

Asset Description	Shares	Market Value
3M CO	285.000	19,833.15
* ABBOTT LABORATORIES	100.000	5,297.00
ABRAXIS BIOSCIENCE INC	575.000	36,489.50
ACTUANT CORP-CL A	997.000	31,255.95
ADC TELECOMMUNICATIONS INC	200.000	2,954.00
ADVANCED MICRO DEVICES INC	159.000	926.97
AEGEAN MARINE PETROLEUM NETWSHS	824.000	33,528.56
AETNA INC	46.000	1,864.38
AFFILIATED COMPUTER SERVICES INC-A	82.000	4,386.18
AFLAC INC	312.000	19,593.60
AGCO CORP	132.000	6,918.12
AIR PRODUCTS & CHEMICALS INC	312.000	30,844.32
ALBERTO CULVER CO	178.000	4,676.06
ALEXANDER & BALDWIN INC	210.000	9,565.50
ALLEGIANT TRAVEL CO	1,549.000	28,795.91
ALLERGAN INC	8,500.000	442,425.00
ALLIANT ENERGY CORP	467.000	15,999.42
ALLIED CAPITAL CORP	601.000	8,347.89
ALLSTATE CORP	572.000	26,077.48
AMAZON.COM INC	7,500.000	549,975.00
AMBAC FINANCIAL GROUP INC	837.000	1,121.58
AMEDISYS INC	778.000	39,226.76
AMER MOVIL SA DE CV SER L-SPONSD AD	7,300.000	385,075.00
AMERICAN CAPITAL STRATEGIES LTD	482.000	11,457.14
AMERICAN FINANCIAL GROUP INC	214.000	5,724.50
AMERICAN INTERNATIONAL GROUP INC	2,568.000	67,949.28
AMERICREDIT CORP	541.000	4,663.42
AMERIPRISE FINANCIAL INC	201.000	8,174.67
AMGEN INC	613.000	28,909.08
ANADARKO PETROLEUM CORP	494.000	36,970.96
ANHEUSER-BUSCH COS INC	228.000	14,163.36
ANNALY MORTGAGE MANAGEMENT INC	1,049.000	16,269.99
ANNTAYLOR STORES CORP	120.000	2,875.20
AON CORP	202.000	9,279.88
APACHE CORP	596.000	82,844.00
APPLE COMPUTER INC	3,400.000	569,296.00
APPLERA CORP-APPLIED BIOSYSTEMS GRP	280.000	9,374.40
AQUA AMERICA INC	291.000	4,647.27
ARBITRON INC	1,055.000	50,112.50
ARCHER DANIELS MIDLAND CO	569.000	19,203.75
ARIBA INC	2,338.000	34,391.98
ARMSTRONG WORLD INDUSTRIES INC	113.000	3,301.86
ASBURY AUTOMOTIVE GROUP INC	800.000	10,280.00
ASHLAND INC	225.000	10,845.00
ASSOCIATED BANC CORP	797.000	15,374.13
ASSURANT INC	109.000	7,189.64
AT&T INC	9,013.000	303,647.97
ATHENA HEALTH INC	1,050.000	32,298.00
ATMOS ENERGY CORP	869.000	23,958.33
AUTOLIV AB	301.000	14,032.62
AUTONATION INC	1,500.000	15,030.00
AVALONBAY COMMUNITIES INC	120.000	10,699.20
AVERY DENNISON CORP	552.000	24,249.36
AVIS BUDGET GROUP INC	100.000	837.00

AVON PRODUCTS INC	118.000	4,250.36
AVX CORP	215.000	2,431.65
* BANK OF AMERICA CORP	6,241.000	148,972.67
BANK OF HAWAII CORP	1,087.000	51,958.60
BANK OF NEW YORK MELLON CORP	640.000	24,211.20
BARNES & NOBLE INC	402.000	9,985.68
BB&T CORPORATION	592.000	13,479.84
BECKMAN COULTER INC	83.000	5,604.99
BEMIS CO	344.000	7,712.48
BIOGEN IDEC INC	267.000	14,922.63
BIO-REFERENCE LABS INC	1,000.000	22,310.00
BJS WHOLESALE CLUB INC	20.000	774.00
BLACKROCK INC	97.000	17,169.00
BOK FINANCIAL CORP	161.000	8,605.45
BORGWARNER INC	228.000	10,118.64
BOSTON BEER CO INC-A	730.000	29,696.40
BOSTON PROPERTIES INC	380.000	34,283.60
BOSTON SCIENTIFIC CORP	1,635.000	20,094.15
BRE PROPERTIES INC-A	100.000	4,328.00
* BRISTOL MYERS SQUIBB CO	124.000	2,545.72
BROADCOM CORP-A	15,000.000	409,350.00
BROOKDALE SENIOR LIVING INC	153.000	3,115.08
BUNGE LIMITED	86.000	9,261.34
BURLINGTON NORTHERN SANTA FE CORP	31.000	3,096.59
CA INC	465.000	10,736.85
CABLEVISION SYSTEM-NY GRP-A	216.000	4,881.60
CABOT CORP	275.000	6,685.25
CALIFORNIA COASTAL COMMUNITIES INC	2,200.000	8,404.00
CAPELLA EDUCATION CO	541.000	32,270.65
CAPITAL LEASING FUNDING INC	11,500.000	86,135.00
CAPITAL ONE FINANCIAL CORP	210.000	7,982.10
CAPITALSOURCE INC	605.000	6,703.40
CARDIONET INC	1,323.000	35,231.49
CARLISLE COS INC	598.000	17,342.00
CARNIVAL CORP	100.000	3,296.00
CARPENTER TECHNOLOGY CORP	151.000	6,591.15
CARRIZO OIL & GAS INC	244.000	16,613.96
CBL & ASSOCIATES PROPERTIES INC	100.000	2,284.00
CBS CORP-B	915.000	17,833.35
CENTEX CORP	581.000	7,767.97
CENTURYTEL INC	552.000	19,645.68
CEPHEID INC	1,340.000	37,680.80
CERNER CORP	2,600.000	117,468.00
CHARLOTTE RUSSE HOLDING INC	1,819.000	32,305.44
CHESAPEAKE ENERGY CORP	712.000	46,963.52
* CHEVRON CORP	193.000	19,132.09
CHIQUITA BRANDS INTL INC	1,312.000	19,903.04
CHUBB CORP	694.000	34,012.94
CIMAREX ENERGY CO	504.000	35,113.68
CINCINNATI FINANCIAL CORP	1,014.000	25,755.60
CIRCUIT CITY STORES INC	300.000	867.00
CIT GROUP INC	592.000	4,031.52
CITIGROUP INC	6,927.000	116,096.52
CITIZENS COMMUNICATIONS CO	2,397.000	27,181.98
CLEAN HARBORS INC	486.000	34,535.16

* CLEAR CHANNEL COMMUNICATIONS INC	470.000	16,544.00
CLOROX CO	20.000	1,044.00
CME GROUP INC	850.000	325,711.50
CMS ENERGY CORP	344.000	5,125.60
COCA COLA CO	90.000	4,678.20
COGNEX CORP	1,348.000	31,071.40
COLONIAL BANCGROUP INC	1,375.000	6,077.50
COMCAST CORP-A	1,322.000	25,078.34
COMERICA INC	1,478.000	37,881.14
COMPUWARE CORPORATION	79.000	753.66
COMSCORE INC	1,400.000	30,548.00
CONAGRA INC	261.000	5,032.08
* CONOCOPHILLIPS	2,520.000	237,862.80
CONSECO INC	1,300.000	12,896.00
CONSOLIDATED EDISON INC	1,440.000	56,289.60
CONSTELLATION BRANDS INC-A	542.000	10,764.12
CONTINENTAL RESOURCES INC-OK	145.000	10,051.40
CONVERGYS CORPORATION	868.000	12,898.48
COOPER INDS LTD CL A	350.000	13,825.00
CORINTHIAN COLLEGES INC	1,200.000	13,932.00
CORN PRODUCTS INTERNATIONAL INC	34.000	1,669.74
COVIDIEN LTD	631.000	30,218.59
CRANE CO	100.000	3,853.00
CREE INC	128.000	2,919.68
CSX CORP	573.000	35,990.13
CVS/CAREMARK CORP	532.000	21,051.24
DEAN FOODS CO	655.000	12,851.10
DEERE & CO	928.000	66,936.64
* DELL INC	80.000	1,750.40
DEVELOPERS DIVERSIFIED REALTY CORP	60.000	2,082.60
DEVON ENERGY CORP	728.000	87,476.48
DILLARDS INC-A	200.000	2,314.00
DIME COMMUNITY BANCORP INC	1,651.000	27,258.01
DISCOVER FINANCIAL SERVICES	800.000	10,536.00
DISCOVERY HOLDING CO-A	538.000	11,814.48
DISNEY (THE WALT) COMPANY DEL	863.000	26,925.60
DOMTAR CORP	970.000	5,286.50
DOUGLAS EMMETT INC	143.000	3,141.71
DOW CHEMICAL CO	1,015.000	35,433.65
DPL INC	1,070.000	28,226.60
DREAMWORKS ANIMATION SKG-A	316.000	9,419.96
DTE ENERGY COMPANY	704.000	29,877.76
DU PONT E I DE NEMOURS & CO	888.000	38,086.32
DUKE ENERGY CORP	650.000	11,297.00
E TRADE GROUP INC	1,359.000	4,267.26
EAST WEST BANCORP INC	447.000	3,155.82
EDDIE BAUER HOLDINGS INC	1,700.000	7,055.00
EINSTEIN NOAH RESTAURANT GROUP INC	2,363.000	26,158.41
EL PASO CORP	2,320.000	50,436.80
ELECTRONIC DATA SYSTEMS CORP	532.000	13,108.48
ELI LILLY & CO	699.000	32,265.84
EMBARQ CORP	367.000	17,348.09
EMC CORP MASS	23,800.000	349,622.00
EMERGENCY MEDICAL SERVICES LP-A	1,340.000	30,324.20
EMERSON ELECTRIC CO	715.000	35,356.75

EMPLOYERS HOLDINGS INC	4,700.000	97,290.00
ENERGEN CORP	257.000	20,053.71
ENERGY CONVERSION DEVICES INC	436.000	32,107.04
ENSCO INTERNATIONAL INC	1,054.000	85,099.96
EOG RESOURCES INC	431.000	56,547.20
EQUITY RESIDENTIAL PROPERTIES TR-SB	224.000	8,572.48
EXELON CORP	535.000	48,128.60
EXPEDIA INC	362.000	6,653.56
EXPEDITORS INTERNATIONAL WASH INC	5,300.000	227,900.00
* EXXON MOBIL CORP	87.000	7,667.31
FAIR ISAAC & CO INC	70.000	1,453.90
* FAMILY DOLLAR STORES INC	125.000	2,492.50
FCSTONE GROUP INC	1,141.000	31,868.13
FEDERAL HOME LOAN MORTGAGE CORP	1,444.000	23,681.60
FEDERAL NATIONAL MORTGAGE ASSN	2,589.000	50,511.39
FIDELITY NATIONAL FINANCIAL INC-A	100.000	1,260.00
FIDELITY NATL INFORMATION SVCS INC	579.000	21,370.89
FIFTH THIRD BANCORP	1,302.000	13,254.36
FIRST CITIZENS BANCSHARES INC-A	50.000	6,974.50
FIRST HORIZON NATL CORP	7,408.000	55,041.44
FLOWSERVE CORP	81.000	11,072.70
FMC TECHNOLOGIES INC	6,000.000	461,580.00
FOOT LOCKER INC	597.000	7,432.65
FORD MOTOR CO	2,646.000	12,727.26
FOREST OIL CORP	347.000	25,851.50
* FOUNDATION COAL HOLDINGS INC	1,785.000	158,115.30
FOUNDRY NETWORKS INC	2,457.000	29,041.74
FPL GROUP INC	1,101.000	72,203.58
FRONTIER OIL CORP	249.000	5,953.59
FULTON FINANCIAL CORP	849.000	8,532.45
GALLAGHER (ARTHUR J)	187.000	4,506.70
GANNETT CO INC	19.000	411.73
GAP (THE) INC	2,058.000	34,306.86
GARDNER DENVER INC	299.000	16,983.20
GATX CORP	187.000	8,289.71
GENCO SHIPPING & TRADING LTD	492.000	32,078.40
GENENTECH INC	3,800.000	288,420.00
GENERAL GROWTH PROPERTIES	154.000	5,394.62
GENERAL MILLS INC	1,881.000	114,308.37
GENERAL MOTORS CORP	1,002.000	11,523.00
GENOPTIX INC	1,950.000	61,522.50
GENUINE PARTS CO	1,061.000	42,100.48
GENWORTH FINANCIAL INC-A	1,778.000	31,666.18
GENZYME CORPORATION	6,500.000	467,220.00
GETTY IMAGES INC	319.000	10,823.67
GOLDMAN SACHS GROUP INC	238.000	41,626.20
GOODRICH PETROLEUM CORP	1,250.000	103,650.00
GOOGLE INC-A	1,400.000	736,988.00
GRAHAM CORP	450.000	33,349.50
GRAINGER W W INC	412.000	33,701.60
GREAT ATLANTIC & PACIFIC TEA CO INC	440.000	10,040.80
GREAT PLAINS ENERGY INC	4,100.000	103,648.00
GROUP 1 AUTOMOTIVE INC	800.000	15,896.00
GSI COMMERCE INC	2,164.000	29,495.32
HAIN CELESTIAL GROUP INC	398.000	9,345.04

HANOVER INSURANCE GROUP INC	2,000.000	85,000.00
HARTE-HANKS INC	250.000	2,862.50
HARTFORD FINANCIAL SERVCS GROUP INC	553.000	35,707.21
HASBRO INC	152.000	5,429.44
HAWAIIAN ELECTRIC INDUSTRIES INC	403.000	9,966.19
HCC INSURANCE HOLDINGS INC	188.000	3,974.32
HCP INC	472.000	15,014.32
HEALTH CARE REIT INC	403.000	17,933.50
HEALTH MANAGEMENT ASSOC INC-A	370.000	2,408.70
HEARST-ARGYLE TELEVISION INC	372.000	7,142.40
HEIDRICK & STRUGGLES INTL INC	400.000	11,056.00
HEINZ H J CO	1,003.000	47,993.55
HELIX ENERGY SOLUTIONS GROUP INC	282.000	11,742.48
HELMERICH & PAYNE INC	422.000	30,392.44
HERSHEY FOODS CORP	575.000	18,848.50
HERTZ GLOBAL HOLDINGS INC	100.000	960.00
HESS CORP	387.000	48,835.53
HEWITT ASSOCIATES INC-A	530.000	20,314.90
HILL-ROM HOLDINGS INC	351.000	9,469.98
* HOME DEPOT INC	315.000	7,377.30
HOME FEDERAL BANCORP INC	300.000	2,958.00
HORMEL FOODS CORPORATION	375.000	12,978.75
HORNBECK OFFSHORE SERVICES	587.000	33,171.37
HOST HOTELS & RESORTS INC	1,400.000	19,110.00
HRPT PROPERTIES TRUST	2,103.000	14,237.31
HUB GROUP INC	955.000	32,594.15
HUBBELL INC-B	425.000	16,944.75
HUDSON HIGHLAND GROUP INC	9,600.000	100,512.00
HUNTINGTON BANCSHARES INC	1,719.000	9,918.63
IAC/INTERACTIVECORP	242.000	4,665.76
ICON PLC-SPONS ADR	762.000	57,546.24
IDEARC INC	1,289.000	3,029.15
IKON OFFICE SOLUTIONS INC	6,400.000	72,192.00
ILLINOIS TOOL WORKS INC	581.000	27,603.31
ILLUMINA INC	406.000	35,366.66
IMMUCOR INC	950.000	24,586.00
IMS HEALTH INCORPORATED	287.000	6,687.10
INGERSOLL-RAND CO LTD-A	100.000	3,743.00
INGRAM MICRO INC-A	221.000	3,922.75
INTERCONTINENTAL EXCHANGE INC	2,900.000	330,600.00
INTERNATIONAL BUSINESS MACHINES COR	501.000	59,383.53
INTERNATIONAL COAL GROUP INC	3,866.000	50,451.30
INTERNATIONAL FLAVOR & FRAGRANCES	751.000	29,334.06
INTERPUBLIC GROUP COMPANIES INC	996.000	8,565.60
INTERSIL HOLDING CORP-A	85.000	2,067.20
INTUITIVE SURGICAL INC	1,200.000	323,280.00
IPC THE HOSPITALIST CO	2,090.000	39,333.80
IPG PHOTONICS CORP	1,650.000	31,036.50
IRON MOUNTAIN INC	4,300.000	114,165.00
ISTAR FINANCIAL INC	889.000	11,743.69
J CREW GROUP INC	995.000	32,844.95
JABIL CIRCUIT INC	102.000	1,673.82
JACK IN THE BOX INC	1,050.000	23,530.50
JAMES RIVER COAL CO	1,170.000	68,667.30
JEFFERIES GROUP INC	2,280.000	38,349.60

JOHNSON & JOHNSON	3,606.000	232,010.04
JOHNSON CONTROLS INC	191.000	5,477.88
JONES APPAREL GROUP INC	2,900.000	39,875.00
JPMORGAN CHASE & CO	4,401.859	151,027.78
K12 INC	1,316.000	28,307.16
KANSAS CITY SOUTHN INDS INC	367.000	16,144.33
KELLOGG CO	761.000	36,543.22
KELLY SERVICES INC-A	2,800.000	54,124.00
KENDLE INTERNATIONAL INC	760.000	27,610.80
KENNAMETAL INC	59.000	1,920.45
KEYCORP	1,355.000	14,877.90
KIMBERLY CLARK CORP	1,840.000	109,995.20
KIMCO REALTY CORPORATION	150.000	5,178.00
KINETIC CONCEPTS INC	54.000	2,155.14
KING PHARMACEUTICALS INC	5,036.000	52,726.92
KRAFT FOODS INC-A	3,181.000	90,499.45
K-SWISS INC-A	700.000	10,290.00
LADISH COMPANY INC	992.000	20,425.28
LAS VEGAS SANDS CORP	6,300.000	298,872.00
LAWSON SOFTWARE INC	4,600.000	33,442.00
LEGG MASON INC	120.000	5,228.40
LEGGETT & PLATT INCORPORATED	684.000	11,470.68
LEHMAN BROTHERS HOLDINGS INC	812.000	16,085.72
LEUCADIA NATIONAL CORP	80.000	3,755.20
LEXINGTON CORPORATE PROPERTIES TRUS	2,700.000	36,801.00
LEXMARK INTERNATIONAL INC-A	285.000	9,527.55
LIBERTY ENTERTAINMENT-A	100.000	2,423.00
LIBERTY GLOBAL INC-A	681.000	21,403.83
LIBERTY MEDIA HOLD-CAP SER A	300.000	4,320.00
LIBERTY MEDIA-INTERACTIVE A	370.000	5,461.20
LIBERTY PROPERTY TRUST SBI	286.000	9,480.90
LINCARE HOLDINGS INC	1,000.000	28,400.00
LINCOLN ELECTRIC HOLDINGS	133.000	10,467.10
LINCOLN NATIONAL CORP	676.000	30,636.32
LIZ CLAIBORNE INC	554.000	7,839.10
LODGIAN INC	7,400.000	57,942.00
LOUISIANA PACIFIC CORP	330.000	2,801.70
LUBRIZOL CORP	202.000	9,358.66
LULULEMON ATHLETICA INC	316.000	9,182.96
M D C HLDGS INC	27.000	1,054.62
M&T BANK CORPORATION	400.000	28,216.00
MACY'S INC	625.000	12,137.50
* MARATHON OIL CORP	897.000	46,527.39
MARKEL CORP	35.000	12,845.00
MARSH & MCLENNAN COS INC	642.000	17,045.10
MARSHALL & ILSLEY CORP	142.000	2,176.86
MARVEL ENTERTAINMENT INC	958.000	30,790.12
MASIMO CORP	1,065.000	36,582.75
MATTEL INC	698.000	11,949.76
MBIA INC	1,090.000	4,785.10
MCCLATCHY COMPANY-A	2,107.000	14,285.46
MCCORMICK & CO INC NON-VOTING	260.000	9,271.60
MCDONALDS CORP	906.000	50,935.32
MCKESSON CORP	100.000	5,591.00
MDU RESOURCES GROUP INC	271.000	9,447.06

	MEADWESTVACO CORP	1,979.000	47,179.36
*	MERCK & CO INC	534.000	20,126.46
	MERCURY GENERAL CORP	30.000	1,401.60
	MERIDIAN BIOSCIENCE INC	966.000	26,004.72
*	MERRILL LYNCH & CO INC	705.000	22,355.55
	METLIFE INC	516.000	27,229.32
	MGIC INVESTMENT CORP WIS	488.000	2,981.68
	MI DEVELOPMENTS INC CL A	4,300.000	96,707.00
	MICRON TECHNOLOGY INC	293.000	1,758.00
	MILLER INDUSTRIES INC	6,200.000	61,752.00
	MOHAWK INDUSTRIES INC	150.000	9,615.00
	MOLEX INC	1,105.000	26,973.05
	MOLSON COORS BREWING CO-B	247.000	13,419.51
	MOODYS CORP	7,700.000	265,188.00
	MORGAN STANLEY	761.000	27,449.27
	MOSAIC CO	48.000	6,945.60
	MOTOROLA INC	4,887.000	35,870.58
	MSCI INC-A	60.000	2,177.40
	MURPHY OIL CORP	432.000	42,357.60
	NABORS INDUSTRIES LTD	361.000	17,772.03
	NATIONAL CITY CORP	695.000	3,315.15
	NATIONAL FUEL GAS CO	175.000	10,409.00
	NATIONAL OILWELL VARCO INC	7,800.000	692,016.00
	NATIONWIDE FINANCIAL SERVICES INC	249.000	11,954.49
	NCR CORP	23.000	579.60
	NESS TECHNOLOGIES INC	4,300.000	43,516.00
	NETFLIX INC	842.000	21,950.94
	NEW YORK CMNTY BANCORP INC	542.000	9,669.28
	NEW YORK TIMES-A	390.000	6,002.10
	NEWELL RUBBERMAID INC	748.000	12,558.92
	NEWFIELD EXPLORATION COMPANY	566.000	36,931.50
	NEWMONT MINING CORP	385.000	20,081.60
	NOBLE ENERGY INC	438.000	44,045.28
	NORFOLK SOUTHERN CORP	264.000	16,544.88
	NORTHEAST UTILITIES	527.000	13,454.31
	NOVELL INC	6,717.000	39,563.13
	NRG ENERGY INC	200.000	8,580.00
	NUCOR CORP	342.000	25,537.14
	NUVASIVE INC	861.000	38,452.26
	OCCIDENTAL PETROLEUM CORP	1,388.000	124,725.68
	OGE ENERGY CORP	2,908.000	92,212.68
	OLD REPUBLIC INTERNATIONAL CORP	581.000	6,879.04
	ON SEMICONDUCTOR CORP	6,900.000	63,273.00
	OVERSEAS SHIPBUILDING GROUP	156.000	12,405.12
	OWENS CORNING INC	265.000	6,028.75
	OWENS ILLINOIS INC	207.000	8,629.83
	PACIFIC SUNWEAR CALIFORNIA INC	5,500.000	46,915.00
	PALL CORP	391.000	15,514.88
	PARALLEL PETE CORP DEL	1,654.000	33,295.02
	PAREXEL INTERNATIONAL CORP	1,318.000	34,676.58
	PATNI COMPUTER SYSTEMS-SPONSORED AD	2,100.000	21,084.00
	PATTERSON-UTI ENERGY INC	394.000	14,235.22
	PENTAIR INC	214.000	7,494.28
	PEOPLES UNITED FINANCIAL INC	226.000	3,525.60
	PEPCO HLDGS INC	906.000	23,238.90

PERKINELMER INC	656.000	18,269.60
PETROQUEST ENERGY INC	1,288.000	34,647.20
PFIZER INC	9,818.000	171,520.46
PHASE FORWARD INC	2,162.000	38,851.14
PHH CORP	3,200.000	49,120.00
PHILADELPHIA CONS HOLDING CORP	412.000	13,995.64
PHILLIPS VAN HEUSEN CORP	900.000	32,958.00
PINNACLE WEST CAPITAL CORP	146.000	4,492.42
PIONEER NATURAL RESOURCES CO	614.000	48,063.92
PIPER JAFFRAY COS INC	842.000	24,695.86
PITNEY - BOWES INC	1,917.000	65,369.70
PLAINS EXPL & PRODUCTION CO	305.000	22,255.85
PMA CAPITAL CORP	2,300.000	21,183.00
PNC FINANCIAL SERVICES GROUP	355.000	20,270.50
POLYPORE INTERNATIONAL INC	1,349.000	34,170.17
POPULAR INC	595.000	3,921.05
PORTLAND GENERAL ELECTRIC CO	1,300.000	29,276.00
POWELL INDUSTRIES INC	849.000	42,798.09
PRIDE INTL INC DEL	1,996.000	94,390.84
PRINCIPAL FINANCIAL GROUP INC	681.000	28,581.57
PROCTER & GAMBLE CO	3,143.000	191,125.83
PROGRESS ENERGY INC	170.000	7,111.10
PROGRESSIVE CORP (OHIO)	961.000	17,989.92
PROLOGIS TRUST	100.000	5,435.00
PRUDENTIAL FINANCIAL INC	461.000	27,540.14
PUBLIC SERVICE ENTERPRISE GROUP INC	956.000	43,909.08
PUBLIC STORAGE INC	100.000	8,079.00
PUGET ENERGY INC	1,165.000	27,948.35
PULTE HOMES INC	54.000	520.02
QLOGIC CORPORATION	222.000	3,238.98
QUEST DIAGNOSTICS INC	210.000	10,178.70
QUESTAR CORP	240.000	17,049.60
QUIKSILVER INC	7,900.000	77,578.00
QWEST COMMUNICATIONS INTL INC	509.000	2,000.37
RADIAN GROUP INC	123.000	178.35
RADIOSHACK CORP	27.000	331.29
RED ROBIN GOURMET BURGERS INC	1,328.000	36,838.72
REGENCY CTRS CORP	302.000	17,854.24
REGIONS FINL CORP	2,151.000	23,467.41
REINSURANCE GROUP OF AMERICA INC	40.000	1,740.80
RELIANT ENERGY INC	435.000	9,252.45
RENT-A-CENTER INC	2,600.000	53,482.00
REPUBLIC SERVICES INC	409.000	12,147.30
RH DONNELLEY CORPORATION	500.000	1,500.00
RHI ENTERTAINMENT INC	2,323.000	30,175.77
ROHM & HAAS CO	460.000	21,362.40
ROYAL CARIBBEAN CRUISES LTD	6.000	134.82
RPM CORP	422.000	8,693.20
RTI BIOLOGICS INC	3,100.000	27,125.00
RUSS BERRIE CORP	1,100.000	8,767.00
RYDER SYSTEM INC	18.000	1,239.84
SAFECO CORP	563.000	37,811.08
SAFEWAY INC	981.000	28,007.55
SALESFORCE COM INC	4,900.000	334,327.00
SANDISK CORP	50.000	935.00

SANDRIDGE ENERGY INC	170.000	10,978.60
SARA LEE CORP	826.000	10,118.50
SCANA CORP	630.000	23,310.00
SCRIPPS HOWARD INC-A	549.000	22,805.46
SEACOR HOLDINGS INC	1,038.000	92,911.38
SEAGATE TECHNOLOGY HLDGS	33.000	631.29
SEALED AIR CORP	1,121.000	21,310.21
SEARS HOLDINGS CORP	41.000	3,020.06
SEQUENOM INC	2,045.000	32,638.20
SIERRA PACIFIC RESOURCES	733.000	9,316.43
SIGMA ALDRICH CORP	130.000	7,001.80
SIMON PROPERTY GROUP INC	145.000	13,034.05
SL GREEN REALTY CORP	28.000	2,316.16
SMUCKER JM CO	355.000	14,427.20
SNAP ON INC	80.000	4,160.80
SONOCO PRODUCTS	1,017.000	31,476.15
SOTHEBYS HOLDINGS INC-A	2,900.000	76,473.00
SOUTHWEST AIRLINES CO	3,466.000	45,196.64
SOVEREIGN BANCORP INC	874.000	6,432.64
SPECTRA ENERGY CORP	1,829.000	52,565.46
SPHERION CORP	9,700.000	44,814.00
SPIRIT AEROSYSTEMS HOLDINGS INC-A	244.000	4,679.92
SPRINT NEXTEL CORP	2,883.000	27,388.50
SPX CORP	146.000	19,232.58
ST MARY LAND & EXPLORATION CO	212.000	13,703.68
STANCORP FINANCIAL GROUP INC	71.000	3,334.16
STANLEY WORKS	398.000	17,842.34
STARBUCKS CORP	20,500.000	322,670.00
* STARWOOD HOTELS & RESORTS	60.000	2,404.20
STATE STREET CORP	229.000	14,653.71
STEEL DYNAMICS INC	3.000	117.21
STEELCASE INC-A	3,036.000	30,451.08
STEVEN MADDEN LTD	600.000	11,028.00
STRATASYS INC	1,378.000	25,437.88
STRYKER CORP	3,450.000	216,936.00
SUCCESSFACTORS INC	2,751.000	30,123.45
SUN MICROSYSTEMS INC	900.000	9,792.00
SUNTRUST BANKS INC	439.000	15,900.58
SWITCH & DATA INC	2,713.000	46,093.87
SYKES ENTERPRISES INC	1,868.000	35,230.48
SYMANTEC CORP	941.000	18,208.35
SYNAPTICS INC	937.000	35,353.01
SYNOVUS FINANCIAL CORP	1,055.000	9,210.15
TAUBMAN CENTERS INC	459.000	22,330.35
TBS INTERNATIONAL LTD-A	696.000	27,805.20
TCF FINANCIAL CORPORATION	200.000	2,406.00
TEEKAY SHIPPING CORP	60.000	2,710.80
TELEFLEX INC	428.000	23,792.52
TELEPHONE & DATA SYSTEMS INC	46.000	2,174.42
TELLABS INC	1,168.000	5,431.20
TEMPLE INLAND INC	791.000	8,914.57
TERADATA CORP	200.000	4,628.00
TETRA TECH INC	1,333.000	30,152.46
TEXAS ROADHOUSE INC-A	2,967.000	26,613.99
THE BUCKLE INC	667.000	30,501.91

THE MENS WEARHOUSE INC	1,260.000	20,525.40
THERMO FISHER SCIENTIFIC INC	401.000	22,347.73
TIDEWATER INC	792.000	51,503.76
TIME WARNER CABLE INC-A	170.000	4,501.60
* TIME WARNER INC	1,526.000	22,584.80
TNS INC	1,703.000	40,803.88
TOLL BROTHERS INC	424.000	7,941.52
TRAVELERS COS INC	1,470.000	63,798.00
TRONOX INC-A	2,000.000	6,320.00
TRONOX INC-B	2,700.000	8,154.00
TRUE RELIGION APPAREL INC	1,323.000	35,257.95
TRW AUTOMOTIVE HOLDINGS CORP	100.000	1,847.00
TYCO INTERNATIONAL LTD	778.000	31,151.12
UAL CORP	70.000	365.40
UGI CORP NEW (HOLDING CO)	807.000	23,168.97
ULTA SALON COSMETIC & FRAGRANCE INC	2,967.000	33,349.08
UNION PACIFIC CORP	748.000	56,474.00
UNIT CORPORATION	594.000	49,284.18
UNITED AMER INDEMNITY LTD-A	5,479.000	73,254.23
UNITED NATURAL FOODS INC	1,100.000	21,428.00
UNITED STATES CELLULAR CORP	106.000	5,994.30
UNITED STATES STEEL CORP	226.000	41,760.28
UNITRIN INC	152.000	4,190.64
UNIVERSAL HEALTH SERVICES INC-B	77.000	4,867.94
UNUMPROVIDENT CORP	536.000	10,961.20
US BANCORP	2,194.000	61,190.66
USG CORPORATION	16.000	473.12
U-STORE-IT TRUST	6,200.000	74,090.00
UTI WORLDWIDE INC	1,755.000	35,012.25
V F CORP	77.000	5,480.86
VALASSIS COMMUNICATIONS INC	5,200.000	65,104.00
* VALERO ENERGY CORP NEW	326.000	13,424.68
VARIAN MEDICAL SYSTEMS INC	5,000.000	259,250.00
VECTREN CORP	618.000	19,287.78
VERIZON COMMUNICATIONS INC	4,016.000	142,166.40
VIRGIN MEDIA INC	634.000	8,628.74
VISA INC-A	5,200.000	422,812.00
VISHAY INTERTECHNOLOGY INC	1,883.000	16,702.21
VORNADO REALTY TRUST	191.000	16,808.00
W&T OFFSHORE INC	85.000	4,973.35
WABTEC CORP	643.000	31,262.66
WACHOVIA CORP	2,331.000	36,200.43
WADDELL & REED FINANCIAL INC-A	1,200.000	42,012.00
* WAL-MART STORES INC	70.000	3,934.00
WARNACO GROUP INC	1,500.000	66,105.00
WASHINGTON MUTUAL INC	1,604.000	7,907.72
WASHINGTON POST CO-B	48.000	28,171.20
WASTE MANAGEMENT INC	192.000	7,240.32
WEBSTER FINANCIAL CORPORATION	3,600.000	66,960.00
WELLPOINT INC	729.000	34,744.14
WELLS FARGO CO	6,250.000	148,437.50
WESCO FINANCIAL CORP	10.000	3,820.00
WESTERN DIGITAL CORP	16.000	552.48
WESTERN REFINING INC	112.000	1,326.08
WESTWOOD ONE INC	37,700.000	46,748.00

W-H ENERGY SERVICES INC	389.000	37,242.86
WHIRLPOOL CORP	187.000	11,543.51
WILLBROS GROUP INC	1,000.000	43,810.00
WILMINGTON TRUST CORP	961.000	25,408.84
WINDSTREAM CORP	1,564.000	19,299.76
WR BERKLEY CORP	263.000	6,354.08
WRIGLEY WM JR CO	418.000	32,512.04
WYETH	952.000	45,657.92
WYNDHAM WORLDWIDE CORP	459.000	8,220.69
XEROX CORP	5,461.000	74,051.16
XL CAPITAL LTD-A	324.000	6,661.44
YRC WORLDWIDE INC	456.000	6,780.72
WTC CTF OPP INVESTMENT FUND	1,011,525.069	10,256,864.20
BRIDGEWATER ALL WEATHER PORTFOLIO I	11,021.676	13,148,683.48
JULIUS BAER INSTL INTL EQUITY FD II	12,044,180.000	12,044,180.00
RELATIONAL INVESTORS	4,636,520.000	4,636,520.00
GMO GLOBAL BAL ASSET ALLOC FUND-III	844,636.342	9,375,463.40
ISHARES RUSSELL 2000 GROWTH INDEX F	1,900.000	144,704.00
SIT TOTAL RETURN 11 TRUST	996,071.260	24,130,705.73
STI CLASSIC SEIX HIGH YIELD BD FD-I	688,037.032	6,701,480.69
GMO GLOBAL BOND FUND-III	707,885.623	6,101,974.07
TEMPLETON INSTL FOREIGN EQUITY FDS- COMMUNITY INVESTMENTS (CD's)	484,879.959	11,850,466.20
		1,070,818.00
		122,403,944.22
INVESTMENT CASH AND EQUIVALENTS		2,638,735.48
INVESTMENTS IN SECURITIES, AT FAIR VALUE		\$ 125,042,679.70