

Asset Name	Shares	Market Value
3M CO	285.000	19,468.35
ABBOTT LABORATORIES	100.000	5,758.00
ABRAXIS BIOSCIENCE INC	575.000	39,652.00
ADC TELECOMMUNICATIONS INC	200.000	1,690.00
ADVANCED MICRO DEVICES INC	159.000	834.75
AEGEAN MARINE PETROLEUM NETWSHS	824.000	18,416.40
AETNA INC	46.000	1,661.06
AFFILIATED COMPUTER SERVICES INC-A	82.000	4,151.66
AFLAC INC	312.000	18,330.00
AGCO CORP	132.000	5,624.52
AIR METHODS CORP	1,029.000	29,130.99
AIR PRODUCTS & CHEMICALS INC	312.000	21,368.88
ALBERTO CULVER CO	178.000	4,848.72
ALEXANDER & BALDWIN INC	210.000	9,246.30
ALLEGIAN T TRAVEL CO	1,390.000	49,094.80
ALLERGAN INC	8,000.000	412,000.00
ALLIANCE IMAGING INC	2,309.000	23,713.43
ALLIANT ENERGY CORP	467.000	15,042.07
ALLIED CAPITAL CORP	601.000	6,490.80
ALLSTATE CORP	572.000	26,380.64
AMAZON.COM INC	7,697.000	560,033.72
AMBAC FINANCIAL GROUP INC	837.000	1,950.21
AMEDISYS INC	547.000	26,622.49
AMER MOVIL SA DE CV SER L-SPONSD AD	5,500.000	254,980.00
AMERICAN CAPITAL LTD	482.000	12,295.82
AMERICAN FINANCIAL GROUP INC	214.000	6,313.00
AMERICAN INTERNATIONAL GROUP INC	2,568.000	8,551.44
AMERICAN PUBLIC EDUCATION INC	713.000	34,423.64
AMERICREDIT CORP	541.000	5,480.33
AMERIPRISE FINANCIAL INC	201.000	7,678.20
AMGEN INC	613.000	36,332.51
ANADARKO PETROLEUM CORP	494.000	23,963.94
ANHEUSER-BUSCH COS INC	228.000	14,792.64
ANNALY MORTGAGE MANAGEMENT INC	1,049.000	14,109.05
ANNTAYLOR STORES CORP	120.000	2,476.80
AON CORP	202.000	9,081.92
APACHE CORP	596.000	62,150.88
APPLE COMPUTER INC	3,587.000	407,698.42
APPLIED BIOSYSTEMS INC	280.000	9,590.00
AQUA AMERICA INC	291.000	5,173.98
ARBITRON INC	1,055.000	47,147.95
ARCHER DANIELS MIDLAND CO	569.000	12,466.79
ARIBA INC	2,338.000	33,035.94
ARMSTRONG WORLD INDUSTRIES INC	113.000	3,265.70
ASBURY AUTOMOTIVE GROUP INC	800.000	9,216.00
ASCENT MEDIA CORP-A	26.900	656.63
ASHLAND INC	1,325.000	38,743.00
ASSOCIATED BANC CORP	797.000	15,900.15
ASSURANT INC	109.000	5,995.00
AT&T INC	9,013.000	251,642.96
ATHENA HEALTH INC	1,050.000	34,933.50
ATMOS ENERGY CORP	869.000	23,132.78
AUTOLIV AB	301.000	10,158.75
AUTONATION INC	3,000.000	33,720.00
AVALONBAY COMMUNITIES INC	120.000	11,810.40
AVERY DENNISON CORP	552.000	24,552.96
AVIS BUDGET GROUP INC	100.000	574.00

AVON PRODUCTS INC	118.000	4,905.26
AVX CORP	215.000	2,190.85
BANK OF AMERICA CORP	6,241.000	218,435.00
BANK OF HAWAII CORP	1,087.000	58,100.15
BANK OF NEW YORK MELLON CORP	640.000	20,851.20
BARE ESCENTUALS INC	1,269.000	13,794.03
BARNES & NOBLE INC	402.000	10,484.16
BB&T CORPORATION	592.000	22,377.60
BECKMAN COULTER INC	83.000	5,892.17
BEMIS CO	344.000	9,016.24
BIOGEN IDEC INC	267.000	13,427.43
BJS WHOLESALE CLUB INC	20.000	777.20
BLACKROCK INC	97.000	18,866.50
BOK FINANCIAL CORP	161.000	7,794.01
BORGWARNER INC	228.000	7,471.56
BOSTON BEER CO INC-A	730.000	34,667.70
BOSTON PROPERTIES INC	380.000	35,590.80
BOSTON SCIENTIFIC CORP	1,635.000	20,061.45
BRE PROPERTIES INC-A	100.000	4,900.00
BRISTOL MYERS SQUIBB CO	124.000	2,585.40
BROADCOM CORP-A	11,500.000	214,245.00
BROOKDALE SENIOR LIVING INC	153.000	3,364.47
BUNGE LIMITED	86.000	5,433.48
BURLINGTON NORTHERN SANTA FE CORP	31.000	2,865.33
CA INC	465.000	9,281.40
CABLEVISION SYSTEM-NY GRP-A	216.000	5,434.56
CABOT CORP	275.000	8,739.50
CAPELLA EDUCATION CO	1,164.000	49,889.04
CAPITAL LEASING FUNDING INC	11,500.000	91,195.00
CAPITAL ONE FINANCIAL CORP	210.000	10,710.00
CAPITALSOURCE INC	605.000	7,441.50
CARDIONET INC	1,323.000	33,022.08
CARLISLE COS INC	598.000	17,922.06
CARNIVAL CORP	100.000	3,535.00
CARPENTER TECHNOLOGY CORP	151.000	3,873.15
CBL & ASSOCIATES PROPERTIES INC	100.000	2,008.00
CBS CORP-B	915.000	13,340.70
CENTEX CORP	581.000	9,412.20
CENTURYTEL INC	552.000	20,230.80
CERNER CORP	2,367.000	105,662.88
CHESAPEAKE ENERGY CORP	712.000	25,532.32
CHEVRON CORP	193.000	15,918.64
CHIQUITA BRANDS INTL INC	1,936.000	30,608.16
CHUBB CORP	694.000	38,100.60
CIMAREX ENERGY CO	504.000	24,650.64
CINCINNATI FINANCIAL CORP	1,014.000	28,838.16
CIRCUIT CITY STORES INC	300.000	228.00
CIT GROUP INC	592.000	4,120.32
CITIGROUP INC	6,927.000	142,072.77
CITY NATIONAL CORP	300.000	16,290.00
CLEAN HARBORS INC	486.000	32,829.30
CLOROX CO	20.000	1,253.80
CME GROUP INC	850.000	315,783.50
CMS ENERGY CORP	344.000	4,289.68
COCA COLA CO	90.000	4,759.20
COLFAX CORP	1,241.000	20,737.11
COLONIAL BANCGROUP INC	1,375.000	10,807.50
COMCAST CORP-A	1,322.000	25,950.86
COMERICA INC	1,478.000	48,463.62

COMPUWARE CORPORATION	79.000	765.51
COMSCORE INC	1,400.000	24,682.00
CONAGRA INC	261.000	5,079.06
CONOCOPHILLIPS	2,520.000	184,590.00
CONSECO INC	1,300.000	4,576.00
CONSOLIDATED EDISON INC	1,440.000	61,862.40
CONSTANT CONTACT INC	1,680.000	28,677.60
CONSTELLATION BRANDS INC-A	542.000	11,631.32
CONTINENTAL RESOURCES INC-OK	145.000	5,688.35
CONVERGYS CORPORATION	868.000	12,829.04
CON-WAY INC	200.000	8,822.00
COOPER INDS LTD CL A	350.000	13,982.50
CORINTHIAN COLLEGES INC	1,200.000	18,000.00
CORN PRODUCTS INTERNATIONAL INC	34.000	1,097.52
COVIDIEN LTD	631.000	33,922.56
CRANE CO	100.000	2,971.00
CREE INC	128.000	2,915.84
CSX CORP	573.000	31,268.61
CVS/CAREMARK CORP	532.000	17,907.12
DEAN FOODS CO	655.000	15,300.80
DEERE & CO	928.000	45,936.00
DELL INC	80.000	1,318.40
DEVELOPERS DIVERSIFIED REALTY CORP	60.000	1,901.40
DEVON ENERGY CORP	728.000	66,393.60
DILLARDS INC-A	200.000	2,360.00
DIME COMMUNITY BANCORP INC	1,651.000	25,128.22
DISCOVER FINANCIAL SERVICES	800.000	11,056.00
DISCOVERY COMMUNICATIONS INC-A	269.000	3,833.25
DISCOVERY COMMUNICATNS-C	269.000	3,809.04
DISNEY (THE WALT) COMPANY DEL	863.000	26,485.47
DOMTAR CORP	970.000	4,462.00
DOUGLAS EMMETT INC	143.000	3,299.01
DOW CHEMICAL CO	1,015.000	32,256.70
DPL INC	1,070.000	26,536.00
DREAMWORKS ANIMATION SKG-A	316.000	9,938.20
DRIL-QUIP INC	611.000	26,511.29
DTE ENERGY COMPANY	704.000	28,244.48
DU PONT E I DE NEMOURS & CO	888.000	35,786.40
DUKE ENERGY CORP	650.000	11,329.50
E TRADE GROUP INC	1,359.000	3,805.20
EAST WEST BANCORP INC	447.000	6,123.90
EDDIE BAUER HOLDINGS INC	1,700.000	9,095.00
EINSTEIN NOAH RESTAURANT GROUP INC	2,363.000	23,819.04
EL PASO CORP	2,320.000	29,603.20
ELI LILLY & CO	699.000	30,776.97
EMBARQ CORP	367.000	14,881.85
EMC CORP MASS	23,800.000	284,648.00
EMERGENCY MEDICAL SERVICES LP-A	1,340.000	40,039.20
EMERSON ELECTRIC CO	715.000	29,164.85
EMPLOYERS HOLDINGS INC	3,900.000	67,782.00
ENERGEN CORP	257.000	11,636.96
ENERGY CONVERSION DEVICES INC	528.000	30,756.00
ENSCO INTERNATIONAL INC	1,054.000	60,742.02
EOG RESOURCES INC	431.000	38,557.26
EQUITY RESIDENTIAL PROPERTIES TR-SB	224.000	9,947.84
EW SCRIPPS CO-A	182.000	1,286.74
EXELON CORP	535.000	33,501.70
EXPEDIA INC	362.000	5,469.82
EXPEDITORS INTERNATIONAL WASH INC	5,300.000	184,652.00

EXXON MOBIL CORP	87.000	6,756.42
FAIR ISAAC & CO INC	70.000	1,613.50
FAMILY DOLLAR STORES INC	125.000	2,962.50
FEDERAL HOME LOAN MORTGAGE CORP	1,444.000	2,469.24
FEDERAL NATIONAL MORTGAGE ASSN	2,589.000	3,961.17
FIDELITY NATIONAL FINANCIAL INC-A	100.000	1,470.00
FIDELITY NATL INFORMATION SVCS INC	579.000	10,688.34
FIFTH THIRD BANCORP	1,302.000	15,493.80
FIRST CITIZENS BANCSHARES INC-A	50.000	8,950.00
FIRST HORIZON NATL CORP	4,725.610	44,231.72
FLOWSERVE CORP	81.000	7,190.37
FMC TECHNOLOGIES INC	7,500.000	349,125.00
FOOT LOCKER INC	597.000	9,647.52
FORD MOTOR CO	2,646.000	13,759.20
FOREST OIL CORP	347.000	17,211.20
FOSSIL INC	1,021.000	28,822.83
FOUNDATION COAL HOLDINGS INC	1,508.000	53,654.64
FPL GROUP INC	1,101.000	55,380.30
FRONTIER COMMUNICATIONS CORP	2,397.000	27,565.50
FRONTIER OIL CORP	249.000	4,586.58
FULTON FINANCIAL CORP	849.000	9,262.59
GALLAGHER (ARTHUR J)	187.000	4,798.42
GANNETT CO INC	19.000	321.29
GAP (THE) INC	2,058.000	36,591.24
GARDNER DENVER INC	299.000	10,381.28
GATX CORP	187.000	7,399.59
GENERAL GROWTH PROPERTIES	154.000	2,325.40
GENERAL MILLS INC	1,881.000	129,262.32
GENERAL MOTORS CORP	1,002.000	9,468.90
GENOPTIX INC	1,950.000	63,706.50
GENTIVA HEALTH SERVICES INC	1,362.000	36,692.28
GENUINE PARTS CO	1,061.000	42,662.81
GENWORTH FINANCIAL INC-A	1,778.000	15,308.58
GENZYME CORPORATION	6,300.000	509,607.00
GOLDMAN SACHS GROUP INC	238.000	30,464.00
GOOGLE INC-A	1,400.000	560,728.00
GRAINGER W W INC	412.000	35,831.64
GREAT ATLANTIC & PACIFIC TEA CO INC	440.000	4,760.80
GREAT PLAINS ENERGY INC	4,900.000	108,878.00
GROUP 1 AUTOMOTIVE INC	800.000	17,384.00
HANOVER INSURANCE GROUP INC	1,100.000	50,072.00
HARTE-HANKS INC	250.000	2,592.50
HARTFORD FINANCIAL SERVCS GROUP INC	553.000	22,667.47
HASBRO INC	152.000	5,277.44
HAWAIIAN ELECTRIC INDUSTRIES INC	403.000	11,731.33
HCC INSURANCE HOLDINGS INC	188.000	5,076.00
HCP INC	472.000	18,941.36
HEALTH CARE REIT INC	403.000	21,451.69
HEALTH MANAGEMENT ASSOC INC-A	370.000	1,539.20
HEARST-ARGYLE TELEVISION INC	372.000	8,306.76
HEIDRICK & STRUGGLES INTL INC	400.000	12,060.00
HEINZ H J CO	1,003.000	50,119.91
HELIX ENERGY SOLUTIONS GROUP INC	282.000	6,846.96
HELMERICH & PAYNE INC	422.000	18,226.18
HERCULES INC	1,700.000	33,643.00
HERSHEY FOODS CORP	575.000	22,735.50
HERTZ GLOBAL HOLDINGS INC	100.000	757.00
HESS CORP	387.000	31,764.96
HEWITT ASSOCIATES INC-A	530.000	19,313.20

HILL-ROM HOLDINGS INC	351.000	10,638.81
HOME DEPOT INC	315.000	8,155.35
HORMEL FOODS CORPORATION	375.000	13,605.00
HOST HOTELS & RESORTS INC	1,400.000	18,606.00
HRPT PROPERTIES TRUST	2,103.000	14,489.67
HSN INC	48.000	528.48
HUB GROUP INC	955.000	35,955.75
HUBBELL INC-B	425.000	14,896.25
HUDSON HIGHLAND GROUP INC	9,600.000	66,720.00
HUNTINGTON BANCSHARES INC	1,719.000	13,734.81
IAC/INTERACTIVECORP	121.000	2,093.30
ICON PLC-SPONS ADR	821.000	31,403.25
IDEARC INC	1,289.000	1,611.25
IKON OFFICE SOLUTIONS INC	3,200.000	54,432.00
ILLINOIS TOOL WORKS INC	581.000	25,825.45
ILLUMINA INC	714.000	28,938.42
IMMUCOR INC	950.000	30,362.00
IMS HEALTH INCORPORATED	287.000	5,427.17
INFOGROUP INC	1,400.000	9,254.00
INGERSOLL-RAND CO LTD-A	100.000	3,117.00
INGRAM MICRO INC-A	221.000	3,551.47
INTERCONTINENTAL EXCHANGE INC	4,100.000	330,788.00
INTERNATIONAL BUSINESS MACHINES COR	501.000	58,596.96
INTERNATIONAL FLAVOR & FRAGRANCES	751.000	29,634.46
INTERPUBLIC GROUP COMPANIES INC	996.000	7,719.00
INTERSIL HOLDING CORP-A	85.000	1,409.30
INTERVAL LEISURE GROUP INC	48.000	499.20
INTUITIVE SURGICAL INC	1,200.000	289,176.00
IPC THE HOSPITALIST CO	2,090.000	53,713.00
IPG PHOTONICS CORP	1,650.000	32,191.50
IRON MOUNTAIN INC	4,300.000	104,963.00
ISTAR FINANCIAL INC	889.000	2,311.40
JABIL CIRCUIT INC	102.000	973.08
JACK IN THE BOX INC	1,050.000	22,155.00
JEFFERIES GROUP INC	335.000	7,504.00
JOHNSON & JOHNSON	3,606.000	249,823.68
JOHNSON CONTROLS INC	191.000	5,793.03
JONES APPAREL GROUP INC	2,200.000	40,722.00
JPMORGAN CHASE & CO	4,401.000	205,526.70
KANSAS CITY SOUTHN INDS INC	367.000	16,280.12
KAYDON CORP	599.000	26,990.94
KELLOGG CO	761.000	42,692.10
KELLY SERVICES INC-A	2,800.000	53,340.00
KENDLE INTERNATIONAL INC	760.000	33,979.60
KENNAMETAL INC	59.000	1,600.08
KEYCORP	1,355.000	16,178.70
KIMBERLY CLARK CORP	1,840.000	119,305.60
KIMCO REALTY CORPORATION	150.000	5,541.00
KINDRED HEALTHCARE INC	282.000	7,774.74
KINETIC CONCEPTS INC	54.000	1,543.86
KING PHARMACEUTICALS INC	3,836.000	36,748.88
KNIGHT TRANSPORTATION INC	1,622.000	27,525.34
KRAFT FOODS INC-A	3,181.000	104,177.75
K-SWISS INC-A	700.000	12,180.00
LAS VEGAS SANDS CORP	6,300.000	227,493.00
LAWSON SOFTWARE INC	4,600.000	32,200.00
LEGG MASON INC	120.000	4,567.20
LEGGETT & PLATT INCORPORATED	684.000	14,904.36
LENDER PROCESSING SERVICES INC	289.000	8,820.28

LEUCADIA NATIONAL CORP	80.000	3,635.20
LEXINGTON CORPORATE PROPERTIES TRUS	2,700.000	46,494.00
LEXMARK INTERNATIONAL INC-A	285.000	9,282.45
LIBERTY ENTERTAINMENT-A	100.000	2,497.00
LIBERTY GLOBAL INC-A	681.000	20,634.30
LIBERTY MEDIA HOLD-CAP SER A	300.000	4,014.00
LIBERTY MEDIA-INTERACTIVE A	370.000	4,776.70
LIBERTY PROPERTY TRUST SBI	286.000	10,767.90
LIFE TIME FITNESS INC	948.000	29,643.96
LINCARE HOLDINGS INC	1,000.000	30,090.00
LINCOLN ELECTRIC HOLDINGS	133.000	8,553.23
LINCOLN NATIONAL CORP	676.000	28,939.56
LIZ CLAIBORNE INC	554.000	9,102.22
LODGIAN INC	7,000.000	54,600.00
LOUISIANA PACIFIC CORP	330.000	3,069.00
LUBRIZOL CORP	202.000	8,714.28
LUFKIN INDUSTRIES INC	366.000	29,042.10
LULULEMON ATHLETICA INC	1,430.000	32,932.90
M D C HLDGS INC	27.000	987.93
M&T BANK CORPORATION	400.000	35,700.00
MACY'S INC	625.000	11,237.50
MARATHON OIL CORP	897.000	35,763.39
MARKEL CORP	35.000	12,302.50
MARSH & MCLENNAN COS INC	642.000	20,389.92
MARSHALL & ILSLEY CORP	142.000	2,861.30
MARVEL ENTERTAINMENT INC	2,018.000	68,894.52
MASIMO CORP	1,065.000	39,618.00
MATTEL INC	698.000	12,591.92
MBIA INC	1,090.000	12,971.00
MCCLATCHY COMPANY-A	2,107.000	9,270.80
MCCORMICK & CO INC NON-VOTING	260.000	9,997.00
MCDONALDS CORP	906.000	55,900.20
MCKESSON CORP	100.000	5,381.00
MDU RESOURCES GROUP INC	271.000	7,859.00
MEADWESTVACO CORP	1,979.000	46,130.49
MERCADOLIBRE INC	1,702.000	34,635.70
MERCK & CO INC	534.000	16,853.04
MERCURY GENERAL CORP	30.000	1,642.50
MERIT MEDICAL SYSTEMS INC	1,597.000	29,975.69
MERRILL LYNCH & CO INC	705.000	17,836.50
METLIFE INC	516.000	28,896.00
MGIC INVESTMENT CORP WIS	488.000	3,430.64
MI DEVELOPMENTS INC CL A	4,300.000	79,507.00
MICRON TECHNOLOGY INC	293.000	1,186.65
MILLER INDUSTRIES INC	6,200.000	45,942.00
MINDRAY MEDICAL INTERNATIONAL-ADR	780.000	26,309.40
MOHAWK INDUSTRIES INC	150.000	10,108.50
MOLEX INC	1,105.000	24,807.25
MOLSON COORS BREWING CO-B	247.000	11,547.25
MOODYS CORP	7,700.000	261,800.00
MORGAN STANLEY	761.000	17,503.00
MOSAIC CO	48.000	3,264.96
MOTOROLA INC	4,887.000	34,893.18
MSCI INC-A	60.000	1,440.00
MULTI-FINELINE ELECTRONIX INC	1,754.000	25,941.66
MURPHY OIL CORP	432.000	27,708.48
NABORS INDUSTRIES LTD	361.000	8,996.12
NATIONAL CITY CORP	695.000	1,216.25
NATIONAL FUEL GAS CO	175.000	7,381.50

NATIONAL OILWELL VARCO INC	8,726.000	438,306.98
NATIONWIDE FINANCIAL SERVICES INC	249.000	12,283.17
NATUS MED INC DEL	1,291.000	29,254.06
NCR CORP	23.000	507.15
NESS TECHNOLOGIES INC	5,300.000	60,791.00
NETEZZA CORP	2,443.000	26,604.27
NETLOGIC MICROSYSTEMS INC	1,031.000	31,177.44
NEW YORK CMNTY BANCORP INC	542.000	9,100.18
NEW YORK TIMES-A	390.000	5,573.10
NEWELL RUBBERMAID INC	748.000	12,910.48
NEWFIELD EXPLORATION COMPANY	566.000	18,106.34
NEWMONT MINING CORP	385.000	14,922.60
NOBLE ENERGY INC	438.000	24,348.42
NORFOLK SOUTHERN CORP	264.000	17,479.44
NORTHEAST UTILITIES	527.000	13,517.55
NOVELL INC	7,317.000	37,609.38
NRG ENERGY INC	200.000	4,950.00
NUCOR CORP	342.000	13,509.00
OCCIDENTAL PETROLEUM CORP	1,388.000	97,784.60
OGE ENERGY CORP	2,908.000	89,799.04
OLD DOMINION FGHT LINE INC	866.000	24,542.44
OLD REPUBLIC INTERNATIONAL CORP	581.000	7,407.75
OMNICELL INC	759.000	9,980.85
ON SEMICONDUCTOR CORP	8,800.000	59,488.00
OVERSEAS SHIPBUILDING GROUP	156.000	9,096.36
OWENS CORNING INC	265.000	6,336.15
OWENS ILLINOIS INC	207.000	6,085.80
PACIFIC SUNWEAR CALIFORNIA INC	9,500.000	63,935.00
PALL CORP	391.000	13,446.49
PANERA BREAD CO-A	535.000	27,231.50
PAREXEL INTERNATIONAL CORP	1,318.000	37,773.88
PATNI COMPUTER SYSTEMS-SPONSORED AD	3,900.000	30,225.00
PATTERSON-UTI ENERGY INC	394.000	7,887.88
PENTAIR INC	214.000	7,397.98
PEOPLES UNITED FINANCIAL INC	226.000	4,350.50
PEPCO HLDGS INC	906.000	20,756.46
PERKINELMER INC	656.000	16,380.32
PF CHANG'S CHINA BISTRO INC	1,198.000	28,200.92
PFIZER INC	9,818.000	181,043.92
PHASE FORWARD INC	1,928.000	40,314.48
PHH CORP	3,200.000	42,528.00
PHILADELPHIA CONS HOLDING CORP	412.000	24,130.84
PHILLIPS VAN HEUSEN CORP	900.000	34,119.00
PINNACLE WEST CAPITAL CORP	146.000	5,023.86
PIONEER NATURAL RESOURCES CO	614.000	32,099.92
PITNEY - BOWES INC	1,917.000	63,759.42
PLAINS EXPL & PRODUCTION CO	305.000	10,723.80
PMA CAPITAL CORP	2,300.000	20,286.00
PNC FINANCIAL SERVICES GROUP	355.000	26,518.50
POLYPORE INTERNATIONAL INC	1,349.000	29,016.99
POPULAR INC	595.000	4,932.55
PORTLAND GENERAL ELECTRIC CO	1,300.000	30,758.00
POWELL INDUSTRIES INC	602.000	24,567.62
PRIDE INTL INC DEL	1,996.000	59,101.56
PRINCIPAL FINANCIAL GROUP INC	681.000	29,616.69
PROCTER & GAMBLE CO	3,143.000	219,035.67
PROGRESS ENERGY INC	170.000	7,332.10
PROGRESSIVE CORP (OHIO)	961.000	16,721.40
PROLOGIS TRUST	100.000	4,127.00

PRUDENTIAL FINANCIAL INC	461.000	33,192.00
PUBLIC SERVICE ENTERPRISE GROUP INC	956.000	31,347.24
PUBLIC STORAGE INC	100.000	9,901.00
PUGET ENERGY INC	1,165.000	31,105.50
PULTE HOMES INC	54.000	754.38
QLOGIC CORPORATION	222.000	3,409.92
QUEST DIAGNOSTICS INC	210.000	10,850.70
QUESTAR CORP	240.000	9,820.80
QUIKSILVER INC	9,900.000	56,826.00
QWEST COMMUNICATIONS INTL INC	509.000	1,644.07
RADIAN GROUP INC	123.000	619.92
RADIOSHACK CORP	27.000	466.56
RED ROBIN GOURMET BURGERS INC	1,328.000	35,590.40
REGENCY CTRS CORP	302.000	20,140.38
REGIONS FINL CORP	2,151.000	20,649.60
REINSURANCE GROUP OF AMERICA INC-A	40.000	2,160.00
RELIANT ENERGY INC	435.000	3,197.25
RENT-A-CENTER INC	3,300.000	73,524.00
REPUBLIC SERVICES INC	409.000	12,261.82
RESOURCES CONNECTION INC	1,508.000	33,975.24
RH DONNELLEY CORPORATION	500.000	995.00
RHI ENTERTAINMENT INC	2,323.000	34,612.70
RIVERBED TECHNOLOGY INC	2,595.000	32,489.40
ROHM & HAAS CO	460.000	32,200.00
ROYAL CARIBBEAN CRUISES LTD	6.000	124.50
RPM CORP	422.000	8,161.48
RTI BIOLOGICS INC	3,606.000	33,716.10
RUSS BERRIE CORP	500.000	3,835.00
RYDER SYSTEM INC	18.000	1,116.00
SAFeway INC	981.000	23,269.32
SALESFORCE COM INC	4,900.000	237,160.00
SANDISK CORP	50.000	977.50
SANDRIDGE ENERGY INC	170.000	3,332.00
SARA LEE CORP	826.000	10,432.38
SCANA CORP	630.000	24,525.90
SCRIPPS NETWORKS INTERACTIVE OPERAT	549.000	19,934.19
SEACOR HOLDINGS INC	1,038.000	81,950.10
SEAGATE TECHNOLOGY HLDGS	33.000	399.96
SEALED AIR CORP	1,121.000	24,650.79
SEARS HOLDINGS CORP	41.000	3,833.50
SEQUENOM INC	2,395.000	63,754.90
SIERRA PACIFIC RESOURCES	733.000	7,022.14
SIGMA ALDRICH CORP	130.000	6,814.60
SIMON PROPERTY GROUP INC	145.000	14,065.00
SL GREEN REALTY CORP	28.000	1,814.40
SMUCKER JM CO	355.000	17,994.95
SNAP ON INC	80.000	4,212.80
SONOCO PRODUCTS	1,017.000	30,184.56
SOTHEBYS HOLDINGS INC-A	2,900.000	58,174.00
SOUTHWEST AIRLINES CO	3,466.000	50,291.66
SOVEREIGN BANCORP INC	874.000	3,452.30
SPECTRA ENERGY CORP	1,829.000	43,530.20
SPHERION CORP	9,700.000	47,239.00
SPIRIT AEROSYSTEMS HOLDINGS INC-A	244.000	3,921.08
SPRINT NEXTEL CORP	2,883.000	17,586.30
SPX CORP	146.000	11,242.00
ST MARY LAND & EXPLORATION CO	212.000	7,557.80
STANCORP FINANCIAL GROUP INC	71.000	3,692.00
STANLEY WORKS	398.000	16,612.52

STARBUCKS CORP	20,500.000	304,835.00
STARWOOD HOTELS & RESORTS	60.000	1,688.40
STATE STREET CORP	229.000	13,025.52
STEEL DYNAMICS INC	3.000	51.27
STEELCASE INC-A	3,036.000	32,637.00
STRYKER CORP	3,450.000	214,935.00
SUCCESSFACTORS INC	3,075.000	33,517.50
SUN HEALTHCARE GROUP INC	1,938.000	28,411.08
SUN MICROSYSTEMS INC	900.000	6,840.00
SUNTRUST BANKS INC	439.000	19,750.61
SWITCH & DATA INC	2,713.000	33,776.85
SYMANTEC CORP	941.000	18,424.78
SYNOVUS FINANCIAL CORP	1,055.000	10,919.25
TAUBMAN CENTERS INC	459.000	22,950.00
TCF FINANCIAL CORPORATION	200.000	3,600.00
TEEKAY SHIPPING CORP	60.000	1,582.80
TELEFLEX INC	428.000	27,173.72
TELEPHONE & DATA SYSTEMS INC	46.000	1,644.50
TELLABS INC	1,168.000	4,742.08
TEMPLE INLAND INC	791.000	12,070.66
TERADATA CORP	200.000	3,900.00
TETRA TECH INC	1,333.000	32,071.98
TEXAS ROADHOUSE INC-A	3,343.000	30,053.57
THERMO FISHER SCIENTIFIC INC	401.000	22,055.00
THORATEC CORP	1,348.000	35,385.00
TICKETMASTER	48.000	515.04
TIDEWATER INC	792.000	43,845.12
TIME WARNER CABLE INC-A	170.000	4,114.00
TIME WARNER INC	1,526.000	20,005.86
TNS INC	1,703.000	32,987.11
TOLL BROTHERS INC	424.000	10,697.52
TRAVELERS COS INC	1,470.000	66,444.00
TREE COM INC	8.000	38.56
TRONOX INC-A	2,000.000	340.00
TRONOX INC-B	2,700.000	283.50
TRUE RELIGION APPAREL INC	707.000	18,275.95
TRW AUTOMOTIVE HOLDINGS CORP	100.000	1,591.00
TUPPERWARE BRANDS CORP	1,664.000	45,976.32
TYCO INTERNATIONAL LTD	778.000	27,245.56
UAL CORP	70.000	615.30
UGI CORP NEW (HOLDING CO)	807.000	20,804.46
ULTA SALON COSMETIC & FRAGRANCE INC	2,320.000	30,809.60
UNIFIRST CORP	695.000	29,947.55
UNION PACIFIC CORP	748.000	53,227.68
UNIT CORPORATION	594.000	29,593.08
UNITED AMER INDEMNITY LTD-A	5,579.000	80,170.23
UNITED NATURAL FOODS INC	2,344.000	58,576.56
UNITED STATES CELLULAR CORP	106.000	4,973.52
UNITED STATES STEEL CORP	226.000	17,539.86
UNITRIN INC	152.000	3,790.88
UNIVERSAL HEALTH SERVICES INC-B	77.000	4,314.31
UNIVERSAL TECHNICAL INST	2,433.000	41,506.98
UNUMPROVIDENT CORP	536.000	13,453.60
US BANCORP	2,194.000	79,027.88
USG CORPORATION	16.000	409.60
U-STORE-IT TRUST	6,200.000	76,074.00
UTI WORLDWIDE INC	1,755.000	29,870.10
V F CORP	77.000	5,952.87
VALASSIS COMMUNICATIONS INC	9,100.000	78,806.00

VALERO ENERGY CORP NEW	326.000	9,877.80
VARIAN MEDICAL SYSTEMS INC	5,000.000	285,650.00
VECTREN CORP	618.000	17,211.30
VERIFONE HOLDINGS INC	2,429.000	40,175.66
VERIZON COMMUNICATIONS INC	4,016.000	128,873.44
VIRGIN MEDIA INC	634.000	5,008.60
VISA INC-A	5,217.000	320,271.63
VISHAY INTERTECHNOLOGY INC	1,883.000	12,465.46
VISTAPRINT LTD	1,099.000	36,091.16
VORNADO REALTY TRUST	191.000	17,371.45
W&T OFFSHORE INC	85.000	2,319.65
WABTEC CORP	643.000	32,940.89
WACHOVIA CORP	2,331.000	8,158.50
WAL-MART STORES INC	70.000	4,192.30
WARNACO GROUP INC	700.000	31,703.00
WASHINGTON MUTUAL INC	1,604.000	131.53
WASHINGTON POST CO-B	48.000	26,724.48
WASTE MANAGEMENT INC	192.000	6,046.08
WEBMD HEALTH CORP-A	1,146.000	34,082.04
WEBSTER FINANCIAL CORPORATION	3,100.000	78,275.00
WELLPOINT INC	729.000	34,095.33
WELLS FARGO CO	6,250.000	234,562.50
WESCO FINANCIAL CORP	10.000	3,570.00
WESTAR ENERGY INC	1,000.000	23,040.00
WESTERN DIGITAL CORP	16.000	341.12
WESTERN REFINING INC	112.000	1,132.32
WESTWOOD ONE INC	37,700.000	20,735.00
WHIRLPOOL CORP	187.000	14,827.23
WILLBROS GROUP INC	799.000	21,173.50
WINDSTREAM CORP	1,564.000	17,110.16
WR BERKLEY CORP	263.000	6,193.65
WRIGLEY WM JR CO	418.000	33,189.20
WYETH	952.000	35,166.88
WYNDHAM WORLDWIDE CORP	459.000	7,210.89
XEROX CORP	5,461.000	62,965.33
XL CAPITAL LTD-A	324.000	5,812.56
YRC WORLDWIDE INC	456.000	5,453.76
ISHARES RUSSELL 2000 GROWTH INDEX F	920.000	75,128.26
WTC CTF OPP INVESTMENT FUND	914,659.930	7,893,515.19
BRIDGEWATER ALL WEATHER PORTFOLIO I	11,021.680	11,901,412.17
JULIUS BAER INSTL INTL EQUITY FD II	9,421,005.000	9,421,005.00
RELATIONAL INVESTORS	4,324,587.000	4,324,587.00
GMO GLOBAL BAL ASSET ALLOC FUND-III	882,477.010	8,868,893.95
SIT TOTAL RETURN 11 TRUST	996,071.260	23,485,271.48
STI CLASSIC SEIX HIGH YIELD BD FD-I	702,445.520	6,307,960.79
GMO GLOBAL BOND FUND-III	751,360.240	5,680,283.44
TEMPLETON INSTL FOREIGN EQUITY FDS- COMMUNITY INVESTMENTS (CD's)	499,934.270	10,048,678.73
		1,093,403.18
CASH & CASH EQUIVALENTS		1,836,184.60
INVESTMENTS IN SECURITIES, AT FAIR VALUE		111,218,149.38