORP	6894241	7732_JP	4,174,000	25,358,169.15	
TOTAL SA	B15C557	FP_FP	330,000	9,538,216.28	
TOTO Y50	6897466	5332_JP	1,548,000	11,339,329.48	
UNIVERSAL ENTERTAINMENT CORP	6126892	6425_JP	100,100	2,088,058.21	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	915,000	16,793,473.05	
U-SHIN LTD	6988627	6985_JP	1,000,000	5,658,337.86	
UTD UTILITIES ORD	B39J2M4	UU/_LN	1,000,000	7,648,623.86	
VODAFONE GROUP	B16GWD5	VOD_LN	10,000,000	28,626,003.71	
WESDOME GOLD MINES LTD	B0Y90N5	WDO_CN	7,619,100	11,919,799.55	
WOLSELEY ORD	B5ZN3P4	WOS_LN	577,600	19,135,908.88	
YUSHIN PRECISION EQUIPMENT FIRST	6983893	6482_JP	115,000	1,660,121.69	
INTERNATIONAL COMMON STOCKS TOTAL			301,581,488	1,373,524,570.17	
Instrument: INTF					
INTERNATIONAL FUNDS					
EAFE VALUE	IL-EAFEVAL		2,399,373	239,937,335.07	
INTERNATIONAL FUNDS TOTAL			2,399,373	239,937,335.07	
EAFE VALUE TOTAL			306,190,861	1,618,979,207.55	1,755,289,237.61

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-LAZAR TRANSITION ACCOUNT					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
CIA VALE DO RIO DO	B011X91	VALE_BZ	83,300	0.00	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	90	0.00	
EMPRESA BRAS DE AERONAUTICA	B16FPG6	EMBR3_BZ	1	0.00	
YULON MOTOR COMPANY	6988597	2201_TT	1	0.00	
INTERNATIONAL COMMON STOCKS TOTAL			83,392	0.00	
Instrument: INTF INTERNATIONAL FUNDS					
LAZARD FRERES - LQR	IL-LAZ		414	41,372.48	
INTERNATIONAL FUNDS TOTAL			414	41,372.48	
TRANSITION ACCOUNT TOTAL			83,806	41,372.48	26,175.81

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
CREDIT SUISSE GROUP AG	7171589	CSGN_VX	20,883	949,566.60	
A P MOLLER MAERSK A/S	4253048	MAERSKB_DC	529	2,525,067.97	
AEGON NV	5927375	AGN_NA	18,523	715,133.42	
ALLIANZ AG NPV(REG	5231485	ALV_GY	9,500	2,586,325.08	
ALLIED IRISH BANKS	4020684	ALBK_ID	497,464	5,023,169.33	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	61,459	2,048,156.02	
ASSIC GENERALI SPA	4056719	G_IM	25,482	572,570.02	
ASTRAZENECA GBP 0.	0989529	AZN_LN	65,334	2,428,919.26	
BARCLAYS PLC ORD G	3134865	BARC_LN	256,040	1,614,543.87	
BAYER AG COM NPV	5069211	BAYN_GY	25,500	1,062,326.04	
BNP PARIBAS	7309681	BNP_FP	24,624	885,754.62	
BP AMOCO	0798059	BP/_LN	742,115	5,507,129.66	
BT GROUP	3091357	BT/A_LN	200,304	1,608,236.05	
CANON INC JPY50	6172323	7751_JP	97,500	1,728,924.45	
CAPITALAND LIMITED	6309303	CAPL_SP	631,469	762,836.51	
CAPITALCOMMERCIAL TRUST	B011YD2	CCT_SP	126,293	133,354.28	
CARLSBERG A/S	4169219	CARLB_DC	7,400	295,775.97	
CARREFOUR EUR 2.5	5641567	CA_FP	16,848	964,330.49	
CHARTERED SEMICONDUCTOR	6180917	CSM_SP	30,183	755,403.29	
CHEUNG KONG(HLDGS)	6190273	1_HK	62,000	682,926.32	
CIA VALE DO RIO DO	B011X91	VALE_BZ	8,684	0.00	
CITY DEVELOPMENTS	6197928	CIT_SP	407,300	1,742,989.59	
CRH PLC	4182249	CRH_ID	250,583	3,371,008.76	
DAIMLER-BENZ AG	5529027	DAI_GY	25,500	1,770,876.93	
DANISCO A/S	4155586	DCO_DC	14,200	601,763.75	
DANSKE BANK	4588825	DANSKE_DC	126,000	1,414,017.79	
DBS GROUP HOLDINGS	6175203	DBS_SP	491,359	3,736,406.99	
DELHAIZE-LE LION N	4262118	DELB_BB	20,589	1,197,999.10	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	187,000	811,223.34	
DEUTSCHE BANK AG O	5750355	DBK_GY	10,500	665,174.76	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
DEUTSCHE TELEKOM	5842359	DTE_GY	63,300	2,908,340.22	
DIAGEO ORD GBP 28.	0237400	DGE_LN	84,362	846,695.96	
E.ON AG	4942904	EOAN_GR	67,200	1,205,422.74	
EAST JAPAN RAILWAY	6298542	9020_JP	30,900	1,679,776.91	
ENI SPA	7145056	ENI_IM	64,500	747,769.60	
ERSTE GROUP BANK	5289837	EBS_AV	66,300	888,892.20	
FLUGHAFEN WIEN AG	4359690	FLU_AV	7,601	293,646.79	
FORTIS	7266139	FORB_BB	234,987	6,743,752.72	
GDF SUEZ	B0C2CQ3	GSZ_FP	74,445	4,847,058.60	
GKN ORSH 0.5GBP	3064650	GKN_LN	42,431	453,733.72	
GLAXOSMITHKLINE	0925288	GSK_LN	230,279	5,296,791.48	
GPE BRUX LAMBERT	7097328	GBLB_BB	41,656	1,924,668.73	
GROUP DANONE ORD	B1Y9TB3	BN_FP	23,324	747,235.07	
GRUPPO BANCARIO UNICREDIT	4232445	UCG_IM	144,251	472,188.16	
HANG SENG BANK HK	6408374	11_HK	33,800	421,926.71	
HAW PAW CORP LTD S	6415523	HPAR_SP	17,159	33,668.22	
HITACHI Y50	6429104	6501_JP	380,000	3,640,545.01	
HONDA MOTOR CO COM	6435145	7267_JP	185,200	3,134,644.60	
HONG KONG ELECTRIC HKD1	6435327	6_HK	122,000	390,526.60	
HSBC HOLDINGS ORD	0540528	HSBA_LN	330,611	3,298,820.82	
HUTCHISON TELECOMM	B3XH0P3	215_HK	906	0.00	
HUTCHISON TELECOMMUNICATIONS	B032D70	2332_HK	906	670.06	
HUTCHISON WHAMPOA	6448068	13_HK	68,000	655,574.26	
INDEPENDENT NEWS & MEDIA	4699103	INM_ID	266,112	1,021,733.98	
ING GROEP NV NLG1	7154182	INGA_NA	35,265	1,164,320.52	
IRISH LIFE & PERMANENT	4455253	IPM_ID	133,281	1,261,382.00	
KBC GROUP	4497749	KBC_BB	98,033	4,816,648.34	
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	536,200	592,651.92	
KERRY GROUP PLC-A	4519579	KYG_ID	74,102	932,857.58	
LANXESS	B05M8B7	LXS_GY	2,550	49,345.75	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN			INTERNAL EAFE TOPDOWN		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
LLOYDS TSB GROUP O	0870612	LLOY_LN	184,421	1,950,095.34	
L'OREAL FRF10	4057808	OR_FP	9,268	447,798.63	
MAYR-MELNHOF KARTO	4563640	MMK_AV	12,400	296,865.14	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	434,000	6,402,421.75	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	536,000	5,364,704.60	
MUNCHENER RUCKVS	5294121	MUV2_GY	3,100	650,776.30	
NESTLE SA CHF	7123870	NESN_VX	107,180	1,887,967.69	
NIPPON TEL+TEL CP	6641373	9432_JP	26,700	2,530,596.42	
NOKIA(AB)OY EUR0.2	5902941	NOK1V_FH	1,183,976	16,472,410.26	
NOMURA HOLDINGS, INC.	6643108	8604_JP	221,000	4,149,560.04	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	319,900	804,055.25	
NORSKE SKOGINDUSTRIER ASA	7070396	NSG_NO	26,435	400,663.30	
NOVARTIS AG CHF 20	7103065	NOVN_VX	76,799	2,812,071.77	
NOVO NORDISK A/S-B	7077524	NOVOB_DC	236,570	2,833,243.79	
NOVOZYMES A/S-B	4658535	NZYMB_DC	15,000	175,584.54	
OEST ELEKTRIZITATS	4661607	VER_AV	139,000	1,869,506.67	
OMV AG AUSH100	4651459	OMV_AV	185,000	1,585,124.25	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	263,000	952,173.87	
OVERSEAS CHINESE BANKING CORP	B0F9V20	OCBC_SP	844,920	2,866,072.25	
PANASONIC CORP	6572707	6752_JP	233,000	4,870,895.67	
PHILIPS ELECTRONICS	5986622	PHIA_NA	29,037	983,978.14	
ROCHE HLDGS AG GEN	7110388	ROG_VX	22,050	2,067,390.63	
ROYAL BK SCOT GBP	0754783	RBS_LN	198,199	983,360.76	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	67,030	2,032,768.04	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	62,063	1,770,024.78	
SAMPO-LEONIA INSURANCE COMPANY	5226038	SAMAS_FH	85,250	558,810.28	
SANOFI-AVENTIS	5671735	SAN_FP	21,437	1,027,437.05	
SAP AG	4846288	SAP_GY	32,400	1,048,448.22	
SCHWEIZERISCHE	7189816	RUKN_VX	5,502	500,455.81	
SIEMENS AG DEM 5.0	5727973	SIE_GY	18,300	983,600.85	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN			INTERNAL EAFE TOPDOWN		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SINGAPORE AIRLINES	6811734	SIA_SP	441,746	3,565,994.70	
SINGAPORE AIRPORT TERMINAL S	6243586	SATS_SP	322,474	0.00	
SINGAPORE PRESS HO	B012899	SPH_SP	753,100	2,279,492.05	
SINGAPORE TECH ENG	6043214	STE_SP	1,012,800	1,345,856.07	
SINGAPORE TELECOMM	B02PY22	ST_SP	2,367,936	3,091,121.25	
SOLVAY SA NPV	4821100	SOLB_BB	27,431	1,629,349.22	
SONY CORP JPY50	6821506	6758_JP	74,100	3,435,310.77	
STATOIL ASA	7133608	STL_NO	275,817	1,622,510.49	
STORA ENSO OY J-R	5072673	STERV_FH	84,800	1,018,910.48	
STOREBRAND ASA NOK	4852832	STB_NO	66,600	474,394.54	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	48,800	6,252,504.09	
SUN HUNG KAI PROPE	6859927	16_HK	68,000	636,214.67	
SWISSCOM AG CHF25(	5533976	SCMN_VX	1,673	570,682.49	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	96,000	3,510,375.03	
TELECOM ITALIA SPA	7634394	TIT_IM	11,073	22,082.92	
TELENOR ASA	4732495	TEL_NO	421,098	1,798,238.68	
TELIASONERA	5978384	TLSN_SS	463,148	7,932,289.27	
TESCO PLC	0884709	TSCO_LN	310,301	869,078.54	
TIETOENATOR CORP OYJ	5479702	TIE1V_FH	46,010	1,366,746.04	
TOKYO ELEC POWER Y	6895404	9501_JP	116,500	2,746,241.65	
TOMRA SYSTEMS ASA	4730875	TOM_NO	42,750	673,127.39	
TOTAL SA	B15C557	FP_FP	69,824	1,688,951.89	
TOYOTA MOTOR CORP	6900643	7203_JP	287,700	8,454,596.09	
UBS AG-REG	B18YFJ4	UBSN_VX	95,546	2,118,816.79	
UCB ORD BEF	5596991	UCB_BB	47,388	1,813,543.28	
UNILEVER NV CERT.	B12T3J1	UNA_NA	32,898	640,093.17	
UOL GROUP	6916781	UOB_SP	419,726	2,722,798.16	
UOL GROUP LTD	6916844	UOL_SP	41,972	42,891.68	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	133,960	1,812,224.32	
VESTAS WIND SYSTEMS A/S	5964651	VWS_DC	20,000	619,920.48	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	11,615	481,942.91	
VODAFONE GROUP	B16GWD5	VOD_LN	2,056,705	7,997,857.34	
WIENERBERGER BAUST	5699373	WIE_AV	53,700	1,152,275.00	
YARA INTERNATIONAL ASA	7751259	YAR_NO	63,980	283,841.40	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX	3,287	1,579,272.57	
INTERNATIONAL COMMON STOCKS TOTAL			23,910,221	246,161,607.04	
Instrument: INTF INTERNATIONAL FUNDS					
PANAGORA - LQR	IL-PAN		54,665	5,466,504.92	
INTERNATIONAL FUNDS TOTAL			54,665	5,466,504.92	
Instrument: INTL WARRANT INTERNATIONAL WARRANT					
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB	78,000	0.00	
INTERNATIONAL WARRANT TOTAL			78,000	0.00	
INTERNAL EAFE TOPDOWN TOTAL			24,042,886	251,628,111.96	301,833,217.61

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: COM			COMMON STOCK		
BARCLAYS PLC-SPONS ADR	2077756	BCS	112,000	754,051.20	
BHP BILLITON PLC-ADR	2878993	BBL	8,000	624,084.80	
BP PLC ADR	055622104	BP	23,000	1,660,951.90	
BRITISH AMEX TOB-SP ADR	2290791	BTI	5,000	378,299.50	
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	53,761	2,298,574.00	
LLOYDS TSB GROUP PLC -SP ADR	2544346	LYG	66,338	165,223.69	
ROYAL DUTCH SHELL A	780259206	RDS.A	13,000	1,115,106.20	
ROYAL DUTCH SHELL B	780259107	RDS.B	10,000	839,465.00	
VODAFONE GROUP PLC-ADR	92857W209	VOD	38,000	1,226,518.40	
COMMON STOCK TOTAL			329,099	9,062,274.69	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
CREDIT SUISSE GROUP AG	7171589	CSGN_VX	15,777	794,598.03	
3 I GROUP	B1YW440	III_LN	72,735	805,122.18	
ABB LIMITED CHF2.50	7108899	ABBN_VX	11,813	200,025.53	
ACOM CO Y50	6049784	8572_JP	79,090	1,492,706.41	
ACTELION LTD REG	B1YD5Q2	ATLN_VX	4,237	254,745.35	
ADECCO SA-REG	7110720	ADEN_VX	34,377	1,679,459.47	
ADIDAS AG	4031976	ADS_GY	100,272	5,572,193.83	
ADMIRAL GROUP	B02J639	ADM_LN	43,726	665,449.99	
AGL ENERGY LTD	B0ZNPN1	AGK_AU	22,539	251,447.04	
AGRIUM INC	2213538	AGU_CN	12,000	923,103.30	
AIR LIQUIDE	B1YXBJ7	AI_FP	44,376	5,164,927.66	
AISIN SEIKI	6010702	7259_JP	49,700	1,230,746.47	
ALLIANZ AG NPV(REG	5231485	ALV_GY	84,824	11,170,754.02	
ALPHA BANK A.E.	4235864	ALPHA_GA	194,227	973,196.72	
ALSTOM RGPT	B0DJ8Q5	ALO_FP	17,182	1,284,770.23	
ALUMINA LTD	6954985	AWC_AU	188,881	224,611.13	
AMADA CO Y50	6022105	6113_JP	223,000	1,936,380.75	
AMCOR ORD NPV	6066608	AMC_AU	145,893	479,188.03	
AMEC PLC	0028262	AMEC_LN	65,734	1,188,300.86	

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	279,010	10,193,493.50	
ANHEUSER-BUSCH IN BEV	4755317	ABI_BB	242,182	12,490,744.68	
ANTOFAGASTA PLC	0045614	ANTO_LN	74,504	709,794.64	
ARC ENERGY TRUST UNITS	2052247	AET-U_CN	58,535	1,059,214.21	
ARCELORMITTAL	B03XPL1	MT_NA	205,882	6,885,820.65	
ARROW ENERGY LTD	6267995	AOE_AU	21,834	83,434.00	
ASAHI GLASS CO JPY	6055208	5201_JP	100	548.24	
ASSA ABLOY AB	5698789	ASSAB_SS	213,349	3,253,335.99	
ASSIC GENERALI SPA	4056719	G_IM	72,526	1,829,747.21	
ASTELLAS PHARMA INC	6985383	4503_JP	79,500	3,714,734.23	
ASTRAZENECA GBP 0.	0989529	AZN_LN	298,761	12,784,102.55	
AUSTRALIA + NEW ZEALAND BANK GROUP	6065586	ANZ_AU	153,750	2,626,250.32	
AUSTRALIAN STOCK EXCHANGE	6129222	ASX_AU	11,923	330,311.58	
AUTOPISTAS CESA	4065663	ABE_SM	181,261	3,897,390.50	
AXA EUR 2.29	7088429	CS_FP	365,675	5,986,901.33	
BALOISE HOLDING	7124594	BALN_VX	20,766	1,811,037.92	
BANCA CARIGE SPA	7277528	CRG_IM	208,048	622,268.53	
BANCA MONTE DEI PASCHI SIENA	7128541	BMPS_IM	431,767	1,319,237.01	
BANCHE POPOLARI UNITE	7622225	UBI_IM	313,350	4,248,030.30	
BANCO BILBAO - BBVA	5501906	BBVA_SM	1,106,382	20,314,969.30	
BANCO POPOLARE SCARL	B1Z9G88	BP_IM	341,861	3,275,212.83	
BANCO POPULAR	B0BV6K3	POP_SM	248,115	1,465,252.94	
BANK OF CYPRUS PUBLIC CO	4505017	BOC_GA	246,790	1,785,437.52	
BANK OF MONTREAL	2076009	BMO_CN	63,100	3,071,362.56	
BANK OF NOVA SCOTIA	2076281	BNS_CN	107,300	4,400,497.44	
BANK OF PIRAEUS	4122676	TPEIR_GA	116,932	763,996.33	
BANKINTER SA	5474008	BKT_SM	119,699	1,284,782.34	
BARRICK GOLD CORP	2024644	ABX_CN	73,411	3,129,361.78	
BASF AG DEM ORD SH	5086577	BAS_GY	249,652	10,223,020.48	
BAYER AG COM NPV	5069211	BAYN_GY	59,716	2,450,647.16	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
BAYERISCHE MOTOREN WERKE-PFD	5756030	BMW3_GR	60,956	1,098,048.04	
BCE INC	B188TH2	BCE_CN	78,172	2,524,606.49	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	2,220,886	26,735,149.64	
BELGACOM	B00D9P6	BELG_BB	74,668	2,757,833.42	
BENESSE CORP	6121927	9783_JP	37,400	1,572,283.46	
BG GROUP ORD	0876289	BG/_LN	300,892	6,747,167.86	
BGP	94Q8089	94Q8089	355,102	0.00	
BHP LIMITED	6144690	BHP_AU	93,468	2,557,521.75	
BHP STEEL LTD	6533232	BSL_AU	348,298	969,799.70	
BILLABONG INTERNATIONAL LTD	6277916	BBG_AU	1,453	6,207.06	
BILLITON PLC	0056650	BLT_LN	293,260	4,937,121.04	
BIOVAIL CORPORATION	2098199	BVF_CN	800	8,246.23	
BNP PARIBAS	7309681	BNP_FP	204,799	14,183,428.51	
BOC HONG KONG HOLDINGS LTD	6536112	2388_HK	352,500	293,697.33	
BOMBARDIER INC B	2109723	BBD/B_CN	312,800	1,338,371.47	
BORAL LIMITED	6218670	BLD_AU	21,129	53,144.83	
BOUYGUES	4002121	EN_FP	85,822	4,338,656.54	
BP AMOCO	0798059	BP/_LN	2,645,903	21,609,976.94	
BRAMBLES INDS LTD	B1FJ0C0	BXB_AU	54,747	164,242.73	
BRIT AMER TOBACCO	0287580	BATS_LN	274,229	6,104,437.13	
BRITISH AEROSPACE	0263494	BA/_LN	439,181	3,088,684.97	
BRITISH AIRWAYS OR	0129057	BAY_LN	41,632	133,728.31	
BRITISH LAND CO OR	0136701	BLND_LN	58,251	547,284.15	
BRITISH SKY BROADC	0141192	BSY_LN	445,848	3,309,805.77	
BROOKFIELD INFRASTRUCTURE	B2NHY98	BIP	1,416	29,736.00	
BROOKFIELD PROPERTIES CORP	2129301	BPO_CN	49,252	378,300.58	
BT GROUP	3091357	BT/A_LN	641,174	2,492,072.73	
CABLE + WIRELESS O	0162557	CW/_LN	122,352	376,058.40	
CANADIAN NATL RAILWAY CO	2180632	CNR_CN	28,500	1,268,044.52	
CANADIAN NATURAL RESOURCES	2171573	CNQ_CN	11,300	728,730.98	

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					
CANON INC JPY50	6172323	7751_JP	166,400	6,750,163.66	
CAPITALAND LIMITED	6309303	CAPL_SP	446,000	1,181,435.42	
CARNIVAL PLC	3121522	CCL_LN	83,990	1,795,447.70	
CARPHONE WAREHOUSE GROUP	0878702	CPW_LN	632,485	843,196.88	
CARREFOUR EUR 2.5	5641567	CA_FP	68,888	3,097,469.68	
CASINO GUICH-PERR	4178419	CO_FP	37,329	3,223,889.34	
CASIO COMPUTER CO	6178967	6952_JP	161,400	955,223.51	
CENTRAL JAPAN RWY	6183552	9022_JP	1,004	6,889,359.68	
CENTRICA 5.55P	B033F22	CNA_LN	429,877	1,569,195.16	
CGI GROUP INC	2159740	GIB/A_CN	6,000	64,617.54	
CGU ORD 25P(SICOVA	0216238	AV/_LN	142,472	1,636,216.15	
CHEUNG KONG(HLDGS)	6190273	1_HK	183,000	1,862,135.71	
CHRISTIAN DIOR	4061393	CDI_FP	26,956	2,695,225.39	
CHUBU ELECTRIC POWER CO INC	6195609	9502_JP	26,000	657,156.68	
CHUGOKU BANK LTD	6195803	8382_JP	150,000	2,254,709.25	
CHUGOKU ELECTRIC POWER CO	6195900	9504_JP	33,000	662,327.89	
CIE DE ST. GOBAIN	7380482	SGO_FP	192,233	7,350,628.99	
CIE GENERALE DE GEOPHYSIQUE	4215394	GA_FP	80,449	1,735,473.88	
CLP HLDGS HKD5	6097017	2_HK	170,000	1,155,584.60	
CNP ASSURANCES	5543986	CNP_FP	22,167	2,232,837.92	
CNP -CIE NATL A PORTEFEUILLE	B1H4YG5	NAT_BB	8,059	425,077.64	
COCA-COLA HELLENIC BOTTLING SA	4420723	EEEE_GA	92,757	1,234,304.86	
COLRUYT NV ORD BEF	5806225	COLR_BB	5,457	1,368,560.59	
COMFORTDELGRO CO	6603737	CD_SP	1,502,000	1,440,964.72	
COMMONWEALTH BK OF AUSTRALIS AUD	6215035	CBA_AU	87,282	3,180,301.83	
COMPAGNIE FIN RICHEMONT	B3DCZF3	CFR_VX	84,310	2,406,474.13	
COMPASS GROUP	0533153	CPG_LN	223,433	1,424,586.26	
CREDIT AGRICOLE	7262610	ACA_FP	206,995	7,418,074.94	
CRH PLC	4182249	CRH_ID	28,748	687,342.65	
CRITERIA CAIXACORP	B283W97	CRI_SM	503,332	2,388,196.61	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
CSL LTD/AUSTRALIA	6185495	CSL_AU	6,844	186,651.01	
DAI NIPPON PRINTNG	6250906	7912_JP	243,400	3,618,636.70	
DAIHATSU MOTOR CO LTD	6250304	7262_JP	193,000	1,725,581.28	
DAIMLER-BENZ AG	5529027	DAI_GY	27,991	1,793,735.45	
DAINIPPON SUMITOMO PHARMA CO	6250865	4506_JP	145,100	1,541,920.57	
DBS GROUP HOLDINGS	6175203	DBS_SP	720,000	6,827,669.26	
DCC PLC	4189477	DCC_ID	7,792	142,399.64	
DDI CORPORATION	6248990	9433_JP	1,307	7,963,999.44	
DELHAIZE-LE LION N	4262118	DELB_BB	52,275	3,997,958.66	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	247,060	1,655,020.90	
DENKI KAGAKU KOGYO	6309820	4061_JP	604,000	3,126,186.97	
DENSO CORP Y50	6640381	6902_JP	118,400	2,229,043.41	
DEUTSCHE BANK AG O	5750355	DBK_GY	12,502	872,441.13	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	131,895	2,264,400.85	
DEUTSCHE TELEKOM	5842359	DTE_GY	484,326	8,126,617.25	
DEXIA	7147610	DEXB_BB	118,242	858,218.68	
DEXUS PROPERTY GROUP	B033YN6	DXS_AU	417,716	434,057.37	
DIAGEO ORD GBP 28.	0237400	DGE_LN	251,383	2,564,255.02	
DIC CORP	6250821	4631_JP	697,000	1,519,613.14	
DRAX GROUP PLC	B1VNSX3	DRX_LN	72,524	918,166.77	
E.ON AG	4942904	EOAN_GR	187,212	5,462,390.47	
EAST JAPAN RAILWAY	6298542	9020_JP	23,700	1,351,282.21	
EFG EUROBANK ERGASIS	5654316	EUROB_GA	168,525	788,054.49	
EIFFAGE	B13X013	FGR_FP	4,999	290,579.52	
ELECTRIC POWER DEVELOPMENT C	B02Q328	9513_JP	87,000	2,506,019.17	
ENCANA CORP	2793193	ECA_CN	43,900	2,420,346.90	
ENEL SPA	7144569	ENEL_IM	1,077,891	7,097,281.58	
ENERPLUS RESOURCES FUND	2603515	ERF-U_CN	142,137	4,311,278.04	
ENI SPA	7145056	ENI_IM	391,891	12,243,707.84	
ERICSSON LM-B	5959378	ERICB_SS	288,613	2,841,206.69	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
ERSTE GROUP BANK	5289837	EBS_AV	289,345	8,069,531.98	
ESPRIT HOLDINGS	6321642	330_HK	156,370	905,265.89	
EURASIAN NATURAL RESOURCES	B29BCK1	ENRC_LN	51,977	1,138,895.23	
EUROPEAN AERONAUTIC DEFENCE	4012250	EAD_FP	22,552	363,722.09	
EUTELSAT COMMUNICATIONS	B0M7KJ7	ETL_FP	26,423	684,199.63	
FAIRFAX MEDIA LTD	6467074	FXJ_AU	376,050	366,437.09	
FAMILYMART CO LTD	6331276	8028_JP	52,400	2,220,645.16	
FANUC JPY50	6356934	6954_JP	7,000	644,941.79	
FAST RETAILING CO.	6332439	9983_JP	8,100	890,664.03	
FIAT SPA DI RISP I	5748521	F_IM	11,470	156,927.00	
FINMECCANICA	B0DJNG0	FNC_IM	64,522	1,091,407.75	
FIRSTGROUP PLC	0345217	FGP_LN	35,083	97,606.16	
FORTESCUE METALS GROUP LTD	6086253	FMG_AU	41,944	150,562.72	
FORTIS	7266139	FORB_BB	919,884	3,829,856.62	
FOSTERS BREWING GR	6349268	FGL_AU	63,488	252,391.26	
FRANCE TELECOM FRF	5176177	FTE_FP	516,872	12,805,227.60	
FRESENIUS SE-PFD	4568946	FRE3_GR	8,668	714,997.04	
FUJI TELEVISION NETWORK INC	6036582	4676_JP	1,528	2,400,376.61	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	125,100	5,130,813.41	
FUJITSU NEW JPY50	6356945	6702_JP	239,000	1,595,140.87	
GDF SUEZ - STRIP VVPR	B3B9KQ2	GSZBS_BB	111,510	0.00	
GEBERIT AG-REG	B1WGG93	GEBN_VX	1,971	297,709.68	
GENERAL PROPERTY GROUP	6365866	GPT_AU	355,102	147,371.39	
GLAXOSMITHKLINE	0925288	GSK_LN	982,790	20,570,423.53	
GOLDCORP INC	2676302	G_CN	69,200	2,688,070.85	
GOODMAN FIELDER LTD	B0T0H76	GFF_AU	246,889	257,333.96	
GPE BRUX LAMBERT	7097328	GBLB_BB	36,604	3,149,295.28	
GREEK ORG OF FOOTBALL PROGNO	7107250	OPAP_GA	129,419	3,245,447.25	
GROUP 4 SECURICOR	B01FLG6	GFS_LN	109,433	418,446.73	
GROUP DANONE ORD	B1Y9TB3	BN_FP	17,982	1,192,667.30	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
GRUPPO BANCARIO UNICREDIT	4232445	UCG_IM	2,525,981	8,910,710.51	
HAMMERSON PLC 25P	0406501	HMSO_LN	168,665	1,623,546.49	
HANG SENG BANK HK	6408374	11_HK	84,600	1,261,146.67	
HARVEY NORMAN HOLDINGS LTD	6173508	HVN_AU	11,202	40,742.20	
HELLENIC PETROLEUM SA	5475658	ELPE_GA	34,150	273,015.95	
HELLENIC TELECOMMUNICATIONS	5051605	HTO_GA	140,037	1,929,598.18	
HENKEL KGAA	5002465	HEN_GY	16,240	710,460.13	
HISAMITSU PHARMACEUTICAL CO	6428907	4530_JP	30,800	1,408,850.28	
HITACHI CAPITAL CORP	6429159	8586_JP	95,700	1,174,032.61	
HITACHI CHEMICAL	6429126	4217_JP	131,100	1,342,751.89	
HOME RETAIL GROUP	B19NKB7	HOME_LN	410,719	1,803,865.70	
HONDA MOTOR CO COM	6435145	7267_JP	158,020	4,180,774.37	
HONG KONG ELECTRIC HKD1	6435327	6_HK	170,500	847,421.76	
HONG KONG EXCHANGES & CLEAR	6267359	388_HK	91,600	1,092,410.61	
HONGKONG+CHINA GAS	6436557	3_HK	99,000	137,578.91	
HSBC HOLDINGS ORD	0540528	HSBA_LN	1,062,230	13,036,361.07	
HUSKY ENERGY INC	2623836	HSE_CN	60,100	1,905,507.43	
HUTCHISON TELECOMM	B3XH0P3	215_HK	730,000	0.00	
HUTCHISON TELECOMMUNICATIONS	B032D70	2332_HK	408,000	115,721.01	
HUTCHISON WHAMPOA	6448068	13_HK	427,000	2,847,247.74	
HYSAN DEVELOPMENT	6449629	14_HK	284,000	573,503.94	
IAMGOLD CORP	2446646	IMG_CN	9,900	102,385.45	
IBERDROLA RENOVABLES	B29NWR4	IBR_SM	12,825	61,352.82	
IBERDROLA SA	B288C92	IBE_SM	614,267	5,384,070.36	
IMPERIAL TOBACCO GROUP	0454492	IMT_LN	101,821	4,616,715.94	
INCITEC PIVOT LTD	6673042	IPL_AU	23,867	59,064.01	
INDEPENDENT TANKERS CORP LTD	B2Q4DG6	ITCL_NO	1,840	0.00	
INDITEX	7111314	ITX_SM	68,777	4,256,780.27	
INMET MINING CORPORATION	2583026	IMN_CN	3,900	260,732.93	
INTERCONTINENTAL HOTELS GROUP	B1WQCS4	IHG_LN	19,151	201,031.07	

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		
INTESA SANPAOLO SPA	4076847	ISPR_IM	408,985	1,918,878.71	
INTESA SANPAOLOA SPA	4076836	ISP_IM	997,565	4,747,880.31	
INVESTEC PLC	B17BBQ5	INVP_LN	70,415	428,752.31	
INVESTOR AB-B SHS	5679591	INVEB_SS	324,984	5,479,865.02	
IRISH LIFE & PERMANENT	4455253	IPM_ID	16,157	258,331.44	
ISHARES MSCI CANADA	2373681	EWC	67,200	971,819.52	
ISHARES MSCI EAFE INDEX FUND	2801290	EFA	42,900	2,146,969.60	
ISUZU MOTORS LTD	6467104	7202_JP	1,218,000	1,458,692.67	
ITALCEMENTI SPA	5975932	IT_IM	27,024	385,322.38	
ITOCHU CORP Y50	6467803	8001_JP	397,600	3,025,324.25	
J S GROUP CORPORATION	6900212	5938_JP	93,800	1,585,569.58	
JAPAN PRIME REALTY INVESTMEN	6528175	8955_JP	575	2,451,752.27	
JAPAN RETAIL FUND INVT	6513342	8953_JP	595	3,764,992.01	
JAPAN TOBACCO INC	6474535	2914_JP	412	2,231,169.03	
JFE HOLDINGS INC	6543792	5411_JP	124,800	4,289,137.86	
JOHNSON MATTHEY OR	0476407	JMAT_LN	46,300	1,727,836.88	
KANSAI ELEC POWER	6483489	9503_JP	28,000	665,209.30	
KAO CORP Y50	6483809	4452_JP	262,000	4,877,658.55	
KAZAKHMYS PLC	B0HZPV3	KAZ_LN	329,170	1,901,230.67	
KBC GROUP	4497749	KBC_BB	53,910	2,520,532.48	
KEPPEL CORP ORD SG	B1VQ5C0	KEP_SP	693,000	3,638,473.51	
KERRY GROUP PLC-A	4519579	KYG_ID	15,008	320,057.03	
KERRY PROPERTIES	6486314	683_HK	92,000	171,294.30	
KINGFISHER PLC	3319521	KGF_LN	1,308,243	4,200,946.97	
KINGSPAN GROUP	4491235	KSP_ID	8,610	59,214.30	
KINROSS GOLD CORP	B03Z841	K_CN	47,100	781,427.81	
KIRIN BREWERY CO C	6493745	2503_JP	178,000	2,765,811.61	
KOMATSU Y50	6496584	6301_JP	129,200	1,468,045.78	
KONICA CORPORATION	6496700	4902_JP	145,500	1,854,119.35	
KURARAY CO Y50	6497662	3405_JP	187,000	2,414,553.49	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
KYOCERA CORP JPY50	6499260	6971_JP	20,900	1,703,406.95	
KYOWA HAKKO KOGYO	6499550	4151_JP	261,000	2,561,032.61	
LAFARGE FF25(REGD)	4502706	LG_FP	33,173	2,540,091.50	
LAGARDERE SCA FF40	4547213	MMB_FP	41,175	1,308,814.22	
LAND SECURITIES GP	3180943	LAND_LN	693,793	5,525,451.70	
LEGAL + GENERAL OR	0560399	LGEN_LN	523,864	892,686.58	
LEIGHTON HOLDINGS	6511227	LEI_AU	1,967	23,345.99	
LEOPALACE21 CORP	6598424	8848_JP	362,600	2,138,989.06	
LI & FUNG LTD	6286257	494_HK	102,000	251,467.49	
LIBERTY INTL PLC	0683434	LII_LN	26,401	189,598.44	
LIGHTHOUSE CALEDONIA ASA	B29QH90	LHC_NO	6,281	0.00	
LINDE AG	5740817	LIN_GY	30,792	3,739,478.72	
LINK REIT	B0PB4M7	823_HK	566,500	1,216,043.01	
LLOYDS TSB GROUP O	0870612	LLOY_LN	1,490,343	9,613,378.32	
LOBLAW COMPANIES LTD	2521800	L_CN	7,470	226,812.41	
LONDON STOCK EXCHANGE	B0SWJX3	LSE_LN	11,933	329,433.23	
LONMIN PLC	3119248	LMI_LN	143,809	1,411,534.06	
LVMH MOET-HENNESSY	4061412	MC_FP	66,549	4,027,537.71	
MACQUARIE BANK LIMITED	B28YTC2	MQG_AU	9,215	361,258.19	
MACQUARIE INFRASTRUCTURE GRP	6456942	MIG_AU	184,556	213,855.01	
MAKITA ELECTRIC Y5	6555805	6586_JP	65,200	2,627,217.33	
MAN AG ORSH NPV	5563520	MAN_GY	16,554	2,009,911.11	
MAN GROUP PLC	B28KQ18	EMG_LN	857,372	4,866,556.90	
MARFIN INVESTMENT GROUP	B02LFN8	MIG_GA	256,936	797,964.34	
MARINE HARVEST	B02L486	MHG_NO	1,000	783.35	
MARKS+ SPENCER ORD	3127489	MKS_LN	649,435	2,550,887.49	
MARUI CO Y50	6569527	8252_JP	376,100	15,593,746.39	
MAZDA MOTOR CORP	6900308	7261_JP	931,000	1,496,551.65	
MEDIASET ITL1000	5077946	MS_IM	473,838	2,901,034.16	
MEDIOBANCA SPA ITL	4574813	MB_IM	99,400	1,332,084.75	

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
MEDIOBANCA SPA WTS 3/18/11	WMB11_IM	WMB11_IM	94,667	0.00	
MERCK KGAA DEM NPV	4741844	MRK_GY	15,473	1,448,696.22	
METCASH	B0744W4	MTS_AU	64,422	182,003.04	
METHANEX CORP	2654416	MX_CN	20,100	160,393.03	
METRO AG NPV	5041413	MEO_GY	24,371	712,357.37	
MITSUBISHI CORP Y5	6596785	8058_JP	343,400	5,154,468.65	
MITSUBISHI ELEC CP	6597045	6503_JP	365,200	2,657,425.14	
MITSUBISHI ESTATE	6596729	8802_JP	58,000	1,232,223.43	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	950,600	8,253,493.71	
mitsui + co JPY50	6597302	8031_JP	365,200	5,088,661.81	
mitsui FUDOSAN CO	6597603	8801_JP	73,000	1,447,965.94	
mitsui O.S.K. LINE	6597584	9104_JP	160,000	1,936,774.44	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	1,137,000	5,360,980.25	
MOBISTAR	5541979	MOBB_BB	9,633	688,675.86	
MORRISON <WM.> SUPERMARKETS	0604316	MRW_LN	241,375	1,138,091.14	
MTR CORPORATION	6290054	66_HK	406,000	1,273,205.55	
MUNCHENER RUCKVS	5294121	MUV2_GY	6,738	914,057.94	
NATIONAL BANK OF CANADA	2077303	NA_CN	23,205	1,103,958.13	
NATIONAL BANK OF GREECE	4625959	ETE_GA	265,972	4,244,290.71	
NATIONAL GRID GROU	B08SNH3	NG/_LN	166,536	1,893,066.75	
NATL AUSTRALIA BK	6624608	NAB_AU	107,152	2,707,870.03	
NESTLE SA CHF	7123870	NESN_VX	77,822	2,878,681.88	
NEW WORLD DEVEL CO	6633767	17_HK	224,000	279,824.01	
NEWCREST MINING LIMITED	6637101	NCM_AU	8,138	208,235.02	
NEXEN INC	2172219	NXY_CN	90,500	2,163,321.23	
NEXT PLC	3208986	NXT_LN	196,316	5,241,468.16	
NIKON CORP Y50	6642321	7731_JP	61,200	866,381.83	
NINTENDO CO LTD	6639550	7974_JP	8,700	2,915,796.34	
NIPPON EXPRESS CO	6642127	9062_JP	954,000	4,850,862.18	
NIPPON MEAT PACKER	6640767	2282_JP	126,000	1,707,348.80	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
NIPPON STEEL CORP	6642569	5401_JP	708,700	4,142,279.40	
NIPPON TEL+TEL CP	6641373	9432_JP	152,900	6,835,479.31	
NIPPON YUSEN KK Y5	6643960	9101_JP	332,000	3,198,250.13	
NISSAN MOTOR CO Y5	6642860	7201_JP	651,300	3,741,376.98	
NISSHIN STEEL CO	6641641	5407_JP	881,000	2,144,959.83	
NITTO DENKO CORP Y	6641801	6988_JP	83,600	1,384,420.69	
NOBLE GROUP LTD	B01CLC3	NOBL_SP	565,000	1,300,829.37	
NORDEA BANK AB	5380031	NDA_SS	790,235	8,382,992.02	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	348,155	3,029,182.17	
NOVARTIS AG CHF 20	7103065	NOVN_VX	86,268	4,469,231.41	
NTT DOCOMO INC	6129277	9437_JP	4,858	7,986,830.70	
OEST ELEKTRIZITATS	4661607	VER_AV	127,434	6,123,367.46	
OLD MUTUAL PLC	0738992	OML_LN	3,517,974	3,380,473.97	
OMV AG AUSH100	4651459	OMV_AV	270,362	11,170,538.97	
ONESTEEL LIMITED	6293729	OST_AU	61,517	205,152.99	
ONEX CORPORATION	2659518	OCX_CN	30,900	688,090.83	
ORICA LIMITED NPV	6458001	ORI_AU	5,758	87,925.90	
ORIX CORP Y50	6661144	8591_JP	68,220	4,359,371.28	
ORKLA ASA NWKR 6.2	B1VQF42	ORK_NO	114,700	592,125.37	
OVERSEAS CHINESE BANKING CORP	B0F9V20	OCBC_SP	1,130,000	6,283,974.29	
OZ MINERALS LTD	6397825	OZL_AU	351,713	257,285.10	
PAGESJAUNES GROUPE SA	B01N3F3	PAJ_FP	109,231	1,056,781.58	
PANASONIC CORP	6572707	6752_JP	170,300	2,944,993.02	
PARGESA HOLDING SA-BR	B0CDLF8	PARG_SW	21,210	1,776,516.90	
PENN WEST ENERGY TRUST	B09WRL6	PWT-U_CN	195,115	4,574,091.15	
PERNOD-RICARD FF20	4682329	RI_FP	38,811	3,414,999.29	
POTASH CORP OF SASKATCHEWAN	2696980	POT_CN	12,600	1,420,855.06	
PPR	5505072	PP_FP	44,214	3,078,565.89	
PROMISE 8574	6703295	8574_JP	248,300	2,101,815.04	
PROVIDENT ENERGY TRUST-UTS	2739443	PVE-U_CN	117,100	545,027.87	

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		
PUMA AG	5064722	PUM_GY	729	251,122.35	
PUNCH TAVERNS	3155286	PUB_LN	177,262	1,581,346.17	
QANTAS AIRWAYS LTD	6710347	QAN_AU	230,337	299,481.64	
QBE INS GROUP A 1	6715740	QBE_AU	43,678	642,145.73	
QIAGEN N.V.	5732825	QIA_GY	14,212	228,807.60	
RAIFFEISEN INTL BANK HOLDING	B0704T9	RIBH_AV	112,557	5,583,189.95	
RECKITT BENCKISER GROUP PLC	B24CGK7	RB/_LN	31,323	579,970.34	
RENEWABLE ENERGY CORP AS NOK 2.5	B01VHW2	REC_NO	22,100	945,486.54	
REPSOL - YPF, SA	5669354	REP_SM	323,039	9,600,632.61	
RESEARCH IN MOTION	2117265	RIM_CN	22,300	2,042,785.17	
RESONA HOLDINGS INC	6421553	8308_JP	120,000	1,607,269.34	
RIO TINTO LIMITED	6220103	RIO_AU	14,258	882,093.00	
RIO TINTO PLC	0718875	RIO_LN	121,679	5,948,648.18	
ROCHE HLDGS AG GEN	7110388	ROG_VX	19,187	3,090,095.42	
ROGERS COMMUNICATIONS -CL B	2169051	RCI/B_CN	3,600	118,099.67	
ROYAL BANK OF CANADA	2754383	RY_CN	135,900	5,274,614.15	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	613,319	21,494,089.82	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	439,940	15,580,208.54	
RSA INSURANCE GROUP	0661689	RSA_LN	290,940	718,593.20	
SABMILLER PLC	0483548	SAB_LN	169,385	3,052,987.64	
SAGE GROUP PLC	0802165	SGE_LN	216,103	749,367.99	
SAIPEM	4768768	SPM_IM	22,576	993,024.94	
SANKYO CO	6775432	6417_JP	57,900	3,827,528.66	
SANOFI-AVENTIS	5671735	SAN_FP	285,441	20,633,823.03	
SANTEN PHARMACEUTICAL CO LTD	6776606	4536_JP	67,800	2,342,188.61	
SAPPORO BREWERIES	6776907	2501_JP	198,000	612,359.09	
SCHINDLER-HLDG AG	B11WWH2	SCHN_SW	5,756	389,371.09	
SCHNEIDER ELECTRIC	4834108	SU_FP	86,706	9,057,558.29	
SCOTTISH SOUTHERN	0790873	SSE_LN	29,759	288,980.44	
SEADRILL LTD	B09RMQ1	SDRL_NO	456,100	7,780,639.93	

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					
SEGRO PLC	B5ZN1N8	SGRO_LN	27,835	951,791.04	
SEIKO EPSON CORPORATION	6616508	6724_JP	149,100	2,171,769.65	
SEMBCORP INDUSTRIE	B08X163	SCI_SP	1,114,000	2,578,456.01	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	105,500	3,079,272.22	
SEVERN TRENT PLC	B1FH8J7	SVT_LN	17,213	490,185.64	
SHERRITT INTERNATIONAL CORP	2804158	S_CN	87,900	173,393.61	
SHIKOKU ELECTRIC POWER CO	6804347	9507_JP	168,500	4,734,472.88	
SHIMAMURA CO	6804035	8227_JP	16,900	832,607.97	
SHIN-ETSU CHEMICAL	6804585	4063_JP	50,600	3,066,414.39	
SHINSEI BANK	6730936	8303_JP	583,000	945,474.08	
SHIP FINANCE INTL LTD	G81075106	SFL	12,235	54,742.80	
SHIZUOKA BANK Y50	6805328	8355_JP	155,000	1,635,595.83	
SHOWA DENKO KK Y50	6805469	4004_JP	872,000	1,274,659.18	
SIEMENS AG DEM 5.0	5727973	SIE_GY	91,176	7,202,565.41	
SILVER WHEATON CORP	B058ZX6	SLW_CN	32,700	458,355.88	
SINGAPORE AIRLINES	6811734	SIA_SP	254,155	2,304,297.95	
SINGAPORE AIRPORT TERMINAL S	6243586	SATS_SP	283,572	0.00	
SINGAPORE PRESS HO	B012899	SPH_SP	466,000	1,028,201.08	
SINGAPORE TECH ENG	6043214	STE_SP	724,000	1,205,853.07	
SINGAPORE TELECOMM	B02PY22	ST_SP	2,426,000	5,127,414.36	
SNAM RETE GAS	7251470	SRG_IM	222,874	1,458,421.23	
SOCIETE GENERALE	5966516	GLE_FP	67,881	5,367,627.27	
SOFTBANK AM CORP	6770620	9984_JP	131,100	2,393,459.77	
SOLVAY SA NPV	4821100	SOLB_BB	28,145	3,086,772.47	
SOMPO JAPAN INSURANCE	6986063	8755_JP	220,000	1,242,092.47	
SONIC HEALTHCARE LIMITED	6821120	SHL_AU	7,393	52,468.94	
SONY CORP JPY50	6821506	6758_JP	201,345	7,020,354.28	
STATOIL ASA	7133608	STL_NO	215,941	2,468,567.82	
SUMITOMO CORP Y50	6858946	8053_JP	261,300	3,201,674.24	
SUMITOMO ELECTRIC	6858708	5802_JP	161,200	2,501,994.77	

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		
SUMITOMO METAL IND	6858827	5405_JP	981,200	2,772,056.09	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	78,600	6,056,839.05	
SUMITOMO RUBBER INDUSTRIES	6858991	5110_JP	82,900	519,307.23	
SUMITOMO TITANIUM CORP	6447719	5726_JP	1,300	156,114.69	
SUMITOMO TRUST+BKG JPY 50.0	6859002	8403_JP	155,000	973,621.27	
SUN HUNG KAI PROPE	6859927	16_HK	150,000	1,691,623.28	
SUN LIFE FINANCIAL SVSC CAN	2566124	SLF_CN	60,300	2,543,654.69	
SUNCORP-METWAY LIMITED	6585084	SUN_AU	258,363	1,411,883.47	
SVENSKA CELLULOSA AB-B	B1VVGZ5	SCAB_SS	280,000	3,843,125.23	
SVENSKA HANDELSBANKEN	5703661	SHBA_SS	168,301	4,443,123.47	
SWIRE PACIFIC 'A'H	6867748	19_HK	110,500	866,048.20	
SWISS LIFE HOLDING-REG	7437805	SLHN_VX	10,418	717,022.08	
SWISSCOM AG CHF25(	5533976	SCMN_VX	5,894	2,107,417.02	
SYNGENTA CHF	4356646	SYNN_VX	1,759	443,475.46	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	118,147	5,431,681.37	
TALISMAN ENERGY INC	2068299	TLM_CN	261,500	2,728,613.69	
TANABE SEIYAKU CO LTD	6870984	4508_JP	149,000	1,729,101.49	
TATTERSALL'S LTD	B0CRCP7	TTS_AU	110,601	222,194.02	
TECHNIP-COFLEXIP	4874160	TEC_FP	53,402	1,354,665.88	
TECK RESOURCES LTD	2879327	TCK/B_CN	47,899	398,988.33	
TELECOM ITALIA - RNC	7634402	TITR_IM	3,065,323	3,838,176.16	
TELECOM ITALIA SPA	7634394	TIT_IM	3,489,565	5,817,071.24	
TELEFONICA SA	5732524	TEF_SM	1,168,077	24,774,776.88	
TELEKOM AUSTRIA	4635088	TKA_AV	500,783	9,548,376.35	
TELENOR ASA	4732495	TEL_NO	203,700	1,717,002.71	
TELEVISION BROADCA	6881674	511_HK	67,000	207,660.34	
TELEVISION FRANCAISE	5997118	TFL_FP	49,937	866,355.46	
TELIASONERA	5978384	TLSN_SS	571,376	3,707,519.70	
TELSTRA CORP NPV	6087289	TLS_AU	335,523	895,681.33	
TELUS CORP	2381093	T_CN	3,300	97,154.74	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
TELUS CORPORATION -NON VOTE	2381134	T/A_CN	23,804	641,750.78	
TENARIS SA	7538515	TEN_IM	93,161	1,429,301.60	
TERNA SPA	B01BN57	TRN_IM	491,652	1,908,901.50	
TESCO PLC	0884709	TSCO_LN	451,260	1,752,370.62	
THOMAS COOK GROUP	B1VYCH8	TCG_LN	19,376	90,496.77	
THOMSON REUTERS CORP	2889371	TRI_CN	72,942	2,414,736.69	
TITAN CEMENT CO GR	B01NXT7	TITK_GA	30,666	735,496.88	
TOKIO MARINE HOLDINGS INC	6513126	8766_JP	23,000	661,380.01	
TOKYO STEEL MFG Y5	6895879	5423_JP	337,200	4,395,413.31	
TOLL HOLDINGS LIMITED	6693749	TOL_AU	23,540	88,727.05	
TOMKINS PLC	0896265	TOMK_LN	190,076	630,560.76	
TONENGENERAL SEKIYU	6366007	5012_JP	175,000	1,813,511.96	
TORONTO-DOMINION BANK	2897222	TD_CN	103,300	6,598,237.15	
TOTAL SA	B15C557	FP_FP	509,807	29,502,436.89	
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	6,873,120.27	
TRANSALTA CORP	2901628	TA_CN	11,900	410,739.49	
UBS AG-REG	B18YFJ4	UBSN_VX	24,329	726,522.26	
UCB ORD BEF	5596991	UCB_BB	33,432	1,461,660.74	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	53,712	1,660,913.62	
UNION MINIERE NPV	4005001	UMI_BB	77,075	2,657,293.57	
UNY CO Y50(REGD)(S	6918624	8270_JP	119,000	1,033,820.95	
UOL GROUP	6916781	UOB_SP	432,000	5,296,194.97	
USS CO LTD	6171494	4732_JP	40,900	1,686,256.96	
UTD UTILITIES ORD	B39J2M4	UU/_LN	51,865	646,847.42	
VALLOUREC	B197DR6	VK_FP	5,918	1,254,307.81	
VEDANTA RESOURCES PLC	3327706	VED_LN	99,614	1,050,374.00	
VIENNA INSURANCE GROUP	B0BKSS2	VIG_AV	66,192	3,007,821.79	
VINCI GTM	B1XH026	DG_FP	34,546	1,788,826.73	

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	295,410	8,570,131.29	
VODAFONE GROUP	B16GWD5	VOD_LN	9,763,237	27,609,025.68	
VOEST-ALPINE	4943402	VOE_AV	217,176	6,142,760.78	
VOLKSWAGEN AG	5497102	VOW_GY	11,076	1,820,216.67	
WACKER CHEMIE	B11Y568	WCH_GR	10,005	1,194,926.35	
WESFARMERS LTD	6948836	WES_AU	11,199	391,523.40	
WEST JAPAN RAILWAY JPY50000	6957995	9021_JP	729	3,532,431.95	
WESTFIELD GROUP	B01BTX7	WDC_AU	53,332	431,711.40	
WESTPAC BANKING CO	6076146	WBC_AU	68,359	1,056,773.82	
WHARF(HLDGS) HKD1	6435576	4_HK	62,000	124,886.57	
WHEELLOCK & CO LTD	6981488	20_HK	210,000	575,407.06	
WILMAR INTERNATIONAL LTD SGD 0.5	B17KC69	WIL_SP	235,000	1,078,029.61	
WING HANG BANK LIMITED	6972374	302_HK	24,000	107,631.32	
WOLSELEY ORD	B5ZN3P4	WOS_LN	59,046	3,762,545.68	
WOODSIDE PETROLEUM LIMITED	6979728	WPL_AU	6,001	206,983.74	
WOOLWORTHS LIMITED	6981239	WOW_AU	15,128	303,778.82	
XSTRATA PLC	3141100	XTA_LN	192,321	6,897,923.17	
YAMANA GOLD INC	2219279	YRI_CN	23,800	353,985.65	
YAMATO HOLDINGS CO	6985565	9064_JP	186,000	3,048,896.70	
YARA INTERNATIONAL ASA	7751259	YAR_NO	46,508	1,008,004.94	
YELLOW PAGES INCOME FUND	2942843	YLO-U_CN	951,610	6,638,235.35	
YUE YUEN INDUSTRIAL	6586537	551_HK	318,000	691,020.57	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX	12,762	2,819,833.66	
INTERNATIONAL COMMON STOCKS TOTAL			119,126,435	1,327,966,647.02	
Instrument: INTF					
INTERNATIONAL FUNDS					
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN		238,380	23,838,018.29	
INTERNATIONAL FUNDS TOTAL			238,380	23,838,018.29	
Instrument: INTL WARRANT					
INTERNATIONAL WARRANT					
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB	8	0.00	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
INTERNATIONAL WARRANT TOTAL			8	0.00	
EAFE QUANTITATIVE PORTFOLIO TOTAL			119,693,922	1,360,866,940.00	1,434,451,472.26
INTERNAL EAFE TOTAL			1,932,564,429	5,650,579,784.57	6,432,260,610.99

Monthly Market

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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: AGC AGENCY BONDS WITH COUPONS						
FEDERAL HOME LOAN BANK	3133XTHF6	0.859		60,000,000	60,000,000.00	
AGENCY BONDS WITH COUPONS TOTAL				60,000,000	60,000,000.00	
Instrument: INTF INTERNATIONAL FUNDS						
EQS-E	IL-EQSE			64,907	6,490,696.76	
INTERNATIONAL FUNDS TOTAL				64,907	6,490,696.76	
EMERGING SWAP TOTAL				60,064,907	66,490,696.76	69,606,617.72

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: COM			COMMON STOCK		
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	320,000	3,638,745.35	
ANGLOGOLD ASHANTI LTD ADR	035128206	AU	64,000	2,388,021.12	
AU OPTRONICS CORP - ADR	2877149	AUO	148,323	1,859,421.64	
BANCO SANTANDER ADR	2136646	SAN	48,000	2,015,483.23	
CEMEX ADR	151290889	CX	415,998	4,475,518.41	
CEMIG SA -SPONS ADR	2178938	CIG	450,000	5,900,769.84	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	360,000	7,032,488.60	
CHINA MOBILE LIMITED	2111375	CHL	400,000	6,645,441.63	
CIA VALE DO RIO DOCE - ADR	91912E105	VALE	480,000	963,764.00	
COCA-COLA FEMSA-ADR	2193317	KOF	12,000	286,170.00	
COMP DE SANEAMENTO ADR	20441A102	SBS	240,000	8,106,957.13	
COMPANIA DE MINAS ADR	2210476	BVN	100,000	547,224.57	
COPEL ADR	2209656	ELP	192,000	1,910,342.04	
DOCTOR REDDY'S LAB - ADR	2748881	RDY	224,000	1,937,737.31	
EMPRESAS NACIONAL ADR	2311131	EOC	70,000	750,161.41	
ENERSIS SA ADR (RE	2314947	ENI	83,000	932,994.51	
FIBRIA CELULOSE SA	B44WBN9	FBR	91,000	544,085.95	
FOMENTO ECONOMICO MEX SP ADR	2246039	FMX	138,000	1,605,080.59	
GRUPO AEROPORTUARIO DEL - ADR	B0YFC60	PAC	280,000	8,051,377.08	
JSC MMC NORILSK ADR	2768243	NILSY	394,410	2,431,460.74	
LUKOIL HLDGS SPND-ADR	2537432	LUKOY	320,000	4,190,988.35	
MOBILE TELESYSTEMS ADR	2603225	MBT	160,000	6,351,332.40	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	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	PCU	80,000	987,083.50	
TELE NORTE LESTE PART ADR	2297930	TNE	77,000	1,109,765.06	
TELEFONOS DE MEXICO ADR	2881612	TMX	328,000	5,158,990.63	
TELMEX INTERNACIONAL-ADR	879690105	TII	384,000	0.00	
VALE R DOCE-ADR	2933900	VALE/P	640,000	4,914,558.42	

Monthly Market

As Of 12/31/2009

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		
VIVO PARTICIPACOES	2297974	VIV	90,603	819,614.98	
COMMON STOCK TOTAL			7,313,334	93,082,881.52	
Instrument: CTRY					
COUNTRY FUNDS - CLOSED END					
ASIA PACIFIC FUND INC CF	044901106	APB	80,000	750,093.14	
FIRST ISRAEL FUND INC.	2349789	930783	128,000	1,705,696.99	
FLEMING CZECH & SLOVAK	4241838	FLECSLI_OS	346,800	1,098,188.45	
ISHARES FTSE/XINHUA CHINA	B0357H7	FXI	576,000	17,285,280.00	
ISHARES MSCI BRAZIL	2726014	EWZ	192,000	10,400,232.20	
KOREA EQUITY FUND	2496276	139486	120,000	657,221.22	
KOREA FUND	2496414	000945788	23,310	2,135,191.65	
MALAYSIA FUND INC	560905101	MAY	80,000	482,662.16	
TAIWAN FUND INC	2869878	TWN	160,000	1,488,195.44	
TAIWAN OPPROTUNITIES FUND	0875361	334233	200,000	2,874,000.00	
THAI FUND INC	882904105	TTF	64,000	348,123.89	
COUNTRY FUNDS - CLOSED END TOTAL			1,970,110	39,224,885.14	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
ACER INCORPORATED	6005850	738344	1,486,750	2,088,733.27	
ADVANCED INFO SERVICE	6412591	6412568	1,600,000	1,547,525.06	
ADVANTECH CO LTD	6202673	2395_TT	1,055,239	2,120,123.34	
AGORA SA	5618312	AGO_PW	70,000	893,887.38	
AGRO INDUSTRIAL MACHINERY PCL	B0SZ2M2	432474	12,498	0.00	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	600,000	739,782.19	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	640,000	8,835,502.01	
AKSIGORTA	B03MND6	AKGRT_TI	960,000	809,861.43	
ALFA SA DE CV SER'	2043423	ALFAA_MM	440,000	576,903.16	
ALLAHABAD BANK	6708289	ALBK_IN	640,000	1,005,307.10	
ANGLO AMERICAN ORD	B1XZS82	AAL_LN	49,700	565,823.71	
ANGLO PLATINUM LTD	6761000	AMS_SJ	50,000	1,718,287.58	
ANHUI EXPRESSWAY CO LTD	6045180	995_HK	6,400,000	5,239,467.74	

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		
AU OPTRONICS CORP	6288190	2409_TT	1,170,260	1,779,803.27	
AYALA CORPORATION	B09JBT3	AC_PM	506,880	1,404,648.59	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	662,400	1,773,613.87	
BANGKOK EXPRESSWAY	6113311	BECL/F_TB	3,500,000	1,210,084.62	
BANK DAGANG NAS ID	B3FNBB2	BDNI_IJ	930,000	0.00	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	256,000	841,538.56	
BANK PEKAO SA ORD	5473113	PEO_PW	64,000	2,082,329.53	
BARLOWORLD LIMITED	6079123	BAW_SJ	400,000	1,663,373.83	
BEC WORLD PCL-FOREIGN	6728351	6728328	2,400,000	1,284,738.56	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN	40,000	381,251.91	
BK HAPOALIM BM ILS	6075808	POLI_IT	960,000	2,766,784.55	
BRASIL TELECOM	B1XFXG5	BRTO4_BZ	92,883	548,051.95	
BRASIL TELECOM SA	B1XFXD2	BRTO3_BZ	17,200	0.00	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	56,000	335,513.32	
BUSAN BANK	6075552	005280_KS	112,000	1,383,160.39	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ	44,161,119	0.00	
CATHAY LIFE INSURANCE CO	6425663	738338	2,645,291	3,270,438.42	
CENTRAL EUROPE & RUSSIA CLOSED END	2356604	CEE	280,000	8,880,277.02	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	7,000,000	3,909,952.85	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	1,550,000	592,473.54	
CHINA FOODS LTD	6105738	506_HK	11,000,000	4,206,948.35	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	250,000	2,239,619.79	
CHINA MOTOR	6191328	2204_TT	412,110	461,786.77	
CHINA PETROLEUM	6291819	386_HK	6,400,000	2,601,858.17	
CHINA POWER INTERNATIONAL	B02ZKQ8	2380_HK	16,000,000	6,998,561.68	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	4,000,000	4,739,068.07	
CHINA TELECOM CORP	6559335	728_HK	9,500,000	4,105,095.30	
CHINA TRAVEL INTL	6197285	308_HK	40,000,000	11,351,233.09	
CHINA UNICOM	6263830	762_HK	2,412,800	3,872,467.00	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT	4,212,200	1,650,238.86	

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		
CHUNGHWA TELECOM	6287841	2412_TT	3,113,550	5,336,043.03	
CIA DE TRANSMISSAO DE ENE-PF	2440972	TRPL4_BZ	12,900	328,145.96	
CIA SANEAMENTO BASICO	B1YCHL8	SBSP3_BZ	40,000	428,481.12	
CIMSA TRL1000	B03MQV5	CIMSA_TI	210,000	1,333,751.03	
CIPLA LIMITED	B011108	CIPLA_IN	307,500	347,990.40	
CNOOC LTD	B00G0S5	883_HK	4,000,000	1,632,356.94	
COMMERCIAL INTERNATIONAL BANK	6243898	COMI_EY	600,000	1,342,949.07	
COMPAL ELECTRONICS	6225744	2324_TT	4,820,354	3,171,360.84	
CONCESSOES RODOVIARIA	2840970	CCRO3_BZ	50,000	365,820.77	
CP ALL PCL	B08YDF9	CPALL/F_TB	1,920,000	521,787.65	
CRESUD S.A.C.I.F.y A.	2233387	CRES_AR	105,302	125,092.09	
DATANG INTERNATIONAL POWER	6080716	991_HK	2,880,000	478,754.79	
DELTA ELECTRONICS INC	6260734	2308_TT	505,059	432,072.09	
DENWAY MOTORS LTD	6263766	203_HK	11,600,000	3,520,619.92	
DHANA SIAM FINANCE	6268716	DS/F_TB	98,200	0.00	
DLF LIMITED	B1YLCV0	DLFU_IN	96,000	975,974.98	
DR REDDY'S LABORATORIES	6410959	DRRD_IN	24,000	276,114.82	
DUFY SOUTH AMERICA LTD BDR	B1L63M6	DUFB11_BZ	192,000	1,258,393.52	
EDP-ENERGIAS DO BRASIL	B0D7494	ENBR3_BZ	296,000	3,256,303.65	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	642,249	1,500,745.83	
EMBOTELLADORAS ARCA SA	2823885	ARCA*_MM	576,000	1,191,110.50	
FAR EASTERN DEPARTMENT STORE	6331373	2903_TT	8,034,000	5,950,845.52	
FAR EASTONE TELECOMM CO LTD	6421854	4904_TT	2,800,156	3,977,715.83	
FINANCE ONE THB10(	6336925	FIN1/F_TB	13,800	0.00	
FISKARAGUNG PERK I	6342535	FISK_IJ	301,500	0.00	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	144,000	346,996.48	
FORMOSA PLASTICS CORP	6348544	738298	1,537,478	1,775,081.00	
GAMUDA BERHAD	6359881	GAM_MK	3,200,000	2,224,909.27	
GAZPROM-\$ US	4364928	GAZP_RU	800,000	7,292,769.28	
GIGABYTE TECHNOLOGY CO.	6129181	2376_TT	1,063,125	1,768,623.94	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
GOLD FIELDS LIMITE	6280215	GFI_SJ	180,000	2,097,100.15	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	551,000	1,470,110.76	
GROUP FIVE LTD	GRF_SJ	GRF_SJ	186,413	832,684.07	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM	966,469	360,173.24	
GUANGSHEN RAILWAY	6388700	525_HK	14,000,000	6,188,501.07	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK	2,200,000	1,082,335.06	
HANA FINANCIAL GROUP	B0RNRF5	086790_KS	72,530	3,244,667.62	
HANKOOK TIRE MANFT	6107422	000240_KS	49,601	352,858.80	
HARMONY GOLD MINING CO	6410562	HAR_SJ	240,000	2,434,552.37	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN	200,000	326,343.14	
HINDUSTAN UNILEVER LTD	6261674	HUVR_IN	464,000	1,319,080.24	
HON HAI PRECISION INDUSTRY CO	6438564	738553	2,800,000	8,422,335.43	
HONG LEONG BANK	6436892	HLBK_MK	700,000	1,011,308.72	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	1,600,000	2,130,979.57	
HYNDAL DEVELOPM	6402428	012630_KS	96,701	5,425,316.57	
HYUNDAI MOTOR CO K	6451055	005380_KS	88,000	1,956,384.03	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	25,384	612,129.98	
HYUNDAI MOTOR LTD	6148272	005387_KS	28,746	627,060.42	
HYUNDAI PRECISION	6449544	012330_KS	5,658	233,780.16	
ICL-ISRAEL CHEM OR	6455530	ICL_IT	280,000	519,303.95	
IDB HOLDING CORP O	6456726	IDBH_IT	80,000	1,892,549.13	
IJM CORP BERHAD	6455217	IJM_MK	448,000	392,045.77	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	172,000	1,075,018.84	
INDUSTRIAL + COMMERCIAL BAN CNY 1.0	B1G1QD8	1398_HK	11,200,000	8,406,005.05	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	127,947	954,510.02	
INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI	1,000,000	1,005,781.46	
IOI CORPORATION BERHAD	B1Y3WG1	IOI_MK	1,520,000	438,716.26	
IRSA -B	2458577	IRSA_AR	208,800	231,272.50	
ITAU UNIBANCO BANCO MULT - ADR	465562106	ITUB	278,304	991,545.23	
ITAU UNIBANCO BANCO MULTIPLO S	B037HR3	ITUB4_BZ	503,251	1,528,376.73	

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		
JAIN IRRIGATION SYSTEMS LTD	6312345	JI_IN	160,000	873,884.37	
JBS SA	B1V74X7	JBSS3_BZ	40,000	124,991.38	
JIANGSU EXPRESSWAY	6005504	177_HK	8,000,000	5,898,513.36	
JSC NORILSK NICEL	7131431	GMKN_RU	22,275	5,558,016.70	
KASIKORNBANK	6888794	KBANK_F_TB	1,920,000	1,304,060.88	
KGHM POLSKA MIEDZ	5263251	KGH_PW	40,000	148,481.72	
KIMBERLY CLARK DE MEXICO S.A.B.	2491914	KIMBERA_MM	790,000	2,233,573.48	
KOMERCNI BANKA	4519449	KOMB_CP	15,000	791,148.44	
KOREA ELEC POWER K	6495730	015760_KS	100,000	2,728,620.82	
KOREA INVESTMENT HOLDINGS CO	6654586	071050_KS	13,466	304,093.11	
KOREA TELECOM CORPORATION	6505316	030200_KS	72,690	2,848,776.38	
KUMPULAN SIME DARBY BHD	B29TTR1	SIME_MK	861,333	1,001,959.92	
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	489,783.90	
LG CHEM LTD	6346913	051910_KS	15,901	695,256.94	
LG CHEM LTD-PREFERRED	6346924	051915_KS	2,505	36,989.13	
LG ELECTRONICS PFD	6520966	066575_KS	6,400	162,015.01	
LG ELECTRONICS/NEW	6520739	066570_KS	36,000	2,373,709.71	
LG HAUSYS LTD	B55SJJ5	108670_KS	2,151	0.00	
LIBERTY HOLDINGS LTD	6515058	LBH_SJ	253,886	2,274,404.00	
LINGBAO GOLD CO LTD	B0W3C66	3330_HK	2,400,000	1,324,335.86	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	960,889	1,601,140.59	
LOTTE SHOPPING CO	B0WGPZ5	023530_KS	5,600	1,405,960.83	
MAGNITOGORS - SPON GDR REGS	B1VX446	MMK_LI	192,000	1,132,498.11	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB	700,000	2,778,229.97	
MEGA FINANCIAL HOLDING	6444066	2886_TT	6,400,000	4,273,834.64	
MISC BERHAD	6558031	MISF_MK	540,000	1,120,606.81	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	24,000	381,190.43	
MONDI PLC	B1CRLC4	MNDI_LN	200,000	1,033,061.42	
MTN GROUP LIMITED	6563206	MTN_SJ	600,000	656,743.47	

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		
NAN YA PLASTICS CORP	6621580	738419	1,574,383	1,364,230.00	
NEDBANK GROUP LTD	6628008	NED_SJ	360,000	6,809,644.27	
NHN CORP	6560393	035420_KS	14,000	1,620,810.11	
OAO GAZPROM-GDR	5140989	OGZD_LI	240,000	4,998,366.00	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN	120,000	1,476,892.64	
OLD MUTUAL	6155131	OML_SJ	1,440,000	2,571,681.63	
ORASCOM CONSTRUCTIONS INDUS	B03BN88	OCIC_EY	40,000	1,355,968.39	
ORBIS PLN2	5349173	ORB_PW	280,000	1,605,458.34	
OTP BANK	7320154	OTP_HB	96,000	804,503.63	
PETROCHINA CO	6226576	857_HK	7,000,000	3,600,317.22	
PETROL BRASILEIROS	2684532	PETR4_BZ	1,432,000	3,338,168.60	
POLSKI KONCERN NAFTOWY ORLEN	5810066	PKN_PW	280,000	4,397,665.49	
POLSKI KON-GDR	5811906	POKD_LI	40,000	361,200.00	
POSCO	6693233	005490_KS	16,874	2,426,249.70	
PRESIDENT CHAIN STORE CORP	6704986	2912_TT	750,000	1,797,776.93	
PT BANK CENTRAL ASIA	B01C1P6	BBCA_IJ	5,582,000	374,570.03	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	6,400,000	1,232,109.35	
PTT PCL	6420389	PTT_TB	80,000	332,953.92	
PTT PCL	6420390	PTT/F_TB	200,000	1,131,916.29	
PUBLIC BANK BHD	B012W53	PBKF_MK	1,253,571	1,029,956.93	
QISDA CORPORATION	6054465	2352_TT	898,128	1,274,486.67	
QUANTA COMPUTER INC	6141011	2382_TT	1,789,316	2,259,721.39	
RATCHABURI ELEC GEN HODG-FOR	6294249	RATCH/F_TB	700,000	617,515.77	
REALTEK SEMICONDUCTOR	6051422	2379_TT	355,244	903,535.26	
RELIANCE CAPITAL LIMITED	6101082	RCFT_IN	15,000	162,344.98	
RELIANCE COMMUNICATIONS LTD	B0WNLY7	RCOM_IN	300,000	974,069.90	
RELIANCE INDUSTRIES	6099626	RIL_IN	480,000	1,699,531.17	
RELIANCE INFRASTRUCTURE	6099853	RELI_IN	22,500	290,191.66	
RELIANCE NATURAL RESOURCES	B0WNLT2	RNR_IN	300,000	54,114.99	
RETALIX LTD	6694850	RTLX_IT	192,000	2,765,354.90	

Monthly Market

As Of 12/31/2009

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
S P SETIA BERHAD GROUP	6868774	SPSB_MK	1,050,000	730,673.00	
S1 CORPORATION	6180230	012750_KS	16,000	600,875.13	
SAMSUNG C&T CORP	6771601	000830_KS	71,677	1,008,926.16	
SAMSUNG ELEC MECH	6771689	009150_KS	40,000	1,490,251.32	
SAMSUNG ELECTRONIC	6771720	005930_KS	40,209	15,188,654.15	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	14,286	2,900,823.40	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS	9,211	254,692.92	
SAMSUNG FIRE + MAR	6155250	000810_KS	21,139	1,139,195.27	
SAMSUNG SECS CO KS	6408448	016360_KS	2,760	54,852.64	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	864,000	1,230,134.85	
SASOL NPV	6777450	SOL_SJ	257,000	2,877,913.89	
SBERBANK RF \$	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	2,650,598.28	
SHINSEGAE DEPT STR	6805049	004170_KS	9,661	1,792,384.77	
SIAM CEMENT CO THB	6609906	SCC/F_TB	464,000	463,710.63	
SIAM COMMERCIAL BK	6889935	6889924	1,800,000	844,992.26	
SINOPAC HOLDINGS	6525875	2890_TT	6,478,354	2,877,881.55	
SINOTRANS LTD	6579010	598_HK	2,400,000	758,505.76	
SK CORPORATION ORD	6988371	003600_KS	12,000	1,044,428.55	
SK TELECOM CO LTD	6224871	017670_KS	32,000	4,913,907.90	
SM PRIME HLDGS ORD	6818843	SMPH_PM	5,008,426	503,950.78	
S-OIL CORPORATION	6406055	010950_KS	13,485	415,153.56	
S-OIL CORPORATION PFD	6406066	010955_KS	2,693	81,642.34	
SPAR GROUP LTD	B038WK4	SPP_SJ	128,000	421,453.81	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	533,955	1,755,857.91	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT	486,530	1,001,560.46	
SURGUTNEFTGAS PREFERRED	5005884	SNGSP_RU	5,400,000	2,664,810.00	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	379,881	350,738.25	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,021,850	536,613.33	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING ACTIVE

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING ACTIVE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
TAIWAN MOBILE CO. LTD	6290496	3045_TT	3,040,177	3,251,635.98	
TAIWAN SECOM	6877811	9917_TT	1,600,000	2,744,313.12	
TAIWAN SEMICONDUCTOR	6889106	279330	8,039,767	10,686,528.39	
TELEFONICA O2 CZECH REPUBLIC	5272569	SPTT_CP	400,000	8,584,707.49	
TELEFONOS DE MEXIC	2881689	TELMEXL_MM	1,600,000	763,681.74	
TELEKOMUNIKAYA POL	5552551	TPS_PW	640,000	3,164,480.72	
TELEMAR NORTE LESTE SA-PR A	B02PFC9	TMAR5_BZ	33,600	914,874.79	
TELMEX INTERNACIONAL SAB-L	B39SR26	TELINTL_MM	1,600,000	0.00	
TENAGA NASIONAL BERHAD	6904612	TNB_MK	875,000	2,194,755.09	
TENARIS SA	7538515	TEN_IM	164,000	309,766.00	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	30,000	371,978.12	
TONG REN TANG TECHNOLOGIES	6295048	8069_HK	1,600,000	3,654,060.74	
TRAVELSKY TECHNOLOGY	6321954	696_HK	5,768,000	3,375,921.92	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	160,000	2,255,819.04	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	640,000	1,850,247.52	
TURKIYE VAKIFLAR BANKASI	B0N6YC4	VAKBN_TI	1,000,000	1,182,448.48	
TVN SA	B1LGB11	TVN_PW	160,000	1,260,959.10	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	10,440,905	6,064,400.07	
UNITED MICROELECTRONICS	6916628	738504	11,999,646	9,702,217.46	
WHITE MARTINS SA C	2961428	WHMT3_BZ	60,546	0.00	
YANG MING MARINE TRANSPORT	6987583	2609_TT	1,108,765	1,030,627.07	
YANZHOU COAL MINIG	6109893	1171_HK	4,000,000	3,022,861.76	
YANZHOU COAL MINING-SP ADR	2230117	YZC	50,000	225,300.00	
YTL CORPORATION BERHAD	6436126	YTL_MK	102,000	131,350.39	
YUHAN CORPORATION	6988337	000100_KS	12,000	1,823,837.68	
INTERNATIONAL COMMON STOCKS TOTAL			410,149,943	442,614,573.98	
Instrument: INTF					
INTERNATIONAL FUNDS					
INTERNAL ACTIVE - LIQUIDITY RESERVES	IL-ACT		268,012	26,801,218.37	
INTERNATIONAL FUNDS TOTAL			268,012	26,801,218.37	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
INTERNAL EMERGING ACTIVE TOTAL			419,701,399	601,723,559.01	1,052,704,518.03

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO			EMERGING MARKETS OPPORTUNITY PORTFOLIO		
Instrument: COM			COMMON STOCK		
AMERICA MOVIL S.A.B. DE C.V.	02364W105	AMX	135,000	5,524,932.00	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	184,000	4,687,648.17	
CHINA MOBILE LIMITED	2111375	CHL	115,000	5,247,501.42	
COMPANIA DE MINAS ADR	2210476	BVN	184,000	3,227,422.00	
CRESUD S.A. ADR	2226893	CRESY	21,060	256,567.57	
FOMENTO ECONOMICO MEX SP ADR	2246039	FMX	109,000	3,733,794.08	
GRUPO AEROPORTUARIO DEL - ADR	B0YFC60	PAC	150,000	4,004,226.60	
PETROLEO BRASILEIRO S.A.-ADR	2683410	PBR.A	95,000	848,053.92	
PHARMSTANDARD REG S GDR	B1W4MH7	PHST_LI	180,743	2,925,162.17	
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	50,000	1,840,825.50	
COMMON STOCK TOTAL			1,223,803	32,296,133.43	
Instrument: CTRY					
COUNTRY FUNDS - CLOSED END					
I SHARES MSCI SOUTH KOREA	464286772	EWY	139,900	3,930,716.34	
ISHARES FTSE/XINHUA CHINA	B0357H7	FXI	100,000	2,563,720.29	
ISHARES MSCI BRAZIL	2726014	EWZ	120,000	4,049,353.80	
COUNTRY FUNDS - CLOSED END TOTAL			359,900	10,543,790.43	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
ADVANTECH CO LTD	6202673	2395_TT	1,055,238	2,119,928.47	
AGORA SA	5618312	AGO_PW	347,000	4,057,857.85	
AIRPORTS OF THAILAND PCL	6741187	AOT_TB	1,000,000	1,646,832.31	
AIRPORTS OF THAILAND PCL-FOR	6741198	AOT/F_TB	600,000	1,040,966.28	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	0	0.45	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	307,200	4,863,865.20	
AKSIGORTA	B03MND6	AKGRT_TI	1,000,000	3,008,676.23	
ALLAHABAD BANK	6708289	ALBK_IN	750,000	1,272,754.23	
ANGLOGOLD ASHANTI LTD	6565655	ANG_SJ	50,000	1,725,245.08	
AU OPTRONICS CORP	6288190	2409_TT	2,549,246	3,070,176.64	
BANCO DE CHILE	2100845	CHILE_CI	45,422,300	3,207,431.62	
BEC WORLD PCL-FOREIGN	6728351	6728328	3,607,500	2,140,986.40	

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					
BERJAYA SPORTS TOTO BERHAD	6331566	BST_MK	2,000,000	2,463,267.24	
BHARTI AIRTEL LTD	6442327	BHARTI_IN	500,000	3,762,470.72	
BIDVEST GROUP ORD	6100089	BVT_SJ	309,842	4,525,126.92	
BK HAPOALIM BM ILS	6075808	POLI_IT	228,000	502,636.16	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	100,000	904,480.74	
CEMIG CIA ENERG MG	B1YBRG0	CMIG4_BZ	259,168	3,236,489.56	
CENCOSUD SA	B00R3L2	CENCOSUD_CI	1,400,000	3,648,635.26	
CENTRAL EUROPE & RUSSIA CLOSED END	2356604	CEE	125,000	2,466,060.54	
CESKE ENERGETICKE ZAVODY	5624030	CEZ_CP	60,000	2,165,007.01	
CHINA COMMUNICATIONS SERVI-H	B1HVJ16	552_HK	7,000,000	3,909,952.85	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	2,800,000	1,978,911.23	
CHINA FOODS LTD	6105738	506_HK	5,248,000	1,932,962.21	
CHINA HUIYUAN JUICE GROUP	B1QHDZ7	1886_HK	1,132,500	569,685.89	
CHINA MOBILE HK LTD HKD 0.1	6073556	941_HK	590,000	5,560,647.27	
CHINA PETROLEUM	6291819	386_HK	3,150,000	2,143,653.90	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	1,163,400	1,716,210.03	
CHINA TELECOM CORP	6559335	728_HK	2,900,000	1,037,867.75	
CHINA TRAVEL INTL	6197285	308_HK	29,100,000	7,465,815.98	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT	2,438,404	1,477,489.46	
CIA SANEAMENTO MINAS GERAIS	B0YBZJ2	CSMG3_BZ	145,000	1,449,087.97	
CIA VALE RIO DOCE-	2257127	VALE5_BZ	200,000	4,039,870.56	
CIMSA TRL1000	B03MQV5	CIMSA_TI	330,000	2,340,764.74	
CONSORCIO ARA S.A.	B1TV969	ARA*_MM	1,040,000	780,524.99	
DENWAY MOTORS LTD	6263766	203_HK	11,000,000	3,664,850.76	
ELECTRICITY GENERAL PCL - NVDR	6368553	EGCO-R_TB	1,100,000	2,136,127.91	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	1,677,807	4,339,304.88	
FAR EASTERN DEPARTMENT STORE	6331373	2903_TT	4,686,659	3,185,812.40	
FORMOSA CHEM & FIBRE	6348715	1326_TT	28,119	41,877.31	
GENTING MALAYSIA BHD	B1VXKN7	GENM_MK	4,250,000	2,601,471.34	
GOLD FIELDS LIMITE	6280215	GFI_SJ	210,000	2,938,255.80	

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					
GRUMA SA	2392545	GRUMAB_MM	529,686	1,346,530.43	
GRUPO MODELO S.A.	2380539	GMODELOC_MM	1,110,000	4,617,448.72	
GRUPO TELEvisa SA	2380108	TLEVICPO_MM	450,000	2,230,458.07	
GUANGSHEN RAILWAY	6388700	525_HK	9,500,000	4,181,931.68	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK	1,596,000	820,550.70	
HON HAI PRECISION INDUSTRY CO	6438564	738553	1,354,125	5,020,133.23	
HUANENG POWER INTL INC-H	6099671	902_HK	3,000,000	2,488,919.36	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	2,174,040	2,732,701.84	
HYUNDAI MOTOR CO K	6451055	005380_KS	20,000	1,675,855.01	
I SHARES MSCI SOUTH AFRICA	2343338	EZA	80,000	2,760,146.07	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	266,000	3,379,106.11	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	106,000	4,052,421.88	
INFRASTRUCTURE DEV FINANCE	B0C5QR1	IDFC_IN	1,100,000	2,260,813.76	
ISHARES MSCI EMERGING MKT	2582409	EEM	185,000	4,684,088.99	
ISHARES MSCI TAIWAN FUND	2671868	EWT	300,000	2,457,515.00	
ITAU UNIBANCO BANCO MULT - ADR	465562106	ITUB	325,743	3,238,015.86	
JAIN IRRIGATION SYSTEMS LTD	6312345	JI_IN	32,911	341,198.50	
JBS SA	B1V74X7	JBSS3_BZ	650,000	2,021,122.33	
JD GROUP ORD R0.05	6479648	JDG_SJ	500,000	2,958,867.12	
JSC NORILSK NICEL	7131431	GMKN_RU	26,500	1,519,707.85	
KASIKORNBANK	6888794	KBANK/F_TB	1,391,000	2,291,390.73	
LG ELECTRONICS/NEW	6520739	066570_KS	35,000	3,243,012.69	
LUKOIL-US\$	B59SNS8	LKOH_RU	90,000	3,650,886.27	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB	1,050,000	4,681,687.66	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	29,000	1,850,324.93	
MTN GROUP LIMITED	6563206	MTN_SJ	150,000	2,002,060.55	
OAQ GAZPROM-GDR	5140989	OGZD_LI	277,000	7,455,732.86	
ODONTOPREV S.A.	B1H6R62	ODPV3_BZ	100,000	1,484,970.69	
PARKSON HOLDINGS BHD	6030409	PKS_MK	614,484	0.00	
PETROCHINA CO	6226576	857_HK	1,150,000	411,447.69	

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 LTD -ADR	2568841	PTR	30,000	2,153,246.00	
POSCO	6693233	005490_KS	6,400	754,916.49	
PRESIDENT CHAIN STORE CORP	6704986	2912_TT	1,500,000	3,595,937.76	
QUANTA COMPUTER INC	6141011	2382_TT	2,101,406	2,799,241.10	
RATCHABURI ELEC GEN HODG-FOR	6294249	RATCH/F_TB	1,757,100	1,882,095.56	
RAUBEX GROUP LTD	B1TQ2V0	RBX_SJ	621,592	2,039,530.28	
REDECARD SA	B1Z8B68	RDCD3_BZ	270,000	4,043,447.67	
RELIANCE INDUSTRIES	6099626	RIL_IN	126,000	992,886.24	
REUNERT LIMITED	6728726	RLO_SJ	400,000	2,183,736.91	
SAMSUNG ELECTRONIC	6771720	005930_KS	12,000	4,618,805.40	
SAMSUNG FIRE + MAR	6155250	000810_KS	23,000	2,908,507.16	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	730,000	1,500,029.29	
SBERBANK RF \$	B56C9L8	SBER_RU	2,100,000	4,776,389.82	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	85,893	2,792,511.37	
SHINSEGAE DEPT STR	6805049	004170_KS	6,000	1,891,600.76	
SINOTRANS LTD	6579010	598_HK	1,000,000	321,856.04	
SK TELECOM CO LTD	6224871	017670_KS	20,000	2,802,726.08	
S-OIL CORPORATION	6406055	010950_KS	50,000	2,362,613.84	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	200,000	2,100,649.31	
TAIWAN SEMICONDUCTOR	6889106	279330	2,359,010	3,664,880.69	
TANJONG PLC	B0B8SB9	TJN_MK	950,000	4,272,312.11	
TATA TEA LIMITED	6121488	TT_IN	60,000	1,130,952.82	
TELEFONICA O2 CZECH REPUBLIC	5272569	SPTT_CP	170,000	4,859,835.00	
TELEKOMUNIKAYA POL	5552551	TPS_PW	600,000	3,198,016.68	
TEVA PHARMA IND IL	6882172	TEVA_IT	31,000	309,458.52	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	120,001	2,066,414.06	
TONG REN TANG TECHNOLOGIES	6295048	8069_HK	1,600,000	2,328,746.79	
TRAVELSKY TECHNOLOGY	6321954	696_HK	5,000,000	3,015,989.78	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	100,000	1,450,655.96	
TURK TELEKOMUNIKASYON	B2RCGV5	TTKOM_TI	290,000	999,295.76	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: INTERNAL EMERGING Portfolio: I-EMO Instrument: ICOM					
EMERGING MARKETS OPPORTUNITY PORTFOLIO					
INTERNATIONAL COMMON STOCKS					
TURKCELL ILETISIM HIZMET - ADR	2801687	TKC	270,000	3,744,629.53	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	4,225,172	2,934,593.27	
XIAMEN INTERNATIONAL PORT - H	B0SY092	3378_HK	8,000,000	2,279,564.64	
YUHAN CORPORATION	6988337	000100_KS	12,600	1,933,021.05	
INTERNATIONAL COMMON STOCKS TOTAL			204,880,046	273,708,180.46	
Instrument: INTF INTERNATIONAL FUNDS					
EMERG.MARKETS OPPORUNITY -	IL-EMO		170,885	17,088,481.98	
INTERNATIONAL FUNDS TOTAL			170,885	17,088,481.98	
EMERGING MARKETS OPPORTUNITY PORTFOLIO TOTAL			206,634,634	333,636,586.30	443,016,345.78
INTERNAL EMERGING TOTAL			686,400,940	1,001,850,842.07	1,565,327,481.53
INTERNATIONAL - Internal TOTAL			2,618,965,370	6,652,430,626.64	7,997,588,092.52

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: EXTERNAL EAFE				
Portfolio: I-ARROW ARROWSTREET CAPITAL				
Instrument: INTF INTERNATIONAL FUNDS				
ARROWSTREET CAPITAL - EQUITIES	IE-ARROW		1,230,834,022.01	
ARROWSTREET CAPITAL - LIQUIDITY	IL-ARROW		32,466,545.93	
INTERNATIONAL FUNDS TOTAL			1,263,300,567.94	
ARROWSTREET CAPITAL TOTAL			1,263,300,567.94	1,344,893,361.80

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External</p> <p>Market: EXTERNAL EAFE</p> <p>Portfolio: I-BERNS ALLIANCE BERNSTEIN EAFE</p> <p>Instrument: INTF INTERNATIONAL FUNDS</p>				
ALLIANCE BERNSTEIN EAFE-EQUITIES	IE-BER		1,018,914,592.81	
ALLIANCE BERNSTEIN EAFE-LIQUIDITY	IL-BER		44,729,628.92	
INTERNATIONAL FUNDS TOTAL			1,063,644,221.73	
ALLIANCE BERNSTEIN EAFE TOTAL			1,063,644,221.73	1,079,026,802.44

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EAFE</div> <div>Portfolio: I-BERNS2</div> <div>Instrument: INTF</div> <div>ALLIANCE BERNSTEIN STYLE BLEND</div> <div>INTERNATIONAL FUNDS</div> </div>				
ALLIANCE BERNSTEIN STYLE	IE-BERNS2		1,066,330,348.68	
ALLIANCE BERNSTEIN STYLE	IL-BERNS2		30,620,316.21	
INTERNATIONAL FUNDS TOTAL			1,096,950,664.89	
ALLIANCE BERNSTEIN STYLE BLEND TOTAL			1,096,950,664.89	1,155,460,742.84

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EAFE</div> <div>Portfolio: I-MARVIN MARVIN & PALMER EAFE</div> <div>Instrument: INTF INTERNATIONAL FUNDS</div> </div>				
MARVIN & PALMER - EQUITIES	IE-MARV		939,853,913.80	
MARVIN & PALMER - LIQUIDITY	IL-MARV		22,748,643.74	
INTERNATIONAL FUNDS TOTAL			962,602,557.54	
MARVIN & PALMER EAFE TOTAL			962,602,557.54	1,233,063,520.95
EXTERNAL EAFE TOTAL			4,386,498,012.10	4,812,444,428.03

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External</p> <p>Market: EXTERNAL EMERGING</p> <p>Portfolio: I-BABS COLONIAL FIRST STATE</p> <p>Instrument: INTF INTERNATIONAL FUNDS</p>				
BABSON STEWART - EQUITIES	IE-BAB		248,048,621.44	
BABSON STEWART - FIXED INCOME	IF-BAB		1,111,158.62	
BABSON STEWART - LIQUIDITY	IL-BAB		103,125,504.10	
INTERNATIONAL FUNDS TOTAL			352,285,284.16	
COLONIAL FIRST STATE TOTAL			352,285,284.16	429,335,180.71

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		117,291,277.30	
GENESIS - FIXED INCOME	IF-GEN		20,771,218.27	
GENESIS - LIQUIDITY	IL-GEN		151,351,793.04	
INTERNATIONAL FUNDS TOTAL			289,414,288.61	
GENESIS TOTAL			289,414,288.61	403,974,501.17

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EMERGING</div> <div>Portfolio: I-MARVEM MARVIN & PALMER EMERGING</div> <div>Instrument: INTF INTERNATIONAL FUNDS</div> </div>				
MARVIN EMERGING - EQUITIES	IE-MARVEM		141,632,119.92	
MARVIN EMERGING - FI	IF-MARVEM		2,588,154.72	
MARVIN EMERGING - LIQUIDITY	IL-MARVEM		136,384,197.93	
INTERNATIONAL FUNDS TOTAL			280,604,472.57	
MARVIN & PALMER EMERGING TOTAL			280,604,472.57	382,217,022.29

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: EXTERNAL EMERGING				
Portfolio: I-SANF ALLIANCE BERNSTEIN EMERGING				
Instrument: INTF INTERNATIONAL FUNDS				
ALLIANCE BERNSTEIN	IE-SAN		166,270,883.81	
ALLIANCE BERNSTEIN	IL-SAN		126,054,396.36	
INTERNATIONAL FUNDS TOTAL			292,325,280.17	
ALLIANCE BERNSTEIN EMERGING TOTAL			292,325,280.17	374,826,706.48
EXTERNAL EMERGING TOTAL			1,214,629,325.51	1,590,353,410.65
INTERNATIONAL - External TOTAL			5,601,127,337.61	6,402,797,838.68
INTERNATIONAL TOTAL			12,253,557,964.25	14,400,385,931.20

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-EAST EAST REGION				
Instrument: A APARTMENT				
RELATED - E. 39TH ST - SONOMA	REAST2		0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH		1.00	27,300,000.00
RELATED - STRATHMORE NEW	REAST1		1.00	25,400,000.00
RELATED - TRIBECA PARK NEW	RBATTR		1.00	18,200,000.00
RELATED - UNION SQUARE APARTMENT	RUNION		1.00	28,450,000.00
RELATED - WEST 89TH STREET	RWEST1		1.00	23,500,000.00
RELATED-WESTPORT-56TH & 10TH	RFIFTY		1.00	21,600,000.00
APARTMENT TOTAL			6.01	144,450,000.00
Instrument: I INDUSTRIAL				
ARUNDEL CROSSINGS	RARUNC		70,628,089.00	71,300,000.00
DORSEY WOODS JESSUP,	RDWOOD		8,295,271.00	8,300,000.00
WIP02 FLEET ARLINGTON	RFLEET		14,618,275.66	41,700,000.00
WIP02 RENAISSANCE	RWIP02		12,939,851.30	58,450,000.00
INDUSTRIAL TOTAL			106,481,486.96	179,750,000.00
Instrument: O OFFICE				
590 MADISON AVENUE NEW	RMADAV		7,855,007.99	540,000,000.00
BALLSTON STATION	RBALST		24,232,289.93	63,650,000.00
MORRIS CORPORATE CENTER I & II	RMORCC		91,772,694.36	80,900,000.00
WESTGATE CORPORATE CENTER	RWSTCC		48,377,553.96	35,950,000.00
OFFICE TOTAL			172,237,546.24	720,500,000.00
Instrument: R RETAIL				
NESHAMINY MALL	RNESH1		48,962,370.25	65,900,000.00
UNION SQUARE RETAIL TRUST	RUNSQ2		47,531,373.51	94,890,919.06
RETAIL TOTAL			96,493,743.76	160,790,919.06
EAST REGION TOTAL			375,212,782.97	1,205,490,919.06

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DESCRIPTION			IDENTIFIER	BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE		
			Portfolio: RE-MIDWEST	MIDWEST REGION	
			Instrument: A	APARTMENT	
ARBORS OF ANDERSON I			RANBR1	19,795,548.07	27,400,000.00
PARK GLEN	MINNEAPOLIS		RPKGNW	15,712,000.00	25,600,000.00
THE STREETER	CHICAGO, IL		RSTREE	211,582,100.00	175,999,999.99
APARTMENT TOTAL				247,089,648.07	228,999,999.99
			Instrument: I	INDUSTRIAL	
CAROL POINT	CAROL		RCAROL	12,428,504.97	12,000,000.00
ENTERPRISE	AURORA, IL		RENTPR	6,995,995.00	5,300,000.00
MELROSE BUSINESS CENTER			RMROSE	22,204,191.00	22,300,000.00
SOUTHFIELD	CHICAGO, IL		RTCBDV	13,862,794.49	13,500,000.49
INDUSTRIAL TOTAL				55,491,485.46	53,100,000.49
			Instrument: O	OFFICE	
77 W. WACKER	CHICAGO, IL		RDONBD	131,618,954.49	131,700,000.00
ATRIUM II	CINCINNATI OH		RATRM2	44,288,103.96	66,250,000.00
HUNTINGTON BANK CENTER			RHUNT2	48,932,998.15	29,300,000.00
MERIDIAN CROSSINGS			RMERCR	18,248,143.96	24,550,000.00
MERIDIAN CROSSINGS PHASE II			RMERC2	20,211,603.60	21,750,000.01
OFFICE TOTAL				263,299,804.16	273,550,000.01
			Instrument: R	RETAIL	
EXETER COBOLT PROPERTY			RCOBLT	11,768,137.20	10,600,000.20
EXETER GRAND AVENUE	ST.		RGRNAV	27,406,293.09	28,200,000.09
EXETER HIGHLAND CROSSING	ST.		RHCRSG	9,062,643.82	9,349,999.82
MACEDONIA COMMONS			RMACDN	524,000.03	6,500,000.00
VILLAGE CROSSING			RVLCR1	37,893,105.51	31,000,000.00
RETAIL TOTAL				86,654,179.65	85,650,000.11
MIDWEST REGION TOTAL				652,535,117.34	641,300,000.60

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE			
			Portfolio: RE-SOUTH	SOUTH REGION		
			Instrument: A	APARTMENT		
AUTUMN RIDGE	ATLANTA,	RAUTUM			6,878,730.24	8,600,000.00
BRIDGEWATER	ATLANTA,	RBRIDG			41,157,771.50	40,800,000.00
HOMES OF PRAIRIE SPRINGS		RHMPRS			32,665,931.97	35,800,000.00
WATERS PARK	AUSTN, TX	RWATPK			29,191,791.00	33,000,000.00
WYNFIELD TRACE	ATLANTA,	RTRACE			9,689,312.58	12,700,000.00
APARTMENT TOTAL					119,583,537.29	130,900,000.00
			Instrument: I	INDUSTRIAL		
15200 TRINITY	FORT	RMATTE			18,101,084.71	26,000,000.00
ALLIANCE AIRLINES	ATLANTA,	RALLNC			4,477,000.00	2,500,000.00
QUADRANT BUSINESS CTR		RQBC01			12,830,523.77	24,000,000.00
QUAKER OATS BUILDING		RQOATS			16,952,685.00	13,400,000.00
REGENCY 1	DALLAS TX	RREGNC			16,207,374.36	13,700,000.00
REGENCY 2	DALLAS, TX	RREGN2			15,526,783.10	16,100,000.00
TRADE CENTER I	ATLANTA	RTDCNT			13,769,358.00	12,000,000.00
TRADE CENTER II	ATLANTA,	RTDCN2			12,013,354.50	9,800,000.00
INDUSTRIAL TOTAL					109,878,163.44	117,500,000.00
			Instrument: O	OFFICE		
ARBORETUM	AUSTIN,TX	RARBTM			41,576,571.20	46,600,000.00
GALLERIA 100	ATLANTA, GA	RGAL10			51,080,824.94	38,699,999.99
GALLERIA 400	ATLANTA, GA	RGALPK			50,198,116.50	54,899,999.97
GALLERIA 600	ATLANTA, GA	RGAL60			76,565,203.22	76,700,000.24
SOUTHPARK ONE	AUSTIN	RSPK01			10,408,643.00	17,000,000.00
OFFICE TOTAL					229,829,358.86	233,900,000.20
			Instrument: R	RETAIL		
K MART #74	GREENBELT	RMEM04			4,900,000.00	8,800,000.00
KROGER #02	COVINGTON	RKR002			2,252,581.00	2,100,000.00
KROGER #03	LOUISVILLE	RKR003			1,959,115.00	1,750,000.00
KROGER #22	WINCHESTER	RKR022			1,839,030.00	2,450,000.00
LAKELAND PLAZA	CUMMINS,	RLAKPL			23,173,747.15	35,500,000.41

DESCRIPTION			IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
			Portfolio: RE-SOUTH	SOUTH REGION	
			Instrument: R	RETAIL	
LONGS DRUGS #02	GRASS	RLD002		1,100,000.00	3,470,000.00
PALLADIUM AT CITYPLACE	WEST	RPALPR		1,000.00	1,000.00
PRESTON VILLAGE CENTER		RPRSTV		46,681,714.97	37,200,000.00
SAFEWAY #09		RSAF09		2,115,013.00	3,200,000.00
TG&Y #29	HAZARD KY	RTGY29		2,000,000.00	940,000.00
RETAIL TOTAL				86,022,201.12	95,411,000.41
			Instrument: X	OTHER	
EAGLES LANDING LAND		REAGLE		710,188.78	799,999.78
GALLERIA LAND	ATLANTA	RGALD1		1,787,097.95	8,300,000.00
OTHER TOTAL				2,497,286.73	9,099,999.78
SOUTH REGION TOTAL				547,810,547.44	586,811,000.39

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-WEST Instrument: A			WEST REGION APARTMENT	
BOULDERS AT FOUNTAINGROVE		RBFGRV	28,018,205.15	30,200,000.15
CHARTER APARTMENTS		RCHART	31,433,300.00	67,000,000.00
COURTYARD AT 65TH ST.		RCTYRD	92,026,750.00	63,100,000.00
ELLIOTT BAY PLAZA	SEATTLE	RELBAY	19,587,164.88	46,600,000.00
HEIGHTS AT BEAR CREEK		RHBCRK	29,581,086.92	35,300,000.00
M STREET	SEATTLE, WA	RMSTRE	83,612,177.89	46,600,000.01
OVERLOOK APARTMENTS	SAN	ROVRLK	23,534,580.00	50,699,999.99
OVERLOOK AT FOUNTAINGROVE		ROFGRV	19,509,027.50	14,499,999.99
RELATED - THE PARAMOUNT	SAN	RMISSN	1.00	35,000,000.00
APARTMENT TOTAL			327,302,293.34	389,000,000.14
Instrument: I			INDUSTRIAL	
FLEMING BUSINESS PARK	SAN	RFLMNG	45,943,997.27	48,300,000.00
HORIZON DISTRIBUTION CENTER		RHORIZ	16,872,463.99	16,100,000.00
THOROUGHbred PHASE 1		RTHORO	1.00	17,400,000.00
THOROUGHbred PHASE 2		RTHOR2	1.00	11,900,000.00
THOROUGHbred PHASE III		RTHOR3	1.00	13,600,000.31
INDUSTRIAL TOTAL			62,816,464.26	107,300,000.31
Instrument: O			OFFICE	
2030 MAIN STREET	IRVINE, CA	RMAINS	59,848,635.60	60,600,000.00
44 MONTGOMERY	SAN	RMON44	36,738,268.19	121,400,000.00
OAKLAND CITY CENTER		ROAKCC	21,670,393.61	44,499,999.61
ONE CALIFORNIA	SAN	RONECA	1.00	60,900,000.00
OFFICE TOTAL			118,257,298.40	287,399,999.61
Instrument: R			RETAIL	
ANAHEIM HILLS	ANAHEIM	RANAHL	52,321,063.81	80,200,000.00
CLAIREMONT SQ. SHOP. CTR.	SAN	RCMSQ1	52,686,112.41	85,000,000.00
RETAIL TOTAL			105,007,176.22	165,200,000.00
Instrument: X			OTHER	
BASCOM WOODS	NONE, US	RTMBR7	5,700,000.00	5,700,000.00

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<hr/>				
Group: REAL ESTATE				
Portfolio: RE-WEST WEST REGION				
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OTHER TOTAL			5,700,000.00	5,700,000.00
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WEST REGION TOTAL			619,083,232.22	954,600,000.06
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DESCRIPTION		IDENTIFIER			BOOK VALUE	MARKET VALUE
<div>Group: REAL ESTATE</div> <div>Portfolio: RE-OTHER OTHER</div> <div>Instrument: I INDUSTRIAL</div>						
PROLOGIS PORTFOLIO	MISC	RPRLOG			72,987,933.13	76,800,000.00
INDUSTRIAL TOTAL					72,987,933.13	76,800,000.00
OTHER TOTAL					72,987,933.13	76,800,000.00

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE			
			Portfolio:	RE-OPPFUND	OPPORTUNITY FUND	
			Instrument:	U	OPPORTUNITY FUNDS	
AEW PARTNERS II	Misc US	RAEWII			2,712,870.94	150,540.00
CAPMARK STRUCTURED RE PRTNRS LP		RCAPMK			76,058,781.03	18,160,680.44
DLJ R.E. CAPITAL PARTNERS	Misc	RDLJRE			4,539,215.53	285,881.00
FAIRFIELD RESIDENTIAL	MISC	RFAIRF			11,430,323.35	4,408,973.01
KSL CAPITAL PARTNERS FUND II		RKSLP2			28,702,711.79	30,565,753.29
LNR INVESTMENT FUND		RLNRIF			130,786,175.63	114,773,317.86
WESTBROOK FUND I	MISC US	RTGRRE			1.00	1,016,015.00
WESTBROOK FUND II	MISC US	RWSTBK			1,210,962.54	632,334.00
WESTBROOK FUND III	MISC US	RWSTB3			7,001,218.76	2,907,518.00
WESTBROOK FUND IV	MISC US	RWSTB4			1,462,513.18	1,136,512.00
WESTBROOK FUND VI		RWSTB6			38,109,835.29	18,001,223.98
WESTBROOK FUND VII	MISC	RWSTB7			66,570,692.99	41,386,144.01
OPPORTUNITY FUNDS TOTAL					368,585,302.03	233,424,892.59
OPPORTUNITY FUND TOTAL					368,585,302.03	233,424,892.59

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-RESIEX Instrument: J			
RIOCAN REAL ESTATE INVST TR	2229610	771,106.18	
WESTFIELD GROUP	B01BTX7	5,885,289.69	
REGIONAL MALLS TOTAL		6,656,395.87	
Instrument: R INTL REIT			
ABACUS PROPERTY GROUP	6565707	215,700.76	
AEON MALL CO LTD	6534202	515,252.50	
AMP NZ OFFICE TRUST	6093275	111,150.83	
ARTIS REAL ESTATE INVESTMENT	B0XZXV3	49,837.06	
ASCENDAS REAL ESTATE INV	6563875	475,047.30	
ASTRO JAPAN PROPERTY TRUST	B06HD83	109,113.62	
ATRIUM EUROPEAN REAL ESTATE	B3DCF75	570,300.86	
AYALA LAND INC	6055112	274,675.91	
BEFIMMO S.C.A.	4082628	279,747.41	
BENI STABILI	5808135	100,817.04	
BIG YELLOW GROUP	0286941	126,719.02	
BOARDWALK REAL ESTATE INVEST	B011205	292,993.33	
BR MALLS PARTICIPACOES SA	B1RYG58	151,425.68	
BRITISH LAND CO OR	0136701	2,130,768.05	
BROOKFIELD ASSET MANAGEMENT	2092599	3,738,070.87	
BUNNINGS WAREHOUSE PROPERTY	6127453	96,643.65	
CA IMMOBILIEN ANLAGEN AG	5681046	387,308.77	
CALLOWAY REAL ESTATE INVESTM	2065029	234,657.04	
CAMBRIDGE INDUSTRIAL TRUST	B18TLR9	79,871.43	
CAN APARTMENT PROP REAL ESTA	2117599	201,362.99	
CAN REAL ESTATE INVEST TRUST	2173052	336,876.13	
CAPITAL PROPERTY FUND	6176239	40,096.97	
CAPITALAND LIMITED	6309303	2,864,493.77	
CAPITALCOMMERCIAL TRUST	B011YD2	550,360.18	
CAPITAMALL TRUST	6420129	866,496.32	
CASTELLUM AB	B0XP0T0	305,594.75	
CENTRAL PATTANA PUB CO LTD	B013L93	274,259.84	
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: R INTL REIT			
CFS RETAIL PROPTERY TRUST	6361370	478,130.99	
CHAMPION REIT	B14WZ47	166,965.03	
CHARTWELL SENIORS HOUSING RE	2170008	144,387.27	
COFINIMMO	4177988	425,739.74	
COMMONWEALTH PROPERTY OFFICE	6150664	462,098.10	
CORIO NV	4929286	830,589.94	
CYRELA BRAZIL REALTY	2189855	625,063.37	
DA OFFICE INVESTMENT CORP	B0LNTF5	182,551.45	
DAIBIRU CORP	6661672	145,352.47	
DERWENT LONDON	0265274	398,403.04	
DEXUS PROPERTY GROUP	B033YN6	1,059,765.80	
ECHO INVESTMENT S.A.	B19HLL6	146,487.30	
EUROCOMMERCIAL PROPERTI-CVA	4798271	324,227.86	
EXTENDICARE REAL ESTATE INVESTMENT	B1GGLK5	66,581.12	
FABEGE AB	B1Y4VX4	204,855.26	
FIRST CAPITAL REALTY INC	2185596	180,930.19	
FONCIERE DES REGIONS	7745638	639,310.16	
FOUNTAINHEAD PROPERTY TRUST	6838863	144,900.54	
FRASERS COMMERCIAL TRUST	B11HJT8	79,212.00	
FRONTIER REAL ESTATE INVEST	B020QY3	220,144.28	
FUKUOKA REIT CORP	B0B8154	110,797.23	
GECINA ORD FRF 100	7742468	565,956.85	
GENERAL PROPERTY GROUP	6365866	1,801,237.78	
GLOBAL ONE REIT	6693608	163,475.36	
GLOBE TRADE CENTRE SA	B1BFM59	278,651.67	
GOODMAN GROUP	B03FYZ4	1,511,537.79	
GOODMAN PROPERTY TRUST	6299192	147,828.49	
GRAINGER PLC	B04V127	106,034.44	
GREAT PORTLAND ESTATES PLC	B01FLL1	364,244.32	
GUOCOLAND LTD	6786735	76,402.61	
GZI REAL ESTATE INVMNT TRUST	B0TLGM7	59,114.98	

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-RESIEX RESI EX US			
Instrument: R INTL REIT			
H&R REAL ESTATE INVSTMNT-UTS	B3DJHT2	426,056.41	
HAMMERSON PLC 25P	0406501	1,438,817.21	
HANG LUNG DEVEL CO	6408352	568,648.75	
HANG LUNG PROPERTIES LTD	6030506	1,395,842.63	
HANKYU REIT INC	B0LLJ37	105,250.82	
HEIWA REAL ESTATE CO LTD	6419600	175,349.60	
HONGKONG LAND HOLDINGS LTD	6434915	1,049,412.02	
HYSAN DEVELOPMENT	6449629	295,743.37	
IMMOEAST IMMOBILIEN ANLAGEN	7733967	639,853.07	
IMMOFINANZ AG	5679911	807,603.54	
ING INDUSTRIAL FUND	6419558	242,915.44	
ING OFFICE FUND	6205694	420,754.30	
ING PROPERTY TRUST	6567446	81,285.19	
INTL REIT - LIQUIDITY RESERVES	IL-RESIEX	193,130.66	
IS GAYRIMENKUL YATIRIM ORTAK	B03MTW7	45,170.40	
IVG IMMOBILIEN AG	5740378	384,576.11	
JAPAN EXCELLENT INC	B15T1R2	115,407.38	
JAPAN HOTEL AND RESORT INC	B0XPSY1	55,455.32	
JAPAN OFFICE INVESTMENT CORP	B0Z0WH5	65,139.49	
JAPAN PRIME REALTY INVESTMEN	6528175	417,523.31	
JAPAN REAL ESTAT	6397580	901,073.00	
JAPAN RETAIL FUND INVT	6513342	407,468.91	
KENEDIX REALTY INVESTMENT CO	B0C5Q59	172,413.13	
KERRY PROPERTIES	6486314	849,416.44	
KIWI INCOME PROPERTY TRUST	6495172	157,731.52	
KLCC PROPERTY HOLDINGS BHD	B02FW17	172,081.27	
KLEPIERRE	7582556	882,983.15	
KUNGSLEDEN	B12W4C0	258,558.46	
LAND SECURITIES GP	3180943	3,101,326.88	
LIBERTY INTL PLC	0683434	1,139,816.87	
LINK REIT	B0PB4M7	986,598.26	

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-RESIEX RESI EX US			
Instrument: R INTL REIT			
MACQUARIE COUNTRYWIDE TRUST	6225595	228,175.66	
MACQUARIE OFFICE TRUST	6703994	495,780.11	
MAPLETREE LOGISTICS TRUST	B0D6P43	179,480.36	
MARTINSA-FADESA SA	B2B01C1	57,259.02	
MITSUMI FUDOSAN CO	6597603	4,052,405.48	
MORI HILLS REIT INVESTMENT C	B1GF9P3	127,165.76	
MORI TRUST SOGO REIT INC	6729558	236,693.67	
NIPPON BUILDING	6396800	1,223,046.96	
NIPPON COMMERCIAL INVESTMENT	B1CBVY8	186,118.80	
NIPPON RESIDENTIAL INVEST	6742919	176,427.35	
NOMURA REAL ESTATE OFFICE FU	6718211	407,766.12	
NTT URBAN DEVELOPMENT CORP	B031SG1	365,615.65	
ORIX JREIT INC	6527774	272,786.85	
PREMIER INVESTMENT CO	6543800	119,654.03	
PRIMARIS RETAIL REAL ESTATE	2920991	183,517.62	
PROSPERITY REIT	B0PVBV7	50,823.74	
PSP SWISS PROPERTY AG	B012877	504,718.13	
ROBINSONS LAND CO	6744722	51,980.74	
S P SETIA BERHAD GROUP	6868774	202,180.75	
SA CORPORATE REAL ESTATE FUN	6911225	65,677.37	
SEGRO PLC	B5ZN1N8	1,252,646.98	
SHAFTESBURY	0799096	297,842.24	
SHOEI CO LTD	6805317	114,947.28	
SILIC	7595747	235,461.05	
SINGAPORE LAND	6811295	74,797.28	
SM PRIME HLDGS ORD	6818843	483,171.51	
SPDR DJ WILSHIRE INTL RE	78463X863	15,723,058.83	
STARHILL GLOBAL REIT	B0HZGR6	125,161.46	
STARHILL REAL ESTATE INVESTM	B0JVKJ2	24,324.26	
SUNTEC REIT	B04PZ72	372,401.84	
SWISS PRIME SITE-REG	B083BH4	280,853.19	

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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
		Portfolio:	RE-RESIEX	RESI EX US	
		Instrument:	R	INTL REIT	
SYCOM PROPERTY FUND	6869045			57,464.08	
TOC CO LTD	6893497			99,044.12	
TOKYU LAND CORP	6895084			551,514.32	
TOKYU REIT INC	6687203			290,776.25	
TOP REIT INC	B0XPSZ2			134,786.73	
UNIBAIL-RODAMCO	7076242			4,191,337.02	
UNITED URBAN INVESTMENT CORP	6723839			175,919.36	
UTD INDUSTRIAL CP	6916532			329,372.89	
VASTNED RETAIL NV	4927194			194,908.94	
WHEELock & CO LTD	6981488			1,138,826.67	
WORKSPACE GROUP	0529635			130,401.99	
INTL REIT TOTAL				80,910,314.88	
RESI EX US TOTAL				87,566,710.75	68,626,961.81

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div> <div>Portfolio: RE-REIT</div> <div>Instrument: COM</div> </div> <div>REITS COMMON STOCK</div> </div>					
PEBBLEBROOK HOTEL TRUST	70509V100	22.01	31,000	643,489.50	682,310.00
COMMON STOCK TOTAL			31,000	643,489.50	682,310.00
<div> <div>Instrument: J</div> <div>REGIONAL MALLS</div> </div>					
RIOCAN REAL ESTATE INVST TR	2229610			665,280.95	757,561.31
WESTFIELD GROUP	B01BTX7			866,808.51	901,977.39
REGIONAL MALLS TOTAL				1,532,089.46	1,659,538.70
<div> <div>Instrument: REIT</div> <div>REAL ESTATE INVESTMENT TRUST</div> </div>					
ACADIA RLTY TR	004239109	16.87	183,285	4,303,389.83	3,092,017.95
ALEXANDERS INC	014752109	304.42	9,097	2,704,746.93	2,769,308.74
ALEXANDRIA REAL ESTATE	015271109	64.29	127,300	10,339,712.03	8,184,117.00
AMB PROPERTY CORP.	00163T109	25.55	484,719	18,051,402.40	12,384,570.46
AMERICAN CAMPUS COMMUNITIES INC	024835100	28.10	154,481	4,278,553.25	4,340,916.08
APARTMENT INVT & MGMT	03748R101	15.92	388,197	5,040,686.28	6,180,096.24
ASHFORD HOSPITALITY TRUST INC	044103109	4.64	165,000	592,152.34	765,600.01
ASSOCIATED ESTATES	045604105	11.27	90,537	733,942.21	1,020,351.98
AVALONBAY COMMUNITIES	053484101	82.11	243,140	21,627,821.33	19,964,225.40
BIOMED REALTY TRUST	09063H107	15.78	274,000	5,803,284.56	4,323,720.00
BOSTON PROPERTIES INC	101121101	67.07	416,084	29,846,831.18	27,906,753.88
BRANDYWINE REALTY	105368203	11.40	477,150	4,765,295.82	5,439,510.00
BRE PROPERTIES -CL A	05564E106	33.08	209,385	8,243,439.55	6,926,455.79
CAMDEN PROPERTY TRUST	133131102	42.37	178,000	5,181,638.32	7,541,860.00
CBL & ASSOC PROP	124830100	9.67	308,900	2,676,843.13	2,987,062.99
CEDAR SHOPPING CENTERS INC	150602209	6.80	57,262	334,614.72	389,381.61
COLONIAL PROPERTIES	195872106	11.73	270,876	2,784,201.29	3,177,375.46
CORPORATE OFFICE PROPERTY	22002T108	36.63	188,273	5,858,707.90	6,896,439.99
COUSINS PROPERTIES INC	222795106	7.63	312,145	2,472,818.10	2,381,666.29
DCT INDUSTRIAL TRUST INC	233153105	5.02	865,695	5,518,951.43	4,345,788.91
DEVELOPERS DIVERSIFIED RE	251591103	9.26	413,790	7,874,004.76	3,831,695.44
DIAMONDROCK HOSPITALITY	252784301	8.47	348,700	3,405,725.77	2,953,489.01
DIGITAL REALTY TRUST INC	253868103	50.28	328,443	12,367,565.56	16,514,114.04

Group: REAL ESTATE

Portfolio: RE-REIT REITS

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT REITS					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
DOUGLAS EMMETT INC	25960P109	14.25	397,500	6,584,785.33	5,664,375.00
DUKE RE CORPORATION	264411505	12.17	544,833	7,291,126.65	6,630,617.62
DUPONT FABROS TECHNOLOGY	26613Q106	17.99	131,035	1,035,204.46	2,357,319.65
EASTGROUP PROPERTY INC	277276101	38.28	69,800	2,594,148.37	2,671,943.99
EDUCATION REALTY TRUST INC	28140H104	4.84	232,366	1,215,100.91	1,124,651.44
EQUITY LIFESTYLE PROPERTIES INC	29472R108	50.47	112,500	5,260,526.84	5,677,875.01
EQUITY RESIDENTIAL PROP	29476L107	33.78	859,426	28,723,891.48	29,031,410.27
ESSEX PROPERTY TRUST INC.	297178105	83.65	82,900	8,029,402.33	6,934,585.00
EXTRA SPACE STORAGE INC	30225T102	11.55	307,200	3,486,526.24	3,548,160.00
FEDERAL REALTY INV.	313747206	67.72	196,530	14,296,891.06	13,309,011.60
FIRST INDUSTRIAL RE	32054K103	5.23	155,300	811,481.76	812,218.94
FIRST POTOMAC REALTY TRUST	33610F109	12.57	10,000	117,199.00	125,700.00
GOVERNMENT PROPERTIES INCOME	38376A103	22.98	26,000	535,144.96	597,480.00
HCP INC	40414L109	30.54	875,100	27,989,999.14	26,725,554.01
HEALTH CARE REIT INC	42217K106	44.32	398,600	17,503,908.96	17,665,952.00
HEALTHCARE RLTY TR	421946104	21.46	180,200	3,374,207.07	3,867,092.00
HERSHA HOSPITALITY TRUST	427825104	3.14	99,362	221,910.65	311,996.68
HIGHWOODS PROP INC.	431284108	33.35	211,033	6,215,203.17	7,037,950.55
HOME PROPERTIES OF NY INC.	437306103	47.71	48,700	1,493,070.43	2,323,477.00
HOSPITALITY PROPERTIES	44106M102	23.71	372,700	9,987,973.17	8,836,717.01
HOST HOTELS & RESORTS INC	44107P104	11.67	2,054,387	34,706,774.46	23,974,696.32
HRPT PROPERTIES TRUST	40426W101	6.47	617,448	2,640,851.75	3,994,888.56
KILROY RE CORP	49427F108	30.67	100,577	4,472,376.25	3,084,696.59
KIMCO REALTY CORP	49446R109	13.53	1,014,944	20,742,305.06	13,732,192.33
KITE REALTY GROUP TRUST	49803T102	4.07	242,312	744,286.99	986,209.85
LASALLE HOTEL PROPERTIES	517942108	21.23	160,300	2,924,252.34	3,403,168.98
LIBERTY PROPERTY TRUST	531172104	32.01	360,868	10,739,602.84	11,551,384.68
MACERICH CO	554382101	35.95	247,434	8,918,258.95	8,895,252.31
MACK-CALI RE CORP.	554489104	34.57	236,402	7,885,618.91	8,172,417.14
MID-AMERICAN APARTMENT	59522J103	48.28	89,700	3,171,915.35	4,330,716.00
NATIONWIDE HEALTH PP	638620104	35.18	383,700	11,507,527.96	13,498,566.00

Group: REAL ESTATE

Portfolio: RE-REIT REITS

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT REITS					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
PARKWAY PROPERTYS INC	70159Q104	20.82	5,000	65,085.50	104,100.00
PENNSYLVANIA RI	709102107	8.46	160,000	1,174,344.67	1,353,600.01
POST PROPERTIES,INC.	737464107	19.60	112,894	1,901,444.68	2,212,722.42
PROLOGIS TRUST	743410102	13.69	1,296,006	42,978,315.05	17,742,322.14
PS BUSINESS PARKS INC/CA	69360J107	50.05	49,200	2,722,627.06	2,462,460.00
PUBLIC STORAGE INC	74460D109	81.45	433,386	28,178,522.11	35,299,289.70
RAMCO-GERSHENSON PPT	751452202	9.54	69,500	550,764.75	663,030.00
REGENCY CENTERS CORP	758849103	35.06	249,800	11,958,794.26	8,757,987.99
SAUL CENTERS INC	804395101	32.76	18,119	546,743.45	593,578.44
SENIOR HOUSING PROP TRUST	81721M109	21.87	400,800	7,696,761.47	8,765,496.00
SIMON PROP GROUP INC.	828806109	79.80	918,876	60,400,518.00	73,326,304.79
SL GREEN RE CORP	78440X101	50.24	248,251	11,351,994.49	12,472,130.22
SOVRAN SELF STORAGE	84610H108	35.73	63,184	1,562,215.86	2,257,564.32
SUN COMMUNITIES INC	866674104	19.75	36,110	688,225.35	713,172.51
SUNSTONE HOTEL INVESTORS INC	867892101	8.88	304,998	1,818,850.06	2,708,382.22
TANGER FACTORY OUTLET	875465106	38.99	129,000	4,839,410.05	5,029,710.01
TAUBMAN CENTERS INC	876664103	35.91	95,433	3,768,492.19	3,426,999.03
UDR INC	902653104	16.44	449,755	8,921,641.72	7,393,972.19
UNIVERSAL HEALTH RLT	91359E105	32.03	22,900	668,271.49	733,487.00
U-STORE-IT TRUST	91274F104	7.32	311,100	1,823,534.31	2,277,252.02
VENTAS INC.	92276F100	43.74	498,700	18,567,735.58	21,813,138.00
VORNADO REALTY TRUST	929042109	69.94	584,328	44,164,788.32	40,867,900.31
WASHINGTON RE INV	939653101	27.55	145,808	4,432,736.01	4,017,010.39
WEINGARTEN RE INVST	948741103	19.79	385,000	6,153,187.22	7,619,150.03
REAL ESTATE INVESTMENT TRUST TOTAL			24,301,764	686,962,805.18	657,805,553.54
REITS TOTAL			24,332,764	689,138,384.14	660,147,402.24

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div>Portfolio: RE-DOM DOMESTIC</div> <div>Instrument: D</div> </div>				
BLACKROCK GRANITE PROP FUND	RBLKRK		148,506,100.68	80,591,510.00
DDR RETAIL/MANATEE	RDDRMA		191,792,082.00	138,443,843.00
REGENCY RETAIL PARTNERS LP	RRPART		26,300,894.12	11,159,810.03
TOTAL			366,599,076.80	230,195,163.03
DOMESTIC TOTAL			366,599,076.80	230,195,163.03

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
Portfolio: RE-INTL INTERNATIONAL			
Instrument: F FORWARD CONTRACTS			
FORWARD EUR EXP 12/21/10	FWDEUR12_21_10	0.00	9,673.28
FORWARD EUR EXP 9/24/10	FWDEUR09_24_10	0.00	481,094.30
FORWARD CONTRACTS TOTAL		0.00	490,767.58
Instrument: I INTERNATIONAL			
BENSON ELLIOT RE PARTNERS II	RBENS2	40,070,630.18	24,093,051.64
BLACK CREEK MEXICO MEXICO	RBLKCM	4,627,447.36	4,627,446.96
BLACKSTONE EUROPEAN FUND	RBKSTN	13,631,054.62	6,333,289.00
BLACKSTONE RE PRTNRS INTL II	RBKST2	54,578,158.76	24,493,660.42
BLACKSTONE RE PRTNRS INTL III	RBKST3	4,569,822.70	4,556,288.90
CARLYLE ASIA II ASIA	RCARP2	34,966,151.00	27,940,052.99
CARLYLE ASIA REAL ESTATE PARTNERS	RCAREP	17,539,658.77	14,014,218.99
DOUGHTY HANSON & CO EUROPEAN	RDGHTY	8,644,589.57	3,641,457.00
EUROPA-INTERNATIONAL MISC	REUROP	0.99	4,051,719.26
FUDO CAPITAL FUND II ASIA	RFUDO2	4,346,260.10	4,346,260.10
FUDO CAPITAL LP ASIA	RFUDO1	5,349,905.59	9,411,781.00
LASALLE ASIA OPP FUND III ASIA	RLSAR3	19,681,030.95	5,578,147.01
LASALLE ASIA OPPORTUNITY FUND II	RLSAR2	45,474,749.45	24,495,704.00
LASALLE ASIA RECOVERY FUND	RLSARF	0.99	6,945,353.00
LASALLE JAPAN LOGISTICS FUND 2	RLJLF2	9,718,434.27	217,385.00
ORION EUROPEAN REAL ESTATE FUND,	RORION	0.98	534,957.00
PRUDENTIAL PROP. PRTNRS.-INT'L	RPRUDE	1.00	
SOROS RE INVST-INT'L MISC	RSOROS	23,573,771.55	14,476,067.99
WESTBROOK FRENCH PORTFOLIO	RWSTBF	1.00	
WESTBROOK FUND VIII	RWSTB8	187,454.00	187,454.00
WESTBROOK V	RWBPTR	4,680,639.71	3,754,960.98
INTERNATIONAL TOTAL		291,639,763.54	183,699,255.24
INTERNATIONAL TOTAL		291,639,763.54	184,190,022.82
REAL ESTATE TOTAL		4,071,158,850.36	4,841,586,362.60

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-DPE DOMESTIC PRIVATE EQUITY				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
APOLLO INVESTMENT FUND IV	AAPOLLOIV	9940479W0	1,000.36	19,656,757.69
APOLLO INVESTMENT FUND V	ABAPOLLO5	9940510B7	4,357,088.98	44,972,608.95
APOLLO INVESTMENT FUND VI	ABAPOLLO6	9940849E3	165,663,353.37	164,280,694.86
APOLLO INVESTMENT FUND VII	ABAPOLLO7	9940891R1	68,157,177.55	75,655,839.00
BAIN CAPITAL FUND IX	ABBAIN9	9940848J3	181,333,924.89	105,127,722.00
BAIN CAPITAL FUND VII	ABBAIN7	9940479X8	1,313,499.45	14,972,109.50
BAIN CAPITAL FUND VIII	ABBAIN8	9940800T7	55,429,300.25	76,879,739.16
BAIN CAPITAL FUND X	ABBAIN10	9940890B7	54,438,813.90	44,717,923.01
BAIN CAPITAL IX COINVESTMENT FUND	ABBAIN9C	9940848Z7	43,649,999.86	22,693,339.98
BAIN CAPITAL X COINVESTMENT FUND	ABBAIN10C	9940960A4	3,500,000.00	2,142,898.00
BLACKSTONE CAPITAL PARTNERS III	VEA02554	BCPMB	1,000.03	10,791,065.00
BLACKSTONE CAPITAL PARTNERS IV	ABBCP4	9940728S8	1,000.97	32,932,330.00
BLACKSTONE CAPITAL PARTNERS V	ABBCP5	9940844J7	265,053,719.25	190,621,790.00
BLACKSTONE COMMUNICATION I	ABBCOM1	9940479Z3	7,192,706.96	17,077,028.03
CARLYLE PARTNERS IV	ABCARLYE4	9940822N4	42,570,556.13	41,315,127.97
CARLYLE PARTNERS V	ABCARLYE5	9940883X8	46,169,778.89	36,905,406.00
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ	2,536,978.10	6,553,325.46
CLAYTON, DUBLILIER & RICE VI	ACLAYDURI	CLDURI	386,240.85	12,952,821.04
CS MIDDLE MARKET INVESTMENT FUND	ABCFIG1	9940875Y6	78,365,445.78	75,031,988.41
FOX PAINE CAPITAL FUND II	ABFOXPAIN2	9940480D9	9,662,590.90	33,748,681.01
FRANCISCO PARTNERS	ABFRISCO1	9940480E7	12,238,802.00	23,003,363.01
FRANCISO PARTNERS II	ABFRISCO2	9940852V9	36,134,306.59	43,649,695.00
FRIEDMAN FLEISCHER & LOWE II	ABFFL2	9940796B2	21,777,175.04	26,481,068.00
FRIEDMAN FLEISCHER & LOWE III	ABFFL3	9940963A1	6,282,376.96	5,304,850.99
FS EQUITY PARTNERS IV	VEA02586	FSEP4	1,000.95	2,776,637.01
FS EQUITY PARTNERS V	ABFSV	ABFS5	40,267,404.40	68,098,024.02
FS EQUITY PARTNERS VI	ABFS6	9940978Z9	1,041,091.00	1.00
GREEN EQUITY INVESTORS V	ABGREEN5	9940880B9	12,560,240.91	14,646,790.15
HARBOURVEST PARTNERS VII BUYOUT	ABHVP7	9940735P5	9,185,328.78	16,392,920.01
HEARTLAND INDUSTRIAL PARTNERS	ABHEART	9940480G2	22,832,294.67	4,385,354.01
LEHMAN BROTHERS II	VEA02551	LBBP	52,650.46	3,320,303.29

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT Portfolio: AI-DPE Instrument: AIF				
DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS				
LINSALATA CAPITAL PARTNERS III	ALINCAP	9940480J6	999.91	1,957,693.00
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4	ABLINCAP4	262,231.97	9,379,901.01
LINSALATA CAPITAL PARTNERS V	ABLINCAP5	9940829C1	26,802,477.86	17,079,400.00
MONITOR CLIPPER EQUITY PARTNERS II	ABMONITOR2	9940776U4	28,331,080.32	21,088,172.99
MONITOR CLIPPER EQUITY PARTNERS III	ABMONITOR3	9940891Q3	19,454,274.83	19,507,394.71
OAK HILL CAPITAL PARTNERS	AOAKHILL	9940480L1	1,214,524.13	14,564,356.99
PAINE & PARTNERS CAPITAL FUND III	ABFOXPAIN3	9940849M5	65,615,889.94	47,723,237.02
PROVIDENCE EQUITY PARTNERS IV	ABPROV4	9940480M9	2,196,941.95	46,481,822.97
PROVIDENCE EQUITY PARTNERS V	ABPROV5	9940821S4	134,875,498.44	145,654,360.03
PROVIDENCE EQUITY PARTNERS VI	ABPROV6	9940869U2	126,926,669.95	103,712,071.01
SILVER LAKE PARTNERS	ASILLAKE	ASILLAKE	998.97	357,884.77
SILVER LAKE PARTNERS II	ABSLP2	9940800Z3	14,769,576.70	17,733,662.00
SILVER LAKE PARTNERS III	ABSLP3	9940880C7	27,234,008.90	23,348,944.98
SKM EQUITY FUND III	ABSKM3	9940480P2	9,797,209.18	27,600,495.57
TOWERBROOK INVESTORS III	ABTBI3	9940967L3	10,648,233.98	10,496,150.00
TPG PARTNERS IV	ABTPG4	9940778T5	25,641,443.81	49,549,199.01
TPG PARTNERS V	ABTPG5	9940852F4	143,608,169.11	94,697,693.96
TPG PARTNERS VI	ABTPG6	9940952N6	35,777,533.98	25,156,009.01
ALTERNATIVE INVESTMENT FUNDS TOTAL			1,865,314,612.16	1,913,176,650.59
DOMESTIC PRIVATE EQUITY TOTAL			1,865,314,612.16	1,913,176,650.59

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-GIP</div> <div>Instrument: AIF</div> </div> <div>GLOBAL/INT'L PRIVATE EQUITY</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>				
AIG GLOBAL EMERGING MARKETS	VEA02504	AIGG	998.57	9,987,336.99
BRIDGEPOINT EUROPE IV	AIBPE4	9940966X8	1,971,821.15	1,339,573.02
DOVER STREET VII	AGDOVER7	9940980E2	10,381,214.00	9,746,260.99
GILBERT GLOBAL EQUITY PARTNERS L.P.	AGILBERTG	GILBERTG	55,716,438.67	23,455,308.99
HARBOURVEST INT'L III-DIRECT	VEA02633	HVIPE	9,166,972.35	1,777,672.97
HARBOURVEST INT'L III-PARTNERSHIP	AHARBPART	9940482F2	1,000.14	14,897,249.00
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D	9940550G7	826,000.69	7,433,634.01
HARBOURVEST INT'L IV-PARTNERSHIP	AGHIPEP4P	9940510D3	838,421.96	36,762,896.92
HARBOURVEST PARTNERS 2007 DIRECT	AGHVP2007D	9940886K3	20,028,027.00	19,377,594.01
ALTERNATIVE INVESTMENT FUNDS TOTAL			98,930,894.53	124,777,526.90
GLOBAL/INT'L PRIVATE EQUITY TOTAL			98,930,894.53	124,777,526.90

DESCRIPTION	IDENTIFIER	TICKER		BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-HF</div> <div>Instrument: AIF</div> </div> <div>HEDGE FUNDS</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>					
BROOKSIDE CAPITAL PARTNERS FUND	AOBROOKSIDE	9940737Y4		125,000,000.00	152,775,071.00
ALTERNATIVE INVESTMENT FUNDS TOTAL				125,000,000.00	152,775,071.00
HEDGE FUNDS TOTAL				125,000,000.00	152,775,071.00

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-OTH OTHER ALTERNATIVE INVESTMENTS				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
ARES COF	AOARES	9940740X1	6,107,984.68	31,033,126.38
ARES COF II	AOARES2	9940848G9	92,531,333.96	107,273,162.69
ARES COF III	AOARES3	9940954H7	53,392,098.90	62,920,917.90
ARES SPECIAL SITUATIONS FUND	AOARESDFS	9940876T6	49,725,450.78	47,927,142.00
BEACON GROUP ENERGY FUND II	ABEACONGRP	9940482G0	999.34	4,240,270.00
LIME ROCK PARTNERS II	AOLIMEROCK2	9940667T9	1,000.97	3,780,003.04
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3	22,752,627.78	22,655,578.99
LIME ROCK PARTNERS IV	AOLIMEROCK4	9940861U0	33,633,232.00	24,668,088.99
LIME ROCK PARTNERS V	AOLIMEROCK5	9940963B9	26,482,274.00	29,587,922.01
PROVIDENCE TMT SPECIAL SITUATIONS	AOPROVSSF	9940952V8	72,051,013.98	89,124,444.01
SUNRISE CAPITAL PARTNERS	ASUNRISE	ASUNRISE	20,660,394.70	193,188.03
ALTERNATIVE INVESTMENT FUNDS TOTAL			377,338,411.09	423,403,844.04
OTHER ALTERNATIVE INVESTMENTS TOTAL			377,338,411.09	423,403,844.04

DESCRIPTION	IDENTIFIER	TICKER	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-PPE</div> <div>Instrument: ICOM</div> </div> <div>PUBLIC PRIVATE EQUITY</div> <div>INTERNATIONAL COMMON STOCKS</div> </div>					
HARBOURVEST GLOBAL PRIVATE EQUITY	B28XHD6	HVPE_NA	0	106,476,542.06	72,806,465.75
INTERNATIONAL COMMON STOCKS TOTAL			0	106,476,542.06	72,806,465.75
PUBLIC PRIVATE EQUITY TOTAL			0	106,476,542.06	72,806,465.75

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-PPIF</div> <div>Instrument: AIF</div> </div> <div>PUBLIC-PRIVATE INVESTMENT FUNDS</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>				
AG GECC PUBLIC-PRIVATE INVESTMENT	APAGGECC	9940999C5	5,625,000.00	5,527,885.00
BLACKROCK PUBLIC-PRIVATE	APBLACKROCK	9940997D5	41,427,898.53	41,455,343.21
INVESCO MORTGAGE RECOVERY FEEDER	APINVESCO	9940997C7	17,434,083.00	17,434,083.00
TCW SPECIAL MORTGAGE CREDITS FUND	APTCW	9940997E3	12,500,000.00	12,539,018.16
WELLINGTON MANAGEMENT LEGACY	APWELLINGTON	9940997M5	15,000,000.00	14,749,250.31
ALTERNATIVE INVESTMENT FUNDS TOTAL			91,986,981.53	91,705,579.68
PUBLIC-PRIVATE INVESTMENT FUNDS TOTAL			91,986,981.53	91,705,579.68

Monthly Market

As Of 12/31/2009

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-SD	STOCK DISTRIBUTION		
			Instrument: COM	COMMON STOCK		
ACME PACKET INC	004764106	APKT	11.00	80,402	1,072,141.00	884,422.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	19.29	90,500	1,715,116.16	1,745,745.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	71.55	41,500	2,827,928.50	2,969,325.00
ARCSIGHT INC	039666102	ARST	25.58	5,993	70,058.00	153,300.94
ATHENAHEALTH INC	04685W103	ATHN	45.24	371,071	2,568,425.58	16,787,252.04
BILL BARRETT CORP	06846N104	BBG	31.11	40,500	2,043,306.00	1,259,955.00
CELGENE CORP	151020104	CELG	55.68	20,850	1,021,279.28	1,160,928.00
CISCO SYSTEMS	17275R102	CSCO	23.94	13,969	457,904.82	334,417.86
CITRIX SYSTEMS INC	177376100	CTXS	41.61	7,749	301,805.00	322,435.89
EV3 INC	26928A200	EVVV	13.34	63,750	0.00	850,425.00
GLU MOBILE INC	379890106	GLUU	1.14	29,346	232,420.32	33,454.44
INNERWORKINGS INC	45773Y105	INWK	5.90	9,000	157,230.00	53,100.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	22.99	113,943	1,307,376.00	2,619,549.57
METROPCS COMMUNICATIONS INC	591708102	PCS	7.63	583,746	4,107,220.70	4,453,981.98
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	12.61	554,233	14,545,132.46	6,988,878.13
NEUTRAL TANDEM INC	64128B108	TNDM	22.75	46,891	987,697.00	1,066,770.25
PANTRY INC/THE	698657103	PTRY	13.59	7,150	47,326.91	97,168.50
SOURCEFIRE INC	83616T108	FIRE	26.75	17,738	287,896.00	474,491.50
SPREADTRUM COMMUNICATION INC-ADR	849415203	SPRD	5.46	10,938	124,803.00	59,721.48
TALEO CORP CL A	87424N104	TLEO	23.52	42,913	1,328,162.00	1,009,313.76
TRANSDIGM GROUP INC	893641100	TDG	47.49	135,000	5,668,102.54	6,411,149.99
COMMON STOCK TOTAL				2,287,182	40,871,331.27	49,735,786.33
STOCK DISTRIBUTION TOTAL				2,287,182	40,871,331.27	49,735,786.33

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-VC VENTURE CAPITAL				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
ADAMS CAPITAL MANAGEMENT III	AVADAMS3	9940480Q0	16,825,396.69	12,128,283.01
ADVANCED TECHNOLOGY VII	AVATV7	9940550H5	12,802,567.56	12,403,074.02
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF	999.94	409,623.15
BAIN CAPITAL VENTURE FUND 2001	AVBAIN	9940510C5	4,214,604.25	7,353,580.01
BAIN CAPITAL VENTURE FUND 2005	AVBAIN2005	9940822A2	12,128,828.88	15,827,812.02
BAIN CAPITAL VENTURE FUND 2007	AVBAIN2007	9940875M2	24,375,000.00	22,316,233.00
BAIN CAPITAL VENTURE FUND 2009	AVBAIN2009	9940984P3	2,357,028.00	2,274,632.01
BAKER COMMUNICATIONS FUND	AVBAKERCOM	BAKERCOM	11,818,860.52	12,265,043.00
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2	45,297,590.30	36,315,569.98
BLUE CHIP CAPITAL FUND II	VEA01432	BCCII	1,772,602.53	1,112,850.01
BLUE CHIP CAPITAL FUND III	A01433	A01433	18,680,794.70	2,029,884.97
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4	AVBLUECHIP4	19,975,119.46	23,479,920.00
BRANTLEY VENTURE PARTNERS III	VEA06289	BIII	2,354,905.35	376,249.30
CARDINAL HEALTH PARTNERS	VEA02552	CHPL	998.57	188,827.70
CB HEALTHCARE FUND	VEA02614	CBHCF	999.95	1,098,207.00
CB HEALTHCARE FUND II	AVCBHF2	9940550J1	5,897,727.14	9,036,540.04
CHP II	AVCHP2	9940481E6	1,175,721.77	8,166,328.69
CHP III	AVCHP3	9940870R6	7,398,555.00	5,092,033.01
COMMONWEALTH CAPITAL III	AVCCV3	9940481G1	17,025,272.85	15,883,182.00
DAG VENTURES III	AVDAG3	9940872X1	16,000,000.00	13,434,775.03
DAG VENTURES IV	AVDAG4	AVDAG4	7,180,653.51	7,003,508.53
ESSEX WOODLANDS HEALTH VEN. VI	AVEWHV6	9940788Y2	23,392,930.71	23,048,144.98
ESSEX WOODLANDS HEALTH VEN. VII	AVEWHV7	9940853A4	46,492,997.14	42,960,894.33
ESSEX WOODLANDS HEALTH VEN. VIII	AVEWHV8	9940954G9	20,500,000.00	17,808,589.00
FOUNDATION MEDICAL PARTNERS	AVFNDMED	9940550K8	11,157,659.73	8,592,683.01
FOUNDATION MEDICAL PARTNERS II	AVFNDMED2	9940837E7	11,376,418.80	14,441,873.98
FOUNDATION MEDICAL PARTNERS III	AVFNDMED3	9940959B5	2,887,500.00	2,024,443.01
GENERAL CATALYST GROUP II	AVGCG2	9940585Q4	4,149,904.81	7,084,684.98
GENERAL CATALYST GROUP III	AVGCG3	AVGCG3	10,216,023.88	11,970,598.01
GLOBESPAN CAPITAL PARTNERS IV	AVGLBSPN4	9940746Q0	20,125,495.87	15,681,976.52
GLOBESPAN CAPITAL PARTNERS V	AVGLBSPN5	9940852D9	27,375,353.19	20,475,523.96

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-VC VENTURE CAPITAL				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
HARBOURVEST PARTNERS VI DIRECT	AHARBOURDIR	9940481H9	4,313,119.52	3,692,222.01
HARBOURVEST PARTNERS VI	AHARBOURPART	9940481J5	12,027,705.81	20,266,592.99
HARBOURVEST PARTNERS VII VENTURE	AVHVP7	9940736B5	17,297,119.60	19,093,645.94
LIGHTHOUSE CAPITAL PARTNERS V	AVLIGHTHS5	9940778U2	7,099,904.11	12,115,725.50
LIGHTHOUSE CAPITAL PARTNERS VI	AVLIGHTHS6	9940879Q9	19,174,999.92	19,923,400.85
MERITAGE PRIVATE EQUITY I	AMERIT	AMERIT	3,394,949.54	4,339,597.02
MERITAGE PRIVATE EQUITY II	AVMERIT2	AVMERIT2	15,880,840.29	14,996,134.96
MERITAGE PRIVATE EQUITY III	AVMERIT3	AVMERIT3	3,000,000.00	2,660,393.01
MIAMI VALLEY VENTURE FUND	VEA01492	MVVF	1,946,673.77	0.99
MORGENTHALER PARTNERS IV	VEA01176	MGVP	999.99	0.99
MORGENTHALER PARTNERS V	VEA01177	MGVPV	999.98	3,017,633.01
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI	13,213,608.08	5,022,327.00
MORGENTHALER PARTNERS VII	AVMORG7	9940550L6	25,043,262.80	16,625,219.00
MORGENTHALER PARTNERS VIII	AVMORG8	9940835D1	17,269,284.77	16,494,467.85
NORTHWEST OHIO VENTURE FUND	VEA05606	NOVF	1,693,615.50	1.00
NEW ENTERPRISE ASSOCIATES 10	AVNEA10	AVNEA10	5,394,398.73	7,851,415.97
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11	5,785,989.45	8,138,448.00
NEW ENTERPRISE ASSOCIATES 13	AVNEA13	9940984Q1	2,875,000.00	2,722,908.01
NORTHCOAST FUND	VEA06027	NCFD	1,000.00	1.00
NORTHCOAST FUND II (MEOF)	AVCNC	9940481F3	11,587,588.45	2,350,805.10
OHIO INNOVATION FUND I	VEA02581	OIF1	1,927,805.40	594,190.00
PARK ST CAPITAL P.E. FUND V	AVPARK5	AVPARK5	9,978,549.90	12,503,783.00
PARK ST CAPITAL P.E. FUND VI	AVPARK6	AVPARK6	13,999,999.81	14,235,468.98
PRIMUS CAPITAL FUND III-A PFD	VEA06130	PCFZ	999.96	1,205.00
PRIMUS CAPITAL FUND III-B	VEA06129	PCFY	999.96	1,376.38
PRIMUS CAPITAL FUND IV	VEA02451	PCF4	3,243,367.29	4,069,478.01
PRIMUS CAPITAL FUND V	AVPRIMUS5	9940481Y2	6,252,206.06	26,209,684.26
PRIMUS CAPITAL FUND VI	AVPRIMUS6	9940888E5	9,940,481.26	9,570,004.20
PRISM VENTURE PARTNERS IV	AVPRISM4	9940608Y0	12,495,059.77	6,084,629.82
REDSHIFT VENTURES II (SPACEVEST II)	VEASPVE	VEASPVE	13,414,089.29	6,294,348.98
SUMMIT PARTNERS SUBORDINATED DEBT	AVSUMMITS4	9941001Q8	0	1,300,000.00

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-VC VENTURE CAPITAL				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
TUCKER ANTHONY P.E. FUND III	AVTAPE3	AVTAPE3	1,925,011.22	3,934,262.01
TUCKER ANTHONY P.E. FUND IV	AVTAPE4	9940608Z7	4,875,467.10	8,712,766.98
WARBURG PINCUS EQUITY PARTNERS	AWARBURG	9940482B1	999.81	14,121,114.55
WARBURG PINCUS PRIVATE EQUITY IX	AVWPPE9	AVWPPE9	64,610,848.11	69,658,434.10
WARBURG PINCUS PRIVATE EQUITY VIII	AWARBURG8	AWARBURG8	3,862,034.11	38,329,677.40
WARBURG PINCUS PRIVATE EQUITY X	AVWPPE10	9940885M0	42,407,057.43	34,454,390.72
ALTERNATIVE INVESTMENT FUNDS TOTAL			762,194,547.89	781,671,322.85
VENTURE CAPITAL TOTAL			762,194,547.89	781,671,322.85
ALTERNATIVE INVESTMENT TOTAL			3,468,113,320.53	3,610,052,247.14
FUND TOTAL			54,008,777,637.96	59,843,401,020.78