

<b>Asset ID</b>	<b>Asset Description</b>
000360206	AAON INC
002824100	ABBOTT LABS
H0023R105	ACE LIMITED
00508Y102	ACUITY BRANDS (HOLDING COMPANY)
007094105	ADMINISTAFF INC COM
00724F101	ADOBE SYS INC
00817Y108	AETNA INC-NEW
00104Q107	AFC ENTERPRISES INC
001055AC6	AFLAC INC
00138QAA5	AIG SUNAMER GLOB FIN VISER 144A
01167P101	ALASKA COMM SYSTEM GROUP
013817AJ0	ALCOA INC
015271109	ALEXANDRIA REAL ESTATE EQUITIES
016255101	ALIGN TECHNOLOGY INC
01642T108	ALKERMES INC
018490102	ALLERGAN INC
018606202	ALLIANCE HEALTHCARE SERVICES
020002101	ALLSTATE CORP
02209S103	ALTRIA GROUP INC
00163XAN0	AMB PROPERTY L.P.
023763AA3	AMER AIRLN PT TRST 09-1A
023769AA0	AMERICAN AIRLINES SER 2003-1 CL G
025533407	AMERICAN ECOLOGY CORP
025816BB4	AMERICAN EXPRESS CO
029683109	AMERICAN SOFTWARE -CL A
030628AF8	AMERICREDIT AUTOMOBILE RECEIVA
031162100	AMGEN INC
001744101	AMN HEALTHCARE SERVICES INC
032359309	AMTRUST FINANCIAL SERVICES INC
032511107	ANADARKO PETROLEUM CORP
035290105	ANIXTER INTL INC COM
035710409	ANNALY CAPITAL MANAGEMENT INC.
037411105	APACHE CORP
037604105	APOLLO GROUP INC CL A
03761U106	APOLLO INVT CORP
037833100	APPLE INC
03820C105	APPLIED INDL TECHNOLOGIES INC COM
03822W406	APPLIED MICRO CIRCUITS CORP
039483102	ARCHER DANIELS MIDLAND CO
04269Q100	ARRIS GROUP INC
G05384105	ASPEN INSURANCE HOLDINGS LTDSHS
00206R102	AT & T INC
04743P108	ATHEROS COMMUNICATIONS INC
05874B107	BALLY TECHNOLOGIES INC
059500AD0	BANC OF AMERICA COMMERCIAL MOR
05955FAA8	BANC OF AMERICA LARGE LOAN
064058100	BANK NEW YORK MELLON CORP COM
06051GDZ9	BANK OF AMERICA CORP
06739FGF2	BARCLAYS BANK PLC
067806109	BARNES GROUP INC COM
071813109	BAXTER INTL INC

075896100	BED BATH & BEYOND INC
085789105	BERRY PETE CO CL A
086516101	BEST BUY INC
09062X103	BIOGEN IDEC INC
091935502	BLACKBOARD INC
097023105	BOEING CO
101121101	BOSTON PROPERTIES INC COM
105340AK9	BRANDYWINE OPER PARTNERS
05564EBK1	BRE PROPERTIES INC
110122108	BRISTOL MYERS SQUIBB CO
110394103	BRISTOW GROUP INC
11102AAA9	BRITISH TELECOM PLC
111320107	BROADCOM CORPORATION COM
119848109	BUFFALO WILD WINGS INC
140420MV9	CAPITAL ONE BANK USA NA
14040H105	CAPITAL ONE FINANCIAL CORP
143436400	CARMIKE CINEMAS INC
143658300	CARNIVAL CORP
144577103	CARRIZO OIL & GAS INC
147528103	CASEYS GEN STORES INC
14888B103	CATALYST HEALTH SOLUTIONS INC
149123101	CATERPILLAR INC
125137109	CEC ENTERTAINMENT INC COM
15100E106	CELERA CORPORATION
151020104	CELGENE CORP COM
156708109	CEPHALON INC COM
16115Q308	CHART INDUSTRIES INC
162456107	CHATTEM INC COM
165167107	CHESAPEAKE ENERGY CORP COM
166764100	CHEVRON CORP
171203AC6	CHRYSLER FINANCIAL AUTO SECURI
171232101	CHUBB CORP
17275R102	CISCO SYSTEMS INC
17306X102	CITI TRENDS INC
172967EV9	CITIGROUP INC
12566XAQ1	CITIMORTGAGE ALTERNATIVE LOAN
177835105	CITY HLDG CO
12561E105	CKE RESTAURANTS INC COM
12561W105	CLECO CORP NEW
12572Q105	CME GROUP INCE
189754104	COACH INC
192446102	COGNIZANT TECH SOLUTIONS CRP
199333105	COLUMBUS MCKINNON CORP N Y
20030N101	COMCAST CORP CLASS A
MS6123116	COMMONFUND CAPITAL VENTURE
MS6226984	COMMONFUND NAT RES PARTNERS VIII
20451N101	COMPASS MINERALS INTL INC
207410101	CONMED CORP
20854P109	CONSOL ENERGY INC
21079NAA9	CONTINENTAL AIRLINES INC
219350105	CORNING INC
12618T105	CRA INTL INC

2254W0FJ9 CREDIT SUISSE FIRST BOSTON  
228903100 CRYOLIFE INC  
225470FD0 CS FIRST BOSTON MORTGAGE SECUR  
126650100 CVS/CAREMARK CORPORATION  
244199105 DEERE & CO  
25179M103 DEVON ENERGY CORPORATION  
25388B104 DIGITAL RIVER, INC  
253922108 DIME CMNTY BANCORP INC COM  
256210105 DODGE & COX INCOME FD COM  
260543103 DOW CHEMICAL CO  
26441YAS6 DUKE REALTY LP  
26817C101 DYNCORP INTL INC  
268648102 E M C CORP MASS  
277276101 EASTGROUP PPTYS INC COM  
281020107 EDISON INTL COM  
28336L109 EL PASO CORPORATION  
29084T104 EMDEON INC  
29364DAH3 ENTERGY ARK INC  
29364G103 ENTERGY CORP NEW COM  
29380T105 ENTERTAINMENT PPTYS TRUST COM  
29476L107 EQUITY RESIDENTIAL PPTYS TR SH BEN  
296315104 ESCO TECHNOLOGIES INC  
297425100 ESTERLINE CORP  
N31010106 EURAND NV  
30161N101 EXELON CORPORATION  
30212P105 EXPEDIA INC DEL  
30231G102 EXXON MOBIL CORPORATION  
309601AC6 FARMERS EXCHANGE CAPITAL  
311642102 FARO TECHNOLOGIES INC  
31396AAV6 FED HOME LN MTG CORP  
31377TDZ6 FED NATL MTG ASSN POOL  
31394UFQ0 FED NATL MTG ASSN REMIC  
01F0606B6 FED NATL MTG ASSN TBA  
313747AL1 FED REALTY INVS TRST  
313747AN7 FED RLTY INVT TR  
320841109 FIRST MERCURY FINANCIAL CORP  
33582V108 FIRST NIAGARA FINL GROUP INC NEW  
337738108 FISERV INC  
343412102 FLUOR CORP NEW  
343873105 FLUSHING FINL CORP COM  
34529GAF2 FORD CREDIT AUTO OWNER TRUST  
345838106 FOREST LABS INC  
302571104 FPL GROUP INC  
35671D857 FREEPORT-MCMORAN COPPER & GOLD  
36467W109 GAMESTOP CORP NEW  
36159JBQ3 GE CAPITAL CREDIT CARD MASTER  
36962G4D3 GENERAL ELEC CAP CORP  
369604103 GENERAL ELECTRIC CO  
37251EAE7 GENWORTH LIFE INST FUND  
372917104 GENZYME CORP  
36237H101 G-III APPAREL GROUP LTD  
375558103 GILEAD SCIENCES INC

362007551 GMO FOREIGN FUND-III  
38141G104 GOLDMAN SACHS GROUP INC  
38259P508 GOOGLE INC  
384313102 GRAFTECH INTL LTD  
387328107 GRANITE CONSTR INC  
36228CZS5 GS MORTGAGE SECURITIES CORP II  
403777105 GYMBOREE CORP COM  
406216101 HALLIBURTON CO  
412824104 HARLEYSVILLE GROUP INC COM  
413875105 HARRIS CORP DEL  
416515AT1 HARTFORD FINL SVCS GRP  
41659EFK8 HARTFORD LIFE GLOB FUND  
41659LAR2 HARTFORD LIFE INST FND  
421915EH8 HEALTH CARE PROPERTIES  
421906108 HEALTHCARE SVCS GROUP INC  
42805RAS8 HERTZ VEHICLE FINANCING LLC  
428236103 HEWLETT PACKARD CO  
428567101 HIBBETT SPORTS INC  
437306103 HOME PROPERTIES INC  
44107P104 HOST HOTELS & RESORTS, INC.  
441812JW5 HOUSEHOLD FINANCE CO  
443320106 HUB GROUP INC  
443683107 HUDSON CITY BANCORP INC  
44921AAC5 HYUNDAI AUTO RECEIVABLES TRUST  
451055107 ICONIX BRAND GROUP INC  
44951D108 IESI-BFC LTD  
45169U105 IGATE CORP  
453836108 INDEPENDENT BK CORP MASS COM  
45660NQR9 INDYMAC MBS INC  
45670G108 INFOGROUP INC  
45666Q102 INFORMATICA CORP  
458140100 INTEL CORP  
45865V100 INTERCONTINENTALEXCHANGE INC  
459902102 INTERNATIONAL GAME TECHNOLOGY  
45974VB31 INTL LEASE FINANCE CORP  
MS6104132 INT'L PRIVATE EQUITY PARTNERS  
44980X109 IPG PHOTONICS CORP  
46600W106 IXYS CORPORATION  
46626E205 J2 GLOBAL COMMUNICATIONS INC  
466367109 JACK IN THE BOX, INC.  
46849LSB8 JACKSON NATL LIFE GLOBAL  
46612K108 JDA SOFTWARE GROUP INC COM  
47758P307 JO-ANN STORES INC  
478160104 JOHNSON & JOHNSON  
478366107 JOHNSON CONTROLS INC  
48121CYK6 JP MORGAN CHASE BANK NA  
46625H100 JPMORGAN CHASE & CO  
493732101 K.FORCE, INC.  
48282T104 KADANT INC  
492914106 KEY ENERGY SERVICES INC  
493267108 KEYCORP NEW  
494368103 KIMBERLY CLARK CORP COM

49446RAJ8 KIMCO REALTY CORP  
49725VAA0 KIOWA POWER PARTNERS LLC  
499183804 KNOLOGY INC  
500255104 KOHLS CORP  
50060P106 KOPPERS HLDGS INC  
502424104 L-3 COMMUNICATIONS CORP COM  
514606102 LANCE INC  
52078P102 LAWSON SOFTWARE INC  
50177AAE9 LB COMMERCIAL CONDUIT MORTGAGE  
50180JAD7 LB-UBS COMMERCIAL MORTGAGE  
MS6059518 LEHMAN CROSSROADS FUND XVIII  
53117CAL6 LIBERTY PROPERTY LP  
533535100 LINCOLN EDL SVCS CORP  
534187AU3 LINCOLN NATIONAL CORP  
540424108 LOEWS CORP  
548661107 LOWES COS INC  
549764108 LUFKIN INDS INC COM  
564759NH7 M&T BANK  
564759QB7 MANUF & TRADERS TRUST CO  
565849106 MARATHON OIL CORP  
55265K7N3 MASTR ASSET SECURITIZATION TRUST  
G6052F103 MAX RE CAPITAL LTD  
580589109 MCGRATH RENTCORP  
58155Q103 MCKESSON CORP  
58405U102 MEDCO HEALTH SOLUTIONS INC  
585055106 MEDTRONIC INC  
589889104 MERIT MEDICAL SYSTEMS INC  
59217EBW3 MET LIFE GLOB FUNDING I  
591176102 METALICO INC  
591560AA5 METLIFE CAPITAL TRUST IV  
59156R108 METLIFE INC  
594918104 MICROSOFT CORP  
59549WAA1 MID-STATE TRUST  
61166W101 MONSANTO CO NEW  
61532XAC0 MONUMENTAL GLOBAL FUNDING  
617446448 MORGAN STANLEY  
61945A107 MOSAIC CO  
663995025 MSCI ACWI EX-US INDEX NL CTF  
635309107 NATIONAL CINEMEDIA INC  
637071101 NATIONAL OILWELL VARCO INC COM  
63866EBL3 NATIONWIDE LIFE GBL FUND  
638671AG2 NATIONWIDE MUTUAL INS  
64111Q104 NETGEAR INC  
65334H102 NEXEN INC  
62914B100 NIC INC  
62913F201 NII HLDGS INC  
654106103 NIKE INC CL B  
H5833N103 NOBLE CORPORATION  
655044105 NOBLE ENERGY INC  
655844108 NORFOLK SOUTHERN CORP  
667294BE1 NORTHWEST AIRLINES INC  
67020Q107 NTELOS HLDGS CORP

629479AC0 NYC MTG LN TR  
67611V101 ODYSSEY HEALTHCARE INC  
680665205 OLIN CORP 1 COM & 1 TAEKOVER RT  
683399109 ONYX PHARMACEUTICALS INC  
684010101 OPTIONSXPRESS HLDGS INC  
68389X105 ORACLE CORPORATION  
671040103 OSI PHARMACEUTICALS INC  
689648103 OTTER TAIL CORPORATION  
694475AA2 PACIFIC LIFE INSURANCE C  
698813102 PAPA JOHNS INTL INC COM  
701094104 PARKER HANNIFIN CORP  
707882106 PENN VIRGINIA CORP  
713448108 PEPSICO INC  
717081103 PFIZER INC  
71714F104 PHARMERICA CORP  
718172109 PHILIP MORRIS INTERNATIONAL IN  
718592108 PHILLIPS VAN HEUSEN CORP  
720186105 PIEDMONT NAT GAS INC  
999999204 POST TRADITIONAL HIGH YIELD FUND  
693506107 PPG INDUSTRIES INC  
740189105 PRECISION CASTPARTS CORP  
74153WBY4 PRICOA GLOBAL FUNDING 1  
MS6067305 PRINCIPAL ENHANCED PROPERTY  
74251VAD4 PRINCIPAL FINANCIAL GROU  
MS6104140 PRIVATE EQUITY PARTNERS VII  
74267C106 PROASSURANCE CORPORATION  
742718109 PROCTER & GAMBLE CO  
743312100 PROGRESS SOFTWARE CORP  
743606105 PROSPERITY BANCSHARES INC  
743674103 PROTECTIVE LIFE CORP  
74386T105 PROVIDENT FINL SVCS INC  
74438GAE1 PRUDENTIAL HOLDINGS LLC  
74439H108 PSYCHIATRIC SOLUTIONS INC  
74456QAS5 PUB SVC ELEC & GAS  
747525103 QUALCOMM INC  
747582104 QUALITY SYSTEMS INC  
748356102 QUESTAR CORP  
74838J101 QUIDEL CORP  
75025N102 RADIANT SYSTEMS INC COM  
75281A109 RANGE RES CORP  
756109AJ3 REALTY INCOME CORP  
75884RAP8 REGENCY CTRS LP  
75886F107 REGENERON PHARMACEUTICALS INC  
760943100 RES-CARE INC COM  
76110HRV3 RESIDENTIAL ACCREDIT LOANS, IN  
767735103 RISKMETRICS GROUP INC  
749607107 RLI CORP COM  
772739207 ROCK-TENN CO CL A  
774341101 ROCKWELL COLLINS  
774415103 ROCKWOOD HLDGS INC  
775043102 ROFIN SINAR TECHNOLOGIES INC COM  
777779307 ROSETTA RESOURCES INC

803062108	SAPIENT CORP COM
805423308	SAVVIS INC
808194104	SCHULMAN A INC
816850101	SEMTECH CORP COM
825549108	SHUFFLE MASTER INC COM
827048109	SILGAN HLDGS INC COM
83162CRS4	SMALL BUSINESS ADMINISTRATION
832449102	SMITHTOWN BANCORP INC
83416B109	SOLARWINDS INC
83568G104	SONOSITE INC.
84610H108	SOVRAN SELF STORAGE INC COM
78462F103	SPDR TRUST SERIES 1 FD
855030102	STAPLES INC
857477103	STATE STREET CORP
866933401	SUN HEALTHCARE GROUP INC
869233106	SUSSER HOLDINGS
871503108	SYMANTEC CORP
87157D109	SYNAPTICS INC
871829107	SYSCO CORP
87425EAL7	TALISMAN ENERGY
875465106	TANGER FACTORY OUTLET CTR
872275102	TCF FINANCIAL
879101103	TEKELEC COM
879939106	TELETECH HOLDINGS INC
88162G103	TETRA TECH INC NEW
88224Q107	TEXAS CAP BANCSHARES INC
25459L106	THE DIRECTV GROUP INC
883556102	THERMO FISHER SCIENTIFIC INC
88732J207	TIME WARNER CABLE INC
887317303	TIME WARNER INC
88830R101	TITAN MACHINERY INC
891027AP9	TORCHMARK CORP
892356106	TRACTOR SUPPLY CO COM
89417E109	TRAVELERS COMPANIES, INC
896818101	TRIUMPH GROUP INC NEW COM
898402102	TRUSTMARK CORP
901109108	TUTOR PERINI CORP
902494103	TYSON FOODS INC CL A DEL
902748102	UIL HOLDINGS
90384S303	ULTA SALON COSMETICS & FRAGRAN
907818108	UNION PACIFIC CORP
911268100	UNITED ONLINE INC
913004107	UNITED STATIONERS INC COM
913017109	UNITED TECHNOLOGIES CORP
91307C102	UNITED THERAPEUTICS CORP DEL
91324P102	UNITEDHEALTH GROUP INC
913259107	UNITIL CORP
915271100	UNIVEST CORP PA
912795T84	US TREASURY BILL
912810PX0	US TREASURY BOND
912828KU3	US TREASURY NOTE
912810PZ5	US TREASYRY INFLATION INDEX

902905AQ1	USX-MARATHON GROUP DEB DTD
918204108	V F CORP
91913Y100	VALERO ENERGY CORP
92046N102	VALUECLICK INC
922040100	VANGUARD INSTITUTIONAL INDEX FUND
92220P105	VARIAN MED SYS INC
92343V104	VERIZON COMMUNICATIONS
92553P201	VIACOM INC NEW
92552V100	VIASAT INC
92858J108	VOCUS INC
55259PAF3	VR M&I MARSHALL & ILSLEY BK SER BN
92976BDT6	WACHOVIA BK COML MTG TR
931142103	WAL MART STORES INC
931422109	WALGREEN CO
938824109	WASHINGTON FED INC COM
947075AB3	WEATHERFORD INTL INC
947890109	WEBSTER FINL CORP WATERBURY
94974BET3	WELLS FARGO & COMPANY
955306105	WEST PHARMACEUTICAL SVCS INC
969203108	WILLBROS GROUP, INC
929297109	WMS INDS INC
983919101	XILINX INC
98385X106	XTO ENERGY INC
988498101	YUM BRANDS INC