

DOMESTIC STOCK FUND

Units Cost Market Value

Domestic Equities

81.53%

Domestic Common Stocks

1ST SOURCE CORP	5,103	88,211	83,179
3COM CORP COM	34,876	139,437	182,401
3D SYSTEMS CORP	2,369	28,524	21,866
3M CO	199,525	13,246,555	14,724,945
99 CENTS ONLY STORES	400,900	4,259,267	5,392,105
ABAXIS INC	394,968	8,534,534	10,565,394
ABBOTT LABS COM	151,951	6,260,752	7,517,016
ABERCROMBIE & FITCH CO CL A	22,471	700,522	738,846
ABINGTON BANCORP INC PENN COM	11,546	110,157	89,366
ABIOMED INC	1,542	25,015	14,973
ABM INDS INC	11,032	184,660	232,113
ACADIA RLTY TR COM	10,825	208,983	163,133
ACCERLRYS INC	202,644	3,071,488	1,175,335
ACCO BRANDS CORP	18,172	282,501	131,202
ACETO CORP	13,582	93,625	89,641
ACI WORLDWIDE INC COM	244,340	5,221,285	3,696,864
ACORDA THERAPEUTICS INC COM	1,261	39,541	29,356
ACTEL CORP COM	8,735	116,015	106,305
ACTIVISION BLIZZARD INC COM	472,095	5,766,966	5,849,257
ACTUANT CORP CL A NEW	12,611	169,569	202,533
ACUITY BRANDS INC	4,393	174,896	141,499
ACXIOM CORP COM	399,981	4,435,285	3,783,820
ADAPTEC INC COM	49,886	400,648	166,619
ADC TELECOMMUNICATIONS INC	28,351	546,645	236,447
ADOBE SYS INC DEL COM	551,754	18,482,523	18,229,952
ADOLOR CORP	7,075	23,984	11,249
ADTRAN INC	7,205	159,199	176,883
ADVANCED AUTO PTS INC	109,204	4,089,497	4,289,533
ADVANCED MICRO DEVICES INC COM	275,789	4,311,832	1,560,966
ADVENT SOFTWARE INC	21,293	491,813	857,043
ADVISORY BOARD CO	1,075	41,667	27,026
AECOM TECHNOLOGY CORP DELAWARE	71,144	1,903,919	1,930,848
AEP INDS INC	1,157	33,210	46,164
AEROPOSTALE INC	12,838	413,074	558,068
AES CORP COM	116,510	2,119,459	1,726,678
AETNA INC COM NEW	448,521	13,989,269	12,482,339
AFC ENTERPRISES INC COM	8,568	59,971	72,143
AFFILIATED COMPUTER SVCS INC	8,812	377,872	477,346
AFFILIATED MANAGERS GROUP INC	20,324	997,918	1,321,263
AFFYMETRIX INC OC-CAP STK	224,497	5,419,802	1,971,084
AFLAC INC COM	88,509	2,932,478	3,782,875
AGCO CORP COM	37,727	1,039,532	1,042,397
AGILENT TECHNOLOGIES INC	91,950	3,180,106	2,558,969
AGILYSYS INC	8,961	96,907	59,053
AGL RES INC	28,199	780,880	994,579
AIR METHODS CORP NEW	100,000	2,931,519	3,257,000
AIR PRODS & CHEMS INC COM	176,534	13,072,664	13,695,508
AIRGAS INC	35,554	1,459,499	1,719,747
AIRTRAN HLDGS INC	8,942	52,892	55,888
AK STL HLDG CORP COM	66,242	1,456,207	1,306,955
AKAMAI TECHNOLOGIES INC	247,531	5,864,811	4,871,410
ALAMO GROUP INC	1,923	27,492	30,383
ALASKA AIR GROUP INC	15,034	421,722	402,761
ALBANY INTL CORP CL A	8,658	290,687	167,965
ALBANY MOLECULAR RESH INC COM	293,658	5,463,941	2,543,078
ALBEMARLE CORP	35,044	893,770	1,212,522
ALBERTO CULVER CO NEW COM	10,666	267,759	295,235
ALCOA INC COM	175,779	2,396,407	2,306,220
ALEXANDER & BALDWIN INC	15,143	512,392	485,939
ALEXANDERS INC	443	124,070	131,075

	Units	Cost	Market Value
ALEXANDRIA REAL ESTATE	47,506	2,418,953	2,581,951
ALEXION PHARMACEUTICALS INC	2,222	41,814	98,968
ALIGN TECHNOLOGY INC COM	2,837	34,146	40,342
ALKERMES INC COM	2,549	61,799	23,425
ALLEGHANY CORP DEL	1,940	481,060	502,557
ALLEGHENY ENERGY INC COM	13,249	365,812	351,363
ALLEGHENY TECHNOLOGIES INC COM	132,732	7,807,305	4,644,293
ALLEGIANT TRAVEL CO COM	2,066	65,501	78,694
ALLERGAN INC COM	132,392	4,545,180	7,514,570
ALLETE INC	11,758	338,343	394,716
ALLIANCE DATA SYS CORP COM	123,905	6,355,522	7,568,117
ALLIANT ENERGY CORP COM	39,670	1,204,020	1,104,810
ALLIED CAPITAL CORP COM	59,785	1,232,786	183,540
ALLION HEALTHCARE INC	9,023	54,652	52,785
ALLIS CHALMERS ENERGY INC	20,937	235,969	91,285
ALLSCRIPTS-MISYS HEALTHCARE	595,728	6,512,672	12,075,407
ALLSTATE CORP COM	461,312	12,671,776	14,125,373
ALNYLAM PHARMACEUTICALS INC	1,168	19,911	26,490
ALPHA NAT RES INC	3,135	186,393	110,039
ALTERA CORP COM	197,779	3,708,558	4,056,447
ALTRA HLDGS INC COM	10,472	87,856	117,182
AMAZON.COM INC COM	264,133	17,522,674	24,659,457
AMB PPTYS CORP COM	161,513	3,220,462	3,706,723
AMBAC FINANCIAL GROUP INC	248,633	6,040,453	417,703
AMBASSADORS GROUP INC	2,220	50,829	34,743
AMCOL INTERNATIONAL CORP	6,964	167,362	159,406
AMEDISYS INC	11,211	472,086	489,136
AMERCO INC COM	3,111	208,728	142,670
AMEREN CORP	28,222	1,127,904	713,452
AMERICAN AXLE & MFG HLDGS INC	19,758	257,494	139,887
AMERICAN CAMPUS CMNTYS INC	86,130	2,082,400	2,312,591
AMERICAN CAP AGY CORP	4,809	86,020	136,816
AMERICAN CAP LTD COM	75,621	343,855	244,256
AMERICAN COML LINES INC	3,894	82,056	113,393
AMERICAN EAGLE OUTFITTERS NEW	6,225	95,480	104,954
AMERICAN ELEC PWR INC COM	64,181	2,261,852	1,988,969
AMERICAN EQUITY INVT LIFE	18,143	182,821	127,364
AMERICAN EXPRESS CO COM	340,416	10,999,311	11,540,102
AMERICAN FINL GROUP INC OHIO	30,973	674,034	789,812
AMERICAN GREETINGS CORP CL A	15,753	239,660	351,292
AMERICAN INTL GROUP INC COM	13,039	8,128,404	575,150
AMERICAN ITALIAN PASTA CO CL A	2,561	75,691	69,608
AMERICAN MED SYS HLDGS INC COM	2,612	45,601	44,195
AMERICAN NATL INS CO	5,781	609,874	492,541
AMERICAN ORIENTAL BIOENGR INC	15,313	78,094	74,421
AMERICAN PHYSICIANS CAP INC	3,972	44,906	114,433
AMERICAN SCIENCE & ENGR INC	612	36,058	41,640
AMERICAN SOFTWARE INC	381,600	2,137,281	2,491,848
AMERICAN STS WTR CO COM	6,004	159,087	217,225
AMERICAN SUPERCONDUCTOR CORP	23,054	703,184	773,231
AMERICAN TOWER CORP	474,854	14,494,285	17,284,686
AMERICAN VANGUARD CORP	8,571	92,045	71,225
AMERICAN WOODMARK CORP	3,698	90,039	71,519
AMERICAN WTR WKS CO INC NEW	197,303	3,844,581	3,934,222
AMERICREDIT CORP COM	27,196	391,341	429,425
AMERIGON INC CL A NEW	3,530	21,442	25,946
AMERIGROUP CORP	148,399	3,997,858	3,290,006
AMERIPRISE FINL INC	238,816	6,858,739	8,676,185
AMERISAFE INC JONES DAY COM	7,858	141,628	135,551
AMERISOURCEBERGEN CORP COM	110,199	1,930,518	2,466,254
AMERON INTERNATIONAL CORP	3,452	150,264	241,571
AMETEK INC	91,290	3,516,508	3,186,934
AMGEN INC	160,214	7,559,115	9,649,689
AMKOR TECHNOLOGY INC COM	1,850	15,164	12,728
AMR CORP DEL COM	11,618	178,825	92,363
AMSURG CORP COM	10,344	248,533	219,603

	Units	Cost	Market Value
AMTRUST FINL SVCS INC COM	7,298	85,344	83,270
AMYLIN PHARMACEUTICALS INC COM	193,527	4,586,546	2,649,385
ANADARKO PETE CORP COM	107,331	4,541,604	6,732,874
ANALOG DEVICES INC COM	69,929	1,840,927	1,928,642
ANALOGIC CORP COM PAR \$0.05	2,561	95,623	94,808
ANDERSONS INC COM	6,076	255,322	213,875
ANGIODYNAMICS INC	7,521	121,475	103,639
ANIXTER INTL INC COM	8,949	441,044	358,944
ANNALY CAPITAL MANAGEMENT INC	55,781	882,150	1,011,867
ANNTAYLOR STORES CORP COM	62,099	889,946	986,753
ANSYS INC COM	267,290	2,207,078	10,015,356
ANWORTH MTG ASSET CORP COM	45,065	444,585	355,112
AON CORP COM	58,431	2,192,382	2,377,557
APACHE CORP COM	43,713	2,253,653	4,014,165
APARTMENT INVT & MGMT CO CL A	162,981	2,457,703	2,403,970
APOGEE ENTERPRISES INC	11,419	176,037	171,513
APOLLO GROUP INC CL A	142,657	8,889,083	10,509,541
APOLLO INVT CORP	49,494	813,545	472,668
APPLE INC	470,756	41,341,812	87,264,040
APPLIED INDL TECH INC COM	15,545	381,339	328,932
APPLIED MATLS INC COM	175,954	2,060,395	2,357,784
APPLIED MICRO CIRCUITS CORP	2,821	130,628	28,182
APTARGROUP INC COM	28,245	640,345	1,055,233
AQUA AMER INC	55,340	934,439	976,198
ARBITRON INC COM	1,375	49,094	28,545
ARCH CHEMICAL INC COM	8,667	230,332	259,923
ARCH COAL INC COM	14,294	217,598	316,326
ARCHER DANIELS MIDLAND CO COM	59,339	1,273,081	1,733,886
ARDEA BIOSCIENCES INC	1,027	14,809	18,815
ARENA PHARMACEUTICALS INC COM	3,695	21,683	16,517
ARENA RES INC	743	21,208	26,377
ARES CAP CORP	37,861	559,249	417,228
ARIBA INC	1,895	368,009	21,982
ARKANSAS BEST CORP DEL	7,846	211,001	234,909
ARMSTRONG WORLD INDS INC NEW	4,009	184,218	138,150
ARRIS GROUP INC COM	15,073	132,702	196,100
ARROW ELECTRS INC COM	29,933	822,416	842,614
ARVINMERITOR INC COM	26,398	389,319	206,432
ASBURY AUTOMOTIVE GROUP INC	13,700	171,067	173,716
ASCENT MEDIA GROUP CORP COM	4,954	135,085	126,822
ASCENT SOLAR TECHNOLOGIES INC	6,522	57,566	49,176
ASHFORD HOSPITALITY TR INC	21,442	215,117	74,189
ASHLAND INC NEW	28,181	1,362,125	1,217,983
ASIANFO HLDGS INC COM	1,290	15,224	25,761
ASSISTED LIVING CONCEPTS INC	3,897	55,340	80,746
ASSOCIATED BANC CORP COM	53,431	1,190,283	610,182
ASSURANT INC	14,735	648,198	472,404
ASTEC INDS INC	7,864	228,967	200,296
ASTORIA FINL CORP COM	29,946	500,187	330,604
AT & T INC COM	1,043,527	31,696,676	28,185,664
ATC TECHNOLOGY CORP COM	5,467	115,129	108,028
ATHEROS COMMUNICATIONS INC	1,627	26,048	43,164
ATLANTIC TELE-NETWORK INC COM	3,188	88,509	170,303
ATLAS AIR WORLDWIDE HLDGS INC	5,330	209,035	170,400
ATLAS ENERGY INC	6,573	117,777	177,931
ATMEL CORP COM	175,970	766,980	737,314
ATMI INC COM	7,153	113,235	129,827
ATMOS ENERGY CORP	33,744	908,325	950,906
ATP OIL & GAS CORP	8,833	65,417	158,022
ATWOOD OCEANIC INC	29,163	681,269	1,028,579
AUDIOVOX CORP CL A	6,854	79,636	46,950
AUTODESK INC COM	176,352	3,530,359	4,197,178
AUTOLIV INC COM	35,917	1,282,241	1,206,811
AUTOMATIC DATA PROCESSING INC	175,990	6,884,331	6,916,407
AUTONATION INC COM	30,289	539,615	547,625
AUTOZONE INC COM	35,997	4,578,231	5,263,481

	Units	Cost	Market Value
AUXILIUM PHARMACEUTICALS INC	1,252	37,690	42,831
AVALONBAY CMNTYS INC COM	56,827	4,478,614	4,133,028
AVATAR HLDGS INC COM	2,181	103,502	41,439
AVERY DENNISON CORP COM	14,191	593,897	511,018
AVID TECHNOLOGY INC COM	8,719	259,503	122,851
AVIS BUDGET GROUP INC COM	13,923	280,417	186,011
AVISTA CORP COM	17,473	313,580	353,304
AVNET INC COM	40,511	972,201	1,052,071
AVOCENT CORP COM	14,084	350,562	285,483
AVON PRODS INC COM	27,345	531,123	928,636
AVX CORP	15,405	175,722	183,782
B & G FOODS HLDGS CORP CL A	6,918	50,779	56,658
BADGER METER INC	577	15,579	22,324
BAKER HUGHES INC COM	39,921	1,409,747	1,703,030
BALCHEM CORP	205,250	3,361,063	5,398,075
BALDOR ELEC CO	14,004	461,699	382,869
BALL CORP COM	21,179	874,997	1,042,007
BANCFIRST CORP	2,215	94,597	81,800
BANCORPSOUTH INC	36,244	676,045	884,716
BANK MAT CORP NEW	15,608	183,418	137,975
BANK NEW YORK MELLON CORP COM	606,014	20,331,813	17,568,346
BANK OF AMERICA CORP	2,098,973	47,288,277	35,514,623
BANK OF HAWAII CORP	18,353	659,364	762,384
BANK OF THE OZARKS INC COM	4,346	113,347	115,299
BANKFINANCIAL CORP	10,013	154,978	95,925
BARD C R INC	6,667	237,277	524,093
BARE ESCENTUALS INC COM	3,202	23,909	38,072
BARNES & NOBLE INC COM	12,041	303,207	267,551
BARNES GROUP INC COM	36,020	506,114	615,582
BARRETT BILL CORP	29,737	889,484	975,076
BASIC ENERGY SVCS INC NEW COM	7,728	53,405	65,611
BAXTER INTL INC COM	401,229	19,821,693	22,874,065
BB&T CORP COM	86,913	2,714,646	2,367,510
BE AEROSPACE INC	188,744	2,993,413	3,801,304
BEACON ROOFING SUPPLY INC	3,331	35,010	53,229
BEAZER HOMES USA INC	13,528	275,534	75,622
BECKMAN COULTER INC COM	103,274	6,078,487	7,119,710
BECTON DICKINSON & CO COM	15,496	533,173	1,080,846
BED BATH & BEYOND INC COM	149,230	4,372,571	5,602,094
BEL FUSE INC CL B	5,346	159,734	101,734
BELDEN INC	16,422	456,941	379,348
BELO CORPORATION	35,125	462,085	190,026
BEMIS INC COM	46,835	1,013,941	1,213,495
BENCHMARK ELECTRS INC	21,646	364,308	389,628
BENEFICIAL MUT BANCORP INC COM	12,671	146,267	115,686
BERKLEY W R CORP COM	165,202	3,964,746	4,176,307
BERKSHIRE HATHAWAY INC DEL CLA	29	1,951,649	2,929,000
BERKSHIRE HILLS BANCORP INC	58,936	1,484,766	1,293,056
BERRY PETE CO CL A	13,859	341,836	371,144
BEST BUY INC COM	293,007	8,879,327	10,993,623
BIG LOTS INC COM	99,599	2,256,912	2,491,967
BIO RAD LABS INC CL A	752	35,561	69,094
BIOGEN IDEC INC COM	121,774	6,105,114	6,152,022
BIOMARIN PHARMACEUTICAL COM	2,310	66,269	41,765
BIOMED RLTY TR INC	148,007	2,007,809	2,042,497
BIO-REFERENCE LABS INC COM	23,652	773,487	813,629
BJ SVCS CO COM	92,744	2,275,767	1,802,016
BJS WHSL CLUB INC COM	18,210	398,854	659,566
BLACK & DECKER CORP COM	26,829	1,452,549	1,241,914
BLACK BOX CORP DEL COM	6,971	244,826	174,902
BLACK HILLS CORP	14,754	513,733	371,358
BLACKBAUD INC	397,205	7,380,616	9,215,156
BLACKBOARD INC	22,300	842,329	842,494
BLACKROCK INC COM	80,934	9,181,148	17,548,110
BLOCK H & R INC COM	22,796	318,548	418,990
BLOUNT INTL INC NEW COM	10,181	130,632	96,414

	Units	Cost	Market Value
BLUE COAT SYS INC COM NEW	45,750	731,784	1,033,493
BLUE NILE INC	155,200	5,287,245	9,641,024
BLYTH INC	2,523	215,284	97,716
BMC SOFTWARE INC COM	97,443	2,217,805	3,657,036
BOB EVANS FARMS INC	11,802	230,267	342,966
BOK FINL CORP NEW	34,647	1,629,546	1,604,849
BORDERS GROUP INC COM	17,483	204,352	54,372
BORG WARNER INC COM	112,578	2,793,459	3,406,610
BOSTON PPTYS INC COM	118,800	7,616,814	7,787,340
BOSTON PRIVATE FINL HLDGS INC	21,296	361,212	138,637
BOSTON SCIENTIFIC CORP COM	694,067	12,254,136	7,350,170
BOWNE & CO INC COM	10,717	135,471	82,521
BPZ RESOURCES INC COM TEXAS Total	1,543	43,697	11,603
BRADY CORPORATION CL A COM	216,134	6,122,381	6,207,368
BRANDYWINE RLTY TR SH BEN INT	49,459	930,052	546,027
BRE PPTYS INC CL A	98,162	2,823,760	3,072,471
BRIDGEPOINT ED INC COM	29,300	555,250	447,118
BRIGGS & STRATTON CORP	18,622	517,024	361,453
BRIGHAM EXPL CO COM	14,411	199,370	130,852
BRINKS CO	1,195	28,637	32,157
BRINKS HOME SEC HLDGS INC COM	1,195	21,728	36,794
BRISTOL MYERS SQUIBB CO COM	616,282	14,454,012	13,878,671
BRISTOW GROUP INC COM	9,201	252,030	273,178
BROADCOM CORP CL A COM	189,684	3,886,691	5,821,402
BROADRIDGE FINL SOLUTIONS INC	24,584	384,519	494,138
BROCADE COMMUNICATIONS SYS INC	105,320	1,186,262	827,815
BRONCO DRILLING CO INC	7,886	119,997	51,653
BROOKDALE SR LIVING INC COM	14,052	468,844	254,763
BROOKLINE BANCORP INC DEL	59,152	692,355	574,957
BROOKS AUTOMATION INC	23,119	277,662	178,710
BROWN & BROWN INC COM	17,642	325,394	338,021
BROWN SHOE INC NEW COM	14,543	181,310	116,635
BRUKER CORPORATION	209,600	1,132,443	2,236,432
BRUNSWICK CORP COM	29,223	754,714	350,092
BRUSH ENGINEERED MATERIALS INC	8,293	185,826	202,847
BUCKEYE TECHNOLOGIES INC	13,760	177,906	147,645
BUCYRUS INTERNATIONAL INC	37,101	1,120,236	1,321,538
BUILD A BEAR WORKSHOP INC	7,410	53,588	36,087
BURGER KING HLDG INC COM	4,259	74,367	74,916
BURLINGTON NORTH SANTA FE CORP	125,729	9,495,172	10,036,946
C H ROBINSON WORLDWIDE INC	9,845	508,554	568,549
CA INC COM	654,785	14,005,807	14,398,722
CABELAS INC	155,076	3,001,985	2,068,714
CABLEVISION NY GRP CL A COM	19,689	409,386	467,614
CABOT CORP COM	24,220	633,261	559,724
CABOT MICROELECTRONICS CORP	6,415	186,277	223,627
CABOT OIL & GAS CORP COM	62,687	2,377,063	2,241,060
CADENCE DESIGN SYS INC COM	98,589	775,830	723,643
CAL DIVE INTL INC DEL COM	11,589	169,341	114,615
CALAMOS ASSET MGMT INC CL A	6,040	123,801	78,882
CALIFORNIA PIZZA KITCHEN INC	2,797	53,283	43,689
CALIFORNIA WTR SVC GROUP COM	5,345	171,971	208,134
CALLAWAY GOLF CO COM	21,299	324,321	162,085
CALPINE CORP COM NEW	18,102	235,671	208,535
CAMDEN NATL CORP COM	3,232	81,777	106,785
CAMDEN PPTY TR SHS BEN INT	27,334	901,056	1,101,560
CAMERON INTL CORP COM	203,000	6,557,821	7,677,460
CAMPBELL SOUP CO COM	20,787	681,213	678,072
CAPITAL CITY BANK GROUP INC	4,374	129,067	62,111
CAPITAL ONE FINL CORP	49,595	2,257,390	1,772,029
CAPITAL SOURCE INC	76,987	1,007,980	334,124
CAPITAL SOUTHWEST CORP	1,485	167,077	113,974
CAPITAL SR LIVING CORP COM	15,970	106,024	97,417
CAPITOL FED FINL COM	2,543	66,614	83,716
CAPLEASE INC	34,944	214,765	140,824
CAPSTEAD MTG CORP	28,275	313,480	393,305

	Units	Cost	Market Value
CARBO CERAMICS INC	201,607	7,536,202	10,392,841
CARDINAL FINL CORP COM	300,612	2,940,729	2,474,037
CARDINAL HEALTH INC COM	46,627	1,259,136	1,249,604
CAREER ED CORP COM	5,013	91,422	122,217
CAREFUSION CORP	23,674	482,642	516,093
CARLISLE COS INC COM	95,291	2,531,957	3,231,318
CARMAX INC	86,912	1,307,810	1,816,461
CARPENTER TECHNOLOGY CORP COM	17,974	764,042	420,412
CARRIZO OIL & GAS INC COM	856	31,637	20,963
CARTER HLDGS INC	217,708	4,331,014	5,812,804
CASCADE CORP	4,772	149,082	127,603
CASEYS GEN STORES INC	9,466	171,128	297,043
CASH AMERICA INTERNATIONAL INC	9,382	261,480	282,961
CASS INFORMATION SYS INC COM	1,239	38,957	36,997
CASTLE A M & CO	5,993	174,716	59,570
CATALYST HEALTH SOLUTIONS INC	25,600	659,008	746,240
CATERPILLAR INC	59,081	1,542,918	3,032,628
CATHAY GENERAL BANCORP	12,530	352,032	101,368
CAVCO INDS INC DEL	2,732	70,912	96,986
CB RICHARD ELLIS GROUP INC	13,958	238,070	163,867
CBIZ INC	4,889	32,521	36,472
CBL & ASSOC PPTYS INC COM	42,982	645,879	416,925
CBS CORP NEW CL B	327,434	5,387,468	3,945,580
CDI CORP COM	4,804	120,867	67,496
CEC ENTMT INC COM	1,520	52,164	39,307
CEDAR SHOPPING CTRS INC	18,267	213,510	117,822
CELADON GROUP INC	2,134	25,551	24,136
CELANESE CORP DEL COM SER A	3,662	113,208	91,550
CELERA CORP COM	25,951	444,105	161,675
CELGENE CORP	605,815	29,726,402	33,865,059
CENTENE CORP DEL	8,576	163,936	162,429
CENTERPOINT ENERGY INC	48,967	723,226	608,660
CENTRAL GARDEN & PET CO CL A	22,259	222,733	243,291
CENTRAL PAC FINL CORP	10,031	239,516	25,278
CENTURY ALUM CO COM	15,392	263,697	143,915
CENTURYTEL INC COM	123,743	3,879,549	4,157,765
CENVEO INC	4,425	21,961	30,621
CEPHALON INC COM	4,969	319,177	289,395
CEPHEID COM	2,019	18,919	26,691
CERNER CORP	203,130	6,705,346	15,194,124
CEVA INC	3,649	30,601	39,227
CF INDS HLDGS INC	3,701	404,776	319,137
CH ENERGY GROUP INC COM	7,010	306,328	310,613
CHARLES RIV LABORATORIES INTL	11,371	479,819	420,500
CHARLOTTE RUSSE HLDG INC	2,877	46,022	50,348
CHARMING SHOPPES INC PA COM	40,541	319,343	199,056
CHART INDS INC COM PAR \$0.01	758	17,630	16,365
CHATTEM INC COM	35,248	2,367,928	2,340,820
CHECKPOINT SYS INC COM	11,277	209,263	185,394
CHEMED CORP NEW	953	30,810	41,827
CHEMICAL FINL CORP COM	9,398	234,019	204,782
CHENIERE ENERGY INC COM NEW	15,457	70,614	45,289
CHEROKEE INC DEL NEW	2,308	74,444	55,323
CHESAPEAKE ENERGY CORP COM	79,229	2,296,020	2,250,104
CHEVRON CORPORATION COM	332,100	19,521,731	23,389,803
CHICOPEE BANCORP INC COM	8,810	119,139	116,380
CHICOS FAS INC COM	9,325	73,886	121,225
CHIMERA INVT CORP COM	244,568	913,884	934,250
CHINA BAK BATTERY INC COM	19,970	63,899	98,852
CHINA SEC & SURVEILLANCE	2,226	23,414	15,894
CHIPOTLE MEXICAN GRILL INC	56,950	2,393,749	4,739,379
CHIPOTLE MEXICAN GRILL INC CL	10,636	612,144	1,032,224
CHIQUITA BRANDS INTL INC	16,444	262,906	265,735
CHOICE HOTELS INTL INC COM	113,219	4,064,302	3,516,582
CHRISTOPHER & BANKS CORP COM	9,982	66,373	67,578
CHUBB CORP COM	47,011	1,773,403	2,369,825

	Units	Cost	Market Value
CHURCH & DWIGHT INC	2,727	63,064	154,730
CIBER INC COM	33,004	263,591	132,016
CIENA CORP COM NEW	102,710	1,279,047	1,672,119
CIGNA CORP COM	33,817	859,287	949,920
CIMAREX ENERGY CO	33,002	978,582	1,429,647
CINCINNATI BELL INC	59,527	182,386	208,345
CINCINNATI FINL CORP COM	79,354	2,014,148	2,062,410
CINTAS CORP	16,559	470,033	501,903
CIRCOR INTL INC COM	6,608	164,421	186,742
CIRRUS LOGIC INC COM	3,393	42,780	18,865
CISCO SYS INC COM	2,188,174	49,825,973	51,509,616
CIT GROUP INC	144,634	1,091,263	175,007
CITI TRENDS INC	1,041	32,883	29,637
CITIGROUP INC COM	3,002,835	23,258,329	14,533,723
CITIZENS REPUBLIC BANCORP INC	42,315	505,680	32,159
CITRIX SYS INC COM	63,661	1,923,403	2,497,421
CITY HLDG CO	30,582	871,555	911,649
CITY NATL CORP COM	18,608	781,609	724,409
CKE RESTAURANTS INC COM	3,311	42,558	34,732
CKX INC	2,290	23,131	15,366
CLARCOR INC	12,997	405,425	407,586
CLEAN HBRS INC	7,693	436,011	432,808
CLEAR CHANNEL OUTDOOR	21,986	155,426	153,902
CLEARWATER PAPER CORP COM	3,709	82,168	153,293
CLEARWIRE CORP NEW CL A	23,874	145,663	194,096
CLECO CORP NEW COM	18,977	427,691	475,943
CLIFFS NAT RES INC COM	88,108	2,588,664	2,851,175
CLOROX CO COM	32,100	1,718,032	1,888,122
CME GROUP INC COM	39,336	15,332,118	12,122,962
CMS ENERGY CORP COM	215,307	2,680,068	2,885,114
CNA FINL CORP	3,011	91,625	72,686
CNA SURETY CORP COM	5,499	101,800	89,084
COACH INC COM	8,830	89,730	290,684
COACH INC COM	319,376	7,081,521	10,513,858
COCA COLA CO COM	647,812	32,410,879	34,787,504
COCA COLA ENTERPRISES INC COM	88,786	1,387,593	1,900,908
COEUR D ALENE MINES CORP IDAHO	23,147	657,692	474,514
COGDELL SPENCER INC	88,572	348,281	425,146
COGNEX CORP COM	265,584	5,559,633	4,350,266
COGNIZANT TECH SOLUTIONS CL A	409,453	5,565,650	15,829,453
COHERENT INC COM	8,682	254,284	202,464
COHU INC	7,602	116,666	103,083
COINSTAR INC COM	23,525	787,038	775,855
COLFAX CORP COM	7,428	58,300	78,960
COLGATE PALMOLIVE CO	382,835	22,893,278	29,202,654
COLLECTIVE BRANDS INC COM	13,400	195,307	232,222
COLONIAL PPTYS TR COM SHS BEN	12,662	507,586	123,201
COLUMBIA BANKING SYSTEMS INC	6,824	149,513	112,937
COLUMBIA SPORTSWEAR CO COM	14,493	572,751	596,532
COLUMBUS MCKINNON CORP N Y COM	8,839	195,328	133,911
COMCAST CORP NEW CL A	350,982	6,842,567	5,928,086
COMCAST CORP NEW CL A SPL	984,754	17,315,792	15,834,844
COMERICA INC COM	20,144	911,025	597,672
COMFORT SYSTEMS USA INC	13,047	113,396	151,215
COMMERCE BANCSHARES INC	38,454	1,286,718	1,432,027
COMMERCIAL METALS CO	45,451	484,629	813,573
COMMSCOPE INC COM	76,904	2,089,513	2,301,737
COMMUNITY BK SYS INC COM	13,404	247,576	244,891
COMMUNITY HEALTH SYS INC NEW	20,602	660,789	657,822
COMMUNITY TR BANCORP INC COM	53,374	1,603,329	1,396,798
COMMVault SYS INC COM	1,992	20,647	41,334
COMPASS MINERALS INTL INC	7,068	234,320	435,530
COMPELLENT TECHNOLOGIES INC	28,400	467,980	512,620
COMPLETE PRODTN SVCS INC COM	17,765	500,542	200,745
COMPUTER PROGRAMS & SYSTEMS	1,413	30,357	58,512
COMPUWARE CORP	104,751	834,069	767,825

	Units	Cost	Market Value
COMSTOCK RES INC NEW	30,874	1,018,221	1,237,430
COMSYS IT PARTNERS INC	7,521	46,138	48,134
CONAGRA FOODS INC COM	61,123	1,323,982	1,325,147
CONCEPTUS INC COM	2,373	34,174	43,995
CONCHO RES INC COM	50,667	1,340,673	1,840,225
CONCUR TECHNOLOGIES INC	285,599	3,869,154	11,355,416
CONMED CORP COM	10,887	206,584	208,704
CONNS INC	3,817	91,541	43,094
CONOCOPHILLIPS	484,464	23,895,128	21,878,394
CONSECO INC	61,926	1,014,882	325,731
CONSOL ENERGY INC COM	11,018	374,645	497,022
CONSOLIDATED COMMUNICATIONS	4,980	71,076	79,730
CONSOLIDATED EDISON INC COM	38,174	1,600,898	1,562,844
CONSOLIDATED GRAPHICS INC	4,044	129,640	100,898
CONSOLIDATED TOMOKA LD CO	3,023	117,542	115,781
CONSTANT CONTACT INC COM	1,528	26,930	29,414
CONSTELLATION ENGY GRP INC COM	42,878	1,812,434	1,387,961
CONTANGO OIL & GAS CO	412	26,492	21,037
CONTINENTAL AIRLS INC CL B	6,264	134,989	102,980
CONTINENTAL RES INC OKLA COM	454	30,590	17,783
CONVERGYS CORP COM	42,159	651,049	419,060
CON-WAY INC	12,671	568,811	485,553
COOPER COS INC COM NEW	18,096	705,067	537,994
COOPER TIRE & RUBR CO	87,787	1,257,189	1,543,295
COPART INC	96,747	2,488,954	3,212,968
CORINTHIAN COLLEGES INC COM	105,031	1,996,531	1,949,375
CORN PRODS INTL INC COM	30,706	681,561	875,735
CORNELL COMPANIES INC	4,300	95,818	96,492
CORNING INC COM	507,163	7,987,779	7,764,666
CORPORATE EXECUTIVE BD CO COM	39,429	1,520,961	981,782
CORPORATE OFFICE PPTYS TR COM	49,069	1,564,962	1,809,665
CORRECTIONS CORP AMER NEW COM	79,291	1,184,608	1,795,941
COSTAR GROUP INC COM	140,381	4,543,389	5,786,505
COSTCO WHSL CORP NEW COM	39,202	1,736,243	2,213,345
COURIER CORP COM	6,447	122,875	97,672
COVANCE INC COM	227,114	9,538,836	12,298,223
COVANTA HLDG CORP	63,621	1,153,031	1,081,557
COVENTRY HEALTH CARE INC COM	160,571	3,238,269	3,204,997
CRA INTL INC	1,503	51,044	41,017
CRACKER BARREL OLD CTRY STORE	3,419	101,384	117,614
CRANE CO	22,055	600,182	569,240
CRAWFORD & CO CL B	2,974	15,582	13,115
CREE INC COM	2,317	46,449	85,150
CROCS INC CMO	21,857	168,960	145,349
CROSS CTRY HEALTHCARE INC	9,854	141,570	91,741
CROSSTEX ENERGY INC	18,483	76,479	97,590
CROWN CASTLE INTL CORP COM	21,641	597,996	678,662
CROWN HOLDINGS INC	4,447	50,116	120,958
CSG SYS INTL INC	8,704	175,517	139,351
CSS INDS INC	3,846	124,605	76,035
CSX CORP COM	49,690	1,470,306	2,080,023
CTS CORP	14,432	160,605	134,218
CUBIST PHARMACEUTICALS INC	2,222	55,891	44,884
CULLEN FROST BANKERS INC COM	38,244	1,601,758	1,974,920
CUMMINS INC COM	197,734	5,324,918	8,860,461
CVB FINL CORP	29,938	297,248	227,229
CVR ENERGY INC COM	8,270	58,880	102,879
CVS CAREMARK CORP	321,649	10,511,366	11,495,735
CYBERONICS INC	1,636	27,314	26,078
CYBERSOURCE CORP DEL COM	1,574	23,236	26,239
CYMER INC COM	9,164	271,458	356,113
CYPRESS SEMICONDUCTOR CORP	47,445	276,791	490,107
CYTEC INDS INC COM	18,938	786,626	614,917
D & E COMMUNICATIONS INC	5,782	60,565	66,435
D R HORTON INC	465,139	6,181,893	5,307,236
DAKTRONICS INC	1,326	32,533	11,364

	Units	Cost	Market Value
DANA HLDG CORP COM	41,227	173,009	280,756
DANAHER CORP COM	242,377	15,272,686	16,316,820
DANVERS BANCORP INC COM	9,759	132,802	132,625
DARDEN RESTAURANTS INC	9,340	129,325	318,774
DAVITA INC COM	333,437	17,318,705	18,885,872
DAWSON GEOPHYSICAL CO COM	4,050	124,913	110,889
DCT INDL TR INC COM	57,511	611,032	293,881
DEAN FOODS CO	11,233	287,854	199,835
DECKERS OUTDOOR CORP COM	6,665	492,688	565,525
DEERE & CO COM	141,090	4,711,061	6,055,583
DEL MONTE FOODS CO COM	86,556	726,124	1,002,318
DELL INC COM	107,128	1,780,715	1,634,773
DELPHI FINL GROUP INC CL A COM	13,613	211,491	308,062
DELTA AIR LINES INC DEL COM	170,179	1,341,291	1,524,804
DELTA PETROLEUM CORP	28,897	74,343	50,570
DELUXE CORP COM	9,869	369,848	168,760
DENBURY RES INC COM NEW	160,366	2,362,417	2,426,338
DENDREON CORPORATION COM	2,974	71,348	83,242
DENNYS CORP	9,302	27,575	24,743
DENTSPLY INTL INC NEW COM	159,225	3,053,028	5,499,632
DEVELOPERS DIVERSIFIED RLTY	49,870	300,071	460,799
DEVON ENERGY CORP NEW COM	65,516	3,218,761	4,411,192
DEVRY INC DEL COM	198,821	8,928,336	10,998,778
DG FASTCHANNEL INC COM	21,900	454,091	458,586
DIAMOND OFFSHORE DRILLING INC	155,002	13,799,426	14,805,791
DIAMOND ROCK HOSPITALITY CO	123,030	1,088,291	996,543
DICKS SPORTING GOODS INC OC	158,013	3,042,148	3,539,491
DIEBOLD INC	41,370	1,299,164	1,362,314
DIGI INTL INC	7,300	107,033	62,196
DIGITAL RIV INC COM	15,027	478,317	605,889
DIGITAL RLTY TR INC	102,783	3,480,627	4,698,211
DILLARDS INC CL A COM	15,397	278,364	217,098
DIME CMNTY BANCORP INC COM	9,844	148,958	112,517
DINEEQUITY INC COM	738	31,996	18,266
DIODES INC	411,465	8,823,406	7,443,402
DIONEX CORP	100,239	2,849,430	6,512,528
DIRECTTV GROUP INC	27,470	608,365	757,623
DISCOVER FINL SVCS COM	65,001	823,086	1,054,966
DISCOVERY COMMUNICATIONS INC	8,274	91,903	224,009
DISH NETWORK CORP CL A	17,376	288,644	334,662
DISNEY WALT CO COM	859,868	20,644,159	23,611,975
DOLBY LABORATORIES INC CL A	249,417	4,951,525	9,525,235
DOLLAR THRIFTY AUTOMOTIVE	7,255	117,427	178,400
DOLLAR TREE INC COM	1,958	40,673	95,315
DOMINION RES INC VA NEW COM	77,965	2,506,988	2,689,793
DOMINOS PIZZA INC	10,628	196,488	93,952
DOMTAR CORP COM NEW	14,151	976,707	498,398
DONALDSON INC	2,206	72,904	76,394
DONNELLEY R R & SONS CO COM	64,508	2,010,916	1,371,440
DORMAN PRODS INC COM	8,849	115,397	132,912
DOUGLAS EMMETT INC COM	114,679	1,874,999	1,408,258
DOVER CORP COM	15,060	479,317	583,726
DOW CHEM CO COM	220,430	5,084,832	5,746,610
DPL INC COM	42,168	1,019,319	1,100,585
DR PEPPER SNAPPLE INC	33,362	813,503	959,158
DREAMWORKS ANIMATION SKG INC	289,416	8,521,688	10,294,527
DRESS BARN INC COM	12,889	177,828	231,100
DRESSER RAND GROUP INC	2,265	85,973	70,374
DREW INDS INC COM NEW	3,265	44,875	70,818
DRIL-QUIP INC COM	762	34,328	37,826
DSP GROUP INC COM	7,787	155,062	63,386
DST SYS INC DEL	4,561	215,966	204,333
DSW INC CL A	4,005	38,450	63,960
DTE ENERGY CO COM	22,228	898,878	781,092
DTS INC	328,538	6,709,507	8,995,370
DU PONT E I DE NEMOURS & CO	292,372	11,325,384	9,396,836

	Units	Cost	Market Value
DUKE ENERGY CORP NEW COM	171,954	2,766,633	2,706,556
DUKE REALTY CORPORATION	241,706	2,893,150	2,902,889
DUN & BRADSTREET CORP DEL NEW	3,495	191,411	263,243
DXP ENTERPRISES INC COM NEW	4,202	55,924	46,852
DYCOM INDS INC	14,005	236,935	172,262
DYNAMEX INC	888	14,405	14,501
DYNAMIC MATLS CORP	249,327	6,902,993	4,976,567
DYNCORP INTL INC COM CL A	7,346	154,941	132,228
DYNEGY INC DEL CL A	220,225	746,985	561,574
E TRADE FINANCIAL CORP	528,657	3,238,860	925,150
EAGLE MATLS INC	31,429	912,780	898,241
EARTHLINK INC COM	31,219	241,156	262,552
EAST WEST BANCORP INC COM	28,487	825,102	236,442
EASTGROUP PPTYS INC COM	3,880	160,153	148,294
EASTMAN CHEM CO COM	59,500	2,973,571	3,185,630
EASTMAN KODAK CO COM	91,276	497,108	436,299
EATON CORP	96,433	5,465,079	5,457,143
EATON VANCE CORP NON VTG COM	3,074	52,546	86,041
EBAY INC COM	342,309	6,500,420	8,081,915
ECHELON CORP OC COM	2,204	25,909	28,365
ECHOSTAR CORPORATION	14,515	410,253	267,947
ECLIPSYS CORP COM	2,170	42,161	41,881
ECOLAB INC COM	69,625	2,777,726	3,218,764
EDISON INTL COM	219,356	6,805,919	7,365,974
EDUCATION RLTY TR INC	111,129	669,189	658,995
EDWARDS LIFE SCIENCES CORP COM	123,770	6,121,943	8,652,761
EL PASO CORP COM	130,837	2,145,747	1,350,238
EL PASO ELEC CO COM NEW	14,941	174,482	264,007
EL PASO PIPELINE PARTNERS LP	31,045	419,309	643,563
ELECTRO RENT CORP	7,507	109,271	86,481
ELECTRO SCIENTIFIC INDS INC	9,343	287,553	125,103
ELECTRONIC ARTS	367,679	14,319,469	7,004,285
ELECTRONICS FOR IMAGING INC	18,846	355,925	212,394
ELIZABETH ARDEN INC COM	8,464	155,480	99,621
ELLIS PERRY INTL INC COM	5,242	51,552	84,082
EMC CORP MASS	983,011	15,541,504	16,750,507
EMCOR GROUP INC COM	13,869	206,556	351,163
EMCORE CORP	35,627	57,418	46,315
EMERSON ELEC CO COM	113,390	3,683,122	4,544,671
EMPIRE DIST ELEC CO	17,143	370,634	310,117
EMPLOYERS HLDGS INC COM	14,523	296,282	224,816
EMULEX CORP NEW	4,761	160,045	48,991
ENBRIDGE ENERGY PARTNERS LP	23,570	985,661	1,062,064
ENCORE ACQUISITION CO COM	21,449	647,938	802,193
ENCORE CAP GROUP INC	4,800	63,137	64,560
ENCORE WIRE CORP	7,712	218,339	172,286
ENDO PHARMACEUTICALS HLDGS INC	48,549	944,418	1,098,664
ENER1 INC COM NEW	357	2,876	2,470
ENERGEN CORP	27,201	751,223	1,172,363
ENERGIZER HLDGS INC COM	5,444	224,335	361,155
ENERGY CONVERSION DEVICES INC	3,948	80,827	45,718
ENERGY TRANSFER EQUITY L P COM	21,035	386,524	588,980
ENERGY TRANSFER PARTNERS LP	67,620	2,673,336	2,877,231
ENERGYSOLUTIONS INC DEPOSITARY	22,803	204,685	210,244
ENERSYS	13,903	223,051	307,534
ENNIS INC COM	11,853	184,552	191,189
ENPRO INDS INC	7,282	145,803	166,467
ENSCO INTL INC COM	15,729	608,059	669,112
ENTEGRIS INC COM	40,380	341,022	199,881
ENTERGY CORP NEW COM	67,595	4,668,130	5,398,137
ENTERPRISE FINL SVCS CORP	65,789	1,604,287	608,548
ENTERPRISE GP HLDGS LP	19,455	400,261	575,479
ENTERPRISE PRODS PARTNERS L P	109,780	2,823,800	3,108,970
ENTERTAINMENT PPTYS TR COM SH	8,727	343,435	297,940
EOG RES INC COM	49,495	3,061,344	4,133,327
EPICOR SOFTWARE CORP COM	20,182	148,924	128,559

	Units	Cost	Market Value
EPIQ SYS INC COM	1,532	23,348	22,214
EQT CORP COM	8,346	237,656	355,540
EQUIFAX INC COM	20,831	586,294	607,015
EQUINIX INC	31,704	2,591,159	2,916,768
EQUITY LIFESTYLE PPTYS INC	3,320	143,803	142,063
EQUITY ONE INC COM	11,834	263,603	185,439
EQUITY RESIDENTIAL SH	136,852	3,989,086	4,201,356
ERESEARCH TECHNOLOGY INC	1,519	22,077	10,633
ERIE INDEMNITY CO CL A	3,858	160,254	144,521
ESCO TECHNOLOGIES INC COM	921	13,886	36,287
ESSA BANCORP INC COM	10,748	138,264	141,981
ESSEX PPTY TR	10,522	860,499	837,341
ESTEE LAUDER COS INC CL A	203,855	7,176,652	7,558,943
ETHAN ALLEN INTERIORS INC COM	121,972	3,092,421	2,012,538
EURONET WORLDWIDE INC COM	4,497	82,783	108,063
EV3 INC COM	25,665	243,306	315,936
EVERCORE PARTNERS INC CL A	3,627	72,713	105,981
EVERGREEN SOLAR INC COM	34,883	88,236	66,975
EXAR CORP COM	13,870	150,207	101,945
EXCO RES INC COM	39,539	418,664	738,984
EXELIXIS INC COM	3,162	32,326	20,174
EXELON CORP COM	300,304	16,191,128	14,901,084
EXIDE TECHNOLOGIES	18,828	65,329	150,059
EXPEDIA INC DEL	13,200	321,771	316,140
EXPEDITORS INTL WASH INC COM	81,135	3,309,915	2,851,895
EXPONENT INC COM	2,113	41,557	59,523
EXPRESS SCRIPTS INC COM STK	113,138	6,748,923	8,777,246
EXTERRAN HLDGS INC COM	14,192	651,924	336,918
EXTRA SPACE STORAGE INC	33,931	493,345	357,972
EXTREME NETWORKS INC COM	34,535	149,838	96,698
EXXON MOBIL CORP	900,954	46,869,306	61,814,454
F N B CORP PA COM	23,991	320,906	170,576
F5 NETWORK INC COM	122,171	3,518,007	4,841,637
FACET BIOTECH CORP COM	9,570	93,128	165,465
FACTSET RESH SYS INC	139,335	7,002,354	9,229,550
FAIR ISAAC INC COM	18,357	571,324	394,492
FAIRCHILD SEMICONDUCTOR INTL	88,665	1,046,213	907,043
FAMILY DLR STORES INC	56,904	1,644,388	1,502,266
FARO TECHNOLOGY INC	859	16,816	14,758
FASTENAL CO	68,041	2,737,866	2,633,187
FCSTONE GROUP INC COM	12,507	64,804	60,284
FEDERAL MOGUL CORP CL A	7,698	107,959	92,915
FEDERAL RLTY INVT TR SHS BEN	15,987	820,607	981,122
FEDERAL SIGNAL CORP	19,932	369,451	143,311
FEDERATED INVS INC PA CL B	7,747	171,200	204,288
FEDEX CORP COM	187,587	11,006,457	14,110,294
FEI COMPANY	348,596	8,115,732	8,592,891
FELCOR LODGING TR INC COM	25,696	253,577	116,403
FERRO CORP COM	15,451	40,171	137,514
FIDELITY NATL FINANCIAL INC	233,224	3,572,595	3,517,018
FIDELITY NATL INFORMATION SVCS	21,284	414,568	542,955
FIFTH ST FIN CORP COM	11,208	120,951	122,503
FIFTH THIRD BANCORP	101,960	2,280,429	1,032,855
FINANCIAL FED CORP	5,892	125,104	145,415
FINANCIAL INSTITUTIONS INC COM	4,132	61,536	41,196
FINISH LINE INC CL A	6,716	68,292	68,235
FIRST ADVANTAGE CORP CL A	5,905	83,429	109,538
FIRST AMERICAN CORP COM	57,721	1,628,535	1,868,429
FIRST BANCORP INC ME	4,789	104,252	89,075
FIRST BANCORP N C	6,329	98,683	114,238
FIRST BUSEY CORP CL A	12,034	213,812	56,560
FIRST CITIZENS BANCSHARES INC	2,164	293,662	344,292
FIRST CMNTY BANCSHARES INC NEW	5,239	131,542	66,116
FIRST COMWLTH FINL CORP PA	33,620	408,818	190,962
FIRST FINL BANCORP	17,381	252,215	209,441
FIRST FINL BANKSHARES INC	4,790	194,628	236,913

	Units	Cost	Market Value
FIRST FINL CORP IND COM	4,240	133,130	129,914
FIRST FINL NORTHWEST INC COM	12,335	120,527	71,790
FIRST HORIZON NATIONAL CORP	97,722	2,159,097	1,292,862
FIRST INDL RLTY TR INC	16,749	469,363	87,932
FIRST MERCHANTS CORP COM	10,650	197,436	74,231
FIRST MIDWEST BANCORP INC DEL	16,284	397,007	183,521
FIRST NIAGARA FINL GROUP INC	61,951	773,837	763,856
FIRST POTOMAC RLTY TR	17,592	335,791	203,364
FIRST SOLAR INC COM	90,409	10,033,460	13,819,920
FIRSTENERGY CORP COM	41,536	1,727,416	1,899,026
FIRSTMERIT CORP	25,821	602,326	491,374
FISERV INC COM	170,754	7,544,154	8,230,343
FISHER COMMUNICATIONS INC	3,494	106,595	63,521
FLIR SYS INC	362,408	4,665,718	10,136,552
FLOWERS FOOD INC COM	101,900	2,407,485	2,678,951
FLOWERVE CORP COM	12,801	694,342	1,261,411
FLUOR CORP NEW COM	202,417	6,265,410	10,292,904
FLUSHING FINL CORP COM	8,295	134,261	94,563
FMC CORP NEW COM	46,527	2,373,205	2,617,144
FMC TECHNOLOGIES INC COM	7,312	253,233	381,979
FOOT LOCKER INC COM	39,037	685,256	466,492
FORCE PROTN INC	6,417	156,865	35,037
FORD MTR CO DEL COM PAR \$0.01	404,112	4,007,538	2,913,648
FOREST CITY ENTERPRISES INC	41,469	340,126	554,441
FOREST LABS INC CL A COM	39,156	1,159,102	1,152,753
FOREST OIL CORP	102,034	3,629,071	1,996,805
FORESTAR GROUP INC	12,406	219,568	213,135
FORWARD AIR CORP COM	26,643	558,270	616,785
FOSSIL INC COM	132	2,395	3,755
FOSTER L B CO CL A	5,162	168,716	157,854
FPIC INS GROUP INC COM	2,748	86,762	92,195
FPL GROUP INC COM	199,805	8,973,008	11,035,230
FRANKLIN ELEC INC	8,762	301,854	251,207
FRANKLIN RES INC COM	109,311	6,722,197	10,996,687
FRANKLIN STR PPTYS CORP	19,707	347,772	258,162
FREDS INC CL A	9,116	129,248	116,047
FREEPORT MCMORAN COPPER & GOLD	83,807	4,022,680	5,749,998
FREIGHTCAR AMER INC	5,655	207,700	137,417
FRONTIER COMMUNICATIONS CORP	80,338	1,011,519	605,749
FRONTIER OIL CORP COM	14,320	180,916	199,334
FTI CONSULTING INC COM	1,646	18,094	70,136
FUEL SYS SOL KIRKLAND & ELLIS	793	22,733	28,540
FUELCELL ENERGY INC COM	3,494	26,022	14,919
FULLER H B CO COM	16,239	180,955	339,395
FULTON FINL CORP PA	64,812	732,977	477,016
FURNITURE BRANDS INTL INC COM	13,317	300,279	73,643
FUSHI COPPERWELD INC COM	7,501	64,714	63,458
G & K SVCS INC CL A	6,792	247,237	150,511
G III APPAREL GROUP LTD	4,099	47,993	58,001
GAIAM INC CL A	7,908	58,062	55,198
GALLAGHER ARTHUR J & CO	8,380	208,870	204,221
GAMCO INVS INC	1,764	82,163	80,615
GAMESTOP CORP NEW	10,279	407,640	272,085
GANNETT INC COM	214,068	4,186,979	2,677,991
GAP INC COM	149,427	2,087,147	3,197,738
GARDNER DENVER INC COM	150,525	4,778,658	5,250,312
GARTNER INC COM	272,149	4,118,663	4,972,162
GATX CORP COM	12,930	451,028	361,394
GAYLORD ENTMT CO NEW COM	16,339	477,710	328,414
GEN PROBE INC NEW	148,620	8,017,904	6,158,813
GENERAL CABLE CORP DEL COM NEW	33,233	1,049,097	1,301,072
GENERAL COMMUNICATION INC CL A	6,460	59,236	44,316
GENERAL ELEC CO COM	1,632,490	41,747,761	26,805,486
GENERAL MLS INC COM	69,088	3,390,011	4,447,885
GENERAL MOLY INC COM	31,078	93,606	97,896
GENESCO INC COM	7,387	207,962	177,805

	Units	Cost	Market Value
GENESSE & WYO INC CL A	764	24,049	23,164
GENTEK INC	4,901	121,127	186,434
GENTEX CORP COM	93,997	876,696	1,330,058
GENTIVA HEALTH SVCS INC	6,257	114,121	156,488
GENUINE PARTS CO COM	52,926	1,721,698	2,014,364
GENWORTH FINL INC	608,279	12,666,228	7,268,934
GENZYME CORP COM	52,496	2,777,050	2,978,098
GEO GROUP INC	5,143	91,563	103,734
GERON CORP	16,546	114,985	108,542
GETTY RLTY CORP NEW	5,867	92,280	143,976
GIBRALTAR INDS INC	11,514	215,185	152,791
GILEAD SCIENCES INC COM	659,724	18,624,436	30,729,944
GLACIER BANCORP INC NEW COM	19,346	352,629	289,029
GLADSTONE CAP CORP COM	12,832	220,001	114,590
GLATFELTER	16,438	214,960	188,708
GLOBAL INDS LTD COM	34,023	334,946	323,219
GLOBAL PMTS INC COM	64,657	2,536,260	3,019,482
GMX RES INC COM	4,611	241,778	72,439
GOLDMAN SACHS GROUP INC COM	220,974	31,041,805	40,736,557
GOODRICH PETE CORP NEW	8,094	198,133	208,906
GOODYEAR TIRE & RUBR CO COM	15,318	408,980	260,866
GOOGLE INC CL A	123,311	43,694,349	61,143,759
GOVERNMENT PPTYS INCOME TR	18,150	367,031	435,782
GRACE WR & CO DEL NEW COM	18,940	184,983	411,756
GRACO INC COM	14,573	352,583	406,150
GRAFTECH INTERNATIONAL LTD	26,881	337,472	395,151
GRAHAM CORP	970	20,751	15,084
GRAINGER W W INC COM	4,330	228,624	386,929
GRAMERCY CAP CORP	18,386	327,765	44,678
GRANITE CONSTR INC COM	9,316	258,404	288,237
GRAPHIC PACKAGING HLDG CO COM	44,592	79,605	103,008
GREAT ATLANTIC & PAC TEA INC	14,033	165,644	125,034
GREAT PLAINS ENERGY INC COM	56,264	1,386,085	1,009,939
GREAT WOLF RESORTS INC	29,835	214,081	106,511
GREATBATCH INC COM	2,995	52,379	67,298
GREEN MTN COFFEE ROASTERS INC	146,634	850,507	10,827,455
GREEN PLAINS RENEWABLE ENERGY	6,322	44,611	44,886
GREENBRIER COMPANIES INC	7,048	175,846	82,532
GREENHILL & CO INC	35,500	2,194,930	3,180,090
GREIF INC CL A COM	13,913	580,243	765,911
GROUP 1 AUTOMOTIVE INC COM	7,624	214,906	204,704
GUARANTY BANCORP DEL COM	21,867	190,763	32,363
GUESS INC COM	14,963	460,976	554,230
GULF IS FABRICATION INC COM	5,711	97,149	107,024
GULFMARK OFFSHORE INC COM	4,546	158,965	148,836
GYMBOREE CORP COM	3,412	122,545	165,073
H & E EQUIP SVCS INC COM	9,679	99,803	109,663
HAIN CELESTIAL GROUP INC COM	10,615	231,205	203,490
HALLIBURTON CO COM	113,920	2,144,914	3,089,510
HAMPTON RDS BANKSHARES INC	10,978	108,628	31,617
HANCOCK HLDG CO	6,514	181,244	244,731
HANESBRANDS INC COM	231,334	5,751,612	4,950,548
HANGER ORTHOPEDIC GROUP INC	7,801	119,993	108,200
HANOVER INS GROUP INC COM	46,948	1,832,099	1,940,361
HANSEN MED INC COM	2,640	20,261	9,240
HANSEN NAT CORP	46,877	1,853,616	1,722,261
HARLEY DAVIDSON INC COM	109,001	1,886,843	2,507,023
HARLEYSVILLE GROUP INC	4,102	122,895	129,828
HARLEYSVILLE NATL CORP PA	14,615	252,341	77,898
HARMAN INTL INDS INC NEW COM	12,837	458,833	434,918
HARMONIC INC COM	11,773	100,117	78,644
HARRIS & HARRIS GROUP INC	11,458	65,850	71,613
HARRIS STRATEX NETWORKS INC	212,414	2,957,016	1,486,898
HARSCO CORP	10,535	278,092	373,044
HARTE-HANKS INC COM	13,345	240,093	184,561
HARTFORD FINL SVCS GROUP INC	43,637	1,922,488	1,156,381

	Units	Cost	Market Value
HARVEST NATURAL RESOURCES INC	13,718	116,831	70,373
HASBRO INC COM	142,098	3,787,512	3,943,220
HATTERAS FINL CORP COM	12,595	330,070	377,598
HAVERTY FURNITURE COS INC	6,325	60,068	74,698
HAWAIIAN ELEC INDS INC COM	38,531	896,857	698,182
HAWAIIAN HLDGS INC	6,314	35,434	52,154
HAYNES INTL INC	5,263	240,144	167,469
HCC INS HLDGS INC COM	44,620	909,074	1,220,357
HCP INC COM	194,966	4,962,580	5,603,323
HEADWATERS INC COM	17,767	279,525	68,758
HEALTH CARE REIT INC COM	109,433	4,314,131	4,554,601
HEALTH MGMT ASSOC INC NEW CL A	5,891	81,549	44,124
HEALTH NET INC COM STK	41,554	959,068	639,932
HEALTHCARE REALTY TRUST INC	19,684	527,455	415,923
HEALTHCARE SVCS GROUP INC	29,856	487,672	548,156
HEALTHSOUTH CORP COM NEW	3,688	46,292	57,680
HEALTHSPRING INC COM	16,299	285,598	199,663
HEALTHWAYS INC COM	11,860	180,268	181,695
HEARTLAND EXPRESS INC COM	5,639	93,876	81,202
HEARTLAND FINL USA INC	5,410	135,342	79,798
HECLA MNG CO COM	67,169	408,351	294,872
HEIDRICK & STRUGGLES INTL INC	7,077	189,978	164,611
HEINZ H J CO COM	27,148	909,054	1,079,133
HELIX ENERGY SOLUTIONS GROUP	40,316	1,292,149	603,934
HELMERICH & PAYNE INC COM	94,765	2,918,010	3,746,060
HENRY JACK & ASSOC INC COM	4,155	58,851	97,518
HERCULES OFFSHORE INC	26,601	911,225	130,611
HERCULES TECHNOLOGY GROWTH CAP	18,568	213,263	182,338
HERMAN MILLER INC COM	86,530	1,336,353	1,463,222
HERSHA HOSPITALITY TR PRIORITY	26,189	209,173	81,186
HERSHEY COMPANY COM	15,777	518,003	613,094
HERTZ GLOBAL HLDGS INC COM	76,818	1,026,631	831,939
HESS CORP	38,768	1,768,444	2,072,537
HEWITT ASSOCS INC	2,859	85,234	104,153
HEWLETT PACKARD CO COM	430,862	15,033,263	20,340,995
HIGHWOODS PPTYS INC COM	19,573	471,686	615,571
HILL ROM HLDGS COM	17,338	526,519	377,622
HILLENBRAND INC COM	18,102	312,868	368,738
HILLTOP HLDGS INC COM	16,413	198,143	201,223
HLTH CORP COM	3,432	48,371	50,142
HMS HOLDING CORP	66,300	2,423,427	2,534,649
HNI CORP	51,465	973,961	1,214,574
HOLOGIC INC COM	280,943	6,721,957	4,590,609
HOME BANCSHARES INC COM	6,050	134,286	132,616
HOME DEPOT INC COM	714,729	23,060,031	19,040,381
HOME PROPERTIES INC	5,769	272,056	248,586
HONEYWELL INTL INC COM	55,800	2,065,001	2,072,970
HORACE MANN EDUCATORS CORP NEW	15,968	208,488	223,073
HORIZON LINES INC CL A	12,295	49,670	78,073
HORMEL FOODS CORP COM	6,200	160,704	220,224
HORNBECK OFFSHORE SVCS INC	7,876	269,426	217,063
HORSEHEAD HLDG CORP COM	12,941	131,189	151,669
HOSPIRA INC	10,219	238,499	455,767
HOSPITALITY PPTYS TR COM SHS	37,305	1,142,970	759,903
HOST HOTELS & RESORTS INC	396,708	4,242,220	4,669,253
HOT TOPIC INC	6,702	55,955	50,198
HRPT PPTYS TR COM SBI	100,969	921,606	759,287
HSN INC DEL COM	603	12,820	9,817
HUB GROUP INC CL A	6,807	197,380	155,540
HUBBELL INC CL B	21,204	760,724	890,568
HUDSON CITY BANCORP INC COM	473,339	6,694,337	6,224,408
HUGOTON ROYALTY TRUST	67,000	1,802,298	1,199,970
HUMAN GENOME SCIENCES INC COM	75,714	789,644	1,424,937
HUMANA INC COM	56,244	2,275,150	2,097,901
HUNT J B TRANS SVCS INC	135,102	3,356,692	4,340,827
HUNTINGTON BANCSHARES INC	1,279,420	6,130,077	6,026,068

	Units	Cost	Market Value
HUNTSMAN CORP	62,608	894,601	570,359
HURCO CO	3,642	95,734	62,205
IAC / INTERACTIVECORP COM PAR	23,269	413,967	469,801
IBERIABANK CORP COM	6,808	329,094	310,172
IBM CORP COM	244,969	21,048,777	29,300,742
ICF INTL INC COM	15,400	425,530	466,928
ICO HLDGS INC COM	15,803	68,500	73,800
ICONIX BRAND GROUP INC COM	24,422	360,444	304,542
IDACORP INC COM	14,531	488,362	418,347
IDENIX PHARMACEUTICALS INC	3,485	19,258	10,769
IDEX CORP	324,730	6,749,041	9,076,204
IDEXX LABS INC COM	107,390	3,912,586	5,369,500
IHS INC CL A	1,953	97,182	99,857
ILLINOIS TOOL WKS INC COM	338,513	11,945,868	14,457,890
ILLUMINA INC COM	3,085	49,014	131,113
IMATION CORP COM	9,558	243,878	88,603
IMMUCOR INC	338,620	8,051,152	5,993,574
IMPERIAL SUGAR CO NEW COM NEW	5,319	119,889	67,445
IMS HEALTH INC COM	63,877	998,702	980,512
INCYTE CORPORATION	479,102	4,086,498	3,233,939
INDEPENDENT BK CORP MASS	6,884	170,382	152,343
INFINITY PPTY & CAS CORP	5,512	187,061	234,150
INFOGROUP INC COM	7,971	62,889	55,877
INFORMATICA CORP COM	3,859	75,170	87,136
INGLES MKTS INC CL A	6,740	146,178	106,694
INGRAM MICRO INC CL A COM	64,365	1,050,496	1,084,550
INLAND REAL ESTATE CORP	23,860	285,676	209,014
INNOPHOS HLDGS INC COM	6,800	146,226	125,800
INNOSPEC INC COM	10,648	118,784	157,058
INSIGHT ENTERPRISES INC COM	12,760	171,042	155,800
INSITUFORM TECHNOLOGIES INC	12,569	204,338	240,571
INSTEEL INDS INC	8,338	115,303	99,639
INSULET CORP COM	1,891	16,531	21,236
INTEGRA LIFESCIENCES HLDG CORP	755	26,707	25,783
INTEGRAL SYS INC MD	7,984	78,057	55,090
INTEGRATED DEVICE TECH INC	53,066	616,633	358,726
INTEGRYS ENERGY GROUP INC COM	27,751	1,248,498	995,983
INTEL CORP	1,794,721	36,714,785	35,122,690
INTERACTIVE BROKERS GROUP INC	3,500	53,333	69,545
INTERACTIVE DATA CORP COM	9,632	147,628	252,455
INTERCONTINENTAL EXCHANGE INC	4,590	622,491	446,102
INTERDIGITAL INC PA COM	1,518	28,433	35,157
INTERFACE INC CL A	486,700	3,140,375	4,039,610
INTERLINE BRANDS INC	10,688	212,526	180,093
INTERMEC INC	2,218	40,881	31,274
INTERMUNE PHARMACEUTICALS INC	1,041	32,039	16,583
INTERNAP NETWORKS SVCS CORP	21,657	90,536	69,519
INTERNATIONAL BANCSHARES CORP	16,178	420,580	263,863
INTERNATIONAL COAL GROUP INC	34,236	116,030	137,971
INTERNATIONAL PAPER CO COM	56,833	1,448,611	1,263,398
INTERNATIONAL RECTIFIER CORP	16,900	506,824	329,381
INTERNATIONAL SPEEDWAY CORP CL	11,729	582,052	323,369
INTERPUBLIC GROUP COS INC COM	207,206	1,599,023	1,558,189
INTERSIL CORP CL A	100,513	1,725,100	1,538,854
INTEVAC INC COM	9,034	93,704	121,417
INTL FLAVORS & FRAGRANCES INC	7,761	299,850	294,375
INTREPID POTASH INC COM	1,902	95,072	44,868
INTUIT COM	344,525	8,381,933	9,818,963
INTUITIVE SURGICAL INC	25,169	4,774,707	6,600,570
INVACARE CORP	7,932	241,833	176,725
INVENTIV HEALTH INC COM	9,722	149,660	162,649
INVERNESS MEDICAL INNOVATIONS	42,873	1,176,381	1,660,471
INVESTMENT TECH GRP COM NEW	15,502	318,565	432,816
INVESTORS BANCORP INC	14,936	206,429	158,471
INVESTORS REAL ESTATE TR SBI	28,619	284,279	258,716
ION GEOPHYSICAL CORP COM	33,476	107,242	117,836

	Units	Cost	Market Value
IOWA TELECOMMUNICATION SVCS	8,854	166,673	111,560
IPC THE HOSPITALIST CO INC COM	23,200	637,971	729,640
IPCS INC DEL	1,725	38,753	30,015
IRIS INTL INC	323,764	4,770,291	3,658,533
IRON MTN INC PA COM	167,998	4,048,723	4,478,827
ISIS PHARMACEUTICALS	2,866	35,651	41,758
ISTAR FINL INC	34,551	1,140,291	105,035
ITC HLDGS CORP	1,282	56,819	58,267
ITRON INC	34,838	3,005,819	2,234,509
ITT EDL SVCS INC COM	78,834	5,836,054	8,704,062
IXIA COM	3,292	33,594	22,583
IXYS CORP DEL COM	1,726	28,109	14,688
J CREW GROUP INC COM	28,200	559,674	1,010,124
JABIL CIRCUIT INC COM	259,866	3,903,400	3,484,803
JACK IN THE BOX INC COM	2,531	29,663	51,860
JACKSON HEWITT TAX SVC INC	10,226	128,486	52,153
JAKKS PAC INC	9,461	175,269	135,482
JAMES RIV COAL CO	907	33,945	17,333
JANUS CAP GROUP INC	212,337	2,868,510	3,010,939
JARDEN CORP	35,046	821,009	983,741
JC PENNEY CO INC COM	231,134	6,798,613	7,800,773
JDA SOFTWARE GROUP INC	2,969	39,010	65,140
JDS UNIPHASE CORP COM PAR	51,414	2,745,267	365,554
JEFFERIES GROUP INC NEW COM	14,237	237,271	387,674
JETBLUE AIRWAYS CORP	212,662	2,113,496	1,271,719
JM SMUCKER COMPANY	34,321	1,411,381	1,819,356
JO ANN STORES INC	5,891	135,698	158,056
JOHN BEAN TECHNOLOGIES CORP	11,494	145,015	208,846
JOHNSON & JOHNSON COM	694,602	37,004,324	42,294,316
JOHNSON CTLS INC COM	79,881	1,644,328	2,041,758
JONES APPAREL GROUP INC COM	353,381	9,731,300	6,336,121
JONES LANG LASALLE INC COM	44,839	1,864,425	2,124,023
JOS A BANK CLOTHIERS INC	925	29,615	41,412
JOY GLOBAL INC	4,624	115,498	226,299
JPMORGAN CHASE & CO COM	1,177,276	41,520,555	51,588,234
JUNIPER NETWORKS INC COM	298,596	7,019,768	8,068,064
K SWISS INC CL A	5,600	128,096	49,224
K V PHARMACEUTICAL CO CL A	12,527	64,942	38,458
KADANT INC COM	5,829	131,667	70,706
KAISER ALUM CORP COM PAR \$0.01	21,647	867,071	787,085
KANSAS CITY LIFE INS CO	2,015	57,616	62,747
KANSAS CITY SOUTHERN COM NEW	57,519	1,433,375	1,523,678
KAPSTONE PAPER & PACKAGING COM	10,345	67,407	84,208
KAYDON CORP	23,603	815,483	765,209
KAYNE ANDERSON ENERGY DEV CO	4,536	91,136	60,011
KB HOME COM	64,410	1,739,625	1,069,850
KBR INC COM	63,437	1,229,301	1,477,448
KBW INC COM	35,353	797,303	1,139,074
KELLOGG CO COM	85,303	3,867,876	4,199,467
KELLY SVCS INC CL A	7,319	140,375	90,024
KENDLE INTL INC	222,726	3,476,887	3,723,979
KENEXA CORP	1,712	44,485	23,078
KENNAMETAL INC COM	108,992	2,838,942	2,682,293
KENSEY NASH CORP	221,470	5,189,439	6,411,557
KEY ENERGY SERVICES INC COM	41,746	646,980	363,190
KEYCORP NEW COM	1,022,895	8,779,017	6,648,818
KFORCE INC COM	10,695	89,134	128,554
KILROY RLTY CORP COM	64,284	1,798,343	1,783,238
KIMBALL INTL INC CL B	11,365	94,868	86,715
KIMBERLY CLARK CORP COM	32,029	1,703,700	1,889,070
KIMCO RLTY CORP COM	99,971	1,405,028	1,303,622
KINDER MORGAN ENERGY PARTNERS	51,405	2,528,914	2,776,898
KINDRED HEALTHCARE INC COM	13,737	218,040	222,952
KINETIC CONCEPTS INC	16,582	491,456	613,202
KING PHARMACEUTICALS INC COM	405,530	4,268,523	4,367,558
KIRBY CORP COM	16,702	520,320	614,968

	Units	Cost	Market Value
KITE RLTY GROUP TR	19,202	180,224	80,072
KLA TENCOR CORP	22,441	642,596	804,734
KNIGHT CAP GROUP INC	56,942	1,040,274	1,238,489
KNOLOGY INC	7,445	86,976	72,589
KOHLBERG CAP CORP COM	9,987	119,972	60,222
KOHL'S CORP COM	148,841	6,359,502	8,491,379
KOPPERS HLDGS INC COM	3,160	109,398	93,694
KORN FERRY INTL COM NEW	14,654	227,647	213,802
KRAFT FOODS INC CL A	541,629	16,371,035	14,228,594
KRISPY KREME DOUGHNUTS INC WT	93	0	6
KROGER CO COM	51,777	986,802	1,068,677
KULICKE & SOFFA INDS INC	5,177	32,115	31,217
L1 IDENTITY SOLUTIONS INC COM	8,443	112,833	59,017
LA Z BOY INC	16,469	260,702	142,457
LABORATORY CORP AMER HLDGS	145,525	9,454,926	9,560,993
LABRANCHE & CO INC COM	21,028	324,246	71,495
LACLEDE GROUP INC COM	8,455	253,863	271,913
LAKELAND BANCORP INC COM	8,138	95,430	61,035
LAKELAND FINL CORP COM	5,883	118,275	121,484
LAM RESH CORP COM	151,815	6,001,175	5,186,000
LAMAR ADVERTISING CO CL A	23,361	414,916	641,026
LANCE INC	177,900	3,638,299	4,593,378
LANDAUER INC	2,640	114,532	145,147
LANDSTAR SYS INC COM	73,972	2,965,365	2,815,374
LASALLE HOTEL PPTYS CUM SH BEN	17,617	446,305	346,350
LATTICE SEMICONDUCTOR CORP COM	37,366	127,736	84,074
LAWSON SOFTWARE INC NEW COM	27,274	153,243	170,190
LAYNE CHRISTENSEN COMPANY	6,837	261,447	219,126
LEAP WIRELESS INTL INC	7,983	376,475	156,068
LEGG MASON INC	18,432	1,135,123	571,945
LEGGETT & PLATT INC COM	145,441	2,550,637	2,821,555
LENDER PROCESSING SVCS INC COM	2,564	68,719	97,868
LENNAR CORP CL A	61,396	986,817	874,893
LENNOX INTL INC COM	129,100	4,307,888	4,663,092
LEUCADIA NATL CORP COM	19,751	508,402	488,245
LEVEL 3 COMMUNICATIONS INC	938,259	1,717,302	1,304,180
LEXINGTON REALTY TRUST	27,497	366,800	140,235
LEXMARK INTERNATIONAL INC COM	34,265	1,371,770	738,068
LIBERTY GLOBAL INC COM SER A	23,731	505,809	535,609
LIBERTY MEDIA CORP NEW	48,942	1,095,066	1,522,586
LIBERTY MEDIA HLDG CORP	55,385	822,626	607,573
LIBERTY MEDIA HLDG CORP CAP	33,865	474,045	708,456
LIBERTY PPTY TR SHS BEN INT	94,830	2,436,340	3,084,820
LIFE TECHNOLOGIES CORP COM	60,734	1,440,055	2,827,168
LIFE TIME FITNESS INC	33,597	671,749	942,396
LIFEPPOINT HOSPS INC COM	23,015	742,717	622,786
LILLY ELI & CO COM	440,154	18,455,418	14,538,287
LIMITED BRANDS INC	561,333	8,886,224	9,537,048
LINCARE HLDGS INC COM	8,226	173,419	257,063
LINCOLN ELEC HLDGS INC COM	17,316	830,682	821,644
LINCOLN NATL CORP IND COM	104,467	4,060,901	2,706,740
LINDSAY CORP	17,426	781,608	686,236
LINEAR TECHNOLOGY CORP COM	15,370	322,890	424,673
LITHIA MTRS INC CL A	6,953	64,214	108,397
LITTELFUSE INC COM	254,248	5,674,525	6,671,468
LIVE NATION INC COM	27,183	470,781	222,629
LIZ CLAIBORNE INC COM	11,208	352,132	55,255
LKQ CORP	4,977	50,581	92,274
LMI AEORSPACE INC COM	4,825	85,272	48,395
LOEWS CORP COM	45,332	1,891,161	1,552,621
LOUISIANA PAC CORP COM	38,410	412,345	256,195
LOWES COS INC COM	799,380	16,471,684	16,739,017
LSI CORP COM	274,830	1,871,861	1,508,817
LTC PPTYS INC COM	17,939	401,075	431,254
LUBRIZOL CORP	6,563	253,642	468,992
LUFKIN INDS INC COM	704	43,617	37,439

	Units	Cost	Market Value
LULULEMON ATHLETICA COM	271,700	3,711,690	6,181,175
LUMINEX CORP DEL COM	1,508	29,013	25,636
M & T BK CORP COM	52,835	3,196,438	3,292,677
M D C HLDGS INC	10,547	425,634	366,403
M/I HOMES INC	6,270	206,275	85,209
MACERICH CO COM	41,539	859,766	1,259,869
MACK CALI RLTY CORP COM	33,203	1,046,670	1,073,453
MACYS INC COM	52,959	1,094,918	968,620
MAGELLAN HEALTH SVCS INC	12,472	479,427	387,380
MAINSOURCE FINL GROUP INC	8,452	132,123	57,474
MANHATTAN ASSOCS INC COM	238,205	6,862,631	4,811,741
MANITOWOC INC COM	51,117	304,185	484,078
MANPOWER INC WIS	7,111	349,434	403,265
MARATHON OIL CORP	161,368	5,607,178	5,147,639
MARCHEX INC	2,991	29,218	14,686
MARCUS CORP	12,179	204,152	155,769
MARINER ENERGY INC COM	6,216	156,951	88,143
MARKEL HOLDINGS	3,884	1,260,255	1,281,021
MARRIOTT INTL INC NEW CL A	31,957	874,751	881,694
MARSH & MCLENNAN COS INC COM	138,356	3,996,588	3,421,544
MARSHALL & ILSLEY CORP NEW COM	145,079	1,204,331	1,170,788
MARTEK BIOSCIENCES CORP	10,507	256,128	237,353
MARTIN MARIETTA MATLS INC COM	11,238	890,306	1,034,683
MARVEL ENTMT INC	821	14,342	40,738
MASCO CORP COM	169,302	2,071,043	2,187,382
MASSEY ENERGY CORP COM	12,151	326,921	338,891
MASTEC INC	7,236	92,027	87,917
MASTERCARD INC CL A	20,271	3,609,792	4,097,783
MATRIX SVC CO	6,777	77,183	73,666
MATTEL INC COM	212,990	3,193,142	3,931,795
MAXIM INTEGRATED PRODS INC COM	264,590	4,119,246	4,799,663
MAXWELL TECHNOLOGIES INC	1,827	22,996	33,672
MB FINL INC NEW COM	11,215	371,474	235,179
MBIA INC COM	59,641	676,580	462,814
MCAFFEE INC	9,581	377,483	419,552
MCCORMICK & CO NON VOTING	8,677	259,165	294,497
MCDONALDS CORP COM	339,296	17,165,632	19,363,623
MCG CAPITAL CORP	22,735	328,982	95,260
MCGRATH RENT CORP	6,960	135,063	148,039
MCGRAW HILL COS INC COM	20,837	432,922	523,842
MCKESSON CORP COM	26,823	1,173,888	1,597,310
MCMORAN EXPLORATION CO	960	18,076	7,248
MDU RESOURCES GROUP INC	98,324	1,841,204	2,050,055
MEADOWBROOK INS GROUP INC	19,752	163,065	146,165
MEADWESTVACO CORP	23,068	606,615	514,647
MEASUREMENT SPECIALTIES INC	299,126	6,854,468	3,054,076
MEDALLION FINANCIAL CORP	9,216	80,231	77,046
MEDCATH CORP COM	6,382	131,249	55,970
MEDCO HEALTH SOLUTIONS INC	229,180	9,117,297	12,675,946
MEDIACOM COMMUNICATIONS CORP	10,298	94,972	59,316
MEDICAL PPTYS TR INC	36,861	370,769	287,884
MEDICAL RES INC COM NEW	143	0	1
MEDICINES CO COM	7,995	91,092	88,025
MEDICIS PHARMACEUTICAL CORP	123,658	3,208,559	2,640,098
MEDIVATION INC COM	1,039	17,293	28,198
MEDNAX INC COM	28,777	1,220,393	1,580,433
MEDTRONIC INC COM	329,820	14,095,876	12,137,376
MEMC ELECTRONICS MATERIALS	414,183	16,495,405	6,887,863
MENS WEARHOUSE INC COM	17,261	293,005	426,347
MENTOR GRAPHICS CORP COM	30,232	373,263	281,460
MERCK & CO INC COM	726,566	25,338,284	22,981,283
MERCURY GEN CORP NEW	9,651	421,589	349,173
MEREDITH CORP COM	14,333	400,033	429,130
MERIDIAN BIOSCIENCE INC COM	465,809	10,313,875	11,649,883
MERIT MED SYS INC COM	24,000	414,544	415,920
MERITAGE HOMES CORP COM	11,377	361,732	230,953

	Units	Cost	Market Value
METALICO INC	11,530	60,642	48,080
METAVANTE HLDG CO COM	2,659	58,433	91,682
METHODE ELECTRS INC COM	15,686	135,934	135,998
METLIFE INC COM	415,843	11,947,864	15,831,143
METROPCS COMMUNICATIONS INC	20,288	304,730	189,896
METTLER-TOLEDO INTL INC	1,209	61,177	109,523
MFA FINANCIAL INC	71,939	548,728	572,634
MGE ENERGY INC	7,526	248,551	274,548
MGIC INVT CORP WIS COM	40,985	377,870	303,699
MICREL INC	8,930	66,704	72,780
MICROCHIP TECHNOLOGY INC COM	380,878	9,496,408	10,093,267
MICRON TECHNOLOGY INC COM	97,171	1,396,995	796,802
MICROS SYS INC COM	123,767	3,251,355	3,736,526
MICROSEMI CORP	1,685	33,777	26,606
MICROSOFT CORP COM	2,894,945	76,391,618	74,950,126
MICROSTRATEGY INC CL A	684	31,427	48,933
MID AMER APT CMNTYS INC COM	976	42,178	44,047
MIDAS GROUP INC COM	3,505	37,576	32,947
MIDDLEBY CORP	37,838	1,697,096	2,081,468
MIDDLESEX WTR CO	7,026	104,845	105,952
MILLER INDS INC TENN COM NEW	8,037	70,741	88,407
MILLIPORE CORP COM	3,565	132,348	250,726
MINE SAFETY APPLIANCES CO	161,467	6,119,681	4,441,957
MINERALS TECHNOLOGIES INC COM	7,082	298,791	336,820
MIRANT CORP NEW	57,787	954,148	949,440
MISSION WEST PPTYS INC MD COM	15,585	108,793	104,887
MKS INSTRS INC	17,909	355,827	345,465
MOBILE MINI INC ARIZ COM	8,960	129,815	155,546
MODINE MFG CO	16,190	316,617	150,081
MODUSLINK GLOBAL SOLUTIONS INC	13,831	152,136	111,893
MOHAWK INDS INC COM	21,915	903,135	1,045,126
MOLEX INC COM	53,903	1,007,586	1,125,495
MOLINA HEALTHCARE INC	4,823	135,970	99,788
MOMENTA PHARMACEUTICALS INC	2,464	33,751	26,143
MONMOUTH REAL ESTATE INVT CORP	17,621	108,332	122,642
MONOLITHIC PWR SYS INC	1,274	27,146	29,875
MONOTYPE IMAGING HLDGS INC COM	9,063	65,323	76,220
MONRO MUFFLER BRAKE INC	27,200	735,671	864,688
MONSANTO CO NEW COM	291,508	18,561,962	22,562,719
MONSTER WORLDWIDE INC COM	142,092	2,341,572	2,483,768
MOODYS CORP COM	12,750	236,074	260,865
MORGAN STANLEY	153,431	4,654,490	4,737,949
MORGANS HOTEL GROUP CO COM	17,993	105,060	97,522
MORNINGSTAR INC	17,600	620,858	854,656
MOSAIC CO	4,070	132,655	195,645
MOTOROLA INC COM	284,647	3,731,366	2,445,118
MOVADO GROUP INC COM	6,263	77,557	91,001
MPS GROUP INC	33,132	342,615	348,549
MSC INDL DIRECT INC CL A	32,829	1,556,226	1,430,688
MSC SOFTWARE CORP COM	18,497	218,808	155,560
MSCI INC CL A	63,984	1,627,704	1,895,206
MTS SYS CORP	6,978	239,096	203,827
MUELLER INDS INC COM	13,466	404,023	321,433
MUELLER WTR PRODS INC COM SER	41,228	700,625	225,929
MURPHY OIL CORP COM	26,843	1,306,479	1,545,352
MVC CAPITAL INC	9,349	142,016	82,084
MYERS INDS INC	11,311	94,879	121,819
MYLAN INC COM	25,562	352,164	409,248
MYRIAD GENETICS INC	2,650	55,546	72,610
MYRIAD PHARMACEUTICALS INC	589	2,053	3,452
NACCO INDS INC CL A	2,262	184,499	135,878
NALCO HLDG CO COM	3,585	59,321	73,457
NASDAQ OMX GROUP/THE COM STK	13,219	381,913	278,260
NASH FINCH CO COM	5,875	160,337	160,623
NATCO GROUP INC CL A	5,779	202,976	255,894
NATIONAL CINEMEDIA INC COM	13,912	201,428	236,087

	Units	Cost	Market Value
NATIONAL FINL PARTNERS CORP	13,113	322,760	114,345
NATIONAL FUEL GAS CO N J	26,621	774,157	1,219,508
NATIONAL HEALTH INVS INC COM	8,377	192,134	265,132
NATIONAL INSTRS CORP COM	15,727	360,694	434,537
NATIONAL OILWELL VARCO INC	166,468	8,249,036	7,179,765
NATIONAL PENN BANCHARES INC	27,300	445,138	166,803
NATIONAL RETAIL PPTYS INC COM	24,020	480,777	515,709
NATIONAL SEMICONDUCTOR CORP	15,637	160,290	223,140
NATIONAL WESTN LIFE INS CO	796	183,494	140,080
NATIONWIDE HEALTH PPTYS INC	106,895	2,954,136	3,312,676
NATURAL GAS SVCS GROUP INC	4,173	56,501	73,528
NATUS MED INC DEL COM	2,342	35,584	36,137
NAVIGANT CONSULTING INC COM	1,610	24,999	21,735
NAVIGATORS GROUP INC	4,794	212,967	263,670
NAVISTAR INTL CORP NEW COM	1,617	75,514	60,508
NBT BANCORP INC	13,808	318,199	311,232
NBTY INC	7,816	219,293	309,357
NCI BLDG SYS INC COM	3,649	22,638	11,677
NCR CORP NEW	121,894	2,561,693	1,684,575
NEENAH PAPER INC	6,529	100,757	76,846
NELNET INC CL A	4,839	59,503	60,197
NEOGEN CORP	210,635	4,387,633	6,801,404
NETAPP INC COM	654,406	12,365,768	17,459,552
NETEZZA CORP	2,646	26,075	29,741
NETFLIX COM INC	60,988	2,469,640	2,815,816
NETGEAR INC	44,433	795,159	815,346
NETSCOUT SYS INC COM	488,774	5,446,249	6,603,337
NEUSTAR INC CL A	2,363	47,871	53,404
NEW JERSEY RES CORP	12,624	349,527	458,377
NEW YORK & CO INC	7,837	55,684	40,125
NEW YORK CMNTY BANCORP INC	31,658	525,948	361,534
NEW YORK TIMES CO CL A	45,785	1,067,390	371,774
NEWALLIANCE BANCSHARES INC	128,653	1,672,359	1,376,587
NEWELL RUBBERMAID INC	34,071	786,789	534,574
NEWFIELD EXPL CO COM	12,524	374,733	533,021
NEWMARKET CORP	412	24,154	38,332
NEWMONT MINING CORP HOLDING CO	30,729	1,038,692	1,352,691
NEWPARK RES INC PAR \$0.01 NEW	34,135	257,422	109,573
NEWPORT CORP COM	15,588	250,190	136,551
NEWS CORPORATION CL A	289,339	4,100,523	3,469,175
NGP CAPITAL RESOURCES CO COM	8,599	144,068	62,429
NIC INC	176,302	1,525,246	1,567,325
NICOR INC COM	16,879	672,551	617,603
NIGHTHAWK RADIOLOGY HLDGS INC	9,745	54,791	70,456
NII HLDGS INC CL B NEW	263,332	9,637,208	7,894,693
NIKE INC CL B COM	80,975	3,551,067	5,239,083
NISOURCE INC COM	151,830	3,036,934	2,108,919
NOBLE ENERGY INC	73,884	3,568,474	4,873,389
NORDSON CORP	8,427	338,218	472,670
NORDSTROM INC WASH COM	207,682	7,462,510	6,342,608
NORFOLK SOUTHN CORP COM	77,709	2,966,653	3,350,035
NORTHEAST UTILS COM	337,453	7,567,514	8,011,134
NORTHERN TR CORP COM	35,937	1,887,367	2,090,096
NORTHFIELD BANCORP INC NEW COM	9,777	111,495	125,146
NORTHSTAR RLTY FIN CORP	38,257	344,515	134,282
NORTHWEST BANCORP INC PA	6,133	167,104	140,078
NORTHWEST NAT GAS CO COM	9,208	316,757	383,605
NORTHWEST PIPE CO COM	4,123	142,026	138,244
NORTHWESTERN CORP	11,857	336,483	289,667
NOVATEL WIRELESS INC COM NEW	2,185	25,998	24,822
NOVELL INC	96,655	671,944	435,914
NOVELLUS SYS INC	22,264	509,542	467,099
NRDC ACQUISITION CORP COM	37,950	375,825	392,403
NRG ENERGY INC	65,183	1,645,917	1,837,509
NSTAR COM	187,809	5,750,266	5,976,082
NU SKIN ENTERPRISES INC CL A	4,362	74,910	80,828

	Units	Cost	Market Value
NUANCE COMMUNICATIONS INC	369,858	3,408,112	5,533,076
NUCOR CORP	115,537	4,540,938	5,431,394
NUTRI SYSTEMS INC COM NEW	93,216	2,706,795	1,422,476
NUVASIVE INC	1,154	31,864	48,191
NV ENERGY INC COM	143,916	1,781,588	1,667,986
NVIDIA CORP COM	32,550	340,377	489,227
NVR INC	6,212	3,224,878	3,959,342
NYSE EURONEXT COM	218,332	5,790,318	6,307,611
O M GROUP INC COM	10,951	516,701	332,801
OCCIDENTAL PETE CORP COM	105,029	5,211,007	8,234,274
OCEANEERING INTL INC COM	2,119	65,039	120,253
OCWEN FINL CORP COM NEW	12,493	71,519	141,421
ODYSSEY HEALTHCARE INC COM	10,083	125,036	126,038
ODYSSEY RE HLDGS CORP COM	5,446	205,065	352,955
OFFICE DEPOT INC COM	404,668	2,435,619	2,678,902
OFFICEMAX INC DEL	7,658	198,040	96,338
OGE ENERGY CORP COM	40,028	981,572	1,324,126
OHIO VY BANC CORP	4,172	134,605	110,558
OIL DRI CORP AMER	5,445	84,247	78,953
OIL STS INTL INC COM	20,020	617,749	703,303
OILSANDS QUEST INC COM	67,988	171,242	76,826
OLD DOMINION FGHT LINES INC	51,382	1,538,053	1,563,554
OLD NATIONAL BANCORP IND	21,033	420,451	235,570
OLD REP INTL CORP COM	98,822	1,710,719	1,203,652
OLYMPIC STL INC	4,145	121,219	118,920
OMEGA HEALTHCARE INVS INC	25,300	399,071	405,306
OMEGA PROTEIN CORP COM	9,966	103,288	48,335
OMNICARE INC COM	107,692	3,050,212	2,425,224
OMNICOM GROUP INC USD0.15 COM	171,453	6,360,351	6,333,474
OMNIVISION TECHNOLOGIES INC	15,824	245,470	257,615
ON ASSIGNMENT INC COM	13,357	119,958	78,138
ON SEMICONDUCTOR CORP COM	11,107	66,225	91,633
ONEOK INC NEW COM	213,741	7,343,095	7,827,195
ONEOK PARTNERS LP UNIT LTD	19,235	966,828	1,017,724
ONYX PHARMACEUTICALS INC	1,458	55,673	43,696
OPENWAVE SYS INC	24,544	60,349	63,814
OPNEXT INC COM	3,966	28,779	11,620
OPPENHEIMER HOLDINGS INC	3,378	77,081	82,254
ORACLE CORPORATION COM	1,708,231	30,829,242	35,599,534
O'REILLY AUTOMOTIVE INC	105,376	3,112,407	3,808,289
ORION MARINE GROUP INC COM	27,800	383,062	571,012
OSI PHARMACEUTICALS INC COM	1,706	67,431	60,222
OTTER TAIL CORP	12,969	334,655	310,348
OVERSEAS SHIPHOLDING GRP INC	83,046	3,056,028	3,103,429
OWENS & MINOR INC NEW	5,075	183,834	229,644
OWENS CORNING NEW COM	21,719	650,204	487,592
OWENS ILL INC NEW	13,079	331,844	482,615
OXFORD INDS INC COM	1,575	31,472	31,028
PACCAR INC	379,462	15,305,042	14,309,512
PACIFIC CAP BANCORP NEW COM	18,056	435,952	26,001
PACIFIC SUNWEAR CALIF INC COM	25,445	238,649	131,042
PACKAGING CORP AMER COM	40,659	831,621	829,444
PACTIV CORP COM	107,922	3,393,182	2,811,368
PACWEST BANCORP DEL COM	8,784	355,876	167,335
PALL CORP COM	7,088	178,233	228,801
PALM INC NEW	9,181	105,550	160,025
PALOMAR MED TECH INC NEW COM	258,800	7,322,351	4,195,148
PANERA BREAD CO CL A COM	15,086	721,852	829,730
PAR PHARMACEUTICAL COS INC	12,861	232,828	276,640
PARALLEL PETE CORP DEL	14,712	37,149	46,637
PARAMETRIC TECHNOLOGY CORP COM	3,661	163,385	50,595
PAREXEL INTL CORP	151,990	1,620,721	2,065,544
PARK ELECTROCHEMICAL CORP COM	5,440	127,161	134,096
PARK NATL CORP COM	3,372	273,358	196,722
PARKER DRILLING CO COM	41,395	320,632	226,017
PARKERVISION INC	3,945	15,887	16,135

	Units	Cost	Market Value
PARKWAY PPTYS INV	7,854	254,917	154,724
PATRIOT COAL CORP COM	24,501	167,817	288,132
PATTERSON COS INC	142,614	4,473,816	3,886,232
PATTERSON UTI ENERGY INC COM	53,458	978,976	807,216
PAYCHEX INC COM	372,931	12,423,312	10,833,646
PDL BIOPHARMA INC COM	7,318	118,680	57,666
PEABODY ENERGY CORP COM	230,125	9,014,586	8,565,253
PEAPACK GLADSTONE FINL CORP	4,218	90,490	67,741
PEETS COFFEE & TEA INC COM	14,000	401,250	395,220
PENN REAL ESTATE INVT SH	10,250	378,453	78,003
PENN VA CORP	14,514	237,722	332,516
PENNANTPARK INVT CORP COM	10,073	75,610	81,692
PENSKE AUTOMOTIVE GROUP INC	119,764	2,150,839	2,297,074
PENTAIR INC COM	51,527	1,502,644	1,521,077
PEOPLES BANCORP INC	5,583	104,966	72,858
PEOPLES UTD FINL INC COM	137,226	2,468,377	2,135,237
PEP BOYS MANNY MOE & JACK COM	15,239	156,357	148,885
PEPCO HLDGS INC	161,769	3,306,027	2,407,123
PEPSI BOTTLING GROUP INC COM	11,711	233,525	426,749
PEPSIAMERICAS INC COM	25,574	457,064	730,393
PEPSICO INC COM	507,989	25,954,787	29,798,635
PERFICIENT INC COM	9,786	87,652	80,930
PERICOM SEMICONDUCTOR CORP	9,283	82,605	91,066
PERKINELMER INC COM	42,116	686,714	810,312
PEROT SYS CORP CDT CL A	197,284	2,764,202	5,859,335
PERRIGO CO COM	2,266	50,850	77,021
PETROHAWK ENERGY CORP	6,192	92,071	149,908
PETROLEUM DEV CORP	6,205	105,939	115,785
PETROQUEST ENERGY INC COM	14,475	201,584	93,943
PETSMART INC	2,627	31,245	57,137
PFIZER INC COM STK USD0.05	1,186,251	25,836,468	19,632,454
PG&E CORP COM	50,053	1,593,521	2,026,646
PHARMACEUTICAL PROD DEV INC	3,650	78,095	80,081
PHARMASSET INC COM	990	19,287	20,929
PHARMERICA CORP COM	1,550	25,597	28,784
PHH CORP	19,174	435,396	380,412
PHI INC COM NON VTG	3,444	70,283	69,844
PHILLIPS VAN HEUSEN CORP COM	8,838	276,357	378,178
PHOENIX COS INC NEW COM	38,774	556,863	126,016
PHOENIX TECHNOLOGY LTD COM	1,980	17,097	7,227
PHOTRONICS INC COM	18,304	230,483	86,761
PICO HLDGS INC COM NEW	4,032	163,783	134,467
PIEDMONT NAT GAS INC	19,530	433,272	467,548
PIER 1 IMPORTS INC COM	30,530	298,815	118,151
PIKE ELEC CORP	4,356	65,745	52,185
PINNACLE FINL PARTNERS INC COM	11,111	217,184	141,221
PINNACLE WEST CAP CORP COM	44,183	1,736,508	1,450,086
PIONEER DRILLING CO COM	12,983	184,599	95,295
PIONEER NAT RES CO	15,065	519,248	546,709
PIPER JAFFRAY COS	18,841	793,212	899,093
PITNEY BOWES INC COM	27,318	696,085	678,852
PLAINS EXPLORATION & PRODTN	7,151	253,155	197,797
PLANTRONICS INC	119,408	4,514,975	3,201,328
PLEXUS CORP	235,647	3,256,321	6,206,942
PLUM CREEK TIMBER CO INC COM	36,880	1,168,964	1,130,003
PMA CAPITAL CORP CL A COM	14,983	141,690	85,253
PMC SIERRA INC	90,619	689,550	866,318
PMI GROUP INC	23,309	845,954	99,063
PNC FINANCIAL SERVICES GROUP	343,382	14,306,702	16,684,931
PNM RES INC	27,599	430,318	322,356
POLARIS INDS PARTNERS INC COM	350	9,444	14,273
POLO RALPH LAUREN CORP CL A	31,812	1,742,151	2,437,435
POLYCOM INC	49,351	1,118,924	1,320,139
POLYONE CORP COM	31,609	241,612	210,832
POLYPORE INTL INC	5,345	57,600	69,004
POOL CORP COM	7,931	134,492	176,227

	Units	Cost	Market Value
PORTFOLIO RECOVERY ASSOCS INC	90,248	3,783,741	4,090,942
PORTLAND GEN ELEC CO COM NEW	23,060	538,223	454,743
POST PPTYS INC COM	77,898	1,440,507	1,402,164
POTLATCH CORP NEW COM	6,487	231,265	184,555
POWELL INDS INC COM	731	19,326	28,063
POWER-ONE INC COM	22,480	144,898	43,836
POWERWAVE TECHNOLOGIES INC COM	54,613	370,053	87,381
PPG INDS INC COM	136,919	4,915,938	7,970,055
PPL CORP COM	35,592	880,070	1,079,861
PRAXAIR INC COM	234,045	16,656,395	19,119,136
PRE PAID LEGAL SVCS INC COM	1,048	30,736	53,238
PRECISION CASTPARTS CORP	120,400	8,182,956	12,265,148
PREFORMED LINE PRODS CO	551	22,095	22,068
PREMIERE GLOBAL SVCS INC	5,148	56,872	42,780
PRESIDENTIAL LIFE CORP COM	7,156	136,403	74,136
PRESTIGE BRANDS HLDGS INC	14,199	182,124	99,961
PRICE T ROWE GROUP INC COM	87,704	2,810,720	4,008,073
PRICELINE COM INC	6,440	480,711	1,067,881
PRIDE INTL INC DEL COM	10,037	210,243	305,526
PRINCIPAL FINANCIAL GROUP INC	19,249	505,557	527,230
PRIVATE BANCORP INC COM	4,101	90,926	100,310
PROASSURANCE CORPORATION COM	9,809	421,576	511,932
PROCTER & GAMBLE CO COM	690,713	32,048,258	40,006,097
PROGENICS PHARMACEUTICALS INC	2,075	22,572	10,873
PROGRESS ENERGY INC COM	37,485	1,566,317	1,464,164
PROGRESS SOFTWARE CORP	1,744	17,113	39,502
PROGRESSIVE CORP OHIO COM	392,492	6,208,181	6,507,517
PROLOGIS INT	268,740	3,258,626	3,203,381
PROS HLDGS INC COM	517,470	5,646,479	4,357,097
PROSPECT CAPTIAL CORP	21,879	292,127	234,324
PROSPERITY BANCSHARES INC COM	79,967	2,317,435	2,782,052
PROTECTIVE LIFE CORP COM	30,164	905,877	646,113
PROVIDENT FINL SVCS INC	19,535	347,353	201,015
PROVIDENT NEW YORK BANCORP COM	12,958	164,958	123,749
PRUDENTIAL FINL INC	131,419	5,986,045	6,559,122
PS BUSINESS PKS INC CALIF	18,911	888,890	970,513
PSS WORLD MED INC	2,531	39,797	55,252
PSYCHIATRIC SOLUTIONS INC	271,863	7,383,045	7,275,054
PUBLIC STORAGE COM	117,908	8,328,128	8,871,398
PUBLIC SVC ENTERPRISE GROUP	67,844	1,874,187	2,133,015
PULTE HOMES INC COM	128,006	1,667,471	1,406,786
QLOGIC CORP COM	8,628	178,684	148,402
QUAKER CHEM CORP COM	5,286	69,504	115,922
QUALCOMM INC	1,095,541	42,771,113	49,277,434
QUALITY SYS INC	186,073	6,625,915	11,456,515
QUANEX BLDG PRODS CORP COM	7,410	83,703	106,408
QUANTA SVCS INC COM	261,760	6,466,888	5,792,749
QUEST DIAGNOSTICS INC COM	10,255	403,335	535,208
QUEST SOFTWARE INC COM	20,620	317,955	347,447
QUESTAR CORP	39,588	1,479,280	1,486,925
QUICKSILVER RES INC COM	34,422	424,933	488,448
QUICKSILVER INC COM	43,867	437,992	120,634
QWEST COMMUNICATIONS INTL INC	176,983	2,222,130	674,305
RADIAN GROUP INC	25,668	1,302,484	271,567
RADIANT SYS INC COM	1,991	18,629	21,383
RADIO SHACK CORP COM	74,398	1,094,936	1,232,775
RAIT FINANCIAL TRUST	25,086	472,822	73,753
RALCORP HLDGS INC NEW COM	23,086	1,223,688	1,349,838
RAMBUS INC DEL COM	2,517	38,256	43,796
RAMCO-GERSHENSON PPTYS TR COM	54,611	520,191	487,130
RANGE RES CORP COM	18,002	738,079	888,579
RAVEN INDS INC COM	1,649	49,456	44,078
RAYMOND JAMES FINL INC COM	74,551	1,358,407	1,735,547
RAYONIER INC COM	20,412	512,809	835,055
RBC BEARINGS INC	1,407	38,503	32,825
RC2 CORP	6,590	174,128	93,908

	Units	Cost	Market Value
REAL NETWORKS INC COM	13,012	102,317	48,405
REALTY INCOME CORP MD COM	39,479	786,478	1,012,636
RED HAT INC COM	175,223	4,080,116	4,843,164
RED LION HOTELS CORP	19,907	97,523	114,465
RED ROBIN GOURMET BURGERS INC	5,820	121,720	118,844
REDWOOD TR INC COM	111,690	2,830,247	1,731,195
REGAL BELOIT CORP	12,851	450,684	587,419
REGAL ENTMT GROUP CL A	20,156	324,622	248,322
REGENCY CTRS CORP COM	141,540	6,856,097	5,244,057
REGENERON PHARMACEUTICALS INC	76,522	1,795,879	1,476,875
REGIONS FINL CORP	687,867	4,372,240	4,271,654
REGIS CORP MINN	17,073	416,518	264,632
REHABCARE GROUP INC COM	2,236	33,896	48,499
REINSURANCE GROUP AMER INC COM	24,012	1,039,648	1,070,935
RELIANCE STL & ALUM CO	35,988	1,139,744	1,531,649
RENAISSANCE LEARNING INC COM	3,067	43,865	30,486
RENASANT CORP	56,121	1,237,141	833,397
RENT A CTR INC NEW COM	19,511	459,968	368,368
REPUBLIC AWYS HLDGS INC	18,722	252,870	174,676
REPUBLIC BANCORP IN CKY	3,085	72,314	61,577
REPUBLIC SVCS INC COM	142,639	3,805,315	3,789,918
RES CARE INC COM	9,463	145,981	134,469
RESMED INC	2,573	62,717	116,300
RESOURCES CONNECTION INC COM	2,855	53,469	48,706
RF MICRO DEVICES INC COM	7,044	69,817	38,249
RIGEL PHARM INC	1,462	25,285	11,988
RITE AID CORP COM	221,605	1,062,850	363,432
RIVERBED TECHNOLOGY INC COM	1,919	31,457	42,141
RLI CORP	3,384	143,872	178,608
ROBBINS & MYERS INC COM	9,095	155,931	213,551
ROBERT HALF INTL INC COM	9,605	218,449	240,317
ROCK-TENN CO CL A	2,294	39,800	108,070
ROCKWELL AUTOMATION INC	18,631	545,650	793,681
ROCKWOOD HLDGS INC	16,067	359,556	330,498
ROFIN SINAR TECHNOLOGIES INC	6,739	145,010	154,727
ROGERS CORP	5,309	171,037	159,111
ROPER INDS INC NEW COM	7,109	250,031	362,417
ROSETTA RES INC COM	15,874	315,051	233,189
ROSS STORES INC COM	4,196	53,189	200,443
ROVI CORP	735,524	14,171,787	24,713,606
ROWAN COS INC COM	42,383	1,287,449	977,776
ROYAL GOLD INC	10,881	336,201	496,174
RPC INC	1,377	3,954	14,431
RPM INTERNATIONAL INC	26,068	460,612	481,997
RRI ENERGY INC	136,589	722,324	975,245
RTI BIOLOGICS INC COM	16,729	83,974	72,771
RUBY TUESDAY INC	20,652	174,933	173,890
RUDDICK CORP COM	12,125	239,119	322,768
RUDOLPH TECHNOLOGIES INC COM	10,141	126,882	75,043
RUSH ENTERPRISES INC CL A	9,274	112,665	119,820
RYDER SYS INC COM	23,384	844,806	913,379
RYLAND GROUP INC	14,054	350,703	296,118
S & T BANCORP INC	10,482	302,431	135,847
S Y BANCORP INC	3,470	75,387	80,122
SAFEGUARD SCIENTIFICS INC	5,832	76,598	63,977
SAFETY INS GROUP INC	5,523	215,881	181,817
SAFEWAY INC NEW COM	891,969	21,697,528	17,589,629
SAIA INC COM	4,989	94,645	80,223
SAKS INC COM	37,183	451,323	253,588
SALESFORCE COM INC	6,625	303,027	377,161
SALLY BEAUTY HLDGS INC COM	24,267	153,813	172,538
SANDERSON FARMS INC	886	32,622	33,349
SANDISK CORP	22,393	723,628	485,928
SANDRIDGE ENERGY INC COM	49,007	436,534	635,131
SANDY SPRING BANCORP INC CMT	5,741	179,302	93,463
SAPIENT CORP	2,884	19,043	23,187

	Units	Cost	Market Value
SARA LEE CORP	84,820	1,238,072	944,895
SAUL CTRS INC COM	715	24,642	22,952
SAVIENT PHARMACEUTICALS INC	1,467	6,962	22,298
SAVVIS INC COM NEW	1,521	38,305	24,062
SBA COMMUNICATIONS CORP COM	3,832	61,494	103,579
SCANA CORP NEW COM	51,425	1,895,194	1,794,733
SCANSOURCE INC COM	9,308	215,217	263,603
SCBT FINL CORP	4,875	143,238	136,988
SCHAWK INC CL A	6,913	75,937	80,675
SCHEIN HENRY INC COM	3,325	92,700	182,576
SCHERING PLOUGH CORP COM	530,006	11,030,729	14,972,670
SCHLUMBERGER LTD COM	547,243	32,231,108	32,615,683
SCHNITZER STL INDS INC CL A	2,692	83,783	143,349
SCHOLASTIC CORP COM	8,174	241,900	198,955
SCHOOL SPECIALTY INC-COM	3,877	111,658	91,962
SCHULMAN A INC COM	52,229	1,084,960	1,040,924
SCHWAB CHARLES CORP NEW COM	648,757	12,587,992	12,423,697
SCOTTS MIRACLE-GRO COMPANY	89,520	3,307,605	3,844,884
SCRIPPS NETWORKS INTERACTIVE	103,100	4,036,428	3,809,545
SEABOARD CORP DEL	143	189,396	185,903
SEABRIGHT INS HLDGS INC	8,850	132,785	101,067
SEACHANGE INTL INC	7,501	56,385	56,258
SEACOR HOLDINGS INC COM	8,622	597,378	703,814
SEAHAWK DRILLING INC-W/I	669	14,527	20,799
SEALED AIR CORP NEW COM	70,659	1,671,213	1,387,036
SEALY CORP COM	13,965	39,097	44,688
SEARS HLDGS CORP	6,302	671,732	411,584
SEATTLE GENETICS INC COM	2,861	25,902	40,140
SEI INVESTMENT CO COM	3,129	17,349	61,579
SELECT COMFORT CORP OC-CAP STK	127,200	1,693,982	604,200
SELECTIVE INS GROUP INC COM	17,949	351,782	282,338
SEMPRA ENERGY COM	72,359	3,039,149	3,604,202
SEMTECH CORP	248,011	2,642,303	4,218,667
SENAKA FOODS CORPORATION CL A	4,601	141,776	126,067
SENIOR HSG PPTYS TR SH BEN INT	195,708	3,810,532	3,739,980
SENSIENT TECHNOLOGIES CORP COM	15,821	352,661	439,349
SEPRACOR INC	3,080	59,062	70,532
SEQUENOM INC COM NEW	2,587	28,377	8,356
SERVICE CORP INTL COM	103,823	791,174	727,799
SHAW GROUP INC COM	70,089	2,199,530	2,249,156
SHENGDATECH INC COM	13,210	51,921	84,016
SHERWIN WILLIAMS CO COM	106,848	5,857,093	6,427,976
SHOE CARNIVAL INC	5,272	78,436	81,294
SHUTTERFLY INC COM	355,268	6,514,882	5,908,107
SIGMA ALDRICH CORP	41,415	1,922,905	2,235,582
SIGMA DESIGNS INC	3,400	55,986	49,402
SIGNATURE BK NEW YORK N Y	16,865	471,362	489,085
SILGAN HLDGS INC COM	4,247	160,427	223,944
SILICON GRAPHICS INTL CORP COM	13,185	129,888	88,471
SILICON IMAGE INC COM	26,100	64,728	63,423
SILICON LABORATORIES INC	19,320	585,448	895,675
SILICON STORAGE TECHNOLOGY INC	30,337	130,010	73,416
SIMMONS 1ST NATL CORP CLA \$5	5,156	147,454	148,544
SIMON PPTY GROUP INC NEW COM	219,120	11,381,462	15,213,530
SIMPSON MFG INC	3,447	91,939	87,071
SINCLAIR BROADCAST GRP INC CLA	21,411	168,271	76,651
SIRONA DENTAL SYS INC COM	22,162	605,597	659,320
SJW CORP	4,778	77,639	109,177
SKECHERS U S A INC CL A COM	10,791	200,233	184,958
SKILLED HEALTHCARE GROUP INC	8,093	91,068	64,987
SKYLINE CORP	4,868	126,720	109,822
SKYWEST INC COM	24,868	510,425	412,311
SKYWORKS SOLUTIONS INC	4,227	106,268	55,965
SL GREEN REALTY CORP	79,674	2,820,364	3,493,705
SLM CORP	53,392	884,773	465,578
SMART BALANCE INC COM	8,642	59,799	53,062

	Units	Cost	Market Value
SMITH A O CORP	7,302	239,768	278,206
SMITH INTL INC COM	73,494	2,362,472	2,109,278
SMITHFIELD FOODS INC COM	44,736	838,177	617,357
SMITHTOWN BANCORP INC	6,870	95,174	79,280
SNAP ON INC COM	20,005	704,171	695,374
SOHU.COM INC COM	680	40,456	46,770
SOLERA HLDGS INC COM	16,090	423,117	500,560
SOLUTIA INC COM NEW	36,653	310,175	424,442
SONIC AUTOMATIC INC COM	5,317	85,679	55,829
SONIC CORP	73,948	706,079	817,865
SONICWALL INC COM	16,600	105,110	139,440
SONOCO PRODS CO	42,758	1,078,826	1,177,555
SONOSITE INC COM	1,302	29,733	34,451
SONUS NETWORKS INC COM	72,038	154,010	152,721
SOTHEBYS COM SHS	303,564	2,728,885	5,230,408
SOURCEFIRE INC COM	63,500	1,215,794	1,363,345
SOUTH FINL GROUP INC COM	51,495	506,958	75,698
SOUTH JERSEY IND	9,585	206,770	338,351
SOUTHERN CO COM	103,883	2,917,827	3,289,975
SOUTHERN COPPER CORP DEL	8,826	144,652	270,870
SOUTHERN UN CO NEW	429,293	9,875,976	8,925,001
SOUTHSIDE BANCSHARES INC	58,948	1,255,967	1,327,509
SOUTHWEST AIRLS CO COM	251,773	3,151,392	2,417,021
SOUTHWEST GAS CORP COM	13,152	378,622	336,428
SOUTHWESTERN ENERGY CO (DEL)	177,879	5,197,828	7,591,876
SOVRAN SELF STORAGE INC COM	27,879	873,941	848,358
SPARTAN MTRS INC	13,929	95,418	71,595
SPARTECH CORP NEW	11,369	203,637	122,444
SPECTRA ENERGY CORP COM	157,658	3,641,945	2,986,043
SPECTRANETICS CORP	4,053	25,657	25,980
SPHERION CORP COM	16,894	70,787	104,912
SPIRIT AEROSYSTEMS HLDGS INC	51,188	1,137,976	924,455
SPRINT NEXTEL CORP COM SER 1	357,366	5,024,375	1,411,596
SPSS INC	185,458	3,945,387	9,263,627
SPX CORP	19,937	944,505	1,221,540
ST JOE COMPANY COM	2,352	120,212	68,490
ST JUDE MED INC COM	335,706	11,915,353	13,095,891
ST MARY LD & EXPL CO	104,353	3,280,798	3,387,298
STAGE STORES INC COM NEW	11,562	239,698	149,844
STANCORP FINL GROUP INC COM	18,970	494,313	765,819
STANDARD MICROSYSTEMS CORP	6,606	134,571	153,325
STANDARD PAC CORP NEW COM	32,477	317,635	119,840
STANDEX INTL CORP COM	6,305	149,472	125,028
STANLEY WKS	35,235	1,468,780	1,504,182
STAPLES INC COM	565,064	11,495,037	13,120,786
STARBUCKS CORP COM	189,679	2,817,680	3,916,871
STARWOOD HOTELS & RESORTS COM	25,423	678,541	839,722
STATE AUTO FINL CORP	3,963	121,711	71,057
STATE STREET CORP	159,741	7,867,118	8,402,377
STEAK N SHAKE CO	8,744	113,766	102,917
STEC INC COM	1,044	8,875	30,683
STEEL DYNAMICS INC COM	266,501	4,086,815	4,088,125
STEELCASE INC CL A	21,741	200,675	135,012
STEINWAY MUSICAL INSTRS INC	3,476	66,114	41,260
STELLARONE CORP COM	8,641	130,744	127,455
STERICYCLE INC COM	5,188	218,997	251,359
STERIS CORP COM	2,370	58,446	72,167
STERLING BANCORP COM	9,238	138,763	66,698
STERLING BANCSHARES INC	190,255	1,820,605	1,390,764
STERLING FINL CORP/SPOKANE	17,184	345,108	34,368
STEWART ENTERPRISES INC CL A	30,518	145,523	159,609
STEWART INFORMATION SVCS CORP	6,995	165,338	86,528
STIFEL FINL CORP	43,162	1,774,128	2,369,594
STILLWATER MNG CO COM	11,895	131,059	79,934
STONE ENERGY CORP COM	11,709	384,791	190,974
STONERIDGE INC COM	9,406	77,487	66,594

	Units	Cost	Market Value
STRATASYS INC	1,415	19,013	24,281
STRATEGIC HOTELS & RESORTS INC	29,305	447,661	75,900
STRAYER ED INC	16,795	2,776,666	3,655,936
STRYKER CORP	18,713	530,052	850,132
STUDENT LN CORP	1,331	187,106	61,758
SUCCESSFACTORS INC COM	1,663	16,985	23,398
SUN HEALTHCARE GROUP INC	14,467	120,359	124,995
SUN HYDRAULICS CORP COM	122,178	2,194,747	2,573,069
SUN MICROSYSTEMS INC COM NEW	97,333	1,449,034	884,757
SUNOCO INC COM	17,407	479,757	495,229
SUNPOWER CORP COM CL A	168,356	9,682,398	5,032,161
SUNPOWER CORP COM CL B	905	21,752	22,833
SUNRISE SENIOR LIVING INC	18,235	53,566	55,252
SUNSTONE HOTEL INVS INC NEW	128,235	1,044,563	910,469
SUNTRUST BKS INC	128,886	3,544,192	2,906,379
SUPERIOR ENERGY SERVICES INC	71,317	1,381,455	1,606,059
SUPERIOR INDS INTL INC COM	11,599	320,549	164,706
SUPERIOR WELL SVCS INC	6,215	57,763	60,161
SUPERVALU INC COM	28,031	619,903	422,147
SUREWEST COMMUNICATIONS	5,580	61,628	69,304
SURMODICS INC COM	1,502	48,879	36,949
SUSQUEHANNA BANCSHARES INC PA	26,611	500,005	156,739
SVB FINL GROUP	10,654	464,965	460,999
SWIFT ENERGY CO	10,360	181,002	245,325
SWS GROUP INC	7,541	99,183	108,590
SYBASE INC COM	167,427	3,199,702	6,512,910
SYCAMORE NETWORKS INC COM	74,567	283,981	225,192
SYKES ENTERPRISES INC COM	37,049	682,573	771,360
SYMANTEC CORP COM	50,553	846,674	832,608
SYMMETRICOM INC	23,312	141,015	120,756
SYMMETRY MEDICAL INC	10,267	143,037	106,469
SYMYX TECHNOLOGIES INC COM	423,310	8,966,739	2,802,312
SYNAPTICS INC	1,161	19,373	29,257
SYNIVERSE HLDGS INC	4,457	58,562	77,998
SYNNEX CORP	6,380	115,205	194,462
SYNOPSIS INC COM	25,939	581,411	581,552
SYNOVUS FINL CORP	103,784	981,960	389,190
SYSCO CORP COM	230,609	6,642,752	5,730,634
T-3 ENERGY SERVICES INC	5,932	95,176	116,860
TAKE-TWO INTERACTIVE SOFTWARE	23,814	233,593	266,955
TAL INTL GROUP INC	7,469	151,672	106,209
TALEO CORP	1,568	27,807	35,500
TANGER FACTORY OUTLET CTR INC	20,891	648,634	780,070
TARGET CORP COM	402,516	18,868,637	18,789,447
TASER INTL INC COM	48,855	279,036	230,596
TAUBMAN CENTERS INC	59,241	1,665,214	2,137,415
TCF FINL CORP	144,898	2,862,648	1,889,470
TD AMERITRADE HLDG CORP COM	6,672	87,775	130,905
TECH DATA CORP COM	20,704	669,764	861,493
TECHNE CORP COM	133,816	854,480	8,370,191
TECHNITROL INC	15,976	222,180	147,139
TECO ENERGY INC COM	91,566	1,808,178	1,289,249
TECUMSEH PRODS CO CL A	7,458	269,379	84,499
TEKELEC COM	17,021	251,756	279,655
TELEFLEX INC COM	13,116	624,030	633,634
TELEPHONE & DATA SYS INC COM	35,483	1,233,941	1,100,328
TELLABS INC COM	246,546	2,079,324	1,706,098
TEMPLE INLAND INC COM	44,374	713,138	728,621
TENET HEALTHCARE CORP COM	88,471	998,725	520,209
TENNANT CO	1,329	33,286	38,621
TENNECO INC COM	17,953	179,961	234,107
TERADATA CORP DEL COM	183,610	3,344,355	5,052,947
TERADYNE INC COM	11,231	150,367	103,887
TEREX CORP NEW	42,779	743,304	886,809
TERRA INDS INC	14,866	410,524	515,404
TESORO CORP	44,113	838,041	660,813

	Units	Cost	Market Value
TESSERA TECHNOLOGIES INC	1,479	32,642	41,249
TETRA TECH INC NEW	28,986	666,556	768,999
TETRA TECHNOLOGIES INC DEL COM	13,639	123,299	132,162
TEXAS CAP BANCSHARES INC	102,445	1,768,577	1,725,174
TEXAS INDS INC COM	8,418	271,184	353,472
TEXAS INSTRS INC COM	351,139	10,021,951	8,318,483
TFS FINL CORP COM	37,708	458,189	448,725
THERMO FISHER SCIENTIFIC	399,621	20,769,308	17,451,449
THOMAS & BETTS CORP COM	16,475	607,890	495,568
THOR INDS INC COM	10,203	253,868	315,783
THORATEC CORP COM NEW	2,315	46,298	70,075
THQ INC	8,195	150,128	56,054
TIBCO SOFTWARE INC COM	41,843	544,668	397,090
TICKETMASTER ENTERTAINMENT INC	845	25,351	9,878
TIDEWATER INC COM	30,385	1,424,815	1,430,830
TIFFANY & CO NEW COM	10,437	218,746	402,138
TIMBERLAND CO CL A	5,261	115,676	73,233
TIME WARNER CABLE INC COM	106,038	5,816,880	4,569,177
TIME WARNER INC NEW COM NEW	151,381	5,251,195	4,356,745
TIMKEN CO	41,808	1,036,655	979,561
TITAN INTL INC ILL COM	14,571	119,081	129,682
TITANIUM METALS CORP	40,143	567,188	384,971
TIVO INC COM	1,075	8,069	11,137
TJX COS INC NEW COM	359,376	8,899,919	13,350,818
TODD SHIPYARDS CORP	11,613	206,608	190,918
TOLL BROS INC COM	52,430	1,263,081	1,024,482
TOMPKINS FINANCIAL CORP	3,131	126,649	136,825
TORCHMARK CORP	10,993	425,415	477,426
TOREADOR RES CORP COM	1,191	14,007	11,898
TORO CO	1,920	62,841	76,358
TOTAL SYS SVCS INC	27,695	501,174	446,166
TOWER GROUP INC	1,508	43,244	36,780
TOWNEBANK PORTSMOUTH VA	8,009	132,380	102,115
TRACTOR SUPPLY CO	77,099	3,579,987	3,733,134
TRADESTATION GROUP INC COM	9,401	80,464	76,618
TRANSATLANTIC HLDGS INC COM	10,241	516,255	513,791
TRAVELCENTERS AMER LLC COM	0	12	2
TRAVELERS COS INC COM	212,729	8,380,712	10,472,649
TREDEGAR CORP COM	10,335	213,690	149,858
TREE COM INC COM	1,441	14,308	10,880
TREEHOUSE FOODS INC	12,001	285,478	428,076
TRICO BANCSHARES	6,481	147,378	106,288
TRIDENT MICROSYSTEMS INC COM	21,859	56,799	56,615
TRIMBLE NAV LTD	230,954	5,070,813	5,522,110
TRINITY INDS INC	32,886	981,578	565,310
TRIPLE S MGMT CORP CL B	7,509	121,286	125,926
TRIQUINT SEMICONDUCTOR INC COM	24,340	159,308	187,905
TRUE RELIGION APPAREL INC	678	15,204	17,581
TRUEBLUE INC COM	17,099	211,962	240,583
TRUSTCO BK CORP N Y	24,061	183,819	150,381
TRUSTMARK CORP	21,539	468,817	410,318
TRW AUTOMOTIVE HLDGS CORP	19,493	314,913	326,508
TTM TECHNOLOGIES INC COM	17,364	167,517	199,165
TUPPERWARE BRANDS CORP COM	2,401	65,532	95,848
TUTOR PERINI CORP COM	18,200	368,700	387,660
TW TELECOM INC COM	617,441	10,636,409	8,304,581
TWEEN BRANDS INC COM	9,154	69,071	76,802
TYLER TECHNOLOGIES INC	345,334	3,614,894	5,901,758
TYSON FOODS INC CL A	38,367	566,737	484,575
U S AWYS GROUP INC	56,383	893,482	265,000
U S GOLD CORP PAR \$0.10	29,676	77,713	85,764
U STORE IT TR	18,602	294,208	116,263
UAL CORP COM NEW	11,077	125,407	102,130
UCBH HLDGS INC COM	40,124	563,026	32,099
UDR INC COM REIT	63,217	1,212,549	995,036
UGI CORP NEW COM	192,108	4,700,457	4,814,226

	Units	Cost	Market Value
UIL HLDG CORP COM	12,051	306,769	318,026
ULTIMATE SOFTWARE GROUP INC	965	31,514	27,715
ULTRATECH INC COM	2,814	36,656	37,229
UMB FINL CORP	9,947	262,892	402,257
UMPQUA HLDGS CORP COM	116,359	1,977,299	1,233,405
UNIFI INC	6,216	15,720	19,891
UNIFIRST CORP	3,891	126,240	172,955
UNION BANKSHARES CORP	7,034	111,746	87,573
UNION PAC CORP COM	59,600	2,804,349	3,477,660
UNISOURCE ENERGY CORP COM	11,649	282,263	358,207
UNISYS CORP	122,813	547,061	327,911
UNIT CORP COM	33,964	1,016,779	1,401,015
UNITED BANKSHARES INC W VA	11,986	370,328	234,806
UNITED CMNTY BKS BLAIRSVLE GA	13,757	300,230	68,785
UNITED FINL BANCORP INC MD COM	9,169	106,654	106,177
UNITED FIRE & CASUALTY	8,159	268,939	146,046
UNITED NATURAL FOODS INC	215,836	4,073,861	5,162,797
UNITED ONLINE INC COM	25,780	271,353	207,271
UNITED PARCEL SVC INC CL B	245,838	16,340,331	13,882,472
UNITED RENTALS INC COM	20,938	462,073	215,661
UNITED STATES CELLULAR CORP	700	23,719	27,349
UNITED STATES STEEL CORP	18,765	619,170	832,603
UNITED STATIONERS INC COM	108,243	3,229,014	5,153,449
UNITED THERAPEUTICS CORP DEL	1,470	44,949	72,015
UNITEDHEALTH GROUP INC COM	176,490	4,782,647	4,419,310
UNITIL CORP	6,100	127,061	136,945
UNITRIN INC COM	71,891	1,587,192	1,401,156
UNIVERSAL AMERICAN CORP	9,998	148,276	94,181
UNIVERSAL DISPLAY CORP COM	1,905	21,951	22,746
UNIVERSAL FST PRODS INC	6,548	231,315	258,384
UNIVERSAL HEALTH SVCS INC CL B	45,805	2,345,933	2,836,704
UNIVERSAL HLTH RLTY SH BEN INT	4,018	124,355	130,786
UNIVERSAL STAINLESS & ALLOY	3,349	102,650	61,119
UNIVEST CORP PA	5,180	133,455	112,251
UNUM GROUP	429,607	7,159,042	9,210,774
URBAN OUTFITTERS INC COM	181,722	3,866,268	5,482,553
URS CORP NEW	816	32,470	35,618
URSTADT BIDDLE PPTYS INC CL A	9,725	154,637	141,888
US BANCORP DEL COM NEW	309,287	7,395,543	6,761,014
USEC INC COM	40,771	263,097	191,216
USG CORP NEW COM	15,925	501,252	273,592
UT STARCOM INC COM	41,019	326,813	85,730
V F CORP COM	10,112	513,076	732,412
VAALCO ENERGY INC COM NEW	19,174	90,083	88,200
VAIL RESORTS INC COM	24,126	712,368	809,186
VALASSIS COMMUNICATIONS INC	1,332	14,983	23,816
VALEANT PHARMACEUTICALS INTL	1,939	61,426	54,408
VALENCE TECHNOLOGY INC	2,723	10,204	4,901
VALERO ENERGY CORP COM NEW	71,820	1,941,500	1,392,590
VALLEY NATL BANCORP	52,531	900,194	645,606
VALMONT INDS INC COM	14,360	1,323,384	1,223,185
VALSPAR CORP	61,230	1,204,738	1,684,437
VARIAN INC COM	8,213	327,458	419,356
VARIAN MED SYS INC COM	54,415	2,155,608	2,292,504
VARIAN SEMICONDUCTOR EQUIPMENT	2,121	60,597	69,654
VASCO DATA SEC INTL INC COM	1,429	12,489	10,603
VCA ANTECH INC	3,271	71,651	87,957
VECTREN CORP COM	34,003	799,132	783,429
VEECO INSTRS INC DEL COM	4,810	59,677	112,169
VENOCO INC COM	4,199	35,316	48,330
VENTAS INC	207,075	7,911,538	7,972,388
VERIFONE HLDGS INC	2,518	26,764	40,011
VERISIGN INC COM	134,937	2,975,303	3,196,658
VERIZON COMMUNICATIONS COM	365,748	13,430,665	11,071,192
VERTEX PHARMACEUTICALS INC COM	47,105	1,454,014	1,785,280
VIACOM INC NEW CL B	188,627	4,938,300	5,289,101

	Units	Cost	Market Value
VIAD CORP	8,202	217,357	163,302
VICOR CORP COM	2,606	34,942	20,118
VIRGIN MEDIA INC	26,320	444,860	366,374
VIRGIN MOBILE USA INC CL A	12,552	56,076	62,760
VIROPHARMA INC COM	20,867	237,121	200,741
VIRTUAL RADIOLOGIC CORP COM	2,656	26,713	34,608
VIRTUS INVT PARTNERS INC COM	2,143	23,215	33,452
VISA INC COM CL A	433,038	26,557,105	29,927,256
VISHAY INTERTECHNOLOGY INC	61,712	686,242	487,525
VITAL IMAGES INC COM	2,187	36,255	27,381
VMWARE INC CL A COM	1,303	75,703	52,342
VOCUS INC COM	1,216	29,131	25,402
VOLCANO CORP COM	7,915	112,792	133,130
VOLT INFORMATION SCIENCES INC	4,913	57,030	60,037
VORNADO RLTY TR COM	78,152	6,069,069	5,033,751
VULCAN MATLS CO COM	85,819	4,988,447	4,640,233
W & T OFFSHORE INC	111	3,981	1,300
WABCO HLDGS INC COM	64,228	1,359,996	1,348,788
WABTEC COM	132,509	3,239,970	4,973,063
WADDELL & REED FINL INC CL A	132,750	3,060,184	3,776,738
WAL MART STORES INC COM	810,117	37,999,400	39,768,644
WALGREEN CO	61,132	1,555,878	2,290,616
WALTER ENERGY INC	11,009	360,502	661,201
WALTER INVESTMENT MGMT CORP	1,349	18,234	21,611
WARNACO GROUP INC	16,677	389,477	731,453
WARNER MUSIC GROUP CORP	16,823	147,816	93,031
WARREN RES INC	1,425	17,024	4,218
WASHINGTON FEDERAL INC	37,090	676,765	625,337
WASHINGTON MUTUAL INC COM	980,700	15,201,385	239,291
WASHINGTON POST CO CL B DEL	647	429,172	302,848
WASHINGTON REAL ESTATE INVT TR	72,258	2,010,025	2,081,030
WASHINGTON TR BANCORP INC	5,811	122,131	101,809
WASTE CONNECTIONS INC COM	10,635	241,866	306,926
WASTE MGMT INC DEL COM	324,162	11,003,254	9,666,511
WATERS CORP COM	44,827	1,943,132	2,504,036
WATSCO INC CL A	985	48,422	53,101
WATSON PHARMACEUTICALS INC COM	182,688	5,983,234	6,693,688
WATSON WYATT WORLDWIDE INC	4,423	139,634	192,666
WATTS WATER TECHNOLOGIES INC	10,189	307,768	308,217
WAUSU PAPER CORP	10,399	140,739	103,990
WD 40 CO	4,350	125,163	123,540
WEB COM GROUP INC COM	11,720	81,878	83,095
WEBSense INC COM	1,655	32,648	27,804
WEBSTER FINL CORP WATERBURY CT	18,376	542,564	229,149
WEIGHT WATCHERS INTL INC	11,253	300,448	308,782
WEINGARTEN RLTY INVS SH BEN	39,254	997,275	781,940
WEIS MKTS INC	5,172	174,862	165,245
WELLCARE HEALTH PLANS INC	13,569	260,975	334,476
WELLPOINT INC	60,290	2,567,940	2,855,334
WELLS FARGO & CO NEW COM	1,247,643	48,735,998	35,158,580
WENDYS / ARBYS GROUP INC COM	97,071	434,768	459,146
WERNER ENTERPRISES INC COM	13,068	212,430	243,457
WESBANCO INC	10,357	241,814	160,119
WESCO FINL CORP	317	115,882	103,184
WESCO INTL INC COM	10,116	382,315	291,341
WEST PHARMACEUTICAL SVCS INC	1,407	25,703	57,138
WESTAMERICA BANCORPORATION COM	6,133	238,598	318,916
WESTAR ENERGY INC	46,308	1,078,818	903,469
WESTERN ALLIANCE	14,854	103,496	93,729
WESTERN DIGITAL CORP DEL COM	15,702	293,766	573,594
WESTERN REFNG INC COM	12,005	179,214	77,432
WESTERN UN CO COM	1,258,846	26,038,204	23,817,366
WESTFIELD FINL INC NEW COM	19,619	183,109	166,173
WESTLAKE CHEM CORP	7,220	180,548	185,554
WET SEAL INC CL A COM	6,064	23,586	22,922
WEYCO GROUP INC	1,125	27,275	25,763

	Units	Cost	Market Value
WEYERHAEUSER CO COM	28,067	1,468,594	1,028,656
WGL HLDGS INC COM	17,692	528,111	586,313
WHIRLPOOL CORP COM	9,979	545,855	698,131
WHITING PETE CORP NEW	20,476	719,477	1,179,008
WHITNEY HLDG CO	24,494	480,028	233,673
WHOLE FOODS MKT INC	132,206	4,248,245	4,030,961
WILLBROS GROUP INC DEL COM	827	26,947	12,595
WILLIAMS CLAYTON ENERGY INC	1,896	35,318	57,108
WILLIAMS COS INC COM	73,729	1,192,941	1,317,537
WILLIAMS SONOMA INC COM	60,897	953,379	1,231,946
WILMINGTON TR CORP	25,936	729,675	368,291
WINDSTREAM CORP COM	143,643	1,805,552	1,455,104
WINN DIXIE STORES INC COM NEW	19,762	360,153	259,277
WINNEBAGO INDS INC	10,271	76,206	151,086
WINTHROP RLTY TR SH BEN INT	7,383	68,632	71,910
WINTRUST FINL CORP COM	7,806	353,851	218,256
WISCONSIN ENERGY CORP COM	361,106	15,587,647	16,311,158
WOLVERINE WORLD WIDE INC COM	1,628	23,125	40,440
WONDER AUTO TECHNOLOGY INC COM	2,709	14,311	32,508
WORLD ACCEP CORP	5,413	105,549	136,462
WORLD FUEL SVC CORP	2,572	79,748	123,636
WORTHINGTON INDS INC COM	2,883	52,185	40,074
WRIGHT MED GROUP INC COM	1,955	40,607	34,916
WSFS FINL CORP	2,729	120,795	72,701
WYETH COM	151,509	5,637,749	7,360,307
WYNDHAM WORLDWIDE CORP COM	53,368	1,000,171	870,966
XCEL ENERGY INC	206,166	3,899,758	3,966,634
XENOPORT INC	751	33,957	15,944
XEROX CORP COM	112,887	1,697,243	873,745
XILINX INC COM	93,347	1,941,537	2,186,187
XTO ENERGY INC COM	285,263	12,308,030	11,787,067
YAHOO INC	670,372	14,156,823	11,939,325
YRC WORLDWIDE INC	17,859	514,447	79,473
YUM BRANDS INC	128,067	3,187,282	4,323,542
ZALE CORP NEW COM	7,613	137,822	54,433
ZEBRA TECHNOLOGIES CORP CL A	4,376	91,010	113,470
ZENITH NATL INS CORP	12,263	485,441	378,927
ZIMMER HLDGS INC COM	86,584	3,660,435	4,627,915
ZIONS BANCORPORATION	52,233	1,075,331	938,627
ZOLL MED CORP	1,794	30,960	38,607
ZOLTEK COS INC COM	11,371	114,177	119,396
ZORAN CORP	4,173	62,489	48,073
ZUMIEZ INC	1,249	35,318	20,496
ZYGO CORP	7,242	89,815	49,101
Total Domestic Common Stocks		4,209,971,567	4,462,566,512
Total of Domestic Equities		4,209,971,567	4,462,566,512
Domestic Fixed Income Securities			0.08%
U.S. Government & Federal Agency Obligations			
U S TREASURY BILL	375,000	374,443	374,443
U S TREASURY BILL	545,000	544,876	544,876
U S TREASURY BILL	710,000	709,838	709,838
U S TREASURY BILL	250,000	249,629	249,629
U S TREASURY BILL	1,207,000	1,203,546	1,203,546
Total of U.S. Government & Federal Agency Obligations		3,082,332	3,082,332
Domestic Convertible Bonds			
SCHERING PLOUGH CORP PFD CONV	5,200	1,300,000	1,262,040
Total of Domestic Convertible Bonds		1,300,000	1,262,040

	Units	Cost	Market Value
Total of Domestic Fixed Income Securities		4,382,332	4,344,372
International Securities			5.12%
International Common Stocks			
BAHAMAS			
STEINER LEISURE LTD	3,277	97,389	117,186
ULTRAPETROL BAHAMAS LIMITED	10,682	117,507	52,555
BERMUDA			
AIRCASTLE LTD SHS	16,319	132,024	157,805
ALLIED WORLD ASSURANCE COMPANY	18,190	823,752	871,847
ARCH CAPITAL GROUP LTD SHS	18,800	1,293,743	1,269,752
ARGO GROUP INTERNATIONAL	9,113	332,595	306,926
ASPEN INSURANCE HOLDINGS	166,451	3,931,886	4,405,958
ASSURED GUARANTY LTD SHS	29,855	679,782	579,784
AXIS CAPITAL HLDGS LTD SHS	42,668	1,551,789	1,287,720
BUNGE LIMITED COM	12,004	946,043	751,570
CENTRAL EUROPEAN MEDIA ENT-A	13,473	294,277	461,450
ENDURANCE SPECIALTY HLDGS LTD	12,686	472,306	462,658
ENSTAR GROUP LIMITED SHS	2,297	136,037	143,034
EVEREST RE GROUP INC COM	170,504	14,142,116	14,953,201
FLAGSTONE REINSURANCE HOLDINGS	13,194	153,352	148,828
FRONTLINE LTD SHS	20,326	561,067	475,425
GENPACT LTD	269,487	2,980,251	3,314,690
HELEN OF TROY LTD NEW	9,856	253,955	191,502
INVESCO LTD SHS	301,774	6,039,803	6,868,376
KNIGHTSBRIDGE TANKERS LTD COM	6,407	90,012	83,547
MAIDEN HOLDINGS LTD SHS	18,261	120,399	132,757
MARVELL TECHNOLOGY GROUP LTD	18,811	258,317	304,550
MF GLOBAL LTD SHS	21,812	423,823	158,573
MONTPELIER RE HOLDINGS LTD CDT	26,297	474,776	429,167
NABORS INDUSTRIES LTD SHS	201,735	3,830,021	4,216,262
NORDIC AMER TANKER SHIPPING	15,489	550,965	458,165
ONEBEACON INSURANCE GROUP LTD	7,328	175,192	100,687
ORIENT EXPRESS HOTELS LTD CL A	33,539	507,400	386,034
PARTNERRE HLDGS LTD BERMUDA	23,087	1,696,758	1,776,314
PLATINUM UNDERWRITERS HLDGS	15,344	516,599	549,929
RENAISSANCE RE HOLDINGS LTD	62,207	3,040,558	3,406,455
SHIP FINANCE INTL LTD SHS	9,263	128,900	113,842
SIGNET JEWELERS LIMITED SHS	33,393	682,286	879,238
TBS INTERNATIONAL LIMITED SHS	5,320	42,604	46,284
VALIDUS HOLDINGS LTD COM SHS	194,421	4,693,982	5,016,062
WHITE MOUNTAINS INS GRP INC	3,052	968,843	936,995
BRAZIL			
EMBRAER EMPRESA BRASILEIRA	208,100	5,222,058	4,773,814
PETROLEO BRASILEIRO SA	26,210	1,611,133	1,203,039
TELE NORTE LESTE PARTICIPACOES	28,195	543,760	529,784
BRITISH VIRGIN ISLANDS			
UTI WORLDWIDE INC SHS	3,133	54,574	45,366
CANADA			
ADVANTAGE OIL & GAS LTD	614,800	3,381,237	4,322,044
BANK MONTREAL QUE	55,260	1,386,329	2,798,366
BARRICK GOLD CORP	140,900	4,619,255	5,340,110
BCE INC COM NEW	36,645	1,304,944	904,032
CAMECO CORP	114,600	3,207,388	3,185,880
ENERPLUS RES FD TR UNIT SER G	76,605	3,041,622	1,753,488
GRAN TIERRA ENERGY INC	68,462	252,600	284,802
OPEN TEXT CORP COM	117,200	1,901,357	4,375,076
POTASH CORP SASK INC COM	45,775	3,965,509	4,135,314
RESEARCH IN MOTION LTD COM	46,000	3,437,695	3,107,300
SXC HEALTH SOLUTIONS CORP COM	27,700	619,649	1,296,083
TECK RESOURCES LIMITED CL B	4,700	116,354	129,579
THOMSON REUTERS PLC	38,030	950,242	1,276,667
ULTRA PETE CORP	68,200	3,393,233	3,339,072
WASTE SVCS INC DEL COM NEW	12,676	108,468	58,563

	Units	Cost	Market Value
CAYMAN ISLANDS			
BAIDU INC. ADR	13,395	4,064,826	5,238,115
FRESH DEL MONTE PRODUCE	13,272	318,311	300,080
GARMIN LTD REG SHS	85,354	3,009,242	3,221,260
GREENLIGHT CAPITAL RE LTD CL A	9,807	218,020	184,372
HERBALIFE LTD USD COM SHS	2,540	85,756	83,160
SEAGATE TECHNOLOGY	304,624	5,221,508	4,633,331
SMART MODULAR TECHNOLOGIES WWH	15,336	62,308	72,999
UNITED AMER INDY LTD CL A	11,224	176,330	82,945
XL CAP LTD CL A COM	526,765	13,195,821	9,197,317
CHILE			
SOCIEDAD QUIMICA MINERA DE ADR	44,920	1,672,533	1,757,720
CHINA			
CHINA HSG & LD DEV INC COM	12,330	68,397	47,471
COGO GROUP INC COM	12,553	83,513	76,824
FINLAND			
NOKIA CORP SPON ADR SER A COM	79,895	1,181,637	1,170,462
FRANCE			
VEOLIA ENVIRONNEMENT SPONS ADR	12,575	410,356	484,012
GERMANY			
ALLIANZ SE ADR	92,700	990,229	1,156,896
GUERNSEY, CI			
AMDOCS LTD COM	17,233	501,069	463,223
HONG KONG			
CHINA MOBILE LIMITED ADR	37,645	1,839,918	1,848,746
ISRAEL			
CHECKPOINT SOFTWARE TECH	102,400	2,869,235	2,903,040
NESS TECHNOLOGIES INC	18,730	175,088	147,780
TEVA PHARMACEUTICAL INDS ADR	195,445	8,494,997	9,881,699
JAPAN			
HONDA MTR LTD ADR	77,200	2,487,399	2,339,932
NINTENDO LTD ADR NEW	53,100	2,140,505	1,676,367
JERSEY CI			
SHIRE PLC ADR	164,313	7,237,159	8,591,927
LIBERIA			
ROYAL CARIBBEAN CRUISES LTD	118,572	3,688,769	2,855,214
MARSHALL ISLANDS			
DHT MARITIME INC SHS	18,352	138,754	69,004
EAGLE BULK SHIPPING INC SHS	17,167	113,173	88,067
GENCO SHIPPING & TRADING	8,840	215,416	183,695
GENERAL MARITIME CORP NEW SHS	15,581	151,898	120,597
TEEKAY CORPORATION COM	10,587	499,474	231,538
NETHERLANDS			
CHICAGO BRIDGE & IRON NY	148,305	1,995,467	2,770,337
QIAGEN N V	110,300	2,270,453	2,347,184
ROYAL DUTCH SHELL PLC	181,600	8,801,557	10,385,704
UNILEVER N V NEW YORK SHS NEW	120,097	2,781,300	3,465,999
VISTAPRINT NV	230,500	7,732,757	11,697,875
PANAMA			
BANCO LATINOAMERICANO DE	13,344	218,846	189,752
CARNIVAL CORP PAIRED CTF 1 COM	119,690	4,280,278	3,983,283
COPA HOLDINGS S A CL A	2,219	62,117	98,723
PUERTO RICO			
FIRST BANCORP PR COM	32,690	422,241	99,705
ORIENTAL FINL GROUP INC COM	11,016	179,099	139,903
POPULAR INC COM	113,768	1,659,068	321,963
SOUTH AFRICA			
NET 1 UEPS TECHNOLOGIES INC	1,045	20,427	21,903
SPAIN			
TELEFONICA S A SPONSORED ADR	6,420	380,606	532,282
SWITZERLAND			
ACE LIMITED SHS	16,695	847,600	892,515
ALCON INC COM SHS	65,744	6,465,106	9,116,720
FOSTER WHEELER AG COM	20,800	588,371	663,728
NOBLE CORPORATION BAAR	57,400	1,451,891	2,178,904
ROCHE HLDG LTD SPONSORED ADR	17,900	593,807	726,740

	Units	Cost	Market Value
TRANSOCEAN LTD ZUG NAMEN-AKT	8,000	566,526	684,240
TYCO ELECTRONICS LTD	500,775	10,883,328	11,157,267
TYCO INTERNATIONAL LTD SHS	221,225	7,709,262	7,627,838
WEATHERFORD INTERNATIONL LTD	765,405	14,665,721	15,866,846
TAIWAN			
TAIWAN SEMICONDUCTOR MFG CO	232,628	2,580,236	2,549,603
UNITED KINGDOM			
ARM HOLDINGS PLC SPONSORED ADR	542,600	3,429,655	3,798,200
BP PLC SPONSORED ADR	23,425	1,282,363	1,246,913
HSBC HLDG PLC SPON ADR NEW	21,905	736,348	1,256,252
NATIONAL GRID PLC SPONSORED	8,375	356,626	408,281
ROYAL DUTCH SHELL PLC	315,300	19,172,871	17,584,281
VODAFONE GROUP PLC NEW	435,800	8,575,701	9,805,500
WILLIS GROUP HOLDINGS LTD SHS	39,600	1,400,650	1,117,512
Total of International Common Stocks		265,680,437	280,517,252
Total of International Securities		265,680,437	280,517,252
Private Real Estate Partnerships			6.63%
AMB ALLIANCE REIT INC			46,002,400.00
ASLAN REALTY PARTNERS III			6,326,360.00
ASLAN RLTY PRTNRS II LP			8,399,706.00
CABOT III			1,030,182.00
CABOT INDUSTRIAL VALUE FUND II			25,936,058.18
CASH AND OTHER			779,225.69
CB RICHARD ELLIS III LP			10,607,488.70
CB RICHARD ELLIS IV LP			33,419,659.60
CB RICHARD ELLIS V LP			1,878,639.02
CERBERUS INSTITUTIONAL REAL			5,038,099.90
CERBERUS REAL ESTATE LP			6,049,761.18
JMB IV REAL ESTATE PARTNERSHIP			108,856.57
PRUDENTIAL PRISSA II			41,489,615.81
PRUDENTIAL PRISSA III			37,797,700.01
RCG URBAN AMERICAN REAL ESTATE			7,507,899.33
TA REALTY ASSOCIATES FUND IX			10,284.00
TA REALTY ASSOCIATES FUND IX			-196,995.00
TA REALTY ASSOCIATES FUND VI			51,372,590.00
TA REALTY ASSOCIATES FUND VII			27,467,893.00
TRI CONTINENTAL CAPITAL IX			14,756,751.00
TRI CONTINENTAL CAPITAL VII LP			5,865,313.00
URDANG VALUE ADDED DRAW #1 LP			25,940,232.28
URDANG VALUE ADDED FUND II LP			5,243,511.39
Total of Private Real Estate Partnerships		424,261,845	362,831,232
Private Equity Partnerships			3.73%
ADAMS STREET 2003 FUND			81,857,382.00
CASH AND OTHER			5,822,603.91
GKM GENERATION FUND L P			6,589,425.23
JP MORGAN DIRECT VENTURE III			537,017.35
JP MORGAN POOLED VENTURE III			18,461,796.40
JP MORGAN US DIRECT FINANCE II			7,192,489.95
JP MORGAN US POOLED FINANCE II			80,362,225.82
PRISM MEZZANINE FUND LP			3,534,137.04
Total of Private Equity Partnerships		205,181,978	204,357,078
Derivatives			0.01%
RUSSELL 2000 MINI INDX FUT NYF	16	0	29,775
RUSSELL 2000 MINI INDX FUT NYF	43	0	79,653
S & P 500 EMINI INDEX FUT(CME)	-121	0	-23,010
S & P 500 EMINI INDEX FUT(CME)	29	0	18,393
S & P 500 EMINI INDEX FUT(CME)	44	0	53,680

	Units	Cost	Market Value
S & P 500 EMINI INDEX FUT(CME)	105	0	67,401
S & P 500 EMINI INDEX FUT(CME)	64	0	75,450
Total Derivatives		0	301,341
Cash Equivalent Securities			2.90%
Master Notes/Money Markets			
UNITED METHODIST CHURCH	158,944,065	158,944,065	158,944,065
Total of Master Notes/Money Markets		158,944,065	158,944,065
Total of Cash Equivalent Securities		158,944,065	158,944,065
Total of DOMESTIC STOCK FUND		5,268,422,223	5,473,861,851