

Form 990-PF Gain or (Loss) from Sale of Assets Statement 1

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
Public Investments			Purchased		
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
450,670,163.	208,651,969.	0.	0.	242,018,194.	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
Private Investments			Purchased		
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
5,551,693,809.	5,463,159,008.	0.	0.	88,534,801.	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
Currency Gain/-Loss			Purchased		
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
0.	0.	0.	0.	-326,985.	

Capital Gains Dividends from Part IV	0.
Total to Form 990-PF, Part I, line 6a	<u>330,226,010.</u>

Form 990-PF Interest on Savings and Temporary Cash Investments Statement 2

<u>Source</u>	<u>Amount</u>
Interest on Cash and Cash Investments	2,032,475.
Total to Form 990-PF, Part I, line 3, Column A	<u>2,032,475.</u>

Form 990-PF Dividends and Interest from Securities Statement 3

<u>Source</u>	<u>Gross Amount</u>	<u>Capital Gains Dividends</u>	<u>Column (A) Amount</u>
Dividends and Interest from Securities	63,367,067.	0.	63,367,067.
Total to Fm 990-PF, Part I, ln 4	<u>63,367,067.</u>	<u>0.</u>	<u>63,367,067.</u>

Form 990-PF Rental Income Statement 4

<u>Kind and Location of Property</u>	<u>Activity Number</u>	<u>Gross Rental Income</u>
Rental Income, Non-Debt. Financed Property	2	494,302.
Total to Form 990-PF, Part I, line 5a		<u>494,302.</u>

Form 990-PF Rental Expenses Statement 5

<u>Description</u>	<u>Activity Number</u>	<u>Amount</u>	<u>Total</u>
Rental Expense		474,648.	
- SubTotal -	2		474,648.
Total rental expenses			<u>474,648.</u>
Net rental Income to Form 990-PF, Part I, line 5b			<u>19,654.</u>

Form 990-PF	Other Income		Statement	6
Description	(a) Revenue Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	
Pass Through Income from K-1s	0.	45,751,057.		
Program Related Investments	2,087,539.	2,087,539.		
Total to Form 990-PF, Part I, line 11	2,087,539.	47,838,596.		

Form 990-PF	Legal Fees			Statement	7
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Quarles & Brady	288,643.	288,643.		0.	
Resources Law Group	192,053.	0.		0.	
Simpson Thacher & Bartlett	138,057.	138,057.		0.	
Finch, Montgomery, Wright & Emmer	65,979.	945.		0.	
Caplin & Drysdale Chartered	44,282.	0.		0.	
GCA Law Partners	34,179.	0.		0.	
Goodwin Proctor	30,784.	30,784.		0.	
Nielsen, Merksamer, Parrinello	22,876.	0.		0.	
Trucker Huss	19,849.	0.		0.	
Kebede Work & Associates	12,100.	0.		0.	
K & L Gates	7,367.	0.		0.	
Debevoise & Plimpton	6,820.	6,820.		0.	
Pillsbury, Winthrop, Shaw Pittman	4,514.	4,514.		0.	
Fenwick & West	2,549.	0.		0.	
Stephanie Marks & Associates	2,266.	0.		0.	
Others	1,688.	0.		0.	
Charitable purpose portion of above	0.	0.		439,120.	
To Fm 990-PF, Pg 1, ln 16a	874,006.	469,763.		439,120.	

Form 990-PF	Accounting Fees			Statement	8
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
PriceWaterhouseCoopers	144,500.	87,700.		0.	
Deloitte Tax LLP	59,562.	32,903.		0.	
Callan Associates	57,520.	0.		0.	
Automatic Data Processing	33,875.	0.		0.	
Clearbenefits Administrators	13,030.	0.		0.	
Hood & Strong	12,500.	0.		0.	
North Bay Pensions	6,300.	0.		0.	
Deloitte & Touche LLP	2,850.	0.		0.	
Charitable purpose portion of above	0.	0.		210,884.	
To Form 990-PF, Pg 1, ln 16b	330,137.	120,603.		210,884.	

Form 990-PF	Other Professional Fees			Statement	9
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Investment Management Fees	3,816,668.	3,816,668.		0.	
Program Consultants	1,101,949.	0.		0.	
Facilities Consultants	737,956.	349.		0.	
Computer Consultants	622,000.	21,922.		0.	
Program Advisory Committees	56,849.	0.		0.	
Other Consultants	812,047.	133,668.		0.	
Charitable purpose portion of above	0.	0.		3,469,099.	
To Form 990-PF, Pg 1, ln 16c	7,147,469.	3,972,607.		3,469,099.	

Form 990-PF	Taxes			Statement 10
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Federal Excise Tax Provision (Curr. & Def.)	20,381,743.	0.		0.
Unrelated Business Income Tax	371,180.	0.		0.
To Form 990-PF, Pg 1, ln 18	20,752,923.	0.		0.

Form 990-PF	Other Expenses			Statement 11
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Temporary Personnel	1,140,704.	10,341.		0.
Computer Equipment, Software, Repair & Maintenance	628,590.	91,820.		0.
Staff Recruitment, Relocation and Training	407,969.	227,299.		0.
Property & Liability Insurance	205,184.	13,605.		0.
Postage and Supplies	193,701.	7,861.		0.
Office Furniture, Equipment & Maintenance	185,547.	4,789.		0.
Pass Thru Expense from K-1s Charitable purpose portion of above	0.	25,977,716.		0.
	0.	0.		2,539,281.
To Form 990-PF, Pg 1, ln 23	2,761,695.	26,333,431.		2,539,281.

Form 990-PF	Other Decreases in Net Assets or Fund Balances	Statement 12
Description		Amount
Unrecognized Retiree Medical Program Cost		19,776.
Total to Form 990-PF, Part III, line 5		19,776.

Form 990-PF	U.S. and State/City Government Obligations		Statement	13
Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
GNMA	X		352,925.	352,925.
UNITED STATES TREAS BILLS 02-25-2010 DTD00488	X		29,998.	29,998.
UNITED STATES TREAS BILLS 04-01-2010 PREASSIGN # 216	X		409,941.	409,941.
UNITED STATES TREAS BILLS 05-06-2010 DTD00496	X		304,884.	304,884.
UNITED STATES TREAS NTS NT 1% DUE 07-31-2011 REG	X		43,065.	43,065.
UNITED STATES TREAS NTS NT 1% DUE 10-31-2011 REG	X		336,697.	336,697.
UNITED STATES TREAS NTS T-NT 1% DUE 09-30-2011 REG	X		126,965.	126,965.
Total U.S. Government Obligations			1,604,475.	1,604,475.
Total State and Municipal Government Obligations				
Total to Form 990-PF, Part II, line 10a			1,604,475.	1,604,475.

Form 990-PF	Corporate Stock		Statement	14
Description			Book Value	Fair Market Value
1ST BANCORP P R COM			4,370.	4,370.
1ST COMWLTH FNCL CORP COM LM			8,835.	8,835.
1ST HORIZON NATL CORP COM			74,035.	74,035.
1ST NIAGARA FINL GROUP INC NEW COM			63,151.	63,151.
3M CO COM			1,310,154.	1,310,154.
5TH 3RD BANCORP COM			171,356.	171,356.
99 CENTS ONLY STORES COM			15,357.	15,357.
AAON INC COM			6,139.	6,139.
AAR CORP COM			22,406.	22,406.
AARONS INC			37,768.	37,768.
ABAXIS INC COM			12,775.	12,775.
ABBOTT LAB COM			1,882,955.	1,882,955.
ABERCROMBIE & FITCH CO CL A			49,661.	49,661.
ABM INDS INC COM			22,210.	22,210.
ACADIA RLTY TR COM			15,892.	15,892.
ACI WORLDWIDE INC COM STK			14,149.	14,149.
ACTEL CORP COM			7,425.	7,425.
ACTUANT CORP CL A NEW			25,942.	25,942.
ACUITY BRANDS INC COM			37,422.	37,422.

ACXIOM CORP COM	22,814.	22,814.
ADAPTEC INC COM	10,218.	10,218.
ADC TELECOMMUNICATIONS INC COM NEW	15,103.	15,103.
ADMINISTAFF INC COM	12,975.	12,975.
ADOBE SYS INC COM	418,225.	418,225.
ADTRAN INC COM	30,443.	30,443.
ADVANCE AUTO PTS INC COM	64,768.	64,768.
ADVANCED ENERGY INDS INC COM	12,064.	12,064.
ADVANCED MICRO DEVICES INC COM	134,552.	134,552.
ADVENT SOFTWARE INC COM STK	10,183.	10,183.
AECOM TECHNOLOGY CORP DELAWARE COM	66,000.	66,000.
AEROPOSTALE COM	57,204.	57,204.
AEROVIRONMENT INC COM	11,632.	11,632.
AES CORP COM	188,337.	188,337.
AETNA INC	305,271.	305,271.
AFFILIATED MANAGERS GROUP INC COM STK	67,350.	67,350.
AFFYMETRIX INC OC-CAP STK	4,088.	4,088.
AFLAC INC COM	478,086.	478,086.
AGCO CORP COM	72,765.	72,765.
AGILENT TECHNOLOGIES INC COM	133,134,950.	133,134,950.
AGILENT TECHNOLOGIES INC COM	230,757.	230,757.
AGILYSYS INC COM STK	5,233.	5,233.
AGL RES INC COM	68,381.	68,381.
AIR METHODS CORP COM NEW COM NEW	272,322.	272,322.
AIR METHODS CORP COM NEW COM NEW	10,086.	10,086.
AIR PROD & CHEM INC COM	390,466.	390,466.
AIRGAS INC COM	95,200.	95,200.
AIRTRAN HLDGS INC COM	11,223.	11,223.
AK STL HLDG CORP COM STK	59,780.	59,780.
AKAMAI TECHNOLOGIES INC COM STK	106,386.	106,386.
ALASKA AIR GROUP INC COM	24,192.	24,192.
ALBANY INTL CORP NEW CL A	14,599.	14,599.
ALBEMARLE CORP COM	81,833.	81,833.
ALBERTO-CULVER CO NEW COM STK	52,722.	52,722.
ALCOA INC COM STK	340,616.	340,616.
ALEXANDER & BALDWIN INC COM	35,942.	35,942.
ALEXANDRIA REAL ESTATE EQUITIES INC COM	69,240.	69,240.
ALIGN TECHNOLOGY INC COM	28,512.	28,512.
ALLEGHENY ENERGY INC COM	71,027.	71,027.
ALLEGHENY TECHNOLOGIES INC COM	107,448.	107,448.
ALLEGIANANT TRAVEL CO COM	16,132.	16,132.
ALLERGAN INC COM	420,781.	420,781.
ALLETE INC COM NEW	20,948.	20,948.
ALLIANCE DATA SYS CORP COM	84,290.	84,290.
ALLIANT ENERGY CORP COM	82,459.	82,459.
ALLIANT TECHSYSTEMS INC COM	72,823.	72,823.
ALLIED HEALTHCARE INTL INC COM	1,609,208.	1,609,208.
ALLSTATE CORP COM	362,342.	362,342.
ALMOST FAMILY INC COM	7,906.	7,906.
ALTERA CORP COM	139,175.	139,175.
AMAZON COM INC COM	994,237.	994,237.
AMB PPTY CORP REIT	81,760.	81,760.
AMCOL INTL CORP COM	14,921.	14,921.
AMEDISYS INC COM	32,390.	32,390.

AMER ELEC PWR CO INC COM	377,959.	377,959.
AMER FINL GROUP INC OH COM STK	34,606.	34,606.
AMER GREETINGS CORP CL A COM	24,623.	24,623.
AMEREN CORP COM	148,135.	148,135.
AMERICAN EAGLE OUTFITTERS INC NEW COM	87,023.	87,023.
AMERICAN EXPRESS CO	1,074,104.	1,074,104.
AMERICAN INTERNATIONAL GROUP INC COM	79,297.	79,297.
AMERICAN PHYSICIANS CAP INC COM	5,033.	5,033.
AMERICAN PUB ED INC COM STK	13,744.	13,744.
AMERICAN TOWER CORP CL A	399,779.	399,779.
AMERICAN VANGUARD CORP COM	4,150.	4,150.
AMERICREDIT CORP COM	33,320.	33,320.
AMERIGROUP CORP COM	35,048.	35,048.
AMERIPRISE FINL INC COM	207,920.	207,920.
AMERISAFE INC COM	8,985.	8,985.
AMERISOURCEBERGEN CORP COM	168,021.	168,021.
AMERN MED SYS HLDGS INC COM STK	34,722.	34,722.
AMERN SCI & ENGR INC COM	15,168.	15,168.
AMERN STS WTR CO COM	14,164.	14,164.
AMETEK INC NEW COM	100,380.	100,380.
AMGEN INC COM	1,276,502.	1,276,502.
AMN HEALTHCARE SVCS INC COM	7,248.	7,248.
AMPHENOL CORP NEW CL A	166,248.	166,248.
AMSURG CORP COM	17,880.	17,880.
ANADARKO PETRO CORP COM	697,231.	697,231.
ANALOG DEVICES INC COM	198,070.	198,070.
ANALOGIC CORP COM	10,590.	10,590.
ANDERSONS INC COM	12,910.	12,910.
ANIXTER INTL INC COM	36,503.	36,503.
ANN TAYLOR STORES CORP COM	19,437.	19,437.
ANSYS INC COM	82,574.	82,574.
AOL INC COM STK	54,824.	54,824.
AON CORP COM	231,957.	231,957.
APACHE CORP COM	776,973.	776,973.
APARTMENT INVT & MGMT CO CL A	51,533.	51,533.
APOGEE ENTERPRISES INC COM	9,100.	9,100.
APOLLO GROUP INC CL A	186,284.	186,284.
APOLLO INVT CORP COM SH BEN INT	37,167.	37,167.
APPLE INC	4,251,570.	4,251,570.
APPLIED INDL TECHNOLOGIES INC COM	20,812.	20,812.
APPLIED MATERIALS INC COM	403,368.	403,368.
APPLIED SIGNAL TECH INC COM	6,752.	6,752.
APTARGROUP INC COM	58,971.	58,971.
AQUA AMER INC COM	59,534.	59,534.
ARBITRON INC COM	15,809.	15,809.
ARCH CHEMICALS INC COM	18,528.	18,528.
ARCH COAL INC COM	78,988.	78,988.
ARCHER-DANIELS-MIDLAND CO COM	460,539.	460,539.
ARCTIC CAT INC COM	713,766.	713,766.
ARCTIC CAT INC COM	2,519.	2,519.
ARKANSAS BEST CORP DEL COM	19,130.	19,130.
ARQULE INC COM	2,491.	2,491.
ARRIS GROUP INC COM	35,433.	35,433.
ARROW ELECTR INC COM	86,609.	86,609.

ASHLAND INC NEW COM	63,392.	63,392.
ASSOCTD BANC-CORP COM	34,682.	34,682.
ASSURANT INC COM	85,492.	85,492.
ASTEC INDS INC COM	13,470.	13,470.
ASTORIA FINL CORP COM	25,009.	25,009.
ASTRO MED INC NEW COM STK	683,843.	683,843.
AT&T INC COM	3,702,455.	3,702,455.
ATC TECHNOLOGY CORP COM	11,925.	11,925.
ATMEL CORP COM	51,517.	51,517.
ATMI INC COM	14,896.	14,896.
ATMOS ENERGY CORP COM	66,885.	66,885.
ATWOOD OCEANICS INC COM	50,190.	50,190.
AUDIOVOX CORP CL A	3,368.	3,368.
AUTODESK INC COM	116,886.	116,886.
AUTOMATIC DATA PROCESSING INC COM	491,145.	491,145.
AUTONATION INC DEL COM	24,895.	24,895.
AUTOZONE INC COM	102,746.	102,746.
AVALONBAY CMNTYS REIT	161,839.	161,839.
AVERY DENNISON CORP COM	102,172.	102,172.
AVID TECHNOLOGY INC COM	9,966.	9,966.
AVISTA CORP COM	29,147.	29,147.
AVNET INC COM	113,100.	113,100.
AVON PRODUCTS INC COM	307,503.	307,503.
AZZ INC COM	9,810.	9,810.
BADGER METER INC COM	14,455.	14,455.
BAKER HUGHES INC COM	277,531.	277,531.
BALCHEM CORP COM	16,755.	16,755.
BALDOR ELEC CO COM	31,601.	31,601.
BALL CORP COM	95,645.	95,645.
BANCORPSOUTH INC COM	42,228.	42,228.
BANK NEW YORK MELLON CORP COM STK	762,238.	762,238.
BANK OF AMERICA CORP	3,331,709.	3,331,709.
BANK OF THE OZARKS INC COM	8,957.	8,957.
BARNES & NOBLE INC COM	23,361.	23,361.
BARNES GROUP INC COM	16,900.	16,900.
BARRETT BILL CORP COM STK	27,999.	27,999.
BASIC ENERGY SVCS INC NEW COM	5,340.	5,340.
BAXTER INTL INC COM	788,248.	788,248.
BB&T CORP COM	394,250.	394,250.
BE AEROSPACE INC COM	47,000.	47,000.
BECKMAN COULTER INC COM	110,070.	110,070.
BECTON DICKINSON & CO COM	410,861.	410,861.
BED BATH BEYOND INC COM	224,827.	224,827.
BEL FUSE INC CL B CL B	5,910.	5,910.
BELDEN INC COM	24,660.	24,660.
BEMIS CO INC COM	74,125.	74,125.
BENCHMARK ELECTRS INC COM	30,010.	30,010.
BERKLEY W R CORP COM	77,961.	77,961.
BEST BUY INC COM STK	303,487.	303,487.
BIG 5 SPORTING GOODS CORP COM	8,590.	8,590.
BIG LOTS INC COM	57,960.	57,960.
BIO RAD LABS INC CL A	48,230.	48,230.
BIOGEN IDEC INC COM STK	348,606.	348,606.
BIOMED RLTY TR INC COM	22,092.	22,092.

BIO-REFERENCE LABS INC COM	11,757.	11,757.
BJS RESTAURANTS INC COM	9,862.	9,862.
BJS WHSL CLUB INC COM STK	48,247.	48,247.
BK HAW CORP COM	24,707.	24,707.
BK MUT CORP NEW COM STK	8,304.	8,304.
BLACK BOX CORP DEL COM	11,336.	11,336.
BLACK HILLS CORP COM	26,630.	26,630.
BLACKBAUD INC COM	9,452.	9,452.
BLOCK H & R INC COM	170,148.	170,148.
BLUE COAT SYS INC COM NEW	28,540.	28,540.
BLUE NILE INC COM	25,332.	25,332.
BLYTH INC COM NEW COM NEW	6,744.	6,744.
BMC SOFTWARE INC COM STK	155,388.	155,388.
BOB EVANS FARMS INC COM	20,989.	20,989.
BOEING CO COM	877,826.	877,826.
BORG WARNER INC COM	96,338.	96,338.
BOSTON BEER INC CL A CL A	4,660.	4,660.
BOSTON PRIVATE FINL HLDGS INC COM	8,944.	8,944.
BOSTON SCIENTIFIC CORP COM	304,758.	304,758.
BOWNE & CO INC COM	4,349.	4,349.
BOYD GAMING CORP COM	14,648.	14,648.
BRADY CORP CL A	39,013.	39,013.
BRE PPTYS INC COM CL A	43,004.	43,004.
BRIGGS & STRATTON CORP CAP	22,452.	22,452.
BRIGHTPOINT INC COM NEW	9,114.	9,114.
BRINKER INTL INC COM	42,328.	42,328.
BRINKS CO COM STOCK	28,600.	28,600.
BRISTOL MYERS SQUIBB CO COM	922,837.	922,837.
BRISTOW GROUP INC COM	25,954.	25,954.
BROADCOM CORP CL A	290,724.	290,724.
BROADRIDGE FINL SOLUTIONS INC COM STK	78,396.	78,396.
BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC	14,617.	14,617.
BROOKS AUTOMATION INC COM	13,814.	13,814.
BROWN & BROWN INC COM	38,636.	38,636.
BROWN SHOE CO INC COM	9,988.	9,988.
BROWN-FORMAN INC CL B NON-VTG COM	132,907.	132,907.
BRUNSWICK CORP COM	28,280.	28,280.
BRUSH ENGINEERED MATLS INC HLDGS CO COM	9,734.	9,734.
BSTN PPTYS INC	197,521.	197,521.
BUCKEYE TECHNOLOGIES INC COM	9,516.	9,516.
BUCKLE INC COM	11,712.	11,712.
BUCYRUS INTL INC NEW COM CL A	101,466.	101,466.
BUFFALO WILD WINGS INC COM STK	16,108.	16,108.
C D I CORP COM	3,885.	3,885.
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	217,301.	217,301.
C R BARD	182,286.	182,286.
C&D TECHNOLOGIES INC COM	561,136.	561,136.
CA INC COM	188,664.	188,664.
CA PIZZA KITCHEN INC COM	8,070.	8,070.
CABELAS INC COM STK	14,260.	14,260.
CABOT CORP COM	41,968.	41,968.
CABOT MICROELECTRONICS CORP COM	20,600.	20,600.
CABOT OIL & GAS CORP COM	111,155.	111,155.

CACI INTL INC CL A CL A	34,195.	34,195.
CADENCE DESIGN SYS INC COM	39,235.	39,235.
CAL MAINE FOODS INC COM NEW STK	10,224.	10,224.
CALAVO GROWERS INC COM	4,505.	4,505.
CALGON CARBON CORP COM	18,070.	18,070.
CALLAWAY GOLF CO COM	11,876.	11,876.
CAMBREX CORP COM	4,185.	4,185.
CAMDEN PPTY TR SH BEN INT	55,081.	55,081.
CAMERON INTL CORP COM STK	221,206.	221,206.
CAMPBELL SOUP CO COM	137,735.	137,735.
CANTEL MEDICAL CORP COM	5,812.	5,812.
CAP 1 FNCL COM	391,605.	391,605.
CAPELLA ED CO COM	30,120.	30,120.
CARBO CERAMICS INC COM	34,903.	34,903.
CARDINAL HLTH INC	257,759.	257,759.
CAREER ED CORP COM	25,641.	25,641.
CAREFUSION CORP COM	87,210.	87,210.
CARLISLE COMPANIES INC COM	53,103.	53,103.
CARMAX INC COM	133,375.	133,375.
CARNIVAL CORP COM PAIRED	318,358.	318,358.
CARPENTER TECH CORP COM	29,645.	29,645.
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	36,750.	36,750.
CASCADE CORP COM	5,498.	5,498.
CASEYS GEN STORES INC COM	41,496.	41,496.
CASH AMER INVTS INC COM	25,346.	25,346.
CASTLE A M & CO MRYLAND	6,161.	6,161.
CATALYST HEALTH SOLUTIONS INC COM STK	10,941.	10,941.
CATERPILLAR INC COM	784,353.	784,353.
CATHAY GENERAL BANCORP INC COM	9,060.	9,060.
CATO CORP NEW CL A CL A	15,286.	15,286.
CB RICHARD ELLIS GROUP INC CL A CL A	75,992.	75,992.
CBYOND INC	9,891.	9,891.
CBS CORP NEW CL B	204,245.	204,245.
CEC ENTMT INC COM	17,141.	17,141.
CEDAR SHOPPING CTRS INC COM NEW COM NEW	7,480.	7,480.
CELGENE CORP COM	567,324.	567,324.
CENT VT PUB SVC CORP COM	5,200.	5,200.
CENTENE CORP DEL COM	6,351.	6,351.
CENTERPOINT ENERGY INC COM	125,149.	125,149.
CENTRAL GARDEN & PET CO CL A NON-VTG STK	17,892.	17,892.
CENTURYTEL INC COM STK	237,972.	237,972.
CENTY ALUM CO COM	21,452.	21,452.
CEPHALON INC CON	104,537.	104,537.
CERADYNE INC DEL COM	11,526.	11,526.
CERNER CORP COM	115,416.	115,416.
CF BLACKROCK MSCI EAFE IMI INDEX FUND B Less neg type 3s	606,616,038.	606,616,038.
CF BLACKROCK MSCI EMERGING MARKETS FREE B FUND	338,566,525.	338,566,525.
CF INDS HLDGS INC COM	81,702.	81,702.
CH ENERGY GROUP INC COM	14,882.	14,882.
CHARLES RIV LABORATORIES INTL INC COM	56,431.	56,431.
CHECKPOINT SYS INC COM STK	14,106.	14,106.
CHEESECAKE FACTORY INC COM	32,925.	32,925.

CHEMED CORP NEW COM	26,384.	26,384.
CHESAPEAKE ENERGY CORP COM	367,496.	367,496.
CHEVRON CORP COM	3,461,008.	3,461,008.
CHICOS FAS INC COM	62,523.	62,523.
CHILDRENS PL RETAIL STORES INC COM	20,631.	20,631.
CHIPOTLE MEXICAN GRILL INC COM STK	70,528.	70,528.
CHRISTOPHER & BANKS CORP COM	6,386.	6,386.
CHUBB CORP COM	376,916.	376,916.
CHURCH & DWIGHT INC COM	97,445.	97,445.
CIBER INC COM	5,089.	5,089.
CIENA CORP COM NEW COM NEW	24,466.	24,466.
CIGNA CORP COM	214,265.	214,265.
CIMAREX ENERGY CO COM	108,589.	108,589.
CIN BELL INC NEW COM STK	19,579.	19,579.
CIN FNCL CORP COM	80,793.	80,793.
CINTAS CORP COM	85,965.	85,965.
CIRCOR INTL INC COM	10,072.	10,072.
CISCO SYSTEMS INC	3,083,113.	3,083,113.
CITIGROUP INC COM	1,432,767.	1,432,767.
CITRIX SYS INC COM	159,158.	159,158.
CITY HLDG CO COM	11,639.	11,639.
CITY NATL CORP COM	46,740.	46,740.
CKE RESTAURANTS INC COM STK	11,844.	11,844.
CLARCOR INC COM	40,550.	40,550.
CLEAN HBRS INC COM	23,844.	23,844.
CLEARWATER PAPER CORP COM STK	14,237.	14,237.
CLECO CORP NEW COM	39,629.	39,629.
CLIFFS NAT RES INC COM STK	138,270.	138,270.
CLOROX CO COM	192,028.	192,028.
CME GROUP INC COM STK	488,807.	488,807.
CMNTY HLTH SYS INC NEW COM	80,990.	80,990.
CMS ENERGY CORP COM	88,479.	88,479.
COACH INC COM	267,655.	267,655.
COCA COLA CO COM	2,968,788.	2,968,788.
COCA COLA ENTERPRISES INC COM	142,040.	142,040.
COGNEX CORP COM	16,834.	16,834.
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	310,849.	310,849.
COHU INC COM	6,278.	6,278.
COINSTAR INC COM	20,835.	20,835.
COLDWATER CREEK INC COM	5,352.	5,352.
COLGATE-PALMOLIVE CO COM	918,437.	918,437.
COLLECTIVE BRANDS INC COM STK	35,294.	35,294.
COLONIAL PPTYS TR SH BEN INT SH BEN INT	7,625.	7,625.
COLUMBIA BKG SYS INC COM	8,090.	8,090.
COMCAST CORP NEW-CL A	1,082,260.	1,082,260.
COMERICA INC COM	110,148.	110,148.
COMFORT SYS USA INC COM	11,735.	11,735.
COML METALS CO COM	43,820.	43,820.
COMM BANCSHARES INC COM	64,817.	64,817.
COMMERCIAL VEH GROUP INC COM	938,355.	938,355.
COMMSCOPE INC COM	60,913.	60,913.
COMMUNITY BK SYS INC COM	15,931.	15,931.
COMMVAULT SYS INC COM STK	23,690.	23,690.
COMPELLENT TECHNOLOGIES INC COM STK	8,686.	8,686.

COMPUTER PROGRAMS & SYS INC COM	9,210.	9,210.
COMPUTER SCI CORP COM	191,287.	191,287.
COMPUWARE CORP COM	44,645.	44,645.
COMSCORE INC COM	8,775.	8,775.
COMSTOCK RES INC COM NEW COM NEW	48,684.	48,684.
COMTECH TELECOMMUNICATIONS CORP COM NEW	24,535.	24,535.
CONAGRA FOODS INC	227,918.	227,918.
CONCUR TECHNOLOGIES INC COM	42,750.	42,750.
CONMED CORP COM	15,390.	15,390.
CONOCOPHILLIPS COM	1,692,102.	1,692,102.
CONS EDISON INC COM	296,522.	296,522.
CONS GRAPHICS INC COM	9,631.	9,631.
CONSOL ENERGY INC COM	189,240.	189,240.
CONSTELLATION BRANDS INC CL A CL A	77,261.	77,261.
CONSTELLATION ENERGY GROUP INC MARYLAND COM	150,352.	150,352.
CONVERGYS CORP DE COM	32,788.	32,788.
CON-WAY INC COM STK	41,019.	41,019.
COOPER COS INC COM NEW	41,932.	41,932.
COPART INC COM	37,546.	37,546.
CORE MOLDING TECHNOLOGIES INC COM STK	336,407.	336,407.
CORINTHIAN COLLEGES INC COM STK	13,082.	13,082.
CORN PRODS INTL INC COM	54,076.	54,076.
CORNING INC COM	667,392.	667,392.
CORP OFFICE PPTYS TR COM	36,923.	36,923.
CORPORATE EXECUTIVE BRD CO COMMON STOCK	2,282.	2,282.
CORRECTIONS CORP AMER	51,555.	51,555.
CORVEL CORP COM	10,062.	10,062.
COSTCO WHOLESALE CORP NEW COM	564,659.	564,659.
COUSINS PPTYS INC COM	15,642.	15,642.
COVANCE INC COM	85,948.	85,948.
COVENTRY HEALTH CARE INC COM	66,385.	66,385.
CPI AEROSTRUCTURES INC COM NEW	609,799.	609,799.
CRACKER BARREL OLD CTRY STORE INC COM	14,246.	14,246.
CRANE CO COM	35,979.	35,979.
CRAWFORD & CO CL A CL A	1,024,792.	1,024,792.
CREE INC COM	124,014.	124,014.
CROCS INC COM	8,050.	8,050.
CROSS CTRY HEALTHCARE INC COM	7,433.	7,433.
CRYOLIFE INC COM	4,494.	4,494.
CSG SYS INTL INC COM	16,704.	16,704.
CSX CORP COM	438,641.	438,641.
CTS CORP COM	7,696.	7,696.
CUBIC CORP COM	14,920.	14,920.
CUBIST PHARMACEUTICALS INC COM	26,558.	26,558.
CULLEN / FROST BANKERS INC COM	46,250.	46,250.
CUMMINS INC	201,004.	201,004.
CURTISS WRIGHT CORP COM	36,018.	36,018.
CVS CAREMARK CORP COM STK	1,004,662.	1,004,662.
CYBERONICS INC COM	11,242.	11,242.
CYBERSOURCE CORP DEL COM	28,154.	28,154.
CYMER INC COM	28,785.	28,785.
CYPRESS SEMICONDUCTOR CORP COM	35,904.	35,904.
CYTEC IND COM	42,794.	42,794.
D R HORTON INC COM	74,449.	74,449.

DAKTRONICS INC COM	7,829.	7,829.
DANAHER CORP COM	441,800.	441,800.
DARDEN RESTAURANTS INC COM	89,429.	89,429.
DARLING INTL INC COM	16,760.	16,760.
DAVITA INC COM	129,228.	129,228.
DEALERTRACK HLDGS INC COM STK	18,790.	18,790.
DEAN FOODS CO NEW COM	78,925.	78,925.
DECKERS OUTDOOR CORP COM	30,516.	30,516.
DEERE & CO COM	511,367.	511,367.
DELL INC COM STK	559,480.	559,480.
DELPHI FINL GROUP INC CL A	25,435.	25,435.
DELTIC TIMBER CORP COM	11,545.	11,545.
DELUXE CORP COM	19,227.	19,227.
DENBURY RES INC HLDG CO COM NEW	91,760.	91,760.
DENTSPLY INTL INC NEW COM	128,371.	128,371.
DEVON ENERGY CORP NEW COM	745,584.	745,584.
DEVRY INC DEL COM	87,932.	87,932.
DIAMOND FOODS INC COM	14,216.	14,216.
DIAMOND OFFSHORE DRILLING INC COM	147,630.	147,630.
DIAMONDROCK HOSPITALITY CO COM STK	22,022.	22,022.
DICKS SPORTING GOODS INC OC-COM	52,227.	52,227.
DIEBOLD INC COM	46,943.	46,943.
DIGI INTL INC COM	5,928.	5,928.
DIGITAL RIV INC COM	24,291.	24,291.
DIME CMNTY BANCSHARES INC COM	7,173.	7,173.
DINEEQUITY INC COM STK	10,323.	10,323.
DIODES INC COM	17,383.	17,383.
DIONEX CORP COM	29,548.	29,548.
DIRECTV COM CL A COM CL A	705,386.	705,386.
DISCOVER FINL SVCS COM STK	176,520.	176,520.
DOLLAR TREE INC COM STK	99,015.	99,015.
DOMINION RES INC VA NEW COM	510,241.	510,241.
DONALDSON INC COM	56,366.	56,366.
DONNELLEY R R & SONS CO COM	89,637.	89,637.
DOVER CORP COM	165,691.	165,691.
DOW CHEMICAL CO COM	712,826.	712,826.
DPL CO COM	79,350.	79,350.
DR PEPPER SNAPPLE GROUP INC COM STK	152,820.	152,820.
DREAMWORKS ANIMATION INC CL A COM STK	55,930.	55,930.
DRESS BARN INC COM	32,456.	32,456.
DREW INDS INC COM NEW COM NEW	10,325.	10,325.
DRIL-QUIP INC COM	42,360.	42,360.
DSP GROUP INC COM	3,097.	3,097.
DST SYS INC COM	38,150.	38,150.
DTE ENERGY CO COM	149,296.	149,296.
DTS INC COM	14,573.	14,573.
DU PONT E I DE NEMOURS & CO COM STK	668,114.	668,114.
DUKE ENERGY CORP NEW COM STK	493,893.	493,893.
DUKE RLTY CORP COM NEW REIT	64,501.	64,501.
DUN & BRADSTREET CORP DEL NEW COM	88,589.	88,589.
DYCOM INDS INC COM	7,829.	7,829.
DYNAMICS RESH CORP COM STK	1,248,946.	1,248,946.
E*TRADE FIN CORP COM	62,461.	62,461.
EAGLE MATLS INC COM	20,840.	20,840.

EAST WEST BANCORP INC COM	25,675.	25,675.
EASTGROUP PPTYS INC REIT	22,968.	22,968.
EASTMAN CHEM CO COM	108,432.	108,432.
EASTMAN KODAK CO COM	27,958.	27,958.
EATON CORP COM	231,259.	231,259.
EATON VANCE CORP COM NON VTG	89,710.	89,710.
EBAY INC COM	603,613.	603,613.
EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW	9,766.	9,766.
ECLIPSYS CORP COM	25,928.	25,928.
ECOLAB INC COM	232,931.	232,931.
EDISON INTL COM	258,033.	258,033.
EDWARDS LIFESCIENCES CORP COM	97,706.	97,706.
EHEALTH INC COM STK	9,858.	9,858.
EL PASO CORP COM	146,221.	146,221.
EL PASO ELEC CO COM NEW	22,308.	22,308.
ELECTR ARTS COM	115,375.	115,375.
ELECTRO SCIENTIFIC INDS INC COM	6,763.	6,763.
ELI LILLY & CO COM	810,010.	810,010.
ELLIS PERRY INTL INC COM	4,518.	4,518.
EMC CORP COM	792,107.	792,107.
EMCOR GROUP INC COM	43,040.	43,040.
EMERGENT BIOSOLUTIONS INC COM	5,042.	5,042.
EMERSON ELECTRIC CO COM	721,388.	721,388.
EMPLOYERS HLDGS INC COM	16,874.	16,874.
EMS TECHNOLOGIES INC COM	5,800.	5,800.
ENCORE WIRE CORP COM	9,903.	9,903.
ENDO PHARMACEUTICALS HLDGS INC COM	59,479.	59,479.
ENERGEN CORP COM	81,900.	81,900.
ENERGIZER HLDGS INC COM	91,920.	91,920.
ENPRO INDS INC COM	13,205.	13,205.
ENTERGY CORP NEW COM	351,912.	351,912.
ENTMNT PPTYS TR COM SH BEN INT	31,743.	31,743.
ENZO BIOCHEM INC COM	4,422.	4,422.
EOG RESOURCES INC COM	560,351.	560,351.
EPICOR SOFTWARE CORP COM	3,810.	3,810.
EPIQ SYS INC COM	13,109.	13,109.
EQT CORP COM	111,996.	111,996.
EQTY 1 INC COM	14,553.	14,553.
EQTY RESDNTL EFF 5/15/02	203,525.	203,525.
EQUIFAX INC COM	79,851.	79,851.
EQUINIX INC COM NEW COM NEW	84,920.	84,920.
ERESEARCH TECH INC COM	6,611.	6,611.
ESCO TECHNOLOGIES INC	25,095.	25,095.
ESSEX PPTY TR REIT	48,099.	48,099.
ESTERLINE TECHNOLOGIES CORP COM STK	29,558.	29,558.
ETHAN ALLEN INTERIORS INC COM	9,394.	9,394.
EVEREST RE GROUP COM	102,816.	102,816.
EXAR CORP COM	7,288.	7,288.
EXELON CORP COM	725,231.	725,231.
EXPEDIA INC DEL COM	107,982.	107,982.
EXPEDITORS INTL WASH INC COM	165,315.	165,315.
EXPONENT INC COM STK	9,438.	9,438.
EXPRESS SCRIPTS INC COM	521,380.	521,380.

EXTERRAN HLDGS INC COM STK	32,175.	32,175.
EXTRA SPACE STORAGE INC COM	24,255.	24,255.
EXXON MOBIL CORP COM	7,242,664.	7,242,664.
EZCORP INC CL A NON VTG	20,755.	20,755.
F P L GROUP INC COM	482,458.	482,458.
F5 NETWORKS INC COM STK	105,960.	105,960.
FACTSET RESH SYS INC COM STK	66,660.	66,660.
FAIR ISAAC CORPORATION COM	26,360.	26,360.
FAIRCHILD SEMICONDUCTOR INTL INC COM	30,470.	30,470.
FAMILY DLR STORES INC COM	96,014.	96,014.
FARO TECHNOLOGIES INC COM	1,487,936.	1,487,936.
FARO TECHNOLOGIES INC COM	8,576.	8,576.
FASTENAL CO COM	97,854.	97,854.
FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW	88,036.	88,036.
FEDERAL SIGNAL CORP COM	7,375.	7,375.
FEDEX CORP COM	582,398.	582,398.
FEDT INVESTORS INC CL B	61,188.	61,188.
FEI CO COM	22,192.	22,192.
FIDELITY NATIONAL FINANCIAL INC CL A	76,722.	76,722.
FIDELITY NATL INFORMATION SVCS INC COM STK	167,690.	167,690.
FINISH LINE INC CL A	17,570.	17,570.
FIRST AMERN CORP CALIF COM	76,981.	76,981.
FIRST CASH FINANCIAL SERVICES INC	13,314.	13,314.
FIRST FINL BANCORP OHIO COM	11,648.	11,648.
FIRST FINL BANKSHARES INC COM	27,115.	27,115.
FIRST MIDWEST BANCORP INC DEL COM	13,068.	13,068.
FIRST SOLAR INC COM	135,535.	135,535.
FIRSTENERGY CORP COM	318,693.	318,693.
FIRSTMERIT CORP COM	40,844.	40,844.
FISERV INC COM	158,772.	158,772.
FLANDERS CORP COM	874,106.	874,106.
FLIR SYS INC COM	94,888.	94,888.
FLOW INTL CORP COM	1,328,712.	1,328,712.
FLOWERS FOODS INC COM	46,760.	46,760.
FLOWERVE CORP COM	117,784.	117,784.
FLUOR CORP NEW COM	186,150.	186,150.
FMC CORP COM (NEW)	80,852.	80,852.
FMC TECHNOLOGIES INC COM	151,946.	151,946.
FOOT LOCKER INC COM	43,168.	43,168.
FORD MTR CO DEL COM	732,770.	732,770.
FOREST LABORATORIES INC	212,183.	212,183.
FOREST OIL CORP COM	46,169.	46,169.
FORESTAR GROUP INC	19,782.	19,782.
FORRESTER RESH INC COM	10,380.	10,380.
FORTUNE BRANDS INC COM STK	132,840.	132,840.
FORWARD AIR CORP COM	16,909.	16,909.
FOSSIL INC COM	46,548.	46,548.
FRANKLIN STR PPTYS CORP COM	21,915.	21,915.
FREDS INC CL A	9,812.	9,812.
FREEPORT-MCMORAN COPPER & GOLD INC	767,332.	767,332.
FRKLN RES INC COM	343,125.	343,125.
FRONTIER COMMUNICATIONS CORP COM	60,137.	60,137.
FRONTIER OIL CORP COM	31,304.	31,304.

FTI CONSULTING INC COM	56,592.	56,592.
FULLER H B CO COM	27,300.	27,300.
FULTON FINL CORP PA COM	38,368.	38,368.
FUT MAR 10 EMINI S&P 500	1,388,375.	1,388,375.
FUT MAR 10 ICEUS SM RUS2	62,390.	62,390.
FUT MAR 10 IMM EMINI MDCP	144,980.	144,980.
G & K SVCS INC CL A CL A	12,565.	12,565.
GALLAGHER ARTHUR J & CO COM	54,024.	54,024.
GAMESTOP CORP NEW CL A	63,626.	63,626.
GANNETT INC COM	84,274.	84,274.
GAP INC COM	228,271.	228,271.
GARDNER DENVER INC COM	55,315.	55,315.
GARTNER INC COM	10,373.	10,373.
GATX CORP COM	7,188.	7,188.
GEN COMMUNICATION INC CL A	7,178.	7,178.
GENCORP INC COM	8,750.	8,750.
GENERAL DYNAMICS CORP COM	583,876.	583,876.
GENERAL ELECTRIC CO	3,596,144.	3,596,144.
GENERAL MILLS INC COM	517,338.	517,338.
GENESCO INC COM	13,044.	13,044.
GENOPTIX INC COM	8,314.	8,314.
GEN-PROBE INC NEW COM	30,030.	30,030.
GENTEX CORP COM	60,690.	60,690.
GENTIVA HEALTH SVCS INC COM	18,907.	18,907.
GENUINE PARTS CO COM	123,370.	123,370.
GENWORTH FINL INC COM CL A COM CL A	130,525.	130,525.
GENZYME CORP COM	280,974.	280,974.
GEO GROUP INC COM STK	28,444.	28,444.
GERBER SCIENTIFIC INC COM	401,426.	401,426.
GERBER SCIENTIFIC INC COM	2,525.	2,525.
GIBRALTAR INDS INC COM	11,011.	11,011.
GILEAD SCIENCES INC	859,108.	859,108.
GLACIER BANCORP INC NEW COM	21,266.	21,266.
GLOBAL PMTS INC COM	105,027.	105,027.
GOLDMAN SACHS GROUP INC COM	1,935,413.	1,935,413.
GOODRICH CORPORATION	173,475.	173,475.
GOODYEAR TIRE & RUBBER CO COM	84,248.	84,248.
GOOGLE INC CL A CL A	3,364,011.	3,364,011.
GRACO INC COM	41,769.	41,769.
GRAINGER W W INC COM	135,465.	135,465.
GRANITE CONST INC COM	26,087.	26,087.
GREAT ATLANTIC & PAC TEA INC COM STK	8,548.	8,548.
GREAT LAKES DREDGE & DOCK CORP NEW COM	1,408,104.	1,408,104.
GREAT PLAINS ENERGY INC COM	57,646.	57,646.
GREATBATCH INC COM	10,096.	10,096.
GREEN MTN COFFEE ROASTERS	61,103.	61,103.
GREENHILL & CO INC COM	48,144.	48,144.
GREIF INC.	26,990.	26,990.
GRIFFON CORP COM	14,970.	14,970.
GROUP 1 AUTOMOTIVE INC COM	16,301.	16,301.
GUESS INC COM	49,280.	49,280.
GULF IS FABRICATION INC COM	8,412.	8,412.
GYMBOREE CORP COM	31,530.	31,530.
H J HEINZ	311,036.	311,036.

HAEMONETICS CORP MASS COM	9,651.	9,651.
HAIN CELESTIAL GROUP INC COM	17,435.	17,435.
HALLIBURTON CO COM	600,205.	600,205.
HANCOCK HLDG CO COM	26,274.	26,274.
HANESBRANDS INC COM STK	55,357.	55,357.
HANMI FINL CORP COM	1,080.	1,080.
HANOVER INS GROUP INC COM	56,648.	56,648.
HANSEN NAT CORP COM	49,920.	49,920.
HARLEY DAVIDSON INC COM	129,780.	129,780.
HARMAN INTL INDS INC NEW COM	52,038.	52,038.
HARMONIC INC COM	15,192.	15,192.
HARRIS CORP COM	128,385.	128,385.
HARSCO CORP COM	62,849.	62,849.
HARTE-HANKS INC COM (NEW)	10,511.	10,511.
HARTFORD FINL SVCS GROUP INC COM	195,384.	195,384.
HASBRO INC COM	73,738.	73,738.
HAVERTY FURNITURE COS INC COM STK	6,179.	6,179.
HAWAIIAN ELEC INDS INC COM	46,503.	46,503.
HCC INS HLDGS INC COM	55,241.	55,241.
HCP INC COM REIT	207,672.	207,672.
HEADWATERS INC COM	7,009.	7,009.
HEALTH CARE REIT INC COM	124,096.	124,096.
HEALTH NET INC COM	37,846.	37,846.
HEALTHCARE RLTY TR	32,190.	32,190.
HEALTHCARE SVCS GROUP INC COM	23,070.	23,070.
HEALTHSPRING INC COM STK	21,132.	21,132.
HEALTHWAYS INC COM STK	15,131.	15,131.
HEARTLAND EXPRESS INC COM	5,329.	5,329.
HEARTLAND PMT SYS INC COM STK	7,878.	7,878.
HEIDRICK & STRUGGLES INTL INC COM	14,058.	14,058.
HELEN TROY LTD COM STK	17,122.	17,122.
HELIX ENERGY SOLUTIONS GROUP INC COM STK	28,200.	28,200.
HELMERICH & PAYNE INC COM	105,682.	105,682.
HENRY JACK & ASSOC INC COM	47,396.	47,396.
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	123,476.	123,476.
HESS CORP COM STK	394,339.	394,339.
HEWITT ASSOCS INC CL A COM	77,632.	77,632.
HEWLETT PACKARD CO COM	126,482,805.	126,482,805.
HEWLETT PACKARD CO COM	2,735,336.	2,735,336.
HIBBETT SPORTS INC COM STK	16,207.	16,207.
HIGHWOODS PPTYS INC COM	43,689.	43,689.
HILL ROM HLDGS INC COM STK	36,585.	36,585.
HILLENBRAND INC COM STK	28,731.	28,731.
HITTITE MICROWAVE CORP COM STK	20,375.	20,375.
HLTH MGMT ASSOC INC NEW CL A COM	44,529.	44,529.
HMS HLDGS CORP COM	14,607.	14,607.
HNI CORP COM	31,775.	31,775.
HOLLY CORP COM PAR \$0.01	30,756.	30,756.
HOLOGIC INC COM	75,400.	75,400.
HOME BANCSHARES INC COM	7,221.	7,221.
HOME DEPOT INC COM	1,099,224.	1,099,224.
HOME PROPS INC COM	38,168.	38,168.
HONEYWELL INTL INC COM STK	677,454.	677,454.

HORACE MANN EDUCATORS CORP COM	12,188.	12,188.
HORMEL FOODS CORP COM	66,326.	66,326.
HORNBECK OFFSHORE SVCS INC NEW COM	13,968.	13,968.
HOSPIRA INC COM	178,857.	178,857.
HOSPITALITY PPTYS TR COM SH BEN INT	68,166.	68,166.
HOST HOTELS & RESORTS INC REIT	173,976.	173,976.
HOT TOPIC INC COM	7,155.	7,155.
HSN INC DEL COM	20,190.	20,190.
HUB GROUP INC CL A	24,147.	24,147.
HUBBELL INC CL B COM	67,403.	67,403.
HUDSON CITY BANCORP INC COM STK	152,046.	152,046.
HUDSON HIGHLAND GROUP INC COM	1,810,460.	1,810,460.
HUMANA INC COM	158,004.	158,004.
HUNT J B TRANS SVCS INC COM	65,540.	65,540.
HUNTINGTON BANCSHARES INC COM	68,803.	68,803.
HUTCHINSON TECH INC COM	1,658,016.	1,658,016.
HUTCHINSON TECH INC COM	5,643.	5,643.
ICONIX BRAND GROUP INC COM	17,710.	17,710.
ICU MED INC COM	10,021.	10,021.
IDACORP INC COM	37,541.	37,541.
IDEX CORP COM	61,895.	61,895.
IDEXX LABS INC	53,440.	53,440.
II-VI INC COM	19,080.	19,080.
ILL TOOL WKS INC COM	405,468.	405,468.
IMAGE SENSING SYS INC COM	506,096.	506,096.
IMMUCOR INC COM STK	36,169.	36,169.
INDEPENDENT BK CORP MASS COM	10,445.	10,445.
INFINITY PPTY & CAS CORP COM	12,192.	12,192.
INFORMATICA CORP COM	56,892.	56,892.
INFOSPACE INC COM	7,713.	7,713.
INGRAM MICRO INC CL A	69,800.	69,800.
INLAND REAL ESTATE CORP COM NEW STK	11,410.	11,410.
INSIGHT ENTERPRISES INC COM	13,419.	13,419.
INSITUFORM TECHNOLOGIES INC CL A COM	22,720.	22,720.
INTEGRA LIFESCIENCES HLDG CORP COM DESP	17,471.	17,471.
INTEGRAL SYS INC MD COM	3,464.	3,464.
INTEGRATED DEVICE TECHNOLOGY INC COM	26,637.	26,637.
INTEGRYS ENERGY GROUP INC COM STK	79,697.	79,697.
INTEL CORP COM	2,520,787.	2,520,787.
INTERCONTINENTALEXCHANGE INC COM	168,450.	168,450.
INTERFACE INC CL A	11,219.	11,219.
INTERMEC INC COM	15,432.	15,432.
INTERNATIONAL BUSINESS MACHS CORP COM	3,861,550.	3,861,550.
INTERNATIONAL SPEEDWAY CORP CL A	10,669.	10,669.
INTERPUBLIC GROUP COMPANIES INC COM	87,638.	87,638.
INTERSIL CORP	46,404.	46,404.
INTERTAPE POLYMER GROUP INC COM	904,463.	904,463.
INTERVAL LEISURE GROUP INC COM STK	12,470.	12,470.
INTEVAC INC COM	1,395,899.	1,395,899.
INTEVAC INC COM	5,735.	5,735.
INTL BANCSHARES CORP COM	24,609.	24,609.
INTL FLAVORS & FRAGRANCES INC COM	57,596.	57,596.
INTL GAME TECH COM	122,474.	122,474.
INTL PAPER CO COM	252,910.	252,910.

INTL RECTIFIER CORP COM	39,263.	39,263.
INTUIT COM	209,995.	209,995.
INTUITIVE SURGICAL INC COM NEW STK	272,078.	272,078.
INVACARE CORP COM	19,329.	19,329.
INVENTIV HEALTH INC COM STK	12,936.	12,936.
INVESCO LTD COM STK USD0.10	227,853.	227,853.
INVT TECH GROUP INC NEW COM	21,670.	21,670.
ION GEOPHYSICAL CORP COM STK	13,320.	13,320.
IOWA TELECOMMUNICATION SVCS INC COM STK	13,408.	13,408.
IPC THE HOSPITALIST CO INC STK	6,949.	6,949.
IRON MTN INC COM STK	102,420.	102,420.
ITRON INC COM STK NPV	51,961.	51,961.
ITT CORP INC COM	202,740.	202,740.
ITT EDL SVCS INC COM	75,521.	75,521.
J & J SNACK FOODS CORP COM STK NPV	13,986.	13,986.
J CREW GROUP INC COM	58,162.	58,162.
J2 GLOBAL COMMUNICATONS INC COM NEW	22,385.	22,385.
JABIL CIRCUIT INC COM	58,624.	58,624.
JACK IN THE BOX INC COM	28,522.	28,522.
JACOBS ENGR GROUP INC COM	94,025.	94,025.
JAKKS PAC INC COM	7,878.	7,878.
JANUS CAP GROUP INC COM	53,464.	53,464.
JDA SOFTWARE GROUP INC COM	17,829.	17,829.
JDS UNIPHASE CORP COM	44,393.	44,393.
JEFFERIES GROUP INC NEW COM	72,377.	72,377.
JETBLUE AWYS CORP COM	21,631.	21,631.
JO-ANN STORES INC COM STK	23,375.	23,375.
JOHN BEAN TECHNOLOGIES CORP COM STK	11,312.	11,312.
JOHNSON & JOHNSON COM	3,989,427.	3,989,427.
JOHNSON CTL INC COM	409,472.	409,472.
JONES LANG LASALLE INC COM STK	54,360.	54,360.
JOS A BK CLOTHIERS INC COM	18,986.	18,986.
JOY GLOBAL INC COM	121,959.	121,959.
JPMORGAN CHASE & CO COM	3,658,293.	3,658,293.
JUNIPER NETWORKS INC COM	305,638.	305,638.
KADANT INC COM	1,100,247.	1,100,247.
KAMAN CORP COM	15,009.	15,009.
KAYDON CORP COM	29,502.	29,502.
KB HOME COM	25,308.	25,308.
KBR INC COM	76,000.	76,000.
KEITHLEY INSTRS INC COM	1,395.	1,395.
KELLOGG CO COM	316,380.	316,380.
KELLY SERVICES INC CL A COM	8,649.	8,649.
KENDLE INTL INC COM	5,493.	5,493.
KENNAMETAL INC CAP	47,952.	47,952.
KENSEY NASH CORP COM	7,013.	7,013.
KEY TECH INC COM	728,027.	728,027.
KEYCORP NEW COM	117,938.	117,938.
KID BRANDS INC COM	1,752.	1,752.
KILROY RLTY CORP COM	26,070.	26,070.
KIMBERLY-CLARK CORP COM	585,750.	585,750.
KIMCO RLTY CORP COM	115,005.	115,005.
KINDRED HEALTHCARE INC COM STK	12,922.	12,922.
KINETIC CONCEPTS INC COM NEW COM NEW	52,710.	52,710.

KING PHARMACEUTICALS INC COM	75,461.	75,461.
KIRBY CORP COM	45,279.	45,279.
KITE RLTY GROUP TR COM	2,442.	2,442.
KLA-TENCOR CORP	125,656.	125,656.
KNIGHT TRANSN INC COM	27,102.	27,102.
KNOT INC COM STK	7,049.	7,049.
KOHL'S CORP COM	371,632.	371,632.
KOPIN CORP COM	7,211.	7,211.
KORN / FERRY INTL COM NEW	2,063.	2,063.
KRAFT FOODS INC CL A	884,301.	884,301.
KRISPY KREME DOUGHNUTS INC WT EXP	19.	19.
KROGER CO COM	288,652.	288,652.
KS CY SOUTHN	69,077.	69,077.
K-SWISS INC CL A	6,958.	6,958.
KULICKE & SOFFA INDS INC COM	7,950.	7,950.
L-3 COMMUNICATIONS HLDG CORP COM	228,157.	228,157.
LA Z BOY INC COM	12,151.	12,151.
LABORATORY CORP AMER HLDGS COM NEW COM NEW	179,616.	179,616.
LABRANCHE & CO INC COM	3,834.	3,834.
LACLEDE GROUP INC COM	20,262.	20,262.
LAM RESH CORP COM	99,005.	99,005.
LAMAR ADVERTISING CO CL A COM	31,743.	31,743.
LANCASTER COLONY CORP COM	3,728.	3,728.
LANCE INC COM STK	19,725.	19,725.
LANDAUER INC COM	12,280.	12,280.
LANDRYS RESTAURANTS INC	5,855.	5,855.
LANDSTAR SYS INC COM	50,401.	50,401.
LASALLE HOTEL PPTYS COM SH BEN INT	31,845.	31,845.
LAUDER ESTEE COS INC CL A	116,064.	116,064.
LAWSON PRODS INC COM	1,765.	1,765.
LCA-VISION INC COM	2,304.	2,304.
LEGG MASON INC COM	107,430.	107,430.
LEGGETT & PLATT INC COM	79,050.	79,050.
LENDER PROCESSING SVCS INC COM STK	86,728.	86,728.
LENNAR CORP CL A CL A	44,695.	44,695.
LENNOX INTL INC COM	25,376.	25,376.
LEUCADIA NATL CORP COM	107,055.	107,055.
LEXINGTON RLTY TR COM	5,271.	5,271.
LEXMARK INTL INC NEW CL A	50,012.	50,012.
LHC GROUP INC COM	13,444.	13,444.
LIBBEY INC COM	26,530.	26,530.
LIBERTY PPTY TR SH BEN INT	87,707.	87,707.
LIFE TECHNOLOGIES CORP COM STK	201,033.	201,033.
LIFE TIME FITNESS INC COM	22,437.	22,437.
LIFEPOINT HOSPS INC COM	43,076.	43,076.
LINCARE HLDGS INC COM	50,669.	50,669.
LINCOLN ELEC HLDGS INC COM	32,076.	32,076.
LINCOLN NATL CORP COM	159,157.	159,157.
LINDSAY CORPORATION COM	11,955.	11,955.
LINEAR TECH CORP DEL	144,302.	144,302.
LIONBRIDGE TECHNOLOGIES INC COM	666,080.	666,080.
LITHIA MTRS INC CL A	3,288.	3,288.
LITTELFUSE INC COM	16,879.	16,879.
LIVE NATION ENTERTAINMENT INC	16,697.	16,697.

LIZ CLAIBORNE INC COM	13,231.	13,231.
LKQ CORP COM LKQ CORP	52,893.	52,893.
LO JACK CORP COM	1,616.	1,616.
LOCKHEED MARTIN CORP COM	531,745.	531,745.
LOEWS CORP COM	302,323.	302,323.
LOUISIANA-PACIFIC CORP COM	21,073.	21,073.
LOWES COS INC COM	777,437.	777,437.
LSI CORP COM STK	96,611.	96,611.
LTC PPTYS INC COM	16,050.	16,050.
LTD BRANDS	96,200.	96,200.
LUBRIZOL CORP COM	102,130.	102,130.
LUFKIN INDS INC COM	29,280.	29,280.
LYDALL INC COM	798,172.	798,172.
LYDALL INC COM	2,084.	2,084.
M & T BK CORP COM	113,312.	113,312.
M / I HOMES INC	3,117.	3,117.
M D C HLDGS INC COM	27,501.	27,501.
MACERICH CO COM	90,737.	90,737.
MAC-GRAY CORP COM	1,148,254.	1,148,254.
MACK CALI RLTY CORP COM REIT	55,312.	55,312.
MACYS INC COM STK	145,175.	145,175.
MAGELLAN HLTH SVCS INC COM NEW	36,657.	36,657.
MAGNETEK INC COM	1,155.	1,155.
MAIDENFORM BRANDS INC COM	8,345.	8,345.
MANHATTAN ASSOCS INC COM	13,817.	13,817.
MANNATECH INC COM STK	1,248.	1,248.
MANPOWER INC WIS COM	87,328.	87,328.
MANTECH INTL CORP CL A CL A	27,761.	27,761.
MARATHON OIL CORP COM	487,500.	487,500.
MARCUS CORP DEL COM	7,051.	7,051.
MARINE PRODS CORP COM	959,910.	959,910.
MARINEMAX INC COM	4,595.	4,595.
MARINER ENERGY INC COM STK	28,514.	28,514.
MARRIOTT INTL INC NEW COM STK CL A	137,531.	137,531.
MARSH & MCLENNAN CO'S INC COM	255,024.	255,024.
MARSHALL & ILSLEY CORP NEW COM STK	68,109.	68,109.
MARTEK BIOSCIENCES CORP COM STK	15,152.	15,152.
MARTIN MARIETTA MATLS INC COM	93,881.	93,881.
MASCO CORP COM	98,396.	98,396.
MASIMO CORP COM STK	36,504.	36,504.
MASSEY ENERGY CO COM	89,271.	89,271.
MASTERCARD INC CL A	563,156.	563,156.
MATRIX SVC CO COM	6,390.	6,390.
MATTEL INC COM	153,347.	153,347.
MATTHEWS INTL CORP CL A	28,344.	28,344.
MAXIMUS INC COM	23,750.	23,750.
MC CORMICK & CO INC COM NON-VTG	93,035.	93,035.
MC DONALDS CORP COM	1,504,679.	1,504,679.
MCAFFEE INC COM	130,838.	130,838.
MCGRAW HILL COMPANIES INC COM	236,044.	236,044.
MCKESSON CORP	383,188.	383,188.
MDU RES GROUP INC COM	83,308.	83,308.
MEAD JOHNSON NUTRITION CO COM COMMON STOCK	218,109.	218,109.
MEADWESTVACO CORP COM	95,911.	95,911.

MEDCATH CORP COM STK	3,955.	3,955.
MEDCO HEALTH SOLUTIONS INC COM	680,066.	680,066.
MEDICAL PPTYS TR INC COM REIT	19,000.	19,000.
MEDICIS PHARMACEUTICAL CORP CL A NEW	37,194.	37,194.
MEDNAX INC COM	66,121.	66,121.
MEDTRONIC INC COM	1,078,170.	1,078,170.
MEMC ELECTR MATLS INC COM	76,272.	76,272.
MEN S WEARHOUSE INC COMMOM	26,325.	26,325.
MENTOR GRAPHICS CORP COM	20,088.	20,088.
MERCK & CO INC NEW COM	2,502,442.	2,502,442.
MERCURY COMPUTER SYS INC COM	1,487,451.	1,487,451.
MERCURY COMPUTER SYS INC COM	5,780.	5,780.
MERCURY GEN CORP NEW COM	15,704.	15,704.
MEREDITH CORP COM	28,536.	28,536.
MERIDIAN BIOSCIENCE INC COM	21,550.	21,550.
MERIT MED SYS INC COM	1,346,442.	1,346,442.
MERIT MED SYS INC COM	13,021.	13,021.
MERITAGE HOMES CORP COM	14,498.	14,498.
METHODE ELECTRS INC COM	8,246.	8,246.
METLIFE INC COM	650,617.	650,617.
METROPCS COMMUNICATIONS INC COM	47,306.	47,306.
METTLER-TOLEDO INTL INC COM	62,994.	62,994.
MFC ISHARES TR MSCI EMERGING MKTS INDEX FD	133,992,212.	133,992,212.
MFO QUALITY FD CL VI	369,022,053.	369,022,053.
MICREL INC COM	9,635.	9,635.
MICROCHIP TECHNOLOGY INC COM	104,616.	104,616.
MICRON TECH INC COM	186,384.	186,384.
MICROS SYS INC COM	62,060.	62,060.
MICROSEMI CORP COM	35,944.	35,944.
MICROSOFT CORP COM	5,264,891.	5,264,891.
MID-AMER APT CMNTYS INC COM	24,140.	24,140.
MIDAS INC COM	2,958.	2,958.
MILLER HERMAN INC COM	21,174.	21,174.
MILLER INDS INC TENN COM NEW	1,140,675.	1,140,675.
MILLIPORE CORP COM	97,673.	97,673.
MINE SAFETY APPLIANCES CO COM	18,571.	18,571.
MINERALS TECHNOLOGIES INC COM	25,873.	25,873.
MKS INSTRS INC COM	20,892.	20,892.
MKTG INC COM	36,069.	36,069.
MLP CONVERSUS CAP L P RESTRICTED DEP	45,080,000.	45,080,000.
MOBILE MINI INC COM	12,681.	12,681.
MOHAWK INDS INC COM	48,790.	48,790.
MOLEX INC COM	73,270.	73,270.
MOLINA HEALTHCARE INC COM	6,861.	6,861.
MOLSON COORS BREWING CO CL B CL B	167,092.	167,092.
MONARCH CASINO & RESORT INC COM	2,430.	2,430.
MONRO MUFFLER BRAKE INC COM	16,185.	16,185.
MONSANTO CO NEW COM	1,001,111.	1,001,111.
MONSTER WORLDWIDE INC COM	55,680.	55,680.
MOODYS CORP COM	127,300.	127,300.
MOOG INC CL A	29,756.	29,756.
MORGAN STANLEY COM STK USD0.01	892,529.	892,529.
MOTORCAR PTS & ACCESSORIES INC COM	796,001.	796,001.
MOTOROLA INC COM	397,296.	397,296.

MOVADO GROUP INC COM	3,888.	3,888.
MSC INDL DIRECT INC CL A COM	31,114.	31,114.
MSCI INC CL A CL A	71,804.	71,804.
MTS SYS CORP COM	11,496.	11,496.
MUELLER INDS INC COM	22,356.	22,356.
MULTIMEDIA GAMES INC COM	3,756.	3,756.
MURPHY OIL CORP COM	224,984.	224,984.
MWI VETERINARY SUPPLY INC COM STK	11,310.	11,310.
MYERS INDS INC COM	6,006.	6,006.
MYLAN INC	115,869.	115,869.
N V R INC COM	106,607.	106,607.
NABORS INDUSTRIES COM USD0.10	123,679.	123,679.
NARA BANCORP INC COM	6,804.	6,804.
NASDAQ OMX GROUP	67,388.	67,388.
NASH FINCH CO COM	12,982.	12,982.
NATIONAL OILWELL VARCO COM STK	403,600.	403,600.
NATIONAL PENN BANCSHARES INC COM	17,636.	17,636.
NATIONAL RETAIL PPTYS INC COM STK	28,647.	28,647.
NATIONWIDE HLTH PPTYS INC REIT	88,935.	88,935.
NATL FINL PARTNERS CORP COM	8,090.	8,090.
NATL FUEL GAS CO COM	75,000.	75,000.
NATL INSTRS CORP COM	43,439.	43,439.
NATL PRESTO INDS INC COM	8,192.	8,192.
NATL SEMICONDUCTOR CORP COM	74,880.	74,880.
NATUS MED INC DEL COM	10,353.	10,353.
NAUTILUS INC COM	1,066.	1,066.
NAVIGANT CONSULTING INC COM	17,832.	17,832.
NAVIGATORS GROUP INC COM	14,133.	14,133.
NBT BANCORP INC COM	16,296.	16,296.
NBTY INC COM	63,133.	63,133.
NCR CORP COM	43,407.	43,407.
NEENAH PAPER INC COM	1,237,365.	1,237,365.
NEENAH PAPER INC COM	5,106.	5,106.
NEOGEN CORP COM	14,166.	14,166.
NETAPP INC COM STK	248,468.	248,468.
NETFLIX INC COM STK	38,598.	38,598.
NETGEAR INC COM	19,521.	19,521.
NETSCOUT SYS INC COM	12,298.	12,298.
NETWORK EQUIP TECHNOLOGIES COM	3,139.	3,139.
NEUSTAR INC CL A	41,472.	41,472.
NEUTRAL TANDEM INC COM STK	9,100.	9,100.
NEW YORK CMNTY BANCORP INC COM	133,985.	133,985.
NEW YORK TIMES CO CL A	36,153.	36,153.
NEWALLIANCE BANCSHARES INC COM	32,427.	32,427.
NEWELL RUBBERMAID INC COM	78,427.	78,427.
NEWFIELD EXPLORATION	130,221.	130,221.
NEWMARKET CORP COM	34,431.	34,431.
NEWMONT MINING CORP NEW COM	523,627.	523,627.
NEWPORT CORP COM	8,041.	8,041.
NEWS CORP CL A COM	693,659.	693,659.
NICOR INC COM	45,258.	45,258.
NIKE INC CL B	580,821.	580,821.
NISOURCE INC COM	77,669.	77,669.
NJ RES CORP COM	39,719.	39,719.

NOBLE ENERGY INC COM	273,556.	273,556.
NORDSON CORP COM	53,533.	53,533.
NORDSTROM INC COM	148,441.	148,441.
NORFOLK SOUTHN CORP COM	446,985.	446,985.
NORTHEAST UTILITIES COM	85,752.	85,752.
NORTHERN TRUST CORP COM	309,160.	309,160.
NORTHROP GRUMMAN CORP COM	395,362.	395,362.
NORTHWEST NAT GAS CO COM	29,276.	29,276.
NOVATEL WIRELESS INC COM NEW	6,376.	6,376.
NOVELL INC COM	35,379.	35,379.
NOVELLUS SYS INC COM	55,433.	55,433.
NSTAR COM	71,760.	71,760.
NUCOR CORP COM	326,270.	326,270.
NUTRI SYS INC NEW COM	24,936.	24,936.
NV ENERGY INC COM	49,211.	49,211.
NVIDIA CORP COM	219,490.	219,490.
NYSE EURONEXT COM STK	131,560.	131,560.
O CHARLEYS INC	3,439.	3,439.
O REILLY AUTOMOTIVE INC COM	120,078.	120,078.
OCCIDENTAL PETROLEUM CORP	1,471,459.	1,471,459.
OCEANEERING INTL INC COM	79,002.	79,002.
ODYSSEY HEALTHCARE INC COM	13,040.	13,040.
OFFICE DEPOT INC COM	44,021.	44,021.
OFFICEMAX INC DEL COM	23,794.	23,794.
OGE ENERGY CORP COM	85,769.	85,769.
OIL STS INTL INC COM ISIN US6780261052	47,148.	47,148.
OLD DOMINION FGHT LINE INC COM	21,490.	21,490.
OLD NATL BANCORP IND COM	26,016.	26,016.
OLD REP INTL CORP COM	58,503.	58,503.
OLIN CORP COM	33,288.	33,288.
OLYMPIC STL INC COM	6,516.	6,516.
OM GROUP INC COM	22,758.	22,758.
OMEGA HEALTHCARE INVS INC REIT	25,285.	25,285.
OMNICARE INC COM	61,659.	61,659.
OMNICELL INC COM	9,352.	9,352.
OMNICOM GROUP INC COM	269,078.	269,078.
OMNOVA SOLUTIONS INC COM	1,257,876.	1,257,876.
ON ASSIGNMENT INC COM	6,256.	6,256.
ONEOK INC COM STK	91,369.	91,369.
OPTIONSXPRESS HLDGS INC COM STK	15,450.	15,450.
ORACLE CORP COM	2,140,379.	2,140,379.
ORBITAL SCI CORP COM	21,364.	21,364.
OSHKOSH CORPORATION	68,506.	68,506.
OSI PHARMACEUTICALS INC COM	40,339.	40,339.
OSTEOTECH INC COM	1,520.	1,520.
OTHER INVESTMENT	16,769.	16,769.
OVERSEAS SHIPHOLDING GROUP INC COM	7,691.	7,691.
OWENS & MINOR INC NEW COM	46,150.	46,150.
OWENS ILL INC COM NEW	111,758.	111,758.
OXFORD INDS INC COM	6,204.	6,204.
P F CHANGS CHINA BISTRO INC COM STK	22,746.	22,746.
PA REAL ESTATE INVT TR SH BEN INT	9,306.	9,306.
PACCAR INC COM	286,678.	286,678.
PACKAGING CORP AMER COM	59,251.	59,251.

PACTIV CORP COM	77,852.	77,852.
PACWEST BANCORP DEL COM	12,090.	12,090.
PALL CORP COM	77,830.	77,830.
PALM INC NEW COM	39,859.	39,859.
PALOMAR MED TECHNOLOGIES INC COM NEW	5,040.	5,040.
PANERA BREAD CO CL A	53,576.	53,576.
PAPA JOHNS INTL INC COM	11,680.	11,680.
PAR PHARMACEUTICAL COS INC COM	22,325.	22,325.
PARAMETRIC TECHNOLOGY CORP COM NEW STK	47,549.	47,549.
PAREXEL INTL CORP COM	1,410.	1,410.
PARK ELECTROCHEMICAL CORP COM	13,820.	13,820.
PARKER-HANNIFIN CORP COM	192,244.	192,244.
PATRIOT COAL CORP-STOCK DISTRIBUTION	25,354.	25,354.
PATTERSON COS INC COM	62,955.	62,955.
PATTERSON-UTI ENERGY INC COM	59,098.	59,098.
PAYCHEX INC COM	225,296.	225,296.
PC-TEL INC COM	2,960.	2,960.
PDI INC COM	70,859.	70,859.
PEABODY ENERGY CORP COM STK	274,786.	274,786.
PEETS COFFEE & TEA INC COM	9,999.	9,999.
PENFORD CORP COM	989,365.	989,365.
PENFORD CORP COM	2,173.	2,173.
PENN VA CORP COM	21,290.	21,290.
PENNEY J.C CO INC COM	148,351.	148,351.
PENTAIR INC COM	78,328.	78,328.
PEOPLES UTD FINL INC COM	113,560.	113,560.
PEP BOYS-MANNY MOE & JACK COM	9,095.	9,095.
PEPCO HLDGS INC COM	91,833.	91,833.
PEPSICO INC COM	2,136,147.	2,136,147.
PERCEPTRON INC COM	336,032.	336,032.
PERFICIENT INC COM STK	6,744.	6,744.
PERICOM SEMICONDUCTOR CORP COM	1,630,411.	1,630,411.
PERICOM SEMICONDUCTOR CORP COM	7,783.	7,783.
PERKINELMER INC COM	59,711.	59,711.
PERMA-FIX ENVIRONMENTAL SVCS INC COM	1,325,539.	1,325,539.
PERRIGO CO COM	82,668.	82,668.
PETMED EXPRESS INC COM STK	5,289.	5,289.
PETRO DEV CORP COM	7,284.	7,284.
PETROQUEST ENERGY INC COM	6,743.	6,743.
PETSMART INC COM	84,741.	84,741.
PFIZER INC COM STK	3,275,182.	3,275,182.
PG& E CORP COM	384,928.	384,928.
PHARMACEUTICAL PROD DEV INC COM	67,976.	67,976.
PHARMERICA CORP COM STK	12,640.	12,640.
PHASE FORWARD INC COM	16,885.	16,885.
PHILLIPS VAN HEUSEN CORP COM	50,850.	50,850.
PHOENIX TECHNOLOGIES LTD COM	1,925.	1,925.
PIEDMONT NAT GAS INC COM	48,150.	48,150.
PINNACLE ENTMT INC COM	13,021.	13,021.
PINNACLE FINL PARTNERS INC COM	8,532.	8,532.
PINNACLE W. CAP CORP COM	67,673.	67,673.
PIONEER DRILLING CO COM STK	9,480.	9,480.
PIONEER NAT RES CO COM STK	111,995.	111,995.
PIPER JAFFRAY COS COM	21,003.	21,003.

PITNEY BOWES INC COM	117,214.	117,214.
PKWY PPTYS INC REIT	10,410.	10,410.
PLAINS EXPL & PRODTN CO COM	78,140.	78,140.
PLANTRONICS INC NEW COM	31,826.	31,826.
PLATO LEARNING INC COM STK	1,347,811.	1,347,811.
PLEXUS CORP COM	28,500.	28,500.
PLUM CREEK TIMBER CO INC COM	152,928.	152,928.
PNC FINANCIAL SERVICES GROUP COM STK	536,874.	536,874.
PNM RES INC COM	27,666.	27,666.
POLARIS INDS INC COM	33,813.	33,813.
POLO RALPH LAUREN CORP CL A	102,197.	102,197.
POLYCOM INC COM	51,189.	51,189.
POLYONE CORP COM	16,994.	16,994.
POOL CORP COM STK	23,468.	23,468.
PORTFOLIO RECOVERY ASSOCS INC COM	17,952.	17,952.
POST PPTYS INC REIT	21,560.	21,560.
POTLATCH CORP NEW REIT	21,009.	21,009.
PPG IND INC COM	210,042.	210,042.
PPL CORP COM	275,927.	275,927.
PRAXAIR INC COM	555,906.	555,906.
PRE PAID LEGAL SVCS INC COM	9,243.	9,243.
PRECISION CASTPARTS CORP COM	347,934.	347,934.
PRESIDENTIAL LIFE CORP COM	4,804.	4,804.
PRICELINE COM INC COM NEW STK	218,500.	218,500.
PRIDE INTL INC DEL COM	136,415.	136,415.
PRINCIPAL FINL GROUP INC COM STK	178,497.	178,497.
PRIVATEBANCORP INC COM	5,831.	5,831.
PROASSURANCE CORP COM	42,968.	42,968.
PROCTER & GAMBLE CO COM	3,960,412.	3,960,412.
PROGRESS ENERGY INC COM	268,533.	268,533.
PROGRESS SOFTWARE CORP COM	29,940.	29,940.
PROGRESSIVE CORP OH COM	276,236.	276,236.
PROLOGIS SH BEN INT SH BEN INT	141,965.	141,965.
PROSPERITY BANCSHARES INC COM	40,470.	40,470.
PROTECTIVE LIFE CORP COM	29,376.	29,376.
PRUDENTIAL FINL INC COM	520,390.	520,390.
PS BUSINESS PKS INC CAL COM	20,020.	20,020.
PSS WORLD MED INC COM	33,855.	33,855.
PSYCHIATRIC SOLUTIONS INC COM	29,596.	29,596.
PUB SERVICE ENTERPRISE GROUP INC COM	383,871.	383,871.
PUB STORAGE COM	253,717.	253,717.
PULTE GROUP INC	56,460.	56,460.
QLOGIC CORP COM	57,554.	57,554.
QUAKER CHEM CORP COM	4,644.	4,644.
QUALCOMM INC COM	1,730,679.	1,730,679.
QUALITY SYS INC COM STK	31,395.	31,395.
QUANEX BLDG PRODS CORP COM STK	16,206.	16,206.
QUANTA SVCS INC COM	95,343.	95,343.
QUEST DIAGNOSTICS INC COM	223,406.	223,406.
QUEST SOFTWARE INC COM	27,600.	27,600.
QUESTAR CORP COM	147,574.	147,574.
QUICKSILVER RES INC COM	46,531.	46,531.
QUIKSILVER INC COM	6,363.	6,363.
QUIXOTE CORP	14,430.	14,430.

QWEST COMMUNICATIONS INTL INC COM	129,563.	129,563.
RADIANT SYS INC COM	7,020.	7,020.
RADIOSHACK CORP DEL COM	60,938.	60,938.
RADISYS CORP COM	5,969.	5,969.
RALCORP HLDGS INC NEW COM	79,116.	79,116.
RAND LOGISTICS INC	550,550.	550,550.
RANGE RES CORP COM	164,505.	164,505.
RAYMOND JAMES FNCL INC COM STK	57,642.	57,642.
RAYONIER INC REIT	82,170.	82,170.
RAYTHEON CO USD0.01	447,297.	447,297.
RC2 CORP COM	5,900.	5,900.
RED HAT INC COM	117,760.	117,760.
RED ROBIN GOURMET BURGERS INC COM	7,160.	7,160.
REGAL BELOIT CORP COM	41,552.	41,552.
REGENCY CTRS CORP COM	59,602.	59,602.
REGENERON PHARMACEUTICALS INC COM	33,248.	33,248.
REGIONS FINL CORP NEW COM	150,686.	150,686.
REGIS CORP MINN COM	17,127.	17,127.
REHABCARE GROUP INC COM	15,215.	15,215.
REINSURANCE GROUP AMER INC COM NEW STK	85,770.	85,770.
RELIANCE STL & ALUM CO COM	69,152.	69,152.
RENT A CTR INC NEW COM	28,352.	28,352.
REORG/3COM CORP CASH MERGER EFF 4/12/10	72,188.	72,188.
REORG/AFFILIATED COMPUTER CASH & STK MERGER		
XEROX CORP 2946695 EFF 2/8/10	119,380.	119,380.
REORG/AVOCENT CASH MERGER EFF12/21/09	28,114.	28,114.
REORG/BJ SVCS CO CSH & STK MERGER BAKERHUGHES INC 2043327 EFF 4/28/10	134,850.	134,850.
REORG/BLACK STK MRGR STANLEY BLACK & DECKER INC COM #2058894 03/12/2010	95,624.	95,624.
REORG/BRINKS HOME STK & CSH MRGR TYCO INTERNATIONAL LTD 2051111 EFF 5/14/10	31,824.	31,824.
REORG/BURLINGTON NORTHN CASH MERGER EFF2/12/10	590,241.	590,241.
REORG/CHATTEM INC COM CASH MERGER EFF 3/10/10	46,650.	46,650.
REORG/DYNEGY INC REV SPLIT DYNEGY INC 2060303 EFF 5/25/10	22,851.	22,851.
REORG/ENCORE CSH & STK MEGR DENBURY RESINC HLDG CO COM NW 2255553 EFF 3/9/10	66,364.	66,364.
REORG/FINANCIAL FED CASH & STK MRGR PEOPLES UTD FINL INC 2031554 EFF 2/19	16,830.	16,830.
REORG/ICO INC CSH & STK MERGER SCHULMANA INC 2811691 EFF 4/30/10	891,732.	891,732.
REORG/IMS HEALTH INC CASH MERGER EFF 2/26/10	94,770.	94,770.
REORG/LUMBER LIQ INC N/C FORMATION OF HOLDING LUMBER LIQ HLDG 2056954 12/31	9,273.	9,273.
REORG/MARVEL ENTERTAINMENT CASH & STK MERGER DISNEY 2279496 EFF 12/31/09	68,519.	68,519.
REORG/MPS GROUP INC COM CASH MERGER EFF1/20/10	30,915.	30,915.
REORG/NCI BLDG REV STK SPLIT NCI BUILDING SYSTEMS 2058826 EFF 3/5/10	905.	905.
REORG/PEPSI BOTTLING CASH & STK MERGER PEPSICO INC COM 2710850 EFF 2/26/10	125,625.	125,625.
REORG/PEPSIAMERICAS INC CASH & STK MERGER PEPSICO INC 2710850 EFF 2/26/1	31,601.	31,601.

REORG/QUIXOTE CORP COM CASH MERGER EFF 02/05/10	115,055.	115,055.
REORG/SPHERION CORP N/C & CUSIP CHNG SFN GROUP		
INC COM 2058428 EFF 03/01/1	2,951.	2,951.
REORG/STANLY N/C & CUSIP CHG STANLEY BLK &		
DECKR INC COM 2058894 EFF 3/12/	100,445.	100,445.
REORG/STEAK NAME CH & CUSP CHNG BIGLRI HOLDINGS		
INC COM 2059463 EFF 4/9/10	5,672.	5,672.
REORG/SUNMICROSYSTEMS INC CASH MERGER EFF		
1/26/10	143,886.	143,886.
REORG/TERRA CASH & STK MRGR CF INDS HOLDINGS		
INC #2015788 4/15/10	80,475.	80,475.
REORG/TICKETMASTER ENTMT INC STK MERGERLIVE		
NATION INC 2019355 EFF 1/27/10	12,220.	12,220.
REORG/VARIAN INC COM CASH MERGER EFF 5/14/10	34,790.	34,790.
REORG/WATSON WYATT STOCK MERGER TOWERS WATSON &		
CO 2056940 EFF 1/4/10	51,084.	51,084.
REORG/ZENITH NATL INS CORP COM CASH MERGER		
EFF 05/20/2010	29,016.	29,016.
REPUBLIC SVCS INC COM	201,709.	201,709.
RES-CARE INC	6,720.	6,720.
RESMED INC COM	73,178.	73,178.
REWARDS NETWORK INC COM NEW COM NEW	3,046.	3,046.
RF MICRO DEVICES INC COM	31,124.	31,124.
RLI CORP COM	25,294.	25,294.
RLTY INC CORP COM	54,411.	54,411.
ROBBINS & MYERS INC COM	18,816.	18,816.
ROBERT HALF INTL INC COM	101,574.	101,574.
ROCK-TENN CO CL A CL A	49,150.	49,150.
ROCKWELL AUTOMATION	133,517.	133,517.
ROCKWELL COLLINS INC COM	184,072.	184,072.
ROGERS CORP COM	10,609.	10,609.
ROLLINS INC COM	1,060.	1,060.
ROPER INDS INC NEW COM	91,648.	91,648.
ROSS STORES INC COM	127,062.	127,062.
ROVI CORP COM	84,456.	84,456.
ROWAN COMPANIES INC COM	62,826.	62,826.
RP MICRO CAP - PENDING TRADE PURCHASES	260,837.	260,837.
RPM INTL INC	65,056.	65,056.
RTI INTL METALS INC COM	13,214.	13,214.
RUBY TUESDAY INC COM	9,720.	9,720.
RUDDICK CORP COM	26,373.	26,373.
RUDOPH TECHNOLOGIES INC COM	5,040.	5,040.
RUTHS HOSPITALITY GROUP INC	1,045.	1,045.
RYDER SYS INC COM	58,667.	58,667.
RYLAND GROUP INC COM	21,670.	21,670.
S & T BANCORP INC COM STK	10,206.	10,206.
S.W. AIRL CO COM	185,166.	185,166.
SAFETY INS GROUP INC COM	14,492.	14,492.
SAFEWAY INC COM NEW	204,107.	204,107.
SAIC INC COM STK	119,322.	119,322.
SAKS INC COM	22,960.	22,960.
SALESFORCE COM INC COM STK	191,802.	191,802.
SALIX PHARMACEUTICALS LTD COM DE	30,480.	30,480.
SANDERSON FARMS INC COM	17,918.	17,918.

SANDISK CORP COM	134,079.	134,079.
SARA LEE CORP COM	182,335.	182,335.
SAVIENT PHARMACEUTICALS INC COM STK	17,353.	17,353.
SCANA CORP NEW COM	91,148.	91,148.
SCANSOURCE INC COM	17,355.	17,355.
SCHEIN HENRY INC COM	115,720.	115,720.
SCHLUMBERGER LTD COM STK	1,736,211.	1,736,211.
SCHOLASTIC CORP COM	17,898.	17,898.
SCHOOL SPECIALTY INC WI COM	8,187.	8,187.
SCHULMAN A INC COM	12,108.	12,108.
SCHWAB CHARLES CORP COM NEW	412,836.	412,836.
SCHWEITZER-MAUDUIT INTL INC COM	26,381.	26,381.
SCIENTIFIC GAMES CORP	26,190.	26,190.
SCOTTS MIRACLE-GRO COMPANY CL A CL A	26,377.	26,377.
SCRIPPS E W CO OHIO CL A NEW COM STK	5,102.	5,102.
SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK	91,300.	91,300.
SEACOR HLDGS INC COM	36,219.	36,219.
SEAHAWK DRILLING INC COM STK	6,424.	6,424.
SEALED AIR CORP NEW COM STK	86,347.	86,347.
SEARS HLDGS CORP COM	78,526.	78,526.
SEI INVTS CO COM	51,334.	51,334.
SELECTIVE INS GROUP INC COM	21,385.	21,385.
SEMPRA ENERGY INC COM STK	308,898.	308,898.
SEMTECH CORP COM	25,515.	25,515.
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	69,175.	69,175.
SENSIENT TECHNOLOGIES CORP COM	32,218.	32,218.
SERVICE CORP INTL COM	52,416.	52,416.
SHAW GROUP INC COM	56,781.	56,781.
SHERWIN-WILLIAMS CO COM	118,676.	118,676.
SHUFFLE MASTER INC COM	11,371.	11,371.
SIGMA DESIGNS INC COM	6,976.	6,976.
SIGMA-ALDRICH CORP COM	126,325.	126,325.
SIGNATURE BK NY N Y COM	28,710.	28,710.
SILGAN HLDGS INC COM	69,209.	69,209.
SILICON LABORATORIES INC COM	55,591.	55,591.
SIMMONS 1ST NATL CORP CL A	8,479.	8,479.
SIMON PROPERTY GROUP INC COM	518,204.	518,204.
SIMPSON MFG INC COM	24,201.	24,201.
SKECHERS U S A INC CL A CL A	23,528.	23,528.
SKYLINE CORP COM	2,300.	2,300.
SKYWEST INC COM	24,111.	24,111.
SKYWORKS SOLUTIONS INC COM	57,824.	57,824.
SL GREEN RLTY CORP COM STK	85,408.	85,408.
SLM CORP COM	130,450.	130,450.
SMITH A O CORP COM	22,780.	22,780.
SMITH INTL INC COM	150,630.	150,630.
SMITH MICRO SOFTWARE INC COM STK	6,398.	6,398.
SMITHFIELD FOODS INC COM	45,570.	45,570.
SMUCKER J M CO COM NEW COM NEW	155,610.	155,610.
SNAP-ON INC COM	36,978.	36,978.
SOLERA HLDGS INC COM	62,117.	62,117.
SONIC AUTOMOTIVE INC CL A	7,273.	7,273.
SONIC CORP COM	14,974.	14,974.
SONIC SOLUTIONS COM	8,281.	8,281.

SONOCO PROD CO COM	50,456.	50,456.
SOTHEBYS HLDGS INC CL A (DE)	36,530.	36,530.
SOUTH FINL GROUP INC COM	1,338.	1,338.
SOUTH JERSEY INDS INC COM	26,726.	26,726.
SOUTHERN CO COM STK	590,164.	590,164.
SOUTHERN UN CO NEW COM	69,939.	69,939.
SOUTHWEST GAS CORP COM	32,096.	32,096.
SOUTHWESTERN ENERGY CO COM	374,225.	374,225.
SOVRAN SELF STORAGE INC COM	17,865.	17,865.
SPARTAN MTRS INC COM	4,504.	4,504.
SPARTAN STORES INC COM	8,574.	8,574.
SPECTRA ENERGY CORP COM STK	291,796.	291,796.
SPRINT NEXTEL CORP	234,288.	234,288.
SPX CORP COM	51,473.	51,473.
SRA INTL INC CL A	19,100.	19,100.
ST JUDE MED INC COM	263,161.	263,161.
ST MARY LAND & EXPL CO COM	53,072.	53,072.
STAGE STORES INC COM NEW COM NEW	11,433.	11,433.
STAMPS COM INC COM NEW	2,700.	2,700.
STANCORP FINL GROUP INC COM	48,024.	48,024.
STANDARD MTR PRODS INC COM	2,556.	2,556.
STANDARD REGISTER CO COM	1,785.	1,785.
STANDEX INTL CORP COM	7,032.	7,032.
STANLEY INC COM	8,223.	8,223.
STAPLES INC COM	402,194.	402,194.
STARBUCKS CORP COM	382,612.	382,612.
STARTEK INC COM	1,870.	1,870.
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	164,565.	164,565.
STATE STR CORP COM	492,220.	492,220.
STD MICROSYSTEMS CORP COM	11,949.	11,949.
STD PAC CORP NEW COM	8,789.	8,789.
STEEL DYNAMICS INC COM	80,892.	80,892.
STEIN MART INC COM	6,663.	6,663.
STEINWAY MUSICAL INSTRS INC ORD COM	124,098.	124,098.
STEPAN CO COM	12,962.	12,962.
STERICYCLE INC COM	113,099.	113,099.
STERIS CORP COM	39,857.	39,857.
STERLING BANCORP COM	2,856.	2,856.
STERLING BANCSHARES INC COM	9,362.	9,362.
STEWART INFORMATION SVCS CORP COM	5,076.	5,076.
STIFEL FINL CORP COM	42,594.	42,594.
STONE ENERGY CORP COM	16,245.	16,245.
STRATASYS INC COM	8,640.	8,640.
STRAYER ED INC COM	63,747.	63,747.
STRYKER CORP	326,146.	326,146.
STURM RUGER & CO INC COM	4,123.	4,123.
SUN TR BANKS INC COM	231,306.	231,306.
SUNOCO INC COM	76,995.	76,995.
SUPER VALU INC COM	66,562.	66,562.
SUPERIOR ENERGY SVCS INC COM	29,148.	29,148.
SUPERIOR INDS INTL INC COM	9,180.	9,180.
SUPERIOR WELL SVCS INC COM STK	4,278.	4,278.
SUPERTEX INC COM	8,940.	8,940.
SURMODICS INC COM	9,064.	9,064.

SUSQUEHANNA BANCSHARES INC PA COM STK	12,369.	12,369.
SVB FINL GROUP COM	38,480.	38,480.
SWIFT ENERGY CO COM	19,168.	19,168.
SWS GROUP INC COM	8,010.	8,010.
SYBASE INC COM	90,055.	90,055.
SYKES ENTERPRISES INC COM	20,376.	20,376.
SYMANTEC CORP COM	322,056.	322,056.
SYMMETRICOM INC DEL	5,460.	5,460.
SYMMETRY MED INC COM STK	7,254.	7,254.
SYNAPTICS INC COM	25,654.	25,654.
SYNIVERSE HLDGS INC COM STK	22,724.	22,724.
SYNNEX CORP COM STK	15,330.	15,330.
SYNOPSIS INC COM	80,208.	80,208.
SYNOVUS FINL CORP COM	17,630.	17,630.
SYSCO CORP COM	356,431.	356,431.
T ROWE PRICE GROUP INC	310,341.	310,341.
TAKE-TWO INTERACTIVE SOFTWARE INC	19,849.	19,849.
TALEO CORP COM CL A COM CL A	11,760.	11,760.
TANGER FACTORY OUTLET CTRS INC COM	31,192.	31,192.
TARGET CORP COM STK	821,468.	821,468.
TCF FNCL CORP COM	38,136.	38,136.
TECH DATA CORP COM	59,492.	59,492.
TECHNE CORP COM	63,418.	63,418.
TECHNITROL INC COM	4,271.	4,271.
TECO ENERGY INC COM	85,561.	85,561.
TEKELEC COM	24,448.	24,448.
TEL & DATA SYS INC COM STK NEW	63,329.	63,329.
TELEDYNE TECHNOLOGIES INC COM	34,524.	34,524.
TELEFLEX INC COM	51,196.	51,196.
TELETECH HLDGS INC COM	17,446.	17,446.
TELLABS INC COM	55,744.	55,744.
TEMPLE INLAND INC COM	54,886.	54,886.
TENET HEALTHCARE CORP COM	55,787.	55,787.
TERADATA CORP DEL COM STK	110,005.	110,005.
TERADYNE INC COM	45,871.	45,871.
TEREX CORP NEW COM	47,544.	47,544.
TESORO CORP	46,070.	46,070.
TETRA TECH INC NEW COM	38,717.	38,717.
TETRA TECHNOLOGIES INC DEL COM	20,343.	20,343.
TEXAS INDS INC COM	25,368.	25,368.
TEXAS INSTRUMENTS INC COM	738,384.	738,384.
TEXAS ROADHOUSE INC COMMON STOCK	14,599.	14,599.
TEXTRON INC COM	99,693.	99,693.
THERAGENICS CORP COM	1,173.	1,173.
THERMO FISHER CORP	443,708.	443,708.
THOMAS & BETTS CORP COM	49,211.	49,211.
THOR INDS INC COM STK	34,540.	34,540.
THORATEC CORP	37,688.	37,688.
T-HQ INC COM NEW	8,628.	8,628.
TIDEWATER INC COM	62,335.	62,335.
TIFFANY & CO COM	131,150.	131,150.
TIMBERLAND CO CL A	20,620.	20,620.
TIME WARNER CABLE INC COM	328,223.	328,223.
TIME WARNER INC USD0.01	754,930.	754,930.

TIMKEN CO COM	24,896.	24,896.
TITANIUM METALS CORP COM NEW	26,292.	26,292.
TJX COS INC COM NEW	342,620.	342,620.
TOLL BROS INC COM	64,895.	64,895.
TOLLGRADE COMMUNICATIONS INC COM	1,986.	1,986.
TOMPKINS FINL CORP COM USD0.10	4,050.	4,050.
TOOTSIE ROLL INDS INC COM	9,583.	9,583.
TORCHMARK CORP COM	67,024.	67,024.
TORO CO COM	35,539.	35,539.
TOTAL SYS SVCS INC COM	84,571.	84,571.
TOWER GROUP INC COM	21,069.	21,069.
TRACTOR SUPPLY CO COM	42,368.	42,368.
TRADESTATION GROUP INC COM	6,312.	6,312.
TRAVELERS COS INC COM STK	606,048.	606,048.
TREDEGAR CORP INC	7,910.	7,910.
TREEHOUSE FOODS INC COM	29,339.	29,339.
TRIMBLE NAV LTD COM	74,945.	74,945.
TRINITY IND INC COM	34,444.	34,444.
TRIQUINT SEMICONDUCTOR INC COM	22,200.	22,200.
TRIUMPH GROUP INC NEW COM	18,094.	18,094.
TRUE RELIGION APPAREL INC COM STK	9,245.	9,245.
TRUEBLUE INC COM STK	16,291.	16,291.
TRUSTCO BK CORP N Y COM	11,813.	11,813.
TRUSTMARK CORP COM	27,048.	27,048.
TTM TECHNOLOGIES INC COM	12,683.	12,683.
TUESDAY MORNING CORP COM NEW	2,064.	2,064.
TUPPERWARE BRANDS CORPORATION	71,019.	71,019.
TW TELECOM INC CL A STK	57,248.	57,248.
TYLER TECHNOLOGIES INC COM STK	13,937.	13,937.
TYSON FOODS INC CL A COM (DELAWARE)	92,332.	92,332.
U S CONCRETE INC COM ISIN #US90333L1026	240,695.	240,695.
UDR INC COM STK	66,796.	66,796.
UGI CORP NEW COM	64,104.	64,104.
UIL HLDGS CORP COM	16,371.	16,371.
ULTRATECH INC EFF 06-10-03	8,173.	8,173.
UMB FINL CORP COM STK	31,480.	31,480.
UMPQUA HLDGS CORP COM	27,410.	27,410.
UNDER ARMOR INC CL A	24,543.	24,543.
UNIFIRST CORP MASS COM	19,244.	19,244.
UNION PAC CORP COM	721,687.	721,687.
UNISOURCE ENERGY CORP COM	27,362.	27,362.
UNIT CORP COM	22,313.	22,313.
UNITED BANKSHARES INC W VA COM	18,472.	18,472.
UNITED CMNTY BK BLAIRSVILLE GA CDT-CAP STK	3,573.	3,573.
UNITED FIRE & CAS CO COM	10,938.	10,938.
UNITED NAT FOODS INC COM	27,409.	27,409.
UNITED ONLINE INC COM	14,380.	14,380.
UNITED PARCEL SVC INC CL B	1,272,352.	1,272,352.
UNITED STS STL CORP NEW COM	168,116.	168,116.
UNITED TECHNOLOGIES CORP COM	1,461,428.	1,461,428.
UNITEDHEALTH GROUP INC COM	800,039.	800,039.
UNITRIN INC COM	25,909.	25,909.
UNIVERSAL FST PRODS INC COM	15,644.	15,644.
UNUM GROUP	136,152.	136,152.

UNVL ELECTRS INC COM	6,966.	6,966.
UNVL HEALTH SERVICES INC CL B COM	73,200.	73,200.
UNVL TECH INST INC COM	10,100.	10,100.
URBAN OUTFITTERS INC COM	101,961.	101,961.
URS CORP NEW COM	89,040.	89,040.
URSTADT BIDDLE PPTYS INC CL A	7,635.	7,635.
US BANCORP	973,873.	973,873.
USA MOBILITY INC COM STK	6,177.	6,177.
UTD RENTALS INC COM	14,470.	14,470.
UTD STATIONERS INC COM	31,268.	31,268.
UTD THERAPEUTICS CORP DEL COM STK	63,180.	63,180.
V F CORP COM	130,001.	130,001.
VAL NATL BANCORP COM	50,444.	50,444.
VALEANT PHARMACEUTICALS INTL COM STK	38,943.	38,943.
VALERO ENERGY CORP COM STK NEW	201,268.	201,268.
VALMONT INDS INC COM	43,148.	43,148.
VALSPAR CORP COM	67,850.	67,850.
VALUECLICK INC COM STK ISIN#US92046N1028	22,264.	22,264.
VARIAN MEDICAL SYSTEMS INC	120,639.	120,639.
VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	63,866.	63,866.
VCA ANTECH INC COM STK	52,332.	52,332.
VECTREN CORP COM	49,977.	49,977.
VEECO INSTRS INC DEL COM	28,084.	28,084.
VENTAS INC REIT	144,342.	144,342.
VERISIGN INC COM	116,352.	116,352.
VERIZON COMMUNICATIONS COM	2,104,650.	2,104,650.
VERTEX PHARMACEUTICALS INC COM	185,455.	185,455.
VIACOM INC NEW CL B	397,728.	397,728.
VIAD CORP COM NEW	10,171.	10,171.
VIASAT INC COM	22,246.	22,246.
VICOR CORP COM	4,883.	4,883.
VIROPHARMA INC COM STK	12,585.	12,585.
VISA INC COM CL A STK	878,623.	878,623.
VISHAY INTERTECHNOLOGY INC COM STK	39,036.	39,036.
VOLCOM INC COM	6,696.	6,696.
VOLT INFORMATION SCIENCES INC COM	3,000.	3,000.
VORNADO RLTY TR COM	248,147.	248,147.
VULCAN MATERIALS CO COM	136,626.	136,626.
WABTEC CORP COM	49,008.	49,008.
WADDELL & REED FINL INC CL A COM	64,134.	64,134.
WALGREEN CO COM	814,413.	814,413.
WAL-MART STORES INC COM	2,549,672.	2,549,672.
WALT DISNEY CO	1,335,215.	1,335,215.
WARNACO GROUP INC COM NEW COM NEW	25,314.	25,314.
WASH FED INC COM	43,032.	43,032.
WASH POST CO CL B COM	54,950.	54,950.
WASTE CONNECTIONS INC COM	59,412.	59,412.
WASTE MGMT INC DEL COM STK	381,546.	381,546.
WATERS CORP COM	127,018.	127,018.
WATSCO INC COM	34,286.	34,286.
WATSON PHARMACEUTICALS INC COM	102,986.	102,986.
WATTS WTR TECHNOLOGIES INC	23,963.	23,963.
WAUSAU PAPER CORP COM	14,500.	14,500.
WD 40 CO COM STK	14,562.	14,562.

WEBSense INC COM STK	19,206.	19,206.
WEBSTER FNCL CORP WATERBURY CONN COM	16,025.	16,025.
WEINGARTEN RLTY INVS COM	43,538.	43,538.
WELLCARE HLTH PLANS INC COM	40,436.	40,436.
WELLPOINT INC COM	592,401.	592,401.
WELLS FARGO & CO NEW COM STK	3,067,629.	3,067,629.
WENDYS / ARBYS GROUP INC COM STK	39,865.	39,865.
WERNER ENTERPRISES INC COM	2,098.	2,098.
WEST PHARMACEUTICAL SVCS INC COM	31,360.	31,360.
WESTAMERICA BANCORPORATION COM	40,143.	40,143.
WESTAR ENERGY INC COM	58,101.	58,101.
WESTERN UNION CO	282,316.	282,316.
WESTN DIGITAL CORP COM	211,920.	211,920.
WEYERHAEUSER CO COM	194,907.	194,907.
WGL HLDGS INC COM	42,764.	42,764.
WHIRLPOOL CORP COM	125,104.	125,104.
WHITNEY HLDG CORP COM	20,935.	20,935.
WHOLE FOODS MKT INC COM	96,075.	96,075.
WILEY JOHN & SONS INC CL A	46,068.	46,068.
WILLIAMS CO INC COM	262,762.	262,762.
WILLIAMS SONOMA INC COM	45,716.	45,716.
WILMINGTON TR CORP NEW COM	20,978.	20,978.
WILSHIRE BANCORP INC COM	4,095.	4,095.
WINDSTREAM CORP COM STK	94,811.	94,811.
WINNEBAGO INDS INC COM	932,117.	932,117.
WINNEBAGO INDS INC COM	8,540.	8,540.
WINTRUST FINL CORP COM	17,704.	17,704.
WIS ENERGY COM	119,592.	119,592.
WMS INDS INC COM STK	48,480.	48,480.
WOLVERINE WORLD WIDE INC COM	34,706.	34,706.
WOODWARD GOVERNOR CO COM	34,790.	34,790.
WORLD ACCEP CORP S C NEW COM	13,436.	13,436.
WORLD FUEL SERVICE COM STK	37,506.	37,506.
WORTHINGTON INDS INC COM	22,219.	22,219.
WRIGHT EXPRESS CORP COM STK	31,860.	31,860.
WYNDHAM WORLDWIDE CORP COM STK	88,849.	88,849.
WYNN RESORTS LTD COM	98,991.	98,991.
XCEL ENERGY INC COM	220,158.	220,158.
XEROX CORP COM	149,742.	149,742.
XILINX INC COM	144,295.	144,295.
XL CAP LTD COM STK	131,976.	131,976.
XTO ENERGY INC COM	608,799.	608,799.
YAHOO INC COM	437,622.	437,622.
YUM BRANDS INC COM	369,983.	369,983.
ZALE CORP NEW COM STK	2,108.	2,108.
ZEBRA TECHNOLOGIES CORP CL A	9,926.	9,926.
ZEP INC COM STK	355,060.	355,060.
ZEP INC COM STK	9,093.	9,093.
ZIMMER HLDGS INC COM	268,773.	268,773.
ZIONS BANCORP COM	37,207.	37,207.
ZOLL MED CORP COM	13,360.	13,360.
ZUMIEZ INC COM	6,360.	6,360.
Total to Form 990-PF, Part II, line 10b	2,043,899,031.	2,043,899,031.

Form 990-PF	Corporate Bonds	Statement	15
Description	Book Value	Fair Market Value	
2.375% CD 21/12/2012 USD1000 DTD			
12-23-2009 2.375 12-21-2012	1,189,428.	1,189,428.	
AGILENT 4.45% DUE 09-12-2012	2,586,638.	2,586,638.	
ALLY AUTO 1.32% DUE 03-15-2012	2,004,322.	2,004,322.	
ALTRIA GROUP INC NT 9.25% DUE 08-06-2019BEO	3,496,315.	3,496,315.	
AMERICAN EXPRESS CR CORP TRANCHE # TR 00071 7.3% DUE 08-20-2013	2,247,762.	2,247,762.	
AMERN AIRLS PASS 10.375% DUE 07-02-2019	3,315,000.	3,315,000.	
AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00061 5.5 DUE 04-16-201	2,664,823.	2,664,823.	
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00029 5.375 DUE 10-18-2	1,986,242.	1,986,242.	
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00045 5.45 DUE 05-18-20	3,237,224.	3,237,224.	
ANADARKO PETE CORP SR NT 5.75 DUE 06-15-2014	1,083,658.	1,083,658.	
ANADARKO PETE CORP SR NT 7.625% DUE 03-15-2014	2,878,625.	2,878,625.	
AT&T WIRELESS SVCS 7.875% DUE 03-01-2011	214,879.	214,879.	
BARCLAYS BK PLC 5.45% DUE 09-12-2012	1,081,435.	1,081,435.	
BB&T CORP 4.75% DUE 10-01-2012	1,873,822.	1,873,822.	
BEAR STEARNS COS INC MEDIUM TERM NTS BOOK			
ENTRY 6.95% DUE 08-10-2012	3,128,373.	3,128,373.	
BK AMER AUTO TR 1.15999996662% DUE 02-15-2012	2,004,860.	2,004,860.	
BK OF SCOTLAND PLC FR GTD MTN 05/12 USD	3,845,000.	3,845,000.	
BNP PARIBAS SUB NT 144A DUE 06-29-2049/06-29-2015 BEO	82,442.	82,442.	
BRAZIL(FED REP OF) 11% DEB 17/08/2040 USD1000	1,998,750.	1,998,750.	
BSTN SCIENTIFIC 4.5% DUE 01-15-2015	1,302,653.	1,302,653.	
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00822 6.125 DUE 02-17-	3,968,763.	3,968,763.	
CDN NAT RES LTD 5.9% DUE 02-01-2018	3,224,121.	3,224,121.	
CDS BARCGB33 SELL PROT ON RUSSIA NS SP BRC 09-20-2010 SWPC135E5	2,998.	2,998.	
CDS BARCGB33 SELL PROTECTION ON MEXICO NS SP BRC 12-20-2010 SWPC176E5	8,498.	8,498.	
CDS BARCLAYLN SELL PROT ON GEN ELEC CAP C SNR S*SP BRC 06-20-2012 SWPC930C6	258,980.	258,980.	
CDS BNPAFRPP SELL PROTECTION ON CITIGROUP INC 12-20-2010 SWPC281F4	32.	32.	
CDS BNPAFRPP SELL PROTECTION ON WELLS FARGO & CO NEW 12-20-2010 SWPC102F1	6,991.	6,991.	
CDS BOFAUS6S SELL PROT ON CITIGROUP INC SNR S* SP BOA 09-20-2014 SWPC361D2	151,466.	151,466.	
CDS BOFAUS6S SELL PROT ON CITIGROUP INC SNR S*SP BOA 09-20-2014 SWPC235D6	121,173.	121,173.	

CDS BUY PROT ON AIG GLBL SR NT NEGB SNR S* BP GST 06-20-2017 SWPC577D2	62,742.	62,742.
CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC103F0	9,364.	9,364.
CDS CITIBANKNY SELL PROT ON WELLS FARGO+CO SNR S* SP CBK 03-20-2013 SWPC241D	9,521.	9,521.
CDS DEUTGB2L BUY PROT COVENTRY HLTH CARENEGB SNR S BP DUB 03/20/2015 SWPC342	221,610.	221,610.
CDS DEUTGB2L SELL PROT ON S KOREA GOVT 12-20-2014 SWPC873E1	12,645.	12,645.
CDS DEUTGB2L SELL PROT ON SLM CORP (SALLIE MAE) SNR 09-20-2011 SWPC531D	31,443.	31,443.
CDS DEUTGB2LGLO SELL PROT ON GEN ELEC CAP C SNR S*SP DUB 09-20-2014 SWPC97	148,315.	148,315.
CDS GSCOHKH1 BUY PROT ON MASCO CORP SNR S* BP GST 03-20-2017 SWPC088E2	64,954.	64,954.
CDS GSILGB2X SELL PROTECTION ON CITIGROUP INC 12-20-2010 SWPC097F8	81.	81.
CDS MSCSUS33 BUY PROT ON QWEST OP CO SR UNSECU NEGB 06-20-2013 SWPC786D9	81,678.	81,678.
CDS RBOSGB2RTCM SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC152	2,278.	2,278.
CDS SELL PROTECTION ON BRAZIL FEDERATIVERE 03-20-2011 SWPC351F9	9,179.	9,179.
CENOVUS ENERGY INC 4.5% DUE 09-15-2014	1,548,371.	1,548,371.
CIT GROUP INC NEW 7% DUE 05-01-2013	52,642.	52,642.
CIT GROUP INC NEW 7% DUE 05-01-2014	78,647.	78,647.
CIT GROUP INC NEW 7% DUE 05-01-2015	75,789.	75,789.
CIT GROUP INC NEW 7% DUE 05-01-2016	124,198.	124,198.
CIT GROUP INC NEW 7% DUE 05-01-2017	171,407.	171,407.
CIT GROUP INC NEW COM NEW COM NEW	134,157.	134,157.
CITIGROUP INC 5.5% DUE 04-11-2013	311,030.	311,030.
CITIGROUP INC CITIGROUP 5.25 02/27/2012 5.25% DUE 02-27-2012	2,066,430.	2,066,430.
CMO BEAR STEARNS ARM TR SER 2005-10 CL A-2 DUE 10-25-2035 BEO	846,775.	846,775.
CMO GS MTG SECS CORP SER 2005-AR3 CL 6A1FLT DUE 05-25-2035 REG	767,670.	767,670.
COMCAST CORP NEW NT 5.3 DUE 15-01-2014/14-01-2014 BEO	4,162,447.	4,162,447.
COMWLTH EDISON CO 5.8% DUE 03-15-2018	2,121,060.	2,121,060.
CONSUMERS ENERGY 5.15% DUE 02-15-2017	1,036,470.	1,036,470.
CONSUMERS ENERGY 5.65% DUE 09-15-2018	1,045,790.	1,045,790.
CONTL AIRLS PASS 7.25% DUE 11-10-2019	4,070,000.	4,070,000.
COVENTRY HEALTH CARE INC SR NT 6.125% DUE 01-15-2015 REG	2,388,025.	2,388,025.
DAIMLERCHRYSLER NORTH AMER HLDG CORP GTDNT 5.875% DUE 03-15-2011 REG	522,788.	522,788.
DELTA AIR LINES 7.57% DUE 11-18-2010	4,156,375.	4,156,375.
DEUTSCHE TELEKOM INTL FIN B V DEUTSCHE UNSOLICITED 6.75 DUE 08-20-2018 BEO	2,239,158.	2,239,158.
DOW CHEM CO 7.6% DUE 05-15-2014	2,161,995.	2,161,995.
DOW CHEM CO 8.55% DUE 05-15-2019	4,056,693.	4,056,693.
DUKE ENERGY CORP 3.95% DUE 09-15-2014	2,026,176.	2,026,176.

DUKE ENERGY CORP SR NT 6.3% DUE 02-01-2014/01-26-2009	1,748,394.	1,748,394.
ENCANA HLDGS FIN CORP 5.8 DUE 05-01-2014 BEO	3,275,094.	3,275,094.
ENERGY TRANSFER 5.65% DUE 08-01-2012	2,125,702.	2,125,702.
ENERGY TRANSFER 9.7% DUE 03-15-2019	2,470,200.	2,470,200.
ENERGY TRANSFER PARTNERS L P SR NT 8.5% DUE 04-15-2014 REG	923,437.	923,437.
ENTERPRISE PRODS 4.6% DUE 08-01-2012	2,428,989.	2,428,989.
EXP-IMP BANK KOREA 5.875% NTS 14/01/15 USD	212,421.	212,421.
EXPT IMP BK KOREA 8.125% DUE 01-21-2014	232,178.	232,178.
FIRSTENERGY 4.8% DUE 02-15-2015	1,020,693.	1,020,693.
FNMA POOL #952455 6% DUE 09-01-2037 REG	1,039,309.	1,039,309.
FORD CR AUTO OWNER 1.21000003815% DUE 01-15-2012	2,005,522.	2,005,522.
FORD CR AUTO OWNER 2% DUE 12-15-2011	2,011,576.	2,011,576.
FORD CR AUTO OWNER 2.09999990463% DUE 11-15-2011	1,006,267.	1,006,267.
FORD CR AUTO OWNER 3.96000003815% DUE 04-15-2012	698,454.	698,454.
FORD CR AUTO OWNER 5.15000009537% DUE 02-15-2012	1,871,554.	1,871,554.
GAZ CAPITAL SA 6.212% MTN 22/11/16 EUR'REG	1,155,900.	1,155,900.
GAZ CAPITAL SA 8.625% NTS 28/4/34 USD REGS	1,208,680.	1,208,680.
GOLDMAN SACHS 6.25% DUE 09-01-2017	1,072,414.	1,072,414.
GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019	2,564,767.	2,564,767.
HCP INC 6.7 DUE 01-30-2018 BEO	1,164,161.	1,164,161.
JERSEY CENT PWR & 5.65% DUE 06-01-2017	2,061,660.	2,061,660.
JPMORGAN CHASE & 6.3% DUE 04-23-2019	1,540,108.	1,540,108.
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO	722,022.	722,022.
KINDER MORGAN 5.8% DUE 03-01-2021	1,031,433.	1,031,433.
KINDER MORGAN 9% DUE 02-01-2019	3,377,936.	3,377,936.
KOREA DEV BK NT 8 DUE 01-23-2014 REG	921,910.	921,910.
LOS ANGELES CALIF MUN IMPT CORP LEASE REV 5.25% 04-01-2018 BEO	728,046.	728,046.
MASCO CORP 5.85% DUE 03-15-2017	930,460.	930,460.
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00453 5 DUE 01-15-2015	305,108.	305,108.
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00676 6.15 DUE 04-25-2	3,238,909.	3,238,909.
MET LIFE GLOBAL FDG I MEDIUM TE NT 144A FLT RT DUE 09-17-2010 BEO	1,000,797.	1,000,797.
MFO PIMCO DEVELOPING LOCAL MARKETS	3,633,439.	3,633,439.
MORGAN STANLEY MSTDW MTN 3ML+30 1 9 14 VAR RT DUE 01-09-2014	1,336,650.	1,336,650.
MORGAN STANLEY MTN 5.45% DUE 01-09-2017/01-09-2007	1,010,716.	1,010,716.
MORGAN STANLEY MTN 6% DUE 04-28-2015	3,302,188.	3,302,188.
OCEAN ENERGY INC NEW FORMERLY OCEAN ENE SR NT 7.25 DUE 10-01-2011 BEO	1,636,494.	1,636,494.
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	1,060,000.	1,060,000.
OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE	280,000.	280,000.
OTC DERIVATIVE CASH COLL RECEIVABLE FROMJPM	510,000.	510,000.
MORGAN CHASE		

OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	160,000.	160,000.
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH	1,860,000.	1,860,000.
PAC GAS & ELEC CO 8.25% DUE 10-15-2018	3,663,144.	3,663,144.
PACCAR INC MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00001 6.875 2-15-14	3,384,177.	3,384,177.
PETROBRAS INTL FIN 7.875% DUE 03-15-2019	2,247,983.	2,247,983.
PETROLEOS 8% DUE 05-03-2019	1,157,500.	1,157,500.
PVTPL BARCLAYS BK PLC BARCLAYS BANK PLC 6.05% DUE 12-04-2017 BEO	4,070,808.	4,070,808.
PVTPL CANADIAN OIL SANDS LTD SR NT 144A 7.75% DUE 05-15-2019 BEO	1,128,180.	1,128,180.
PVTPL CAREFUSION CORP SR NT 144A 4.125% DUE 08-01-2012/07-21-2009 BEO	1,546,380.	1,546,380.
PVTPL CENTRAIS ELETRICAS BRASILEIRAS S ANT 144A 6.875% DUE 07-30-2019 BEO	1,083,750.	1,083,750.
PVTPL GTL TRADE FIN INC 7.25% DUE 10-20-2017 BEO	521,250.	521,250.
PVTPL MIDCONTINENT EXPRESS PIPELINE LLC SR NT 144A 5.45% DUE 09-15-2014 BEO	1,534,724.	1,534,724.
PVTPL NGPL PIPECO LLC SR NT 144A 6.514% DUE 12-15-2012 BEO	4,347,540.	4,347,540.
PVTPL NOBLE GROUP LTD SR NT 144A 6.75% DUE 01-29-2020/10-29-2009 BEO	2,052,500.	2,052,500.
PVTPL PETROLEOS MEXICANOS 4.875% DUE 03-15-2015 BEO	1,295,190.	1,295,190.
PVTPL PPN 2.15425% DUE 06-10-2011 BEO	203,998.	203,998.
PVTPL PRICOA GLOBAL FDG I MEDIUM TERM NTS BOOK 144A 5.45 DUE 06-11-2014 BE	1,803,770.	1,803,770.
PVTPL RAS LAFFAN LIQUIFIED NAT GAS SNR BDS USD REGS 'C' 5.832 9-30-16	525,450.	525,450.
PVTPL RAS LAFFAN LNG 3 GTD NT SER F 144A5.5 DUE 09-30-2014 BEO	419,058.	419,058.
PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 6.85% DUE 07-15-2018/06-27-2008	2,210,394.	2,210,394.
PVTPL WEA FIN LLC / WT FIN AUST PTY LTD GTD SR NT 144A 5.75% DUE 09-02-2015	527,220.	527,220.
PVTPL WILLIAMS COS INC CR LINKED CTF TR V CTF BEN INT 6.375 DUE 10-01-2010 B	1,018,100.	1,018,100.
QATAR ST BD DTD 11/2009 144A 5.25% DUE 01-20-2020/11-24-2009 BEO	302,250.	302,250.
QWEST CORP NT FLTG RATE DUE 06-15-2013 REG	1,925,000.	1,925,000.
RABOBANK NEDERLAND NV VAR RATE PERPETUALDUE 12-29-2049/06-30-2019 BEO	2,560,433.	2,560,433.
RIO TINTO FIN USA 8.95% DUE 05-01-2014	1,198,301.	1,198,301.
RIO TINTO FIN USA 9% DUE 05-01-2019	3,658,358.	3,658,358.
ROGERS 6.8% DUE 08-15-2018	3,852,362.	3,852,362.
ROYAL BK SCOTLAND GROUP PLC PFD CAP SECS144A DUE 10-29-2049 BEO	1,753,800.	1,753,800.
RSHB CAPITAL S.A. 7.175% NTS 16/05/13 USD'REG	742,420.	742,420.
RSHB CAPTL (RUSS 6.299% 15/05/2017	303,090.	303,090.
RUSSIAN AGRICULATURAL BANK 9% BDS 11/06/2014	227,330.	227,330.

SIMON PPTY GROUP L 6.75% DUE 05-15-2014	2,451,064.	2,451,064.
SLM CORP MED TERM NT SER A CPI-LINKED PUF STK	29.	29.
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR		
00102 01/16/07 VAR 01-27-14	1,272,818.	1,272,818.
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE		
# TR 00007 5.375% DUE 01-15-	1,509,328.	1,509,328.
TELEFONICA EMISIONES S A U SR NT FLTG VAR RT		
DUE 02-04-2013/02-03-2013	2,136,252.	2,136,252.
TIME WARNER CABLE 5% DUE 02-01-2020	1,842,489.	1,842,489.
TN GAS PIPELN CO 8% DUE 02-01-2016	3,155,625.	3,155,625.
TRANSCANADA 7.125% DUE 01-15-2019	2,338,438.	2,338,438.
TRANSCAPITALINVEST 8.7% NTS 07/08/18 USD'REGS	577,250.	577,250.
TRANSOCEAN INC 6% DUE 03-15-2018	640,165.	640,165.
UNITEDHEALTH GROUP 4.875% DUE 03-15-2015	2,050,766.	2,050,766.
VERIZON WIRELESS 5.55% DUE 02-01-2014	3,314,514.	3,314,514.
VODAFONE GROUP PLC 5.625% DUE 02-27-2017	4,248,672.	4,248,672.
WACHOVIA CORP 5.75% DUE 02-01-2018	939,211.	939,211.
WELLPOINT INC 6% DUE 02-15-2014	1,084,491.	1,084,491.
WELLS FARGO & CO NEW SR NT 4.375% DUE 01-31-2013 BEO	51,934.	51,934.
WEYERHAEUSER CO NT 6.75% DUE 03-15-2012/09-24-2002 BEO	4,121,354.	4,121,354.
WILLIAMS COS INC 8.75% DUE 01-15-2020	2,385,942.	2,385,942.
WILLIAMS COS INC STEP UP DUE 03-15-2012/03-14-2012 BEO	2,733,660.	2,733,660.
XTO ENERGY INC 6.5% DUE 12-15-2018	2,285,400.	2,285,400.
Total to Form 990-PF, Part II, line 10c	238,070,626.	238,070,626.

Form 990-PF	Other Investments	Statement 16
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Description	Valuation Method	Book Value	Fair Market Value
ABRAMS CAPITAL PARTNERS II, LP	FMV	51,483,604.	51,483,604.
ACTIVUM SG FEEDER FUND I C LP	FMV	3,908,006.	3,908,006.
ALTOR FUND III (NO.2)	FMV	878,935.	878,935.
ANDREESSEN HOROWITZ FUND I	FMV	3,379,083.	3,379,083.
AXIOM ASIA PRIVATE CAPITAL FUND II, L.P.	FMV	1,426,307.	1,426,307.
BAKER BROTHERS LIFE SCIENCES, LP	FMV	79,373,923.	79,373,923.
BAUPOST VALUE PARTNERS IV, LP	FMV	524,003,905.	524,003,905.
BROOKSIDE CAPITAL PARTNERS FUND, LP	FMV	32,826,167.	32,826,167.
CARMEL PARTNERS INVESTMENT FUND III	FMV	763,086.	763,086.
CF BIL LTD CL Y SER E-08 FD	FMV	37,306,235.	37,306,235.
CF BIL LTD CL Y SER K-09 FD	FMV	21,323,647.	21,323,647.
CF BIL LTD CLASS Y SER C-08 FD	FMV	107,777,967.	107,777,967.
CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL 1085 D 2008-11 FD	FMV	20,374,655.	20,374,655.
CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL 1085-S-2 FD	FMV	2,844,698.	2,844,698.

CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL-1085-C-2008-09 FD	FMV	8,652,954.	8,652,954.
CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL-1085-C-2008-09-23 FD	FMV	14,897,073.	14,897,073.
CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL-1085-C-2008-10 FD	FMV	18,637,061.	18,637,061.
CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL-1085-C-2008-11 FD	FMV	20,374,655.	20,374,655.
CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL-1085-D-2008-09 FD	FMV	8,652,954.	8,652,954.
CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL-1085-D-2008-09-23 FD	FMV	14,897,073.	14,897,073.
CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL-1085-D-2008-10 FD	FMV	18,637,061.	18,637,061.
CF CENTERBRIDGE CR PARTNERS OFFSHORE LTDCL-1085-S-4 FD	FMV	2,081,199.	2,081,199.
CF CENTERBRIDGE CR PARTNERS OFFSHORE CL 1085 S-3 FD	FMV	2,235,913.	2,235,913.
CF FIR TREE INTL CL A NON SER 0708 FD	FMV	102,017,800.	102,017,800.
CF GAOLING FEEDER LTD CL A SUB CL U S21 DAVID & LUCILLE PACKARD FNDN FD	FMV	95,356,302.	95,356,302.
CF MATRIX CAP MGMT FD (OFFSHORE) LTD CL 1 SER 08/08	FMV	6,661,678.	6,661,678.
CF QUINTILLION LACV LTD INITIAL CL FD	FMV	37,849,125.	37,849,125.
CF QUINTILLION LACV LTD SER 12/09 FD	FMV	20,000,000.	20,000,000.
CF QUINTILLION LACV LTD SERIES 07/08 FD	FMV	38,813,250.	38,813,250.
CF VALIANT CAP PARTNERS OFFSHORE LTD SIDE POCKET 2 FD	FMV	1,083,371.	1,083,371.
CF VALIANT CAP PARTNERS OFFSHORE LTD SIDE POCKET 3 FD	FMV	352,760.	352,760.
CF VALIANT CAP PARTNERS OFFSHORE LTD SIDE POCKET 5 FD	FMV	799,202.	799,202.
CF VALIANT CAP PARTNERS OFFSHORE LTD SIDE POCKET 6 FD	FMV	1,032,453.	1,032,453.
CF VALIANT CAP PARTNERS OFFSHORE LTD SIDE POCKET 7 FD	FMV	495,738.	495,738.
CF VALIANT CAPITAL PARTNERS OFFSHORE LTD. SER 9 FUND	FMV	51,727,833.	51,727,833.
CF VALIANT CAPITAL PARTNERS OFFSHORE LTDSIDE POCKET 4 FUND	FMV	1,178,920.	1,178,920.
CF VALIANT CAPITAL PARTNERS OFFSHORE, LTD. SIDEPOCKET 1	FMV	991,984.	991,984.
CROWN GROWTH PARTNERS, L.P.	FMV	764,360.	764,360.
DENHAM COMMODITY PARTNERS FUND V	FMV	14,633,299.	14,633,299.
FARALLON CAPITAL INSTITUTIONAL PARTNERS, LP	FMV	164,023,077.	164,023,077.
FARALLON CREDIT OPPORTUNITIES PARTNERS II, LP	FMV	42,893,146.	42,893,146.

FARALLON CREDIT SIDECAR PARTNERS I, L.P.	FMV	39,900,948.	39,900,948.
GMO MEAN REVERSION FUND (OFFSHORE), LP	FMV	127,665,171.	127,665,171.
GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP	FMV	14,787,228.	14,787,228.
KLEINER PERKINS CAUFIELD & BYERS XIII, LLC	FMV	5,818,820.	5,818,820.
KPCB GREEN GROWTH FUND, LLC	FMV	3,003,390.	3,003,390.
LBA REALTY FUND IV	FMV	2,727,169.	2,727,169.
LEGACY VENTURE V (QP), LLC	FMV	1,028,321.	1,028,321.
LIGHTSPEED VENTURE PARTNERS VIII, L.P.	FMV	1,689,967.	1,689,967.
LIME ROCK PARTNERS V, LP	FMV	4,089,913.	4,089,913.
LIME ROCK PARTNERS V, LP	FMV	3,718,098.	3,718,098.
LIMEROCK RESOURCES	FMV	167.	167.
LONE CASCADE, LP	FMV	168,533,047.	168,533,047.
LONE CEDAR, LTD.	FMV	39,761,340.	39,761,340.
LONE PINON, LTD.	FMV	38,474,689.	38,474,689.
MERIT ENERGY PARTNERS G	FMV	2,491,790.	2,491,790.
MERLONE GEIEIR PARTNERS IX	FMV	629,800.	629,800.
NATURAL GAS PARTNERS IX, LP	FMV	7,010,259.	7,010,259.
NORTHWOOD REAL ESTATE CO-INVESTORS TE (CAYMAN HLT) FEEDER, LP	FMV	858,587.	858,587.
NORTHWOOD REAL ESTATE PARTNERS TE (CAYMAN HLT) FEEDER, LP	FMV	1,807,260.	1,807,260.
ORION EUROPEAN REAL ESTATE FUND III C.V.	FMV	4,939,028.	4,939,028.
RETRO VENTURE PARTNERS, L.P.	FMV	1,458,202.	1,458,202.
RIVA CAPITAL PARTNERS II LP	FMV	44,693,022.	44,693,022.
SPO PARTNERS II, LP	FMV	90,431,142.	90,431,142.
VARDE FUND IX, LP	FMV	91,372,127.	91,372,127.
VARDE FUND IX-A, L.P.	FMV	60,525,457.	60,525,457.
Total to Form 990-PF, Part II, line 13		<u>2,334,825,401.</u>	<u>2,334,825,401.</u>

Form 990-PF	Depreciation of Assets Not Held for Investment	Statement	17
Description	Cost or Other Basis	Accumulated Depreciation	Book Value
Charitable Use Property-Land Charitable Use	16,331,113.	0.	16,331,113.
Property-Buildings	7,162,933.	4,324,619.	2,838,314.
Charitable Use Property-Lshld Imp.	14,990,197.	6,013,504.	8,976,693.
Charitable Use-Office Furn. & Equipment	7,035,570.	5,706,029.	1,329,541.
Total To Fm 990-PF, Part II, ln 14	<u>45,519,813.</u>	<u>16,044,152.</u>	<u>29,475,661.</u>

Form 990-PF	Other Assets		Statement 18
Description	Beginning of Yr Book Value	End of Year Book Value	Fair Market Value
Program Related Investments:			
The Nature Conservancy	0.	30,000,000.	30,000,000.
Low Income Investment Fund	11,739,021.	11,859,021.	11,859,021.
Sea Change Investment Fund, LLC	10,000,000.	10,000,000.	10,000,000.
California Economic Development Lending Initiative	7,700,000.	7,700,000.	7,700,000.
Resources Legacy Fund	7,000,000.	7,000,000.	7,000,000.
Marie Stopes International	5,617,497.	6,249,750.	6,249,750.
Sonoma Land Trust	0.	5,300,000.	5,300,000.
Ecotrust Fisheries	5,000,000.	4,800,000.	4,800,000.
The Conservation Fund	6,000,000.	4,000,000.	4,000,000.
The Bay Institute Aquarium Foundation	0.	4,000,000.	4,000,000.
Planned Parenthood Mar Monte	0.	3,500,000.	3,500,000.
YMCA of the Mid-Peninsula Trust for Public Land	3,000,000.	2,800,000.	2,800,000.
Samaritan House	3,240,000.	2,734,574.	2,734,574.
Central Coast YMCA	3,500,000.	2,722,224.	2,722,224.
City of Mountain View	3,000,000.	2,700,000.	2,700,000.
Sacramento Valley Conservancy	2,800,000.	2,626,053.	2,626,053.
Napa County Land Trust	3,198,394.	2,500,000.	2,500,000.
Okizu Foundation,	2,097,052.	2,000,000.	2,000,000.
Audubon Nature Institute, Inc.	1,874,000.	1,674,000.	1,674,000.
BRAC Africa Microfinance	2,250,000.	1,636,363.	1,636,363.
Philanthropic Research/Guidestar Partners for Development	311,502.	1,523,962.	1,523,962.
American Prairie Foundation	1,500,000.	1,500,000.	1,500,000.
Shelter Network/Women's Recovery Association of San Mateo County, Inc.	0.	1,500,000.	1,500,000.
Trust for Public Land	2,573,223.	1,499,357.	1,499,357.
Georgiana Bruce Kirby Preparatory School	1,498,737.	1,392,505.	1,392,505.
San Jose Institute of Contemporary Art	0.	1,310,766.	1,310,766.
Point Reyes Bird Observatory	1,250,000.	1,150,000.	1,150,000.
Ecotrust Forests, LLC	1,500,000.	1,000,000.	1,000,000.
Western Rivers Conservancy	1,464,889.	1,000,000.	1,000,000.
Feather River Land Trust	0.	1,000,000.	1,000,000.
International Species Information System	0.	1,000,000.	1,000,000.
Guttmacher Institute	2,500,000.	949,671.	949,671.
Sequoia Riverlands Trust	1,250,000.	937,500.	937,500.
Second Harvest Food Bank Serving Santa Cruz and San Benito Counties, Inc.	900,001.	866,668.	866,668.
Grand Canyon Trust	657,313.	657,313.	657,313.
	787,070.	600,993.	600,993.
	512,389.	512,389.	512,389.

San Jose State University Foundation	1,000,000.	500,000.	500,000.
Bank of America Community Development Bank	457,661.	421,854.	421,854.
Homeless Services Center	506,234.	405,995.	405,995.
Boys & Girls Clubs of Monterey County	375,000.	325,000.	325,000.
DKT International, Inc.	425,106.	212,606.	212,606.
Elkhorn Slough Foundation	0.	200,000.	200,000.
Yellowstone Park Foundation	596,933.	173,405.	173,405.
Watsonville Wetlands Watch	0.	43,430.	43,430.
Colorado Conservation Trust: A Community Foundation for Conservation	3,500,000.	0.	0.
Planned Parenthood Mar Monte	2,500,000.	0.	0.
The Wilderness Land Trust	2,250,000.	0.	0.
Danco Laboratories, LLC	2,100,000.	0.	0.
Oromia Credit and Saving Share Company	435,021.	0.	0.
Amhara Credit and Saving Institution	435,021.	0.	0.
Root Capital, Inc.	375,000.	0.	0.
River Partners	130,700.	0.	0.
To Form 990-PF, Part II, line 15	109,807,764.	136,485,399.	136,485,399.

Form 990-PF	Other Liabilities	Statement	19
Description	BOY Amount	EOY Amount	
Deferred Excise Tax	0.	15,463,168.	
Total to Form 990-PF, Part II, line 22	0.	15,463,168.	

Form 990-PF	Transfers to Controlled Organizations	Statement 20
	Part VII-A, Line 11a	

<u>Name of Controlled Entity</u>	<u>Employer ID No</u>
Activum SG Feeder Fund I C, LP	98-0617195
<u>Address</u>	
Ordnance House, 31 Pier Road St. Helier, ,Jersey, JE4 8PW	
<u>Description of Transfer</u>	
Capital contributions to our passive investment in this entity	
	<u>Amount of Transfer</u>
	4,191,907.

<u>Name of Controlled Entity</u>	<u>Employer ID No</u>
LACV Limited	00-0000000
<u>Address</u>	
Craigmuir Chambers, PO BOX 71 Road Town, Tortola, British Virgin Islands	
<u>Description of Transfer</u>	
Capital contributions to our passive investment in this entity	
	<u>Amount of Transfer</u>
	20,000,000.
<u>Total Amount of Transfers to Controlled Organizations</u>	<u>24,191,907.</u>

Form 990-PF Part VIII - List of Officers, Directors Statement 21
 Trustees and Foundation Managers

Name and Address	Title and Avrg Hrs/Wk	Compen- sation	Employee Ben Plan Contrib	Expense Account
Susan Packard Orr (See Stmt 29) 300 Second Street Los Altos, CA 94022	Chairman 4.00	0.	0.	0.
Nancy Packard Burnett (See Stmt 29) 300 Second Street Los Altos, CA 94022	Vice Chairman 2.00	0.	0.	0.
Julie E. Packard (See Stmt 29) 300 Second Street Los Altos, CA 94022	Vice Chairman 3.00	0.	0.	0.
Carol S. Larson (See Stmt 29) 300 Second Street Los Altos, CA 94022	President/CEO 40.00	579,778.	116,909.	0.
George Vera (See Stmt 29) 300 Second Street Los Altos, CA 94022	Vice President/CFO 40.00	347,745.	88,347.	0.
Chris DeCardy (See Stmt 29) 300 Second Street Los Altos, CA 94022	Vice President/Dir. Commun 40.00	300,262.	70,291.	0.
John H. Moehling (See Stmt 29) 300 Second Street Los Altos, CA 94022	Chief Investment Officer 40.00	1,062,359.	133,678.	0.
Mary Anne Rodgers (See Stmt 29) 300 Second Street Los Altos, CA 94022	Secretary/General Counsel 40.00	310,790.	73,354.	0.
Edward W. Barnholt (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 3.00	0.	0.	0.
Jason K. Burnett (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.

Linda Griego (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Donald Kennedy (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Arianna Packard Martell (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
David Orr (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Katherine Orr (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Katy Orr (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
William K. Reilly (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Colburn S. Wilbur (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 4.00	0.	0.	0.
Ward W. Woods (See Stmt 29) 300 Second Street Los Altos, CA 94022	Trustee 2.00	0.	0.	0.
Totals included on 990-PF, Page 6, Part VIII		<u>2,600,934.</u>	<u>482,579.</u>	<u>0.</u>