

AssetDes	MarketValue
3M CO	30,472.75
ABBOTT LABORATORIES	5,515.00
ABRAXIS BIOSCIENCE INC	33,971.00
ACTUANT CORP-CL A	34,650.87
ADC TELECOMMUNICATIONS INC	1,208.00
ADVANCED MICRO DEVICES INC	4,706.11
AETNA INC	1,936.14
AFLAC INC	20,264.40
AGCO CORP	6,706.56
AIR PRODUCTS & CHEMICALS INC	27,784.00
AIRGAS INC	3,319.31
ALBERTO CULVER CO	7,619.98
ALEXANDER & BALDWIN INC	4,308.00
ALEXANDER & BALDWIN INC	17,232.00
ALLERGAN INC	400,369.00
ALLIANT ENERGY CORP	8,997.57
ALLIED CAPITAL CORP	8,864.83
ALLSTATE CORP	27,490.32
AMAZON.COM INC	456,320.00
AMBAC FINANCIAL GROUP INC	2,800.25
AMEDISYS INC	34,540.52
AMER MOVIL SA DE CV SER L-SPONSD AD	509,520.00
AMERICAN CAPITAL STRATEGIES LTD	14,073.92
AMERICAN FINANCIAL GROUP INC	2,913.84
AMERICAN INTERNATIONAL GROUP INC	106,741.00
AMERICREDIT CORP	4,440.87
AMERIPRISE FINANCIAL INC	10,421.85
AMGEN INC	21,433.14
ANHEUSER-BUSCH COS INC	18,410.60
ANNALY MORTGAGE MANAGEMENT INC	12,547.08
ANNNTAYLOR STORES CORP	2,901.60
AON CORP	8,120.40
APACHE CORP	81,553.50
APPLE COMPUTER INC	416,150.00
APPLERA CORP-APPLIED BIOSYSTEMS GRP	12,486.80
AQUA AMERICA INC	3,211.38
ARBITRON INC	52,007.80
ARCHER DANIELS MIDLAND CO	23,214.24
ARMSTRONG WORLD INDUSTRIES INC	2,603.18
ASBURY AUTOMOTIVE GROUP INC	11,008.00
ASHLAND INC	18,636.20
ASHLAND INC	23,650.00
ASSOCIATED BANC CORP	21,224.11
ASSURANT INC	4,807.94
AT&T INC	314,557.90
ATHENA HEALTH INC	28,404.00
ATMOS ENERGY CORP	17,314.50
AUTOLIV AB	12,600.20
AUTONATION INC	10,479.00
AVALONBAY COMMUNITIES INC	10,617.20
AVERY DENNISON CORP	33,736.25

AVIS BUDGET GROUP INC	1,062.00
AVON PRODUCTS INC	1,897.92
AVX CORP	1,473.15
BANK OF AMERICA CORP	5,079.94
BANK OF AMERICA CORP	170,329.63
BANK OF HAWAII CORP	53,871.72
BANK OF NEW YORK MELLON CORP	30,880.20
BANKRATE INC	25,543.68
BARNES & NOBLE INC	10,788.80
BB&T CORPORATION	18,979.52
BE AEROSPACE INC	38,445.00
BEAR STEARNS COS INC	1,374.19
BEAZER HOMES USA INC	46,305.00
BECKMAN COULTER INC	5,357.65
BEMIS CO	8,747.92
BIOGEN IDEC INC	16,471.23
BIOMARIN PHARMACEUTICAL INC	36,714.06
BIO-REFERENCE LABS INC	30,394.50
BJS WHOLESALE CLUB INC	3,569.00
BJS WHOLESALE CLUB INC	21,414.00
BLACKROCK INC	15,721.86
BOK FINANCIAL CORP	8,409.03
BORGWARNER INC	11,101.74
BOSTON BEER CO INC-A	22,629.04
BOSTON PROPERTIES INC	34,986.60
BOSTON SCIENTIFIC CORP	21,042.45
BRE PROPERTIES INC-A	4,556.00
BRIDGEWATER ALL WEATHER PORTFOLIO I	1,901,863.78
BRIDGEWATER ALL WEATHER PORTFOLIO I	13,245,179.36
BRISTOL MYERS SQUIBB CO	2,641.20
BROADCOM CORP-A	289,050.00
BROOKDALE SENIOR LIVING INC	3,656.70
BUFFALO WILD WINGS INC	38,073.00
BUNGE LIMITED	8,688.00
CA INC	9,810.00
CABLEVISION SYSTEM-NY GRP-A	4,628.88
CABOT CORP	7,700.00
CALIFORNIA COASTAL COMMUNITIES INC	12,100.00
CALIFORNIA PIZZA KITCHEN INC	34,662.84
CAMPBELL SOUP CO	10,728.20
CAPELLA EDUCATION CO	32,268.60
CAPITAL LEASING FUNDING INC	89,355.00
CAPITAL ONE FINANCIAL CORP	23,231.84
CAPITALSOURCE INC	5,850.35
CARLISLE COS INC	12,606.88
CARNIVAL CORP	4,048.00
CARPENTER TECHNOLOGY CORP	3,973.87
CARRIZO OIL & GAS INC	35,384.19
CASH & EQUIVALENTS	1,179,867.14
CBL & ASSOCIATES PROPERTIES INC	2,353.00
CBS CORP-B	16,008.00
CENTEX CORP	10,918.71

CENTURYTEL INC	18,348.48
CEPHEID INC	36,341.10
CERNER CORP	111,840.00
CHARLOTTE RUSSE HOLDING INC	35,876.46
CHEESECAKE FACTORY INC	39,309.16
CHESAPEAKE ENERGY CORP	41,535.00
CHEVRON CORP	16,474.48
CHINA MEDICAL TECHNOLOGIES-SPON ADR	33,858.16
CHIQUITA BRANDS INTL INC	34,942.32
CHUBB CORP	30,875.52
CIMAREX ENERGY CO	29,176.42
CINCINNATI FINANCIAL CORP	35,148.96
CIRCUIT CITY STORES INC	1,194.00
CIT GROUP INC	11,755.20
CITIGROUP INC	141,307.74
CITIZENS COMMUNICATIONS CO	18,430.93
CLEAN HARBORS INC	34,840.00
CLEAR CHANNEL COMMUNICATIONS INC	2,922.00
CLEAR CHANNEL COMMUNICATIONS INC	9,058.20
CME GROUP INC	351,825.00
CMS ENERGY CORP	6,688.76
COCA COLA CO	24,713.22
COLLECTIVE BRANDS INC	20,604.00
COLONIAL BANCGROUP INC	7,848.45
COLUMBIA SPORTSWEAR COMPANY	35,179.97
COMCAST CORP-A	17,599.40
COMERICA INC	42,025.84
COMMERCIAL METALS CO	7,942.05
COMMUNITY INVESTEMENTS	1,007,218.34
COMPUWARE CORPORATION	2,341.46
COMSCORE INC	32,096.00
COMSTOCK RESOURCES INC NEW	38,365.60
CONAGRA INC	10,801.45
CONOCOPHILLIPS	9,450.04
CONOCOPHILLIPS	121,783.58
CONSECO INC	13,260.00
CONSOLIDATED EDISON INC	43,670.00
CONSTELLATION BRANDS INC-A	9,718.50
CONTINENTAL RESOURCES INC-OK	5,612.64
CONVERGYS CORPORATION	8,267.94
CON-WAY INC	44,532.00
COOPER INDS LTD CL A	4,015.00
COPART INC	1,899.24
CORN PRODUCTS INTERNATIONAL INC	9,099.30
COUNTRYWIDE FINANCIAL CORP	4,499.00
COVIDIEN LTD	24,824.25
CRANE CO	8,070.00
CREE INC	6,374.88
CSX CORP	18,895.59
CVS/CAREMARK CORP	21,551.32
CYPRESS BIOSCIENCE INC	8,234.00
DEAN FOODS CO	11,149.95

DEERE & CO	70,626.32
DEL MONTE FOODS CO	36,480.84
DEL MONTE FOODS CO	7,290.45
DELL INC	1,593.60
DELTEK INC	25,311.00
DEVELOPERS DIVERSIFIED REALTY CORP	4,188.00
DEVON ENERGY CORP	90,349.78
DILLARDS INC-A	3,442.00
DIONEX CORP	34,645.50
DISCOVER FINANCIAL SERVICES	11,459.00
DISCOVERY HOLDING CO-A	10,355.36
DISNEY (THE WALT) COMPANY DEL	23,942.94
DOMTAR CORP	4,781.00
DOUGLAS EMMETT INC	3,154.58
DOW CHEMICAL CO	33,349.25
DPL INC	24,358.00
DREAMWORKS ANIMATION SKG-A	8,146.48
DTE ENERGY COMPANY	39,823.36
DU PONT E I DE NEMOURS & CO	36,846.88
DUKE ENERGY CORP	24,222.45
E TRADE GROUP INC	5,245.74
EAST WEST BANCORP INC	4,029.25
EDDIE BAUER HOLDINGS INC	6,613.00
EINSTEIN NOAH RESTAURANT GROUP INC	436.56
EL PASO CORP	3,178.24
ELECTRONIC DATA SYSTEMS CORP	9,540.45
ELI LILLY & CO	36,061.41
EMBARQ CORP	11,107.70
EMC CORP MASS	334,122.00
EMERSON ELECTRIC CO	70,448.74
EMPLOYERS HOLDINGS INC	87,138.00
ENERGEN CORP	25,169.20
ENERNOC INC	13,611.60
ENSCO INTERNATIONAL INC	34,816.72
ENTERGY CORP	3,926.88
EOG RESOURCES INC	63,840.00
EQUITY RESIDENTIAL PROPERTIES TR-SB	15,517.26
ERIE INDEMNITY CO-A	5,426.14
EXELON CORP	35,352.45
EXPEDIA INC	5,735.18
EXPEDITORS INTERNATIONAL WASH INC	225,900.00
EXXON MOBIL CORP	7,358.46
EXXON MOBIL CORP	427,382.74
FAMILY DOLLAR STORES INC	2,437.50
FCSTONE GROUP INC	36,425.50
FEDERAL HOME LOAN MORTGAGE CORP	29,725.68
FEDERAL NATIONAL MORTGAGE ASSN	51,060.80
FIDELITY NATIONAL FINANCIAL INC-A	1,833.00
FIFTH THIRD BANCORP	25,145.84
FIRST CITIZENS BANCSHARES INC-A	13,935.00
FIRST HORIZON NATL CORP	15,523.08
FIRST HORIZON NATL CORP	46,233.00

FLOWERVE CORP	6,158.42
FMC TECHNOLOGIES INC	204,804.00
FOOT LOCKER INC	7,026.69
FORD MOTOR CO	12,847.12
FOREST OIL CORP	15,520.32
FOUNDATION COAL HOLDINGS INC	4,529.70
FOUNDATION COAL HOLDINGS INC	34,476.05
FOUNDATION COAL HOLDINGS INC	65,932.30
FOUNDRY NETWORKS INC	32,505.06
FPL GROUP INC	117,449.28
FRONTIER OIL CORP	4,879.54
FULTON FINANCIAL CORP	9,205.21
GALLAGHER (ARTHUR J)	6,778.94
GANNETT CO INC	4,328.45
GAP (THE) INC	27,276.48
GARDNER DENVER INC	15,025.50
GATX CORP	5,157.24
GENENTECH INC	389,664.00
GENERAL GROWTH PROPERTIES	12,748.78
GENERAL MILLS INC	116,526.48
GENERAL MOTORS CORP	14,420.85
GENOPTIX INC	55,022.00
GENUINE PARTS CO	30,567.20
GENWORTH FINANCIAL INC-A	35,046.72
GENZYME CORPORATION	439,786.00
GETTY IMAGES INC	2,912.00
GMO GLOBAL BAL ASSET ALLOC FUND-III	10,026,658.38
GMO GLOBAL BOND FUND-III	7,436,994.22
GOLDMAN SACHS GROUP INC	45,978.42
GOODRICH PETROLEUM CORP	42,112.00
GOOGLE INC-A	484,517.00
GRAINGER W W INC	10,465.43
GREAT ATLANTIC & PACIFIC TEA CO INC	11,536.80
GREAT PLAINS ENERGY INC	101,065.00
GROUP 1 AUTOMOTIVE INC	18,784.00
HAIN CELESTIAL GROUP INC	32,686.00
HANOVER INSURANCE GROUP INC	90,508.00
HARTE-HANKS INC	4,784.50
HARTFORD FINANCIAL SERVCS GROUP INC	35,081.51
HASBRO INC	7,867.80
HAWAIIAN ELECTRIC INDUSTRIES INC	13,916.21
HCC INSURANCE HOLDINGS INC	1,996.72
HCP INC	9,602.04
HEALTH CARE REIT INC	10,289.64
HEARST-ARGYLE TELEVISION INC	7,674.36
HEINZ H J CO	51,807.91
HELIX ENERGY SOLUTIONS GROUP INC	7,308.00
HELMERICH & PAYNE INC	16,498.24
HERSHEY FOODS CORP	29,570.95
HERTZ GLOBAL HOLDINGS INC	1,206.00
HESS CORP	17,988.72
HEWITT ASSOCIATES INC-A	1,988.50

HILLENBRAND INDUSTRIES INC	31,930.40
HOME DEPOT INC	2,797.00
HOME DEPOT INC	6,013.55
HOME FEDERAL BANCORP INC	24,000.00
HORMEL FOODS CORPORATION	15,622.50
HOST HOTELS & RESORTS INC	18,467.20
HRPT PROPERTIES TRUST	8,836.49
HUB GROUP INC	36,343.45
HUBBELL INC-B	15,291.50
HUDSON HIGHLAND GROUP INC	81,312.00
HUNTINGTON BANCSHARES INC	10,846.75
IAC/INTERACTIVECORP	5,023.92
ICON PLC-SPONS ADR	40,296.69
IDEARC INC	8,859.76
IKON OFFICE SOLUTIONS INC	55,480.00
ILLINOIS TOOL WORKS INC	45,239.74
ILLUMINA INC	41,745.00
IMMUCOR INC	23,474.00
INGRAM MICRO INC-A	5,318.88
INNERWORKINGS INC	31,567.50
INTERACTIVE INTELLIGENCE INC	32,249.80
INTERCONTINENTAL EXCHANGE INC	352,350.00
INTERNATIONAL BUSINESS MACHINES COR	59,987.94
INTERNATIONAL FLAVOR & FRAGRANCES	17,311.65
INTERNATIONAL RECTIFIER CORPORATION	2,150.00
INTERPUBLIC GROUP COMPANIES INC	6,189.76
INTERSIL HOLDING CORP-A	2,181.95
INTUITIVE SURGICAL INC	389,220.00
IPC THE HOSPITALIST CO	46,285.20
IPG PHOTONICS CORP	29,026.50
IRON MOUNTAIN INC	113,692.00
ISHARES RUSSELL 2000 GROWTH INDEX F	155,767.50
ISTAR FINANCIAL INC	13,875.67
JABIL CIRCUIT INC	7,492.32
JACK IN THE BOX INC	32,244.00
JEFFERIES GROUP INC	5,403.55
JOHNSON & JOHNSON	189,031.18
JOHNSON CONTROLS INC	17,947.80
JONES APPAREL GROUP INC	38,918.00
JPMORGAN CHASE & CO	179,616.90
JULIUS BAER INSTL INTL EQUITY FD II	12,154,975.00
JUNIPER NETWORKS INC	925.00
K12 INC	45,568.35
KANSAS CITY SOUTHN INDS INC	14,720.37
KELLOGG CO	52,612.56
KELLY SERVICES INC-A	96,632.00
KENDLE INTERNATIONAL INC	38,137.08
KENNAMETAL INC	3,207.87
KEYCORP	24,693.75
KIMBERLY CLARK CORP	111,284.20
KIMCO REALTY CORPORATION	3,917.00
KINETIC CONCEPTS INC	3,421.02

KING PHARMACEUTICALS INC	2,923.20
KNIGHT TRANSPORTATION INC	39,586.30
KORN/FERRY INTERNATIONAL	13,520.00
KRAFT FOODS INC-A	95,541.81
K-SWISS INC-A	11,074.00
LADISH COMPANY INC	27,000.00
LAS VEGAS SANDS CORP	324,016.00
LAWSON SOFTWARE INC	34,638.00
LEGG MASON INC	2,799.00
LEGGETT & PLATT INCORPORATED	6,466.00
LEHMAN BROTHERS HOLDINGS INC	18,255.40
LEXINGTON CORPORATE PROPERTIES TRUS	38,907.00
LEXMARK INTERNATIONAL INC-A	14,684.16
LIBERTY GLOBAL INC-A	21,504.48
LIBERTY MEDIA HOLD-CAP SER A	4,722.00
LIBERTY MEDIA-INTERACTIVE A	4,842.00
LIBERTY PROPERTY TRUST SBI	7,030.86
LINCOLN ELECTRIC HOLDINGS	5,997.57
LINCOLN NATIONAL CORP	27,352.00
LIZ CLAIBORNE INC	7,332.60
LKQ CORP	55,860.42
LODGIAN INC	82,510.00
LOUISIANA PACIFIC CORP	3,029.40
LUBRIZOL CORP	10,102.82
M D C HLDGS INC	1,182.33
M D C HLDGS INC	17,516.00
M&T BANK CORPORATION	24,144.00
MACY'S INC	16,718.50
MARATHON OIL CORP	5,928.00
MARATHON OIL CORP	24,943.20
MARKEL CORP	10,999.25
MARSH & MCLENNAN COS INC	15,632.70
MARSHALL & ILSLEY CORP	3,294.40
MARVEL ENTERTAINMENT INC	34,960.95
MASIMO CORP	31,590.00
MATRIX SERVICE CO	34,360.00
MATTEL INC	9,512.20
MBIA INC	10,998.00
MCCLATCHY COMPANY-A	22,748.20
MCCORMICK & CO INC NON-VOTING	12,939.50
MCDONALDS CORP	49,969.92
MDU RESOURCES GROUP INC	10,090.05
MEADWESTVACO CORP	31,275.78
MEDASSETS INC	25,935.00
MERCK & CO INC	2,087.25
MERCK & CO INC	12,865.05
MERIDIAN BIOSCIENCE INC	37,307.88
MERRILL LYNCH & CO INC	3,055.50
MERRILL LYNCH & CO INC	16,703.40
METLIFE INC	31,094.16
MGIC INVESTMENT CORP WIS	7,771.14
MI DEVELOPMENTS INC CL A	123,496.00

MICRON TECHNOLOGY INC	1,749.21
MILLENNIUM PHARMACEUTICALS INC	3,772.24
MILLER INDUSTRIES INC	59,706.00
MOHAWK INDUSTRIES INC	8,593.20
MOLEX INC	16,791.00
MOLSON COORS BREWING CO-B	12,984.79
MOODYS CORP	268,191.00
MORGAN STANLEY	32,035.70
MOTOROLA INC	38,195.10
MSC INDUSTRIAL DIRECT CO-A	7,731.75
MURPHY OIL CORP	12,567.42
NABORS INDUSTRIES LTD	3,377.00
NATIONAL CITY CORP	6,915.25
NATIONAL FUEL GAS CO	8,261.75
NATIONAL OILWELL VARCO INC	484,554.00
NATIONWIDE FINANCIAL SERVICES INC	16,500.72
NCR CORP	525.09
NESS TECHNOLOGIES INC	34,638.50
NETFLIX INC	32,640.30
NEW ORIENTAL ED & TECH GROUP-SP ADR	45,402.00
NEW YORK CMNTY BANCORP INC	8,053.24
NEW YORK TIMES-A	1,888.00
NEWELL RUBBERMAID INC	9,788.36
NEWFIELD EXPLORATION COMPANY	28,327.60
NOBLE ENERGY INC	45,864.00
NORFOLK SOUTHERN CORP	8,908.48
NORTHEAST UTILITIES	12,932.58
NOVELL INC	2,622.93
NOVELL INC	39,627.00
NRG ENERGY INC	3,899.00
NUCOR CORP	21,812.28
NUVASIVE INC	33,164.11
OCCIDENTAL PETROLEUM CORP	65,999.34
OLD REPUBLIC INTERNATIONAL CORP	8,791.71
OVERSEAS SHIPBUILDING GROUP	8,825.04
OWENS CORNING INC	4,804.45
OWENS ILLINOIS INC	13,373.91
PACIFIC SUNWEAR CALIFORNIA INC	59,267.00
PALL CORP	13,712.37
PARALLEL PETE CORP DEL	36,282.78
PAREXEL INTERNATIONAL CORP	38,314.80
PATNI COMPUTER SYSTEMS-SPONSORED AD	16,002.00
PATTERSON-UTI ENERGY INC	10,314.92
PEDIATRIX MEDICAL GROUP	50,550.00
PENTAIR INC	6,826.60
PEOPLES UNITED FINANCIAL INC	5,643.06
PEPCO HLDGS INC	16,216.32
PFIZER INC	187,490.94
PHASE FORWARD INC	42,050.96
PHH CORP	57,519.00
PHILADELPHIA CONS HOLDING CORP	9,402.40
PHILLIPS VAN HEUSEN CORP	34,128.00

PINNACLE WEST CAPITAL CORP	10,383.68
PIONEER NATURAL RESOURCES CO	37,036.48
PITNEY - BOWES INC	87,059.72
PLAINS EXPL & PRODUCTION CO	13,550.70
PMA CAPITAL CORP	19,642.00
PNC FINANCIAL SERVICES GROUP	19,998.85
POPULAR INC	6,937.70
PORTLAND GENERAL ELECTRIC CO	29,315.00
POWELL INDUSTRIES INC	37,362.13
PRIDE INTL INC DEL	30,091.95
PRINCIPAL FINANCIAL GROUP INC	37,945.32
PROCTER & GAMBLE CO	207,056.85
PROGRESSIVE CORP (OHIO)	13,836.27
PROLOGIS TRUST	11,772.00
PROVIDENCE SERVICE CORP	36,000.00
PRUDENTIAL FINANCIAL INC	36,073.25
PUBLIC SERVICE ENTERPRISE GROUP INC	34,804.54
PUBLIC STORAGE INC	8,862.00
PUGET ENERGY INC	25,481.95
PULTE HOMES INC	6,547.50
QLOGIC CORPORATION	4,344.05
QUEST DIAGNOSTICS INC	9,506.70
QUESTAR CORP	11,312.00
QUIKSILVER INC	50,031.00
QWEST COMMUNICATIONS INTL INC	2,305.77
RADIAN GROUP INC	2,739.69
RADIOSHACK CORP	438.75
RAYONIER INC	4,344.00
RED ROBIN GOURMET BURGERS INC	37,757.85
REGENCY CTRS CORP	13,081.52
REGIONS FINL CORP	34,187.25
RELATIONAL INVESTORS	4,769,866.00
RELIANCE STEEL & ALUMINUM CO	7,662.08
RELIANT ENERGY INC	10,287.75
RENT-A-CENTER INC	47,710.00
REPUBLIC SERVICES INC	14,590.76
RH DONNELLEY CORPORATION	2,530.00
ROHM & HAAS CO	16,224.00
ROYAL CARIBBEAN CRUISES LTD	1,842.40
RPM CORP	6,742.68
RTI BIOLOGICS INC	33,075.00
RUSS BERRIE CORP	15,466.00
RYDER SYSTEM INC	5,360.08
SAFECO CORP	33,831.48
SAFeway INC	21,454.85
SALESFORCE COM INC	318,285.00
SANDISK CORP	1,128.50
SANDRIDGE ENERGY INC	3,915.00
SARA LEE CORP	12,945.48
SCANA CORP	33,287.80
SCRIPPS HOWARD INC-A	23,063.49
SEACOR HOLDINGS INC	34,912.24

SEAGATE TECHNOLOGY HLDGS	9,402.06
SEALED AIR CORP	34,617.75
SEARS HOLDINGS CORP	6,227.49
SENORX INC	27,735.00
SHAW GROUP INC	6,081.06
SIERRA PACIFIC RESOURCES	10,899.69
SIGMA ALDRICH CORP	5,965.00
SIMON PROPERTY GROUP INC	9,755.55
SIT TOTAL RETURN 11 TRUST	26,179,011.13
SL GREEN REALTY CORP	2,281.16
SMUCKER JM CO	23,027.55
SONOCO PRODUCTS	8,932.56
SOTHEBYS HOLDINGS INC-A	11,564.00
SOUTHERN CO	3,240.51
SOUTHWEST AIRLINES CO	23,237.60
SOVEREIGN BANCORP INC	18,835.72
SPECTRA ENERGY CORP	26,731.25
SPECTRANETICS CORP	25,080.00
SPHERION CORP	23,256.00
SPIRIT AEROSYSTEMS HOLDINGS INC-A	35,133.12
SPIRIT AEROSYSTEMS HOLDINGS INC-A	3,859.32
SPRINT NEXTEL CORP	19,287.27
SPX CORP	11,119.40
ST MARY LAND & EXPLORATION CO	22,599.50
STANCORP FINANCIAL GROUP INC	1,956.11
STANLEY WORKS	18,952.76
STARBUCKS CORP	367,500.00
STARWOOD HOTELS & RESORTS	3,105.00
STATE STREET CORP	5,609.00
STEEL DYNAMICS INC	1,057.28
STEELCASE INC-A	29,928.36
STEVEN MADDEN LTD	17,130.00
STI CLASSIC SEIX HIGH YIELD BD FD-I	6,595,132.15
STRYKER CORP	214,665.00
SUCAMPO PHARMACEUTICALS-A	22,864.00
SUN MICROSYSTEMS INC	16,042.49
SUNTRUST BANKS INC	24,206.46
SYKES ENTERPRISES INC	37,255.62
SYMANTEC CORP	15,639.42
SYNAPTICS INC	35,628.96
SYNOVUS FINANCIAL CORP	9,566.90
TAUBMAN CENTERS INC	10,836.80
TCF FINANCIAL CORPORATION	1,792.00
TEAM INC	30,275.70
TECO ENERGY INC	3,843.95
TELEFLEX INC	20,419.88
TELEPHONE & DATA SYSTEMS INC	1,806.42
TELETECH HOLDINGS INC	35,082.52
TELLABS INC	8,153.20
TEMPLE INLAND INC	10,061.52
TEMPLETON INSTL FOREIGN EQUITY FDS-	10,604,014.71
TERADATA CORP	2,206.00

THE BUCKLE INC	7,156.80
THERMO FISHER SCIENTIFIC INC	46,779.32
THORNBURG MORTGAGE ASSET CORPORATIO	121.00
TIDEWATER INC	13,612.17
TIME WARNER CABLE INC-A	2,498.00
TIME WARNER INC	2,565.66
TIME WARNER INC	17,426.86
TITAN MACHY INC	34,669.80
TNS INC	40,309.92
TOLL BROTHERS INC	7,607.52
TRAVELERS COS INC	59,812.50
TRONOX INC-A	7,980.00
TRONOX INC-B	10,530.00
TRW AUTOMOTIVE HOLDINGS CORP	2,337.00
TYCO INTERNATIONAL LTD	34,270.90
UGI CORP NEW (HOLDING CO)	21,854.84
UNION PACIFIC CORP	12,538.00
UNIONBANCAL CORP	8,294.52
UNIT CORPORATION	22,320.10
UNITED AMER INDEMNITY LTD-A	57,375.54
UNITED NATURAL FOODS INC	23,387.50
UNITED STATES CELLULAR CORP	5,830.00
UNITED STATES STEEL CORP	24,866.52
UNITRIN INC	5,371.68
UNIVERSAL HEALTH SERVICES INC-B	4,134.13
UNUMPROVIDENT CORP	13,778.26
URS CORP	7,257.18
US BANCORP	69,056.24
USG CORPORATION	3,682.00
U-STORE-IT TRUST	70,246.00
UTI WORLDWIDE INC	40,260.40
V F CORP	5,968.27
VALASSIS COMMUNICATIONS INC	84,630.00
VALERO ENERGY CORP NEW	4,911.00
VALERO ENERGY CORP NEW	7,170.06
VARIAN MEDICAL SYSTEMS INC	229,516.00
VECTREN CORP	31,874.04
VERIZON COMMUNICATIONS INC	136,906.20
VIRGIN MEDIA INC	5,670.21
VISA INC-A	288,415.00
VISHAY INTERTECHNOLOGY INC	10,355.58
VISTAPRINT LTD	39,877.95
VNUS MEDICAL TECHNOLOGIES	33,560.55
VOCUS INC	40,682.40
VORNADO REALTY TRUST	13,017.71
W&T OFFSHORE INC	6,651.45
WACHOVIA CORP	47,817.00
WADDELL & REED FINANCIAL INC-A	43,375.50
WALGREEN CO	236,158.00
WAL-MART STORES INC	3,687.60
WARNACO GROUP INC	94,656.00
WASHINGTON MUTUAL INC	9,599.60

WASHINGTON POST CO-B	25,137.00
WASTE MANAGEMENT INC	13,826.72
WEBSTER FINANCIAL CORPORATION	50,166.00
WELLPOINT INC	29,081.67
WELLS FARGO CO	206,202.60
WESTERN DIGITAL CORP	1,946.88
WESTERN REFINING INC	1,508.64
WESTWOOD ONE INC	65,730.00
WEYERHAEUSER CO	6,569.04
WHIRLPOOL CORP	6,682.06
WILLBROS GROUP INC	35,190.00
WINDSTREAM CORP	11,878.30
WR BERKLEY CORP	4,513.47
WRIGLEY WM JR CO	23,753.52
WTC CTF OPP INVESTMENT FUND	9,949,672.26
WYETH	31,821.12
WYNDHAM WORLDWIDE CORP	7,630.92
XEROX CORP	63,936.87
XL CAPITAL LTD-A	6,619.20
YRC WORLDWIDE INC	5,497.28
	127,404,415.79