

# SECURITIES AND EXCHANGE COMMISSION

## FORM N-Q

Quarterly schedule of portfolio holdings of registered management investment company filed on  
Form N-Q

Filing Date: **2009-04-01** | Period of Report: **2009-01-31**  
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### FILER

#### **DFA INVESTMENT TRUST CO**

CIK: **896162** | IRS No.: **000000000** | State of Incorporation: **DE** | Fiscal Year End: **1031**  
Type: **N-Q** | Act: **40** | File No.: **811-07436** | Film No.: **09722014**

Mailing Address  
*6300 BEE CAVE ROAD  
BUILDING ONE  
AUSTIN TX 78746*

Business Address  
*6300 BEE CAVE ROAD  
BUILDING ONE  
AUSTIN TX 78746  
(512) 306-7400*

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-7436

THE DFA INVESTMENT TRUST COMPANY

(Exact name of registrant as specified in charter)

6300 Bee Cave Road, Building One, Austin, TX

78746

(Address of principal executive offices)

(Zip code)

Catherine L. Newell, Esquire, Vice President and Secretary

The DFA Investment Trust Company,

6300 Bee Cave Road, Building One, Austin, TX 78746

(Name and address of agent for service)

Registrant's telephone number, including area code: (512) 306-7400

Date of fiscal year end: October 31

Date of reporting period: January 31, 2009

ITEM 1. SCHEDULE OF INVESTMENTS.

**The DFA Investment Trust Company**

**Form N-Q**

**January 31, 2009**

**(Unaudited)**

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**THE DFA INVESTMENT TRUST COMPANY**

**DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES**

Schedules of Investments

Investment Abbreviations

ADR	American Depository Receipt
FHLMC	Federal Home Loan Mortgage Corporation
FNMA	Federal National Mortgage Association
NVDR	Non-Voting Depository Receipt
STRIP	Separate Trading of Registered Interest and Principal of Securities

Investment Footnotes

†	See Security Valuation Note within the Notes to Schedules of Investments.
††	Securities have generally been fair valued. See Security Valuation Note within the Notes to Schedules of Investments.
*	Non-Income Producing Security.
#	Total or Partial Securities on Loan.
^	Denominated in local currency or the Euro, unless otherwise noted.
@	Security purchased with cash proceeds from securities on loan.
##	See Federal Tax Cost Note within the Notes to Schedules of Investments.
●	Security is being fair valued at January 31, 2009.
(r)	The adjustable rate shown is effective as of January 31, 2009.
(y)	The rate shown is the effective yield.
(j)	Face Amount Denominated in Japanese Yen.
(f)	Face Amount Denominated in Swiss Francs.
(u)	Face Amount Denominated in United States Dollars.
-	Amounts designated as - are either zero or rounded to zero.

**THE U.S. LARGE COMPANY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**January 31, 2009**  
**(Unaudited)**

	Shares	Value†
COMMON STOCKS – (81.0%)		
Consumer Discretionary – (6.8%)		
# Abercrombie & Fitch Co.	32,361	\$ 577,644
# * Amazon.com, Inc.	119,589	7,034,225
# * Apollo Group, Inc. Class A	39,615	3,227,038
* AutoNation, Inc.	40,112	372,239
# * Autozone, Inc.	14,227	1,890,626
# * Bed Bath and Beyond, Inc.	96,562	2,243,135
# Best Buy Co., Inc.	125,596	3,519,200
# * Big Lots, Inc.	30,532	410,655
# Black & Decker Corp.	22,343	645,936
# Carnival Corp.	162,490	2,955,693
CBS Corp. Class B	252,815	1,446,102
# Centex Corp.	46,223	393,358
# * Coach, Inc.	121,559	1,774,761
Comcast Corp. Class A	1,070,786	15,687,015
# D.R. Horton, Inc.	102,436	610,519
# Darden Restaurants, Inc.	51,580	1,352,428
Disney (Walt) Co.	688,265	14,233,320
* Dr Pepper Snapple Group, Inc.	94,327	1,551,679
# Eastman Kodak Co.	99,820	452,185
# * Expedia, Inc.	77,885	695,513
# Family Dollar Stores, Inc.	51,951	1,442,679
# * Ford Motor Co.	888,247	1,661,022
Fortune Brands, Inc.	55,739	1,783,648
# * GameStop Corp. Class A	60,896	1,509,003
# Gannett Co., Inc.	84,819	489,406
Gap, Inc.	173,376	1,955,681
# General Motors Corp.	226,987	683,231
# Genuine Parts Co.	59,282	1,898,210
# * Goodyear Tire & Rubber Co.	89,718	553,560
# H&R Block, Inc.	126,029	2,612,581
# Harley-Davidson, Inc.	86,570	1,054,423
# Harman International Industries, Inc.	21,768	350,247
# Hasbro, Inc.	46,064	1,111,524
# Home Depot, Inc.	630,421	13,572,964
# International Game Technology	109,577	1,161,516
# * Interpublic Group of Companies, Inc.	177,191	590,046
# J.C. Penney Co., Inc.	82,614	1,383,784

Johnson Controls, Inc.	220,932	2,763,859
# Jones Apparel Group, Inc.	31,019	107,326
# KB HOME	27,992	298,675
# * Kohl' s Corp.	113,302	4,159,316
# Leggett & Platt, Inc.	58,079	725,407
# Lennar Corp. Class A	52,536	404,002

Limited Brands, Inc.	100,610	796,831
Lowe' s Companies, Inc.	544,982	9,956,821
Macy' s, Inc.	156,377	1,399,574
# Marriott International, Inc. Class A	109,037	1,778,393
# Mattel, Inc.	133,274	1,891,158
# McDonald' s Corp.	414,420	24,044,648
McGraw-Hill Companies, Inc.	116,939	2,571,489
# Meredith Corp.	13,436	214,573
Newell Rubbermaid, Inc.	103,070	832,806
News Corp. Class A	855,182	5,464,613
# NIKE, Inc. Class B	145,879	6,601,025
# Nordstrom, Inc.	59,263	752,047
* Office Depot, Inc.	102,210	220,774
# Omnicom Group, Inc.	115,564	2,991,952
# Polo Ralph Lauren Corp.	20,919	858,307
# Pulte Homes, Inc.	79,463	806,549
# RadioShack Corp.	46,504	532,936
# Scripps Networks Interactive	33,487	718,966
# * Sears Holdings Corp.	20,689	846,594
# Sherwin-Williams Co.	36,512	1,743,448
# Snap-On, Inc.	21,356	644,524
# Staples, Inc.	265,257	4,228,197
* Starbucks Corp.	273,480	2,581,651
# Starwood Hotels & Resorts Worldwide, Inc.	68,053	1,028,961
# Target Corp.	279,905	8,733,036
# * The DIRECTV Group, Inc.	203,073	4,447,299
The New York Times Co. Class A	43,306	215,231
The Stanley Works	29,297	915,824
# The TJX Companies, Inc.	154,806	3,006,333
# Tiffany & Co.	45,774	949,810
Time Warner, Inc.	1,333,923	12,445,502
Tyco Electronics, Ltd.	170,158	2,409,437
V.F. Corp.	32,742	1,834,207
* Viacom, Inc. Class B	228,126	3,364,858
# Washington Post Co.	2,228	870,168
# Whirlpool Corp.	27,330	913,642
Wyndham Worldwide Corp.	65,934	404,175
# * Wynn Resorts, Ltd.	22,907	689,043
# Yum! Brands, Inc.	171,992	4,922,411
Total Consumer Discretionary		<u>222,973,194</u>

## Consumer Staples – (10.4%)

Altria Group, Inc.	766,116	12,671,559
# Archer-Daniels-Midland Co.	238,518	6,530,623
# Avon Products, Inc.	158,509	3,241,509
# Brown-Forman Corp. Class B	36,466	1,655,921
Campbell Soup Co.	76,499	2,323,275
# Clorox Co.	51,576	2,586,536
# Coca-Cola Co.	739,813	31,604,811
Coca-Cola Enterprises, Inc.	117,927	1,324,320
# Colgate-Palmolive Co.	187,667	12,205,862
ConAgra, Inc.	166,237	2,842,653
* Constellation Brands, Inc. Class A	72,380	1,050,958
# Costco Wholesale Corp.	160,508	7,227,675
CVS Caremark Corp.	534,031	14,354,753

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# * Dean Foods Co.	57,242	1,107,060
# Estee Lauder Companies, Inc.	43,079	1,130,824
# General Mills, Inc.	124,241	7,348,855
Heinz (H.J.) Co.	116,917	4,267,470
J.M. Smucker Co.	44,035	1,988,180
# Kellogg Co.	93,671	4,092,486
Kimberly-Clark Corp.	153,847	7,918,505
Kraft Foods, Inc.	546,264	15,322,705
Lorillard, Inc.	62,493	3,715,834
McCormick & Co., Inc.	48,335	1,548,653
Molson Coors Brewing Co.	55,341	2,228,582
Pepsi Bottling Group, Inc.	50,247	969,265
PepsiCo, Inc.	577,495	29,007,574
Philip Morris International, Inc.	752,223	27,945,084
Procter & Gamble Co.	1,110,172	60,504,374
Reynolds American, Inc.	62,854	2,399,766
# Safeway, Inc.	159,402	3,415,985
Sara Lee Corp.	262,852	2,636,406
SUPERVALU, Inc.	78,734	1,380,994
# Sysco Corp.	222,777	4,965,699
# The Hershey Co.	61,669	2,299,020
# The Kroger Co.	242,609	5,458,702
Tyson Foods, Inc. Class A	112,330	994,120
# Walgreen Co.	368,067	10,088,716
# Wal-Mart Stores, Inc.	831,356	39,173,495
# Whole Foods Market, Inc.	52,174	534,784
Total Consumer Staples		<u>342,063,593</u>

## Energy – (11.4%)

Anadarko Petroleum Corp.	170,683	6,270,893
Apache Corp.	124,439	9,332,925
# Baker Hughes, Inc.	114,348	3,810,075
# BJ Services Co.	108,548	1,194,028

	Cabot Oil & Gas Corp.	38,428	1,056,386
# *	Cameron International Corp.	81,622	1,890,366
	Chesapeake Energy Corp.	201,105	3,179,470
	Chevron Corp.	755,479	53,276,379
	ConocoPhillips	554,329	26,347,257
#	CONSOL Energy, Inc.	67,372	1,836,561
	Devon Energy Corp.	164,273	10,119,217
#	El Paso Corp.	260,727	2,132,747
	ENSCO International, Inc.	52,733	1,442,775
#	EOG Resources, Inc.	92,801	6,289,124
	Exxon Mobil Corp.	1,891,367	144,651,748
	Halliburton Co.	332,323	5,732,572
	Hess Corp.	105,479	5,865,687
	Marathon Oil Corp.	262,353	7,143,872
#	Massey Energy Co.	31,655	480,523
#	Murphy Oil Corp.	70,827	3,129,137
# *	Nabors Industries, Ltd.	105,812	1,158,641
*	National-Oilwell, Inc.	155,173	4,102,774
#	Noble Corp.	98,139	2,664,474
	Noble Energy, Inc.	64,230	3,142,774
	Occidental Petroleum Corp.	301,135	16,426,914
	Peabody Energy Corp.	99,141	2,478,525

	Pioneer Natural Resources Co.	43,759	640,632
#	Range Resources Corp.	57,757	2,070,011
#	Rowan Companies, Inc.	42,017	531,935
#	Schlumberger, Ltd.	444,770	18,151,064
#	Smith International, Inc.	81,376	1,847,235
# *	Southwestern Energy Co.	127,659	4,040,407
#	Spectra Energy Corp.	227,205	3,296,745
#	Sunoco, Inc.	43,452	2,012,697
#	Tesoro Petroleum Corp.	51,481	887,018
	The Williams Companies, Inc.	215,167	3,044,613
	Valero Energy Corp.	191,869	4,627,880
# *	Weatherford International, Ltd.	253,252	2,793,370
	XTO Energy, Inc.	214,477	7,954,952
Total Energy			<u>377,054,403</u>

Financials – (8.1%)

	AFLAC, Inc.	173,317	4,022,688
	Allstate Corp.	199,286	4,318,528
#	American Capital, Ltd.	76,876	219,865
	American Express Co.	431,281	7,215,331
	American International Group, Inc.	999,787	1,279,727
	Ameriprise Financial, Inc.	80,537	1,622,821
	AON Corp.	100,312	3,716,560
	Assurant, Inc.	43,733	1,154,551
	Banco Santander SA Sponsored ADR	64,900	508,821

Bank of America Corp.	2,377,397	15,643,272
Bank of New York Mellon Corp.	426,699	10,983,232
# BB&T Corp.	205,430	4,065,460
Capital One Financial Corp.	145,630	2,306,779
* CB Richard Ellis Group, Inc.	82,917	298,501
Chubb Corp.	132,259	5,631,588
Cincinnati Financial Corp.	60,377	1,324,068
# CIT Group, Inc.	134,058	374,022
# Citigroup, Inc.	2,026,300	7,193,365
CME Group, Inc.	24,906	4,331,402
Comerica, Inc.	55,954	932,194
Discover Financial Services	178,446	1,275,889
# * E*TRADE Financial Corp.	209,246	238,540
Federated Investors, Inc.	32,935	642,891
Fifth Third Bancorp	214,726	513,195
# First Horizon National Corp.	76,336	726,725
# Franklin Resources, Inc.	56,242	2,723,238
Genworth Financial, Inc.	161,051	373,638
Hartford Financial Services Group, Inc.	112,029	1,474,302
# Hudson City Bancorp, Inc.	193,814	2,248,242
# Huntington Bancshares, Inc.	136,107	391,988
# * IntercontinentalExchange, Inc.	26,862	1,529,254
# Invesco, Ltd. ADR	143,142	1,687,644
Janus Capital Group, Inc.	58,694	308,144
JPMorgan Chase & Co.	1,387,800	35,402,778
# KeyCorp	184,057	1,339,935
# Legg Mason, Inc.	52,772	847,518
# * Leucadia National Corp.	65,811	1,047,711
Lincoln National Corp.	95,143	1,439,514
Loews Corp.	134,585	3,283,874

# M&T Bank Corp.	28,704	1,116,873
Marsh & McLennan Companies, Inc.	191,149	3,694,910
# Marshall & Ilsley Corp.	96,786	552,648
# Mastercard, Inc.	26,909	3,653,704
# * MBIA, Inc.	70,049	270,389
MetLife, Inc.	295,080	8,477,648
# Moody' s Corp.	72,223	1,547,017
Morgan Stanley	394,876	7,988,341
Northern Trust Corp.	82,929	4,770,076
# NYSE Euronext, Inc.	98,534	2,167,748
People' s United Financial, Inc.	129,313	2,115,561
PNC Financial Services Group, Inc.	159,125	5,174,745
Principal Financial Group, Inc.	96,429	1,599,757
# * Progressive Corp.	251,219	3,052,311
Prudential Financial, Inc.	157,655	4,059,616
Regions Financial Corp.	257,289	890,220
# Schwab (Charles) Corp.	347,924	4,728,287



# *	SLM Corp.	173,749	1,989,426
#	State Street Corp.	160,612	3,737,441
	SunTrust Banks, Inc.	131,667	1,614,237
#	T. Rowe Price Group, Inc.	96,078	2,649,831
	The Goldman Sachs Group, Inc.	164,419	13,273,546
# *	The NASDAQ OMX Group, Inc.	50,618	1,104,485
	The Travelers Companies, Inc.	217,342	8,398,095
#	Torchmark Corp.	31,616	948,480
#	U.S. Bancorp	652,403	9,681,661
	Unum Group	123,118	1,743,351
	Wells Fargo & Co.	1,569,113	29,656,236
#	XL Capital, Ltd.	122,996	356,688
#	Zions Bancorporation	42,887	639,874
Total Financials			<u>266,290,997</u>

Health Care – (12.9%)

	Abbott Laboratories	576,924	31,984,667
	Aetna, Inc.	171,449	5,314,919
#	Allergan, Inc.	114,341	4,358,679
#	AmerisourceBergen Corp.	58,086	2,109,684
*	Amgen, Inc.	393,960	21,608,706
#	Bard (C.R.), Inc.	36,885	3,156,249
	Baxter International, Inc.	230,597	13,524,514
	Becton Dickinson & Co.	90,396	6,569,077
# *	Biogen Idec, Inc.	108,481	5,277,601
# *	Boston Scientific Corp.	558,310	4,952,210
#	Bristol-Myers Squibb Co.	736,078	15,759,430
	Cardinal Health, Inc.	133,714	5,034,332
# *	Celgene Corp.	170,367	9,020,933
# *	Cephalon, Inc.	25,449	1,964,154
	Cigna Corp.	102,199	1,774,175
*	Coventry Health Care, Inc.	55,393	838,096
	Covidien, Ltd.	187,244	7,178,935
# *	DaVita, Inc.	38,595	1,813,965
#	DENTSPLY International, Inc.	55,384	1,490,383
	Eli Lilly & Co.	372,022	13,697,850
# *	Express Scripts, Inc.	92,011	4,946,511
*	Forest Laboratories, Inc.	112,061	2,806,007

*	Genzyme Corp.	100,586	6,932,387
*	Gilead Sciences, Inc.	342,051	17,365,929
# *	Hospira, Inc.	59,342	1,477,616
*	Humana, Inc.	62,730	2,379,349
	IMS Health, Inc.	67,625	981,915
# *	Intuitive Surgical, Inc.	14,543	1,501,274
	Johnson & Johnson	1,031,666	59,516,812
*	King Pharmaceuticals, Inc.	91,646	800,986
# *	Laboratory Corp. of America Holdings	40,157	2,377,294

* Life Technologies Corp.	64,161	1,633,539
McKesson Corp.	102,591	4,534,522
* Medco Health Solutions, Inc.	185,178	8,320,048
# Medtronic, Inc.	415,788	13,924,740
Merck & Co., Inc.	786,116	22,443,612
# * Millipore Corp.	20,539	1,132,931
# * Mylan, Inc.	113,295	1,283,632
# * Patterson Companies, Inc.	33,902	623,458
PerkinElmer, Inc.	43,915	554,207
# Pfizer, Inc.	2,507,223	36,555,311
Quest Diagnostics, Inc.	58,912	2,907,307
Schering-Plough Corp.	604,443	10,614,019
* St. Jude Medical, Inc.	127,976	4,654,487
# Stryker Corp.	90,072	3,804,641
# * Tenet Healthcare Corp.	154,360	165,165
* Thermo Fisher Scientific, Inc.	156,247	5,613,955
UnitedHealth Group, Inc.	449,099	12,722,975
# * Varian Medical Systems, Inc.	46,198	1,715,332
* Waters Corp.	36,554	1,322,158
* Watson Pharmaceuticals, Inc.	38,896	1,061,083
* WellPoint, Inc.	189,275	7,845,449
Wyeth	495,085	21,273,802
# * Zimmer Holdings, Inc.	83,501	3,039,436
Total Health Care		<u>426,260,448</u>

Industrials – (8.6%)

3M Co.	257,661	13,859,585
# Avery Dennison Corp.	39,520	957,570
B.F. Goodrich Co.	45,771	1,769,507
# Boeing Co.	272,488	11,528,967
Burlington Northern Santa Fe Corp.	104,374	6,914,778
# C.H. Robinson Worldwide, Inc.	62,914	2,892,786
# Caterpillar, Inc.	224,300	6,919,655
Cintas Corp.	48,856	1,111,474
# Cooper Industries, Ltd.	64,443	1,734,161
CSX Corp.	146,674	4,247,679
# Cummins, Inc.	74,875	1,795,503
# Danaher Corp.	95,071	5,317,321
# Deere & Co.	158,772	5,515,739
# Dover Corp.	69,147	1,955,477
# Eaton Corp.	61,314	2,699,042
Emerson Electric Co.	285,216	9,326,563
Equifax, Inc.	46,964	1,160,950
# Expeditors International of Washington, Inc.	78,846	2,192,707
# Fastenal Co.	48,048	1,642,281
FedEx Corp.	115,728	5,895,184

# Flowserve Corp.	21,023	1,120,736
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#	Fluor Corp.	67,488	2,625,283
	General Dynamics Corp.	144,956	8,223,354
	General Electric Co.	3,905,431	47,372,878
#	Honeywell International, Inc.	270,054	8,860,472
#	Illinois Tool Works, Inc.	146,350	4,779,791
# *	Ingersoll-Rand Co., Ltd. Class A	118,533	1,921,420
#	ITT Industries, Inc.	67,519	3,057,260
# *	Jacobs Engineering Group, Inc.	45,684	1,766,600
	L-3 Communications Holdings, Inc.	44,395	3,508,093
	Lockheed Martin Corp.	123,795	10,156,142
#	Masco Corp.	133,821	1,046,480
*	Monster Worldwide, Inc.	45,816	421,965
#	Norfolk Southern Corp.	137,680	5,281,405
	Northrop Grumman Corp.	121,566	5,849,756
#	Paccar, Inc.	134,854	3,558,797
	Pall Corp.	43,904	1,144,577
	Parker Hannifin Corp.	59,920	2,289,543
	Pitney Bowes, Inc.	76,643	1,706,073
	Precision Castparts Corp.	51,840	3,367,008
	R. R. Donnelley & Sons Co.	76,225	743,956
	Raytheon Co.	153,961	7,793,506
	Republic Services, Inc.	119,372	3,086,960
#	Robert Half International, Inc.	57,686	977,778
#	Rockwell Automation, Inc.	52,613	1,370,043
	Rockwell Collins, Inc.	58,863	2,217,958
	Ryder System, Inc.	20,679	698,537
	Southwest Airlines Co.	275,050	1,933,602
# *	Stericycle, Inc.	31,816	1,556,439
#	Textron, Inc.	89,646	809,503
	The Dun & Bradstreet Corp.	20,046	1,523,496
#	The Manitowoc Co., Inc.	48,467	266,569
	Tyco International, Ltd.	175,849	3,696,346
	Union Pacific Corp.	188,305	8,245,876
	United Parcel Service, Inc.	370,038	15,722,915
#	United Technologies Corp.	353,467	16,962,881
#	W.W. Grainger, Inc.	24,041	1,753,791
#	Waste Management, Inc.	182,408	5,689,306

Total Industrials

282,544,024

Information Technology – (13.0%)

*	Adobe Systems, Inc.	197,425	3,812,277
# *	Advanced Micro Devices, Inc.	226,253	495,494
*	Affiliated Computer Services, Inc. Class A	36,272	1,663,434
*	Agilent Technologies, Inc.	130,140	2,352,931
# *	Akamai Technologies, Inc.	62,885	847,690
	Altera Corp.	110,568	1,700,536
#	Amphenol Corp.	65,359	1,709,138
#	Analog Devices, Inc.	108,273	2,163,295
*	Apple, Inc.	330,532	29,790,849
#	Applied Materials, Inc.	498,869	4,674,403
# *	Autodesk, Inc.	84,140	1,393,358

#	Automatic Data Processing, Inc.	188,844	6,860,703
# *	BMC Software, Inc.	69,719	1,765,982
# *	Broadcom Corp.	165,141	2,617,485

#	CA, Inc.	146,462	2,634,851
# *	Ciena Corp.	33,582	209,552
*	Cisco Systems, Inc.	2,177,094	32,591,097
*	Citrix Systems, Inc.	67,543	1,421,105
# *	Cognizant Technology Solutions Corp.	108,271	2,027,916
*	Computer Sciences Corp.	56,325	2,075,013
# *	Compuware Corp.	91,653	595,745
*	Convergys Corp.	45,386	341,757
#	Corning, Inc.	577,944	5,843,014
# *	Dell, Inc.	643,467	6,112,937
# *	eBay, Inc.	398,836	4,794,009
# *	Electronic Arts, Inc.	119,312	1,842,177
# *	EMC Corp.	758,812	8,377,284
	Fidelity National Information Services, Inc.	70,645	1,123,962
*	Fiserv, Inc.	59,548	1,890,649
# *	FLIR Systems, Inc.	51,655	1,289,825
# *	Google, Inc.	88,946	30,110,889
	Harris Corp.	50,045	2,166,448
#	Hewlett-Packard Co.	910,648	31,645,018
	Intel Corp.	2,068,116	26,678,696
#	International Business Machines Corp.	499,536	45,782,474
*	Intuit, Inc.	119,007	2,695,509
# *	Iron Mountain, Inc.	66,740	1,365,500
#	Jabil Circuit, Inc.	78,325	455,852
*	JDS Uniphase Corp.	81,744	296,731
# *	Juniper Networks, Inc.	196,307	2,779,707
#	KLA-Tencor Corp.	62,786	1,258,231
# *	Lexmark International, Inc.	29,150	690,272
#	Linear Technology Corp.	82,444	1,930,838
# *	LSI Corp.	239,861	762,758
*	McAfee, Inc.	56,755	1,730,460
*	MEMC Electronic Materials, Inc.	83,457	1,135,015
#	Microchip Technology, Inc.	67,632	1,282,979
# *	Micron Technology, Inc.	283,987	1,056,432
	Microsoft Corp.	2,844,568	48,642,113
#	Molex, Inc.	52,373	700,227
	Motorola, Inc.	842,693	3,733,130
	National Semiconductor Corp.	72,534	735,495
# *	NetApp, Inc.	122,763	1,820,575
*	Novell, Inc.	128,375	474,988
# *	Novellus Systems, Inc.	36,314	500,770
# *	Nvidia Corp.	199,695	1,587,575
# *	Oracle Corp.	1,456,600	24,514,578
#	Paychex, Inc.	119,396	2,900,129

# *	QLogic Corp.	47,567	538,458
	QUALCOMM, Inc.	615,553	21,267,356
# *	Salesforce.com, Inc.	39,012	1,038,109
# *	Sandisk Corp.	84,046	960,646
# *	Sun Microsystems, Inc.	274,627	1,142,448
*	Symantec Corp.	310,853	4,765,376
*	Tellabs, Inc.	147,995	611,219
# *	Teradata Corp.	65,442	859,253
*	Teradyne, Inc.	62,946	302,770
#	Texas Instruments, Inc.	482,048	7,206,618
	Total System Services, Inc.	73,186	926,535

# *	VeriSign, Inc.	72,147	1,393,159
	Western Union Co.	266,071	3,634,530
	Xerox Corp.	321,855	2,137,117
#	Xilinx, Inc.	101,844	1,716,071
# *	Yahoo!, Inc.	515,993	6,052,598
Total Information Technology			<u>429,004,120</u>

Materials – (2.4%)

#	Air Products & Chemicals, Inc.	77,922	3,919,477
#	AK Steel Holding Corp.	41,649	336,107
#	Alcoa, Inc.	297,581	2,318,156
#	Allegheny Technologies, Inc.	35,804	790,910
#	Ball Corp.	35,171	1,348,456
	Bemis Co., Inc.	37,060	836,444
#	CF Industries Holdings, Inc.	21,141	993,627
	Dow Chemical Co.	343,488	3,981,026
#	du Pont (E.I.) de Nemours & Co.	335,523	7,703,608
#	Eastman Chemical Co.	26,973	699,949
#	Ecolab, Inc.	62,339	2,117,032
	Freeport-McMoRan Copper & Gold, Inc. Class B	140,422	3,530,209
#	International Flavors & Fragrances, Inc.	29,242	836,906
	International Paper Co.	158,976	1,449,861
	MeadWestavco Corp.	63,512	739,280
	Monsanto Co.	203,739	15,496,388
#	Newmont Mining Corp.	168,919	6,719,598
#	Nucor Corp.	116,735	4,761,621
*	Owens-Illinois, Inc.	62,095	1,179,805
*	Pactiv Corp.	48,855	1,056,245
#	PPG Industries, Inc.	61,058	2,294,560
#	Praxair, Inc.	114,670	7,139,354
	Rohm & Haas Co.	46,451	2,563,631
	Sealed Air Corp.	58,701	795,399
#	Sigma-Aldrich Corp.	46,610	1,681,689
#	Titanium Metals Corp.	31,640	223,062
#	United States Steel Corp.	43,227	1,298,107
#	Vulcan Materials Co.	40,954	2,025,585

# Weyerhaeuser Co.	78,563	2,147,912
Total Materials		<u>80,984,004</u>
Real Estate Investment Trusts – (0.7%)		
# Apartment Investment & Management Co. Class A	43,929	390,529
# AvalonBay Communities, Inc.	28,671	1,485,445
# Boston Properties, Inc.	44,918	1,944,949
Developers Diversified Realty Corp.	44,723	214,670
# Equity Residential	101,145	2,420,400
HCP, Inc.	93,943	2,192,630
# Host Marriott Corp.	194,298	1,045,323
# Kimco Realty Corp.	85,149	1,224,443
# Plum Creek Timber Co., Inc.	62,017	1,908,263
# ProLogis	98,779	988,778
# Public Storage	46,609	2,883,699
# Simon Property Group, Inc.	83,962	3,608,687
# Vornado Realty Trust	51,079	2,595,324
Total Real Estate Investment Trusts		<u>22,903,140</u>

Telecommunication Services – (3.0%)		
# * American Tower Corp.	147,501	4,475,180
AT&T, Inc.	2,191,192	53,947,147
# CenturyTel, Inc.	37,233	1,010,504
Embarq Corp.	52,849	1,887,766
# Frontier Communications Corp.	115,756	938,781
# Qwest Communications International, Inc.	544,710	1,753,966
* Sprint Nextel Corp.	1,062,242	2,581,248
Verizon Communications, Inc.	1,056,175	31,547,947
Windstream Corp.	163,389	1,418,217
Total Telecommunication Services		<u>99,560,756</u>

Utilities – (3.7%)		
# * AES Corp.	250,146	1,978,655
# Allegheny Energy, Inc.	62,858	2,089,400
# Ameren Corp.	78,623	2,614,215
# American Electric Power Co., Inc.	150,053	4,704,162
# CenterPoint Energy, Inc.	127,968	1,712,212
# CMS Energy Corp.	84,110	988,293
# Consolidated Edison, Inc.	101,743	4,146,027
# Constellation Energy Group	74,054	1,947,620
Dominion Resources, Inc.	216,158	7,604,438
# DTE Energy Co.	60,616	2,091,252
Duke Energy Corp.	470,471	7,127,636
# * Dynegy, Inc.	188,049	396,783
Edison International	121,145	3,945,693
# Entergy Corp.	70,398	5,375,591
# Equitable Resources, Inc.	48,660	1,665,632

# Exelon Corp.	244,634	13,264,055
# FirstEnergy Corp.	113,346	5,666,167
# FPL Group, Inc.	151,976	7,834,363
# Integrys Energy Group, Inc.	28,415	1,186,326
# Nicor, Inc.	16,802	574,796
# NiSource, Inc.	101,971	987,079
Pepco Holdings, Inc.	80,392	1,431,782
PG&E Corp.	134,224	5,190,442
# Pinnacle West Capital Corp.	37,485	1,254,623
PPL Corp.	139,436	4,275,108
# Progress Energy, Inc.	97,822	3,787,668
Public Service Enterprise Group, Inc.	188,180	5,940,843
Questar Corp.	64,487	2,191,268
SCANA Corp.	43,695	1,498,302
Sempra Energy	90,589	3,971,422
Southern Co.	288,011	9,633,968
TECO Energy, Inc.	79,118	950,207
# Wisconsin Energy Corp.	43,473	1,938,026
# Xcel Energy, Inc.	166,968	3,082,229
Total Utilities		<u>123,046,283</u>
TOTAL COMMON STOCKS		<u>2,672,684,962</u>

	<u>Face Amount</u> (000)	
TEMPORARY CASH INVESTMENTS – (1.8%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$67,470,000 FNMA 5.50%, 05/01/37, valued at \$60,119,814) to be repurchased at \$59,231,938	\$ 59,231	<u>59,231,000</u>
	<u>Shares</u>	
SECURITIES LENDING COLLATERAL – (17.2%)		
§ @ DFA Short Term Investment Fund LP	563,765,296	563,765,296
	<u>Face Amount</u> (000)	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by \$6,118,104 FHLMC 5.500%, 07/01/37, valued at \$5,477,718) to be repurchased at \$5,318,301	\$ 5,318	<u>5,318,172</u>
TOTAL SECURITIES LENDING COLLATERAL		<u>569,083,468</u>
TOTAL INVESTMENTS - (100.0%) (Cost \$3,888,993,470)##		<u>\$ 3,300,999,430</u>

**THE ENHANCED U.S. LARGE COMPANY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**January 31, 2009**  
**(Unaudited)**

	Face Amount <sup>^</sup> (000)	Value <sup>†</sup>
AUSTRALIA – (4.2%)		
BONDS – (4.2%)		
Australia & New Zealand Banking Group, Ltd.		
(u) 4.875%, 11/08/10	3,258	\$ 3,243,010
General Electric Capital Australia		
6.250%, 03/30/09	5,000	3,166,338
TOTAL – AUSTRALIA		6,409,348
CANADA – (4.2%)		
BONDS – (4.2%)		
Canada Mortgage & Housing Corp.		
(u) 4.800%, 10/01/10	2,000	2,072,418
Ontario, Province of		
(u) 3.125%, 09/08/10	4,300	4,341,418
TOTAL – CANADA		6,413,836
GERMANY – (2.7%)		
BONDS – (2.7%)		
L-Bank Landeskreditbank Baden-Wuerttemberg Foerderbank		
(u) 3.250%, 10/29/10	4,000	4,095,740
NETHERLANDS – (3.1%)		
BONDS – (3.1%)		
Deutsche Bahn Finance Bv		
(u) 5.125%, 01/05/11	4,500	4,690,273
SPAIN – (2.9%)		
BONDS – (2.9%)		
Instituto de Credito Oficial		
(u) 4.625%, 10/26/10	4,200	4,382,192
SWEDEN – (3.2%)		
BONDS – (3.2%)		
Svensk Exportkredit AB		
(u) 4.000%, 06/15/10	4,700	4,812,701
UNITED KINGDOM – (1.7%)		
BONDS – (1.7%)		
BP Capital Markets P.L.C.		



UNITED STATES – (78.0%)

AGENCY OBLIGATIONS – (35.1%)

Federal Farm Credit Bank

2.750%, 05/04/10 3,600 3,667,774

Federal Home Loan Bank

4.250%, 06/11/10 6,900 7,174,268

3.500%, 07/16/10 6,300 6,449,719

4.375%, 10/22/10 7,000 7,333,123

1.625%, 01/21/11 5,000 4,988,220

Federal Home Loan Bank Discount Notes

0.220%, 04/22/09 17,000 16,991,415

(y) 0.532%, 04/22/09 3,000 2,998,485

Federal National Mortgage Association

2.375%, 05/20/10 3,500 3,553,942

TOTAL AGENCY OBLIGATIONS

53,156,946

BONDS – (27.5%)

Citigroup Funding, Inc. Floating Rate Note

(r) 5.449%, 10/22/09 4,000 3,887,876

CME Group, Inc. Floating Rate Note

(r) 3.300%, 08/06/10 6,000 5,996,064

Georgia Power Co. Floating Rate Note

(r) 3.400%, 03/17/10 5,500 5,495,452

John Deere Capital Corp. Floating Rate Note

(r) 3.530%, 02/26/10 6,000 5,845,596

JPMorgan Chase & Co. Floating Rate Note

(r) 5.255%, 11/19/09 5,800 5,772,143

Paccar Financial Corp. Floating Rate Note

(r) 4.966%, 09/21/09 2,500 2,485,510

Regions Bank

2.750%, 12/10/10 4,000 4,086,348

Wal-Mart Stores, Inc.

6.875%, 08/10/09 4,000 4,106,952

Wells Fargo Bank & Co.

4.625%, 08/09/10 4,000 3,995,520

TOTAL BONDS

41,671,461

COMMERCIAL PAPER – (6.8%)

Novartis Finance Corp.

0.180%, 02/02/09 4,500 4,499,891

Societe Generale North America

3.100%, 05/01/09 2,000 1,994,105

Westpac Banking Corp.

3.020%, 09/04/09 3,800 3,764,038

TOTAL COMMERCIAL PAPER

10,258,034

COMMON STOCKS – (2.4%)		
SPDR Trust Series I	44,100	<u>3,652,803</u>

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	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS – (6.2%)		
BlackRock Liquidity Funds Tempcash Portfolio-Institutional Shares	9,443,900	<u>9,443,900</u>
TOTAL INVESTMENTS - (100.0%)		
(Cost \$152,814,372)##		<u>\$ 151,525,214</u>

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**THE U.S. LARGE CAP VALUE SERIES**  
**SCHEDULE OF INVESTMENTS**  
**January 31, 2009**  
**(Unaudited)**

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS – (82.0%)		
Consumer Discretionary – (11.9%)		
* Ascent Media Corp.	50,869	\$ 1,326,664
* # AutoNation, Inc.	307,114	2,850,018
# Carnival Corp.	2,010,498	36,570,959
# CBS Corp. Class B	5,590,306	31,976,550
Comcast Corp. Class A	12,216,542	178,972,340
# Comcast Corp. Special Class A	3,259,343	45,239,681
* Discovery Communications, Inc. (25470F104)	499,995	7,249,927
* Discovery Communications, Inc. (25470F302)	499,995	7,189,928
Disney (Walt) Co.	1,203,134	24,880,811
* Dr Pepper Snapple Group, Inc.	150,000	2,467,500
# Eastman Kodak Co.	664,034	3,008,074
* # Expedia, Inc.	1,137,251	10,155,651
# Foot Locker, Inc.	217,516	1,600,918
# Fortune Brands, Inc.	657,410	21,037,120
# Gannett Co., Inc.	915,685	5,283,502
* # Goodyear Tire & Rubber Co.	547,002	3,375,002
# Hearst-Argyle Television, Inc.	262,298	1,033,454
# J.C. Penney Co., Inc.	758,166	12,699,280
# Johnson Controls, Inc.	1,097,434	13,728,899
# Leggett & Platt, Inc.	684,328	8,547,257
* # Liberty Global, Inc. Class A	304,305	4,433,724
* # Liberty Global, Inc. Series C	333,205	4,771,496
* Liberty Media Corp. - Entertainment Class A	3,644,396	66,874,667

* Liberty Media Holding Corp. Capital Class A	59,524	326,787
* Liberty Media Holding Corp. Interactive Class A	4,162,762	13,071,073
# Macy's, Inc.	1,710,230	15,306,559
* # Mohawk Industries, Inc.	397,617	12,767,482
News Corp. Class A	1,101,131	7,036,227
# News Corp. Class B	698,662	5,058,313
# Royal Caribbean Cruises, Ltd.	544,275	3,532,345
* # Sears Holdings Corp.	466,525	19,090,203
# Service Corp. International	435,123	1,979,810
# Snap-On, Inc.	69,178	2,087,792
* Ticketmaster Entertainment, Inc.	73,729	438,688
* # Time Warner Cable, Inc.	703,483	13,105,888
# Time Warner, Inc.	17,969,180	167,652,449
* # Toll Brothers, Inc.	904,000	15,386,080
* TRW Automotive Holdings Corp.	49,869	154,095
# Tyco Electronics, Ltd.	1,547,828	21,917,244
# Washington Post Co.	10,000	3,905,600
# Whirlpool Corp.	322,215	10,771,647
Wyndham Worldwide Corp.	277,575	1,701,535
Total Consumer Discretionary		<u>810,563,239</u>

Consumer Staples – (6.4%)

# Archer-Daniels-Midland Co.	1,219,060	33,377,863
Coca-Cola Enterprises, Inc.	3,434,383	38,568,121
ConAgra, Inc.	515,765	8,819,582
* # Constellation Brands, Inc. Class A	851,502	12,363,809
Corn Products International, Inc.	439,826	10,181,972
CVS Caremark Corp.	2,754,243	74,034,052
J.M. Smucker Co.	397,802	17,960,760
Kraft Foods, Inc.	5,633,321	158,014,654
# Molson Coors Brewing Co.	755,890	30,439,690
PepsiAmericas, Inc.	521,775	8,416,231
* # Smithfield Foods, Inc.	360,420	4,278,185
# SUPERVALU, Inc.	1,510,542	26,494,907
# Tyson Foods, Inc. Class A	1,991,059	17,620,872
Total Consumer Staples		<u>440,570,698</u>

Energy – (13.2%)

Anadarko Petroleum Corp.	3,342,977	122,820,975
# Apache Corp.	2,016,277	151,220,775
# Chesapeake Energy Corp.	2,496,221	39,465,254
# Cimarex Energy Co.	406,047	10,086,207
ConocoPhillips	4,787,366	227,543,506
Devon Energy Corp.	1,962,942	120,917,227
# ENSCO International, Inc.	614,773	16,820,189
* # Forest Oil Corp.	467,500	7,012,500
# Helmerich & Payne, Inc.	17,866	401,270
Marathon Oil Corp.	3,087,935	84,084,470

#	Murphy Oil Corp.	250,000	11,045,000
* #	Newfield Exploration Co.	650,516	12,483,402
#	Noble Energy, Inc.	419,300	20,516,349
#	Patterson-UTI Energy, Inc.	269,500	2,576,420
#	Pioneer Natural Resources Co.	650,933	9,529,659
* #	Pride International, Inc.	644,204	10,384,568
#	Rowan Companies, Inc.	456,566	5,780,126
#	Tidewater, Inc.	273,715	11,389,281
#	Valero Energy Corp.	1,450,295	34,981,115
Total Energy			<u>899,058,293</u>

Financials – (22.7%)

* #	Allegheny Corp.	36,122	9,840,716
#	Allstate Corp.	2,540,615	55,055,127
#	American Capital, Ltd.	162,015	463,363
	American Financial Group, Inc.	868,200	14,742,036
#	American National Insurance Co.	70,452	3,934,744
#	Associated Banc-Corp.	238,410	3,731,117
#	Assurant, Inc.	218,809	5,776,558
	Banco Santander SA Sponsored ADR	696,166	5,457,943
	Bank of America Corp.	10,552,600	69,436,108
	Bank of New York Mellon Corp.	1,972,678	50,776,732
#	BB&T Corp.	195,091	3,860,851
#	BlackRock, Inc.	116,298	12,653,222
#	Capital One Financial Corp.	1,668,884	26,435,123
#	Chubb Corp.	1,620,173	68,986,966
#	Cincinnati Financial Corp.	1,305,789	28,635,953

#	Citigroup, Inc.	1,838,237	6,525,741
#	CME Group, Inc.	119,537	20,788,680
#	CNA Financial Corp.	1,896,282	22,053,760
#	Comerica, Inc.	456,408	7,603,757
#	Discover Financial Services	1,973,030	14,107,165
#	Everest Re Group, Ltd.	50,000	3,150,000
	Fidelity National Financial, Inc.	935,959	13,683,721
#	Fifth Third Bancorp	1,134,874	2,712,349
	First American Corp.	672,080	14,678,227
#	Fulton Financial Corp.	8,369	58,750
#	Hanover Insurance Group, Inc.	382,166	15,447,150
#	Hartford Financial Services Group, Inc.	1,274,698	16,775,026
#	HCC Insurance Holdings, Inc.	467,789	10,950,940
#	Janus Capital Group, Inc.	687,391	3,608,803
	JPMorgan Chase & Co.	7,877,870	200,964,464
#	KeyCorp	1,129,300	8,221,304
#	Legg Mason, Inc.	289,947	4,656,549
* #	Leucadia National Corp.	93,873	1,494,458
#	Lincoln National Corp.	1,308,073	19,791,144
	Loews Corp.	3,340,744	81,514,154

#	M&T Bank Corp.	440,052	17,122,423
#	Marsh & McLennan Companies, Inc.	156,666	3,028,354
#	Marshall & Ilsley Corp.	719,200	4,106,632
#	Mercury General Corp.	156,425	6,059,905
#	MetLife, Inc.	5,000,810	143,673,271
#	Morgan Stanley	2,999,997	60,689,939
#	New York Community Bancorp, Inc.	2,223,800	29,465,350
#	NYSE Euronext, Inc.	411,721	9,057,862
#	Odyssey Re Holdings Corp.	345,255	16,244,248
#	Old Republic International Corp.	1,751,854	18,079,133
	PNC Financial Services Group, Inc.	185,163	6,021,501
#	Principal Financial Group, Inc.	1,166,479	19,351,887
#	Prudential Financial, Inc.	1,829,600	47,112,200
#	Regions Financial Corp.	594,200	2,055,932
#	Reinsurance Group of America, Inc.	966,040	34,420,005
#	StanCorp Financial Group, Inc.	215,280	5,558,530
#	SunTrust Banks, Inc.	1,195,360	14,655,114
#	Synovus Financial Corp.	732,800	2,901,888
#	The Goldman Sachs Group, Inc.	245,800	19,843,434
	The Travelers Companies, Inc.	5,075,909	196,133,124
	Transatlantic Holdings, Inc.	213,349	6,859,170
	Unum Group	1,904,389	26,966,148
#	W. R. Berkley Corp.	667,640	17,679,107
#	Wesco Financial Corp.	18,700	5,640,107
	White Mountains Insurance Group, Ltd.	25,488	6,155,352
#	Zions Bancorporation	296,120	4,418,110
Total Financials			<u>1,551,871,427</u>
Health Care – (2.8%)			
	Aetna, Inc.	134,258	4,161,998
*	Boston Scientific Corp.	1,063,980	9,437,503
* #	Community Health Systems, Inc.	210,554	3,924,727
*	Hologic, Inc.	91,182	1,075,036
* #	Humana, Inc.	137,246	5,205,741
*	King Pharmaceuticals, Inc.	1,215,010	10,619,187
<hr/>			
#	Omnicare, Inc.	582,523	16,287,343
#	PerkinElmer, Inc.	216,000	2,725,920
* #	Tenet Healthcare Corp.	272,010	291,051
* #	Thermo Fisher Scientific, Inc.	418,500	15,036,705
	UnitedHealth Group, Inc.	453,521	12,848,250
* #	Watson Pharmaceuticals, Inc.	665,300	18,149,384
*	WellPoint, Inc.	2,193,022	90,900,762
Total Health Care			<u>190,663,607</u>
Industrials – (11.2%)			
#	Burlington Northern Santa Fe Corp.	2,178,273	144,310,586
#	CSX Corp.	2,309,804	66,891,924

#	FedEx Corp.	838,793	42,728,115
* #	Kansas City Southern	206,873	3,756,814
	KBR, Inc.	100,000	1,416,000
#	Masco Corp.	1,358,358	10,622,360
#	Norfolk Southern Corp.	3,154,102	120,991,353
#	Northrop Grumman Corp.	2,159,682	103,923,898
#	Parker Hannifin Corp.	33,891	1,294,975
#	Pentair, Inc.	273,920	6,264,550
#	R. R. Donnelley & Sons Co.	769,772	7,512,975
#	Raytheon Co.	351,905	17,813,431
	Republic Services, Inc.	396,651	10,257,395
#	Ryder System, Inc.	338,705	11,441,455
	Southwest Airlines Co.	5,076,220	35,685,827
#	Timken Co.	463,387	6,899,832
	Tyco International, Ltd.	321,600	6,760,032
#	Union Pacific Corp.	3,566,600	156,181,414
* #	URS Corp.	220,435	7,505,812
Total Industrials			<u>762,258,748</u>

Information Technology – (3.6%)

*	Arrow Electronics, Inc.	448,400	8,550,988
*	Avnet, Inc.	891,167	17,662,930
*	Computer Sciences Corp.	1,361,543	50,159,244
#	Fidelity National Information Services, Inc.	935,123	14,877,807
*	IAC/InterActiveCorp	1,030,725	15,151,658
* #	Ingram Micro, Inc.	1,316,268	16,150,608
#	Intersil Corp.	204,149	1,900,627
#	Lender Processing Services, Inc.	77,811	2,016,861
* #	Micron Technology, Inc.	3,840,357	14,286,128
#	Motorola, Inc.	5,850,404	25,917,290
* #	Sandisk Corp.	136,000	1,554,480
* #	Sun Microsystems, Inc.	519,425	2,160,808
* #	Symantec Corp.	3,031,876	46,478,659
*	Tellabs, Inc.	1,931,218	7,975,930
	Xerox Corp.	3,665,156	24,336,636

Total Information Technology

249,180,654

Materials – (2.0%)

#	Alcoa, Inc.	1,172,708	9,135,395
	Ashland, Inc.	112,674	903,645
	Bemis Co., Inc.	227,000	5,123,390
* #	Domtar Corp.	3,086,136	4,598,343
#	Dow Chemical Co.	3,647,149	42,270,457

#	International Paper Co.	1,709,245	15,588,314
#	Lubrizol Corp.	296,900	10,130,228
	MeadWestavco Corp.	1,154,308	13,436,145
#	Reliance Steel & Aluminum Co.	114,900	2,542,737

* Rockwood Holdings, Inc.	32,184	241,702
# Valhi, Inc.	2,701	40,110
# Valspar Corp.	2,200	38,170
# Weyerhaeuser Co.	1,105,551	30,225,764
Total Materials		<u>134,274,400</u>
Telecommunication Services – (8.1%)		
AT&T, Inc.	9,749,000	240,020,380
# CenturyTel, Inc.	504,003	13,678,641
* # Sprint Nextel Corp.	6,449,998	15,673,495
Telephone & Data Systems, Inc.	406,797	12,411,376
Telephone & Data Systems, Inc. Special Shares	174,000	4,715,400
* United States Cellular Corp.	264,225	11,084,239
# Verizon Communications, Inc.	8,542,208	255,155,753
Total Telecommunication Services		<u>552,739,284</u>
Utilities – (0.1%)		
* Reliant Energy, Inc.	911,951	4,641,831
TOTAL COMMON STOCKS		<u>5,595,822,181</u>

	<u>Face Amount</u>	
	(000)	
TEMPORARY CASH INVESTMENTS – (0.6%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$50,815,000 FHLMC 6.50%, 08/01/37, valued at \$43,629,168) to be repurchased at \$42,981,681	\$ 42,981	<u>42,981,000</u>
	<u>Shares</u>	
SECURITIES LENDING COLLATERAL – (17.4%)		
§ @ DFA Short Term Investment Fund LP	1,179,835,087	1,179,835,087
	<u>Face Amount</u>	
	(000)	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by \$12,803,828 FHLMC 5.500%, 07/01/37, valued at \$11,463,642) to be repurchased at \$11,130,018	\$ 11,130	<u>11,129,749</u>
TOTAL SECURITIES LENDING COLLATERAL		<u>1,190,964,836</u>
TOTAL INVESTMENTS - (100.0%)		
(Cost \$9,690,644,879)##		<u>\$ 6,829,768,017</u>

**THE U.S. SMALL CAP VALUE SERIES  
SCHEDULE OF INVESTMENTS**

**January 31, 2009**  
**(Unaudited)**

	<u>Shares</u>	<u>Value †</u>
COMMON STOCKS – (83.8%)		
Consumer Discretionary – (11.3%)		
* # 1-800-FLOWERS.COM, Inc.	117,556	\$ 295,066
* 4Kids Entertainment, Inc.	220,452	368,155
* # 99 Cents Only Stores	860,786	7,213,387
* A.C. Moore Arts & Crafts, Inc.	569,331	962,169
* Acme Communications, Inc.	237,720	57,053
Acme United Corp.	1,310	9,406
* AFC Enterprises, Inc.	192,368	923,366
Aldila, Inc.	56,447	217,321
* Alloy, Inc.	604,186	3,002,804
* # Ambassadors International, Inc.	141,166	73,406
* # AMDL, Inc.	84,737	82,195
# American Axle & Manufacturing Holdings, Inc.	901,019	982,111
* American Biltrite, Inc.	820	1,230
# American Greetings Corp. Class A	1,904,200	8,264,228
* America's Car-Mart, Inc.	74,324	675,605
* AnnTaylor Stores Corp.	266,141	1,309,414
# Arctic Cat, Inc.	189,614	813,444
Ark Restaurants Corp.	12,793	133,303
ArvinMeritor, Inc.	113,800	199,150
# Asbury Automotive Group, Inc.	552,500	1,977,950
* Audiovox Corp. Class A	390,974	1,763,293
* # Avatar Holdings, Inc.	171,717	4,456,056
* Bakers Footwear Group, Inc.	4,627	1,851
* Ballantyne of Omaha, Inc.	274,812	398,477
Barnes & Noble, Inc.	413,640	6,791,969
Bassett Furniture Industries, Inc.	169,147	556,494
Beasley Broadcast Group, Inc.	59,761	89,641
# Beazer Homes USA, Inc.	187,686	193,317
bebe Stores, Inc.	66,742	377,092
Belo Corp.	3	6
* Benihana, Inc.	74,333	173,939
* Benihana, Inc. Class A	111,244	271,435
Big 5 Sporting Goods Corp.	171,362	901,364
* Birks & Mayors, Inc.	23,819	10,480
* # BJ's Restaurants, Inc.	194,452	2,158,417
# Blockbuster, Inc. Class A	1,356,120	1,735,834
* Blockbuster, Inc. Class B	809,828	680,256
* Bluegreen Corp.	982,198	1,718,846
Blyth, Inc.	411,245	1,402,345
Bob Evans Farms, Inc.	1,322,901	23,230,142



#	Bon-Ton Stores, Inc.	143,348	195,670
	Books-A-Million, Inc.	260,870	610,436
	Bowl America, Inc. Class A	24,962	239,635
#	Boyd Gaming Corp.	141,964	682,847
#	Brookfield Homes Corp.	428,624	1,067,274
#	Brown Shoe Company, Inc.	606,698	2,845,414
	Brunswick Corp.	107,092	297,716
*	Build-A-Bear-Workshop, Inc.	284,231	1,193,770
	Building Materials Holding Corp.	53,642	24,675
* #	Cabela's, Inc.	1,279,540	7,178,219
*	Cache, Inc.	134,970	252,394
* #	California Coastal Communities, Inc.	156,698	197,439
*	California Pizza Kitchen, Inc.	119,580	1,238,849
	Canterbury Park Holding Corp.	19,337	122,210
	Carmike Cinemas, Inc.	209,841	421,780
*	Carriage Services, Inc.	346,880	766,605
*	Carrols Restaurant Group, Inc.	8,987	28,848
*	Casual Male Retail Group, Inc.	468,283	177,948
*	Catalina Lighting, Inc.	21,540	1,400
	Cato Corp. Class A	10,262	135,766
*	Cavalier Homes, Inc.	220,832	300,332
*	Cavco Industries, Inc.	141,763	3,470,358
	Centex Corp.	1,272,997	10,833,204
* #	Champion Enterprises, Inc.	1,029,090	473,381
* ●	Championship Auto Racing Teams, Inc.	4,800	-
*	Charlotte Russe Holding, Inc.	177,485	914,048
* #	Charming Shoppes, Inc.	1,928,800	2,083,104
*	Chico's FAS, Inc.	850,897	3,369,552
	Christopher & Banks Corp.	390,816	1,516,366
*	Chromcraft Revington, Inc.	15,752	4,489
	Churchill Downs, Inc.	34,067	1,175,652
	Cinemark Holdings, Inc.	139,557	1,103,896
#	Coachmen Industries, Inc.	261,955	379,835
	Coast Distribution System, Inc.	91,616	98,487
	Cobra Electronics Corp.	216,452	264,071
*	Coldwater Creek, Inc.	132,036	372,342
	Collectors Universe, Inc.	117,621	451,665
*	Comstock Homebuilding Companies, Inc.	9,500	2,660
*	Concord Camera Corp.	95,952	244,678
* #	Conn's, Inc.	215,843	2,624,651
#	Cooper Tire & Rubber Co.	1,174,865	5,486,620
* #	Cosi, Inc.	174,752	57,493
* #	Cost Plus, Inc.	147,462	141,564
	Courier Corp.	18,037	283,361
* #	Cox Radio, Inc.	579,600	2,926,980
#	CPI Corp.	62,120	428,628
#	Cracker Barrel Old Country Store, Inc.	109,079	1,916,518
* #	Crown Media Holdings, Inc.	437,896	722,528
	CSS Industries, Inc.	270,150	4,098,175
*	Culp, Inc.	104,218	195,930
* #	Cumulus Media, Inc. Class A	843,114	1,450,156

* Cybex International, Inc.	231,960	419,848
* Cycle Country Accessories Corp.	75,312	31,631
Decorator Industries, Inc.	17,364	13,197
* DEI Holdings, Inc.	96,752	21,285
* dELiA*s, Inc.	231,217	460,122
* Delta Apparel, Inc.	182,960	713,544
* Design Within Reach, Inc.	206,662	95,065

* Destination Maternity Corp.	134,910	1,146,735
* Diedrich Coffee, Inc.	15,901	5,565
Dillard's, Inc. Class A	313,890	1,365,421
# DineEquity, Inc.	135,384	1,196,795
* Dixie Group, Inc.	278,488	431,656
* # Domino' s Pizza, Inc.	189,274	1,266,243
* Dorman Products, Inc.	423,451	4,230,275
Dover Motorsports, Inc.	319,398	495,067
* # Drew Industries, Inc.	25,391	218,870
* drugstore.com, Inc.	1,089,610	1,078,714
* Duckwall-ALCO Stores, Inc.	97,600	858,880
E.W. Scripps Co.	177,688	286,078
* Einstein Noah Restaurant Group, Inc.	37,991	262,898
* ELXSI Corp.	27,300	156,975
* Emerson Radio Corp.	128,283	66,707
# Emmis Communications Corp. Class A	1,035,650	300,338
* # Empire Resorts, Inc.	1,800	2,106
* # Enova Systems, Inc.	63,095	27,762
* # Escala Group, Inc.	312,991	472,616
Escalade, Inc.	23,649	11,824
* Famous Dave' s of America, Inc.	58,261	178,279
Federal Screw Works	3,125	3,359
Finish Line, Inc. Class A	1,122,644	5,332,559
Fisher Communications, Inc.	55,994	853,908
* Flanigan' s Enterprises, Inc.	3,976	15,149
* # Fleetwood Enterprises, Inc.	776,745	62,916
Flexsteel Industries, Inc.	170,853	1,330,945
Foot Locker, Inc.	2,110,046	15,529,939
Footstar, Inc.	468,700	1,078,010
* Franklin Covey Co.	322,233	1,324,378
* Franklin Electronic Publishers, Inc.	69,820	61,442
* Frederick' s of Hollywood Group	78,789	29,152
# Fred' s, Inc.	906,485	9,300,536
Frisch' s Restaurants, Inc.	26,183	563,196
* Full House Resorts, Inc.	86,258	93,159
Furniture Brands International, Inc.	1,054,362	2,161,442
* GameTech International, Inc.	120,681	150,851
* Gaming Partners International Corp.	78,836	540,815
* # Gander Mountain Co.	281,042	578,947
* Gaylord Entertainment Co.	75,217	797,300

* #	Genesco, Inc.	245,637	3,782,810
*	Gentek, Inc.	3,563	48,635
*	G-III Apparel Group, Ltd.	55,156	303,358
*	Global Entertainment Corp.	580	429
*	Gottschalks, Inc.	293,879	29,388
#	Gray Television, Inc.	1,415,707	467,183
	Gray Television, Inc. Class A	21,067	22,752
*	Great Wolf Resorts, Inc.	223,214	430,803
#	Group 1 Automotive, Inc.	543,660	5,420,290
*	Hampshire Group, Ltd.	41,080	146,861
#	Handleman Co.	659,277	92,299
*	Harris Interactive, Inc.	859,841	429,920
#	Harte-Hanks, Inc.	204,660	1,289,358
*	Hartmarx Corp.	431,022	11,853
*	Hastings Entertainment, Inc.	328,256	837,053

#	Haverty Furniture Co., Inc.	547,000	4,386,940
	Haverty Furniture Co., Inc. Class A	1,262	10,071
*	Hayes Lemmerz International, Inc.	1,093,166	98,385
	Hearst-Argyle Television, Inc.	188,845	744,049
	Heelys, Inc.	60,428	123,273
*	Helen of Troy, Ltd.	682,954	7,150,528
*	Hollywood Media Corp.	715,381	701,073
	Hooker Furniture Corp.	7,894	63,784
* #	Hot Topic, Inc.	244,503	2,088,056
* #	Hovnanian Enterprises, Inc. Class A	962,230	1,626,169
*	Iconix Brand Group, Inc.	182,602	1,510,119
*	ILX Resorts, Inc.	49,317	26,138
	Interface, Inc. Class A	46,130	188,210
*	Interstate Hotels & Resorts, Inc.	358,001	179,000
*	Isle of Capri Casinos, Inc.	490,382	1,387,781
*	J. Alexander' s Corp.	103,200	258,000
	Jackson Hewitt Tax Service, Inc.	299,750	3,968,690
*	Jaclyn, Inc.	40,909	130,091
* #	JAKKS Pacific, Inc.	863,920	15,844,293
* #	Jarden Corp.	1,990,911	20,765,202
*	Jennifer Convertibles, Inc.	79,107	27,687
* #	Jo-Ann Stores, Inc.	797,052	10,178,354
	Johnson Outdoors, Inc.	186,620	1,416,446
	Jones Apparel Group, Inc.	1,689,828	5,846,805
	Journal Communications, Inc. Class A	178,855	320,150
#	KB HOME	964,444	10,290,617
	Kenneth Cole Productions, Inc. Class A	403,745	2,579,931
	Kimball International, Inc. Class B	386,389	2,662,220
* #	Kirkland' s, Inc.	374,768	985,640
* #	Knology, Inc.	280,441	1,318,073
*	Kona Grill, Inc.	63,930	108,681
* #	Krispy Kreme Doughnuts, Inc.	486,964	676,880

#	K-Swiss, Inc. Class A	166,639	1,786,370
	LaCrosse Footwear, Inc.	3,138	33,765
*	Lakeland Industries, Inc.	137,185	1,057,696
*	Lakes Entertainment, Inc.	300,664	889,965
#	Landry' s Restaurants, Inc.	658,635	4,254,782
*	Lazare Kaplan International, Inc.	134,961	499,356
#	La-Z-Boy, Inc.	902,969	875,880
#	Lee Enterprises, Inc.	452,502	140,276
	Lennar Corp. Class A	102,710	789,840
#	Libbey, Inc.	512,233	635,169
*	Liberty Media Holding Corp. Capital Class A	73,578	403,943
*	Liberty Media Holding Corp. Capital Class B	2,989	14,706
* #	Life Time Fitness, Inc.	89,500	1,325,495
	Lifetime Brands, Inc.	179,888	314,804
*	LIN TV Corp.	481,474	337,032
#	Lithia Motors, Inc. Class A	323,968	991,342
*	Live Nation, Inc.	638,455	3,339,120
	Liz Claiborne, Inc.	231,496	509,291
* #	Lodgenet Entertainment Corp.	301,459	286,386
*	Lodgian, Inc.	359,119	664,370
*	Luby' s, Inc.	358,080	1,625,683
#	M/I Homes, Inc.	84,168	744,045
*	Mace Security International, Inc.	183,086	137,314

* #	Magna Entertainment Corp.	4,219	3,122
* #	MarineMax, Inc.	345,285	607,702
* #	Martha Stewart Living Omnimedia, Inc.	15,754	36,864
*	McCormick & Schmick' s Seafood Restaurants, Inc.	50,913	179,723
	McRae Industries, Inc. Class A	30,453	385,230
#	MDC Holdings, Inc.	191,888	5,879,448
*	Meade Instruments Corp.	319,186	54,262
#	Media General, Inc. Class A	507,295	989,225
*	Mediacom Communications Corp.	216,570	1,169,478
*	Merisel, Inc.	3,600	2,700
*	Meritage Homes Corp.	722,687	7,964,011
*	Midas, Inc.	18,739	163,966
	Modine Manufacturing Co.	667,263	1,828,301
	Monaco Coach Corp.	493,046	285,967
*	Monarch Casino & Resort, Inc.	37,274	381,686
* #	Morgans Hotel Group	326,297	1,190,984
*	Morton' s Restaurant Group, Inc.	55,811	100,460
*	Motorcar Parts of America, Inc.	26,701	122,825
	Movado Group, Inc.	335,481	2,576,494
* #	MTR Gaming Group, Inc.	410,212	615,318
*	Multimedia Games, Inc.	365,250	624,577
#	National CineMedia, Inc.	54,126	545,590
	National Presto Industries, Inc.	94,326	6,333,048
	Nautilus Group, Inc.	185,759	258,205

* Navarre Corp.	239,833	115,120
* Nevada Gold & Casinos, Inc.	152,348	117,308
New Frontier Media, Inc.	308,544	509,098
* New Motion, Inc.	105,027	115,530
* New York & Co., Inc.	59,600	118,008
* Nitches, Inc.	7,827	1,800
* Nobel Learning Communities, Inc.	17,785	240,809
Nobility Homes, Inc.	1,782	13,561
# Noble International, Ltd.	278,117	91,779
* NTN Communications, Inc.	161,432	27,443
# Nutri/System, Inc.	100,704	1,298,075
* Office Depot, Inc.	356,529	770,103
OfficeMax, Inc.	572,547	3,154,734
* Orange 21, Inc.	1,559	1,200
* Orbitz Worldwide, Inc.	50,628	151,884
# Orleans Homebuilders, Inc.	131,309	157,571
O' Charleys, Inc.	384,581	961,452
* Outdoor Channel Holdings, Inc.	173,338	1,055,628
Oxford Industries, Inc.	276,963	1,844,574
* P & F Industries, Inc. Class A	6,906	8,978
* # Pacific Sunwear of California, Inc.	342,029	427,536
* # Palm Harbor Homes, Inc.	248,545	879,849
* PC Mall, Inc.	18,541	73,608
# Penske Automotive Group, Inc.	2,124,114	15,760,926
* Perry Ellis International, Inc.	435,339	1,671,702
Phillips-Van Heusen Corp.	276,950	5,267,589
* Phoenix Footwear Group, Inc.	109,276	33,876
# Pier 1 Imports, Inc.	636,460	222,761
* # Pinnacle Entertainment, Inc.	359,900	2,440,122
* # Playboy Enterprises, Inc. Class A	14,464	44,838
* # Playboy Enterprises, Inc. Class B	399,506	691,145

* # PokerTek, Inc.	46,506	53,482
* Pomeroy IT Solutions, Inc.	205,838	619,572
* # Premier Exhibitions, Inc.	322,943	364,926
PRIMEDIA, Inc.	464,958	827,625
* Proliance International, Inc.	179,022	91,301
* Q.E.P. Co., Inc.	42,317	54,166
* Quantum Fuel Systems Technologies Worldwide, Inc.	418,216	359,666
* Quiksilver, Inc.	567,379	1,191,496
* Radio One, Inc. Class D	971,665	330,366
* Rainmaker Systems, Inc.	230,658	228,351
* RC2 Corp.	310,699	1,805,161
RCN Corp.	281,113	1,034,496
* # Reading International, Inc. Class A	235,518	812,537
* Reading International, Inc. Class B	26,660	104,640
* Red Lion Hotels Corp.	546,302	1,218,253
* Red Robin Gourmet Burgers, Inc.	179,555	2,186,980

* Regent Communications, Inc.	663,322	112,765
Regis Corp.	979,155	11,015,494
* # Rent-A-Center, Inc.	124,250	1,845,112
* Retail Ventures, Inc.	789,138	1,886,040
* Rex Stores Corp.	242,450	1,406,210
* Rick' s Cabaret International, Inc.	99,867	397,471
* Riviera Holdings Corp.	16,400	45,264
* # Rockford Corp.	250,500	135,270
* # Rocky Brands, Inc.	94,210	325,024
* Rubio' s Restaurants, Inc.	57,208	205,949
# Ruby Tuesday, Inc.	227,355	281,920
Russ Berrie & Co., Inc.	163,918	280,300
* Ruth' s Hospitality Group, Inc.	198,477	224,279
# Ryland Group, Inc.	837,760	13,069,056
* S&K Famous Brands, Inc.	76,900	7,305
* Saga Communications, Inc.	116,718	515,895
# Saks, Inc.	208,362	525,072
Salem Communications Corp.	85,812	84,096
# Sauer-Danfoss, Inc.	36,788	277,382
* Schieb (Earl), Inc.	73,900	48,404
# Scholastic Corp.	1,773,991	19,336,502
* Sealy Corp.	86,805	160,589
# Service Corp. International	1,482,116	6,743,628
Shiloh Industries, Inc.	200,218	460,501
* Shoe Carnival, Inc.	383,391	3,009,619
* Shuffle Master, Inc.	200,465	679,576
* Silverleaf Resorts, Inc.	112,636	92,362
Sinclair Broadcast Group, Inc. Class A	585,995	1,084,091
* Six Flags, Inc.	1,473,327	441,998
* Skechers U.S.A., Inc. Class A	275,527	2,744,249
Skyline Corp.	151,972	3,051,598
* # Smith & Wesson Holding Corp.	195,374	461,083
Sonesta International Hotels Corp. Class A	9,266	97,015
* # Sonic Corp.	179,674	1,750,025
# Sotheby' s Class A	115,600	1,004,564
* # Source Interlink Companies, Inc.	1,431,874	157,506
* Spanish Broadcasting System, Inc.	360,982	61,367
Spartan Motors, Inc.	384,077	1,666,894
Speedway Motorsports, Inc.	122,324	1,766,359

* Sport Chalet, Inc. Class A	103,179	36,113
* Sport Chalet, Inc. Class B	13,427	10,473
* Sport-Haley, Inc.	61,900	20,427
Stage Stores, Inc.	791,931	5,662,307
* Stamps.com, Inc.	36,689	300,116
Standard Motor Products, Inc.	328,201	771,272
Standard Pacific Corp.	576,992	813,559
Stanley Furniture, Inc.	53,969	423,657

Star Buffet, Inc.	7,100	13,135
Stein Mart, Inc.	444,231	519,750
* Steinway Musical Instruments, Inc.	193,653	2,238,629
# Stewart Enterprises, Inc.	2,838,334	9,707,102
* Stoneridge, Inc.	453,083	888,043
Strattec Security Corp.	9,335	91,483
Sturm Ruger & Co., Inc.	55,891	369,440
# Superior Industries International, Inc.	624,459	6,413,194
Superior Uniform Group, Inc.	137,600	1,098,048
* Syms Corp.	371,865	2,149,380
Talbots, Inc.	121,200	246,036
Tandy Brand Accessories, Inc.	200,326	310,505
* Tandy Leather Factory, Inc.	135,035	227,534
* # Tarragon Corp.	28,990	609
* Tenneco Automotive, Inc.	167,423	308,058
* # The Dress Barn, Inc.	113,814	981,077
# The Marcus Corp.	558,579	5,770,121
# The Men' s Wearhouse, Inc.	583,855	6,801,911
The Pep Boys - Manny, Moe & Jack	1,232,223	3,561,124
* The Sports Club Co., Inc.	113,300	79,310
* The Steak n Shake Co.	538,768	3,081,753
* # The Walking Co Holdings, Inc.	24,077	62,841
* The Wet Seal, Inc. Class A	122,205	318,955
* Town Sports International Holdings, Inc.	37,606	74,460
* Trans World Entertainment Corp.	634,084	519,949
* # Trump Entertainment Resorts, Inc.	324,387	74,609
* TRW Automotive Holdings Corp.	49,100	151,719
* Tuesday Morning Corp.	40,682	48,005
* Tween Brands, Inc.	205,663	553,233
* Unifi, Inc.	1,316,483	2,422,329
Unifirst Corp.	327,100	8,583,104
* # Universal Technical Institute, Inc.	100,994	1,770,425
* Valassis Communications, Inc.	273,600	350,208
* ValueVision Media, Inc. Class A	191,965	47,031
* # VCG Holding Corp.	205,317	324,401
Virco Manufacturing Corp.	8,399	17,638
Visteon Corp.	1,121,079	156,951
* # Volcom, Inc.	119,207	988,226
* Voyager Learning Co.	103,000	154,500
* Warnaco Group, Inc.	170,183	3,852,943
* Wells-Gardner Electronics Corp.	95,331	60,059
* # West Marine, Inc.	323,291	1,648,784
* Westwood One, Inc.	557,704	37,924
Williams-Sonoma, Inc.	17,654	139,820
# Winnebago Industries, Inc.	203,595	1,125,880
* # Woodbridge Holdings Corp.	13,441	11,962
* WPT Enterprises, Inc.	144,012	48,964
* Xerium Technologies, Inc.	408	200
* # Zale Corp.	1,488,264	1,845,447
* # Zumiez, Inc.	98,938	707,407
Total Consumer Discretionary		566,095,878



## Consumer Staples – (3.6%)

* Alliance One International, Inc.	742,392	1,781,741
# American Italian Pasta Co.	602,170	14,223,255
Andersons, Inc.	25,342	415,355
B&G Foods, Inc.	197,763	917,620
* Bare Escentuals, Inc.	120,697	438,130
* Bridgford Foods Corp.	39,944	158,977
* Cagle's, Inc. Class A	117,292	234,584
* Caribou Coffee Co.	4,542	6,813
CCA Industries, Inc.	30,017	92,452
* Central Garden & Pet Co.	445,453	2,690,536
* Central Garden & Pet Co. Class A	673,553	4,041,318
# Chiquita Brands International, Inc.	383,903	5,366,964
Coffee Holding Co., Inc.	3,123	2,779
* Collective Brands, Inc.	327,314	3,492,440
* Craft Brewers Alliance, Inc.	227,240	286,322
* Cuisine Solutions, Inc.	182,878	117,042
Del Monte Foods Co.	2,191,479	14,595,250
# Farmer Brothers Co.	132,817	2,704,154
Golden Enterprises, Inc.	15,515	35,684
# Great Atlantic & Pacific Tea, Inc.	100,016	712,114
Griffin Land & Nurseries, Inc. Class A	36,054	1,238,455
* # Hain Celestial Group, Inc.	1,303,172	19,834,278
# Imperial Sugar Co.	286,881	3,258,968
Ingles Market, Inc. Class A	30,260	431,508
* Integrated Biopharma, Inc.	154,575	35,552
* Katy Industries, Inc.	130,300	149,845
# Mannatech, Inc.	311,857	838,895
* Maui Land & Pineapple Co., Inc.	33,898	312,879
* # Medifast, Inc.	20,016	154,924
MGP Ingredients, Inc.	329,986	182,152
* Monterey Pasta Co.	632,725	506,180
Nash-Finch Co.	191,984	8,261,072
* National Beverage Corp.	9,944	86,612
* Natural Alternatives International, Inc.	83,770	510,997
* # Natural Health Trends Corp.	16,052	4,816
Oil-Dri Corp. of America	109,332	1,754,779
* Omega Protein Corp.	271,718	1,037,963
* Pantry, Inc.	251,900	4,189,097
* Parlux Fragrances, Inc.	432,317	1,210,488
* Prestige Brands Holdings, Inc.	838,348	5,323,510
PriceSmart, Inc.	239,376	3,901,829
Reddy Ice Holdings, Inc.	104,580	169,420
Reliv' International, Inc.	65,907	313,058
* Revlon, Inc.	33,702	199,179
* # Sanfilippo (John B.) & Son, Inc.	154,804	851,422
* Scheid Vineyards, Inc.	6,720	164,640



* Schiff Nutrition International, Inc.	83,098	399,701
Scope Industries	8,100	850,500
Seaboard Corp.	18,484	18,576,420

* Seneca Foods Corp. Class A	12,724	258,933
* Seneca Foods Corp. Class B	22,816	544,162
* Spectrum Brands, Inc.	827,129	37,221
* Star Scientific, Inc.	447,565	1,476,964
Tasty Baking Co.	115,774	474,673
The Stephan Co.	56,795	132,048
* # TreeHouse Foods, Inc.	353,472	9,328,126
# Universal Corp.	696,553	21,300,591
* Vermont Pure Holdings, Ltd.	36,233	25,001
Weis Markets, Inc.	81,960	2,549,776
* # Winn-Dixie Stores, Inc.	1,068,440	14,680,366
* Zapata Corp.	386,323	2,491,783
Total Consumer Staples		<u>180,362,313</u>

## Energy – (4.1%)

Adams Resources & Energy, Inc.	75,408	1,328,312
* Allis-Chalmers Energy, Inc.	300,889	1,083,200
Alon USA Energy, Inc.	134,695	1,589,401
* American Oil & Gas, Inc.	548,999	450,179
* # ATP Oil & Gas Corp.	80,496	359,817
* # Aventine Renewable Energy Holdings, Inc.	74,567	34,301
Barnwell Industries, Inc.	53,778	286,099
* Basic Energy Services, Inc.	590,356	5,667,418
# Berry Petroleum Corp. Class A	52,948	389,697
* # Bill Barret Corp.	133,700	2,956,107
* Boots & Coots International Well Control, Inc.	42,346	43,616
* Brigham Exploration Co.	1,003,677	2,509,192
* # Bristow Group, Inc.	596,400	14,426,916
* # Bronco Drilling Co., Inc.	423,108	2,234,010
* # Cal Dive International, Inc.	149,316	946,663
* Callon Petroleum Co.	753,979	1,590,896
* Catalytica Energy Systems, Inc.	33,158	15,916
* Complete Production Services, Inc.	395,737	2,536,674
* # Comstock Resources, Inc.	55,765	2,126,319
Crosstex Energy, Inc.	83,733	277,994
* Crusader Energy Group, Inc.	258,751	212,176
* Dawson Geophysical Co.	8,096	128,969
Delek US Holdings, Inc.	190,392	1,323,224
* Delta Petroleum Corp.	61,434	266,624
* # Dune Energy, Inc.	476,253	71,438
* # Edge Petroleum Corp.	480,938	86,569
* Encore Acquisition Co.	716,815	19,483,032
* Endeavour International Corp.	1,125,332	776,479
* Energy Partners, Ltd.	222,326	257,898

* #	Evergreen Energy, Inc.	15,251	9,151
*	Evolution Petroleum Corp.	72,495	108,742
* #	Gasco Energy, Inc.	972,957	408,642
* #	General Maritime Corp.	239,522	2,543,724
*	Geokinetics, Inc.	7,381	24,283
*	Geomet, Inc.	100,260	125,325
*	GeoResources, Inc.	75,230	540,151
	Gulf Island Fabrication, Inc.	2,553	32,142
*	Gulfmark Offshore, Inc.	28,225	675,706
*	Gulfport Energy Corp.	524,579	2,009,138
* #	Harvest Natural Resources, Inc.	573,600	2,294,400

* #	Helix Energy Solutions Group, Inc.	150,822	776,733
*	Hercules Offshore, Inc.	107,733	400,767
*	HKN, Inc.	42,259	113,677
*	Hornbeck Offshore Services, Inc.	36,300	643,962
* #	Hyperdynamics Corp.	33,900	17,967
* #	International Coal Group, Inc.	295,744	715,700
*	Key Energy Group, Inc.	108,073	368,529
*	Kodiak Oil & Gas Corp.	175,000	59,500
* #	Mariner Energy, Inc.	230,648	2,283,415
*	Matrix Service Co.	6,929	36,654
*	Meridian Resource Corp.	1,593,013	493,834
*	Mexco Energy Corp.	19,014	200,027
*	Mitcham Industries, Inc.	64,572	233,751
*	Natural Gas Services Group	63,087	539,394
*	New Concept Energy, Inc.	674	2,325
*	Newpark Resources, Inc.	1,254,945	5,283,318
* #	Northern Oil & Gas, Inc.	11,340	35,834
*	Oil States International, Inc.	519	9,503
*	OMNI Energy Services Corp.	191,331	221,944
#	Overseas Shipholding Group, Inc.	583,703	20,838,197
* #	Pacific Ethanol, Inc.	513,260	282,293
*	Parallel Petroleum Corp.	227,203	549,831
*	Parker Drilling Co.	1,348,392	2,858,591
*	Petroleum Development Corp.	16,400	282,900
*	PHI, Inc. Non-Voting	300,287	3,609,450
*	Pioneer Drilling Co.	1,949,872	9,690,864
*	PowerSecure International, Inc.	443,992	1,744,889
#	Precision Drilling Trust	42,290	210,181
*	Quest Resource Corp.	73,896	28,819
* #	Rentech, Inc.	1,295,329	893,777
*	Rex Energy Corp.	20,357	48,653
* #	Royale Energy, Inc.	13,927	32,589
* #	SEACOR Holdings, Inc.	288,853	18,786,999
*	Stone Energy Corp.	1,045,413	8,969,644
* #	SulphCo, Inc.	809,627	461,487
*	Superior Well Services, Inc.	122,878	1,129,249

* Swift Energy Corp.	693,500	10,624,420
* T-3 Energy Services, Inc.	108,999	1,389,737
# Tesoro Petroleum Corp.	44,800	771,904
* TETRA Technologies, Inc.	68,800	357,072
* TGC Industries, Inc.	149,225	340,233
* # Toreador Resources Corp.	167,477	398,595
* # Trico Marine Services, Inc.	242,859	1,510,583
* # Tri-Valley Corp.	268,254	362,143
* # TXCO Resources, Inc.	444,650	715,886
* Union Drilling, Inc.	105,327	482,398
* Uranium Resources, Inc.	165,548	114,890
# USEC, Inc.	2,759,917	14,047,978
* Venoco, Inc.	99,222	294,689
* VeraSun Energy Corp.	166,664	11,333
* # Verenum Corp.	583,768	718,035
# W&T Offshore, Inc.	131,900	1,657,983
* Warren Resources, Inc.	611,676	1,101,017
Western Refining, Inc.	361,649	4,216,827
* Westmoreland Coal Co.	103,561	947,583
* Whiting Petroleum Corp.	431,763	12,521,127
Total Energy		<u>207,670,220</u>

Financials – (23.5%)

* 1st Constitution Bancorp	740	5,176
1st Source Corp.	602,841	10,730,570
21st Century Holding Co.	87,132	367,697
Abigail Adams National Bancorp, Inc.	14,977	28,456
Abington Bancorp, Inc.	291,254	2,053,341
Access National Corp.	22,258	94,596
Advance America Cash Advance Centers, Inc.	266,009	375,073
Advanta Corp. Class A	184,338	110,603
Advanta Corp. Class B	908,610	708,716
Affirmative Insurance Holdings, Inc.	70,678	103,190
Alliance Financial Corp.	28,706	534,219
Amcore Financial, Inc.	177,976	247,387
Ameriana Bancorp	34,757	168,224
American Bancorp of New Jersey, Inc.	124,652	1,328,790
# American Equity Investment Life Holding Co.	897,288	6,002,857
* American Independence Corp.	32,537	135,679
American National Bankshares, Inc.	16,734	259,544
American Physicians Capital, Inc.	285,722	12,148,899
American Physicians Services Group, Inc.	35,600	747,600
American River Bankshares	71,338	713,380
# American West Bancorporation	140,384	105,288
* # AmeriCredit Corp.	1,854,260	8,733,565
Ameris Bancorp	197,539	1,513,149
AmeriServe Financial, Inc.	286,676	524,617
AmTrust Financial Services, Inc.	23,076	189,454

#	Anchor Bancorp Wisconsin, Inc.	515,837	1,041,991
*	Argo Group International Holdings, Ltd.	720,823	22,424,804
	ASB Financial Corp.	10,400	129,740
	Asset Acceptance Capital Corp.	73,966	309,918
#	ASTA Funding, Inc.	193,976	345,277
*	Atlantic American Corp.	238,075	228,552
	Atlantic Coast Federal Corp.	70,884	302,675
#	Atlantic Southern Financial Group, Inc.	2,567	16,044
* #	B of I Holding, Inc.	69,911	314,599
	Baldwin & Lyons, Inc. Class A	400	6,380
	Baldwin & Lyons, Inc. Class B	367,398	6,168,612
*	Bancinsurance Corp.	75,970	300,081
	Bancorp Rhode Island, Inc.	14,811	290,592
#	BancTrust Financial Group, Inc.	73,701	653,728
	Bank Mutual Corp.	110,173	972,828
	Bank of Commerce Holdings	16,599	65,566
*	Bank of Florida Corp.	94,850	293,086
	Bank of Granite Corp.	239,616	752,394
#	BankAtlantic Bancorp, Inc.	190,336	441,580
	BankFinancial Corp.	488,166	4,701,039
#	BankUnited Financial Corp. Class A	63,786	16,584
#	Banner Corp.	423,903	1,335,294
	Bar Harbor Bankshares	3,777	96,238
*	Beach First National Bancshares, Inc.	59,312	161,329
	Benjamin Franklin Bancorp, Inc.	39,891	431,621
	Berkshire Bancorp, Inc.	8,441	40,432

#	Berkshire Hills Bancorp, Inc.	334,749	7,873,296
*	Beverly Hills Bancorp, Inc.	524,495	63,988
*	BNCCORP, Inc.	30,988	216,916
*	BNS Holding, Inc.	45,855	235,007
#	Boston Private Financial Holdings, Inc.	1,636,049	7,705,791
*	Bridge Capital Holdings	27,486	141,553
#	Brookline Bancorp, Inc.	2,189,848	21,175,830
	Brunswick Bancorp	1,200	10,590
	C&F Financial Corp.	8,892	133,380
#	Cadence Financial Corp.	83,580	361,901
	California First National Bancorp	115,380	943,808
	Camco Financial Corp.	73,966	139,796
	Capital Bank Corp.	42,694	181,449
#	Capital Corp. of the West	156,921	120,829
	Capital Southwest Corp.	28,974	2,655,757
#	Capitol Bancorp, Ltd.	466,564	2,804,050
	Cardinal Financial Corp.	562,414	3,121,398
	Carrollton Bancorp	9,458	58,829
	Carver Bancorp, Inc.	11,984	58,242
	Cascade Financial Corp.	40,914	127,243
#	Cathay General Bancorp	616,716	7,832,293

Center Bancorp, Inc.	500	3,655
Center Financial Corp.	398,892	1,914,682
Centerstate Banks of Florida, Inc.	16,551	225,756
Central Bancorp, Inc.	2,324	11,388
* Central Jersey Bancorp	9,799	66,241
Central Pacific Financial Corp.	182,168	1,225,991
Central Virginia Bankshares, Inc.	10,335	51,365
Centrue Financial Corp.	53,598	281,389
Century Bancorp, Inc. Class A	600	10,110
CFS Bancorp, Inc.	198,948	465,538
# Chemical Financial Corp.	819,426	18,682,913
* Chicopee Bancorp, Inc.	12,755	141,708
CIT Group, Inc.	106,933	298,343
Citizens Community Bancorp, Inc.	33,585	231,065
Citizens First Bancorp, Inc.	143,630	179,537
Citizens First Corp.	2,750	11,858
Citizens Republic Bancorp, Inc.	220,367	253,422
Citizens South Banking Corp.	114,352	471,130
* # Citizens, Inc.	265,531	2,164,078
* CNA Surety Corp.	1,188,724	19,673,382
# CoBiz Financial, Inc.	120,157	570,746
Codorus Valley Bancorp, Inc.	3,797	28,477
Columbia Banking System, Inc.	407,133	3,623,484
Commonwealth Bankshares, Inc.	56,951	347,401
* # Community Bancorp	74,660	201,582
# Community Bank System, Inc.	757,479	13,596,748
Community Capital Corp.	8,738	53,651
Community Central Bank Corp.	1	2
Community Trust Bancorp, Inc.	42,120	1,178,096
Community West Bancshares	18,840	70,650
Compass Diversified Holdings	262,163	2,833,982
* # CompuCredit Corp.	446,917	1,430,134
* Consec, Inc.	148,007	344,856
* Consumer Portfolio Services, Inc.	448,827	237,878

Cooperative Bankshares, Inc.	20,652	24,266
* Core-Mark Holding Co., Inc.	218,364	4,004,796
# Corus Bankshares, Inc.	462,802	513,710
* Cowen Group, Inc.	80,406	462,334
* Cowlitz Bancorporation	10,908	63,812
* Crescent Financial Corp.	38,669	135,728
* Dearborn Bancorp, Inc.	60,066	118,030
Delphi Financial Group, Inc. Class A	1,497,269	22,713,571
Donegal Group, Inc. Class A	606,342	8,500,915
Donegal Group, Inc. Class B	54,232	817,005
* Doral Financial Corp.	7,695	39,321
* # E*TRADE Financial Corp.	624,852	712,331
# East West Bancorp, Inc.	742,323	7,044,645

	Eastern Insurance Holdings, Inc.	86,739	906,423
	Eastern Virginia Bankshares, Inc.	12,878	127,557
	ECB Bancorp, Inc.	5,318	87,614
* #	eHealth, Inc.	6,050	83,611
	EMC Insurance Group, Inc.	381,830	7,415,139
*	Encore Bancshares, Inc.	56,029	252,691
*	Encore Capital Group, Inc.	506,994	2,666,788
	Enterprise Bancorp, Inc.	1,750	17,062
	Enterprise Financial Services Corp.	93,189	978,484
	Epoch Holding Corp.	98,827	605,810
	ESB Financial Corp.	43,759	481,349
#	ESSA Bancorp, Inc.	143,706	1,917,038
#	F.N.B. Corp.	686,915	5,433,498
#	Farmers Capital Bank Corp.	26,343	486,819
	FBL Financial Group, Inc. Class A	721,200	7,435,572
* #	FCStone Group, Inc.	70,353	270,859
	Federal Agriculture Mortgage Corp. Class A	1,011	2,780
#	Federal Agriculture Mortgage Corp. Class C	126,170	418,884
*	Federal Trust Corp.	1,292	969
	Fidelity Bancorp, Inc.	14,372	105,059
	Fidelity Southern Corp.	15,897	47,532
#	Financial Federal Corp.	29,993	651,448
	Financial Institutions, Inc.	206,617	1,727,318
*	First Acceptance Corp.	683,457	1,920,514
	First Advantage Bancorp	13,215	134,132
	First Bancorp	70,000	497,700
	First Bancorp of Indiana, Inc.	5,430	44,119
	First Bancorp, Inc.	19,161	305,235
	First Bancshares, Inc.	23,243	301,927
*	First Bank of Delaware	70,003	87,504
	First Busey Corp.	197,455	1,727,731
	First Business Financial Services, Inc.	14,937	188,206
	First Citizens BancShares, Inc.	29,960	4,190,206
	First Defiance Financial Corp.	169,833	1,166,753
	First Federal Bancshares of Arkansas, Inc.	126,340	915,965
	First Federal Bankshares, Inc.	3,225	4,741
	First Federal of Northern Michigan Bancorp, Inc.	31,310	37,572
	First Financial Corp.	299,326	9,922,657
	First Financial Holdings, Inc.	15,269	231,173
	First Financial Northwest, Inc.	35,031	303,368
	First Financial Service Corp.	5,931	59,073
	First Franklin Corp.	11,298	40,899

*	First Investors Financial Services Group, Inc.	118,400	313,760
*	First Keystone Financial, Inc.	45,168	295,850
	First M&F Corp.	50,623	313,863
* #	First Mariner Bancorp, Inc.	16,843	14,990
	First Merchants Corp.	547,473	8,584,377

* First Mercury Financial Corp.	3,607	39,857
First Midwest Bancorp, Inc.	97,936	979,360
* # First National Bancshares, Inc.	2,932	6,421
# First Niagara Financial Group, Inc.	3,619,455	47,270,082
First PacTrust Bancorp, Inc.	68,032	544,256
First Place Financial Corp.	297,380	853,481
* # First Regional Bancorp	304,399	974,077
First Security Group, Inc.	171,020	747,357
First State Bancorporation	114,649	112,356
First State Financial Corp.	17,751	23,609
First United Corp.	54,683	664,398
First West Virginia Bancorp, Inc.	6,526	55,145
Firstbank Corp.	72,676	472,400
* # FirstCity Financial Corp.	111,176	331,304
* # FirstFed Financial Corp.	47,780	40,613
# Flagstar Bancorp, Inc.	959,380	575,628
# Flushing Financial Corp.	272,080	2,154,874
FNB United Corp.	53,340	156,286
Forest City Enterprises, Inc. Class A	56,977	385,165
* # Forestar Group, Inc.	29,843	332,749
* FPIC Insurance Group, Inc.	292,396	11,382,976
* Franklin Credit Management Corp.	28,572	13,000
# Frontier Financial Corp.	229,358	405,964
German American Bancorp, Inc.	122,223	1,356,675
* Golfsmith International Holdings, Inc.	122	100
# Great Southern Bancorp, Inc.	106,585	1,129,801
# Greene Bancshares, Inc.	148,914	1,472,759
Grubb & Ellis Co.	412,135	259,645
GS Financial Corp.	500	6,070
* # Guaranty Bancorp	606,993	922,629
Guaranty Federal Bancshares, Inc.	28,013	156,873
# Habersham Bancorp	4,180	14,797
* Hallmark Financial Services, Inc.	112,323	869,380
Hampden Bancorp, Inc.	1,329	11,509
* # Hampton Roads Bankshares, Inc.	185,447	1,587,426
Hanmi Financial Corp.	389,963	744,829
Harleysville Group, Inc.	1,021,377	29,047,962
Harleysville National Corp.	438,132	4,079,009
Harleysville Savings Financial Corp.	13,468	164,848
Harrington West Financial Group, Inc.	18,011	36,022
* Harris & Harris Group, Inc.	258,162	906,149
Hawthorn Bancshares, Inc.	17,070	256,221
Heartland Financial USA, Inc.	3,123	43,004
Hercules Technology Growth Capital, Inc.	765,714	5,000,112
Heritage Commerce Corp.	201,545	1,453,139
Heritage Financial Corp.	18,055	220,813
HF Financial Corp.	100,975	1,191,505
* Hilltop Holdings, Inc.	258,124	2,581,240
Hingham Institution for Savings	2,657	67,222
HMN Financial, Inc.	98,439	296,301



Home Federal Bancorp, Inc.	139,323	1,252,514
HopFed Bancorp, Inc.	1,300	12,610
Horace Mann Educators Corp.	837,642	7,831,953
# Horizon Financial Corp.	55,424	135,789
Huntington Bancshares, Inc.	34,443	99,196
IBERIABANK Corp.	270,287	11,457,466
Imperial Capital Bancorp, Inc.	73,742	67,843
# Independence Holding Co.	149,782	449,346
Independent Bank Corp.	201,613	320,565
Indiana Community Bancorp	17,843	212,510
Infinity Property & Casualty Corp.	592,126	22,737,638
Integra Bank Corp.	192,005	309,128
* International Assets Holding Corp.	1,733	11,698
Intervest Bancshares Corp.	142,536	534,510
Investors Title Co.	31,417	1,055,454
# Irwin Financial Corp.	475,232	1,135,804
* Jacksonville Bancorp, Inc.	650	6,012
Jefferson Bancshares, Inc.	27,244	210,324
# Jones Lang LaSalle, Inc.	27,400	646,914
K-Fed Bancorp	16,910	135,280
* Knight Capital Group, Inc.	1,116,806	20,136,012
* # LaBranche & Co., Inc.	659,590	4,524,787
# Lakeland Bancorp, Inc.	195,809	1,529,268
# LandAmerica Financial Group, Inc.	107,342	6,065
Landmark Bancorp, Inc.	12,453	219,360
Legacy Bancorp, Inc.	130,684	1,308,147
LNB Bancorp, Inc.	25,738	146,707
* LoopNet, Inc.	103,420	672,230
LSB Corp.	62,229	487,875
LSB Financial Corp.	12,477	135,999
Macatawa Bank Corp.	362,570	982,565
# MainSource Financial Group, Inc.	462,521	4,518,830
* Market Leader, Inc.	12,446	21,967
* MarketAxess Holdings, Inc.	346,712	2,676,617
* Marlin Business Services, Inc.	223,918	888,954
Mayflower Bancorp, Inc.	3,701	21,281
MB Financial, Inc.	1,089,648	17,804,848
* # MBIA, Inc.	1,641,367	6,335,677
# MBT Financial Corp.	335,703	882,899
MCG Capital Corp.	2,733,844	1,859,014
Meadowbrook Insurance Group, Inc.	1,358,724	8,247,455
Medallion Financial Corp.	528,265	3,571,071
# Mercantile Bancorp, Inc.	8,044	80,440
Mercantile Bank Corp.	88,746	418,881
Mercer Insurance Group, Inc.	185,007	2,517,945
* Meridian Interstate Bancorp, Inc.	32,800	287,000
Meta Financial Group, Inc.	42,490	393,457
MetroCorp Bancshares, Inc.	75,598	358,335



MicroFinancial, Inc.	215,796	528,700
# Midwest Banc Holdings, Inc.	97,026	113,520
MidWestOne Financial Group, Inc.	10,936	92,956
Monroe Bancorp	1,678	14,783
* Move, Inc.	256	433
MutualFirst Financial, Inc.	120,019	825,731
# Nara Bancorp, Inc.	293,236	1,733,025

# National Financial Partners Corp.	144,615	371,661
# National Interstate Corp.	115,262	1,830,361
# National Penn Bancshares, Inc.	1,933,392	18,715,235
National Security Group, Inc.	6,283	43,981
National Western Life Insurance Co. Class A	50,964	6,326,161
* Navigators Group, Inc.	556,737	28,582,878
Nelnet, Inc. Class A	340,485	4,705,503
* New Century Bancorp, Inc.	31,072	152,253
New Hampshire Thrift Bancshares, Inc.	76,096	608,768
# New Westfield Financial, Inc.	270,025	2,600,341
NewAlliance Bancshares, Inc.	3,421,707	37,604,560
NewBridge Bancorp	179,269	394,392
* Newport Bancorp, Inc.	6,163	70,936
* NewStar Financial, Inc.	52,227	154,592
* Newtek Business Services, Inc.	72,273	18,430
* # NexCen Brands, Inc.	258,539	15,512
* Nexity Financial Corp.	5,105	3,548
North Central Bancshares, Inc.	39,100	410,159
North Valley Bancorp	17,942	66,924
Northeast Bancorp	27,817	227,682
Northeast Community Bancorp, Inc.	26,486	207,915
Northrim Bancorp, Inc.	111,552	1,122,213
Northway Financial, Inc.	6,704	70,426
# NYMAGIC, Inc.	216,793	3,698,489
* # Ocwen Financial Corp.	1,338,830	11,915,587
# Old Second Bancorp, Inc.	30,897	276,219
# PAB Bankshares, Inc.	32,111	120,416
# Pacific Capital Bancorp	299,507	3,177,769
Pacific Mercantile Bancorp	140,263	589,105
* Pacific Premier Bancorp, Inc.	80,543	289,955
* Pacific State Bancorp	13,433	35,329
# PacWest Bancorp	115,603	1,954,847
Pamrapo Bancorp, Inc.	6,525	45,414
Park Bancorp, Inc.	4,725	20,270
Parkvale Financial Corp.	84,669	1,038,889
# Patriot Capital Funding, Inc.	37,547	105,134
Patriot National Bancorp	32,804	228,972
* Penn Treaty American Corp.	396,374	57,474
* Pennsylvania Commerce Bancorp, Inc.	1,989	40,774
* # Penson Worldwide, Inc.	304,784	1,822,608

Peoples Bancorp of North Carolina	13,055	104,440
Peoples Bancorp, Inc. (709788202)	14,576	139,201
Peoples Bancorp, Inc. (709789101)	300,103	3,022,037
* Peoples Community Bancorp	2,569	514
# PFF Bancorp, Inc.	63,786	1,467
* # PHH Corp.	1,039,661	11,488,254
* PICO Holdings, Inc.	546,674	13,896,453
Pinnacle Bancshares, Inc.	17,681	141,448
* Pinnacle Financial Partners, Inc.	150,289	3,551,329
* Piper Jaffray Companies, Inc.	520,361	14,939,564
* PMA Capital Corp. Class A	965,797	5,321,541
PMI Group, Inc.	386,500	537,235
# Preferred Bank	108,099	602,111
Premier Financial Bancorp, Inc.	52,698	321,458
Presidential Life Corp.	894,537	8,650,173

Princeton National Bancorp, Inc.	4,931	88,758
* ProAssurance Corp.	234,960	11,104,210
# Prosperity Bancshares, Inc.	1,106,919	29,942,159
Protective Life Corp.	73,141	605,607
# Providence Community Bancshares, Inc.	2,937	19,090
Provident Bankshares Corp.	953,499	6,121,464
Provident Financial Holdings, Inc.	34,950	157,275
# Provident Financial Services, Inc.	2,524,606	27,593,944
Provident New York Bancorp	1,219,370	11,584,015
# Pulaski Financial Corp.	79,796	570,541
Radian Group, Inc.	597,932	1,925,341
Rainier Pacific Financial Group, Inc.	85,914	141,758
# Renasant Corp.	417,472	5,055,586
* Republic First Bancorp, Inc.	62,088	466,902
# Resource America, Inc.	184,873	754,282
* Rewards Network, Inc.	586,487	1,548,326
Riverview Bancorp, Inc.	160,412	553,421
Rome Bancorp, Inc.	135,523	1,053,014
Royal Bancshares of Pennsylvania, Inc. Class A	1,617	6,145
Rurban Financial Corp.	21,113	164,681
Safety Insurance Group, Inc.	390,819	13,686,481
Sanders Morris Harris Group, Inc.	328,663	1,367,238
# Sandy Spring Bancorp, Inc.	269,058	3,799,099
* Seabright Insurance Holdings	657,934	6,822,776
Seacoast Banking Corp. of Florida	378,392	1,736,819
# Security Bank Corp.	78,015	62,412
* Security National Financial Corp. Class A	6,948	15,427
Selective Insurance Group, Inc.	1,931,259	29,644,826
SI Financial Group, Inc.	184	1,150
Siebert Financial Corp.	51,159	78,273
# Simmons First National Corp. Class A	297,516	7,330,794
Somerset Hills Bancorp	1,400	8,596

#	South Financial Group, Inc.	496,982	934,326
	South Street Financial Corp.	11,002	34,656
*	Southcoast Financial Corp.	83,928	255,980
	Southern Community Financial Corp.	134,769	486,516
*	Southern Connecticut Bancorp, Inc.	37,490	254,932
*	Southern First Bancshares, Inc.	41,949	253,791
	Southwest Bancorp, Inc.	247,450	2,593,276
*	Specialty Underwriters' Alliance, Inc.	2,765	9,014
	State Auto Financial Corp.	802,066	17,725,659
#	StellarOne Corp.	131,181	1,710,600
	Sterling Bancshares, Inc.	171,218	951,972
#	Sterling Financial Corp.	857,662	1,586,675
	Stewart Information Services Corp.	481,533	7,145,950
*	Stratus Properties, Inc.	85,511	719,148
#	Student Loan Corp.	1,100	51,634
*	Sun American Bancorp	2,708	812
*	Sun Bancorp, Inc.	554,289	3,137,276
* #	Superior Bancorp	153,364	420,217
#	Susquehanna Bancshares, Inc.	2,209,676	24,306,436
	Sussex Bancorp	13,795	65,526
	SWS Group, Inc.	132,656	1,943,410
	Taylor Capital Group, Inc.	114,852	733,904
	Team Financial, Inc.	900	256

	Teche Holding Co.	14,952	426,132
	Temecula Valley Bancorp, Inc.	102,363	117,717
*	Tennessee Commerce Bancorp, Inc.	3,480	35,670
	TF Financial Corp.	63,621	1,141,997
*	The Bancorp, Inc.	199,042	615,040
#	The Colonial BancGroup, Inc.	709,500	560,505
	The Phoenix Companies, Inc.	573,150	1,003,012
	The Savannah Bancorp, Inc.	1,854	16,853
*	thinkorswim Group, Inc.	134,979	1,015,042
	Thomas Properties Group, Inc.	43,071	86,142
*	Thomas Weisel Partners Group, Inc.	149,923	463,262
#	TIB Financial Corp.	45,421	180,776
* #	Tidelands Bancshares, Inc.	11,499	33,347
	TierOne Corp.	62,104	99,987
	Timberland Bancorp, Inc.	176,454	1,035,785
	Tower Financial Corp.	22,353	118,471
*	Tradestation Group, Inc.	16,619	91,571
* #	Trenwick Group, Ltd.	199,776	2,397
* #	Triad Guaranty, Inc.	250,955	112,930
#	Trustmark Corp.	723,346	14,683,924
#	UCBH Holdings, Inc.	1,782,010	4,152,083
#	UMB Financial Corp.	154,615	5,989,785
#	Umpqua Holdings Corp.	2,084,089	20,424,072
*	Unico American Corp.	145,800	1,106,622

#	Union Bankshares Corp.	94,720	1,480,474
*	United America Indemnity, Ltd.	322,855	3,415,806
*	United Capital Corp.	106,355	2,063,287
#	United Community Banks, Inc.	423,933	2,183,255
	United Community Financial Corp.	442,091	225,466
	United Financial Bancorp, Inc.	223,658	3,066,351
	United Fire & Casualty Co.	1,128,575	22,627,929
*	United PanAm Financial Corp.	87,858	94,008
	United Western Bancorp, Inc.	87,176	708,741
#	Unitrin, Inc.	517,960	6,609,170
	Unity Bancorp, Inc.	17,120	60,434
*	Universal American Corp.	475,814	4,696,284
#	Vineyard National Bancorp Co.	39,722	6,737
*	Virginia Commerce Bancorp, Inc.	338,438	1,411,286
*	Virtus Investment Partners, Inc.	23,110	140,047
	VIST Financial Corp.	37,946	287,251
* #	Waccamaw Bankshares, Inc.	688	2,828
	Wainwright Bank & Trust Co.	25,503	195,863
	Washington Banking Co.	55,872	482,734
	Washington Federal, Inc.	764,605	9,389,349
*	Waterstone Financial, Inc.	75,806	187,241
	Wayne Savings Bancshares, Inc.	14,458	101,206
#	Webster Financial Corp.	1,367,145	5,714,666
	Wesbanco, Inc.	639,779	13,217,834
	West Bancorporation	113,940	922,914
#	West Coast Bancorp	136,162	404,401
* #	Western Alliance Bancorp	189,105	1,439,089
#	Whitney Holding Corp.	1,132,811	14,715,215
*	Wilshire Enterprises, Inc.	103,903	100,266
#	Wintrust Financial Corp.	865,512	11,571,895
	WSB Holdings, Inc.	23,008	60,971

	WVS Financial Corp.	9,154	148,066
#	Yadkin Valley Financial Corp.	72,780	668,848
#	Zenith National Insurance Corp.	498,777	13,985,707
Total Financials			<u>1,178,520,131</u>

Health Care – (6.3%)

* #	Acadia Pharmaceuticals, Inc.	453,034	457,564
*	Accelrys, Inc.	433,370	1,638,139
* #	Achillion Pharmaceuticals, Inc.	146,734	167,277
*	Acusphere, Inc.	61,590	2,525
*	Adolor Corp.	161,154	322,308
*	Advanced Medical Optics, Inc.	188,680	4,145,300
*	AdvanSource Biomaterials Corp.	32,118	10,278
* #	Affymetrix, Inc.	256,362	815,231
*	Albany Molecular Research, Inc.	1,085,748	9,304,860
* #	Align Technology, Inc.	47,415	373,630

* Allied Healthcare International, Inc.	918,674	909,487
* Allied Healthcare Products, Inc.	205,426	881,278
* Allion Healthcare, Inc.	613,435	2,803,398
* Alteon, Inc.	5,518	3,752
* # Altus Pharmaceuticals, Inc.	30,965	7,428
* America Services Group, Inc.	48,857	556,970
* American Dental Partners, Inc.	235,811	1,582,292
* American Shared Hospital Services	82,057	131,291
* AMICAS, Inc.	1,442,894	2,315,845
* AMN Healthcare Services, Inc.	146,863	998,668
* Anesiva, Inc.	169,964	69,685
* AngioDynamics, Inc.	528,808	7,191,789
* Anika Therapeutics, Inc.	64,695	263,956
* # Antigenics, Inc.	535,058	203,322
* AP Pharma, Inc.	34,712	24,298
* # Arena Pharmaceuticals, Inc.	549,352	2,274,317
* Ariad Pharmaceuticals, Inc.	840,284	1,403,274
* # Arqule, Inc.	467,791	1,847,774
* Arrhythmia Research Technology, Inc.	1,411	3,245
* # ArthroCare Corp.	43,954	304,162
* Aspect Medical Systems, Inc.	81,550	309,890
* Assisted Living Concepts, Inc.	90,652	359,888
* AtriCure, Inc.	2,509	3,387
* ATS Medical, Inc.	112,041	283,464
* Avalon Pharmaceuticals, Inc.	100,118	34,040
* # AVI BioPharma, Inc.	631,754	549,626
* Avigen, Inc.	300,630	294,617
* Bioanalytical Systems, Inc.	32,200	49,105
* # BioLase Technology, Inc.	302,903	218,090
* BioMimetic Therapeutics, Inc.	28,826	232,626
* BioSante Pharmaceuticals, Inc.	155,862	249,379
* BioScrip, Inc.	643,921	1,088,226
* # BioSphere Medical, Inc.	22,459	64,008
Brookdale Senior Living, Inc.	74,837	508,892
* Caliper Life Sciences, Inc.	502,116	647,730
* Cantel Medical Corp.	504,446	7,561,646
* Capital Senior Living Corp.	766,733	2,016,508
* Cardiac Science Corp.	679,538	3,649,119
* # Cell Genesys, Inc.	55,419	13,301

* # Celldex Therapeutics, Inc.	66,899	497,060
* Cerus Corp.	308,444	289,937
* # Cleveland Biolabs, Inc.	100	274
* # Clinical Data, Inc.	23,395	182,013
* Columbia Laboratories, Inc.	528,779	634,535
* CombinatoRx, Inc.	297,074	219,835
* CONMED Corp.	859,298	13,448,014
# Cooper Companies, Inc.	571,636	10,843,935

* Cortex Pharmaceuticals, Inc.	223,503	118,457
* Cross Country Healthcare, Inc.	1,035,828	7,758,352
* CuraGen Corp.	936,372	543,096
* Curis, Inc.	521,721	485,201
* Cutera, Inc.	231,755	1,555,076
* # CV Therapeutics, Inc.	94,597	1,480,443
* Cyclacel Pharmaceuticals, Inc.	277,414	85,998
* Cynosure, Inc. Class A	87,582	684,891
* # Cypress Bioscience, Inc.	209,320	1,779,220
* Cytomedix, Inc.	96,991	29,097
Daxor Corp.	6,246	99,936
* Del Global Technologies Corp.	135,934	101,950
* # Dendreon Corp.	12,629	42,560
* DepoMed, Inc.	348,001	751,682
* # Dexcom, Inc.	254,027	820,507
* Digirad Corp.	100,114	87,099
* # Discovery Laboratories, Inc.	637,938	720,870
* Durect Corp.	19,032	53,861
* DUSA Pharmaceuticals, Inc.	200,182	226,206
* Dyax Corp.	263,497	885,350
* Dynacq Healthcare, Inc.	88,891	333,341
* Dynavax Technologies Corp.	480,081	302,451
* Elite Pharmaceuticals, Inc.	83,326	5,833
* # Emeritus Corp.	98,404	813,801
* Emisphere Technologies, Inc.	411,037	234,291
* Endologix, Inc.	601,902	957,024
* Enzo Biochem, Inc.	426,010	2,083,189
* # Enzon Pharmaceuticals, Inc.	108,653	707,331
* etrials Worldwide, Inc.	719	532
* ev3, Inc.	552,013	2,986,390
* # Evotec AG Sponsored ADR	188,262	338,872
* # Exelixis, Inc.	372,902	1,838,407
* Five Star Quality Care, Inc.	411,851	786,635
* Fresenius Kabi Pharmaceuticals Holding, Inc.	41,800	17,974
* Gentiva Health Services, Inc.	428,807	10,840,241
* # GenVec, Inc.	936,057	356,638
* # Geron Corp.	431,911	3,386,182
* # Greatbatch, Inc.	161,235	3,756,775
* # GTC Biotherapeutics, Inc.	15,583	12,778
* # Hana Biosciences, Inc.	2,100	556
* Hanger Orthopedic Group, Inc.	498,528	6,804,907
* Harvard Bioscience, Inc.	313,087	804,634
* Health Management Associates, Inc.	546,150	868,378
* Health Net, Inc.	42,755	625,506
* HealthStream, Inc.	1,275	2,524
* HealthTronics, Inc.	438,970	807,705
* Healthways, Inc.	48,700	673,034

* #	Hemispherx Biopharma, Inc.	430,434	176,478
*	Hi-Tech Pharmacal Co., Inc.	256,038	1,372,364
*	Hollis-Eden Pharmaceuticals, Inc.	282,476	169,486
	Hooper Holmes, Inc.	754,676	173,575
*	Human Genome Sciences, Inc.	400,177	724,320
* #	Hythiam, Inc.	189,299	101,843
*	Icagen, Inc.	25,241	13,883
* #	IDM Pharma, Inc.	21,743	36,963
* #	I-Flow Corp.	280,655	1,153,492
*	Immtech International, Inc.	171,106	34,221
* #	ImmunoGen, Inc.	154,265	643,285
* #	Immunomedics, Inc.	846,754	1,024,572
* #	Incyte Corp.	549,373	1,609,663
*	Indevus Pharmaceuticals, Inc.	667,320	3,550,142
*	Infinity Pharmaceuticals, Inc.	78,424	636,803
*	Inovio Biomedical Corp.	373,323	186,662
*	Insite Vision, Inc.	3,100	651
* #	Insmmed, Inc.	1,714	778
*	IntegraMed America, Inc.	143,425	1,018,318
*	Interleukin Genetics, Inc.	112,102	26,904
#	Invacare Corp.	688,162	13,116,368
* #	InVentiv Health, Inc.	124,983	1,192,338
* #	Inverness Medical Innovations, Inc.	30,575	748,170
*	Iridex Corp.	97,820	68,474
* #	IsoRay, Inc.	5,680	1,590
*	ISTA Pharmaceuticals, Inc.	369,034	383,795
*	IVAX Diagnostics, Inc.	29,082	11,633
* #	Javelin Pharmaceuticals, Inc.	508,669	574,796
	Kewaunee Scientific Corp.	52,939	455,275
*	Kindred Healthcare, Inc.	1,758,075	23,857,078
* #	K-V Pharmaceutical Co. Class A	68,285	44,385
*	Langer, Inc.	25,273	12,637
*	Lannet Co., Inc.	268,557	1,423,352
	LCA-Vision, Inc.	176,475	444,717
*	LeMaitre Vascular, Inc.	79,100	170,461
*	Lexicon Pharmaceuticals, Inc.	1,349,450	1,605,846
* #	LifePoint Hospitals, Inc.	1,509,067	34,014,370
*	Magyar Bancorp, Inc.	27,871	132,387
* #	Mannkind Corp.	109,884	390,088
*	Maxygen, Inc.	204,028	1,746,480
*	MedCath Corp.	726,154	4,567,509
*	Medical Staffing Network Holdings, Inc.	234,902	49,329
*	MediciNova, Inc.	1,648	3,716
	Merge Healthcare, Inc.	360,150	572,639
*	Metabasis Therapeutics, Inc.	382,226	181,557
* #	Micromet, Inc.	72,265	286,169
* #	MiddleBrook Pharmaceuticals, Inc.	515,891	722,247
* #	Minrad International, Inc.	320,617	38,474
*	Molina Healthcare, Inc.	42,300	741,942
* #	Monogram Biosciences, Inc.	6,077	16,712
*	Nabi Biopharmaceuticals	197,723	816,596

* National Dentex Corp.	88,539	345,302
* # Nektar Therapeutics	276,929	1,138,178
* Neose Technologies, Inc.	1,200	468
* Nephros, Inc.	1,209	206

* # Neurocrine Biosciences, Inc.	457,302	1,518,243
* Neurometric, Inc.	63,412	116,678
* Nighthawk Radiology Holdings, Inc.	258,171	1,099,808
* NMT Medical, Inc.	158,237	158,237
* # Novacea, Inc.	65,672	59,105
* Novavax, Inc.	309,695	492,415
* Noven Pharmaceuticals, Inc.	117,808	1,169,833
* NOVT Corp.	2,900	3,219
* NPS Pharmaceuticals, Inc.	511,014	3,188,727
* Nutraceutical International Corp.	126,758	1,107,865
* Occulogix, Inc.	617	1,681
* Odyssey Healthcare, Inc.	135,347	1,342,642
* OraSure Technologies, Inc.	500,387	1,441,115
* Orchid Cellmark, Inc.	117,570	62,524
* Ore Pharmaceuticals, Inc.	24,610	14,028
* Orthologic Corp.	121,316	49,740
* Osteotech, Inc.	648,087	1,970,184
* OxiGENE, Inc.	367,071	231,255
* Palatin Technologies, Inc.	309,041	30,904
* Palomar Medical Technologies, Inc.	122,722	1,086,090
* Par Pharmaceutical Cos., Inc.	447,465	5,508,294
* PDI, Inc.	222,473	1,027,825
* # Pharmanet Development Group, Inc.	96,258	126,098
* PharMerica Corp.	25,063	412,036
* Prospect Medical Holdings, Inc.	4,900	12,495
* Providence Service Corp.	145,675	313,201
Psychemedics Corp.	40,037	273,052
* QuadraMed Corp.	22,157	132,277
* # RadNet, Inc.	385,198	1,232,634
* Regeneration Technologies, Inc.	87,929	215,426
* # RegeneRx Biopharmaceuticals, Inc.	23,019	16,804
* RehabCare Group, Inc.	621,960	8,676,342
* # Repros Therapeutics, Inc.	137,531	1,372,559
* Res-Care, Inc.	422,614	5,726,420
* Retractable Technologies, Inc.	44,228	38,478
* Rural/Metro Corp.	131,700	217,305
* RXi Pharmaceuticals Corp.	4	19
* # Salix Pharmaceuticals, Ltd.	652,690	5,221,520
* Santarus, Inc.	607,923	1,027,390
* SciClone Pharmaceuticals, Inc.	603,943	501,273
* SCOLR Pharma, Inc.	41,250	28,463
* Senesco Technologies, Inc.	34,250	19,523
* Sirona Dental Systems, Inc.	116,420	1,398,204



* Skilled Healthcare Group, Inc.	86,100	717,213
* # Somaxon Pharmaceuticals, Inc.	125,396	307,220
* Sonic Innovations, Inc.	502,388	452,149
* Spectranetics Corp.	35,848	107,544
* Spectrum Pharmaceuticals, Inc.	374,330	539,035
* SRI/Surgical Express, Inc.	146,301	204,821
* # StemCells, Inc.	676,507	1,826,569
* # Stereotaxis, Inc.	338,956	864,338
* Strategic Diagnostics, Inc.	277,238	263,376
* Sunesis Pharmaceuticals, Inc.	25,017	8,256
* SunLink Health Systems, Inc.	44,600	41,478
* Sunrise Senior Living, Inc.	185,326	222,391

* SuperGen, Inc.	701,409	1,620,255
* Symmetry Medical, Inc.	69,730	477,651
* Theragenics Corp.	560,030	722,439
* Tomotherapy, Inc.	21,781	55,106
# Trimeris, Inc.	264,366	269,653
* # Triple-S Management Corp.	375,400	5,402,006
* ● Tripos Escrow Shares	200	18
* United American Healthcare Corp.	15,300	29,682
* Urologix, Inc.	89,385	49,162
* Uroplasty, Inc.	32,500	26,000
* # Vanda Pharmaceuticals, Inc.	30,824	22,502
* # Vical, Inc.	636,673	1,228,779
* Vital Images, Inc.	272,497	3,081,941
* XOMA, Ltd.	164,072	108,288
* # Zymogenetics, Inc.	453,587	1,927,745
<b>Total Health Care</b>		<b>315,665,504</b>

Industrials – (14.7%)

* A. T. Cross Co. Class A	281,074	725,171
# A.O. Smith Corp.	497,449	13,669,899
* ACCO Brands Corp.	164,384	315,617
* # Accuride Corp.	347,126	128,437
Aceto Corp.	581,150	5,195,481
* Active Power, Inc.	310,077	161,240
* AeroCentury Corp.	26,215	237,246
* Aerosonic Corp.	44,620	37,927
* AirTran Holdings, Inc.	810,523	3,323,144
Alamo Group, Inc.	234,217	2,939,423
* # Alaska Air Group, Inc.	700,478	18,464,600
Albany International Corp. Class A	55,493	555,485
# Alexander & Baldwin, Inc.	1,031,826	22,741,445
* # Allied Defense Group, Inc.	117,701	810,960
* # Amerco, Inc.	338,146	10,397,990
American Railcar Industries, Inc.	189,972	1,593,865
# American Woodmark Corp.	44,160	664,608

Ampco-Pittsburgh Corp.	5,822	107,649
* # AMREP Corp.	2,352	65,268
* APAC Customer Services, Inc.	654,633	929,579
Apogee Enterprises, Inc.	7,061	72,375
* # Applied Energetics, Inc.	976,155	273,323
# Applied Industrial Technologies, Inc.	1,450,550	22,904,185
# Arkansas Best Corp.	853,845	19,971,435
* Armstrong World Industries, Inc.	56,875	942,988
* Arotech Corp.	235,336	101,194
* Atlas Air Worldwide Holding, Inc.	69,429	1,007,415
* Avalon Holding Corp. Class A	40,609	73,096
# Baldor Electric Co.	314,670	4,408,527
* Baldwin Technology Co., Inc. Class A	387,412	445,524
Barrett Business Services, Inc.	81,172	798,732
* # BE Aerospace, Inc.	73,827	713,907
# Belden, Inc.	160,928	2,101,720
* Blount International, Inc.	167,483	1,403,508
* # BlueLinx Holdings, Inc.	479,915	1,142,198
Bowne & Co., Inc.	492,635	1,379,379
* Breeze-Eastern Corp.	67,570	527,046

# Briggs & Stratton Corp.	2,077,065	30,719,791
* BTU International, Inc.	21,348	84,965
* # Builders FirstSource, Inc.	621,179	764,050
# C&D Technologies, Inc.	260,768	777,089
* CAI International, Inc.	21,977	49,448
* # Cano Petroleum, Inc.	349,857	216,911
* # Capstone Turbine Corp.	1,176,140	1,023,242
* Casella Waste Systems, Inc. Class A	107,124	295,662
CDI Corp.	205,304	2,200,859
* CECO Environmental Corp.	155,903	366,372
* Celadon Group, Inc.	33,385	261,071
* Cenveo, Inc.	136,064	537,453
* # Ceradyne, Inc.	15,371	350,766
Champion Industries, Inc.	366,815	1,027,082
* Channell Commercial Corp.	4,800	696
* Chart Industries, Inc.	45,797	387,443
Chicago Rivet & Machine Co.	21,113	252,300
CIRCOR International, Inc.	139,018	3,093,151
* # Coleman Cable, Inc.	39,174	137,109
* Columbus McKinnon Corp.	23,183	294,888
* Comforce Corp.	21,165	35,346
* Commercial Vehicle Group, Inc.	283,930	283,930
* Competitive Technologies, Inc.	1,259	1,448
CompX International, Inc.	59,200	335,072
* COMSYS IT Partners, Inc.	247,121	494,242
* Consolidated Graphics, Inc.	139,103	2,240,949
* # Continental Airlines, Inc.	506,642	6,824,468

* Cornell Companies, Inc.	304,586	4,647,982
* Corrpro Companies, Inc.	62,012	26,665
* Covenant Transport Group Class A	194,919	354,753
* CPI Aerostructures, Inc.	19,931	99,655
* CRA International, Inc.	885	18,594
# Deluxe Corp.	78,838	909,002
Diamond Management & Technology Consultants, Inc.	122,595	318,747
* # Document Securities Systems, Inc.	176,066	323,961
* Double Eagle Petroleum Co.	43,677	255,947
Ducommun, Inc.	296,189	5,609,820
Dynamic Materials Corp.	29,106	353,347
# Eagle Bulk Shipping, Inc.	157,456	840,815
Eastern Co.	79,904	880,542
Ecology & Environment, Inc. Class A	43,940	553,205
Electro Rent Corp.	588,898	6,242,319
# Encore Wire Corp.	316,072	5,218,349
* # Energy Focus, Inc.	136,025	131,944
* # EnerSys	1,420,288	12,938,824
# Ennis, Inc.	632,584	7,078,615
* # EnPro Industries, Inc.	249,332	4,562,776
Espey Manufacturing & Electronics Corp.	5,891	99,440
* Esterline Technologies Corp.	1,050,823	37,924,202
* # Evergreen Solar, Inc.	178,329	394,107
* Exide Technologies	228,892	830,878
* ExpressJet Holdings, Inc.	77,264	122,077
# EXX, Inc. Class A	3,789	2,766
# Federal Signal Corp.	832,621	5,620,192
* First Advantage Corp.	428,505	5,459,154

* First Aviation Services, Inc.	8,900	6,230
* Flow International Corp.	276,256	428,197
* Fortune Industries, Inc.	600	252
Freightcar America, Inc.	60,263	1,154,036
Frozen Food Express Industries, Inc.	419,189	1,727,059
* FuelCell Energy, Inc.	733,406	2,830,947
G & K Services, Inc. Class A	650,245	11,997,020
# GATX Corp.	631,170	15,211,197
# Genco Shipping & Trading, Ltd.	71,160	1,106,538
* Gencor Industries, Inc.	1,600	12,672
GenCorp, Inc.	661,344	1,917,898
* General Employment Enterprises, Inc.	13,839	3,460
* GeoPetro Resources Co.	5,664	3,908
* Global Cash Access, Inc.	364,848	988,738
* GP Strategies Corp.	172,274	673,591
Great Lakes Dredge & Dock Corp.	78,910	263,559
# Greenbrier Companies, Inc.	161,447	896,031
* Griffon Corp.	702,116	6,986,054
Hardinge, Inc.	138,785	603,715

* Herley Industries, Inc.	477,440	5,318,687
# Horizon Lines, Inc. Class A	116,427	400,509
* HQ Sustainable Maritime Industries, Inc.	57,575	411,661
* Hudson Highland Group, Inc.	474,274	1,166,714
* Hudson Technologies, Inc.	38,600	57,900
* # Hurco Companies, Inc.	41,445	587,690
* Huttig Building Products, Inc.	189,986	66,495
* ICT Group, Inc.	246,436	956,172
* Innotrac Corp.	110,636	123,912
Innovative Solutions & Support, Inc.	12,884	40,069
* # Insituform Technologies, Inc. Class A	344,796	6,468,373
Insteel Industries, Inc.	217,384	1,673,857
* Integrated Electrical Services, Inc.	32,346	267,501
* Interline Brands, Inc.	164,195	1,313,560
International Shipholding Corp.	227,392	4,888,928
* Intersections, Inc.	185,313	689,364
* # JetBlue Airways Corp.	1,269,617	7,147,944
* JPS Industries, Inc.	42,300	206,213
* Kadant, Inc.	422,329	4,240,183
Kelly Services, Inc. Class A	91,027	824,705
* Kenexa Corp.	331,498	2,250,871
# Kennametal, Inc.	291,138	4,669,854
* Key Technology, Inc.	18,741	248,506
* Kforce, Inc.	229,702	1,435,638
L.S. Starrett Co. Class A	167,586	2,520,493
* Ladish Co., Inc.	35,739	406,352
Lawson Products, Inc.	728	13,919
* Learning Tree International, Inc.	25,263	221,809
* LECG Corp.	620,951	2,030,510
* LGL Group, Inc.	7,917	12,271
* Limco-Piedmont, Inc.	13,267	40,862
* LMI Aerospace, Inc.	4,818	54,395
LSI Industries, Inc.	52,213	237,569
* Lydall, Inc.	431,171	1,591,021
* # M&F Worldwide Corp.	556,176	5,895,466
* Mac-Gray Corp.	319,000	2,065,525

* Magnetek, Inc.	392,480	784,960
* ● MAIR Holdings, Inc. Escrow Shares	593,484	278,937
* Marten Transport, Ltd.	581,917	10,276,654
* Meadow Valley Corp.	1,420	8,875
* Medialink Worldwide, Inc.	160,196	14,418
* Merrimac Industries, Inc.	40,915	92,059
* # Mesa Air Group, Inc.	388,136	58,220
* # Metalline Mining Co.	9,545	3,341
* MFRI, Inc.	23,899	117,583
* # Microvision, Inc.	580,403	928,645
* Miller Industries, Inc.	207,944	1,139,533

* Misonix, Inc.	124,173	134,107
* # Mobile Mini, Inc.	720,727	9,109,989
* Moore Handley, Inc.	2,000	1,150
Mueller Water Products, Inc.	2,118,959	14,345,352
NACCO Industries, Inc. Class A	170,629	5,458,422
* Nashua Corp.	78,041	236,464
* National Patent Development Corp.	230,265	299,345
National Technical Systems, Inc.	143,083	572,332
* # NCI Building Systems, Inc.	325,416	3,771,571
* On Assignment, Inc.	231,476	1,071,734
# Oshkosh Truck Corp. Class B	81,097	585,520
* P.A.M. Transportation Services, Inc.	91,497	457,485
# Pacer International, Inc.	38,936	334,850
* Paragon Technologies, Inc.	9,306	22,614
* Park-Ohio Holdings Corp.	123,096	452,993
* Patrick Industries, Inc.	143,324	79,545
* Pemco Aviation Group Inc	10,158	15,643
* PGT, Inc.	81,061	80,899
* Pike Electric Corp.	155,883	1,753,684
* Pinnacle Airlines Corp.	65,304	130,608
* # Plug Power, Inc.	526,873	474,186
* PMFG, Inc.	454	3,178
* Polypore International, Inc.	1,000	6,920
Portec Rail Products, Inc.	84,547	615,502
* # Power-One, Inc.	1,049,301	1,070,287
# Preformed Line Products Co.	51,953	1,525,340
* PRG-Schultz International, Inc.	109,519	342,794
Providence & Worcester Railroad Co.	66,522	908,358
* Quality Distribution, Inc.	205,840	479,607
Quixote Corp.	7,951	33,474
* RCM Technologies, Inc.	123,033	148,255
# Regal-Beloit Corp.	828,302	28,129,136
* Republic Airways Holdings, Inc.	1,682,318	13,778,184
* Rush Enterprises, Inc. Class A	863,003	7,853,327
* Rush Enterprises, Inc. Class B	332,468	2,935,692
* Saia, Inc.	346,986	3,709,280
# Schawk, Inc.	142,146	1,157,068
* # School Specialty, Inc.	591,995	9,767,918
Servidyne, Inc.	21,203	46,435
Servotronics, Inc.	7,660	44,620
* SIFCO Industries, Inc.	67,615	413,804
SkyWest, Inc.	1,400,248	21,913,881
* SL Industries, Inc.	5,146	30,876
* SPACEHAB, Inc.	8,254	2,559

* Sparton Corp.	310,745	581,093
* Spherion Corp.	1,016,596	1,453,732
# Standard Register Co.	253,675	1,844,217

Standex International Corp.	307,470	4,719,665
Steelcase, Inc. Class A	215,237	929,824
* Sterling Construction Co., Inc.	9,100	163,072
Supreme Industries, Inc.	104,478	125,374
Sypris Solutions, Inc.	275,157	349,449
# TAL International Group, Inc.	45,471	476,536
* # Taleo Corp. Class A	132,972	1,120,954
* Taser International, Inc.	602,236	3,053,337
* TeamStaff, Inc.	9,762	15,668
Tech/Ops Sevcon, Inc.	4,241	9,712
Technology Research Corp.	100,707	186,308
Tecumseh Products Co. Class A	439,770	3,606,114
* Tecumseh Products Co. Class B	52,532	430,762
* # TeleTech Holdings, Inc.	103,396	836,474
* # The Advisory Board Co.	38,301	670,268
* Thomas Group, Inc.	45,972	22,986
Todd Shipyards Corp.	95,815	1,341,410
* Trailer Bridge, Inc.	86,120	310,893
* TRC Companies, Inc.	344,030	1,001,127
Tredegar Industries, Inc.	1,251,561	20,650,757
# Trinity Industries, Inc.	1,524,225	17,543,830
# Triumph Group, Inc.	454,469	20,578,356
* TrueBlue, Inc.	205,570	1,747,345
* Tufco Technologies, Inc.	34,772	120,311
Twin Disc, Inc.	32,434	213,091
* U.S. Home Systems, Inc.	106,855	172,037
* # Ultralife Corp.	79,628	637,820
* # United Rentals, Inc.	1,773,795	9,897,776
Universal Forest Products, Inc.	510,150	10,713,150
* Universal Security Instruments, Inc.	30,409	117,683
* UQM Technologies, Inc.	301,963	489,180
* USA Truck, Inc.	337,839	4,871,638
* USG Corp.	73,904	481,115
* # Valence Technology, Inc.	4,800	8,352
Valpey Fisher Corp.	15,889	23,119
* Versar, Inc.	36,989	135,010
Viad Corp.	211,262	4,696,354
Vicor Corp.	31,970	150,898
* Volt Information Sciences, Inc.	362,249	1,930,787
# Wabash National Corp.	530,296	1,495,435
# Watts Water Technologies, Inc.	909,616	20,266,244
* WCA Waste Corp.	524,788	1,117,798
# Werner Enterprises, Inc.	2,583,638	38,754,570
* # WESCO International, Inc.	3,139	57,820
* Willdan Group, Inc.	15,995	29,911
* Willis Lease Finance Corp.	235,035	2,218,730
* # YRC Worldwide, Inc.	707,398	2,037,306

Total Industrials

735,976,278

Information Technology – (15.6%)

* 3Com Corp.	1,161,171	2,705,528
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* # ACI Worldwide, Inc.	24,352	413,740
* Acorn Factor, Inc.	172,475	415,665
* Actel Corp.	789,549	7,121,732
* ActivIdentity Corp.	739,453	1,648,980
* Adaptec, Inc.	5,206,969	14,527,444
* # ADC Telecommunications, Inc.	606,751	3,076,228
* Advanced Analogic Technologies, Inc.	518,278	1,560,017
* Advanced Energy Industries, Inc.	29,618	265,970
* # Advanced Photonix, Inc.	32,581	34,210
* Aehr Test Systems	57,840	84,446
* Aetrium, Inc.	178,073	274,232
Agilysys, Inc.	552,954	1,974,046
* ● Allen Organ Co. Escrow Shares	4,900	44,529
* Allied Motion Technologies, Inc.	44,400	89,688
* American Commercial Lines, Inc.	184,510	745,420
* # Amkor Technology, Inc.	126,103	292,559
* Amtech Systems, Inc.	36,666	148,131
* # Anadigics, Inc.	598,450	1,214,854
* Analysts International Corp.	252,655	106,115
* Anaren, Inc.	542,418	6,411,381
* Applied Micro Circuits Corp.	1,677,507	6,710,028
* # Arris Group, Inc.	2,878,057	20,491,766
* Art Technology Group, Inc.	81,981	140,188
* Aruba Networks, Inc.	128,571	343,285
* Aspen Technology, Inc.	326,227	2,185,721
* Astea International, Inc.	12,900	30,186
Astro-Med, Inc.	88,815	620,817
* # ATMI, Inc.	141,508	1,911,773
* Authentidate Holding Corp.	2,900	725
* Autobytel, Inc.	625,122	225,044
* # Avanex Corp.	129,746	243,922
* # Avid Technology, Inc.	964,460	9,654,245
* Aviza Technology, Inc.	58,425	11,627
* # Avocent Corp.	772,223	11,081,400
AVX Corp.	513,307	4,681,360
* Aware, Inc.	681,603	1,526,791
* Axcelis Technologies, Inc.	2,274,285	648,171
* AXT, Inc.	317,739	441,657
Bel Fuse, Inc. Class A	3,305	46,435
Bel Fuse, Inc. Class B	49,975	761,619
* # Bell Microproducts, Inc.	938,970	845,073
* Benchmark Electronics, Inc.	2,841,081	33,354,291
* BigBand Networks, Inc.	12,697	64,120
Black Box Corp.	490,438	10,706,262
* Blonder Tongue Laboratories, Inc.	8,764	8,370
Bogen Communications International, Inc.	43,800	159,870

* Bookham, Inc.	324,204	119,955
* # Borland Software Corp.	1,122,197	695,762
* # Brightpoint, Inc.	528,118	2,471,592
* Brooks Automation, Inc.	3,131,877	14,312,678
* # Cadence Design Systems, Inc.	235,586	890,515
* CalAmp Corp.	397,546	385,620
* California Micro Devices Corp.	745,104	1,594,523
* CallWave, Inc.	195,277	144,505
* Cascade Microtech, Inc.	26,412	81,613

* Catapult Communications Corp.	204,677	1,412,271
* CEVA, Inc.	364,339	2,488,435
* Checkpoint Systems, Inc.	302,489	2,707,277
* Chordiant Software, Inc.	112,794	265,066
* Chyron International Corp.	51,176	66,529
* Ciber, Inc.	2,122,374	9,253,551
* # Ciena Corp.	200,037	1,248,231
* Cirrus Logic, Inc.	276,222	778,946
* Clarus Corp.	371,800	1,561,560
* Clearfield, Inc.	77,789	93,347
* Coherent, Inc.	1,102,339	19,941,313
Cohu, Inc.	672,339	6,709,943
* Comarco, Inc.	10,221	9,710
* # ● Commerce One, Inc.	55,600	-
* # CommScope, Inc.	70,401	1,015,182
Communications Systems, Inc.	114,860	849,964
* Computer Task Group, Inc.	207,875	636,098
* Concurrent Computer Corp.	127,894	506,460
* Conexant Systems, Inc.	12,273	8,100
* # Convera Corp.	506,158	81,087
* Convergys Corp.	864,847	6,512,298
* CPI International, Inc.	149,303	1,145,154
* Cray, Inc.	20,801	39,938
* CSP, Inc.	112,898	368,612
CTS Corp.	1,387,709	7,132,824
* CyberOptics Corp.	269,508	1,511,940
* # Cypress Semiconductor Corp.	1,146,627	5,171,288
* Data I/O Corp.	80,182	199,653
* Datalink Corp.	63,365	218,609
Dataram Corp.	75,871	95,597
* DDi Corp.	389,380	1,316,104
* Digi International, Inc.	714,872	5,433,027
* # Digimarc Corp.	101,390	967,261
* Digital Angel Corp.	13,535	8,527
* # Diodes, Inc.	67,049	434,478
* Ditech Networks, Inc.	685,602	658,178
* Dot Hill Systems Corp.	753,086	372,778
* Double-Take Software, Inc.	900	6,813



* DSP Group, Inc.	363,692	2,367,635
* Dycom Industries, Inc.	404,446	2,754,277
* Dynamics Research Corp.	84,242	587,167
* Easylink Services International Corp.	48,700	94,965
* EDCI Holdings, Inc.	122,643	491,798
* EDGAR Online, Inc.	210,383	218,798
* Edgewater Technology, Inc.	155,304	434,851
* EFJohnson Technologies, Inc.	508,819	625,847
* Electro Scientific Industries, Inc.	1,199,372	7,580,031
* Electroglas, Inc.	361,725	50,642
* Electronics for Imaging, Inc.	724,612	6,441,801
* # Elixir Gaming Technologies, Inc.	549,870	71,483
* # EMCORE Corp.	93,441	123,342
* EMS Technologies, Inc.	263,992	6,335,808
* En Pointe Technologies, Inc.	38,700	30,960
* Endwave Corp.	332,391	664,782
* Entorian Technologies, Inc.	459,682	107,979

* Entrust, Inc.	546,360	819,540
* EPIQ Systems, Inc.	112,111	1,986,607
* ePlus, Inc.	271,204	2,876,118
* Euronet Worldwide, Inc.	618,218	6,213,091
* Evans & Sutherland Computer Corp.	180,550	81,248
* # Exar Corp.	824,988	5,585,169
* Extreme Networks, Inc.	1,937,792	3,429,892
* Fairchild Semiconductor Corp. Class A	1,261,676	5,740,626
* FalconStor Software, Inc.	34,929	111,424
* # Finisar Corp.	949,402	484,195
* Forgent Networks, Inc.	153,102	33,682
* # FormFactor, Inc.	41,953	652,789
* FortuNet, Inc.	4,304	6,671
Frequency Electronics, Inc.	125,742	396,087
* FSI International, Inc.	785,888	302,567
* Gerber Scientific, Inc.	404,713	1,270,799
Gevity HR, Inc.	360,090	723,781
* Giga-Tronics, Inc.	14,300	15,301
* Globecom Systems, Inc.	220,700	1,132,191
* Glu Mobile, Inc.	4,334	2,210
* Goldleaf Financial Solutions, Inc.	226,229	158,360
* GSI Technology, Inc.	3,000	7,740
* GTSI Corp.	237,469	1,281,145
* Guidance Software, Inc.	77,924	266,500
* Halifax Corp.	11,571	6,017
* # Harris Stratex Networks, Inc. Class A	466,031	3,215,614
* Hauppauge Digital, Inc.	130,387	177,326
* hi/fn, inc.	203,612	640,360
* # Hughes Communications, Inc.	27,972	337,622
* Hutchinson Technology, Inc.	432,238	1,370,194

* Hypercom Corp.	812,432	1,234,897
* I.D. Systems, Inc.	150,003	574,511
* # iBasis, Inc.	493,464	453,987
* # iGo, Inc.	373,705	295,227
* Ikanos Communications, Inc.	199,994	257,992
* I-many, Inc.	353,800	137,947
# Imation Corp.	1,609,486	15,676,394
Imergent, Inc.	36,637	168,530
* Immersion Corp.	11,304	58,668
* InFocus Corp.	686,096	521,433
infoGROUP, Inc.	415,212	1,532,132
InfoSpace, Inc.	578,768	4,635,932
* Innodata Isogen, Inc.	1,959	4,388
* # Insight Enterprises, Inc.	602,987	3,123,473
* InsWeb Corp.	22,666	52,585
* Integrated Device Technology, Inc.	3,488,497	20,023,973
* Integrated Silicon Solution, Inc.	367,354	624,502
* Intelli-Check, Inc.	159,451	191,341
* Intelligent Systems Corp.	29,047	29,047
* Intelligroup, Inc.	70,500	105,750
* # Internap Network Services Corp.	669,694	1,801,477
* International Rectifier Corp.	480,174	6,539,970
* Internet Brands, Inc.	175,400	871,738
* Internet Capital Group, Inc.	1,072,331	4,621,747
* Interphase Corp.	86,887	135,978

# Intersil Corp.	234,023	2,178,754
* Interwoven, Inc.	782,360	12,337,817
* Intest Corp.	19,032	5,043
* Intevac, Inc.	169,843	743,912
* IntriCon Corp.	41,652	156,195
* INX, Inc.	9,660	47,141
* iPass, Inc.	396,852	504,002
* iPCS, Inc.	74,187	367,968
* Iteris, Inc.	111,967	156,754
IXYS Corp.	250,099	1,713,178
# Jabil Circuit, Inc.	550,355	3,203,066
* Jaco Electronics, Inc.	60,959	45,110
* JDS Uniphase Corp.	163,391	593,109
* Jupitermedia Corp.	39,780	20,288
Keithley Instruments, Inc.	226,569	786,194
* # Kemet Corp.	2,792,773	586,482
* Key Tronic Corp.	365,738	427,913
* Keynote Systems, Inc.	440,972	3,858,505
* Kopin Corp.	343,519	542,760
* Kowabunga!, Inc.	869,756	191,346
* Kratos Defense & Security Solutions, Inc.	1,327,414	1,566,349
* # Kulicke & Soffa Industries, Inc.	654,513	1,001,405

* KVH Industries, Inc.	75,120	431,940
* # L-1 Identity Solutions, Inc.	624,941	4,530,822
* Lantronix, Inc.	124,204	84,459
* Lattice Semiconductor Corp.	1,822,195	2,806,180
* Leadis Technolgies, Inc.	11,963	4,546
* # LeCroy Corp.	187,030	430,169
* LightPath Technologies, Inc.	30,600	27,387
* Lionbridge Technologies, Inc.	1,064,190	1,915,542
* Livewire Mobile, Inc.	40,414	5,658
* Logic Devices, Inc.	90,700	49,885
* LogicVision, Inc.	56,300	69,812
* LoJack Corp.	209,971	797,890
* LookSmart, Ltd.	544,441	745,884
* Loral Space & Communications, Inc.	150,410	1,986,916
* LTX-Credence Corp.	641,275	185,970
* Luna Innovations, Inc.	42,997	57,186
* # Macrovision Solutions Corp.	1,014,877	13,305,037
* Magma Design Automation, Inc.	484,604	557,295
* Management Network Group, Inc.	126,598	51,905
Marchex, Inc. Class B	358,770	1,797,438
* Mastech Holdings, Inc.	44,797	83,770
* Mattson Technology, Inc.	748,605	733,633
* MDI, Inc.	38,660	5,799
* Measurement Specialties, Inc.	11,600	58,928
* # Mechanical Technology, Inc.	36,618	57,124
MedQuist, Inc.	119,652	238,107
* # Mentor Graphics Corp.	156,575	729,640
* Mercury Computer Systems, Inc.	321,898	1,921,731
* Merix Corp.	332,256	119,612
# Methode Electronics, Inc.	1,273,546	5,883,783
* Microtune, Inc.	670,837	1,147,131
* # Midway Games, Inc.	428,485	107,121
* Mindspeed Technologies, Inc.	270,551	242,143

* MIPS Technologies, Inc.	162,213	272,518
* MIVA, Inc.	436,585	78,585
* MKS Instruments, Inc.	2,124,394	29,847,736
* ModusLink Global Solutions, Inc.	596,131	1,388,985
* MoSys, Inc.	242,165	503,703
* MPS Group, Inc.	3,486,300	21,092,115
* # MRV Communications, Inc.	272,657	139,055
* MSC.Software Corp.	234,683	1,365,855
* MTM Technologies, Inc.	386	247
* Nanometrics, Inc.	246,719	325,669
* Napco Security Technologies, Inc.	49,049	55,425
* NETGEAR, Inc.	185,206	2,059,491
* Network Equipment Technologies, Inc.	367,224	1,149,411
* Newport Corp.	1,732,785	9,270,400

* #	Novatel Wireless, Inc.	404,593	2,241,445
* #	Novellus Systems, Inc.	188,600	2,600,794
*	Nu Horizons Electronics Corp.	282,311	443,228
*	NumereX Corp. Class A	106,141	317,362
* #	NYFIX, Inc.	462,231	416,008
	O.I. Corp.	54,361	503,383
*	Oculus Innovative Sciences, Inc.	45,365	74,852
*	OmniVision Technologies, Inc.	1,235,289	8,264,083
*	Omtool, Ltd.	52,214	39,161
* #	On2 Technologies, Inc.	439,900	180,359
*	Online Resources Corp.	145,842	460,861
*	Onvia, Inc.	29,643	118,868
	Openwave Systems, Inc.	557,164	406,730
*	Oplink Communications, Inc.	679,510	4,804,136
*	OpNext, Inc.	10,419	24,797
*	Optelecom-NKF, Inc.	8,825	40,860
*	OPTi, Inc.	164,800	308,176
*	Optical Cable Corp.	116,577	331,079
*	Orbcomm, Inc.	663,191	1,087,633
*	OSI Systems, Inc.	242,314	3,545,054
*	Overland Storage, Inc.	182,669	73,068
* #	OYO Geospace Corp.	20,395	304,905
* #	Palm, Inc.	1,819,038	13,952,021
*	PAR Technology Corp.	108,721	492,506
* #	ParkerVision, Inc.	159,806	286,053
*	PC Connection, Inc.	897,789	4,390,188
	PC-Tel, Inc.	638,185	4,122,675
*	PDF Solutions, Inc.	338,611	504,530
	Pegasystems, Inc.	78,573	1,066,236
*	Perceptron, Inc.	143,518	487,961
*	Perficient, Inc.	208,538	815,384
*	Performance Technologies, Inc.	176,854	558,859
*	Pericom Semiconductor Corp.	372,848	2,300,472
*	Pervasive Software, Inc.	583,326	2,111,640
*	Photronics, Inc.	1,304,161	2,073,616
*	Physicians Formula Holdings, Inc.	18,595	53,926
*	Pinnacle Data Systems, Inc.	5,400	2,106
*	Pixelworks, Inc.	21,560	14,659
*	Planar Systems, Inc.	259,633	119,431
*	PlanetOut, Inc.	19,912	5,199
*	PLATO Learning, Inc.	277,077	385,137

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*	PLX Technology, Inc.	340,234	561,386
* #	Powerwave Technologies, Inc.	1,688,988	760,045
*	Presstek, Inc.	291,393	629,409
* ●	Price Communications Liquidation Trust	1,498,306	204,639
	QAD, Inc.	128,074	327,869
	Qualstar Corp.	250,883	519,328

* Quantum Corp.	762,084	388,663
* QuickLogic Corp.	280,437	249,589
* # Rackable Systems, Inc.	893,591	3,511,813
* Radiant Systems, Inc.	115,601	399,979
* RadiSys Corp.	486,064	2,299,083
* RAE Systems, Inc.	700,543	259,201
* Ramtron International Corp.	12,079	20,534
* RealNetworks, Inc.	2,205,273	6,218,870
* Relm Wireless Corp.	138,333	105,133
# Renaissance Learning, Inc.	47,095	340,497
* # RF Micro Devices, Inc.	3,893,544	4,205,028
* RF Monolithics, Inc.	41,140	28,387
Richardson Electronics, Ltd.	461,490	1,721,358
* # RightNow Technologies, Inc.	26,538	154,982
* Rudolph Technologies, Inc.	502,812	1,412,902
* S1 Corp.	1,159,020	7,730,663
* Saba Software, Inc.	356,685	584,963
* Safeguard Scientifics, Inc.	2,444,468	1,466,681
* # SatCon Technology Corp.	94,200	131,880
* SCM Microsystems, Inc.	378,413	949,817
* SeaChange International, Inc.	849,717	5,030,325
* Selectica Escrow Shares	712,856	-
* Selectica, Inc.	712,856	442,684
* Semitool, Inc.	201,657	558,590
* Sigma Designs, Inc.	4,500	45,990
* Sigmatron International, Inc.	16,500	35,475
* Silicon Image, Inc.	385,274	1,413,956
* Silicon Storage Technology, Inc.	3,778,252	7,745,417
* # SiRF Technology Holdings, Inc.	87,224	88,968
* # Skyworks Solutions, Inc.	5,475,665	23,654,873
* Smith Micro Software, Inc.	201,489	1,067,892
* Soapstone Networks, Inc.	172,094	425,072
* # Sonic Solutions, Inc.	335,336	439,290
* SonicWALL, Inc.	1,712,108	6,026,620
* # Sonus Networks, Inc.	689,370	909,968
* SourceForge, Inc.	861,369	861,369
* Spansion, Inc.	14,888	998
* Spectrum Control, Inc.	228,772	1,656,309
* SRS Labs, Inc.	68,041	349,050
* Standard Microsystems Corp.	100,609	1,393,435
StarTek, Inc.	117,282	544,188
* SumTotal Systems, Inc.	72,998	183,955
* Sunair Electronics, Inc.	14,271	21,407
* Sunrise Telecom, Inc.	132,300	68,796
* SupportSoft, Inc.	1,020,272	1,928,314
* Switch and Data Facilities Co.	176,462	1,214,059
* Sycamore Networks, Inc.	6,832,668	16,056,770
* Symmetricom, Inc.	355,106	1,317,443
* SYNEX Corp.	1,057,645	16,234,851

* Tech Data Corp.	1,378,727	24,968,746
* Technical Communications Corp.	6,200	32,240
Technitrol, Inc.	201,292	442,842
* Technology Solutions Co.	35,343	37,110
* TechTeam Global, Inc.	198,159	990,795
* # Telkonet, Inc.	308,357	49,337
* Tellabs, Inc.	404,644	1,671,180
* Telular Corp.	286,285	452,330
* Teradyne, Inc.	624,070	3,001,777
* Tessco Technologies, Inc.	34,835	254,644
* # The Knot, Inc.	231,004	1,589,308
TheStreet.com, Inc.	265,662	725,257
* # THQ, Inc.	142,138	561,445
* Tier Technologies, Inc. Class B	579,612	3,361,750
* TII Network Technologies, Inc.	92,005	65,324
* Tollgrade Communications, Inc.	219,564	1,264,689
* Track Data Corp.	65,391	60,814
* Transcat, Inc.	58,700	312,284
* Trans-Lux Corp.	4,683	2,529
* Transwitch Corp.	19,672	8,262
* # Travelzoo, Inc.	6,973	27,962
* Trident Microsystems, Inc.	219,440	373,048
Trio-Tech International	35,820	59,999
* Triquint Semiconductor, Inc.	3,700,385	7,474,778
TSR, Inc.	2,290	4,237
* TTM Technologies, Inc.	239,506	1,444,221
* Ulticom, Inc.	208,419	1,198,409
* Ultra Clean Holdings, Inc.	250,047	280,053
* Ultratech, Inc.	8,466	94,819
* Unisys Corp.	567,717	425,788
# United Online, Inc.	27,168	166,268
* UTStarcom, Inc.	837,260	1,230,772
* # ValueClick, Inc.	157,979	987,369
* Veeco Instruments, Inc.	349,413	1,687,665
* VeriFone Holdings, Inc.	182,962	847,114
* Vicon Industries, Inc.	102,175	586,485
* Vignette Corp.	455,612	3,175,616
* Virage Logic Corp.	311,185	958,450
* Vishay Intertechnology, Inc.	185,587	549,338
Wayside Technology Group, Inc.	11,612	83,606
* Web.com Group, Inc.	180,515	541,545
* Westell Technologies, Inc.	43,626	13,960
* White Electronics Designs Corp.	840,948	3,271,288
* Winland Electronics, Inc.	15,294	11,012
* Wireless Ronin Technologies, Inc.	151,690	177,477
* Wireless Telecom Group, Inc.	255,573	92,006
* WPCS International, Inc.	23,311	46,622
* # X-Rite, Inc.	401,930	534,567
* ZiLOG, Inc.	7,584	18,353

* # Zix Corp.	441,476	573,919
* Zoran Corp.	1,176,831	6,990,376
* Zygo Corp.	534,211	3,055,687
Total Information Technology		<u>785,949,086</u>

## Materials – (4.1%)

# A. Schulman, Inc.	947,100	14,348,565
# A.M. Castle & Co.	438,798	3,712,231
* AEP Industries, Inc.	6,190	88,765
* American Pacific Corp.	134,331	1,051,812
# American Vanguard Corp.	146,953	2,088,202
* # Amerigon, Inc.	152,527	523,168
* Arrowhead Research Corp.	108,127	94,070
Ashland, Inc.	94,140	755,003
* Brush Engineered Materials, Inc.	209,075	2,625,982
* Buckeye Technologies, Inc.	837,896	2,446,656
* Bway Holding Co.	77,932	659,305
Cabot Corp.	498,372	6,658,250
* Caraustar Industries, Inc.	682,115	143,244
* # Century Aluminum Co.	136,693	485,260
Chesapeake Corp.	110,440	1,712
* # Coeur d' Alene Mines Corp.	1,619,497	1,149,843
* Continental Materials Corp.	10,304	173,725
* Core Molding Technologies, Inc.	99,118	207,157
Cytec Industries, Inc.	52,159	1,066,130
* Detrex Corp.	12,700	47,943
# Empire Resources, Inc.	128,023	115,221
Ferro Corp.	863,348	3,418,858
* Flotek Industries, Inc.	221,927	641,369
Friedman Industries, Inc.	100,215	561,204
* # General Moly, Inc.	517,370	465,633
# Georgia Gulf Corp.	383,594	360,578
# Gibraltar Industries, Inc.	709,985	7,263,147
* # Graphic Packaging Holding Co.	6,215,796	5,407,743
* H&E Equipment Services, Inc.	293,399	1,956,971
* # Haynes International, Inc.	55,858	1,020,526
* # Headwaters, Inc.	1,389,210	6,293,121
* # Hecla Mining Co.	222,000	588,300
* Horsehead Holding Corp.	51,828	205,239
* ICO, Inc.	180,780	479,067
* Impreso, Inc.	6,400	15,360
* # ION Geophysical Corp.	127,100	190,650
# Kaiser Aluminum Corp.	261,709	6,500,852
KMG Chemicals, Inc.	95,049	494,255
# Koppers Holdings, Inc.	64,170	1,039,554
* LSB Industries, Inc.	211,145	1,558,250
* Material Sciences Corp.	216,679	303,351
* Maxxam, Inc.	53,466	489,214

* #	Metalico, Inc.	206,135	505,031
#	Minerals Technologies, Inc.	254,799	9,633,950
* #	Mines Management, Inc.	274,903	406,856
*	Mod-Pac Corp.	23,262	30,124
	Myers Industries, Inc.	478,430	2,999,756
*	Nanophase Technologies Corp.	231,122	191,831
	Neenah Paper, Inc.	95,593	643,341
#	NL Industries, Inc.	286,564	3,312,680
	NN, Inc.	504,296	857,303
*	Northern Technologies International Corp.	5,316	41,146
* #	Northwest Pipe Co.	219,809	7,750,465
	Olympic Steel, Inc.	24,778	393,227
*	OM Group, Inc.	342,488	6,637,417

*	OMNOVA Solutions, Inc.	534,856	486,719
	P.H. Glatfelter Co.	1,344,000	11,706,240
	Penford Corp.	260,337	2,254,518
*	PolyOne Corp.	3,910,837	8,017,216
*	Rock of Ages Corp.	57,681	107,575
	Rock-Tenn Co. Class A	217,000	6,763,890
*	Rockwood Holdings, Inc.	58,800	441,588
*	Rosetta Resources, Inc.	212,834	1,291,902
* #	RTI International Metals, Inc.	178,700	2,378,497
	Schweitzer-Maudoit International, Inc.	330,644	7,075,782
	Sensient Technologies Corp.	578,480	12,437,320
	Spartech Corp.	608,935	1,930,324
#	Stepan Co.	27,502	1,009,048
*	Stillwater Mining Co.	361,777	1,501,375
* #	Symyx Technologies, Inc.	134,139	643,867
	Synalloy Corp.	1,286	7,047
	Temple-Inland, Inc.	151,743	860,383
*	U.S. Concrete, Inc.	610,779	1,697,966
*	U.S. Energy Corp.	25,300	47,817
* #	U.S. Gold Corp.	279,759	553,923
*	Universal Stainless & Alloy Products, Inc.	25,990	376,855
	Vulcan International Corp.	11,100	427,905
	Wausau Paper Corp.	1,059,559	10,076,406
*	Webco Industries, Inc.	9,290	529,530
#	Westlake Chemical Corp.	1,537,624	21,019,320
*	Williams Industries, Inc.	3,400	4,743
#	Worthington Industries, Inc.	109,244	1,098,995
* #	Zoltek Companies, Inc.	32,000	226,560
Total Materials			<u>206,071,924</u>

Other – (0.0%)

* ●	Big 4 Ranch, Inc.	73,300	–
* ●	ePresence, Inc. Escrow Shares	312,600	–
* ●	Noel Group, Inc.	95,400	358



* ● Petrocorp, Inc. Escrow Shares	102,600	<u>6,156</u>
Total Other		<u>6,514</u>
Telecommunication Services – (0.3%)		
Arbinet-thexchange, Inc.	552,802	928,707
* Centennial Communications Corp.	321,337	2,628,537
* Cincinnati Bell, Inc.	879,028	1,221,849
# Consolidated Communications Holdings, Inc.	135,909	1,530,335
D&E Communications, Inc.	276,971	1,936,027
# FairPoint Communications, Inc.	544,959	1,487,738
* # FiberTower Corp.	738,082	107,022
* General Communications, Inc. Class A	160,005	1,051,233
* GoAmerica, Inc.	559	1,845
* ICO Global Communications (Holdings), Ltd.	688,892	406,446
* Nexstar Broadcasting Group, Inc.	100,175	80,140
* Occam Networks, Inc.	39,798	105,067
* PAETEC Holding Corp.	566,066	764,189
* Point.360	123,641	138,478
SureWest Communications	310,791	3,173,176
* Terrestar Corp.	85,137	42,569
* Xeta Corp.	64,791	<u>120,511</u>
Total Telecommunication Services		<u>15,723,869</u>

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Utilities – (0.3%)		
* Cadiz, Inc.	3,468	32,183
# Connecticut Water Services, Inc.	123,449	2,856,610
Delta Natural Gas Co., Inc.	10,800	259,200
Maine & Maritimes Corp.	42,871	1,699,835
# PNM Resources, Inc.	11,685	117,317
# South Jersey Industries, Inc.	237,913	8,874,155
Unitil Corp.	48,204	<u>974,203</u>
Total Utilities		<u>14,813,503</u>

TOTAL COMMON STOCKS 4,206,855,220

RIGHTS/WARRANTS – (0.0%)

* ● CSF Holding, Inc. Litigation Rights	40,500	–
* Federal-Mogul Corp. Warrants 12/27/14	62,197	28,300
* ● Lantronix, Inc. Warrants 2008	599	<u>–</u>
TOTAL RIGHTS/WARRANTS		<u>28,300</u>

Face  
Amount  
(000)

TEMPORARY CASH INVESTMENTS – (0.6%)

Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$53,080,000 FNMA 5.11%(r), 01/01/36, valued at \$32,946,396) to be repurchased at \$32,459,514	\$	32,459	<u>32,459,000</u>
		<u>Shares</u>	
SECURITIES LENDING COLLATERAL – (15.6%)			
§ @ DFA Short Term Investment Fund LP		774,355,534	774,355,534
		<u>Face</u>	
		<u>Amount</u>	
		(000)	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by \$8,218,514 FHLMC 5.500%, 07/01/37, valued at \$7,358,276) to be repurchased at \$7,144,130	\$	7,144	<u>7,143,957</u>
TOTAL SECURITIES LENDING COLLATERAL			<u>781,499,491</u>
TOTAL INVESTMENTS - (100.0%)			
(Cost \$7,717,698,940)##			<u>\$ 5,020,842,011</u>

**THE U.S. SMALL CAP SERIES  
SCHEDULE OF INVESTMENTS  
January 31, 2009  
(Unaudited)**

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS – (80.5%)		
Consumer Discretionary – (12.4%)		
* 1-800-FLOWERS.COM, Inc.	45,694	\$ 114,692
* 4Kids Entertainment, Inc.	242,619	405,174
* # 99 Cents Only Stores	145,265	1,217,321
* A.C. Moore Arts & Crafts, Inc.	224,497	379,400
# Aaron Rents, Inc.	120,700	2,638,502
Aaron Rents, Inc. Class A	15,475	272,360
* # AbitibiBowater, Inc.	80,238	60,981
* Acme Communications, Inc.	282,503	67,801
Acme United Corp.	7,700	55,286
* # Aeropostale, Inc.	114,875	2,425,011
* AFC Enterprises, Inc.	35,706	171,389
Aldila, Inc.	71,403	274,902
* Alloy, Inc.	10,612	52,742
Ambassadors Group, Inc.	35,359	292,419
AMCON Distributing Co.	2,269	53,321
* AMDL, Inc.	4,474	4,340
* # American Apparel, Inc.	72,500	147,175
American Axle & Manufacturing Holdings, Inc.	949,034	1,034,447

* American Biltrite, Inc.	3,955	5,932
American Greetings Corp. Class A	50,900	220,906
* America' s Car-Mart, Inc.	30,685	278,927
Ameristar Casinos, Inc.	74,454	667,852
* AnnTaylor Stores Corp.	37,000	182,040
Arbitron, Inc.	82,399	1,237,633
# Arctic Cat, Inc.	99,171	425,444
Ark Restaurants Corp.	12,675	132,073
# ArvinMeritor, Inc.	194,200	339,850
Asbury Automotive Group, Inc.	651,802	2,333,451
* ATC Technology Corp.	59,678	778,798
* Audiovox Corp. Class A	302,693	1,365,145
* Avatar Holdings, Inc.	55,193	1,432,258
* Bakers Footwear Group, Inc.	24,144	9,658
* Ballantyne of Omaha, Inc.	2	3
* # Bally Technologies, Inc.	78,076	1,576,354
Barnes & Noble, Inc.	113,110	1,857,266
* Barry (R.G.) Corp.	17,238	110,496
Bassett Furniture Industries, Inc.	188,843	621,293
Beasley Broadcast Group, Inc.	81,005	121,507
Beazer Homes USA, Inc.	16,519	17,015
bebe Stores, Inc.	158,036	892,903
Belo Corp.	38,160	76,320
# Belo Corp. Class A	173,800	248,534
* Benihana, Inc.	1,375	3,217

Big 5 Sporting Goods Corp.	19,379	101,934
* # Big Lots, Inc.	131,274	1,765,635
* Birks & Mayors, Inc.	1,765	777
* # BJ' s Restaurants, Inc.	47,445	526,639
# Blockbuster, Inc. Class A	1,489,439	1,906,482
* Blockbuster, Inc. Class B	144,416	121,309
* # Blue Nile, Inc.	29,400	594,468
* Bluegreen Corp.	83,365	145,889
Blyth, Inc.	60,842	207,471
Bob Evans Farms, Inc.	96,838	1,700,475
# Bon-Ton Stores, Inc.	129,659	176,985
Books-A-Million, Inc.	6,300	14,742
Borders Group, Inc.	83,876	36,905
Bowl America, Inc. Class A	6,628	63,629
Boyd Gaming Corp.	28,900	139,009
# Brinker International, Inc.	122,206	1,340,600
* Broadview Institute, Inc.	200	202
Brookfield Homes Corp.	42,900	106,821
Brown Shoe Company, Inc.	224,000	1,050,560
Brunswick Corp.	149,600	415,888
# Buckle, Inc.	124,650	2,636,347
* # Buffalo Wild Wings, Inc.	35,184	790,233

* Build-A-Bear-Workshop, Inc.	23,300	97,860
* # Cabela' s, Inc.	174,904	981,211
* Cache, Inc.	7,600	14,212
* California Coastal Communities, Inc.	138,138	174,054
* California Pizza Kitchen, Inc.	53,568	554,964
Callaway Golf Co.	199,200	1,515,912
Canterbury Park Holding Corp.	10,475	66,202
* # Capella Education Co.	29,967	1,658,074
* # Career Education Corp.	79,470	1,732,446
Carmike Cinemas, Inc.	243,916	490,271
* Carriage Services, Inc.	207,167	457,839
* Carrols Restaurant Group, Inc.	3,210	10,304
* # Carter' s, Inc.	101,394	1,722,684
* Casual Male Retail Group, Inc.	29,100	11,058
* Catalina Lighting, Inc.	1,760	114
Cato Corp. Class A	72,850	963,805
* Cavalier Homes, Inc.	272,605	370,743
* Cavco Industries, Inc.	18,266	447,152
* # CEC Entertainment, Inc.	86,216	2,012,281
Centex Corp.	179,900	1,530,949
* ● Championship Auto Racing Teams, Inc.	1,697	–
* Charles and Colvard, Ltd.	54,978	14,294
* Charlotte Russe Holding, Inc.	26,700	137,505
* # Charming Shoppes, Inc.	293,386	316,857
* # Charter Communications, Inc.	542,325	48,809
* # Cheesecake Factory, Inc.	71,700	622,356
# Cherokee, Inc.	13,272	202,796
* Chico' s FAS, Inc.	68,200	270,072
# Choice Hotels International, Inc.	16,600	436,912
Christopher & Banks Corp.	32,271	125,211
* Chromcraft Revington, Inc.	22,839	6,509
Churchill Downs, Inc.	39,193	1,352,550
Cinemark Holdings, Inc.	141,347	1,118,055

Citadel Broadcasting Co.	294,681	53,043
* Citi Trends, Inc.	25,863	246,474
CKE Restaurants, Inc.	105,300	873,990
Coachmen Industries, Inc.	281,012	407,467
Coast Distribution System, Inc.	49,630	53,352
* Coinstar, Inc.	75,816	1,742,252
* Coldwater Creek, Inc.	88,716	250,179
Collectors Universe, Inc.	112,624	432,476
# Columbia Sportswear Co.	66,931	1,922,258
* Comstock Homebuilding Companies, Inc.	4,766	1,334
* Concord Camera Corp.	113,476	289,364
* # Conn' s, Inc.	66,784	812,093
Cooper Tire & Rubber Co.	1,248,791	5,831,854
* # Corinthian Colleges, Inc.	244,698	4,570,959

* #	Cosi, Inc.	4,600	1,513
* #	Cost Plus, Inc.	191,623	183,958
	Courier Corp.	21,392	336,076
* #	Cox Radio, Inc.	97,400	491,870
#	CPI Corp.	1,845	12,730
#	Cracker Barrel Old Country Store, Inc.	40,206	706,419
	Craftmade International, Inc.	15,198	31,536
*	Crown Media Holdings, Inc.	53,132	87,668
	CSS Industries, Inc.	28,400	430,828
*	Culp, Inc.	34,401	64,674
* #	Cumulus Media, Inc. Class A	913,987	1,572,058
*	Cybex International, Inc.	400	724
*	Daily Journal Corp.	200	7,230
* #	Deckers Outdoor Corp.	35,900	1,875,416
	Decorator Industries, Inc.	19,872	15,103
*	DEI Holdings, Inc.	3,799	836
*	dELiA*s, Inc.	1	2
*	Delta Apparel, Inc.	14,180	55,302
*	Destination Maternity Corp.	12,600	107,100
*	DG FastChannel, Inc.	44,850	649,876
* #	Dick' s Sporting Goods, Inc.	107,800	1,186,878
*	Diedrich Coffee, Inc.	20,802	7,281
	Dillard's, Inc. Class A	127,478	554,529
#	DineEquity, Inc.	99,543	879,960
*	Dixie Group, Inc.	114,811	177,957
*	Dolan Media	12,000	62,400
*	Domino' s Pizza, Inc.	43,600	291,684
*	Dorman Products, Inc.	43,000	429,570
	Dover Downs Gaming & Entertainment, Inc.	43,715	139,451
	Dover Motorsports, Inc.	58,912	91,314
* #	Drew Industries, Inc.	44,400	382,728
* #	DSW, Inc.	29,400	293,412
*	Duckwall-ALCO Stores, Inc.	4,953	43,586
	E.W. Scripps Co.	21,925	35,299
*	Eddie Bauer Holdings, Inc.	10,000	7,500
	Educational Development Corp.	9,384	37,254
*	Einstein Noah Restaurant Group, Inc.	6,354	43,970
*	ELXSI Corp.	1,800	10,350
*	Emerson Radio Corp.	210,200	109,304
	Emmis Communications Corp. Class A	89,399	25,926
* #	Empire Resorts, Inc.	40,593	47,494

	Entercom Communications Corp.	93,000	108,810
*	Entravision Communications Corp.	181,517	152,474
*	Escala Group, Inc.	80,070	120,906
	Escalade, Inc.	41,465	20,732
#	Ethan Allen Interiors, Inc.	91,334	1,040,294
*	Famous Dave' s of America, Inc.	14,125	43,222

Federal Screw Works	1,562	1,679
Finish Line, Inc. Class A	613,086	2,912,158
Fisher Communications, Inc.	14,040	214,110
* Flanigan' s Enterprises, Inc.	5,680	21,641
Flexsteel Industries, Inc.	14,686	114,404
Foot Locker, Inc.	194,459	1,431,218
Footstar, Inc.	22,800	52,440
* # Fossil, Inc.	112,540	1,298,712
* Fountain Powerboat Industries, Inc.	8,975	2,333
* Franklin Covey Co.	121,017	497,380
* Franklin Electronic Publishers, Inc.	73,984	65,106
* Frederick' s of Hollywood Group Fred' s, Inc.	1 90,750	- 931,095
Frisch' s Restaurants, Inc.	8,847	190,299
* # Fuel Systems Solutions, Inc.	43,201	1,129,274
# Furniture Brands International, Inc.	1,071,088	2,195,730
* Gaiam, Inc.	4,800	17,136
* GameTech International, Inc.	12,400	15,500
* Gaming Partners International Corp.	5,311	36,433
* # Gander Mountain Co.	326,823	673,255
* # Gaylord Entertainment Co.	11,684	123,850
* Genesco, Inc.	66,700	1,027,180
* Gentek, Inc.	16,602	226,617
Gentex Corp.	237,464	1,992,323
* G-III Apparel Group, Ltd.	48,139	264,764
* Gottschalks, Inc.	42,902	4,290
# Gray Television, Inc.	93,363	30,810
Gray Television, Inc. Class A	27,139	29,310
* Great Wolf Resorts, Inc.	227,308	438,704
# Group 1 Automotive, Inc.	337,281	3,362,692
* # GSI Commerce, Inc.	109,431	937,824
* # Gymboree Corp.	83,700	2,050,650
* Hampshire Group, Ltd.	8,000	28,600
Handleman Co.	56,645	7,930
* # Hanesbrands, Inc.	149,000	1,339,510
# Harman International Industries, Inc.	20,900	336,281
* Harris Interactive, Inc.	1,025,110	512,555
Harte-Hanks, Inc.	46,072	290,254
* Hartmarx Corp.	571,474	15,716
* Hastings Entertainment, Inc.	44,803	114,248
# Haverty Furniture Co., Inc.	43,700	350,474
Haverty Furniture Co., Inc. Class A	1,600	12,768
* Hawk Corp.	21,800	368,202
* Hayes Lemmerz International, Inc.	1,102,106	99,190
Hearst-Argyle Television, Inc.	65,960	259,882
Heelys, Inc.	25,882	52,799
* Helen of Troy, Ltd.	49,212	515,250
* # Hibbett Sporting Goods, Inc.	84,355	1,148,072
Hooker Furniture Corp.	24,488	197,863

* Hot Topic, Inc.	74,486	636,110
* Hovnanian Enterprises, Inc. Class A	4,160	7,030
* Iconix Brand Group, Inc.	99,097	819,532
* ILX Resorts, Inc.	55,379	29,351
* Image Entertainment, Inc.	69,502	63,942
* Infasonics Corp.	41,850	11,718
* Insignia Systems, Inc.	16,051	14,285
Interface, Inc. Class A	99,506	405,984
# International Speedway Corp. Class A	43,796	1,019,571
* Interstate Hotels & Resorts, Inc.	416,075	208,037
* # iRobot Corp.	60,239	457,816
* Isle of Capri Casinos, Inc.	24,382	69,001
* J. Alexander' s Corp.	16,782	41,955
* # J. Crew Group, Inc.	24,944	249,440
* # Jack in the Box, Inc.	113,631	2,566,924
Jackson Hewitt Tax Service, Inc.	48,817	646,337
* Jaclyn, Inc.	2,235	7,107
* JAKKS Pacific, Inc.	69,875	1,281,507
* # Jarden Corp.	122,264	1,275,214
* Jo-Ann Stores, Inc.	90,254	1,152,544
Johnson Outdoors, Inc.	13,358	101,387
Jones Apparel Group, Inc.	144,360	499,486
* # Jos. A. Bank Clothiers, Inc.	50,250	1,379,865
Journal Communications, Inc. Class A	191,973	343,632
# KB HOME	144,814	1,545,165
Kenneth Cole Productions, Inc. Class A	16,683	106,604
Kimball International, Inc. Class B	388,416	2,676,186
* Knology, Inc.	28,510	133,997
* Kona Grill, Inc.	500	850
Koss Corp.	10,553	118,194
* Krispy Kreme Doughnuts, Inc.	79,100	109,949
KSW, Inc.	19,682	52,354
# K-Swiss, Inc. Class A	45,548	488,275
LaCrosse Footwear, Inc.	11,922	128,281
* Lakeland Industries, Inc.	13,418	103,453
* Lakes Entertainment, Inc.	27,650	81,844
Landry' s Restaurants, Inc.	58,000	374,680
* Lazare Kaplan International, Inc.	9,600	35,520
# La-Z-Boy, Inc.	1,020,700	990,079
* LeapFrog Enterprises, Inc.	70,836	142,380
* Lear Corp.	84,700	77,077
# Lee Enterprises, Inc.	557,531	172,835
# Lennar Corp. Class A	99,800	767,462
Lennar Corp. Class B	4,229	24,528
Liberty Homes, Inc. Class A	200	130
* Liberty Media Holding Corp. Capital Class A	185,078	1,016,078
* Liberty Media Holding Corp. Capital Class B	1,993	9,806
* # Life Time Fitness, Inc.	11,953	177,024
Lifetime Brands, Inc.	176,050	308,087

* LIN TV Corp.	536,911	375,838
* Lincoln Educational Services	46,865	685,166
# Lithia Motors, Inc. Class A	258,376	790,631
* Live Nation, Inc.	180,626	944,674
Liz Claiborne, Inc.	118,203	260,047
* # LKQ Corp.	155,759	1,799,016

* Lodgian, Inc.	423,834	784,093
* LOUD Technologies, Inc.	2,380	547
* Luby' s, Inc.	272,804	1,238,530
* Lumber Liquidators, Inc.	14,361	127,382
M/I Homes, Inc.	31,200	275,808
* Mace Security International, Inc.	38,900	29,175
* Magna Entertainment Corp.	460	340
* Maidenform Brands, Inc.	35,700	319,515
Marine Products Corp.	101,173	378,387
* # MarineMax, Inc.	370,580	652,221
* Martha Stewart Living Omnimedia, Inc.	22,660	53,024
# Matthews International Corp. Class A	90,967	3,542,255
* McCormick & Schmick' s Seafood Restaurants, Inc.	25,905	91,445
McRae Industries, Inc. Class A	2,500	31,625
MDC Holdings, Inc.	68,433	2,096,787
* Meade Instruments Corp.	366,466	62,299
# Media General, Inc. Class A	555,071	1,082,388
* Mediacom Communications Corp.	94,896	512,438
# Meredith Corp.	59,400	948,618
* Meritage Homes Corp.	50,500	556,510
* Midas, Inc.	22,433	196,289
Modine Manufacturing Co.	698,214	1,913,106
Monaco Coach Corp.	554,775	321,769
* Monarch Casino & Resort, Inc.	26,992	276,398
Monro Muffler Brake, Inc.	58,634	1,423,047
* # Morgans Hotel Group	8,800	32,120
* Morgan' s Foods, Inc.	800	900
* # Morningstar, Inc.	18,227	631,930
* Morton' s Restaurant Group, Inc.	63,110	113,598
Movado Group, Inc.	53,700	412,416
* Multimedia Games, Inc.	382,103	653,396
* Nathan' s Famous, Inc.	18,305	251,511
# National CineMedia, Inc.	71,354	719,248
* National Lampoon, Inc.	14,900	9,387
National Presto Industries, Inc.	12,419	833,812
Nautilus Group, Inc.	231,922	322,372
* Navarre Corp.	59,110	28,373
* # Netflix, Inc.	14,833	536,065
* New Motion, Inc.	132,564	145,820
* New York & Co., Inc.	103,700	205,326
* Nobel Learning Communities, Inc.	16,425	222,394



	Nobility Homes, Inc.	13,683	104,128
#	Nutri/System, Inc.	47,347	610,303
*	Office Depot, Inc.	63,900	138,024
	OfficeMax, Inc.	61,500	338,865
*	Orbitz Worldwide, Inc.	5,500	16,500
#	Orleans Homebuilders, Inc.	167,606	201,127
	O' Charleys, Inc.	440,132	1,100,330
*	Outdoor Channel Holdings, Inc.	44,000	267,960
*	Overstock.com, Inc.	44,800	491,904
	Oxford Industries, Inc.	245,668	1,636,149
*	P & F Industries, Inc. Class A	9,766	12,696
* #	P.F. Chang' s China Bistro, Inc.	65,836	1,167,272
*	Palm Harbor Homes, Inc.	313,873	1,111,110
* #	Panera Bread Co.	54,725	2,570,980

*	Papa John' s International, Inc.	86,762	1,649,346
*	PC Mall, Inc.	40,500	160,785
	Penske Automotive Group, Inc.	163,631	1,214,142
*	Perfumania Holdings, Inc.	2,175	5,546
*	Perry Ellis International, Inc.	72,977	280,232
* #	PetMed Express, Inc.	65,365	943,871
	Phillips-Van Heusen Corp.	82,300	1,565,346
*	Phoenix Footwear Group, Inc.	125,161	38,800
	Pier 1 Imports, Inc.	732,893	256,513
* #	Pinnacle Entertainment, Inc.	120,400	816,312
*	Playboy Enterprises, Inc. Class B	8,500	14,705
#	Polaris Industries, Inc.	75,800	1,612,266
*	Pomeroy IT Solutions, Inc.	234,549	705,992
	Pool Corp.	81,001	1,283,866
#	Pre-Paid Legal Services, Inc.	39,650	1,333,033
	PRIMEDIA, Inc.	4,586	8,163
* #	Princeton Review, Inc.	101,356	497,658
*	Progressive Gaming International Corp.	7,129	443
*	Proliance International, Inc.	222,417	113,433
*	Q.E.P. Co., Inc.	10,314	13,202
*	Quantum Fuel Systems Technologies Worldwide, Inc.	125,796	108,185
*	Quiksilver, Inc.	21,800	45,780
*	Radio One, Inc. Class D	1,226,141	416,888
#	RadioShack Corp.	162,594	1,863,327
*	RC2 Corp.	299,927	1,742,576
	RCN Corp.	219,920	809,306
*	Reading International, Inc. Class A	19,849	68,479
*	Reading International, Inc. Class B	2,710	10,637
*	Red Lion Hotels Corp.	58,900	131,347
*	Red Robin Gourmet Burgers, Inc.	18,600	226,548
*	Regent Communications, Inc.	757,833	128,832
	Regis Corp.	9,500	106,875
* #	Rent-A-Center, Inc.	120,845	1,794,548

* Rentrak Corp.	31,013	384,561
* Retail Ventures, Inc.	13,300	31,787
* Rex Stores Corp.	22,800	132,240
* Rick' s Cabaret International, Inc.	2,800	11,144
* Riviera Holdings Corp.	10,000	27,600
* Rockford Corp.	25,270	13,646
* # Rocky Brands, Inc.	104,964	362,126
* Rubio' s Restaurants, Inc.	16,095	57,942
Ruby Tuesday, Inc.	336,297	417,008
Russ Berrie & Co., Inc.	208,708	356,891
# Ryland Group, Inc.	94,636	1,476,322
* S&K Famous Brands, Inc.	2,100	199
* Saga Communications, Inc.	14,956	65,957
Saks, Inc.	33,000	83,160
Salem Communications Corp.	141,441	138,612
* # Sally Beauty Holdings, Inc.	291,028	1,376,562
Sauer-Danfoss, Inc.	98,300	741,182
* Schieb (Earl), Inc.	2,200	1,441
Scholastic Corp.	114,133	1,244,050
* # Scientific Games Corp.	99,059	1,245,172
* Sealy Corp.	246,800	456,580
Service Corp. International	380,929	1,733,227

Shiloh Industries, Inc.	239,912	551,798
* Shoe Carnival, Inc.	31,379	246,325
* Shuffle Master, Inc.	88,721	300,764
* Shutterfly, Inc.	42,631	281,791
* Silverleaf Resorts, Inc.	13,823	11,335
Sinclair Broadcast Group, Inc. Class A	643,586	1,190,634
* Six Flags, Inc.	142,451	42,735
* Skechers U.S.A., Inc. Class A	52,300	520,908
Skyline Corp.	48,720	978,298
* Smith & Wesson Holding Corp.	74,600	176,056
# Sonic Automotive, Inc.	87,400	177,422
* # Sonic Corp.	72,518	706,325
Sotheby' s Class A	26,900	233,761
* # Source Interlink Companies, Inc.	81,111	8,922
* Spanish Broadcasting System, Inc.	469,252	79,773
# Spartan Motors, Inc.	26,307	114,172
Speedway Motorsports, Inc.	82,930	1,197,509
* Sport Chalet, Inc. Class A	28,974	10,141
* Sport Chalet, Inc. Class B	4,108	3,204
Sport Supply Group, Inc.	29,400	236,964
* Sport-Haley, Inc.	2,900	957
Stage Stores, Inc.	848,340	6,065,631
* Stamps.com, Inc.	52,923	432,910
Standard Motor Products, Inc.	373,949	878,780
Standard Pacific Corp.	137,600	194,016

Stanley Furniture, Inc.	11,488	90,181
Star Buffet, Inc.	2,700	4,995
* Steinway Musical Instruments, Inc.	19,700	227,732
* Steven Madden, Ltd.	52,200	907,236
Stewart Enterprises, Inc.	247,399	846,105
* Stoneridge, Inc.	12,659	24,812
Strattec Security Corp.	11,272	110,466
Sturm Ruger & Co., Inc.	60,400	399,244
# Superior Industries International, Inc.	354,893	3,644,751
Superior Uniform Group, Inc.	7,900	63,042
* Syms Corp.	31,527	182,226
Systemax, Inc.	103,968	1,053,196
# Talbots, Inc.	111,971	227,301
Tandy Brand Accessories, Inc.	14,300	22,165
* Tarrant Apparel Group	43,535	25,250
Tempur-Pedic International, Inc.	107,900	755,300
* Tenneco Automotive, Inc.	52,400	96,416
* # Texas Roadhouse, Inc.	121,648	928,174
* The Children' s Place Retail Stores, Inc.	56,163	1,056,426
* # The Dress Barn, Inc.	143,004	1,232,694
* The Hallwood Group, Inc.	856	26,532
The Marcus Corp.	58,300	602,239
The Men' s Wearhouse, Inc.	80,800	941,320
# The New York Times Co. Class A	171,810	853,896
The Pep Boys - Manny, Moe & Jack	676,987	1,956,492
* The Sports Club Co., Inc.	19,000	13,300
* The Steak n Shake Co.	393,468	2,250,637
* # The Walking Co Holdings, Inc.	3,500	9,135
* The Wet Seal, Inc. Class A	163,849	427,646
Thor Industries, Inc.	87,478	925,517

* Timberland Co. Class A	164,100	1,803,459
* # TiVo, Inc.	244,259	1,756,222
* Town Sports International Holdings, Inc.	10,379	20,550
* # Tractor Supply Co.	69,356	2,337,991
* Trans World Entertainment Corp.	482,936	396,008
* True Religion Apparel, Inc.	63,307	722,333
* # Trump Entertainment Resorts, Inc.	73,649	16,939
* TRW Automotive Holdings Corp.	51,200	158,208
* Tuesday Morning Corp.	107,105	126,384
# Tupperware Corp.	128,200	2,635,792
* Tween Brands, Inc.	5,000	13,450
* # Under Armour, Inc. Class A	62,400	1,154,400
* # Unifi, Inc.	534,115	982,772
Unifirst Corp.	37,926	995,178
* Universal Electronics, Inc.	40,253	454,054
* # Universal Technical Institute, Inc.	42,620	747,129
* # Vail Resorts, Inc.	49,200	1,147,344

Value Line, Inc.	23,611	850,232
* ValueVision Media, Inc. Class A	297,918	72,990
Virco Manufacturing Corp.	31,531	66,215
Visteon Corp.	1,456,060	203,848
* # Volcom, Inc.	7,347	60,907
* Voyager Learning Co.	72,800	109,200
WABCO Holdings, Inc.	21,000	313,950
* Warnaco Group, Inc.	133,817	3,029,617
# Warner Music Group Corp.	299,043	613,038
* Waxman Industries, Inc.	600	2,475
* Wells-Gardner Electronics Corp.	31,549	19,876
* West Marine, Inc.	349,129	1,780,558
Weyco Group, Inc.	25,310	728,422
* Williams Controls, Inc.	10,571	72,411
# Williams-Sonoma, Inc.	27,200	215,424
* Winmark Corp.	17,587	180,531
# Winnebago Industries, Inc.	43,630	241,274
* WisdomTree Investments, Inc.	4,500	3,240
* # WMS Industries, Inc.	143,494	3,188,437
# Wolverine World Wide, Inc.	146,900	2,664,766
* # Woodbridge Holdings Corp.	19,516	17,369
# World Wrestling Entertainment, Inc.	63,500	618,490
* WPT Enterprises, Inc.	13,243	4,503
* # Xanadoo Co.	170	51,000
* Xerium Technologies, Inc.	70,095	34,347
* Zale Corp.	7,500	9,300
* Zumiez, Inc.	38,010	271,771
Total Consumer Discretionary		<u>271,656,358</u>

Consumer Staples – (3.8%)

Alico, Inc.	20,330	569,240
* Alliance One International, Inc.	517,710	1,242,504
American Italian Pasta Co.	50,159	1,184,756
Andersons, Inc.	50,510	827,859
Arden Group, Inc. Class A	1,936	222,504
B&G Foods, Inc.	20,900	96,976
* Bare Escentuals, Inc.	36,650	133,039
* Boston Beer Co., Inc. Class A	26,900	678,956

* Bridgford Foods Corp.	2,853	11,355
* Cagle' s, Inc. Class A	13,112	26,224
# Calavo Growers, Inc.	41,933	511,583
# Cal-Maine Foods, Inc.	59,265	1,604,896
* Caribou Coffee Co.	8,406	12,609
Casey' s General Stores, Inc.	137,677	2,925,636
CCA Industries, Inc.	10,016	30,849
* # Central European Distribution Corp.	18,900	228,690
* Central Garden & Pet Co.	399,374	2,412,219

* Central Garden & Pet Co. Class A	707,059	4,242,354
* # Chattem, Inc.	54,784	3,703,398
# Chiquita Brands International, Inc.	130,396	1,822,936
Coca-Cola Bottling Co.	30,339	1,363,738
* Collective Brands, Inc.	103,900	1,108,613
* Craft Brewers Alliance, Inc.	13,697	17,258
* Darling International, Inc.	221,100	1,014,849
Del Monte Foods Co.	296,315	1,973,458
# Diamond Foods, Inc.	37,486	962,640
* Elizabeth Arden, Inc.	75,700	441,331
Farmer Brothers Co.	30,456	620,084
# Flowers Foods, Inc.	5	107
GateHouse Media, Inc.	18,941	1,326
* Glacier Water Services, Inc.	3,500	131,250
Golden Enterprises, Inc.	16,785	38,605
# Great Atlantic & Pacific Tea, Inc.	37,501	267,007
* # Green Mountain Coffee, Inc.	62,866	2,405,253
Griffin Land & Nurseries, Inc. Class A	5,276	181,231
* Hain Celestial Group, Inc.	107,495	1,636,074
* IGI Laboratories, Inc.	934	579
Imperial Sugar Co.	22,420	254,691
Ingles Market, Inc. Class A	34,159	487,107
Inter Parfums, Inc.	82,622	499,037
J & J Snack Foods Corp.	50,617	1,767,039
* Katy Industries, Inc.	11,399	13,109
# Lancaster Colony Corp.	86,132	3,136,066
# Lance, Inc.	84,474	1,590,645
* # Lifeway Foods, Inc.	53,714	397,484
# Mannatech, Inc.	32,000	86,080
* Maui Land & Pineapple Co., Inc.	19,728	182,089
* Medifast, Inc.	24,238	187,602
* Monterey Pasta Co.	14,200	11,360
Nash-Finch Co.	35,040	1,507,771
* National Beverage Corp.	126,279	1,099,890
* Natural Alternatives International, Inc.	20,009	122,055
* # Natural Health Trends Corp.	3,248	974
Nature' s Sunshine Products, Inc.	35,884	177,626
* NBTY, Inc.	104,700	1,975,689
# Nu Skin Enterprises, Inc. Class A	180,500	1,712,945
Oil-Dri Corp. of America	20,765	333,278
* Omega Protein Corp.	39,323	150,214
* Orchids Paper Products Co.	3,500	34,125
* Overhill Farms, Inc.	14,350	66,010
* Pantry, Inc.	39,900	663,537
* Parlux Fragrances, Inc.	60,346	168,969
* # Peet' s Coffee & Tea, Inc.	37,657	765,190

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# Pilgrim' s Pride Corp.	118,500	84,135
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* Pizza Inn, Inc.	8,932	10,718
* Prestige Brands Holdings, Inc.	162,939	1,034,663
PriceSmart, Inc.	79,468	1,295,328
Reliv' International, Inc.	29,422	139,754
* Revlon, Inc.	74,730	441,654
Rocky Mountain Chocolate Factory, Inc.	5,275	33,918
Ruddick Corp.	127,092	3,056,563
Sanderson Farms, Inc.	54,500	1,971,810
* # Sanfilippo (John B.) & Son, Inc.	114,307	628,688
* Scheid Vineyards, Inc.	440	10,780
* Schiff Nutrition International, Inc.	48,860	235,017
Seaboard Corp.	1,690	1,698,450
* Seneca Foods Corp. Class A	1,100	22,385
* Seneca Foods Corp. Class B	1,800	42,930
* # Smart Balance, Inc.	105,113	764,172
Spartan Stores, Inc.	57,276	1,064,188
* Star Scientific, Inc.	156,695	517,093
Tasty Baking Co.	128,259	525,862
The Stephan Co.	3,400	7,905
* Tofutti Brands, Inc.	19,440	25,855
# Tootsie Roll Industries, Inc.	101,298	2,417,983
* # TreeHouse Foods, Inc.	57,252	1,510,880
* # United Natural Foods, Inc.	109,213	1,697,170
United-Guardian, Inc.	7,500	70,687
# Universal Corp.	69,300	2,119,194
* # USANA Health Services, Inc.	51,660	1,199,029
# Vector Group, Ltd.	166,282	2,421,066
Village Super Market, Inc.	24,826	683,708
WD-40 Co.	46,789	1,173,000
Weis Markets, Inc.	71,503	2,224,458
* # Winn-Dixie Stores, Inc.	92,252	1,267,542
* Zapata Corp.	28,092	181,193
Total Consumer Staples		<u>82,620,346</u>

Energy – (3.3%)

* Abraxas Petroleum Corp.	118,900	129,601
Adams Resources & Energy, Inc.	16,405	288,974
* Allis-Chalmers Energy, Inc.	317,387	1,142,593
Alon USA Energy, Inc.	19,800	233,640
* # Arena Resources, Inc.	83,200	2,026,752
Atlas America, Inc.	132,293	1,680,121
* # ATP Oil & Gas Corp.	44,100	197,127
* Atwood Oceanics, Inc.	17,551	292,224
* # Aventine Renewable Energy Holdings, Inc.	135,486	62,324
Barnwell Industries, Inc.	22,706	120,796
* Basic Energy Services, Inc.	16,300	156,480
Berry Petroleum Corp. Class A	114,400	841,984
* Bill Barret Corp.	25,400	561,594
* Bolt Technology Corp.	25,100	194,525
* Boots & Coots International Well Control, Inc.	190,500	196,215
* # BPZ Resources, Inc.	120,844	696,061

* Brigham Exploration Co.	129,613	324,032
* # Bristow Group, Inc.	65,100	1,574,769
* Bronco Drilling Co., Inc.	452,749	2,390,515

* Cal Dive International, Inc.	149,087	945,212
* Callon Petroleum Co.	45,262	95,503
# CARBO Ceramics, Inc.	66,655	2,396,247
* # Carrizo Oil & Gas, Inc.	67,796	939,653
* Catalytica Energy Systems, Inc.	2,699	1,296
* # Cheniere Energy, Inc.	80,360	282,867
CKX Lands, Inc.	3,400	39,168
* Clayton Williams Energy, Inc.	31,976	1,272,645
* # Clean Energy Fuels Corp.	38,060	263,375
* Complete Production Services, Inc.	30,000	192,300
* Comstock Resources, Inc.	300	11,439
* Contango Oil & Gas Co.	43,550	1,942,330
* CREDO Petroleum Corp.	5,427	54,053
* Crusader Energy Group, Inc.	19,400	15,908
* Dawson Geophysical Co.	19,100	304,263
Delek US Holdings, Inc.	30,700	213,365
* # Delta Petroleum Corp.	77,615	336,849
* # Dril-Quip, Inc.	116,400	2,851,800
* # Edge Petroleum Corp.	58,793	10,583
* Encore Acquisition Co.	31,250	849,375
* Evolution Petroleum Corp.	11,393	17,089
* EXCO Resources, Inc.	19,067	193,339
* FieldPoint Petroleum Corp.	6,543	15,572
Foundation Coal Holdings, Inc.	17,840	289,365
# Frontier Oil Corp.	166,200	2,373,336
* FX Energy, Inc.	70,714	203,656
* General Maritime Corp.	65,584	696,502
* Geokinetics, Inc.	14,126	46,475
* Geomet, Inc.	151,509	189,386
* GeoResources, Inc.	6,500	46,670
* GMX Resources, Inc.	22,500	510,075
* # Goodrich Petroleum Corp.	78,900	2,280,210
* # Greenhunter Energy, Inc.	1,700	6,426
Gulf Island Fabrication, Inc.	37,151	467,731
* Gulfmark Offshore, Inc.	62,114	1,487,009
* Gulfport Energy Corp.	13,700	52,471
* # Harvest Natural Resources, Inc.	107,300	429,200
* # Helix Energy Solutions Group, Inc.	26,900	138,535
* Hercules Offshore, Inc.	17,400	64,728
* HKN, Inc.	57,493	154,656
# Holly Corp.	84,435	1,973,246
* # Hornbeck Offshore Services, Inc.	69,700	1,236,478
Houston American Energy Corp.	92,016	216,238
* International Coal Group, Inc.	61,300	148,346

* James River Coal Co.	42,697	578,971
* Key Energy Group, Inc.	88,700	302,467
Lufkin Industries, Inc.	40,012	1,398,419
* # Mariner Energy, Inc.	114,400	1,132,560
* Matrix Service Co.	79,194	418,936
* McMoran Exploration Co.	49,210	329,215
* Meridian Resource Corp.	1,816,929	563,248
* Mexco Energy Corp.	300	3,156
* Mitcham Industries, Inc.	18,100	65,522
* NATCO Group, Inc. Class A	46,400	794,832
* National Coal Corp.	61,920	78,019

* Natural Gas Services Group	28,989	247,856
* Newpark Resources, Inc.	237,600	1,000,296
* Northern Oil & Gas, Inc.	10,200	32,232
* Oil States International, Inc.	14,900	272,819
* OMNI Energy Services Corp.	17,600	20,416
Overseas Shipholding Group, Inc.	33,800	1,206,660
Panhandle Royalty Co.	13,856	280,584
* Parallel Petroleum Corp.	63,800	154,396
* Parker Drilling Co.	214,900	455,588
# Penn Virginia Corp.	54,500	1,122,700
* Petroleum Development Corp.	40,733	702,644
* # PetroQuest Energy, Inc.	126,700	802,011
* PHI, Inc. Non-Voting	32,500	390,650
* PHI, Inc. Voting	200	3,150
* Pioneer Drilling Co.	12,100	60,137
* PowerSecure International, Inc.	28,100	110,433
Precision Drilling Trust	81,278	403,952
* # Pyramid	1,400	6,328
* Rex Energy Corp.	3,600	8,604
* Royale Energy, Inc.	10,018	23,442
# RPC, Inc.	277,500	2,064,600
* SEACOR Holdings, Inc.	26,783	1,741,966
# St. Mary Land & Exploration Co.	42,754	827,290
* Stone Energy Corp.	39,229	336,585
* Superior Well Services, Inc.	7,111	65,350
* Swift Energy Corp.	79,800	1,222,536
* Syntroleum Corp.	140,860	115,505
* T-3 Energy Services, Inc.	2,400	30,600
# Tesoro Petroleum Corp.	21,800	375,614
* Teton Energy Corp.	47,886	45,492
* TETRA Technologies, Inc.	118,300	613,977
* TGC Industries, Inc.	14,819	33,787
* # Toreador Resources Corp.	12,010	28,584
* # Trico Marine Services, Inc.	248,910	1,548,220
* # Tri-Valley Corp.	9,400	12,690
* # TXCO Resources, Inc.	3,000	4,830



* Union Drilling, Inc.	107,224	491,086
USEC, Inc.	1,236,154	6,292,024
* VAALCO Energy, Inc.	157,200	1,180,572
* Venoco, Inc.	11,000	32,670
* VeraSun Energy Corp.	282,588	19,216
* # Verenum Corp.	1,034	1,272
W&T Offshore, Inc.	21,800	274,026
* Warren Resources, Inc.	8,200	14,760
Western Refining, Inc.	72,000	839,520
* Westmoreland Coal Co.	5,586	51,112
# World Fuel Services Corp.	61,388	2,073,073
Total Energy		<u>72,672,497</u>

Financials – (13.3%)

* 1st Constitution Bancorp	1,495	10,451
1st Source Corp.	56,624	1,007,907
21st Century Holding Co.	78,504	331,287
Abigail Adams National Bancorp, Inc.	3,363	6,390
Abington Bancorp, Inc.	43,274	305,082

Access National Corp.	9,471	40,252
Advanta Corp. Class A	223,100	133,860
Advanta Corp. Class B	10,191	7,949
Affirmative Insurance Holdings, Inc.	82,687	120,723
Alliance Bancorp, Inc. of Pennsylvania	2,151	17,122
Alliance Financial Corp.	2,155	40,105
* Alphatec Holdings, Inc.	99,103	215,054
Amcore Financial, Inc.	161,406	224,354
Ameriana Bancorp	2,912	14,094
American Bancorp of New Jersey, Inc.	26,364	281,040
American Equity Investment Life Holding Co.	874,465	5,850,171
* American Independence Corp.	8,100	33,777
American National Bankshares, Inc.	3,355	52,036
American Physicians Capital, Inc.	30,560	1,299,411
American Physicians Services Group, Inc.	100	2,100
American River Bankshares	2,955	29,550
* American Spectrum Realty, Inc.	1,226	25,439
# American West Bancorporation	187,441	140,581
* # AmeriCredit Corp.	157,700	742,767
Ameris Bancorp	32,424	248,368
* Amerisafe, Inc.	43,429	813,425
AmeriServe Financial, Inc.	299,665	548,387
AmTrust Financial Services, Inc.	101,709	835,031
Anchor Bancorp Wisconsin, Inc.	2,800	5,656
* Argo Group International Holdings, Ltd.	50,398	1,567,882
Arrow Financial Corp.	34,099	802,690
ASB Financial Corp.	900	11,227
Asset Acceptance Capital Corp.	104,727	438,806

#	ASTA Funding, Inc.	4,700	8,366
#	Astoria Financial Corp.	110,501	1,003,349
*	Atlantic American Corp.	21,640	20,774
	Atlantic Southern Financial Group, Inc.	2,100	13,125
	Auburn National Bancorporation, Inc.	300	6,000
*	B of I Holding, Inc.	3,900	17,550
	Baldwin & Lyons, Inc. Class A	900	14,355
	Baldwin & Lyons, Inc. Class B	29,641	497,672
	BancFirst Corp.	42,644	1,518,979
*	Bancinsurance Corp.	5,600	22,120
	Bancorp Rhode Island, Inc.	9,578	187,920
#	BancorpSouth, Inc.	26,980	509,922
	BancTrust Financial Group, Inc.	31,764	281,747
	Bank Mutual Corp.	86,990	768,122
	Bank of Commerce Holdings	1,500	5,925
*	Bank of Florida Corp.	103,141	318,706
	Bank of Granite Corp.	1,806	5,671
#	Bank of the Ozarks, Inc.	45,710	1,037,160
#	BankAtlantic Bancorp, Inc.	79,240	183,837
	BankFinancial Corp.	66,954	644,767
#	BankUnited Financial Corp. Class A	98,675	25,655
	Banner Corp.	116,428	366,748
	Bar Harbor Bankshares	7,563	192,705
	BCB Bancorp, Inc.	600	5,700
*	BCSB Bancorp, Inc.	1,200	9,570
*	Beacon Federal Bancorp, Inc.	1,200	9,078
*	Beneficial Mutual Bancorp, Inc.	53,533	512,846

	Benjamin Franklin Bancorp, Inc.	4,388	47,478
	Berkshire Bancorp, Inc.	8,669	41,525
	Berkshire Hills Bancorp, Inc.	24,569	577,863
*	Beverly Hills Bancorp, Inc.	56,106	6,845
	Beverly National Corp.	500	7,062
*	BFC Financial Corp.	57,988	12,757
	BGC Partners, Inc. Class A	43,388	104,565
*	BNCCORP, Inc.	3,900	27,300
*	BNS Holding, Inc.	4,020	20,602
	Boston Private Financial Holdings, Inc.	109,619	516,305
*	Broadpoint Securities Group, Inc.	44,180	99,405
	Brookline Bancorp, Inc.	165,293	1,598,383
	Brooklyn Federal Bancorp, Inc.	4,900	60,907
	Bryn Mawr Bank Corp.	19,548	363,202
	C&F Financial Corp.	337	5,055
	Cadence Financial Corp.	34,705	150,273
	California First National Bancorp	12,000	98,160
	Camco Financial Corp.	9,661	18,259
#	Camden National Corp.	32,569	758,858
	Capital Bank Corp.	2,560	10,880

#	Capital City Bank Group, Inc.	43,890	703,118
	Capital Corp. of the West	2	2
	Capital Properties, Inc.	1,300	9,360
* ●	Capital Properties, Inc. Class B	1,300	–
	Capital Southwest Corp.	2,281	209,076
#	Capitol Bancorp, Ltd.	24,485	147,155
	Cardinal Financial Corp.	75,486	418,947
	Carver Bancorp, Inc.	600	2,916
	Cascade Financial Corp.	16,389	50,970
#	Cash America International, Inc.	81,090	1,482,325
#	Cathay General Bancorp	100,236	1,272,997
*	CB Richard Ellis Group, Inc.	16,400	59,040
	Center Bancorp, Inc.	32,555	237,977
	Center Financial Corp.	28,260	135,648
	Centerstate Banks of Florida, Inc.	7,148	97,499
	Central Bancorp, Inc.	2,887	14,146
	Central Pacific Financial Corp.	83,200	559,936
	Central Virginia Bankshares, Inc.	317	1,575
	Centrue Financial Corp.	2,305	12,101
	Century Bancorp, Inc. Class A	3,684	62,075
	CFS Bancorp, Inc.	197,257	461,581
	Charter Financial Corp.	23,869	198,351
#	Chemical Financial Corp.	67,063	1,529,036
*	Chicopee Bancorp, Inc.	3,029	33,652
	CIT Group, Inc.	13,400	37,386
	Citizens Community Bancorp, Inc.	1,095	7,534
	Citizens First Bancorp, Inc.	164,931	206,164
	Citizens First Corp.	400	1,725
	Citizens Holding Co.	300	6,148
	Citizens Republic Bancorp, Inc.	199,449	229,366
	Citizens South Banking Corp.	700	2,884
* #	Citizens, Inc.	114,260	931,219
	City Holding Co.	47,630	1,224,567
#	Clifton Savings Bancorp, Inc.	36,121	377,103
*	CNA Surety Corp.	116,631	1,930,243

	CNB Financial Corp.	10,009	112,001
#	CoBiz Financial, Inc.	41,974	199,376
	Codorus Valley Bancorp, Inc.	767	5,752
#	Cohen & Steers, Inc.	102,500	1,107,000
	Colony Bankcorp, Inc.	10,672	86,710
	Columbia Banking System, Inc.	29,387	261,544
	Comm Bancorp, Inc.	832	34,112
*	Command Security Corp.	1,500	5,460
	Commercial National Financial Corp.	3,500	55,090
	Commonwealth Bankshares, Inc.	4,198	25,608
* #	Community Bancorp	53,537	144,550
	Community Bank System, Inc.	80,094	1,437,687

	Community Capital Corp.	8,552	52,509
	Community Central Bank Corp.	1,764	3,449
	Community Trust Bancorp, Inc.	41,448	1,159,301
	Community West Bancshares	6,650	24,937
	Compass Diversified Holdings	60,108	649,767
* #	CompuCredit Corp.	442,269	1,415,261
*	Conseco, Inc.	67,760	157,881
	Consolidated-Tokoma Land Co.	9,622	279,519
	Cooperative Bankshares, Inc.	8,465	9,946
*	Core-Mark Holding Co., Inc.	20,257	371,513
#	Corus Bankshares, Inc.	552,732	613,533
*	Cowen Group, Inc.	127,175	731,256
*	Cowlitz Bancorporation	1,870	10,939
	Crawford & Co. Class A	41,456	240,859
	Crawford & Co. Class B	24,520	219,944
#	CVB Financial Corp.	220,368	1,981,108
*	Dearborn Bancorp, Inc.	69,961	137,473
	Delphi Financial Group, Inc. Class A	88,175	1,337,615
	Dime Community Bancshares	99,903	1,004,025
* #	Dollar Financial Corp.	45,053	353,666
	Donegal Group, Inc. Class A	53,259	746,691
	Donegal Group, Inc. Class B	5,380	81,050
*	Doral Financial Corp.	400	2,044
* #	E*TRADE Financial Corp.	477,338	544,165
#	East West Bancorp, Inc.	108,202	1,026,837
	Eastern Insurance Holdings, Inc.	17,229	180,043
	Eastern Virginia Bankshares, Inc.	500	4,952
	ECB Bancorp, Inc.	600	9,885
*	eHealth, Inc.	30,088	415,816
	EMC Insurance Group, Inc.	39,961	776,043
	Employers Holdings, Inc.	90,900	1,230,786
*	Encore Bancshares, Inc.	5,200	23,452
*	Encore Capital Group, Inc.	61,200	321,912
	Enterprise Bancorp, Inc.	1,242	12,109
	Enterprise Financial Services Corp.	13,471	141,445
	Epoch Holding Corp.	7,537	46,202
	ESB Financial Corp.	15,062	165,682
	ESSA Bancorp, Inc.	28,834	384,646
	Evans Bancorp, Inc.	3,011	38,752
#	Evercore Partners, Inc. Class A	20,182	226,644
*	ExlService Holdings, Inc.	12,186	96,879
*	EZCORP, Inc. Class A	27,800	377,246
#	F.N.B. Corp.	236,709	1,872,368

#	Farmers Capital Bank Corp.	5,400	99,792
	FBL Financial Group, Inc. Class A	76,370	787,375
*	FCStone Group, Inc.	5,300	20,405
	Federal Agriculture Mortgage Corp. Class A	2,089	5,745

#	Federal Agriculture Mortgage Corp. Class C	123,276	409,276
*	Federal Trust Corp.	1	1
	Fidelity Bancorp, Inc.	1,096	8,012
	Fidelity Southern Corp.	10,252	30,653
#	Financial Federal Corp.	82,500	1,791,900
	Financial Institutions, Inc.	19,803	165,553
*	First Acceptance Corp.	8,000	22,480
	First Advantage Bancorp	1,500	15,225
#	First Bancorp	92,600	658,386
	First Bancorp	41,331	594,753
	First Bancorp, Inc.	5,330	84,907
	First Bancshares, Inc.	1,345	17,472
*	First Bank of Delaware	6,667	8,334
	First Busey Corp.	120,586	1,055,127
	First Business Financial Services, Inc.	1,200	15,120
*	First California Financial Group, Inc.	770	4,327
*	First Cash Financial Services, Inc.	93,362	1,570,349
	First Citizens BancShares, Inc.	4,307	602,377
	First Commonwealth Financial Corp.	203,272	1,949,378
	First Community Bancshares, Inc.	31,287	538,449
	First Defiance Financial Corp.	59,121	406,161
	First Federal Bancshares of Arkansas, Inc.	9,239	66,983
	First Federal Bankshares, Inc.	4,862	7,147
	First Federal of Northern Michigan Bancorp, Inc.	34,974	41,969
	First Financial Bancorp	106,548	865,170
#	First Financial Bankshares, Inc.	56,606	2,512,740
	First Financial Corp.	34,887	1,156,504
	First Financial Holdings, Inc.	33,684	509,976
	First Financial Northwest, Inc.	22,399	193,975
	First Financial Service Corp.	5,202	51,812
	First Franklin Corp.	700	2,534
*	First Investors Financial Services Group, Inc.	5,300	14,045
*	First Keystone Financial, Inc.	2,200	14,410
	First M&F Corp.	8,514	52,787
* #	First Mariner Bancorp, Inc.	22,501	20,026
	First Merchants Corp.	51,254	803,663
*	First Mercury Financial Corp.	21,600	238,680
#	First Midwest Bancorp, Inc.	93,056	930,560
	First Niagara Financial Group, Inc.	281,410	3,675,215
	First Place Financial Corp.	290,312	833,195
*	First Regional Bancorp	2,300	7,360
	First Security Group, Inc.	13,734	60,018
#	First South Bancorp, Inc.	12,044	98,881
	First State Bancorporation	168,501	165,131
	First State Financial Corp.	4,000	5,320
	First United Corp.	8,919	108,366
	Firstbank Corp.	9,682	62,934
*	FirstCity Financial Corp.	135,701	404,389
* #	FirstFed Financial Corp.	11,100	9,435
	FirstMerit Corp.	98,166	1,587,344
#	Flagstar Bancorp, Inc.	1,113,020	667,812

Flushing Financial Corp.	58,494	463,272
FNB United Corp.	30,609	89,684
Forest City Enterprises, Inc. Class A	12,500	84,500
* # Forestar Group, Inc.	15,426	172,000
* Fox Chase Bancorp, Inc.	9,653	95,372
* FPIC Insurance Group, Inc.	24,346	947,790
* # Franklin Bank Corp.	270,539	4,058
* Franklin Credit Management Corp.	3,100	1,410
# Frontier Financial Corp.	10,200	18,054
Fulton Financial Corp.	84,366	592,249
* GAINSCO, INC.	1,100	1,578
# GAMCO Investors, Inc.	20,800	649,792
German American Bancorp, Inc.	5,600	62,160
# GFI Group, Inc.	46,131	144,851
# Glacier Bancorp, Inc.	146,098	2,242,604
* Golfsmith International Holdings, Inc.	1,118	917
Gouverneur Bancorp, Inc.	1,695	7,966
# Great Southern Bancorp, Inc.	15,200	161,120
# Greene Bancshares, Inc.	69,017	682,578
# Greenhill & Co., Inc.	18,813	1,223,221
GS Financial Corp.	1,313	15,940
* Guaranty Bancorp	197,206	299,753
Guaranty Federal Bancshares, Inc.	2,800	15,680
* Hallmark Financial Services, Inc.	29,003	224,483
Hampden Bancorp, Inc.	1,217	10,539
* # Hampton Roads Bankshares, Inc.	23,088	197,633
# Hancock Holding Co.	75,729	2,072,703
Hanmi Financial Corp.	5,300	10,123
Harleysville Group, Inc.	86,535	2,461,055
Harleysville National Corp.	106,238	989,076
Harleysville Savings Financial Corp.	673	8,238
Harrington West Financial Group, Inc.	19,645	39,290
* Harris & Harris Group, Inc.	74,491	261,463
Hawthorn Bancshares, Inc.	600	9,006
Heartland Financial USA, Inc.	26,837	369,545
Hercules Technology Growth Capital, Inc.	2,913	19,022
Heritage Commerce Corp.	23,669	170,653
Heritage Financial Corp.	19,797	242,117
Heritage Financial Group	200	1,736
HF Financial Corp.	4,272	50,410
* HFF, Inc.	17,500	38,500
* Hilltop Holdings, Inc.	76,742	767,420
Hingham Institution for Savings	1,809	45,768
HMN Financial, Inc.	32,610	98,156
Home Bancshares, Inc.	37,481	771,734
Home Federal Bancorp, Inc.	28,881	259,640
HopFed Bancorp, Inc.	2,100	20,370

Horace Mann Educators Corp.	928,504	8,681,512
Horizon Bancorp	600	7,500
# Horizon Financial Corp.	41,963	102,809
Huntington Bancshares, Inc.	17,300	49,824
IBERIABANK Corp.	31,957	1,354,657
Imperial Capital Bancorp, Inc.	80,645	74,193
Independence Holding Co.	71,080	213,240
Independent Bank Corp. (453836108)	39,523	732,756

Independent Bank Corp. (453838104)	167,557	266,416
Indiana Community Bancorp	5,236	62,361
Infinity Property & Casualty Corp.	50,946	1,956,326
Integra Bank Corp.	232,897	374,964
* International Assets Holding Corp.	6,278	42,376
# International Bancshares Corp.	127,556	2,324,070
* Investment Technology Group, Inc.	106,800	2,315,424
* Investors Bancorp, Inc.	200,282	2,139,012
Investors Capital Holdings, Ltd.	100	188
Investors Title Co.	4,076	136,933
Irwin Financial Corp.	556,710	1,330,537
* Jacksonville Bancorp, Inc.	1,176	10,878
* JMP Group, Inc.	5,090	25,755
# Jones Lang LaSalle, Inc.	27,636	652,486
* # KBW, Inc.	56,150	1,054,497
Kearny Financial Corp.	120,955	1,305,104
* Kennedy-Wilson, Inc.	8,400	277,200
Kentucky First Federal Bancorp	9,845	98,450
K-Fed Bancorp	16,192	129,536
* Knight Capital Group, Inc.	254,923	4,596,262
* LaBranche & Co., Inc.	702,517	4,819,267
Lakeland Bancorp, Inc.	47,988	374,786
Lakeland Financial Corp.	32,576	671,066
LandAmerica Financial Group, Inc.	49,400	2,791
Landmark Bancorp, Inc.	3,087	54,378
Legacy Bancorp, Inc.	15,822	158,378
# Life Partners Holdings, Inc.	25,153	955,814
* Liquidity Services, Inc.	53,273	379,836
LNB Bancorp, Inc.	18,947	107,998
* LoopNet, Inc.	58,284	378,846
LSB Corp.	6,062	47,526
Macatawa Bank Corp.	3,115	8,442
# MainSource Financial Group, Inc.	47,077	459,942
* Market Leader, Inc.	17,987	31,747
* MarketAxess Holdings, Inc.	37,510	289,577
* Marlin Business Services, Inc.	300	1,191
Mayflower Bancorp, Inc.	2,666	15,330
* Mays (J.W.), Inc.	200	1,192
MB Financial, Inc.	97,393	1,591,402

* #	MBIA, Inc.	203,200	784,352
	MBT Financial Corp.	2,500	6,575
	MCG Capital Corp.	169,534	115,283
	Meadowbrook Insurance Group, Inc.	183,199	1,112,018
	Medallion Financial Corp.	62,000	419,120
	Mercantile Bancorp, Inc.	1,227	12,270
	Mercantile Bank Corp.	2,105	9,936
	Mercer Insurance Group, Inc.	45,876	624,372
	Merchants Bancshares, Inc.	24,054	470,256
*	Meridian Interstate Bancorp, Inc.	3,400	29,750
	Meta Financial Group, Inc.	6,802	62,987
	MetroCorp Bancshares, Inc.	17,501	82,955
	MicroFinancial, Inc.	23,300	57,085
	Mid Penn Bancorp, Inc.	1,110	20,813
	MidSouth Bancorp, Inc.	3,028	29,220
#	Midwest Banc Holdings, Inc.	161,779	189,281

	MidWestOne Financial Group, Inc.	281	2,389
	Monroe Bancorp	2,000	17,620
*	Move, Inc.	430,869	728,169
	MSB Financial Corp.	500	4,850
	MutualFirst Financial, Inc.	8,104	55,756
#	Nara Bancorp, Inc.	41,878	247,499
	National Financial Partners Corp.	9,000	23,130
	National Interstate Corp.	32,514	516,322
#	National Penn Bancshares, Inc.	219,897	2,128,603
	National Western Life Insurance Co. Class A	2,000	248,260
	Naugatuck Valley Financial Corp.	1,600	8,720
*	Navidec Financial, Inc.	247	158
*	Navigators Group, Inc.	45,584	2,340,283
	NBT Bancorp, Inc.	90,399	2,064,713
	Nelnet, Inc. Class A	60,770	839,841
*	New Century Bancorp, Inc.	2,400	11,760
	New England Bancshares, Inc.	1,999	12,994
	New Hampshire Thrift Bancshares, Inc.	7,901	63,208
	New Westfield Financial, Inc.	53,169	512,017
	NewAlliance Bancshares, Inc.	256,304	2,816,781
	NewBridge Bancorp	3,906	8,593
*	Newport Bancorp, Inc.	1,900	21,869
*	NewStar Financial, Inc.	35,984	106,513
*	Newtek Business Services, Inc.	157,795	40,238
* #	NexCen Brands, Inc.	126,248	7,575
*	Nexity Financial Corp.	5,500	3,823
	North Central Bancshares, Inc.	1,700	17,833
	Northeast Bancorp	900	7,367
	Northeast Community Bancorp, Inc.	4,800	37,680
	Northfield Bancorp, Inc.	31,717	315,267
	Northrim Bancorp, Inc.	7,171	72,140



Northway Financial, Inc.	5,000	52,525
Northwest Bancorp, Inc.	136,205	2,527,965
Norwood Financial Corp.	200	5,686
# NYMAGIC, Inc.	11,100	189,366
Ocean Shore Holding Co.	1,695	11,526
OceanFirst Financial Corp.	33,280	426,650
* Ocwen Financial Corp.	166,518	1,482,010
Ohio Valley Banc Corp.	3,377	63,656
# Old National Bancorp	183,700	2,338,501
# Old Second Bancorp, Inc.	29,273	261,701
optionsXpress Holding, Inc.	101,331	1,103,495
* Oritani Financial Corp.	68,737	1,024,869
Osage Bancshares, Inc.	1,400	10,248
PAB Bankshares, Inc.	513	1,924
Pacific Capital Bancorp	131,069	1,390,642
Pacific Continental Corp.	24,959	314,983
Pacific Mercantile Bancorp	100	420
* Pacific Premier Bancorp, Inc.	5,105	18,378
* Pacific State Bancorp	4,100	10,783
PacWest Bancorp	81,197	1,373,041
Pamrapo Bancorp, Inc.	10,711	74,549
Park Bancorp, Inc.	1,650	7,079
# Park National Corp.	24,807	1,345,780
Parkvale Financial Corp.	7,563	92,798

Patriot National Bancorp	3,100	21,638
# Peapack-Gladstone Financial Corp.	20,359	447,898
* ● Pelican Financial, Inc. Escrow Shares	300	-
* Penn Treaty American Corp.	60,600	8,787
Penns Woods Bancorp, Inc.	6,868	164,660
* Pennsylvania Commerce Bancorp, Inc.	21,618	443,169
* Penson Worldwide, Inc.	30,377	181,654
Peoples Bancorp of North Carolina	3,281	26,248
Peoples Bancorp, Inc. (709788202)	555	5,300
Peoples Bancorp, Inc. (709789101)	28,018	282,141
* Peoples Community Bancorp	2,515	503
* # PHH Corp.	873,449	9,651,611
* PICO Holdings, Inc.	61,310	1,558,500
Pinnacle Bancshares, Inc.	35	280
* Pinnacle Financial Partners, Inc.	40,035	946,027
* Piper Jaffray Companies, Inc.	41,900	1,202,949
* PMA Capital Corp. Class A	122,454	674,722
PMI Group, Inc.	39,800	55,322
Porter Bancorp, Inc.	5,610	68,723
* # Portfolio Recovery Associates, Inc.	43,205	1,019,206
Preferred Bank	7,900	44,003
Premier Financial Bancorp, Inc.	5,800	35,380
Presidential Life Corp.	61,887	598,447

	Princeton National Bancorp, Inc.	4,126	74,268
#	PrivateBancorp, Inc.	60,320	879,466
*	ProAssurance Corp.	91,350	4,317,201
	Prosperity Bancshares, Inc.	112,211	3,035,308
	Protective Life Corp.	15,000	124,200
	Providence Community Bancshares, Inc.	400	2,600
	Provident Bankshares Corp.	204,298	1,311,593
	Provident Financial Holdings, Inc.	19,558	88,011
#	Provident Financial Services, Inc.	176,053	1,924,259
	Provident New York Bancorp	115,447	1,096,747
	Prudential Bancorp, Inc. of Pennsylvania	5,600	58,688
	Pulaski Financial Corp.	12,863	91,970
	QC Holdings, Inc.	25,135	106,824
	Radian Group, Inc.	105,985	341,272
	Rainier Pacific Financial Group, Inc.	104,438	172,323
	Renasant Corp.	38,860	470,595
#	Republic Bancorp, Inc. Class A	69,528	1,251,504
*	Republic First Bancorp, Inc.	16,435	123,591
#	Resource America, Inc.	51,153	208,704
*	Rewards Network, Inc.	85,870	226,697
	Riverview Bancorp, Inc.	101,090	348,761
	RLI Corp.	64,700	3,654,903
	Rockville Financial, Inc.	35,227	402,292
	Roma Financial Corp.	42,594	484,720
	Rome Bancorp, Inc.	17,600	136,752
	Royal Bancshares of Pennsylvania, Inc. Class A	8,295	31,521
	Rurban Financial Corp.	790	6,162
#	S&T Bancorp, Inc.	70,971	1,804,793
	S.Y. Bancorp, Inc.	38,029	866,301
	Safety Insurance Group, Inc.	31,489	1,102,745
	Salisbury Bancorp, Inc.	1,352	32,110
	Sanders Morris Harris Group, Inc.	22,826	94,956

#	Sandy Spring Bancorp, Inc.	27,780	392,254
	SCBT Financial Corp.	18,413	494,573
*	Seabright Insurance Holdings	46,500	482,205
	Seacoast Banking Corp. of Florida	24,672	113,244
#	Security Bank Corp.	115,708	92,566
	Selective Insurance Group, Inc.	162,995	2,501,973
	Shore Bancshares, Inc.	5,363	92,351
#	Sierra Bancorp	26,407	323,486
* #	Signature Bank	59,777	1,535,671
	Simmons First National Corp. Class A	38,438	947,112
#	Smithtown Bancorp, Inc.	29,466	406,041
#	South Financial Group, Inc.	130,600	245,528
	South Street Financial Corp.	400	1,260
*	Southcoast Financial Corp.	9	27
	Southern Banc Co., Inc.	200	2,050

	Southern Community Financial Corp.	144,052	520,028
*	Southern Connecticut Bancorp, Inc.	2,000	13,600
*	Southern First Bancshares, Inc.	1,780	10,769
	Southern Missouri Bancorp, Inc.	400	4,000
	Southside Bancshares, Inc.	25,036	476,185
	Southwest Bancorp, Inc.	40,876	428,380
	Southwest Georgia Financial Corp.	1,153	10,608
*	Specialty Underwriters' Alliance, Inc.	2,986	9,734
	State Auto Financial Corp.	108,712	2,402,535
#	State Bancorp, Inc.	34,660	207,960
	StellarOne Corp.	38,363	500,254
	Sterling Bancorp	50,343	554,780
	Sterling Bancshares, Inc.	190,482	1,059,080
	Sterling Financial Corp.	67,828	125,482
	Stewart Information Services Corp.	129,763	1,925,683
*	Stifel Financial Corp.	59,350	2,079,624
*	Stratus Properties, Inc.	28,992	243,823
#	Student Loan Corp.	1,303	61,163
	Suffolk Bancorp	27,732	846,103
*	Sun American Bancorp	3,688	1,106
*	Sun Bancorp, Inc.	329,296	1,863,815
*	Superior Bancorp	1,602	4,389
#	Susquehanna Bancshares, Inc.	162,328	1,785,608
*	Susser Holdings Corp.	25,531	333,690
	Sussex Bancorp	7,918	37,611
* #	SVB Financial Group	86,286	1,792,160
	SWS Group, Inc.	74,107	1,085,668
	Taylor Capital Group, Inc.	95,983	613,331
	Team Financial, Inc.	2,751	784
	Teche Holding Co.	2,222	63,327
* #	Tejon Ranch Co.	43,200	943,920
*	Texas Capital Bancshares, Inc.	56,912	642,536
	TF Financial Corp.	4,500	80,775
*	The Bancorp, Inc.	1,500	4,635
	The Colonial BancGroup, Inc.	66,945	52,887
	The First Bancshares, Inc.	600	5,208
*	The Intergroup Corp.	1,960	23,422
	The Phoenix Companies, Inc.	244,500	427,875
	The Savannah Bancorp, Inc.	1,200	10,908
#	The Wilber Corp.	4,666	34,622

* #	thinkorswim Group, Inc.	113,701	855,032
	Thomas Properties Group, Inc.	27,775	55,550
*	Thomas Weisel Partners Group, Inc.	104,787	323,792
	TIB Financial Corp.	3,172	12,625
*	Tidelands Bancshares, Inc.	14,636	42,444
	TierOne Corp.	90,019	144,931
	Timberland Bancorp, Inc.	86,348	506,863

#	Tompkins Financial Corp.	18,356	920,553
	Tower Financial Corp.	2,600	13,780
#	Tower Group, Inc.	44,656	1,119,526
	TowneBank	40,129	836,288
*	Tradestation Group, Inc.	89,087	490,869
*	Trenwick Group, Ltd.	11,975	144
* #	Triad Guaranty, Inc.	25,902	11,656
	TriCo Bancshares	41,500	835,810
#	TrustCo Bank Corp.	189,902	1,272,343
#	Trustmark Corp.	103,153	2,094,006
	UCBH Holdings, Inc.	172,565	402,076
	UMB Financial Corp.	45,662	1,768,946
	Umpqua Holdings Corp.	96,337	944,103
*	Unico American Corp.	12,100	91,839
#	Union Bankshares Corp.	35,352	552,552
	Union Bankshares, Inc.	1,008	18,109
*	United America Indemnity, Ltd.	28,406	300,535
	United Bancshares, Inc.	900	8,582
#	United Bankshares, Inc.	104,701	2,197,674
*	United Capital Corp.	11,950	231,830
#	United Community Banks, Inc.	74,882	385,642
	United Community Financial Corp.	507,189	258,666
	United Financial Bancorp, Inc.	30,046	411,931
	United Fire & Casualty Co.	45,524	912,756
*	United PanAm Financial Corp.	132,919	142,223
#	United Security Bancshares	23,689	194,724
	United Western Bancorp, Inc.	52,236	424,679
#	Unitrin, Inc.	82,900	1,057,804
	Unity Bancorp, Inc.	8,914	31,466
*	Universal American Corp.	151,502	1,495,325
	Universal Insurance Holdings, Inc.	37,600	136,112
	Univest Corp. of Pennsylvania	34,952	800,401
	ViewPoint Financial Group	45,568	650,255
#	Vineyard National Bancorp Co.	2	-
*	Virginia Commerce Bancorp, Inc.	6,808	28,389
*	Virtus Investment Partners, Inc.	12,225	74,084
	VIST Financial Corp.	3,937	29,803
*	VSB Bancorp, Inc.	875	8,155
*	Waccamaw Bankshares, Inc.	1,300	5,343
	Waddell & Reed Financial, Inc.	67,800	957,336
	Wainwright Bank & Trust Co.	1,205	9,254
	Washington Banking Co.	8,175	70,632
	Washington Federal, Inc.	140,512	1,725,487
	Washington Trust Bancorp, Inc.	36,597	598,727
*	Waterstone Financial, Inc.	10,404	25,698
	Wayne Savings Bancshares, Inc.	1,800	12,600
	Webster Financial Corp.	110,723	462,822
#	Wesbanco, Inc.	69,748	1,440,994

West Bancorporation	53,063	429,810
West Coast Bancorp	17,953	53,320
# Westamerica Bancorporation	79,557	3,399,471
* # Western Alliance Bancorp	27,300	207,753
Westwood Holdings Group, Inc.	22,697	630,069
* White River Capital, Inc.	400	2,440
Whitney Holding Corp.	117,333	1,524,156
# Wilmington Trust Corp.	67,888	929,387
Wilshire Bancorp, Inc.	75,950	521,017
* Wilshire Enterprises, Inc.	7,207	6,955
Wintrust Financial Corp.	37,350	499,370
* # World Acceptance Corp.	49,109	940,437
WSB Holdings, Inc.	8,331	22,077
WVS Financial Corp.	482	7,796
Yadkin Valley Financial Corp.	19,553	179,692
Zenith National Insurance Corp.	86,404	2,422,768
* ZipRealty, Inc.	55,111	159,271
Total Financials		<u>291,339,619</u>

#### Health Care – (11.4%)

* A.D.A.M., Inc.	12,400	39,990
* # Abaxis, Inc.	51,500	814,730
* ABIOMED, Inc.	77,880	1,050,601
* Accelr8 Technology Corp.	2,280	4,993
* Accelrys, Inc.	91,198	344,728
* # Access Pharmaceuticals, Inc.	5,300	4,770
* Accuray, Inc.	80,577	497,966
* # Acorda Therapeutics, Inc.	62,554	1,534,450
* Adeona Pharmaceuticals, Inc.	9,451	1,796
* Adolor Corp.	128,100	256,200
* Advanced Life Sciences Holdings, Inc.	79,900	24,769
* Advanced Medical Optics, Inc.	3,200	70,304
* AdvanSource Biomaterials Corp.	55,063	17,620
* ADVENTRX Pharmaceuticals, Inc.	153,589	15,359
* Affymax, Inc.	39,136	508,768
* Affymetrix, Inc.	12,900	41,022
* Air Methods Corp.	36,530	712,335
* Akorn, Inc.	149,500	333,385
* Albany Molecular Research, Inc.	96,256	824,914
* Alexza Pharmaceuticals, Inc.	20,368	58,864
* # Align Technology, Inc.	113,556	894,821
* # Alkermes, Inc.	275,401	3,158,849
* Alliance Imaging, Inc.	143,000	1,266,980
* Allied Healthcare International, Inc.	436,529	432,164
* Allied Healthcare Products, Inc.	13,945	59,824
* Allion Healthcare, Inc.	59,740	273,012
* Allos Therapeutics, Inc.	200,938	1,573,345
Allscripts-Misys Healthcare Solutions, Inc.	203,790	1,715,912
* # Almost Family, Inc.	13,208	407,335
* # Alnylam Pharmaceuticals, Inc.	109,505	2,309,460

* #	AMAG Pharmaceuticals, Inc.	41,424	1,460,196
* #	Amedisys, Inc.	77,134	3,180,235
*	America Services Group, Inc.	15,750	179,550
*	American Caresource Holding, Inc.	14,808	102,916
*	American Claims Evaluation, Inc.	1,000	332

*	American Dental Partners, Inc.	16,950	113,735
*	American Medical Systems Holdings, Inc.	195,860	2,095,702
*	American Shared Hospital Services	9,244	14,790
* #	AMERIGROUP Corp.	156,600	4,380,102
*	AMICAS, Inc.	6,000	9,630
*	Amicus Therapeutics, Inc.	1,558	13,539
*	AMN Healthcare Services, Inc.	85,700	582,760
*	Amsurg Corp.	85,913	1,683,036
*	Anadys Pharmaceuticals, Inc.	34,504	179,766
	Analogic Corp.	38,265	956,625
*	Anesiva, Inc.	2	1
*	Angeion Corp.	215	664
*	AngioDynamics, Inc.	96,226	1,308,674
*	Anika Therapeutics, Inc.	8,300	33,864
*	Antigenics, Inc.	1	-
*	Arca Biopharma, Inc.	6,866	34,950
*	Ardea Biosciences, Inc.	23,036	286,798
* #	Arena Pharmaceuticals, Inc.	118,515	490,652
*	Arqule, Inc.	79,292	313,203
* #	Array BioPharma, Inc.	59,024	236,096
*	Arrhythmia Research Technology, Inc.	10,081	23,186
*	ArthroCare Corp.	64,010	442,949
*	Aspect Medical Systems, Inc.	12,729	48,370
*	Assisted Living Concepts, Inc.	98,022	389,147
* #	Athenahealth, Inc.	59,735	2,155,239
* #	AtheroGenics, Inc.	113,700	3,980
*	AtriCure, Inc.	28,499	38,474
	Atrion Corp.	7,943	649,737
*	ATS Medical, Inc.	119,797	303,086
*	Auxilium Pharmaceuticals, Inc.	85,001	2,597,631
*	AVANIR Pharmaceuticals Class A	59,081	31,904
*	Avigen, Inc.	216,991	212,651
*	Bioanalytical Systems, Inc.	5,617	8,566
*	Biodel, Inc.	9,493	41,959
*	Bio-Imaging Technologies, Inc.	52,220	175,981
* #	BioMimetic Therapeutics, Inc.	27,799	224,338
* #	Bio-Reference Laboratories, Inc.	37,386	912,218
*	BioSante Pharmaceuticals, Inc.	33,256	53,210
*	BioScrip, Inc.	651,738	1,101,437
*	BioSphere Medical, Inc.	17,700	50,445
*	Bovie Medical Corp.	54,492	367,821
	Brookdale Senior Living, Inc.	27,200	184,960

* Bruker BioSciences Corp.	266,519	1,074,072
* BSD Medical Corp.	69,146	228,873
* Cadence Pharmaceuticals, Inc.	108,124	778,493
* Caliper Life Sciences, Inc.	591,722	763,321
Cambrex Corp.	84,720	277,034
* Candela Corp.	53,712	29,004
* Cantel Medical Corp.	29,010	434,860
* Capital Senior Living Corp.	56,900	149,647
* Caraco Pharmaceutical Laboratories, Ltd.	75,892	349,103
* Cardiac Science Corp.	64,367	345,651
* Cardica, Inc.	30,842	98,386
* CardioDynamics International Corp.	12,700	8,128
* CAS Medical Systems, Inc.	106	196

* Catalyst Health Solutions, Inc.	114,340	2,517,767
* Catalyst Pharmaceutical Partners, Inc.	6,701	18,093
* Celera Corp.	381,671	3,221,303
* # Celldex Therapeutics, Inc.	6,348	47,166
* Centene Corp.	123,100	2,182,563
* # Cepheid, Inc.	170,406	1,267,821
* Cerus Corp.	19,000	17,860
Chemed Corp.	72,665	2,916,046
* Clariant, Inc.	19,000	22,800
* # Cleveland Biolabs, Inc.	7,404	20,287
* # Clinical Data, Inc.	73,039	568,243
* Columbia Laboratories, Inc.	18,100	21,720
* # CombiMatrix Corp.	4,483	35,102
# Computer Programs & Systems, Inc.	28,801	723,769
* # Conceptus, Inc.	120,936	1,736,641
* CONMED Corp.	74,042	1,158,757
* Continucare Corp.	8,426	16,852
# Cooper Companies, Inc.	92,161	1,748,294
* Corcept Therapeutics, Inc.	63,406	50,725
* Cornerstone Therapeutics, Inc.	9,240	36,498
* Corvel Corp.	39,773	701,596
* CPEX Pharmaceuticals, Inc.	6,125	42,569
* Cross Country Healthcare, Inc.	98,962	741,225
* CryoLife, Inc.	71,400	588,336
* # Cubist Pharmaceuticals, Inc.	145,597	3,117,232
* CuraGen Corp.	163,543	94,855
* Cutera, Inc.	22,947	153,974
* # CV Therapeutics, Inc.	110,343	1,726,868
* # Cyberonics, Inc.	49,100	755,649
* Cynosure, Inc. Class A	12,107	94,677
* Cypress Bioscience, Inc.	68,199	579,692
* Cytokinetics, Inc.	45,933	97,378
* # Cytori Therapeutics, Inc.	55,237	271,766
Datascope Corp.	42,121	2,233,887

Daxor Corp.	11,819	189,104
* Del Global Technologies Corp.	21,254	15,941
* Dendreon Corp.	174,459	587,927
* DepoMed, Inc.	50,980	110,117
* Dexcom, Inc.	22,830	73,741
* Dialysis Corp. of America	17,204	113,374
* Digirad Corp.	127,011	110,500
* # Dionex Corp.	53,415	2,704,936
* Discovery Laboratories, Inc.	31,800	35,934
* # Durect Corp.	147,368	417,051
* Dyax Corp.	128,230	430,853
* Dynacq Healthcare, Inc.	1,200	4,500
* # Eclipsys Corp.	93,290	817,220
* # Emageon, Inc.	38,606	93,813
* # Emergency Medical Services Corp. Class A	17,890	599,673
* Emergent Biosolutions, Inc.	50,900	1,116,237
* # Emeritus Corp.	42,390	350,565
* Encision, Inc.	2,013	2,033
* # Endocare, Inc.	8,166	4,900
* Endologix, Inc.	14,300	22,737
* ENTREMED, Inc.	122,126	20,273

* Enzo Biochem, Inc.	44,980	219,952
* # Enzon Pharmaceuticals, Inc.	76,400	497,364
* EPIX Pharmaceuticals, Inc.	97,783	69,426
* eResearch Technology, Inc.	123,643	715,893
* Escalon Medical Corp.	3,000	6,900
* etrials Worldwide, Inc.	42,075	31,136
* ev3, Inc.	104,327	564,409
* Evotec AG Sponsored ADR	232,051	417,692
* Exact Sciences Corp.	85,768	127,794
* Exactech, Inc.	28,497	363,052
* # Exelixis, Inc.	179,482	884,846
* Facet Biotech Corp.	42,493	258,357
* Fresenius Kabi Pharmaceuticals Holding, Inc.	5,527	2,377
* Genaera Corp.	2,816	1,155
* Genomic Health, Inc.	54,456	1,165,358
* Gentiva Health Services, Inc.	75,463	1,907,705
* # GenVec, Inc.	6	2
* # Geron Corp.	133,753	1,048,624
* Greatbatch, Inc.	60,988	1,421,020
* # GTC Biotherapeutics, Inc.	47,267	38,759
* # GTx, Inc.	78,641	868,197
* # Haemonetics Corp.	72,647	4,297,070
* # Halozyme Therapeutics, Inc.	138,198	797,402
* Hanger Orthopedic Group, Inc.	52,352	714,605
* # Hansen Medical, Inc.	34,595	156,369
* Harvard Bioscience, Inc.	101,036	259,663



* Health Management Associates, Inc.	53,840	85,606
* Health Net, Inc.	10,100	147,763
* # HEALTHSOUTH Corp.	140,807	1,399,622
* HealthSpring, Inc.	169,270	2,948,683
* HealthStream, Inc.	68,972	136,565
* HealthTronics, Inc.	523,363	962,988
* Healthways, Inc.	29,700	410,454
Hill-Rom Holdings, Inc.	105,640	1,487,411
* Hi-Tech Pharmacal Co., Inc.	34,325	183,982
* HMS Holdings Corp.	65,034	2,012,802
* Home Diagnostics, Inc.	27,720	193,486
Hooper Holmes, Inc.	1,214,375	279,306
* iBioPharma, Inc.	40,600	8,932
* ICU Medical, Inc.	38,050	1,160,906
* # Idenix Pharmaceuticals, Inc.	105,635	613,739
* Idera Pharmaceuticals, Inc.	59,158	414,106
* IDM Pharma, Inc.	41,681	70,858
* I-Flow Corp.	9,553	39,263
* # Immucor, Inc.	24,928	690,755
* # ImmunoGen, Inc.	86,337	360,025
* # Impax Laboratories, Inc.	123,844	554,821
* Implant Sciences Corp.	37,100	5,936
* Incyte Corp.	130,076	381,123
* Indevus Pharmaceuticals, Inc.	132,809	706,544
* Infinity Pharmaceuticals, Inc.	143,104	1,162,004
* Inspire Pharmaceuticals, Inc.	59,187	224,911
* # Integra LifeSciences Holdings	76,058	2,109,849
* IntegraMed America, Inc.	23,698	168,256
* # InterMune, Inc.	66,900	765,336

Invacare Corp.	59,900	1,141,694
* InVentiv Health, Inc.	17,900	170,766
* IRIS International, Inc.	53,024	528,119
* Isis Pharmaceuticals, Inc.	239,713	3,387,145
* # Isolagen, Inc.	85,400	23,912
* Kendle International, Inc.	40,903	781,247
* Kensey Nash Corp.	32,102	663,548
* # Keryx Biopharmaceuticals, Inc.	123,650	23,926
Kewaunee Scientific Corp.	8,165	70,219
* Kindred Healthcare, Inc.	124,778	1,693,237
* Kinetic Concepts, Inc.	114,900	2,769,090
* # K-V Pharmaceutical Co. Class A	100,948	65,616
* K-V Pharmaceutical Co. Class B	33,002	46,203
* La Jolla Pharmaceutical Co.	107,662	240,086
Landauer, Inc.	25,000	1,714,500
* Langer, Inc.	33,567	16,784
* Lannet Co., Inc.	2,791	14,792
LCA-Vision, Inc.	25,873	65,200

* LeMaitre Vascular, Inc.	7,900	17,025
* # LHC Group, Inc.	41,643	1,108,120
* # LifePoint Hospitals, Inc.	85,100	1,918,154
* Ligand Pharmaceuticals, Inc. Class B	104,607	221,767
* # Luminex Corp.	82,443	1,679,364
* Magellan Health Services, Inc.	88,401	3,201,884
* Magyar Bancorp, Inc.	1,800	8,550
* # Mannkind Corp.	117,854	418,382
Martek Biosciences Corp.	94,120	2,489,474
* Matrixx Initiatives, Inc.	27,475	475,043
* Maxygen, Inc.	334,660	2,864,690
* MDRNA, Inc.	48,933	13,212
* Medarex, Inc.	218,121	1,302,182
* MedCath Corp.	36,249	228,006
* Medical Action Industries, Inc.	41,209	354,397
* Medical Staffing Network Holdings, Inc.	304,540	63,953
* MediciNova, Inc.	2,914	6,571
# Medicis Pharmaceutical Corp. Class A	96,415	1,343,061
* # Medivation, Inc.	52,814	990,263
* Mednax, Inc.	48,700	1,634,859
* MEDTOX Scientific, Inc.	23,945	151,811
Merge Healthcare, Inc.	54,993	87,439
# Meridian Bioscience, Inc.	107,834	2,292,551
* Merit Medical Systems, Inc.	74,276	1,143,108
* # Metabolix, Inc.	38,983	329,017
* Metropolitan Health Networks, Inc.	142,700	211,196
* # Micromet, Inc.	75,807	300,196
* Micrus Endovascular Corp.	26,747	301,706
* Molecular Insight Pharmaceuticals, Inc.	6,549	17,420
* # Molina Healthcare, Inc.	45,264	793,931
* Momenta Pharmaceuticals, Inc.	63,529	688,019
* Monogram Biosciences, Inc.	47,610	130,928
* MTS Medication Technologies	19,492	73,290
* MWI Veterinary Supply, Inc.	27,060	566,366
* Nabi Biopharmaceuticals	88,180	364,183
* # Nanogen, Inc.	94,714	16,584
National Healthcare Corp.	32,508	1,479,114

National Research Corp.	25,783	583,985
* Natus Medical, Inc.	59,400	459,756
* Nektar Therapeutics	157,127	645,792
* # Neogen Corp.	38,456	1,006,394
* Neopharm, Inc.	81,417	4,901
* Neurocrine Biosciences, Inc.	635,986	2,111,474
* Neurogen Corp.	86,049	11,186
* Nighthawk Radiology Holdings, Inc.	17,900	76,254
* NitroMed, Inc.	116,357	86,104
* North American Scientific, Inc.	6,894	1,724

* #	Northfield Laboratories, Inc.	45,542	36,889
*	Northstar Neuroscience, Inc.	53,275	101,223
* #	NovaMed, Inc.	66,667	197,334
*	Novavax, Inc.	53,225	84,628
*	Noven Pharmaceuticals, Inc.	42,213	419,175
*	NOVT Corp.	6,450	7,160
*	NPS Pharmaceuticals, Inc.	80,522	502,457
*	Nutraceutical International Corp.	15,776	137,882
* #	NuVasive, Inc.	97,252	3,631,390
* #	NxStage Medical, Inc.	22,405	76,849
*	Obagi Medical Products, Inc.	38,443	257,184
*	Odyssey Healthcare, Inc.	55,769	553,228
*	Omniceil, Inc.	68,476	534,798
*	OncoGenex Pharmaceutical, Inc.	4,101	18,372
* #	Onyx Pharmaceuticals, Inc.	6,653	202,451
* #	Opexa Therapeutics, Inc.	1,600	912
* #	Optimer Pharmaceuticals, Inc.	51,615	541,441
*	OraSure Technologies, Inc.	25,926	74,667
*	Orchid Cellmark, Inc.	203,675	108,314
*	Ore Pharmaceuticals, Inc.	16,491	9,400
*	Orexigen Therapeutics, Inc.	53,522	214,623
*	Orthologic Corp.	102,663	42,092
*	Oscient Pharmaceuticals Corp.	32,498	6,828
* #	Osiris Therapeutics, Inc.	53,749	1,077,667
*	Osteotech, Inc.	16,300	49,552
	Owens & Minor, Inc.	61,122	2,430,822
* #	Pain Therapeutics, Inc.	116,922	776,362
*	Palomar Medical Technologies, Inc.	30,850	273,023
*	Panacos Pharmaceuticals, Inc.	103,464	7,274
*	Par Pharmaceutical Cos., Inc.	58,602	721,391
*	Parexel International Corp.	156,224	1,545,055
*	PDI, Inc.	261,027	1,205,945
#	PDL BioPharma, Inc.	212,467	1,364,038
* #	Pharmanet Development Group, Inc.	144,424	189,195
*	PharMerica Corp.	51,803	851,641
*	Phase Forward, Inc.	77,382	1,044,657
*	PHC, Inc.	26,048	30,997
*	PhotoMedex, Inc.	5,622	16,868
* #	Poniard Pharmaceuticals, Inc.	16,171	38,810
*	Pozen, Inc.	73,067	524,621
*	Progenics Pharmaceuticals, Inc.	48,682	354,892
*	Prospect Medical Holdings, Inc.	23,300	59,415
* #	ProxyMed, Inc.	40,279	262
* #	PSS World Medical, Inc.	178,200	2,829,816
	Psychemedics Corp.	7,201	49,111

* #	Psychiatric Solutions, Inc.	35,866	932,516
*	QuadraMed Corp.	1	6

* Questcor Pharmaceuticals, Inc.	144,592	932,618
* # Quidel Corp.	87,035	1,070,531
* # Quigley Corp.	16,382	77,815
* RadNet, Inc.	59,955	191,856
* Regeneration Technologies, Inc.	94,611	231,797
* # Regeneron Pharmaceuticals, Inc.	168,037	2,937,287
* RehabCare Group, Inc.	35,100	489,645
* Repligen Corp.	99,838	408,337
* Repros Therapeutics, Inc.	25,558	255,069
* Res-Care, Inc.	74,330	1,007,172
* # Rigel Pharmaceuticals, Inc.	68,222	476,872
* Rochester Medical Corp.	26,138	302,155
* Rockwell Medical Technologies, Inc.	10,132	36,070
* Rural/Metro Corp.	12,052	19,886
* RXi Pharmaceuticals Corp.	84	396
* Salix Pharmaceuticals, Ltd.	81,666	653,328
* # Sangamo BioSciences, Inc.	98,597	409,178
* Santarus, Inc.	17,000	28,730
* # Savient Pharmaceuticals, Inc.	148,646	823,499
* # Seattle Genetics, Inc.	150,135	1,514,862
* Senomyx, Inc.	27,332	97,029
* # Sepracor, Inc.	183,986	2,796,587
* # Sequenom, Inc.	98,258	2,177,397
* SeraCare Life Sciences, Inc.	42,521	45,497
* Signalife, Inc.	1	32
* Sirona Dental Systems, Inc.	43,403	521,270
* Skilled Healthcare Group, Inc.	8,600	71,638
* Solta Medical, Inc.	2,181	2,639
* Somanetics Corp.	36,579	535,517
* # Somaxon Pharmaceuticals, Inc.	5,100	12,495
* SonoSite, Inc.	43,345	823,122
Span-American Medical System, Inc.	10,492	108,592
* Spectranetics Corp.	51,082	153,246
* SRI/Surgical Express, Inc.	12,700	17,780
* # STAAR Surgical Co.	5,656	11,029
* # Stereotaxis, Inc.	49,291	125,692
# Steris Corp.	72,133	1,918,738
* Sun Healthcare Group, Inc.	115,092	1,303,992
* SunLink Health Systems, Inc.	20,348	18,924
* Sunrise Senior Living, Inc.	5,799	6,959
* # SurModics, Inc.	51,592	1,023,069
* Symmetry Medical, Inc.	60,014	411,096
* Synovis Life Technologies, Inc.	33,839	551,237
* # Synta Pharmaceuticals Corp.	57,616	507,021
* Targacept, Inc.	2,425	5,044
* # Telik, Inc.	128,964	61,903
* # The Medicines Co.	153,292	1,962,138
* Theragenics Corp.	582,770	751,773
* # Theravance, Inc.	89,123	1,174,641
* # Thoratec Corp.	63,151	1,829,484
* Threshold Pharmaceuticals, Inc.	10,400	8,112

* Tomotherapy, Inc.	8,900	22,517
* TorreyPines Therapeutics, Inc.	873	235

* Transcend Services, Inc.	12,668	128,960
Trimeris, Inc.	4,511	4,601
* ● Tripos Escrow Shares	220	20
* U.S. Physical Therapy, Inc.	39,561	482,644
* # United Therapeutics Corp.	28,773	1,955,125
* Urologix, Inc.	131,715	72,443
* Uroplasty, Inc.	12,269	9,815
Utah Medical Products, Inc.	13,735	333,623
# Valeant Pharmaceuticals International	129,161	2,802,794
* Varian, Inc.	76,999	2,143,652
* Vascular Solutions, Inc.	44,300	407,560
* Vermillion, Inc.	7,108	3,909
* ViroPharma, Inc.	186,174	2,234,088
* Vision-Sciences, Inc.	4,525	5,792
* Vital Images, Inc.	27,592	312,066
* Vivus, Inc.	189,165	928,800
* VNUS Medical Technologies	28,184	451,226
* Volcano Corp.	85,268	1,114,453
* # WebMD Health Corp. Class A	12,458	292,016
# West Pharmaceutical Services, Inc.	87,400	2,903,428
* # Wright Medical Group, Inc.	95,326	1,977,061
* # XenoPort, Inc.	67,451	1,761,820
Young Innovations, Inc.	4,443	68,600
* Zoll Medical Corp.	53,824	861,722
* Zymogenetics, Inc.	16,064	68,272
Total Health Care		<u>249,402,479</u>

#### Industrials – (14.1%)

* 3-D Systems Corp.	27,026	162,156
* A. T. Cross Co. Class A	32,911	84,910
# A.O. Smith Corp.	61,250	1,683,150
# AAON, Inc.	51,583	934,684
* # AAR Corp.	69,173	1,254,798
ABM Industries, Inc.	133,289	1,979,342
* ACCO Brands Corp.	281,692	540,849
* Accuride Corp.	62,594	23,160
Aceto Corp.	69,175	618,425
* Active Power, Inc.	489,231	254,400
# Actuant Corp.	149,256	2,459,739
# Acuity Brands, Inc.	65,099	1,749,210
# Administaff, Inc.	57,000	1,202,130
* AeroCentury Corp.	1,600	14,480
* # AeroVironment, Inc.	38,002	1,408,354
* Air Transport Services Group, Inc.	175,716	42,172
* AirTran Holdings, Inc.	252,929	1,037,009

Alamo Group, Inc.	33,314	418,091
* Alaska Air Group, Inc.	111,907	2,949,869
Albany International Corp. Class A	54,335	543,893
Alexander & Baldwin, Inc.	72,464	1,597,107
* # Allegiant Travel Co.	36,574	1,307,886
* Allied Defense Group, Inc.	62,974	433,891
* Altra Holdings, Inc.	64,359	452,444
* Amerco, Inc.	20,255	622,841
American Ecology Corp.	55,250	1,102,238
* American Locker Group, Inc.	300	278

American Railcar Industries, Inc.	10,767	90,335
* American Reprographics Co.	24,300	147,744
American Science & Engineering, Inc.	25,100	1,957,800
* # American Superconductor Corp.	98,699	1,596,950
# American Woodmark Corp.	25,221	379,576
Ameron International Corp.	24,202	1,206,470
Ampco-Pittsburgh Corp.	27,455	507,643
* # AMREP Corp.	7,002	194,306
Apogee Enterprises, Inc.	66,010	676,603
# Applied Industrial Technologies, Inc.	98,025	1,547,815
Applied Signal Technologies, Inc.	38,837	681,201
* Argan, Inc.	20,232	224,575
* Argon ST, Inc.	60,525	1,158,449
# Arkansas Best Corp.	65,100	1,522,689
* Arotech Corp.	34,540	14,852
Art' s-Way Manufacturing Co., Inc.	400	1,360
* # Astec Industries, Inc.	58,500	1,437,345
* Astronics Corp.	27,548	208,263
* Astronics Corp. Class B	6,887	58,540
* Atlas Air Worldwide Holding, Inc.	5,200	75,452
* Avalon Holding Corp. Class A	44,736	80,525
* Avis Budget Group, Inc.	5,000	3,450
* # Axsys Technologies, Inc.	32,973	1,407,947
* AZZ, Inc.	35,700	799,680
# Badger Meter, Inc.	39,995	943,482
* Baker (Michael) Corp.	24,300	849,528
# Baldor Electric Co.	85,233	1,194,114
* Baldwin Technology Co., Inc. Class A	3,200	3,680
# Barnes Group, Inc.	144,200	1,629,460
Barrett Business Services, Inc.	14,158	139,315
* BE Aerospace, Inc.	16,600	160,522
* Beacon Roofing Supply, Inc.	83,669	1,065,106
# Belden, Inc.	144,122	1,882,233
* # Blount International, Inc.	86,600	725,708
* BlueLinx Holdings, Inc.	6,800	16,184
Bowne & Co., Inc.	429,359	1,202,206
Brady Co. Class A	87,776	1,836,274

* Breeze-Eastern Corp.	30,955	241,449
# Briggs & Stratton Corp.	88,818	1,313,618
* BTU International, Inc.	18,700	74,426
# C&D Technologies, Inc.	327,576	976,176
* CAI International, Inc.	4,500	10,125
# Carlisle Companies, Inc.	108,046	2,017,219
# Cascade Corp.	34,100	780,549
* Casella Waste Systems, Inc. Class A	40,464	111,681
* # CBIZ, Inc.	196,795	1,599,943
CDI Corp.	17,000	182,240
* CECO Environmental Corp.	5,715	13,430
* Celadon Group, Inc.	61,502	480,946
* # Cenveo, Inc.	60,500	238,975
* # Ceradyne, Inc.	58,665	1,338,735
Champion Industries, Inc.	7,013	19,636
* Chart Industries, Inc.	11,400	96,444
Chase Corp.	24,379	266,950
Chicago Rivet & Machine Co.	800	9,560

CIRCOR International, Inc.	43,290	963,203
# CLAROC, Inc.	110,800	3,361,672
* # Clean Harbors, Inc.	55,864	2,989,283
* Coleman Cable, Inc.	1,300	4,550
* Columbus McKinnon Corp.	51,495	655,016
* Comforce Corp.	29,612	49,452
Comfort Systems USA, Inc.	110,919	1,134,701
* Commercial Vehicle Group, Inc.	343,231	343,231
* Competitive Technologies, Inc.	27,004	31,055
CompX International, Inc.	6,100	34,526
* COMSYS IT Partners, Inc.	2,200	4,400
* Conrad Industries, Inc.	6,900	34,500
* Consolidated Graphics, Inc.	10,000	161,100
* Continental Airlines, Inc.	44,800	603,456
# Con-way, Inc.	82,116	1,809,015
* Cornell Companies, Inc.	31,600	482,216
Corporate Executive Board Co.	57,537	1,162,247
* # CoStar Group, Inc.	52,283	1,548,622
* Covenant Transport Group Class A	219,623	399,714
* CPI Aerostructures, Inc.	14,666	73,330
* CRA International, Inc.	19,570	411,166
Crane Co.	22,921	399,284
Cubic Corp.	72,795	1,977,112
# Curtiss-Wright Corp.	112,800	3,643,440
# Deluxe Corp.	71,900	829,007
Diamond Management & Technology Consultants, Inc.	40,215	104,559
* # Dollar Thrifty Automotive Group, Inc.	48,295	56,022
* Double Eagle Petroleum Co.	5,700	33,402
Ducommun, Inc.	31,110	589,223

* Duff & Phelps Corp.	22,761	325,255
* DXP Enterprises, Inc.	29,400	399,252
* Dynamex, Inc.	30,416	337,009
Dynamic Materials Corp.	17,622	213,931
* # DynCorp International, Inc. Class A	104,519	1,571,966
Eagle Bulk Shipping, Inc.	18,800	100,392
Eastern Co.	8,215	90,529
Ecology & Environment, Inc. Class A	4,436	55,849
Electro Rent Corp.	69,056	731,994
* # EMCOR Group, Inc.	176,300	3,630,017
# Encore Wire Corp.	54,669	902,585
* # EnerI, Inc.	191,863	861,465
* # Energy Conversion Devices, Inc.	50,300	1,266,051
* # EnerNOC, Inc.	12,821	133,851
* EnerSys	129,200	1,177,012
* ENGlobal Corp.	79,900	247,690
Ennis, Inc.	62,200	696,018
* EnPro Industries, Inc.	54,400	995,520
* Environmental Tectonics Corp.	7,400	8,880
* # ESCO Technologies, Inc.	70,700	2,505,608
Espey Manufacturing & Electronics Corp.	9,085	153,355
* Esterline Technologies Corp.	69,800	2,519,082
* # Evergreen Solar, Inc.	100,000	221,000
* Exide Technologies	22,592	82,009
* Exponent, Inc.	40,910	1,003,113
* ExpressJet Holdings, Inc.	95,601	151,050

Federal Signal Corp.	241,128	1,627,614
* First Advantage Corp.	3,700	47,138
* First Aviation Services, Inc.	6,000	4,200
* # Flanders Corp.	63,897	260,700
* Flow International Corp.	15,100	23,405
# Forward Air Corp.	82,900	1,679,554
Franklin Electric Co., Inc.	62,020	1,611,900
Freightcar America, Inc.	20,228	387,366
Frozen Food Express Industries, Inc.	194,063	799,540
* # Fuel Tech, Inc.	39,500	395,395
* FuelCell Energy, Inc.	116,900	451,234
* Furmanite Corp.	96,670	359,612
G & K Services, Inc. Class A	225,665	4,163,519
* Gardner Denver Machinery, Inc.	74,756	1,627,438
GATX Corp.	66,090	1,592,769
# Genco Shipping & Trading, Ltd.	8,900	138,395
* Gencor Industries, Inc.	200	1,584
GenCorp, Inc.	23,000	66,700
* # General Cable Corp.	21,200	348,952
* # Genesee & Wyoming, Inc.	103,575	2,814,133
* # GeoEye, Inc.	35,248	608,028



* Global Cash Access, Inc.	27,300	73,983
# Gorman-Rupp Co.	45,668	1,169,101
* GP Strategies Corp.	48,452	189,447
# Graco, Inc.	69,300	1,474,011
* Graftech International, Ltd.	231,000	1,850,310
Graham Corp.	10,990	109,460
# Granite Construction, Inc.	121,200	4,268,664
Great Lakes Dredge & Dock Corp.	50,235	167,785
Greenbrier Companies, Inc.	199,114	1,105,083
* Griffon Corp.	439,420	4,372,229
Hardinge, Inc.	146,298	636,396
* Hawaiian Holdings, Inc.	132,675	539,987
# Healthcare Services Group, Inc.	115,563	1,770,425
# Heartland Express, Inc.	264,941	3,566,106
HEICO Corp.	40,200	1,589,106
HEICO Corp. Class A	41,263	1,200,341
# Heidrick & Struggles International, Inc.	43,007	653,706
* Henry Bros. Electronics, Inc.	13,944	79,132
* Herley Industries, Inc.	37,000	412,180
Herman Miller, Inc.	107,970	1,186,590
* # Hexcel Corp.	76,100	630,869
* Hill International, Inc.	105,519	580,355
Hi-Shear Technology Corp.	21,962	197,658
HNI Corp.	70,040	925,228
* # Hoku Scientific, Inc.	34,798	88,735
Horizon Lines, Inc. Class A	8,500	29,240
# Houston Wire & Cable Co.	24,602	175,904
* HQ Sustainable Maritime Industries, Inc.	13,972	99,900
* # Hub Group, Inc. Class A	106,176	2,410,195
* Hudson Highland Group, Inc.	7,260	17,860
* Hudson Technologies, Inc.	3,900	5,850
* Hurco Companies, Inc.	16,560	234,821
* # Huron Consulting Group, Inc.	36,610	1,829,768
* Huttig Building Products, Inc.	252,115	88,240

* # ICF International, Inc.	25,281	599,918
* ICT Group, Inc.	5,300	20,564
* II-VI, Inc.	80,104	1,508,358
* InnerWorkings, Inc.	83,215	275,442
* Innotrac Corp.	16,000	17,920
Innovative Solutions & Support, Inc.	27,850	86,614
* # Insituform Technologies, Inc. Class A	47,477	890,669
Insteel Industries, Inc.	21,000	161,700
* Integrated Electrical Services, Inc.	17,304	143,104
* # InterDigital, Inc.	135,597	4,383,851
* Interline Brands, Inc.	65,738	525,904
International Shipholding Corp.	19,600	421,400
* Intersections, Inc.	47,970	178,448

* #	JetBlue Airways Corp.	165,568	932,148
*	JPS Industries, Inc.	8,700	42,413
*	Kadant, Inc.	20,600	206,824
	Kaman Corp. Class A	67,300	1,284,757
#	Kaydon Corp.	74,612	2,029,446
	Kelly Services, Inc. Class A	83,666	758,014
	Kelly Services, Inc. Class B	350	4,918
*	Kenexa Corp.	5,300	35,987
	Kennametal, Inc.	60,100	964,004
*	Key Technology, Inc.	14,902	197,601
*	Kforce, Inc.	107,505	671,906
* #	Kirby Corp.	59,200	1,419,616
	Knight Transportation, Inc.	227,179	3,030,568
	Knoll, Inc.	79,670	543,349
*	Korn/Ferry International	109,900	1,033,060
* #	K-Tron International, Inc.	10,388	744,923
*	L.B. Foster Co. Class A	9,200	242,788
	L.S. Starrett Co. Class A	13,208	198,648
*	LaBarge, Inc.	43,810	484,977
*	Ladish Co., Inc.	30,400	345,648
	Lawson Products, Inc.	29,775	569,298
*	Layne Christensen Co.	42,028	663,202
*	Learning Tree International, Inc.	42,681	374,739
*	LECG Corp.	16,473	53,867
#	Lennox International, Inc.	30,799	865,760
*	LGL Group, Inc.	4,660	7,223
*	Limco-Piedmont, Inc.	1,100	3,388
#	Lindsay Corp.	32,600	847,600
*	LMI Aerospace, Inc.	32,041	361,743
	LSI Industries, Inc.	36,262	164,992
*	Lydall, Inc.	64,741	238,894
*	M&F Worldwide Corp.	53,200	563,920
*	Mac-Gray Corp.	25,646	166,058
*	Magnetek, Inc.	436,280	872,560
* ●	MAIR Holdings, Inc. Escrow Shares	51,616	24,260
*	Manitex International, Inc.	6,890	7,303
*	Marten Transport, Ltd.	58,082	1,025,728
*	Maxco, Inc.	3,000	9,930
	McGrath Rentcorp	69,314	1,453,515
*	Meadow Valley Corp.	2,300	14,375
* #	Media Sciences International, Inc.	2,800	1,036
*	Medialink Worldwide, Inc.	20,206	1,819

*	Merrimac Industries, Inc.	12,771	28,735
* #	Mesa Air Group, Inc.	613,206	91,981
#	Met-Pro Corp.	47,157	516,841
*	MFRI, Inc.	14,905	73,333
* #	Middleby Corp.	40,513	938,281

* Miller Industries, Inc.	8,800	48,224
# Mine Safety Appliances Co.	98,200	1,926,684
* Misonix, Inc.	92,109	99,478
* Mobile Mini, Inc.	76,930	972,395
* Monster Worldwide, Inc.	127,700	1,176,117
* Moog, Inc. Class A	95,146	2,850,574
* Moog, Inc. Class B	7,758	238,636
Mueller Industries, Inc.	63,145	1,270,477
Mueller Water Products, Inc.	168,617	1,141,537
Multi-Color Corp.	33,680	370,480
NACCO Industries, Inc. Class A	10,045	321,340
* Nashua Corp.	67,920	205,798
* National Patent Development Corp.	13,860	18,018
National Technical Systems, Inc.	20,700	82,800
* # Navigant Consulting, Inc.	145,200	2,080,716
* # NCI Building Systems, Inc.	173,358	2,009,219
# Nordson Corp.	92,150	2,783,852
* North America Galvanizing & Coatings, Inc.	64,067	239,611
* # Odyssey Marine Exploration, Inc.	133,967	529,170
* # Old Dominion Freight Line, Inc.	98,622	2,473,440
Omega Flex, Inc.	24,600	383,760
* On Assignment, Inc.	64,215	297,315
* Orbit International Corp.	1,977	4,270
* # Orbital Sciences Corp.	162,552	2,725,997
* Orion Marine Group, Inc.	15,671	155,143
Oshkosh Truck Corp. Class B	12,300	88,806
* P.A.M. Transportation Services, Inc.	76,987	384,935
Pacer International, Inc.	59,059	507,907
* Paragon Technologies, Inc.	2,950	7,169
* Park-Ohio Holdings Corp.	135,959	500,329
* Patrick Industries, Inc.	8,995	4,992
* # Patriot Transportation Holding, Inc.	11,786	810,995
* # Perini Corp.	60,500	1,261,425
* PGT, Inc.	88,192	88,016
* Pike Electric Corp.	56,800	639,000
* Pinnacle Airlines Corp.	64,200	128,400
* Plug Power, Inc.	712,637	641,373
* # PMFG, Inc.	39,396	275,772
* Point Blank Solutions, Inc.	91,550	41,198
* Polypore International, Inc.	5,300	36,676
Portec Rail Products, Inc.	1,546	11,255
* Powell Industries, Inc.	31,883	761,366
Preformed Line Products Co.	20,145	591,457
* PRG-Schultz International, Inc.	7,701	24,104
* # Protection One, Inc.	36,556	104,185
Providence & Worcester Railroad Co.	4,200	57,351
* Quality Distribution, Inc.	3,920	9,134
Quanex Building Products Corp.	94,272	800,369
Quixote Corp.	7,385	31,091
# Raven Industries, Inc.	49,230	1,073,706

* #	RBC Bearings, Inc.	36,899	674,514
*	RCM Technologies, Inc.	157,393	189,659
	Regal-Beloit Corp.	84,204	2,859,568
*	Republic Airways Holdings, Inc.	86,978	712,350
* #	Resources Connection, Inc.	120,636	1,745,603
	Robbins & Myers, Inc.	96,400	1,666,756
#	Rollins, Inc.	292,175	4,557,930
*	RSC Holdings, Inc.	75,252	534,289
*	Rush Enterprises, Inc. Class A	68,796	626,044
*	Rush Enterprises, Inc. Class B	40,331	356,123
*	Saia, Inc.	127,510	1,363,082
	Schawk, Inc.	44,096	358,941
* #	School Specialty, Inc.	165,172	2,725,338
*	Schuff International, Inc.	6,700	88,775
	Servidyne, Inc.	346	758
	Servotronics, Inc.	1,300	7,573
*	SIFCO Industries, Inc.	5,415	33,140
*	Simlar, Inc.	6,300	1,859
#	Simpson Manufacturing Co., Inc.	127,341	2,555,734
	SkyWest, Inc.	163,073	2,552,092
*	SL Industries, Inc.	5,800	34,800
*	SmartPros, Ltd.	10,300	27,810
*	SPACEHAB, Inc.	1,822	565
*	Sparton Corp.	1,803	3,372
*	Spherion Corp.	1,107,259	1,583,380
*	Spherix, Inc.	37,595	16,918
* #	Spire Corp.	24,326	119,441
*	Standard Parking Corp.	52,371	1,002,381
	Standard Register Co.	38,470	279,677
	Standex International Corp.	34,100	523,435
*	Stanley, Inc.	39,300	1,189,218
	Steelcase, Inc. Class A	164,991	712,761
*	Sterling Construction Co., Inc.	24,300	435,456
#	Sun Hydraulics, Inc.	43,103	663,786
	Supreme Industries, Inc.	115,145	138,174
	Sypris Solutions, Inc.	322,527	409,609
#	TAL International Group, Inc.	38,950	408,196
*	Taleo Corp. Class A	8,972	75,634
*	Taser International, Inc.	103,247	523,462
*	Team, Inc.	41,700	823,575
*	TeamStaff, Inc.	13,988	22,451
	Tech/Ops Sevcon, Inc.	8,183	18,739
	Technology Research Corp.	85,112	157,457
	Tecumseh Products Co. Class A	35,140	288,148
*	Tecumseh Products Co. Class B	3,375	27,675
*	Teledyne Technologies, Inc.	93,000	2,591,910
*	TeleTech Holdings, Inc.	66,413	537,281
	Tennant Co.	49,600	671,584

* Tetra Tech, Inc.	153,296	3,561,066
* The Advisory Board Co.	28,755	503,213
The Brink' s Co.	68,700	1,815,741
* The GEO Group, Inc.	108,400	1,604,320
The Manitowoc Co., Inc.	12,000	66,000
* Thomas & Betts Corp.	76,837	1,643,543
# Titan International, Inc.	89,225	692,386

Todd Shipyards Corp.	19,728	276,192
# Toro Co.	73,254	2,169,051
* Trailer Bridge, Inc.	8,400	30,324
* # TransDigm Group, Inc.	73,682	2,511,083
* TRC Companies, Inc.	394,854	1,149,025
Tredegar Industries, Inc.	86,991	1,435,352
* # Trex Co., Inc.	43,500	643,365
# Trinity Industries, Inc.	119,300	1,373,143
Triumph Group, Inc.	41,975	1,900,628
* TrueBlue, Inc.	78,000	663,000
* Tufco Technologies, Inc.	4,700	16,262
Twin Disc, Inc.	10,200	67,014
* U.S. Home Systems, Inc.	927	1,492
* UAL Corp.	162,799	1,536,823
* Ultralife Corp.	29,715	238,017
* # United Rentals, Inc.	21,560	120,305
* United Stationers, Inc.	76,209	2,134,614
Universal Forest Products, Inc.	72,537	1,523,277
* Universal Power Group, Inc.	6,700	10,988
* Universal Security Instruments, Inc.	5	19
* Universal Truckload Services, Inc.	23,086	285,343
* UQM Technologies, Inc.	25,600	41,472
* US Airways Group, Inc.	190,100	1,077,867
* USA Truck, Inc.	16,635	239,877
* USG Corp.	18,600	121,086
* UTI Worldwide, Inc.	17,700	193,992
* # Valence Technology, Inc.	19,099	33,232
# Valmont Industries, Inc.	27,525	1,116,965
Valpey Fisher Corp.	8,710	12,673
* Versar, Inc.	24,600	89,790
Viad Corp.	56,800	1,262,664
Vicor Corp.	40,122	189,376
* Volt Information Sciences, Inc.	218,033	1,162,116
VSE Corp.	11,566	332,638
Wabash National Corp.	490,296	1,382,635
# Watsco, Inc. Class A	64,000	2,115,200
Watsco, Inc. Class B	9,433	311,289
Watts Water Technologies, Inc.	82,680	1,842,110
* WCA Waste Corp.	53,626	114,223
# Werner Enterprises, Inc.	203,184	3,047,760

* # WESCO International, Inc.	46,171	850,470
* Willdan Group, Inc.	5,300	9,911
* Willis Lease Finance Corp.	19,095	180,257
# Woodward Governor Co.	63,727	1,310,864
# WSI Industries, Inc.	1,900	2,831
* YRC Worldwide, Inc.	450,358	1,297,031
* Zareba Systems, Inc.	300	777
Total Industrials		<u>310,103,463</u>

Information Technology – (14.8%)

* 3Com Corp.	558,642	1,301,636
* Acacia Research	102,634	324,323
* # ACI Worldwide, Inc.	62,839	1,067,635
* Acme Packet, Inc.	52,340	230,296
* Actel Corp.	45,934	414,325

* ActivIdentity Corp.	869,017	1,937,908
* Actuate Corp.	122,000	434,320
Acxiom Corp.	172,979	1,645,030
* Adaptec, Inc.	4,400	12,276
* ADC Telecommunications, Inc.	59,400	301,158
* Adept Technology, Inc.	13,403	40,075
# Adtran, Inc.	210,232	3,185,015
* Advanced Analogic Technologies, Inc.	34,211	102,975
* Advanced Energy Industries, Inc.	78,064	701,015
* # Advanced Photonix, Inc.	5,345	5,612
* # Advent Software, Inc.	76,915	1,679,054
* Aehr Test Systems	5,400	7,884
Agilysys, Inc.	230,939	824,452
* Airspan Networks, Inc.	124,100	19,856
* Airvana, Inc.	45,953	233,901
* ● Allen Organ Co. Escrow Shares	800	7,270
* Allied Motion Technologies, Inc.	2,800	5,656
* American Commercial Lines, Inc.	33,530	135,461
American Software, Inc. Class A	58,905	244,456
* Amkor Technology, Inc.	308,919	716,692
* Amtech Systems, Inc.	24,270	98,051
* # Anadigics, Inc.	22,800	46,284
* Analysts International Corp.	323,951	136,059
* Anaren, Inc.	41,600	491,712
* # Anixter International, Inc.	59,610	1,608,278
* Applied Micro Circuits Corp.	190,714	762,856
* Ariba, Inc.	145,169	1,109,091
* # Arris Group, Inc.	243,728	1,735,343
* Art Technology Group, Inc.	339,807	581,070
* Aruba Networks, Inc.	79,712	212,831
* ASA International, Ltd.	640	2,000
* Aspen Technology, Inc.	266,089	1,782,796

* Astea International, Inc.	2,800	6,552
Astro-Med, Inc.	12,758	89,178
* Asyst Technologies, Inc.	156,000	42,120
* # Atheros Communications	149,696	1,797,849
Atlantic Tele-Network, Inc.	28,983	623,135
* # Atmel Corp.	660,282	2,205,342
* # ATMI, Inc.	38,833	524,634
* Authentidate Holding Corp.	97,700	24,425
* Autobytel, Inc.	769,313	276,953
* Avanex Corp.	70	132
* Avid Technology, Inc.	116,463	1,165,795
* Aviza Technology, Inc.	67,130	13,359
* Avocent Corp.	76,105	1,092,107
AVX Corp.	108,726	991,581
* Aware, Inc.	22,700	50,848
* Axcelis Technologies, Inc.	305,496	87,066
* Axesstel, Inc.	33,683	12,800
* AXS-One, Inc.	18,400	1,840
* AXT, Inc.	406,289	564,742
* # Bankrate, Inc.	54,357	1,813,350
* BearingPoint, Inc.	11,729	17,594
Bel Fuse, Inc. Class A	8,710	122,376
Bel Fuse, Inc. Class B	26,643	406,039

* Bell Microproducts, Inc.	94,771	85,294
* Benchmark Electronics, Inc.	109,971	1,291,060
* BigBand Networks, Inc.	102,703	518,650
* Bitstream, Inc.	7,200	35,208
Black Box Corp.	45,502	993,309
# Blackbaud, Inc.	77,739	865,235
* # Blackboard, Inc.	85,864	2,181,804
* Blonder Tongue Laboratories, Inc.	20,136	19,230
* Blue Coat Systems, Inc.	79,472	762,136
Bogen Communications International, Inc.	11,900	43,435
* Bookham, Inc.	484,568	179,290
* Borland Software Corp.	1,249,902	774,939
* Bottomline Technologies, Inc.	42,725	285,403
* Brightpoint, Inc.	122,470	573,160
* # BroadVision, Inc.	4,455	64,598
* Brocade Communications Systems, Inc.	43,148	164,394
* BSQUARE Corp.	30,268	75,367
* Cabot Microelectronics Corp.	47,500	1,081,100
* # CACI International, Inc. Class A	56,746	2,562,082
* Cadence Design Systems, Inc.	47,600	179,928
* CalAmp Corp.	461,446	447,603
* California Micro Devices Corp.	14,800	31,672
* Callidus Software, Inc.	26,800	70,216
* CallWave, Inc.	256,118	189,527

* Cascade Microtech, Inc.	41,199	127,305
Cass Information Systems, Inc.	16,615	396,102
* Catapult Communications Corp.	246,220	1,698,918
* # Cavium Networks, Inc.	69,402	631,558
* CEVA, Inc.	61,567	420,503
* Checkpoint Systems, Inc.	102,900	920,955
* Chordiant Software, Inc.	26,074	61,274
* Ciber, Inc.	97,336	424,385
* # Ciena Corp.	10,700	66,768
* Cirrus Logic, Inc.	116,989	329,909
* Clarus Corp.	32,100	134,820
* Clearfield, Inc.	87,411	104,893
* # Cogent, Inc.	161,460	1,879,394
Cognex Corp.	66,335	866,335
* Coherent, Inc.	78,193	1,414,511
Cohu, Inc.	46,498	464,050
* Comarco, Inc.	34,669	32,936
* # ● Commerce One, Inc.	45,000	-
* # CommScope, Inc.	13,000	187,460
Communications Systems, Inc.	8,650	64,010
* # CommVault Systems, Inc.	49,679	659,240
* Computer Task Group, Inc.	47,700	145,962
* ComScore, Inc.	20,800	262,288
* # Comtech Telecommunications Corp.	65,100	2,525,880
* # Comverge, Inc.	8,800	40,392
* # Concur Technologies, Inc.	107,483	2,653,755
* Concurrent Computer Corp.	6,100	24,156
* Conexant Systems, Inc.	75,107	49,571
* Constant Contact, Inc.	26,937	411,328
* Convergys Corp.	165,015	1,242,563
* CPI International, Inc.	7,200	55,224

* Cray, Inc.	50,604	97,160
* # Cree, Inc.	59,164	1,179,139
* CSG Systems International, Inc.	123,232	1,786,864
* CSP, Inc.	8,385	27,377
CTS Corp.	55,159	283,517
* CVD Equipment Corp.	11,029	35,293
* CyberOptics Corp.	14,954	83,892
* # CyberSource Corp.	188,388	2,247,469
* Cymer, Inc.	85,386	1,741,874
* # Cypress Semiconductor Corp.	186,800	842,468
# Daktronics, Inc.	115,216	994,314
* # Data Domain, Inc.	107,692	1,402,150
* Data I/O Corp.	7,300	18,177
* Datalink Corp.	21,400	73,830
Dataram Corp.	75,582	95,233
* DataTRAK International, Inc.	2,915	408



* Datawatch Corp.	3,832	5,786
* DDi Corp.	38,136	128,900
* DealerTrack Holdings, Inc.	67,353	767,151
* Dice Holdings, Inc.	2,400	6,864
* Digi International, Inc.	76,915	584,554
* Digimarc Corp.	18,275	174,344
* Digital Angel Corp.	21,399	13,481
* # Digital River, Inc.	70,860	1,755,202
* # Diodes, Inc.	36,309	235,282
* Ditech Networks, Inc.	98,647	94,701
* DivX, Inc.	57,197	287,701
* Dot Hill Systems Corp.	866,568	428,951
* Double-Take Software, Inc.	39,606	299,817
* DSP Group, Inc.	242,426	1,578,193
* # DTS, Inc.	50,689	689,370
* Dycom Industries, Inc.	125,901	857,386
* Dynamics Research Corp.	101,182	705,239
* # EarthLink, Inc.	348,197	2,621,923
* Easylink Services International Corp.	3,800	7,410
* # Ebix, Inc.	16,989	347,595
* Echelon Corp.	66,235	490,139
* EDCI Holdings, Inc.	20,657	82,835
* EDGAR Online, Inc.	21,300	22,152
* Edgewater Technology, Inc.	191,311	535,671
* Elecsys Corp.	10,467	42,915
* Electroglas, Inc.	56,795	7,951
* Electronics for Imaging, Inc.	74,324	660,740
* eLoyalty Corp.	7,200	21,744
* # EMCORE Corp.	147,150	194,238
* EMS Technologies, Inc.	42,168	1,012,032
* Emulex Corp.	154,900	884,479
* En Pointe Technologies, Inc.	6,100	4,880
* Endwave Corp.	1,800	3,600
* Entegris, Inc.	354,394	492,608
* Entorian Technologies, Inc.	127,140	29,865
* Entrust, Inc.	15,500	23,250
* Epicor Software Corp.	157,522	557,628
* EPIQ Systems, Inc.	80,149	1,420,240
* ePlus, Inc.	14,390	152,606

* Euronet Worldwide, Inc.	60,322	606,236
* Evans & Sutherland Computer Corp.	11,143	5,014
* Evolving Systems, Inc.	11,000	11,330
* Exar Corp.	850,992	5,761,216
# Fair Isaac Corp.	77,600	985,520
* Fairchild Semiconductor Corp. Class A	40,100	182,455
* FalconStor Software, Inc.	20,705	66,049
* Faro Technologies, Inc.	32,660	490,553

* #	FEI Co.	92,550	1,684,410
*	Forgent Networks, Inc.	67,680	14,890
* #	FormFactor, Inc.	91,334	1,421,157
* #	Forrester Research, Inc.	62,587	1,306,817
*	FortuNet, Inc.	11,030	17,097
	Frequency Electronics, Inc.	122,628	386,278
*	FSI International, Inc.	77,271	29,749
*	Gartner Group, Inc.	31,100	440,376
*	Gerber Scientific, Inc.	169,522	532,299
*	Giga-Tronics, Inc.	3,942	4,218
*	GigOptix, Inc.	7,585	7,509
*	Globecomm Systems, Inc.	30,832	158,168
*	Glu Mobile, Inc.	6,246	3,185
*	GSE Systems, Inc.	38,896	236,099
*	GSI Technology, Inc.	42,294	109,119
*	GTSI Corp.	97,583	526,460
*	Guidance Software, Inc.	4,992	17,073
*	Hackett Group, Inc.	132,933	373,542
*	Halifax Corp.	12,629	6,567
*	Harmonic, Inc.	258,591	1,331,744
* #	Harris Stratex Networks, Inc. Class A	16,614	114,637
#	Heartland Payment Systems, Inc.	102,197	926,927
*	hi/fn, inc.	244,585	769,220
*	Hittite Microwave Corp.	59,536	1,525,312
*	Hughes Communications, Inc.	7,400	89,318
*	Hutchinson Technology, Inc.	488,870	1,549,718
*	Hypercom Corp.	941,956	1,431,773
*	I.D. Systems, Inc.	3,345	12,811
* #	i2 Technologies, Inc.	59,300	370,032
*	iCAD, Inc.	3,500	4,270
*	iGATE Capital Corp.	144,565	591,271
*	Ikanos Communications, Inc.	245,090	316,166
*	I-many, Inc.	110,892	43,237
#	Imation Corp.	45,194	440,190
	Imergent, Inc.	5,049	23,225
*	Immersion Corp.	75,600	392,364
*	Infinera Corp.	112,557	772,141
*	InFocus Corp.	795,204	604,355
	infoGROUP, Inc.	64,474	237,909
* #	Informatica Corp.	245,857	3,137,135
	InfoSpace, Inc.	655,004	5,246,582
*	Innodata Isogen, Inc.	27,307	61,168
*	Innovex, Inc.	28,351	3,686
*	InPlay Technologies, Inc.	100	13
*	Insight Enterprises, Inc.	123,941	642,014
*	InsWeb Corp.	1,533	3,557
	Integral Systems, Inc.	61,350	670,556

* Integrated Device Technology, Inc.	260,201	1,493,554
* Integrated Silicon Solution, Inc.	416,141	707,440
* Intelligent Systems Corp.	34,437	34,437
* Intelligroup, Inc.	29,800	44,700
* Interactive Intelligence, Inc.	40,441	277,830
* Interlink Electronics, Inc.	23,100	4,620
* # Intermec, Inc.	169,500	2,105,190
* Internap Network Services Corp.	23,900	64,291
* International Rectifier Corp.	110,300	1,502,286
* Internet Brands, Inc.	24,600	122,262
* Internet Capital Group, Inc.	291,402	1,255,943
Intersil Corp.	35,000	325,850
* Interwoven, Inc.	132,523	2,089,888
* Intest Corp.	45,877	12,157
* Intevac, Inc.	47,436	207,770
* IntriCon Corp.	15,310	57,413
* INX, Inc.	4,200	20,496
* iPass, Inc.	531,497	675,001
* iPCS, Inc.	6,845	33,951
* # IPG Photonics Corp.	127,633	1,226,553
* Isilon Systems, Inc.	78,095	216,323
* Iteris, Inc.	19,424	27,194
* Ixia	134,928	717,817
IXYS Corp.	93,924	643,379
* j2 Global Communications, Inc.	133,364	2,611,267
# Jabil Circuit, Inc.	136,800	796,176
# Jack Henry & Associates, Inc.	88,811	1,580,836
* Jaco Electronics, Inc.	66,196	48,985
* JDA Software Group, Inc.	55,312	619,494
* JDS Uniphase Corp.	47,700	173,151
* Jupitermedia Corp.	186,147	94,935
Keithley Instruments, Inc.	2,500	8,675
* Kemet Corp.	190,656	40,038
* Keynote Systems, Inc.	33,400	292,250
* Kopin Corp.	225,067	355,606
* Kratos Defense & Security Solutions, Inc.	26,828	31,657
* KVH Industries, Inc.	16,600	95,450
* # L-1 Identity Solutions, Inc.	196,839	1,427,083
* Lantronix, Inc.	14,000	9,520
* LaserCard Corp.	12,613	41,623
* Lattice Semiconductor Corp.	2,063,426	3,177,676
* Lawson Software, Inc.	536,360	2,263,439
* Leadis Technologies, Inc.	18,119	6,885
* LeCroy Corp.	220,102	506,235
* LightPath Technologies, Inc.	1,850	1,656
* Limelight Networks, Inc.	12,458	38,121
* Littlefuse, Inc.	51,600	789,480
* Logic Devices, Inc.	6,400	3,520
* LogicVision, Inc.	19,976	24,770
* Logility, Inc.	25,417	118,443
* LoJack Corp.	14,285	54,283

* Loral Space & Communications, Inc.	181,568	2,398,513
* LTX-Credence Corp.	1,396,379	404,950
* Luna Innovations, Inc.	6,456	8,586
* Macrovision Solutions Corp.	170,157	2,230,758

* Management Network Group, Inc.	224,773	92,157
* # Manhattan Associates, Inc.	72,894	1,118,194
* # ManTech International Corp. Class A	2,785	149,360
Marchex, Inc. Class B	31,366	157,144
* Mastec, Inc.	180,450	1,918,184
* Mastech Holdings, Inc.	27	50
Maximus, Inc.	59,200	2,199,872
* Maxwell Technologies, Inc.	37,079	173,530
* MDI, Inc.	9,933	1,490
* Measurement Specialties, Inc.	9,960	50,597
* Mechanical Technology, Inc.	7	11
MedQuist, Inc.	15,960	31,760
* # Mentor Graphics Corp.	117,527	547,676
* Mercury Computer Systems, Inc.	358,437	2,139,869
* Merix Corp.	381,315	137,273
Mesa Laboratories, Inc.	11,438	229,904
Methode Electronics, Inc.	59,900	276,738
Micrel, Inc.	154,373	1,173,235
* Micros Systems, Inc.	128,567	1,851,365
* Microsemi Corp.	187,602	1,575,857
* MicroStrategy, Inc.	26,300	1,017,810
* Microtune, Inc.	5,900	10,089
* Mindspeed Technologies, Inc.	4	4
* MIPS Technologies, Inc.	133,600	224,448
* MKS Instruments, Inc.	153,686	2,159,288
Mocon, Inc.	21,293	175,880
* ModusLink Global Solutions, Inc.	616,391	1,436,191
* # Monolithic Power Systems	85,019	1,032,981
* Monotype Imaging Holdings, Inc.	10,518	62,056
* MoSys, Inc.	35,027	72,856
* MPS Group, Inc.	266,800	1,614,140
* MRV Communications, Inc.	739,416	377,102
* MSC Software Corp.	76,965	447,936
* MTM Technologies, Inc.	306	196
MTS Systems Corp.	49,787	1,303,922
* Multi-Fineline Electronix, Inc.	13,200	244,596
* Nanometrics, Inc.	283,300	373,956
* Napco Security Technologies, Inc.	9,511	10,747
* NCI, Inc.	21,183	635,490
* NETGEAR, Inc.	59,925	666,366
* # NetLogic Microsystems, Inc.	55,978	1,187,293
* NetScout Systems, Inc.	86,150	1,225,053
* Network Engines, Inc.	124,077	62,039

* Network Equipment Technologies, Inc.	22,242	69,617
* Newport Corp.	6,218	33,266
NIC, Inc.	175,465	936,983
* Novatel Wireless, Inc.	9,100	50,414
* Novell, Inc.	369,981	1,368,930
* # Novellus Systems, Inc.	166,014	2,289,333
* Nu Horizons Electronics Corp.	312,815	491,120
* NumereX Corp. Class A	26,866	80,329
* NYFIX, Inc.	69,114	62,203
O.I. Corp.	8,056	74,599
* # Omniture, Inc.	124,018	1,127,324
* OmniVision Technologies, Inc.	74,300	497,067

* Omtool, Ltd.	3,470	2,603
* # ON Semiconductor Corp.	3,344	13,944
* Online Resources Corp.	37,100	117,236
* Onvia, Inc.	3,978	15,952
Openwave Systems, Inc.	882,755	644,411
* Oplink Communications, Inc.	19,868	140,467
* OPNET Technologies, Inc.	58,911	483,070
* OpNext, Inc.	69,409	165,193
* OPTi, Inc.	11,000	20,570
* Optical Cable Corp.	15,754	44,741
* Orbcomm, Inc.	20,200	33,128
* Orthovita, Inc.	121,503	351,144
* OSI Systems, Inc.	41,500	607,145
* Overland Storage, Inc.	219,703	87,881
* # OYO Geospace Corp.	8,600	128,570
* # Palm, Inc.	230,696	1,769,438
* PAR Technology Corp.	30,885	139,909
* Parametric Technology Corp.	203,813	1,834,317
Park Electrochemical Corp.	51,950	911,723
* # ParkerVision, Inc.	33,786	60,477
* PC Connection, Inc.	39,700	194,133
PC-Tel, Inc.	61,900	399,874
* PDF Solutions, Inc.	1,059	1,578
* Peerless Systems Corp.	22,500	40,725
Pegasystems, Inc.	94,167	1,277,846
* Perceptron, Inc.	14,618	49,701
* # Perficient, Inc.	47,237	184,697
* Performance Technologies, Inc.	130,190	411,400
* Pericom Semiconductor Corp.	58,436	360,550
* # Perot Systems Corp.	171,737	2,230,864
* Pervasive Software, Inc.	42,607	154,237
* Pfsweb, Inc.	6,817	7,294
* Phoenix Technologies, Ltd.	55,836	144,057
* Photronics, Inc.	115,006	182,860
* Physicians Formula Holdings, Inc.	27,145	78,721

* Pixelworks, Inc.	3	2
* Planar Systems, Inc.	301,370	138,630
* PlanetOut, Inc.	22,918	5,984
Plantronics, Inc.	144,900	1,470,735
* PLATO Learning, Inc.	342,530	476,117
* Plexus Corp.	74,361	1,075,260
* PLX Technology, Inc.	11,700	19,305
* PMC-Sierra, Inc.	594,654	2,895,965
* # Polycom, Inc.	141,480	1,987,794
# Power Integrations, Inc.	68,800	1,339,536
* # Powerwave Technologies, Inc.	1,762,661	793,197
* Presstek, Inc.	54,614	117,966
* ● Price Communications Liquidation Trust	159,870	21,835
* Progress Software Corp.	107,903	1,840,825
* PROS Holdings, Inc.	11,900	71,519
QAD, Inc.	123,002	314,885
* # QLogic Corp.	136,500	1,545,180
# Quality Systems, Inc.	72,918	2,718,383
Qualstar Corp.	1,200	2,484
* Quantum Corp.	537,758	274,257

* Quest Software, Inc.	296,730	3,700,223
* QuickLogic Corp.	77,495	68,971
* Rackable Systems, Inc.	23,500	92,355
* Radiant Systems, Inc.	34,744	120,214
* RadiSys Corp.	131,988	624,303
* Rambus, Inc.	111,000	1,005,660
* Ramtron International Corp.	63,900	108,630
* RealNetworks, Inc.	375,119	1,057,836
Renaissance Learning, Inc.	23,290	168,387
* # Research Frontiers, Inc.	4,300	13,330
RF Industries, Ltd.	5,641	22,564
* # RF Micro Devices, Inc.	73,595	79,483
* RF Monolithics, Inc.	23,489	16,207
Richardson Electronics, Ltd.	61,920	230,962
* # RightNow Technologies, Inc.	26,004	151,863
* Rimage Corp.	15,835	207,597
* Riverbed Technology, Inc.	105,371	1,069,516
* Rofin-Sinar Technologies, Inc.	83,154	1,404,471
* Rogers Corp.	37,200	911,400
* Rudolph Technologies, Inc.	540,121	1,517,740
* S1 Corp.	176,311	1,175,994
* Saba Software, Inc.	16	26
* Safeguard Scientifics, Inc.	223,982	134,389
* Salary.com, Inc.	4,530	8,018
* Sanmina-SCI Corp.	434,058	143,239
* Sapient Corp.	339,907	1,448,004
* # SatCon Technology Corp.	101,496	142,094

* SAVVIS, Inc.	86,020	548,808
* ScanSource, Inc.	70,300	1,316,016
* Schmitt Industries, Inc.	2,366	9,937
* Scientific Learning Corp.	7,350	14,627
* SCM Microsystems, Inc.	50,472	126,685
* SeaChange International, Inc.	79,673	471,664
* Selectica Escrow Shares	74,160	-
* Selectica, Inc.	74,160	46,053
* Semitool, Inc.	30,082	83,327
* Semtech Corp.	102,716	1,206,913
* ShoreTel, Inc.	18,303	72,846
* # Sigma Designs, Inc.	56,200	574,364
* Sigmatron International, Inc.	2,200	4,730
* Silicon Image, Inc.	125,901	462,057
* # Silicon Laboratories, Inc.	92,924	2,140,040
* Silicon Storage Technology, Inc.	90,400	185,320
* Simulations Plus, Inc.	36,778	39,720
* # Skyworks Solutions, Inc.	466,293	2,014,386
* Smith Micro Software, Inc.	53,156	281,727
* Soapstone Networks, Inc.	160,750	397,053
* Sonic Foundry, Inc.	110,100	74,868
* SonicWALL, Inc.	91,058	320,524
* Sourcefire, Inc.	27,153	182,740
* Spansion, Inc.	75,008	5,026
* Spectrum Control, Inc.	64,833	469,391
* SPSS, Inc.	52,242	1,341,575
* # SRA International, Inc.	114,700	1,873,051
* SRS Labs, Inc.	30,438	156,147

* Stamford Industrial Group, Inc.	12,100	8,470
* Standard Microsystems Corp.	60,217	834,005
* # Starent Networks Corp.	76,811	1,129,122
StarTek, Inc.	143,643	666,504
* # STEC, Inc.	131,815	590,531
* SteelCloud, Inc.	9,647	3,375
* # Stratasys, Inc.	58,900	630,819
* SumTotal Systems, Inc.	67,894	171,093
* Sunair Electronics, Inc.	14,901	22,352
* Sunrise Telecom, Inc.	18,500	9,620
* Supertex, Inc.	36,000	816,840
* SupportSoft, Inc.	39,000	73,710
* Switch and Data Facilities Co.	10,400	71,552
* Sycamore Networks, Inc.	733,288	1,723,227
* Sykes Enterprises, Inc.	115,587	1,931,459
* Symmetricom, Inc.	495,175	1,837,099
* # Synaptics, Inc.	105,950	2,497,242
* Synchronoss Technologies, Inc.	52,302	445,090
* SYNnex Corp.	76,400	1,172,740

# Syntel, Inc.	108,782	2,344,252
Taitron Components, Inc.	2,900	2,799
Take-Two Interactive Software, Inc.	209,601	1,471,399
* Tech Data Corp.	82,476	1,493,640
* Technical Communications Corp.	400	2,080
Technitrol, Inc.	7,800	17,160
* Technology Solutions Co.	36,125	37,931
* TechTarget, Inc.	2,800	10,836
* TechTeam Global, Inc.	74,753	373,765
* Techwell, Inc.	39,996	225,977
* # Tekelec	182,792	2,270,277
* TeleCommunication Systems, Inc.	97,599	698,809
* # Telkonet, Inc.	21,607	3,457
* Tellabs, Inc.	181,232	748,488
* Teradyne, Inc.	42,000	202,020
* Terremark Worldwide, Inc.	104,545	366,953
* Tessco Technologies, Inc.	18,898	138,144
* Tessera Technologies, Inc.	77,575	912,282
* The Knot, Inc.	36,050	248,024
TheStreet.com, Inc.	68,325	186,527
* THQ, Inc.	5,100	20,145
* TIBCO Software, Inc.	474,473	2,538,431
* Tier Technologies, Inc. Class B	56,086	325,299
* TII Network Technologies, Inc.	2,460	1,747
* TNS, Inc.	59,210	489,667
* Tollgrade Communications, Inc.	257,526	1,483,350
* Track Data Corp.	39,316	36,564
* Transact Technologies, Inc.	27,550	107,996
* Transcat, Inc.	5,900	31,388
* Trans-Lux Corp.	4,588	2,478
* Transwitch Corp.	184,579	77,523
* Travelzoo, Inc.	21,230	85,132
Trio-Tech International	400	670
* Triquint Semiconductor, Inc.	324,078	654,638
Troy Group, Inc.	13,200	24,090
TSR, Inc.	10,113	18,709

* TTM Technologies, Inc.	101,000	609,030
* # Tyler Technologies, Inc.	109,800	1,382,382
* Ulticom, Inc.	111,530	641,298
* # Ultimate Software Group, Inc.	66,599	917,068
* Ultra Clean Holdings, Inc.	1,500	1,680
* Ultratech, Inc.	50,599	566,709
* Unica Corp.	42,893	210,176
United Online, Inc.	236,535	1,447,594
* # Universal Display Corp.	86,216	657,828
* UTStarcom, Inc.	492,023	723,274
* # ValueClick, Inc.	91,595	572,469



* #	Varian Semiconductor Equipment Associates, Inc.	87,140	1,659,146
*	Veeco Instruments, Inc.	9,700	46,851
* #	VeriFone Holdings, Inc.	126,500	585,695
*	Verint Systems, Inc.	84,334	548,171
*	Viasat, Inc.	76,591	1,697,257
*	Vicon Industries, Inc.	15,389	88,333
*	Video Display Corp.	11,784	47,607
*	Vignette Corp.	498,723	3,476,099
*	Virage Logic Corp.	5,700	17,556
*	Virtusa Corp.	11,639	87,874
*	Vishay Intertechnology, Inc.	370,999	1,098,157
* #	Vocus, Inc.	33,616	512,980
*	Volterra Semiconductor Corp.	53,476	374,332
	Wayside Technology Group, Inc.	3,900	28,080
*	Web.com Group, Inc.	163,052	489,156
*	Websense, Inc.	118,472	1,326,886
*	Westell Technologies, Inc.	315,209	100,867
*	White Electronics Designs Corp.	43,428	168,935
*	Wind River Systems, Inc.	193,783	1,544,451
*	Winland Electronics, Inc.	23,806	17,140
*	Wireless Telecom Group, Inc.	64,560	23,242
*	WPCS International, Inc.	34,365	68,730
*	Wright Express Corp.	74,850	872,751
*	X-Rite, Inc.	1,318	1,753
* #	Zebra Technologies Corp. Class A	100,797	1,696,414
*	Zhone Technologies, Inc.	288,606	39,972
*	ZiLOG, Inc.	54,368	131,571
* #	Zix Corp.	35,367	45,977
*	Zoran Corp.	730,085	4,336,705
*	Zygo Corp.	16,800	96,096
Total Information Technology			<u>324,734,330</u>

Materials – (3.5%)

	A. Schulman, Inc.	70,355	1,065,878
	A.M. Castle & Co.	9,037	76,453
*	AEP Industries, Inc.	13,511	193,748
#	AK Steel Holding Corp.	44,300	357,501
#	AMCOL International Corp.	81,875	1,186,369
*	American Pacific Corp.	25,833	202,272
	American Vanguard Corp.	48,446	688,418
*	Amerigon, Inc.	8,879	30,455
#	Arch Chemicals, Inc.	66,742	1,495,688
	Ashland, Inc.	21,571	172,999
	Balchem Corp.	47,037	1,050,336

* #	Basin Water, Inc.	39,173	35,256
*	Brush Engineered Materials, Inc.	45,700	573,992
*	Buckeye Technologies, Inc.	521,364	1,522,383

* Bway Holding Co.	10,615	89,803
Cabot Corp.	103,582	1,383,856
# Calgon Carbon Corp.	123,600	1,553,652
* Caraustar Industries, Inc.	86,785	18,225
# Carpenter Technology Corp.	52,862	872,223
* # Century Aluminum Co.	17,043	60,503
Chemtura Corp.	379,539	284,654
Chesapeake Corp.	3,661	57
* # Constar International, Inc.	40,577	1,217
* Continental Materials Corp.	300	5,058
* Core Molding Technologies, Inc.	10,000	20,900
Cytec Industries, Inc.	17,600	359,744
Deltic Timber Corp.	34,133	1,350,643
* Detrex Corp.	500	1,888
# Eagle Materials, Inc.	73,078	1,321,250
Ferro Corp.	117,630	465,815
Flamemaster Corp.	189	1,087
* Flotek Industries, Inc.	1,800	5,202
Friedman Industries, Inc.	21,781	121,974
Georgia Gulf Corp.	286,386	269,203
# Gibraltar Industries, Inc.	233,403	2,387,713
Greif, Inc. Class A	29,514	893,094
* H&E Equipment Services, Inc.	30,538	203,688
H.B. Fuller Co.	162,218	2,266,185
Hawkins, Inc.	37,399	542,286
* Haynes International, Inc.	4,800	87,696
* # Headwaters, Inc.	118,766	538,010
* # Hecla Mining Co.	111,400	295,210
* Horsehead Holding Corp.	13,300	52,668
* ICO, Inc.	31,201	82,683
* Impreso, Inc.	5,200	12,480
Innophos Holdings, Inc.	33,635	508,898
* # ION Geophysical Corp.	224,300	336,450
Kaiser Aluminum Corp.	5,100	126,684
KMG Chemicals, Inc.	3,326	17,295
Koppers Holdings, Inc.	34,600	560,520
Kronos Worldwide, Inc.	8,997	128,207
* Landec Corp.	73,100	402,050
Louisiana-Pacific Corp.	214,684	446,543
* LSB Industries, Inc.	34,100	251,658
* Material Sciences Corp.	254,823	356,752
* Maxxam, Inc.	63,722	583,056
* Metalico, Inc.	3,200	7,840
Minerals Technologies, Inc.	50,300	1,901,843
* Mod-Pac Corp.	30,416	39,389
Myers Industries, Inc.	84,419	529,307
Neenah Paper, Inc.	104,799	705,297
# NewMarket Corp.	43,500	1,370,250
NL Industries, Inc.	123,090	1,422,920
NN, Inc.	50,975	86,658
* Northern Technologies International Corp.	13,990	108,283

* Northwest Pipe Co.	24,064	848,497
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# Olin Corp.	194,552	2,733,456
Olympic Steel, Inc.	22,800	361,836
* OM Group, Inc.	86,800	1,682,184
P.H. Glatfelter Co.	92,400	804,804
# Packaging Corp. of America	163,800	2,325,960
Penford Corp.	25,900	224,294
* PolyOne Corp.	64,100	131,405
Quaker Chemical Corp.	28,720	327,695
* Rock of Ages Corp.	60,912	113,601
Rock-Tenn Co. Class A	106,000	3,304,020
* Rockwood Holdings, Inc.	22,200	166,722
* Rosetta Resources, Inc.	92,642	562,337
Royal Gold, Inc.	76,335	3,670,187
* RTI International Metals, Inc.	42,000	559,020
# Schnitzer Steel Industries, Inc. Class A	6,500	255,255
Schweitzer-Maudoit International, Inc.	194,768	4,168,035
Sensient Technologies Corp.	125,500	2,698,250
Silgan Holdings, Inc.	65,147	2,986,338
Spartech Corp.	574,634	1,821,590
Stepan Co.	24,400	895,236
* Stillwater Mining Co.	22,102	91,723
* Symyx Technologies, Inc.	9,400	45,120
Synalloy Corp.	13,650	74,802
# Temple-Inland, Inc.	27,200	154,224
# Texas Industries, Inc.	52,000	1,180,920
# The Scotts Miracle-Gro Co. Class A	19,820	638,600
Titanium Metals Corp.	93,600	659,880
* U.S. Concrete, Inc.	674,712	1,875,699
* U.S. Energy Corp.	10,000	18,900
* # U.S. Gold Corp.	125,585	248,658
* UFP Technologies, Inc.	3,500	18,585
* United States Lime & Minerals, Inc.	18,396	387,236
* Universal Stainless & Alloy Products, Inc.	6,405	92,873
Valhi, Inc.	13,478	200,148
Valspar Corp.	64	1,110
Vulcan International Corp.	700	26,985
* W.R. Grace & Co.	28,878	166,626
Wausau Paper Corp.	361,543	3,438,274
* Webco Industries, Inc.	600	34,200
# Westlake Chemical Corp.	117,218	1,602,370
* Williams Industries, Inc.	1,200	1,674
# Worthington Industries, Inc.	133,999	1,348,030
# Zep, Inc.	36,800	404,432
* # Zoltek Companies, Inc.	40,300	285,324
Total Materials		<u>77,727,430</u>

## Other – (0.0%)

* ● Big 4 Ranch, Inc.	3,200	–
* ● DLB Oil & Gas, Inc. Escrow Shares	1,300	–
* ● ePresence, Inc. Escrow Shares	25,100	–
* ● iGo, Inc. Escrow Shares	4,100	–
* ● Noel Group, Inc.	8,000	30
* ● Petrocorp, Inc. Escrow Shares	6,900	414
Total Other		<u>444</u>

## Telecommunication Services – (0.9%)

Alaska Communications Systems Group, Inc.	115,643	965,619
Arbinet-thexchange, Inc.	7,900	13,272
* # Cbeyond, Inc.	51,188	805,699
* Centennial Communications Corp.	186,513	1,525,676
* # Cogent Communications Group, Inc.	100,400	667,660
Consolidated Communications Holdings, Inc.	69,076	777,796
D&E Communications, Inc.	222,712	1,556,757
FairPoint Communications, Inc.	76,100	207,753
* General Communications, Inc. Class A	113,181	743,599
* GoAmerica, Inc.	56	185
Hickory Tech Corp.	29,945	176,975
IDT Corp.	38,578	14,081
IDT Corp. Class B	161,316	56,461
# Iowa Telecommunications Services, Inc.	71,700	921,345
* # NeuStar, Inc.	108,300	1,475,046
* # NextWave Wireless, Inc.	82,078	17,236
NTELOS Holdings Corp.	71,706	1,551,718
* Occam Networks, Inc.	15,877	41,915
* Point.360	4,284	4,798
* Premiere Global Services, Inc.	199,337	1,931,576
Shenandoah Telecommunications Co.	39,806	970,470
* Spark Networks, Inc.	30,748	75,333
SureWest Communications	183,356	1,872,065
* Syniverse Holdings, Inc.	123,722	1,677,670
* tw telecom, inc.	173,773	1,329,363
* # USA Mobility, Inc.	46,221	488,556
Warwick Valley Telephone Co.	6,096	53,950
* Xeta Corp.	69,805	129,837
Total Telecommunication Services		<u>20,052,411</u>

## Utilities – (3.0%)

# ALLETE, Inc.	83,066	2,583,353
* AMEN Properties, Inc.	1,975	8,384
# American States Water Co.	46,631	1,612,034
Artesian Resources Corp. Class A	6,222	97,312
# Avista Corp.	143,550	2,733,192
# Black Hills Corp.	95,999	2,543,974
* Cadiz, Inc.	18,251	169,369

California Water Service Group	56,495	2,457,533
Central Vermont Public Service Corp.	30,150	681,390
# CH Energy Group, Inc.	43,250	2,187,585
Chesapeake Utilities Corp.	20,310	588,381
Cleco Corp.	157,387	3,596,293
Connecticut Water Services, Inc.	23,871	552,375
Delta Natural Gas Co., Inc.	7,020	168,480
* El Paso Electric Co.	125,400	2,074,116
Empire District Electric Co.	82,800	1,470,528
Energy West, Inc.	6,200	54,746
* Environmental Power Corp.	29,836	18,856
Florida Public Utilities Co.	6,733	69,788
# IDACORP, Inc.	112,400	3,271,964
# Laclede Group, Inc.	60,400	2,741,556
Maine & Maritimes Corp.	4,060	160,979
MGE Energy, Inc.	57,227	1,834,125

Middlesex Water Co.	36,408	602,552
New Jersey Resources Corp.	98,800	3,960,892
# Nicor, Inc.	28,441	972,967
# Northwest Natural Gas Co.	77,000	3,306,380
NorthWestern Corp.	69,899	1,692,255
# Ormat Technologies, Inc.	74,400	2,305,656
Otter Tail Corp.	80,560	1,632,951
PNM Resources, Inc.	147,039	1,476,272
Portland General Electric Co.	128,100	2,491,545
RGC Resources, Inc.	3,464	89,544
SJW Corp.	49,450	1,329,711
South Jersey Industries, Inc.	79,828	2,977,584
Southern Union Co.	1	9
# Southwest Gas Corp.	111,100	2,861,936
Southwest Water Co.	68,167	305,388
UIL Holdings Corp.	64,466	1,703,836
Unisource Energy Corp.	94,485	2,668,256
Unitil Corp.	13,010	262,932
# WGL Holdings, Inc.	130,372	4,184,941
York Water Co.	4,869	57,406

Total Utilities

66,559,326

TOTAL COMMON STOCKS

1,766,868,703

RIGHTS/WARRANTS – (0.0%)

* Contra Phramacopeia, Inc. Rights 12/31/11	20,649	–
* Caliper Life Sciences, Inc. Warrants 08/10/11	44	3
* ● CSF Holding, Inc. Litigation Rights	3,250	–
* ● DOV Pharmaceutical, Inc. Warrants 12/31/09	72,741	–
* Federal-Mogul Corp. Warrants 12/27/14	4,373	1,990
* ● Lantronix, Inc. Warrants 2008	65	–

* ● Mossimo, Inc. Contingent Rights	16,100	–
* ● Tengasco, Inc. Warrants	683	–
* Valley National Bancorp Warrants 06/30/15	616	<u>2,310</u>
<b>TOTAL RIGHTS/WARRANTS</b>		<u><b>4,303</b></u>

	<u>Face Amount</u>	
	(000)	
TEMPORARY CASH INVESTMENTS – (0.2%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$3,875,000 FNMA 5.00%, 08/25/18, valued at \$3,798,730) to be repurchased at \$3,740,059	\$ 3,740	<u>3,740,000</u>
	<u>Shares</u>	
SECURITIES LENDING COLLATERAL – (19.3%)		
§ @ DFA Short Term Investment Fund LP	422,011,222	422,011,222

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	<u>Face Amount</u>	
	(000)	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by \$2,913,550 FHLMC 5.500%, 07/01/37, valued at \$2,608,587) to be repurchased at \$2,532,669	\$ 2,533	<u>2,532,608</u>
<b>TOTAL SECURITIES LENDING COLLATERAL</b>		<u><b>424,543,830</b></u>
<b>TOTAL INVESTMENTS - (100.0%)</b>		
(Cost \$2,871,942,046)##		<u><u><b>\$ 2,195,156,836</b></u></u>

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**THE U.S. MICRO CAP SERIES  
SCHEDULE OF INVESTMENTS  
January 31, 2009  
(Unaudited)**

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS – (81.5%)		
Consumer Discretionary – (11.5%)		
* # 1-800-FLOWERS.COM, Inc.	161,868	\$ 406,289
* 4Kids Entertainment, Inc.	123,488	206,225
* # 99 Cents Only Stores	18,743	157,066
* A.C. Moore Arts & Crafts, Inc.	200,906	339,531
* # AbitibiBowater, Inc.	246,415	187,275
* Acme Communications, Inc.	145,810	34,994

Acme United Corp.	31,807	228,374
* AFC Enterprises, Inc.	14,618	70,166
Aldila, Inc.	52,806	203,303
* Alloy, Inc.	34,092	169,437
Ambassadors Group, Inc.	143,294	1,185,041
* Ambassadors International, Inc.	791	411
AMCON Distributing Co.	5,690	133,715
* # AMDL, Inc.	882	856
* # American Apparel, Inc.	15,500	31,465
# American Axle & Manufacturing Holdings, Inc.	117,100	127,639
* American Biltrite, Inc.	115,749	173,623
* # America' s Car-Mart, Inc.	105,056	954,959
Ameristar Casinos, Inc.	83,591	749,811
# Arctic Cat, Inc.	114,789	492,445
Ark Restaurants Corp.	23,675	246,693
# ArvinMeritor, Inc.	2,798,662	4,897,658
Asbury Automotive Group, Inc.	322,198	1,153,469
* ATC Technology Corp.	205,257	2,678,604
* Audiovox Corp. Class A	165,885	748,141
* Avatar Holdings, Inc.	80,366	2,085,498
* Bakers Footwear Group, Inc.	60,195	24,078
* Ballantyne of Omaha, Inc.	1,094	1,586
* Barry (R.G.) Corp.	144,135	923,905
Bassett Furniture Industries, Inc.	90,500	297,745
Beasley Broadcast Group, Inc.	65,543	98,314
# Beazer Homes USA, Inc.	429,016	441,886
bebe Stores, Inc.	152,744	863,004
Belo Corp.	368,815	737,630
Belo Corp. Class A	1,910,523	2,732,048
* Benihana, Inc.	15,570	36,434
* Benihana, Inc. Class A	3,619	8,830
# Big 5 Sporting Goods Corp.	22,788	119,865
* Birks & Mayors, Inc.	13,946	6,136
* # BJ' s Restaurants, Inc.	101,854	1,130,579
# Blockbuster, Inc. Class A	747,928	957,348
* Blockbuster, Inc. Class B	269,832	226,659
* # Blue Nile, Inc.	52,402	1,059,568

* Bluegreen Corp.	277,229	485,151
Blyth, Inc.	18,718	63,828
# Bon-Ton Stores, Inc.	133,472	182,189
Books-A-Million, Inc.	37,000	86,580
Borders Group, Inc.	161,557	71,085
Bowl America, Inc. Class A	55,406	531,898
* Broadview Institute, Inc.	15,800	15,958
# Brookfield Homes Corp.	72,100	179,529
# Brown Shoe Company, Inc.	122,228	573,249
# Brunswick Corp.	1,729,578	4,808,227

* # Buffalo Wild Wings, Inc.	156,089	3,505,759
* Build-A-Bear-Workshop, Inc.	35,605	149,541
* # Cabela's, Inc.	205,540	1,153,079
* Cache, Inc.	85,059	159,060
* # California Coastal Communities, Inc.	107,476	135,420
* California Pizza Kitchen, Inc.	181,960	1,885,106
Callaway Golf Co.	124,129	944,622
Canterbury Park Holding Corp.	24,468	154,638
Carmike Cinemas, Inc.	126,443	254,150
* Carriage Services, Inc.	168,400	372,164
* Carrols Restaurant Group, Inc.	8	26
* Casual Male Retail Group, Inc.	140,470	53,379
* Catalina Lighting, Inc.	11,080	720
# Cato Corp. Class A	253,222	3,350,127
* Cavalier Homes, Inc.	169,400	230,384
* Cavco Industries, Inc.	56,747	1,389,167
* # CEC Entertainment, Inc.	128,411	2,997,113
* Champion Enterprises, Inc.	6,142	2,825
* # Charles and Colvard, Ltd.	53,548	13,922
* Charlotte Russe Holding, Inc.	132,762	683,724
* # Charming Shoppes, Inc.	1,150,115	1,242,124
* Cheesecake Factory, Inc.	38,240	331,923
# Cherokee, Inc.	88,292	1,349,102
Christopher & Banks Corp.	20,467	79,412
* Chromcraft Revington, Inc.	97,750	27,859
Churchill Downs, Inc.	112,024	3,865,948
# Citadel Broadcasting Co.	423,965	76,314
* # Citi Trends, Inc.	143,947	1,371,815
CKE Restaurants, Inc.	220,441	1,829,660
Coachmen Industries, Inc.	117,100	169,795
Coast Distribution System, Inc.	41,382	44,486
Cobra Electronics Corp.	14,173	17,291
* # Coinstar, Inc.	260,062	5,976,225
* # Coldwater Creek, Inc.	347,785	980,754
Collectors Universe, Inc.	87,291	335,197
* Concord Camera Corp.	49,560	126,379
* # Conn's, Inc.	227,058	2,761,025
# Cooper Tire & Rubber Co.	123,700	577,679
* # Cosi, Inc.	3,033	998
* # Cost Plus, Inc.	148,999	143,039
Courier Corp.	120,220	1,888,656
* # Cox Radio, Inc.	643,199	3,248,155
# CPI Corp.	514	3,547
# Cracker Barrel Old Country Store, Inc.	60,486	1,062,739
Craftmade International, Inc.	63,108	130,949

* # Crown Media Holdings, Inc.	170,294	280,985
CSS Industries, Inc.	53,050	804,768



* Culp, Inc.	392,039	737,033
* # Cumulus Media, Inc. Class A	138,366	237,990
* Cybex International, Inc.	6,772	12,257
* Cycle Country Accessories Corp.	488	205
* Daily Journal Corp.	200	7,230
Decorator Industries, Inc.	20,587	15,646
* DEI Holdings, Inc.	25,913	5,701
* dELiA*s, Inc.	1,160	2,308
* Delta Apparel, Inc.	86,010	335,439
* Design Within Reach, Inc.	969	446
* Destination Maternity Corp.	43,319	368,211
* DG FastChannel, Inc.	149,760	2,170,022
* Diedrich Coffee, Inc.	28,625	10,019
# Dillard's, Inc. Class A	363,584	1,581,590
# DineEquity, Inc.	71,400	631,176
* Dixie Group, Inc.	104,300	161,665
* Domino' s Pizza, Inc.	218,046	1,458,728
* Dorman Products, Inc.	157,224	1,570,668
Dover Downs Gaming & Entertainment, Inc.	136,270	434,701
Dover Motorsports, Inc.	168,371	260,975
* # Drew Industries, Inc.	188,220	1,622,456
* drugstore.com, Inc.	28,851	28,562
* # DSW, Inc.	58,600	584,828
* Duckwall-ALCO Stores, Inc.	52,900	465,520
E.W. Scripps Co.	47,321	76,187
* Eddie Bauer Holdings, Inc.	9,978	7,483
Educational Development Corp.	33,015	131,070
* Einstein Noah Restaurant Group, Inc.	8,961	62,010
* ELXSI Corp.	7,100	40,825
* Emerson Radio Corp.	243,478	126,609
Emmis Communications Corp. Class A	303,222	87,934
* # Empire Resorts, Inc.	15,100	17,667
* Enova Systems, Inc.	376	165
Entercom Communications Corp.	1,304,941	1,526,781
* Entravision Communications Corp.	2,292,458	1,925,665
* # Escala Group, Inc.	245,312	370,421
Escalade, Inc.	62,320	31,160
# Ethan Allen Interiors, Inc.	211,231	2,405,921
* Famous Dave' s of America, Inc.	48,226	147,572
Federal Screw Works	33,750	36,281
Finish Line, Inc. Class A	346,634	1,646,511
Fisher Communications, Inc.	24,554	374,448
* Flanigan' s Enterprises, Inc.	20,756	79,080
Flexsteel Industries, Inc.	61,300	477,527
Footstar, Inc.	81,000	186,300
* Fountain Powerboat Industries, Inc.	35,015	9,104
* Franklin Covey Co.	170,796	701,972
* Franklin Electronic Publishers, Inc.	81,300	71,544
* Frederick' s of Hollywood Group	403	149
# Fred' s, Inc.	304,496	3,124,129
Frisch' s Restaurants, Inc.	63,868	1,373,801

* # Fuel Systems Solutions, Inc.	149,650	3,911,851
* Full House Resorts, Inc.	502	542

Furniture Brands International, Inc.	169,712	347,910
* Gaiam, Inc.	3,551	12,677
* GameTech International, Inc.	40,474	50,592
* Gaming Partners International Corp.	11,359	77,923
* # Gander Mountain Co.	186,898	385,010
* # Genesco, Inc.	147,400	2,269,960
* Gentek, Inc.	91,981	1,255,541
* G-III Apparel Group, Ltd.	157,405	865,727
* Global Entertainment Corp.	5	4
* Gottschalks, Inc.	130,400	13,040
# Gray Television, Inc.	352,972	116,481
Gray Television, Inc. Class A	41,200	44,496
* Great Wolf Resorts, Inc.	171,847	331,665
# Group 1 Automotive, Inc.	97,100	968,087
* # GSI Commerce, Inc.	312,741	2,680,190
* Hampshire Group, Ltd.	25,800	92,235
# Handleman Co.	75,205	10,529
* Harris Interactive, Inc.	559,304	279,652
# Harte-Hanks, Inc.	64,792	408,190
* Hartmarx Corp.	323,000	8,882
* Hastings Entertainment, Inc.	95,270	242,938
# Haverty Furniture Co., Inc.	141,600	1,135,632
Haverty Furniture Co., Inc. Class A	15,300	122,094
* Hawk Corp.	80,416	1,358,226
* Hayes Lemmerz International, Inc.	920,489	82,844
Heelys, Inc.	9,600	19,584
* Helen of Troy, Ltd.	97,920	1,025,222
* # Hibbett Sporting Goods, Inc.	205,898	2,802,272
* Hollywood Media Corp.	2,692	2,638
# Hooker Furniture Corp.	73,012	589,937
* Hot Topic, Inc.	118,258	1,009,923
* # Hovnanian Enterprises, Inc. Class A	92,768	156,778
* # Iconix Brand Group, Inc.	151,501	1,252,913
* ILX Resorts, Inc.	26,797	14,202
* # Image Entertainment, Inc.	149,561	137,596
* Infasonics Corp.	69,762	19,533
* Insignia Systems, Inc.	51,150	45,523
Interface, Inc. Class A	276,618	1,128,601
* Interstate Hotels & Resorts, Inc.	267,685	133,842
* # iRobot Corp.	169,146	1,285,510
* Isle of Capri Casinos, Inc.	10,189	28,835
* J. Alexander' s Corp.	109,187	272,967
Jackson Hewitt Tax Service, Inc.	74,875	991,345
* Jaclyn, Inc.	20,127	64,004
* JAKKS Pacific, Inc.	227,958	4,180,750

* Jennifer Convertibles, Inc.	394	138
* Jo-Ann Stores, Inc.	231,900	2,961,363
Johnson Outdoors, Inc.	65,833	499,672
Jones Apparel Group, Inc.	222,509	769,881
* # Jos. A. Bank Clothiers, Inc.	176,578	4,848,832
Journal Communications, Inc. Class A	29,735	53,226
# KB HOME	15	160
Kenneth Cole Productions, Inc. Class A	15,351	98,093
Kimball International, Inc. Class B	256,195	1,765,184
* Kirkland' s, Inc.	1,076	2,830

* # Knology, Inc.	40,831	191,906
* Kona Grill, Inc.	366	622
Koss Corp.	83,900	939,680
* Krispy Kreme Doughnuts, Inc.	3,140	4,365
KSW, Inc.	59,720	158,855
# K-Swiss, Inc. Class A	70,820	759,190
LaCrosse Footwear, Inc.	63,786	686,337
* Lakeland Industries, Inc.	40,544	312,594
* Lakes Entertainment, Inc.	153,884	455,497
# Landry' s Restaurants, Inc.	34,900	225,454
* Lazare Kaplan International, Inc.	83,500	308,950
# La-Z-Boy, Inc.	475,991	461,711
* LeapFrog Enterprises, Inc.	214,505	431,155
* Lear Corp.	863,557	785,837
# Lee Enterprises, Inc.	63,153	19,577
Libbey, Inc.	1,142	1,416
Liberty Homes, Inc. Class A	200	130
Lifetime Brands, Inc.	121,833	213,208
* LIN TV Corp.	258,800	181,160
* Lincoln Educational Services	123,921	1,811,725
# Lithia Motors, Inc. Class A	114,643	350,808
* Lodgenet Entertainment Corp.	1,719	1,633
* Lodgian, Inc.	216,693	400,882
* LOUD Technologies, Inc.	22,580	5,193
* Luby' s, Inc.	251,150	1,140,221
* Lumber Liquidators, Inc.	39,069	346,542
# M/I Homes, Inc.	416,151	3,678,775
* Mace Security International, Inc.	136,938	102,703
* Magna Entertainment Corp.	457	338
* Maidenform Brands, Inc.	226,279	2,025,197
# Marine Products Corp.	322,455	1,205,982
* # MarineMax, Inc.	171,676	302,150
* # Martha Stewart Living Omnimedia, Inc.	71,950	168,363
* McCormick & Schmick' s Seafood Restaurants, Inc.	14,591	51,506
McRae Industries, Inc. Class A	8,800	111,320
* Meade Instruments Corp.	152,660	25,952
# Media General, Inc. Class A	43,000	83,850

* Mediacom Communications Corp.	678,959	3,666,379
* Merisel, Inc.	5	4
* Meritage Homes Corp.	107,900	1,189,058
* Midas, Inc.	140,351	1,228,071
Modine Manufacturing Co.	107,801	295,375
Monaco Coach Corp.	276,700	160,486
* # Monarch Casino & Resort, Inc.	145,340	1,488,282
Monro Muffler Brake, Inc.	187,706	4,555,625
* Morgans Hotel Group	2,141	7,815
* Morgan' s Foods, Inc.	500	562
* Morton' s Restaurant Group, Inc.	54,367	97,861
* Motorcar Parts of America, Inc.	199	915
Movado Group, Inc.	179,802	1,380,879
* MTR Gaming Group, Inc.	2,183	3,274
* Multimedia Games, Inc.	266,909	456,414
* Nathan' s Famous, Inc.	57,075	784,210
# National CineMedia, Inc.	84,172	848,454
* National Lampoon, Inc.	26,720	16,834

National Presto Industries, Inc.	24,615	1,652,651
Nautilus Group, Inc.	310,614	431,753
* Navarre Corp.	246,157	118,155
* Nevada Gold & Casinos, Inc.	352	271
New Frontier Media, Inc.	1,926	3,178
* New Motion, Inc.	96,610	106,271
* New York & Co., Inc.	199,199	394,414
* Nitches, Inc.	33,639	7,737
* Nobel Learning Communities, Inc.	71,537	968,611
Nobility Homes, Inc.	43,800	333,318
# Noble International, Ltd.	1,343	443
* NTN Communications, Inc.	55,566	9,446
# Nutri/System, Inc.	96,572	1,244,813
OfficeMax, Inc.	379,605	2,091,624
* Ohio Art Co.	3,600	20,250
* Orange 21, Inc.	13,301	10,242
* Orbitz Worldwide, Inc.	6,300	18,900
# Orleans Homebuilders, Inc.	169,600	203,520
O' Charleys, Inc.	215,632	539,080
* Outdoor Channel Holdings, Inc.	142,323	866,747
* # Overstock.com, Inc.	195,758	2,149,423
Oxford Industries, Inc.	141,900	945,054
* P & F Industries, Inc. Class A	4,983	6,478
* # P.F. Chang' s China Bistro, Inc.	98,647	1,749,011
* # Pacific Sunwear of California, Inc.	1,285	1,606
* # Palm Harbor Homes, Inc.	206,034	729,360
* Papa John' s International, Inc.	217,257	4,130,056
* PC Mall, Inc.	121,582	482,681
# Penske Automotive Group, Inc.	909,083	6,745,396

* Perfumania Holdings, Inc.	10,825	27,604
* Perry Ellis International, Inc.	119,400	458,496
* # PetMed Express, Inc.	237,313	3,426,800
* Phoenix Footwear Group, Inc.	62,100	19,251
# Pier 1 Imports, Inc.	759,929	265,975
* # Pinnacle Entertainment, Inc.	540,950	3,667,641
* Playboy Enterprises, Inc. Class A	75	232
* # Playboy Enterprises, Inc. Class B	2,252	3,896
* # PokerTek, Inc.	294	338
* Pomeroy IT Solutions, Inc.	114,040	343,260
* # Premier Exhibitions, Inc.	2,033	2,297
# Pre-Paid Legal Services, Inc.	125,400	4,215,948
PRIMEDIA, Inc.	2,731	4,861
* # Princeton Review, Inc.	313,009	1,536,874
* Progressive Gaming International Corp.	40,753	2,531
* Proliance International, Inc.	92,420	47,134
* Q.E.P. Co., Inc.	33,487	42,863
* Quantum Fuel Systems Technologies Worldwide, Inc.	459,583	395,241
* R.H. Donnelley Corp.	12,120	4,000
* Radio One, Inc. Class D	253,017	86,026
* Rainmaker Systems, Inc.	1,126	1,115
* RC2 Corp.	174,480	1,013,729
RCN Corp.	154,744	569,458
* Reading International, Inc. Class A	130,140	448,983
* Reading International, Inc. Class B	11,620	45,608
* Red Lion Hotels Corp.	168,696	376,192

* Red Robin Gourmet Burgers, Inc.	25,005	304,561
* Regent Communications, Inc.	482,407	82,009
* Rentrak Corp.	104,800	1,299,520
* Retail Ventures, Inc.	24,315	58,113
* Rex Stores Corp.	184,775	1,071,695
* Rick' s Cabaret International, Inc.	528	2,101
* Riviera Holdings Corp.	66,300	182,988
* Rockford Corp.	80,475	43,456
* # Rocky Brands, Inc.	50,100	172,845
* Rubio' s Restaurants, Inc.	66,540	239,544
Ruby Tuesday, Inc.	34,230	42,445
Russ Berrie & Co., Inc.	184,100	314,811
* Ruth' s Hospitality Group, Inc.	1,264	1,428
# Ryland Group, Inc.	432,306	6,743,974
* S&K Famous Brands, Inc.	24,600	2,337
* Saga Communications, Inc.	38,990	172,337
Salem Communications Corp.	170,251	166,846
* Schieb (Earl), Inc.	71,500	46,832
* # Sealy Corp.	607,000	1,122,950
Shiloh Industries, Inc.	145,400	334,420
* Shoe Carnival, Inc.	105,320	826,762

* Shuffle Master, Inc.	81,206	275,288
* Shutterfly, Inc.	32,575	215,321
* Silverleaf Resorts, Inc.	30,700	25,174
Sinclair Broadcast Group, Inc. Class A	157,820	291,967
* Skechers U.S.A., Inc. Class A	86,613	862,665
Skyline Corp.	74,794	1,501,864
* # Smith & Wesson Holding Corp.	217,801	514,010
Sonesta International Hotels Corp. Class A	25,432	266,273
# Sonic Automotive, Inc.	1,156,397	2,347,486
* # Sonic Corp.	33,786	329,076
* # Source Interlink Companies, Inc.	470,569	51,763
* Spanish Broadcasting System, Inc.	368,786	62,694
Spartan Motors, Inc.	12,303	53,395
Speedway Motorsports, Inc.	196,255	2,833,922
* Sport Chalet, Inc. Class A	107,975	37,791
* Sport Chalet, Inc. Class B	15,525	12,109
Sport Supply Group, Inc.	94,800	764,088
* Sport-Haley, Inc.	32,100	10,593
Stage Stores, Inc.	354,974	2,538,064
* Stamps.com, Inc.	164,628	1,346,657
Standard Motor Products, Inc.	172,400	405,140
Standard Pacific Corp.	583,348	822,521
Stanley Furniture, Inc.	32,000	251,200
Star Buffet, Inc.	16,400	30,340
Stein Mart, Inc.	2,771	3,242
* Steinway Musical Instruments, Inc.	79,000	913,240
* # Steven Madden, Ltd.	180,802	3,142,339
# Stewart Enterprises, Inc.	472,798	1,616,969
* Stoneridge, Inc.	165,457	324,296
Strattec Security Corp.	57,404	562,559
Sturm Ruger & Co., Inc.	194,909	1,288,348
# Superior Industries International, Inc.	250,100	2,568,527
Superior Uniform Group, Inc.	66,200	528,276
* Syms Corp.	143,600	830,008

# Systemax, Inc.	342,869	3,473,263
Talbots, Inc.	266,761	541,525
Tandy Brand Accessories, Inc.	60,077	93,119
* Tandy Leather Factory, Inc.	821	1,383
* Tarrant Apparel Group	52,873	30,666
# Tempur-Pedic International, Inc.	162,384	1,136,688
* # Texas Roadhouse, Inc.	290,257	2,214,661
* The Children's Place Retail Stores, Inc.	21,340	401,405
* # The Dress Barn, Inc.	160,101	1,380,071
* The Hallwood Group, Inc.	6,588	204,195
The Marcus Corp.	204,760	2,115,171
# The Pep Boys - Manny, Moe & Jack	61,800	178,602
* The Sports Club Co., Inc.	142,200	99,540

* #	The Steak n Shake Co.	268,600	1,536,392
* #	The Walking Co Holdings, Inc.	2,361	6,162
* #	The Wet Seal, Inc. Class A	385,435	1,005,985
*	Timberland Co. Class A	4,200	46,158
* #	TiVo, Inc.	938,995	6,751,374
*	Town Sports International Holdings, Inc.	201	398
*	Trans World Entertainment Corp.	218,126	178,863
*	True Religion Apparel, Inc.	215,705	2,461,194
* #	Trump Entertainment Resorts, Inc.	96,651	22,230
*	TRW Automotive Holdings Corp.	281,246	869,050
*	Tuesday Morning Corp.	219,349	258,832
*	Tween Brands, Inc.	803	2,160
* #	Unifi, Inc.	496,400	913,376
	Unifirst Corp.	139,982	3,673,128
*	Universal Electronics, Inc.	139,890	1,577,959
* #	Universal Technical Institute, Inc.	230,866	4,047,081
*	Valassis Communications, Inc.	395,647	506,428
#	Value Line, Inc.	74,495	2,682,565
*	ValueVision Media, Inc. Class A	366,543	89,803
* #	VCG Holding Corp.	1,230	1,943
	Virco Manufacturing Corp.	158,897	333,684
	Visteon Corp.	431,691	60,437
* #	Volcom, Inc.	28,656	237,558
*	Voyager Learning Co.	27,100	40,650
*	Waxman Industries, Inc.	975	4,022
*	Wells-Gardner Electronics Corp.	95,143	59,940
*	West Marine, Inc.	180,202	919,030
#	Weyco Group, Inc.	73,903	2,126,928
*	Williams Controls, Inc.	16,592	113,655
*	Winmark Corp.	54,688	561,372
#	Winnebago Industries, Inc.	6,995	38,682
*	WisdomTree Investments, Inc.	6,700	4,824
* #	Woodbridge Holdings Corp.	14,620	13,012
*	WPT Enterprises, Inc.	73,707	25,060
* #	Xanadoo Co.	566	169,800
*	Xerium Technologies, Inc.	119,928	58,765
*	Zale Corp.	126,520	156,885
*	Zumiez, Inc.	50,987	364,557
Total Consumer Discretionary			<u>313,211,245</u>

Consumer Staples – (4.7%)

#	Alico, Inc.	69,000	1,932,000
*	Alliance One International, Inc.	877,124	2,105,098
#	American Italian Pasta Co.	172,324	4,070,293
#	Andersons, Inc.	176,200	2,887,918
	Arden Group, Inc. Class A	10,059	1,156,081
	B&G Foods, Inc.	14,664	68,041
* #	Boston Beer Co., Inc. Class A	115,800	2,922,792

* Bridgford Foods Corp.	72,953	290,353
* Cagle' s, Inc. Class A	94,800	189,600
Calavo Growers, Inc.	115,924	1,414,273
# Cal-Maine Foods, Inc.	207,719	5,625,031
* Caribou Coffee Co.	11,442	17,163
CCA Industries, Inc.	35,563	109,534
* Central Garden & Pet Co.	54,407	328,618
* Central Garden & Pet Co. Class A	67,114	402,684
# Chiquita Brands International, Inc.	1,317,045	18,412,289
Coca-Cola Bottling Co.	66,440	2,986,478
Coffee Holding Co., Inc.	4	4
* Collective Brands, Inc.	2	21
* Craft Brewers Alliance, Inc.	26,675	33,610
* Cuisine Solutions, Inc.	1,060	678
* Darling International, Inc.	644,425	2,957,911
# Diamond Foods, Inc.	111,745	2,869,612
* Elizabeth Arden, Inc.	277,862	1,619,935
Farmer Brothers Co.	49,795	1,013,826
* Glacier Water Services, Inc.	24,500	918,750
Golden Enterprises, Inc.	82,246	189,166
* # Green Mountain Coffee, Inc.	37,167	1,422,009
Griffin Land & Nurseries, Inc. Class A	29,194	1,002,814
* IGI Laboratories, Inc.	30,339	18,810
Imperial Sugar Co.	77,459	879,934
Ingles Market, Inc. Class A	102,885	1,467,140
Inter Parfums, Inc.	300,470	1,814,839
J & J Snack Foods Corp.	181,697	6,343,042
* Katy Industries, Inc.	76,100	87,515
# Lance, Inc.	302,509	5,696,244
* # Lifeway Foods, Inc.	157,957	1,168,882
# Mannatech, Inc.	11,113	29,894
* Maui Land & Pineapple Co., Inc.	53,812	496,685
* # Medifast, Inc.	55,055	426,126
MGP Ingredients, Inc.	25,237	13,931
* Monterey Pasta Co.	33,157	26,526
# Nash-Finch Co.	126,284	5,434,001
* # National Beverage Corp.	400,229	3,485,995
* Natural Alternatives International, Inc.	70,731	431,459
* # Natural Health Trends Corp.	18,631	5,589
# Nature' s Sunshine Products, Inc.	153,100	757,845
# Nu Skin Enterprises, Inc. Class A	17,979	170,621
Oil-Dri Corp. of America	58,075	932,104
* Omega Protein Corp.	145,547	555,990
* Orchids Paper Products Co.	12,791	124,712
* Overhill Farms, Inc.	79,876	367,430
* Pantry, Inc.	76,717	1,275,804
* Parlux Fragrances, Inc.	229,293	642,020
* # Peet' s Coffee & Tea, Inc.	135,649	2,756,388
# Pilgrim' s Pride Corp.	274,797	195,106



* Pizza Inn, Inc.	39,700	47,640
* Prestige Brands Holdings, Inc.	248,517	1,578,083
PriceSmart, Inc.	296,600	4,834,580
Reddy Ice Holdings, Inc.	493	799
# Reliv' International, Inc.	102,054	484,756
* Revlon, Inc.	37,317	220,543
Rocky Mountain Chocolate Factory, Inc.	72,554	466,522
# Sanderson Farms, Inc.	197,109	7,131,404
* Sanfilippo (John B.) & Son, Inc.	75,747	416,608
* Scheid Vineyards, Inc.	2,900	71,050
* Schiff Nutrition International, Inc.	127,214	611,899
Scope Industries	16,650	1,748,250
* Seneca Foods Corp. Class A	6,303	128,266
* Seneca Foods Corp. Class B	9,293	221,638
* # Smart Balance, Inc.	162,056	1,178,147
Spartan Stores, Inc.	211,866	3,936,470
* Spectrum Brands, Inc.	3,909	176
* Star Scientific, Inc.	301,712	995,650
Tasty Baking Co.	80,500	330,050
The Stephan Co.	33,500	77,887
* Tofutti Brands, Inc.	53,404	71,027
* # TreeHouse Foods, Inc.	67	1,768
United-Guardian, Inc.	39,320	370,591
* # USANA Health Services, Inc.	156,272	3,627,073
* Vermont Pure Holdings, Ltd.	167	115
Village Super Market, Inc.	66,312	1,826,232
WD-40 Co.	165,858	4,158,060
Weis Markets, Inc.	62	1,929
* Winn-Dixie Stores, Inc.	17	234
* Zapata Corp.	128,644	829,754
Total Consumer Staples		<u>127,918,415</u>

Energy – (2.0%)

* Abraxas Petroleum Corp.	486,100	529,849
Adams Resources & Energy, Inc.	42,650	751,280
* Allis-Chalmers Energy, Inc.	341,724	1,230,206
Alon USA Energy, Inc.	25,900	305,620
* American Oil & Gas, Inc.	3,379	2,771
* # Aventine Renewable Energy Holdings, Inc.	23,600	10,856
Barnwell Industries, Inc.	61,217	325,674
* Basic Energy Services, Inc.	7,842	75,283
* # Bolt Technology Corp.	75,959	588,682
* Boots & Coots International Well Control, Inc.	524,116	539,839
* Brigham Exploration Co.	411,871	1,029,677
* # Bristow Group, Inc.	7,677	185,707
* Bronco Drilling Co., Inc.	144,216	761,460
* Callon Petroleum Co.	129,142	272,490
* Catalytica Energy Systems, Inc.	8,358	4,012
* # Cheniere Energy, Inc.	70,680	248,794

CKX Lands, Inc.	13,098	150,889
* Clayton Williams Energy, Inc.	111,180	4,424,964
* Clean Energy Fuels Corp.	11,142	77,103
* CREDO Petroleum Corp.	9,705	96,662
* Crusader Energy Group, Inc.	21,347	17,505
* Dawson Geophysical Co.	68,554	1,092,065

Delek US Holdings, Inc.	11,000	76,450
* # Edge Petroleum Corp.	215,974	38,875
* # Endeavour International Corp.	6,329	4,367
* Energy Partners, Ltd.	1,086	1,260
* Evolution Petroleum Corp.	11,332	16,998
* EXCO Resources, Inc.	15	152
* # FieldPoint Petroleum Corp.	47,914	114,035
* # FX Energy, Inc.	361,874	1,042,197
* # Gasco Energy, Inc.	6,138	2,578
* General Maritime Corp.	16,417	174,349
* Geokinetics, Inc.	5,000	16,450
* Geomet, Inc.	37,900	47,375
* GeoResources, Inc.	483	3,468
Gulf Island Fabrication, Inc.	136,465	1,718,094
* # Gulfport Energy Corp.	3,147	12,053
* Harvest Natural Resources, Inc.	867,197	3,468,788
* HKN, Inc.	25,395	68,313
# Houston American Energy Corp.	266,977	627,396
* # James River Coal Co.	63,653	863,135
Lufkin Industries, Inc.	69,798	2,439,440
* Matrix Service Co.	209,253	1,106,948
* McMoran Exploration Co.	111,123	743,413
* Meridian Resource Corp.	810,972	251,401
* Mexco Energy Corp.	1,521	16,001
* Mitcham Industries, Inc.	54,525	197,380
* NATCO Group, Inc. Class A	168,512	2,886,611
* # National Coal Corp.	145,689	183,568
* Natural Gas Services Group	50,236	429,518
* New Concept Energy, Inc.	8,973	30,957
* Newport Resources, Inc.	880,469	3,706,774
* Northern Oil & Gas, Inc.	243	768
* OMNI Energy Services Corp.	52,931	61,400
* Pacific Ethanol, Inc.	3,198	1,759
# Panhandle Royalty Co.	47,776	967,464
* Parallel Petroleum Corp.	200,098	484,237
* Parker Drilling Co.	4,857	10,297
* Petroleum Development Corp.	380,875	6,570,094
* # PetroQuest Energy, Inc.	458,562	2,902,697
* PHI, Inc. Non-Voting	114,859	1,380,605
* PHI, Inc. Voting	2,414	38,020
* Pioneer Drilling Co.	196,493	976,570

* PowerSecure International, Inc.	10,642	41,823
* # Pyramid	5,720	25,854
* # Rentech, Inc.	10,420	7,190
* # Royale Energy, Inc.	45,629	106,772
* SulphCo, Inc.	5,241	2,987
* Superior Well Services, Inc.	85,179	782,795
* Syntroleum Corp.	445,746	365,512
* T-3 Energy Services, Inc.	2,255	28,751
* # Teton Energy Corp.	148,193	140,783
* TGC Industries, Inc.	70,480	160,694
* Toreador Resources Corp.	44,750	106,505
* # Trico Marine Services, Inc.	145,226	903,306
* Tri-Valley Corp.	12,339	16,658
* # TXCO Resources, Inc.	2,641	4,252

* Union Drilling, Inc.	141,054	646,027
# USEC, Inc.	174,836	889,915
* VAALCO Energy, Inc.	504,645	3,789,884
* Venoco, Inc.	231	686
* VeraSun Energy Corp.	29,800	2,026
* # Verenium Corp.	31,510	38,757
* Warren Resources, Inc.	3,864	6,955
Western Refining, Inc.	48,400	564,344
* Westmoreland Coal Co.	3,754	34,349
Total Energy		<u>55,070,468</u>

Financials – (14.7%)

* 1st Constitution Bancorp	12,181	85,146
* 1st Pacific Bancorp	3,264	6,854
# 1st Source Corp.	204,017	3,631,503
21st Century Holding Co.	74,434	314,111
Abigail Adams National Bancorp, Inc.	15,312	29,093
Abington Bancorp, Inc.	64,562	455,162
Access National Corp.	39,239	166,766
Advance America Cash Advance Centers, Inc.	888	1,252
Advanta Corp. Class A	19,594	11,756
Advanta Corp. Class B	13,860	10,811
Affirmative Insurance Holdings, Inc.	41,908	61,186
Alliance Bancorp, Inc. of Pennsylvania	11,420	90,903
Alliance Financial Corp.	11,644	216,695
* Alphatec Holdings, Inc.	183,030	397,175
Amcore Financial, Inc.	229,205	318,595
Ameriana Bancorp	20,650	99,946
American Bancorp of New Jersey, Inc.	78,536	837,194
# American Equity Investment Life Holding Co.	509,800	3,410,562
* American Independence Corp.	18,018	75,135
American National Bankshares, Inc.	11,888	184,383
# American Physicians Capital, Inc.	94,748	4,028,685

American Physicians Services Group, Inc.	36,700	770,700
American River Bankshares	1,980	19,800
* American Spectrum Realty, Inc.	4,454	92,420
# American West Bancorporation	138,113	103,585
Ameris Bancorp	104,375	799,512
* Amerisafe, Inc.	129,699	2,429,262
AmeriServe Financial, Inc.	189,054	345,969
AmTrust Financial Services, Inc.	85,694	703,548
Anchor Bancorp Wisconsin, Inc.	10,919	22,056
* # Appalachian Bancshares, Inc.	4,318	7,772
# Arrow Financial Corp.	106,228	2,500,607
ASB Financial Corp.	4,400	54,890
Asset Acceptance Capital Corp.	288,037	1,206,875
ASTA Funding, Inc.	1,110	1,976
* Atlantic American Corp.	1,291	1,239
Atlantic Coast Federal Corp.	450	1,921
Atlantic Southern Financial Group, Inc.	6,530	40,812
Auburn National Bancorporation, Inc.	4,386	87,720
* # B of I Holding, Inc.	5,000	22,500
Baldwin & Lyons, Inc. Class A	3,034	48,392
Baldwin & Lyons, Inc. Class B	91,616	1,538,233
# BancFirst Corp.	120,333	4,286,261

* Bancinsurance Corp.	39,480	155,946
Bancorp Rhode Island, Inc.	32,349	634,687
BancTrust Financial Group, Inc.	19,220	170,481
Bank Mutual Corp.	149,318	1,318,478
Bank of Commerce Holdings	12,654	49,983
* Bank of Florida Corp.	83,250	257,242
Bank of Granite Corp.	3,972	12,472
* Bank of The Carolinas Corp.	1,700	7,650
# Bank of the Ozarks, Inc.	158,935	3,606,235
# BankAtlantic Bancorp, Inc.	31,160	72,291
BankFinancial Corp.	212,776	2,049,033
# BankUnited Financial Corp. Class A	725,420	188,609
Banner Corp.	127,956	403,061
Bar Harbor Bankshares	24,351	620,463
BCB Bancorp, Inc.	7,044	66,918
* BCSB Bancorp, Inc.	7,438	59,318
* Beach First National Bancshares, Inc.	380	1,034
* Beacon Federal Bancorp, Inc.	3,438	26,008
Benjamin Franklin Bancorp, Inc.	15,160	164,031
Berkshire Bancorp, Inc.	3,505	16,789
Berkshire Hills Bancorp, Inc.	83,135	1,955,335
* Beverly Hills Bancorp, Inc.	193,155	23,565
Beverly National Corp.	2,170	30,651
* BFC Financial Corp.	59,159	13,015
BGC Partners, Inc. Class A	268,397	646,837

* BNCCORP, Inc.	12,585	88,095
* BNS Holding, Inc.	26,480	135,710
Boston Private Financial Holdings, Inc.	68,703	323,591
* Bridge Bancorp, Inc.	50	942
* Bridge Capital Holdings	206	1,061
* Broadpoint Securities Group, Inc.	13,692	30,807
# Brookline Bancorp, Inc.	459,669	4,444,999
# Brooklyn Federal Bancorp, Inc.	25,359	315,212
Brunswick Bancorp	120	1,059
# Bryn Mawr Bank Corp.	61,297	1,138,898
C&F Financial Corp.	4,148	62,220
Cadence Financial Corp.	20,689	89,583
California First National Bancorp	80,550	658,899
Camco Financial Corp.	26,162	49,446
Camden National Corp.	77,363	1,802,558
Capital Bank Corp.	12,543	53,308
Capital City Bank Group, Inc.	150,073	2,404,169
Capital Corp. of the West	897	691
Capital Properties, Inc.	5,522	39,758
* ● Capital Properties, Inc. Class B	5,522	-
Capital Southwest Corp.	5,118	469,116
# Capitol Bancorp, Ltd.	39,290	236,133
Cardinal Financial Corp.	227,994	1,265,367
* Carolina Bank Holdings, Inc.	1,090	6,802
Carrollton Bancorp	1,700	10,574
Carver Bancorp, Inc.	1,706	8,291
Cascade Financial Corp.	33,664	104,695
# Center Bancorp, Inc.	130,104	951,060
Center Financial Corp.	34,656	166,349
Centerstate Banks of Florida, Inc.	20,946	285,703

Central Bancorp, Inc.	10,000	49,000
# Central Pacific Financial Corp.	813,728	5,476,389
Central Virginia Bankshares, Inc.	5,733	28,493
Centrue Financial Corp.	15,686	82,351
Century Bancorp, Inc. Class A	14,923	251,453
CFS Bancorp, Inc.	101,673	237,915
Charter Financial Corp.	750	6,232
Chemical Financial Corp.	235,414	5,367,439
* Chicopee Bancorp, Inc.	10,176	113,055
Citizens Community Bancorp, Inc.	3,300	22,704
Citizens First Bancorp, Inc.	79,838	99,797
Citizens First Corp.	1,300	5,606
Citizens Holding Co.	2,767	56,710
Citizens Republic Bancorp, Inc.	989,661	1,138,110
Citizens South Banking Corp.	58,237	239,936
* # Citizens, Inc.	388,983	3,170,211
# City Holding Co.	163,721	4,209,267

#	Clifton Savings Bancorp, Inc.	27,584	287,977
*	CNA Surety Corp.	247,742	4,100,130
	CNB Financial Corp.	32,531	364,022
#	CoBiz Financial, Inc.	108,741	516,520
	Codorus Valley Bancorp, Inc.	9,033	67,747
	Cohen & Steers, Inc.	10,000	108,000
*	Colonial Bankshares, Inc.	5,265	39,487
#	Colony Bankcorp, Inc.	37,493	304,631
	Columbia Banking System, Inc.	135,722	1,207,926
	Comm Bancorp, Inc.	4,445	182,245
*	Command Security Corp.	600	2,184
	Commercial National Financial Corp.	3,800	59,812
	Commonwealth Bankshares, Inc.	20,178	123,086
* #	Community Bancorp	41,480	111,996
	Community Bank System, Inc.	220,197	3,952,536
	Community Capital Corp.	3,442	21,134
	Community Central Bank Corp.	1,567	3,063
	Community Trust Bancorp, Inc.	150,480	4,208,926
	Community West Bancshares	12,713	47,674
	Compass Diversified Holdings	115,147	1,244,739
* #	CompuCredit Corp.	48,397	154,870
*	Conseco, Inc.	2	5
	Consolidated-Tokoma Land Co.	57,378	1,666,831
*	Consumer Portfolio Services, Inc.	3,677	1,949
	Cooperative Bankshares, Inc.	24,250	28,494
*	Core-Mark Holding Co., Inc.	41,875	767,987
#	Corus Bankshares, Inc.	181,767	201,761
*	Cowen Group, Inc.	99,876	574,287
*	Cowlitz Bancorporation	9,403	55,008
	Crawford & Co. Class A	131,307	762,894
#	Crawford & Co. Class B	139,412	1,250,526
*	Crescent Financial Corp.	11,905	41,787
	CVB Financial Corp.	38	342
*	Dearborn Bancorp, Inc.	21,086	41,434
	Dime Community Bancshares	346,112	3,478,426
* #	Dollar Financial Corp.	166,929	1,310,393
	Donegal Group, Inc. Class A	180,377	2,528,886
	Donegal Group, Inc. Class B	34,892	525,648

*	Doral Financial Corp.	200	1,022
* #	E*TRADE Financial Corp.	595,121	678,438
	Eastern Insurance Holdings, Inc.	11,170	116,726
	Eastern Virginia Bankshares, Inc.	6,435	63,739
	ECB Bancorp, Inc.	3,122	51,435
*	eHealth, Inc.	22,202	306,832
#	EMC Insurance Group, Inc.	133,763	2,597,677
	Employers Holdings, Inc.	3	41
*	Encore Bancshares, Inc.	15,000	67,650

* Encore Capital Group, Inc.	207,755	1,092,791
Enterprise Bancorp, Inc.	7,993	77,932
Enterprise Financial Services Corp.	23,477	246,508
Epoch Holding Corp.	75,975	465,727
ESB Financial Corp.	97,688	1,074,568
ESSA Bancorp, Inc.	43,796	584,239
Evans Bancorp, Inc.	10,341	133,089
Evercore Partners, Inc. Class A	26,180	294,001
* ExlService Holdings, Inc.	142,589	1,133,583
* EZCORP, Inc. Class A	275,700	3,741,249
# F.N.B. Corp.	65	514
# Farmers Capital Bank Corp.	14,000	258,720
FBL Financial Group, Inc. Class A	293,211	3,023,005
Federal Agriculture Mortgage Corp. Class A	4,100	11,275
# Federal Agriculture Mortgage Corp. Class C	86,200	286,184
Fidelity Bancorp, Inc.	5,416	39,591
Fidelity Southern Corp.	83,326	249,146
# Financial Federal Corp.	261,451	5,678,716
Financial Institutions, Inc.	61,498	514,123
* First Acceptance Corp.	9,247	25,984
First Advantage Bancorp	6,253	63,468
# First Bancorp	143,984	2,071,930
First Bancorp of Indiana, Inc.	1,400	11,375
First Bancorp, Inc.	24,473	389,855
First Bancshares, Inc. (318687100)	4,398	57,130
First Bancshares, Inc. (318916103)	3,956	34,338
* First Bank of Delaware	50,014	62,517
# First Busey Corp.	321,933	2,816,914
First Business Financial Services, Inc.	5,150	64,890
* First California Financial Group, Inc.	5,395	30,320
* # First Cash Financial Services, Inc.	295,856	4,976,298
First Commonwealth Financial Corp.	180	1,726
# First Community Bancshares, Inc.	109,410	1,882,946
First Defiance Financial Corp.	68,992	473,975
# First Federal Bancshares of Arkansas, Inc.	52,380	379,755
First Federal Bankshares, Inc.	1,350	1,984
First Federal of Northern Michigan Bancorp, Inc.	13,700	16,440
First Financial Bancorp	375,426	3,048,459
# First Financial Bankshares, Inc.	60	2,663
First Financial Corp.	122,845	4,072,312
First Financial Holdings, Inc.	118,402	1,792,606
First Financial Northwest, Inc.	7,900	68,414
First Financial Service Corp.	17,764	176,929
First Franklin Corp.	2,153	7,794
* First Investors Financial Services Group, Inc.	43,200	114,480
* First Keystone Financial, Inc.	16,800	110,040

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First M&F Corp.	18,289	113,392
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* First Mariner Bancorp, Inc.	23,940	21,307
First Merchants Corp.	170,070	2,666,698
* First Mercury Financial Corp.	29,348	324,295
* First National Bancshares, Inc.	24	53
First Niagara Financial Group, Inc.	12	157
First PacTrust Bancorp, Inc.	2,516	20,128
First Place Financial Corp.	158,911	456,075
* # First Regional Bancorp	2,345	7,504
First Security Group, Inc.	19,411	84,826
# First South Bancorp, Inc.	59,653	489,751
First State Bancorporation	179,336	175,749
First State Financial Corp.	175	233
First United Corp.	30,010	364,621
First West Virginia Bancorp, Inc.	1,040	8,788
Firstbank Corp.	35,127	228,326
* FirstCity Financial Corp.	99,495	296,495
* # FirstFed Financial Corp.	133,962	113,868
# Flagstar Bancorp, Inc.	298,800	179,280
Flushing Financial Corp.	201,469	1,595,634
FNB United Corp.	19,043	55,796
* # Forestar Group, Inc.	29,231	325,926
* Fox Chase Bancorp, Inc.	27,948	276,126
* FPIC Insurance Group, Inc.	81,499	3,172,756
* Franklin Credit Management Corp.	17,900	8,144
# Frontier Financial Corp.	30,716	54,367
German American Bancorp, Inc.	35,365	392,551
* Golfsmith International Holdings, Inc.	1,000	820
Gouverneur Bancorp, Inc.	4,366	20,520
# Great Southern Bancorp, Inc.	79,851	846,421
* Greater Atlantic Financial Corp.	200	12
# Greene Bancshares, Inc.	99,241	981,493
Grubb & Ellis Co.	2,288	1,441
GS Financial Corp.	9,668	117,370
* Guaranty Bancorp	222,959	338,898
Guaranty Federal Bancshares, Inc.	17,171	96,158
# Habersham Bancorp	740	2,620
* Hallmark Financial Services, Inc.	46,666	361,195
Hampden Bancorp, Inc.	1,026	8,885
* # Hampton Roads Bankshares, Inc.	69,389	593,970
Hanmi Financial Corp.	753	1,438
Harleysville National Corp.	331,743	3,088,527
Harleysville Savings Financial Corp.	4,962	60,735
Harrington West Financial Group, Inc.	9,629	19,258
* Harris & Harris Group, Inc.	96,972	340,372
Hawthorn Bancshares, Inc.	3,759	56,423
# Heartland Financial USA, Inc.	134,677	1,854,502
Hercules Technology Growth Capital, Inc.	1,964	12,825
Heritage Commerce Corp.	46,307	333,873
Heritage Financial Corp.	77,385	946,419
Heritage Financial Group	3,053	26,500
HF Financial Corp.	33,592	396,386



* HFF, Inc.	49,900	109,780
* Hilltop Holdings, Inc.	62,170	621,700
Hingham Institution for Savings	10,001	253,025

HMN Financial, Inc.	37,346	112,411
# Home Bancshares, Inc.	73,317	1,509,597
Home Federal Bancorp, Inc.	36,473	327,892
HopFed Bancorp, Inc.	4,655	45,153
Horace Mann Educators Corp.	23,400	218,790
Horizon Bancorp	6,657	83,212
# Horizon Financial Corp.	117,723	288,421
IBERIABANK Corp.	108,162	4,584,987
Imperial Capital Bancorp, Inc.	51,800	47,656
Independence Holding Co.	46,358	139,074
# Independent Bank Corp.	140,701	2,608,597
# Independent Bank Corp.	214,800	341,532
Indiana Community Bancorp	42,311	503,924
Infinity Property & Casualty Corp.	144,873	5,563,123
Integra Bank Corp.	161,455	259,943
* International Assets Holding Corp.	7,738	52,231
Intervest Bancshares Corp.	572	2,145
Investors Title Co.	21,702	729,079
# Irwin Financial Corp.	280,400	670,156
* Jacksonville Bancorp, Inc.	3,893	36,010
Jefferson Bancshares, Inc.	5,911	45,633
* JMP Group, Inc.	1,116	5,647
* KBW, Inc.	1,154	21,672
Kearny Financial Corp.	1	11
* Kennedy-Wilson, Inc.	76,600	2,527,800
* Kent Financial Services, Inc.	49,712	78,048
Kentucky First Federal Bancorp	31,117	311,170
K-Fed Bancorp	16,030	128,240
* LaBranche & Co., Inc.	166,500	1,142,190
# Lakeland Bancorp, Inc.	94,434	737,530
Lakeland Financial Corp.	85,808	1,767,645
# LandAmerica Financial Group, Inc.	471,238	26,625
Landmark Bancorp, Inc.	10,281	181,100
Legacy Bancorp, Inc.	34,967	350,020
# Life Partners Holdings, Inc.	69,663	2,647,194
* Liquidity Services, Inc.	102,974	734,205
LNB Bancorp, Inc.	16,004	91,223
* LoopNet, Inc.	85,110	553,215
LSB Corp.	25,632	200,955
LSB Financial Corp.	2,723	29,681
Macatawa Bank Corp.	1,285	3,482
MainSource Financial Group, Inc.	131,699	1,286,699
* Market Leader, Inc.	18,149	32,033
* MarketAxess Holdings, Inc.	18,857	145,576

* Marlin Business Services, Inc.	1,262	5,010
Mayflower Bancorp, Inc.	2,950	16,963
* Mays (J.W.), Inc.	2,700	16,092
MBT Financial Corp.	1,363	3,585
MCG Capital Corp.	208,051	141,475
Meadowbrook Insurance Group, Inc.	444,386	2,697,423
Medallion Financial Corp.	161,000	1,088,360
# Mercantile Bancorp, Inc.	12,892	128,920
Mercantile Bank Corp.	1,186	5,598
Mercer Insurance Group, Inc.	59,656	811,918
Merchants Bancshares, Inc.	61,299	1,198,395

* Meridian Interstate Bancorp, Inc.	9,700	84,875
Meta Financial Group, Inc.	22,923	212,267
MetroCorp Bancshares, Inc.	64,082	303,749
MicroFinancial, Inc.	69,540	170,373
Mid Penn Bancorp, Inc.	5,484	102,825
MidSouth Bancorp, Inc.	20,157	194,515
# Midwest Banc Holdings, Inc.	216,843	253,706
MidWestOne Financial Group, Inc.	2,154	18,309
Monroe Bancorp	10,897	96,003
* Move, Inc.	1,396,321	2,359,782
MSB Financial Corp.	2,496	24,211
MutualFirst Financial, Inc.	37,037	254,815
# Nara Bancorp, Inc.	76,370	451,347
# National Financial Partners Corp.	363	933
National Interstate Corp.	29,626	470,461
National Security Group, Inc.	12,602	88,214
National Western Life Insurance Co. Class A	6,029	748,380
Naugatuck Valley Financial Corp.	5,841	31,833
* Navigators Group, Inc.	64,037	3,287,660
NBT Bancorp, Inc.	199,638	4,559,732
Nelnet, Inc. Class A	59,903	827,859
* New Century Bancorp, Inc.	8,559	41,939
New England Bancshares, Inc.	2,680	17,420
New Hampshire Thrift Bancshares, Inc.	20,318	162,544
New Westfield Financial, Inc.	81,496	784,806
NewBridge Bancorp	12,319	27,102
* Newport Bancorp, Inc.	6,787	78,118
* NewStar Financial, Inc.	14,591	43,189
* Newtek Business Services, Inc.	243,027	61,972
* # NexCen Brands, Inc.	493,934	29,636
* Nexity Financial Corp.	680	473
North Central Bancshares, Inc.	17,500	183,575
North Valley Bancorp	80	298
Northeast Bancorp	13,100	107,224
Northeast Community Bancorp, Inc.	5,798	45,514
Northfield Bancorp, Inc.	15,563	154,696

	Northrim Bancorp, Inc.	40,414	406,565
	Northway Financial, Inc.	982	10,316
#	Norwood Financial Corp.	4,033	114,658
	NYMAGIC, Inc.	72,223	1,232,124
	Ocean Shore Holding Co.	18,682	127,038
	OceanFirst Financial Corp.	112,791	1,445,981
* #	Ocwen Financial Corp.	411,461	3,662,003
	Ohio Valley Banc Corp.	9,603	181,017
#	Old Second Bancorp, Inc.	99,705	891,363
* #	Optimumbank Holdings, Inc.	2,586	12,322
*	Oritani Financial Corp.	50,690	755,788
	Osage Bancshares, Inc.	7,103	51,994
	PAB Bankshares, Inc.	1,033	3,874
	Pacific Capital Bancorp	74,625	791,771
	Pacific Continental Corp.	81,461	1,028,038
	Pacific Mercantile Bancorp	1,147	4,817
*	Pacific Premier Bancorp, Inc.	30,012	108,043
*	Pacific State Bancorp	1,069	2,811
#	PacWest Bancorp	878,023	14,847,369

	Pamrapo Bancorp, Inc.	43,227	300,860
	Park Bancorp, Inc.	3,302	14,166
	Park National Corp.	16	868
	Parkvale Financial Corp.	50,795	623,255
	Patriot Capital Funding, Inc.	466	1,305
	Patriot National Bancorp	10,544	73,597
#	Peapack-Gladstone Financial Corp.	69,897	1,537,734
*	Penn Treaty American Corp.	198,867	28,836
	Penns Woods Bancorp, Inc.	23,941	573,985
*	Pennsylvania Commerce Bancorp, Inc.	61,137	1,253,309
*	Penson Worldwide, Inc.	24,539	146,743
	Peoples Bancorp of North Carolina	14,205	113,640
	Peoples Bancorp, Inc. (709788202)	3,331	31,811
	Peoples Bancorp, Inc. (709789101)	96,416	970,909
*	Peoples Community Bancorp	900	180
#	PFF Bancorp, Inc.	944	22
* #	PHH Corp.	68,100	752,505
*	PICO Holdings, Inc.	170,271	4,328,289
	Pinnacle Bancshares, Inc.	2,000	16,000
*	Pinnacle Financial Partners, Inc.	139,835	3,304,301
*	Piper Jaffray Companies, Inc.	25,300	726,363
*	PMA Capital Corp. Class A	303,756	1,673,696
	PMI Group, Inc.	150,100	208,639
	Porter Bancorp, Inc.	16,285	199,491
* #	Portfolio Recovery Associates, Inc.	154,630	3,647,722
	Preferred Bank	11,635	64,807
	Premier Financial Bancorp, Inc.	18,900	115,290
	Presidential Life Corp.	264,449	2,557,222

Princeton National Bancorp, Inc.	16,030	288,540
PrivateBancorp, Inc.	31,000	451,980
Providence Community Bancshares, Inc.	24	156
Provident Bankshares Corp.	87,300	560,466
# Provident Financial Holdings, Inc.	220,857	993,857
Provident Financial Services, Inc.	92	1,006
Provident New York Bancorp	402,856	3,827,132
Prudential Bancorp, Inc. of Pennsylvania	16,792	175,980
PSB Holdings, Inc.	813	3,252
Pulaski Financial Corp.	62,836	449,277
QC Holdings, Inc.	121,144	514,862
Radian Group, Inc.	111,000	357,420
Rainier Pacific Financial Group, Inc.	51,047	84,228
# Renasant Corp.	144,153	1,745,693
# Republic Bancorp, Inc. Class A	182,285	3,281,130
* Republic First Bancorp, Inc.	71,317	536,304
Resource America, Inc.	172,680	704,534
* Rewards Network, Inc.	261,950	691,548
Riverview Bancorp, Inc.	96,249	332,059
Rockville Financial, Inc.	48,975	559,295
Roma Financial Corp.	28,792	327,653
Rome Bancorp, Inc.	53,296	414,110
Royal Bancshares of Pennsylvania, Inc. Class A	25,954	98,625
Rurban Financial Corp.	2,810	21,918
# S&T Bancorp, Inc.	2	51
# S.Y. Bancorp, Inc.	131,985	3,006,618
Safety Insurance Group, Inc.	68,016	2,381,920

Salisbury Bancorp, Inc.	4,533	107,659
Sanders Morris Harris Group, Inc.	95,715	398,174
# Sandy Spring Bancorp, Inc.	40,503	571,902
# SCBT Financial Corp.	77,631	2,085,169
* Seabright Insurance Holdings	165,630	1,717,583
Seacoast Banking Corp. of Florida	73,747	338,499
# Security Bank Corp.	82,743	66,194
* Security National Financial Corp. Class A	5,085	11,289
# Shore Bancshares, Inc.	19,758	340,233
SI Financial Group, Inc.	600	3,750
Siebert Financial Corp.	12,841	19,647
# Sierra Bancorp	89,538	1,096,841
* # Signature Bank	19	488
Simmons First National Corp. Class A	138,653	3,416,410
# Smithtown Bancorp, Inc.	90,817	1,251,458
# South Financial Group, Inc.	830,176	1,560,731
South Street Financial Corp.	2,945	9,277
* Southcoast Financial Corp.	243	741
Southern Community Financial Corp.	45,616	164,674
* Southern Connecticut Bancorp, Inc.	7,638	51,938

* Southern First Bancshares, Inc.	22,627	136,893
Southern Missouri Bancorp, Inc.	2,876	28,760
* SouthFirst Bancshares, Inc.	100	465
Southside Bancshares, Inc.	87,842	1,670,755
Southwest Bancorp, Inc.	139,840	1,465,523
Southwest Georgia Financial Corp.	11,315	104,098
# State Bancorp, Inc.	107,076	642,456
StellarOne Corp.	60,094	783,626
Sterling Bancorp	274,969	3,030,158
Sterling Bancshares, Inc.	632,637	3,517,462
Sterling Financial Corp.	44,768	82,821
Stewart Information Services Corp.	56,300	835,492
* Stratus Properties, Inc.	76,178	640,657
# Suffolk Bancorp	96,990	2,959,165
* Sun American Bancorp	7,880	2,364
* Sun Bancorp, Inc.	216,484	1,225,299
* # Superior Bancorp	626	1,715
* Susser Holdings Corp.	10,595	138,477
Sussex Bancorp	5,495	26,101
SWS Group, Inc.	268,623	3,935,327
Taylor Capital Group, Inc.	71,940	459,697
Team Financial, Inc.	3,892	1,109
Teche Holding Co.	8,415	239,828
* Tejon Ranch Co.	164,529	3,594,959
Temecula Valley Bancorp, Inc.	599	689
* Tennessee Commerce Bancorp, Inc.	1,350	13,838
* Texas Capital Bancshares, Inc.	171,944	1,941,248
TF Financial Corp.	19,351	347,350
* The Bancorp, Inc.	1,995	6,165
* The Intergroup Corp.	6,500	77,675
The Phoenix Companies, Inc.	2,116,000	3,703,000
The Savannah Bancorp, Inc.	13,017	118,325
The Wilber Corp.	21,566	160,020
* # thinkorswim Group, Inc.	299,712	2,253,834
Thomas Properties Group, Inc.	52,676	105,352

* Thomas Weisel Partners Group, Inc.	45,890	141,800
TIB Financial Corp.	4,914	19,558
* Tidelands Bancshares, Inc.	10,102	29,296
TierOne Corp.	163,324	262,952
Timberland Bancorp, Inc.	70,526	413,988
# Tompkins Financial Corp.	82,112	4,117,917
Tower Financial Corp.	5,450	28,885
# Tower Group, Inc.	194,624	4,879,224
TowneBank	38,463	801,569
* # Tradestation Group, Inc.	330,946	1,823,512
* # Trenwick Group, Ltd.	12,662	152
* # Triad Guaranty, Inc.	85,095	38,293

#	TriCo Bancshares	150,603	3,033,144
#	TrustCo Bank Corp.	491,342	3,291,991
#	UCBH Holdings, Inc.	189,146	440,710
	Umpqua Holdings Corp.	9,778	95,824
*	Unico American Corp.	114,100	866,019
	Union Bankshares Corp.	120,442	1,882,508
	Union Bankshares, Inc.	10,526	189,100
*	United America Indemnity, Ltd.	54,564	577,287
	United Bancshares, Inc.	5,492	52,366
*	United Capital Corp.	85,810	1,664,714
#	United Community Banks, Inc.	56,710	292,057
	United Community Financial Corp.	271,344	138,385
#	United Financial Bancorp, Inc.	55,280	757,889
	United Fire & Casualty Co.	28,306	567,535
*	United PanAm Financial Corp.	150,147	160,657
#	United Security Bancshares	90,231	741,699
	United Western Bancorp, Inc.	35,127	285,583
	Unity Bancorp, Inc.	31,871	112,505
*	Universal American Corp.	511	5,044
	Universal Insurance Holdings, Inc.	142,386	515,437
	Univest Corp. of Pennsylvania	99,127	2,270,008
#	ViewPoint Financial Group	62,536	892,389
*	Virginia Commerce Bancorp, Inc.	7,465	31,129
*	Virtus Investment Partners, Inc.	133,405	808,434
	VIST Financial Corp.	9,127	69,091
*	VSB Bancorp, Inc.	1,100	10,252
*	Waccamaw Bankshares, Inc.	9,250	38,018
	Wainwright Bank & Trust Co.	12,787	98,204
	Washington Banking Co.	24,681	213,244
#	Washington Trust Bancorp, Inc.	132,221	2,163,136
*	Waterstone Financial, Inc.	26,636	65,791
	Wayne Savings Bancshares, Inc.	1,789	12,523
#	Webster Financial Corp.	63,268	264,460
	Wesbanco, Inc.	244,944	5,060,543
#	West Bancorporation	79,837	646,680
#	West Coast Bancorp	105,149	312,293
* #	Western Alliance Bancorp	17,334	131,912
	Westwood Holdings Group, Inc.	68,070	1,889,623
*	White River Capital, Inc.	3,332	20,325
#	Wilshire Bancorp, Inc.	264,376	1,813,619
*	Wilshire Enterprises, Inc.	130,375	125,812
#	Wintrust Financial Corp.	96,528	1,290,579
* #	World Acceptance Corp.	163,901	3,138,704

#	WSB Holdings, Inc.	44,668	118,370
#	WSFS Financial Corp.	12,200	314,760
	WVS Financial Corp.	3,395	54,914
#	Yadkin Valley Financial Corp.	26,186	240,649

* ZipRealty, Inc.	117,880	340,673
Total Financials		<u>399,028,464</u>
Health Care – (12.7%)		
* A.D.A.M., Inc.	14,865	47,940
* # Abaxis, Inc.	185,386	2,932,807
* ABIOMED, Inc.	269,889	3,640,803
* Acadia Pharmaceuticals, Inc.	2,778	2,806
* Accelr8 Technology Corp.	32,134	70,373
* Accelrys, Inc.	271,677	1,026,939
* # Access Pharmaceuticals, Inc.	15,200	13,680
* # Accuray, Inc.	47,408	292,981
* Achillion Pharmaceuticals, Inc.	1,193	1,360
* # Acorda Therapeutics, Inc.	31,787	779,735
* Adolor Corp.	294,513	589,026
* Advanced Life Sciences Holdings, Inc.	35,367	10,964
* AdvanSource Biomaterials Corp.	158,764	50,804
* # ADVENTRX Pharmaceuticals, Inc.	230,739	23,074
* Affymax, Inc.	26,219	340,847
* Air Methods Corp.	117,580	2,292,810
* Akorn, Inc.	788,259	1,757,818
* Albany Molecular Research, Inc.	318,453	2,729,142
* Alexza Pharmaceuticals, Inc.	107,479	310,614
* # Align Technology, Inc.	996	7,848
* Alliance Imaging, Inc.	473,700	4,196,982
* Allied Healthcare International, Inc.	352,871	349,342
* Allied Healthcare Products, Inc.	13,948	59,837
* Allion Healthcare, Inc.	75,516	345,108
* Allos Therapeutics, Inc.	651,602	5,102,044
Allscripts-Misys Healthcare Solutions, Inc.	43	362
* # Almost Family, Inc.	29,219	901,114
* Alteon, Inc.	36	24
* Altus Pharmaceuticals, Inc.	170	41
* # AMAG Pharmaceuticals, Inc.	119,140	4,199,685
* America Services Group, Inc.	60,531	690,053
* American Caresource Holding, Inc.	6,054	42,075
* American Claims Evaluation, Inc.	2,200	730
* American Dental Partners, Inc.	86,847	582,743
* American Shared Hospital Services	35,563	56,901
* AMICAS, Inc.	326,087	523,370
* AMN Healthcare Services, Inc.	266,939	1,815,185
* # Amsurg Corp.	297,081	5,819,817
* Anadys Pharmaceuticals, Inc.	11,376	59,269
# Analogic Corp.	128,346	3,208,650
* Angeion Corp.	1,294	3,998
* AngioDynamics, Inc.	170,383	2,317,209
* Anika Therapeutics, Inc.	64,924	264,890
* # Arca Biopharma, Inc.	351	1,791
* Ardea Biosciences, Inc.	52,048	647,998
* # Arena Pharmaceuticals, Inc.	199,947	827,781
* Ariad Pharmaceuticals, Inc.	5,118	8,547

* Arqule, Inc.	76,231	301,112
* # Array BioPharma, Inc.	475,140	1,900,560
* Arrhythmia Research Technology, Inc.	26,575	61,123
* Aspect Medical Systems, Inc.	173,589	659,638
* Assisted Living Concepts, Inc.	193,860	769,624
* AtriCure, Inc.	32,397	43,736
Atrion Corp.	19,601	1,603,362
* ATS Medical, Inc.	233,084	589,703
* AVANIR Pharmaceuticals Class A	277,567	149,886
* # AVI BioPharma, Inc.	3,910	3,402
* Avigen, Inc.	262,088	256,846
* Bioanalytical Systems, Inc.	30,808	46,982
* BioCryst Pharmaceuticals, Inc.	383,240	728,156
* Bio-Imaging Technologies, Inc.	145,077	488,909
* # BioLase Technology, Inc.	1,870	1,346
* # BioMimetic Therapeutics, Inc.	50,068	404,049
* # Bio-Reference Laboratories, Inc.	134,668	3,285,899
* BioSante Pharmaceuticals, Inc.	112,608	180,173
* BioScrip, Inc.	356,462	602,421
* # BioSphere Medical, Inc.	183,566	523,163
* Bovie Medical Corp.	158,799	1,071,893
* Bruker BioSciences Corp.	11	44
* BSD Medical Corp.	208,291	689,443
* Cadence Pharmaceuticals, Inc.	235,629	1,696,529
* Caliper Life Sciences, Inc.	463,931	598,471
Cambrex Corp.	279,880	915,208
* Candela Corp.	219,988	118,794
* Cantel Medical Corp.	116,343	1,743,982
* Capital Senior Living Corp.	189,391	498,098
* Caraco Pharmaceutical Laboratories, Ltd.	261,762	1,204,105
* Cardiac Science Corp.	187,226	1,005,404
* Cardica, Inc.	60,128	191,808
* CardioDynamics International Corp.	34,800	22,272
* # Cardium Therapeutics, Inc.	18	17
* CAS Medical Systems, Inc.	997	1,844
* Catalyst Pharmaceutical Partners, Inc.	25,086	67,732
* Cell Therapeutics, Inc.	6,739	569
* Celldex Therapeutics, Inc.	2,766	20,551
* # Cepheid, Inc.	61,586	458,200
* Cerus Corp.	51,125	48,058
* Clariant, Inc.	44,200	53,040
* # Cleveland Biolabs, Inc.	2,513	6,886
* # Clinical Data, Inc.	177,838	1,383,580
* Columbia Laboratories, Inc.	27,734	33,281
* # CombiMatrix Corp.	21,497	168,322
# Computer Programs & Systems, Inc.	100,981	2,537,653
* # Conceptus, Inc.	280,124	4,022,581



* CONMED Corp.	266,279	4,167,266
* Continucare Corp.	10,250	20,500
* # Corcept Therapeutics, Inc.	199,501	159,601
* Cornerstone Therapeutics, Inc.	8,755	34,582
* # Corvel Corp.	135,749	2,394,612
* CPEX Pharmaceuticals, Inc.	20,495	142,440
* Cross Country Healthcare, Inc.	304,069	2,277,477
* # CryoLife, Inc.	247,429	2,038,815

* CuraGen Corp.	254,100	147,378
* Curis, Inc.	3,274	3,045
* Cutera, Inc.	18,998	127,477
* # CV Therapeutics, Inc.	488,838	7,650,315
* # Cyberonics, Inc.	243,068	3,740,817
* Cyclacel Pharmaceuticals, Inc.	1,595	494
* Cynosure, Inc. Class A	573	4,481
* # Cypress Bioscience, Inc.	153,054	1,300,959
* Cytokinetics, Inc.	159,844	338,869
* # Cytori Therapeutics, Inc.	144,413	710,512
Datascope Corp.	151,010	8,008,815
Daxor Corp.	43,502	696,032
* Del Global Technologies Corp.	157,042	117,782
* # Dendreon Corp.	544,471	1,834,867
* DepoMed, Inc.	176,462	381,158
* # Dexcom, Inc.	61,383	198,267
* Dialysis Corp. of America	36,951	243,507
* Digirad Corp.	75,285	65,498
* Discovery Laboratories, Inc.	293,850	332,051
* # Durect Corp.	617,647	1,747,941
* DUSA Pharmaceuticals, Inc.	21,621	24,432
* # Dyax Corp.	363,143	1,220,160
* Dynacq Healthcare, Inc.	545	2,044
* Dynavax Technologies Corp.	2,993	1,886
* # Emageon, Inc.	122,926	298,710
* # Emergent Biosolutions, Inc.	86,704	1,901,419
* # Emeritus Corp.	147,225	1,217,551
* Emisphere Technologies, Inc.	2,065	1,177
* Encision, Inc.	3,700	3,737
* # Endocare, Inc.	23,766	14,260
* Endologix, Inc.	5,319	8,457
* Ensign Group, Inc.	1,233	20,295
* ENTREMED, Inc.	90,283	14,987
* Enzo Biochem, Inc.	2,741	13,403
* # Enzon Pharmaceuticals, Inc.	145,365	946,326
* EPIX Pharmaceuticals, Inc.	213,733	151,750
* eResearch Technology, Inc.	514,980	2,981,734
* etrials Worldwide, Inc.	92,049	68,116
* # Evotec AG Sponsored ADR	140,285	252,513

* Exact Sciences Corp.	177,840	264,982
* # Exactech, Inc.	100,152	1,275,936
* # Exelixis, Inc.	274,120	1,351,412
* Five Star Quality Care, Inc.	2,565	4,899
* # Genomic Health, Inc.	192,364	4,116,590
* # Gentiva Health Services, Inc.	223,636	5,653,518
* GenVec, Inc.	5,688	2,167
* # Geron Corp.	130,012	1,019,294
* # Greatbatch, Inc.	219,343	5,110,692
* # GTC Biotherapeutics, Inc.	90,129	73,906
* # GTx, Inc.	169,636	1,872,781
* # Halozyme Therapeutics, Inc.	329,900	1,903,523
* Hanger Orthopedic Group, Inc.	308,521	4,211,312
* # Hansen Medical, Inc.	18,496	83,602
* Harvard Bioscience, Inc.	307,900	791,303
* Health Grades, Inc.	207,771	486,184

* HealthStream, Inc.	208,497	412,824
* HealthTronics, Inc.	325,205	598,377
* Hi-Tech Pharmacal Co., Inc.	109,775	588,394
* # HMS Holdings Corp.	207,322	6,416,616
* Home Diagnostics, Inc.	18,814	131,322
Hooper Holmes, Inc.	672,769	154,737
* Human Genome Sciences, Inc.	454	822
* # Hythiam, Inc.	973	523
* iBioPharma, Inc.	116,875	25,713
* Icagen, Inc.	159	87
* # ICU Medical, Inc.	136,104	4,152,533
* # Idenix Pharmaceuticals, Inc.	171,201	994,678
* # Idera Pharmaceuticals, Inc.	154,651	1,082,557
* IDM Pharma, Inc.	64,367	109,424
* I-Flow Corp.	28,226	116,009
* Immtech International, Inc.	1,055	211
* # ImmunoGen, Inc.	274,057	1,142,818
* Immunomedics, Inc.	5,373	6,501
* Implant Sciences Corp.	84,833	13,573
* # Incyte Corp.	685,953	2,009,842
* Indevus Pharmaceuticals, Inc.	203,104	1,080,513
* Infinity Pharmaceuticals, Inc.	148,385	1,204,886
* Inhibitex, Inc.	12,200	3,660
* # Inspire Pharmaceuticals, Inc.	503,708	1,914,090
* IntegraMed America, Inc.	71,370	506,727
* # InterMune, Inc.	309,720	3,543,197
* # Introgen Therapeutics, Inc.	285,804	6,288
# Invacare Corp.	256,974	4,897,924
* Iridex Corp.	6,461	4,523
* IRIS International, Inc.	173,904	1,732,084
* # Isolagen, Inc.	106,581	29,843

* IsoRay, Inc.	20	6
* IVAX Diagnostics, Inc.	119	48
* Javelin Pharmaceuticals, Inc.	3,201	3,617
* # Kendle International, Inc.	141,840	2,709,144
* Kensey Nash Corp.	117,601	2,430,813
* # Keryx Biopharmaceuticals, Inc.	45,500	8,804
Kewaunee Scientific Corp.	23,706	203,872
* La Jolla Pharmaceutical Co.	344,597	768,451
Landauer, Inc.	89,595	6,144,425
* Langer, Inc.	13,200	6,600
* Lannet Co., Inc.	5,391	28,572
LCA-Vision, Inc.	5,069	12,774
* LeMaitre Vascular, Inc.	19,700	42,454
* Lexicon Pharmaceuticals, Inc.	8,884	10,572
* # LHC Group, Inc.	120,710	3,212,093
* Ligand Pharmaceuticals, Inc. Class B	524,976	1,112,949
* # Luminex Corp.	30,612	623,566
* Magyar Bancorp, Inc.	15,818	75,136
* # Mannkind Corp.	88,152	312,940
Martek Biosciences Corp.	84	2,222
* Matrixx Initiatives, Inc.	93,800	1,621,802
* Maxygen, Inc.	359,381	3,076,301
* MDRNA, Inc.	7,523	2,031
* Medarex, Inc.	24,491	146,211

* MedCath Corp.	91,975	578,523
* Medical Action Industries, Inc.	142,304	1,223,814
* Medical Staffing Network Holdings, Inc.	227,000	47,670
* MediciNova, Inc.	300	677
* # Medivation, Inc.	127,336	2,387,550
* MEDTOX Scientific, Inc.	76,796	486,887
Merge Healthcare, Inc.	221,137	351,608
* Merit Medical Systems, Inc.	262,180	4,034,950
* Metabasis Therapeutics, Inc.	2,124	1,009
* Metabolix, Inc.	26,140	220,622
* Metropolitan Health Networks, Inc.	468,252	693,013
* # Micromet, Inc.	82,478	326,613
* Micrus Endovascular Corp.	157,571	1,777,401
* # MiddleBrook Pharmaceuticals, Inc.	3,172	4,441
* # Minrad International, Inc.	218,104	26,172
* # Molecular Insight Pharmaceuticals, Inc.	217,158	577,640
* # Molina Healthcare, Inc.	105,756	1,854,960
* Momenta Pharmaceuticals, Inc.	253,493	2,745,329
* # Monogram Biosciences, Inc.	100,414	276,139
* MTS Medication Technologies	43,048	161,860
* # MWI Veterinary Supply, Inc.	96,120	2,011,792
* Nabi Biopharmaceuticals	520,306	2,148,864
* # Nanogen, Inc.	102,087	17,875

* National Dentex Corp.	646	2,519
# National Healthcare Corp.	103,884	4,726,722
# National Research Corp.	66,513	1,506,519
* # Natus Medical, Inc.	212,592	1,645,462
* Nektar Therapeutics	114,456	470,414
* Neogen Corp.	135,771	3,553,127
* # Neopharm, Inc.	142,368	8,571
* Neurobiological Technologies, Inc.	870	539
* Neurocrine Biosciences, Inc.	386,646	1,283,665
* # Neurogen Corp.	249,201	32,396
* Nighthawk Radiology Holdings, Inc.	9,028	38,459
* NitroMed, Inc.	104,152	77,072
* NMT Medical, Inc.	962	962
* North American Scientific, Inc.	17,499	4,375
* # Northfield Laboratories, Inc.	177,738	143,968
* Northstar Neuroscience, Inc.	68,280	129,732
* # Novacea, Inc.	264	238
* # NovaMed, Inc.	219,315	649,172
* Novavax, Inc.	420,750	668,993
* Noven Pharmaceuticals, Inc.	135,187	1,342,407
* NOVT Corp.	19,302	21,425
* NPS Pharmaceuticals, Inc.	116,794	728,795
* Nutraceutical International Corp.	58,298	509,525
* # NxStage Medical, Inc.	336,545	1,154,349
* Obagi Medical Products, Inc.	14,497	96,985
* Occulogix, Inc.	500	1,363
* Odyssey Healthcare, Inc.	248,988	2,469,961
* # Omnicell, Inc.	231,483	1,807,882
* OncoGenex Pharmaceutical, Inc.	2,039	9,135
* Opexa Therapeutics, Inc.	18,635	10,622
* # Optimer Pharmaceuticals, Inc.	79,080	829,549
* OraSure Technologies, Inc.	64,373	185,394

* Orchid Cellmark, Inc.	287,604	152,948
* Ore Pharmaceuticals, Inc.	50,794	28,953
* Orexigen Therapeutics, Inc.	28,192	113,050
* Orthologic Corp.	315,300	129,273
* # Oscient Pharmaceuticals Corp.	53,239	11,186
* # Osiris Therapeutics, Inc.	106,875	2,142,844
* Osteotech, Inc.	10,806	32,850
* OxiGENE, Inc.	2,236	1,409
* # Pain Therapeutics, Inc.	410,909	2,728,436
* Palomar Medical Technologies, Inc.	59,770	528,965
* # Panacos Pharmaceuticals, Inc.	194,943	13,704
* Par Pharmaceutical Cos., Inc.	271,575	3,343,088
* PDI, Inc.	131,394	607,040
* Penwest Pharmaceuticals Co.	278,634	493,182
* # Pharmanet Development Group, Inc.	181,781	238,133

* PharMerica Corp.	305,175	5,017,077
* # Phase Forward, Inc.	157,832	2,130,732
* PHC, Inc.	26,839	31,938
* PhotoMedex, Inc.	2,953	8,861
* # Poniard Pharmaceuticals, Inc.	1	2
* Pozen, Inc.	244,062	1,752,365
* # Progenics Pharmaceuticals, Inc.	294,301	2,145,454
* Prospect Medical Holdings, Inc.	32,100	81,855
* Providence Service Corp.	882	1,896
* # ProxyMed, Inc.	121,529	790
Psychemedics Corp.	1,558	10,626
* QuadraMed Corp.	83,013	495,588
* Questcor Pharmaceuticals, Inc.	343,109	2,213,053
* Quidel Corp.	307,000	3,776,100
* # Quigley Corp.	56,585	268,779
* # RadNet, Inc.	1,581	5,059
* Regeneration Technologies, Inc.	302,085	740,108
* RehabCare Group, Inc.	130,630	1,822,289
* Repligen Corp.	315,575	1,290,702
* Repros Therapeutics, Inc.	22,462	224,171
* Res-Care, Inc.	263,391	3,568,948
* Retractable Technologies, Inc.	272	237
* # Rigel Pharmaceuticals, Inc.	232,324	1,623,945
* Rochester Medical Corp.	101,576	1,174,219
* Rockwell Medical Technologies, Inc.	27,990	99,644
* Rural/Metro Corp.	110,300	181,995
* RXi Pharmaceuticals Corp.	319	1,502
* # Salix Pharmaceuticals, Ltd.	100,972	807,776
* # Sangamo BioSciences, Inc.	343,507	1,425,554
* Santarus, Inc.	40,827	68,998
* # Savient Pharmaceuticals, Inc.	185,995	1,030,412
* # SciClone Pharmaceuticals, Inc.	3,669	3,045
* # Seattle Genetics, Inc.	557,925	5,629,463
* Senesco Technologies, Inc.	185	105
* Senomyx, Inc.	307,229	1,090,663
* SenoRx, Inc.	16	40
* # SeraCare Life Sciences, Inc.	127,485	136,409
* Skilled Healthcare Group, Inc.	21,800	181,594
* Somanetics Corp.	121,507	1,778,862
* # Somaxon Pharmaceuticals, Inc.	798	1,955

* Sonic Innovations, Inc.	2,086	1,877
* SonoSite, Inc.	154,826	2,940,146
Span-American Medical System, Inc.	33,000	341,550
* Spectranetics Corp.	226,593	679,779
* Spectrum Pharmaceuticals, Inc.	2,070	2,981
* SRI/Surgical Express, Inc.	46,400	64,960
* # STAAR Surgical Co.	275,704	537,623

* StemCells, Inc.	51,284	138,467
* # Stereotaxis, Inc.	20,139	51,354
* Strategic Diagnostics, Inc.	1,653	1,570
* Sun Healthcare Group, Inc.	420,360	4,762,679
* SunLink Health Systems, Inc.	33,465	31,122
* SuperGen, Inc.	4,417	10,203
* # SurModics, Inc.	178,765	3,544,910
* Symmetry Medical, Inc.	269,982	1,849,377
* Synovis Life Technologies, Inc.	119,202	1,941,801
* # Synta Pharmaceuticals Corp.	47,578	418,686
* Targacept, Inc.	259	539
* # Telik, Inc.	140,820	67,594
* Theragenics Corp.	280,300	361,587
* # Theravance, Inc.	34,655	456,753
* Threshold Pharmaceuticals, Inc.	17,876	13,943
* TorreyPines Therapeutics, Inc.	900	242
* Transcend Services, Inc.	6,741	68,623
# Trimeris, Inc.	6,266	6,391
* Triple-S Management Corp.	6,000	86,340
* ● Tripos Escrow Shares	1,300	117
* U.S. Physical Therapy, Inc.	118,606	1,446,993
* Urologix, Inc.	123,100	67,705
* Uroplasty, Inc.	12,179	9,743
Utah Medical Products, Inc.	49,300	1,197,497
* Vascular Solutions, Inc.	150,435	1,384,002
* Vermillion, Inc.	8,260	4,543
* # Vical, Inc.	21,924	42,313
* Vision-Sciences, Inc.	23,250	29,760
* Vital Images, Inc.	114,941	1,299,983
* Vivus, Inc.	585,337	2,874,005
* # VNUS Medical Technologies	66,469	1,064,169
* Volcano Corp.	178,364	2,331,217
* XenoPort, Inc.	63,306	1,653,553
* XOMA, Ltd.	138	91
Young Innovations, Inc.	76,886	1,187,120
* # Zila, Inc.	26,503	4,980
* Zoll Medical Corp.	196,158	3,140,490
* Zymogenetics, Inc.	2,337	9,932

Total Health Care

345,376,575

Industrials – (13.4%)

* 3-D Systems Corp.	190,387	1,142,322
* A. T. Cross Co. Class A	73,055	188,482
# AAON, Inc.	207,287	3,756,040
* # AAR Corp.	46,800	848,952
* ACCO Brands Corp.	177,655	341,098
* Accuride Corp.	301,683	111,623
Aceto Corp.	228,797	2,045,445

* Active Power, Inc.	333,059	173,191
# Administaff, Inc.	113,778	2,399,578
* AeroCentury Corp.	8,166	73,902
* Aerosonic Corp.	480	408
* # AeroVironment, Inc.	76,348	2,829,457
* Air Transport Services Group, Inc.	80,379	19,291
* AirTran Holdings, Inc.	246,191	1,009,383
Alamo Group, Inc.	90,749	1,138,900
Albany International Corp. Class A	4,300	43,043
* Allied Defense Group, Inc.	51,940	357,867
* # Altra Holdings, Inc.	143,580	1,009,367
* Amerco, Inc.	5,293	162,760
American Ecology Corp.	176,798	3,527,120
* American Locker Group, Inc.	32,200	29,785
American Railcar Industries, Inc.	4,352	36,513
* American Reprographics Co.	123,819	752,820
American Science & Engineering, Inc.	88,885	6,933,030
* # American Superconductor Corp.	264,474	4,279,189
# American Woodmark Corp.	129,528	1,949,396
# Ameron International Corp.	79,595	3,967,811
Ampco-Pittsburgh Corp.	86,200	1,593,838
* # AMREP Corp.	60,623	1,682,288
* APAC Customer Services, Inc.	4,011	5,696
Apogee Enterprises, Inc.	255,606	2,619,962
* # Applied Energetics, Inc.	1,516	424
Applied Signal Technologies, Inc.	122,704	2,152,228
* Argan, Inc.	10,464	116,150
* Argon ST, Inc.	216,502	4,143,848
# Arkansas Best Corp.	162,953	3,811,471
* Arotech Corp.	99,723	42,881
Art' s-Way Manufacturing Co., Inc.	200	680
* # Astec Industries, Inc.	198,740	4,883,042
* Astronics Corp.	68,636	518,888
* Astronics Corp. Class B	17,159	145,852
* Avalon Holding Corp. Class A	20,575	37,035
* Avis Budget Group, Inc.	86,238	59,504
* # Axsys Technologies, Inc.	101,363	4,328,200
* # AZZ, Inc.	119,452	2,675,725
# Badger Meter, Inc.	232,440	5,483,260
* Baker (Michael) Corp.	85,237	2,979,886
* Baldwin Technology Co., Inc. Class A	2,160	2,484
Barrett Business Services, Inc.	92,843	913,575
* # Beacon Roofing Supply, Inc.	188,843	2,403,971
* Blount International, Inc.	325,962	2,731,562
* # BlueLinx Holdings, Inc.	11,916	28,360
Bowne & Co., Inc.	216,854	607,192
* Breeze-Eastern Corp.	98,241	766,280
# Briggs & Stratton Corp.	26	385
* BTU International, Inc.	74,894	298,078
* # Builders FirstSource, Inc.	2,643	3,251

* Butler International, Inc.	1	-
# C&D Technologies, Inc.	230,400	686,592
* CAI International, Inc.	75	169
* # Cano Petroleum, Inc.	1,730	1,073
* # Capstone Turbine Corp.	7,331	6,378

Cascade Corp.	109,805	2,513,436
* Casella Waste Systems, Inc. Class A	190,472	525,703
* # CBIZ, Inc.	625,224	5,083,071
CDI Corp.	56,357	604,147
* CECO Environmental Corp.	986	2,317
* Celadon Group, Inc.	200,675	1,569,279
* Cenveo, Inc.	636	2,512
* # Ceradyne, Inc.	34,137	779,006
Champion Industries, Inc.	49,042	137,318
Chase Corp.	76,372	836,273
Chicago Rivet & Machine Co.	20,000	239,000
CIRCOR International, Inc.	106,080	2,360,280
* Coleman Cable, Inc.	1,786	6,251
* Columbus McKinnon Corp.	184,400	2,345,568
* Comforce Corp.	80,066	133,710
Comfort Systems USA, Inc.	399,935	4,091,335
* Commercial Vehicle Group, Inc.	211,435	211,435
* Competitive Technologies, Inc.	102,100	117,415
CompX International, Inc.	14,716	83,293
* COMSYS IT Partners, Inc.	4,801	9,602
* Conrad Industries, Inc.	18,700	93,500
* Consolidated Graphics, Inc.	84,422	1,360,038
* Cornell Companies, Inc.	147,824	2,255,794
* Corrpro Companies, Inc.	37,900	16,297
* # CoStar Group, Inc.	33,696	998,076
* Covanta Holding Corp.	1	13
* Covenant Transport Group Class A	91,000	165,620
* CPI Aerostructures, Inc.	47,933	239,665
* CRA International, Inc.	109,268	2,295,721
Cubic Corp.	82,897	2,251,483
Deluxe Corp.	67,600	779,428
Diamond Management & Technology Consultants, Inc.	254,388	661,409
* Document Securities Systems, Inc.	1,070	1,969
* # Dollar Thrifty Automotive Group, Inc.	536,758	622,639
* Double Eagle Petroleum Co.	268	1,570
Ducommun, Inc.	99,023	1,875,496
* Duff & Phelps Corp.	9,600	137,184
* DXP Enterprises, Inc.	67,332	914,369
* Dynamex, Inc.	98,300	1,089,164
Dynamic Materials Corp.	34,064	413,537
# Eastern Co.	53,459	589,118
Ecology & Environment, Inc. Class A	20,492	257,994



	Electro Rent Corp.	238,205	2,524,973
#	Encore Wire Corp.	219,225	3,619,405
* #	Ener1, Inc.	2	9
*	Energy Focus, Inc.	838	813
* #	EnerNOC, Inc.	12,800	133,632
*	EnerSys	29,548	269,182
*	ENGlobal Corp.	238,669	739,874
	Ennis, Inc.	227,402	2,544,628
* #	EnPro Industries, Inc.	197,900	3,621,570
*	Environmental Tectonics Corp.	60,400	72,480
	Espey Manufacturing & Electronics Corp.	35,700	602,616
*	Exide Technologies	49,570	179,939
*	Exponent, Inc.	138,302	3,391,165

*	ExpressJet Holdings, Inc.	49,740	78,589
	EXX, Inc. Class A	15,725	11,479
	EXX, Inc. Class B	5,105	919
	Federal Signal Corp.	467,647	3,156,617
*	First Aviation Services, Inc.	1,700	1,190
* #	Flanders Corp.	254,700	1,039,176
*	Flow International Corp.	152,714	236,707
*	Fortune Industries, Inc.	25	11
#	Forward Air Corp.	180,225	3,651,359
	Franklin Electric Co., Inc.	4,849	126,026
	Freightcar America, Inc.	31,184	597,174
	Frozen Food Express Industries, Inc.	161,875	666,925
* #	Fuel Tech, Inc.	78,086	781,641
* #	FuelCell Energy, Inc.	143,908	555,485
* #	Furmanite Corp.	332,038	1,235,181
	G & K Services, Inc. Class A	149,828	2,764,327
*	Gencor Industries, Inc.	300	2,376
	GenCorp, Inc.	4,499	13,047
*	General Employment Enterprises, Inc.	78	20
* #	GeoEye, Inc.	146,037	2,519,138
*	GeoPetro Resources Co.	123	85
*	Global Cash Access, Inc.	1,975	5,352
#	Gorman-Rupp Co.	165,285	4,231,296
*	GP Strategies Corp.	152,856	597,667
	Graham Corp.	65,200	649,392
	Great Lakes Dredge & Dock Corp.	41,671	139,181
	Greenbrier Companies, Inc.	149,800	831,390
*	Griffon Corp.	482,883	4,804,686
	Hardinge, Inc.	102,200	444,570
*	Hawaiian Holdings, Inc.	520,782	2,119,583
#	Healthcare Services Group, Inc.	410,100	6,282,732
	HEICO Corp. Class A	82,451	2,398,500
#	Heidrick & Struggles International, Inc.	165,119	2,509,809
*	Henry Bros. Electronics, Inc.	29,514	167,492

* Herley Industries, Inc.	127,372	1,418,924
* Hill International, Inc.	317,228	1,744,754
Hi-Shear Technology Corp.	65,001	585,009
HNI Corp.	728	9,617
* # Hoku Scientific, Inc.	22,614	57,666
# Horizon Lines, Inc. Class A	402	1,383
# Houston Wire & Cable Co.	34,065	243,565
* HQ Sustainable Maritime Industries, Inc.	1,995	14,264
* Hudson Highland Group, Inc.	2,011	4,947
* Hudson Technologies, Inc.	20,484	30,726
* # Hurco Companies, Inc.	54,770	776,639
* Huttig Building Products, Inc.	161,870	56,655
* # ICF International, Inc.	38,636	916,832
* ICT Group, Inc.	52,478	203,615
* II-VI, Inc.	95,442	1,797,173
* InnerWorkings, Inc.	186,378	616,911
* Innotrac Corp.	156,400	175,168
Innovative Solutions & Support, Inc.	167,628	521,323
* # Insituform Technologies, Inc. Class A	196,867	3,693,225
Insteel Industries, Inc.	36,737	282,875
* Integrated Electrical Services, Inc.	146,502	1,211,572

* Interline Brands, Inc.	252,827	2,022,616
International Shipholding Corp.	64,625	1,389,438
* Intersections, Inc.	163,946	609,879
* JPS Industries, Inc.	24,500	119,438
* Kadant, Inc.	106,811	1,072,382
Kaman Corp. Class A	237,610	4,535,975
Kelly Services, Inc. Class A	1,073,502	9,725,928
Kelly Services, Inc. Class B	518	7,278
* Kenexa Corp.	2,004	13,607
* Key Technology, Inc.	49,705	659,088
* Kforce, Inc.	392,320	2,452,000
# Knoll, Inc.	203,329	1,386,704
* Korn/Ferry International	253,000	2,378,200
* K-Tron International, Inc.	54,706	3,922,967
* # L.B. Foster Co. Class A	103,703	2,736,722
L.S. Starrett Co. Class A	49,411	743,141
* LaBarge, Inc.	173,450	1,920,092
* Ladish Co., Inc.	115,716	1,315,691
Lawson Products, Inc.	80,960	1,547,955
* # Layne Christensen Co.	146,555	2,312,638
* Learning Tree International, Inc.	165,855	1,456,207
* LECG Corp.	6,401	20,931
* LGL Group, Inc.	44,834	69,493
* Limco-Piedmont, Inc.	2,800	8,624
* LMI Aerospace, Inc.	106,076	1,197,598
LSI Industries, Inc.	218,232	992,956

* Lydall, Inc.	141,300	521,397
* M&F Worldwide Corp.	85,330	904,498
* Mac-Gray Corp.	116,200	752,395
* Magnetek, Inc.	307,119	614,238
* ● MAIR Holdings, Inc. Escrow Shares	151,940	71,412
* Manitex International, Inc.	6,450	6,837
* Marten Transport, Ltd.	206,500	3,646,790
* Maxco, Inc.	18,800	62,228
McGrath Rentcorp	239,521	5,022,755
* Meadow Valley Corp.	22,900	143,125
* # Media Sciences International, Inc.	11,400	4,218
* Medialink Worldwide, Inc.	59,209	5,329
* Merrimac Industries, Inc.	20,512	46,152
* # Mesa Air Group, Inc.	331,800	49,770
# Met-Pro Corp.	233,961	2,564,213
* MFRI, Inc.	46,934	230,915
* Microvision, Inc.	3,741	5,986
* # Middleby Corp.	59,160	1,370,146
* Miller Industries, Inc.	34,193	187,378
* Misonix, Inc.	62,750	67,770
* Mobile Mini, Inc.	128,085	1,618,994
* Moore Handley, Inc.	1,500	863
Mueller (Paul) Co.	26,300	789,000
Mueller Water Products, Inc.	1	7
Multi-Color Corp.	101,404	1,115,444
NACCO Industries, Inc. Class A	17,365	555,506
* Nashua Corp.	54,500	165,135
* National Patent Development Corp.	109,400	142,220
National Technical Systems, Inc.	94,089	376,356

* # Navigant Consulting, Inc.	77,412	1,109,314
* NCI Building Systems, Inc.	130,500	1,512,495
* North America Galvanizing & Coatings, Inc.	151,277	565,776
* # Odyssey Marine Exploration, Inc.	448,045	1,769,778
Omega Flex, Inc.	102,151	1,593,556
* On Assignment, Inc.	199,121	921,930
* Orbit International Corp.	14,582	31,497
* Orion Marine Group, Inc.	15,718	155,608
* P.A.M. Transportation Services, Inc.	96,745	483,725
Pacer International, Inc.	90,089	774,765
* Paragon Technologies, Inc.	39,425	95,803
* Park-Ohio Holdings Corp.	111,527	410,419
* Patrick Industries, Inc.	48,300	26,807
* Patriot Transportation Holding, Inc.	30,701	2,112,536
* Pemco Aviation Group Inc	66	102
* PGT, Inc.	32,050	31,986
* Pike Electric Corp.	52,325	588,656
* Pinnacle Airlines Corp.	182,789	365,578

* Plug Power, Inc.	677,284	609,556
* PMFG, Inc.	125,088	875,616
Portec Rail Products, Inc.	4,656	33,896
* Powell Industries, Inc.	110,356	2,635,301
* Power-One, Inc.	6,377	6,505
Preformed Line Products Co.	50,880	1,493,837
* PRG-Schultz International, Inc.	620	1,941
* # Protection One, Inc.	30,663	87,390
Providence & Worcester Railroad Co.	15,612	213,182
* Quality Distribution, Inc.	4,546	10,592
Quixote Corp.	92,389	388,958
# Raven Industries, Inc.	328,169	7,157,366
* # RBC Bearings, Inc.	117,752	2,152,507
* RCM Technologies, Inc.	112,993	136,157
* Republic Airways Holdings, Inc.	163,944	1,342,701
* Rush Enterprises, Inc. Class A	239,334	2,177,939
* Rush Enterprises, Inc. Class B	116,388	1,027,706
* Saia, Inc.	112,832	1,206,174
Schawk, Inc.	244,071	1,986,738
* # School Specialty, Inc.	190,069	3,136,139
* Schuff International, Inc.	53,200	704,900
Servidyne, Inc.	19,750	43,253
Servotronics, Inc.	24,804	144,483
* SIFCO Industries, Inc.	45,830	280,480
* Simclar, Inc.	23,400	6,903
SkyWest, Inc.	576,826	9,027,327
* SL Industries, Inc.	68,085	408,510
* SmartPros, Ltd.	38,973	105,227
* SPACEHAB, Inc.	6,182	1,916
* Sparton Corp.	6,900	12,903
* Spherion Corp.	474,893	679,097
* Spherix, Inc.	135,335	60,901
* # Spire Corp.	87,042	427,376
* Standard Parking Corp.	170,782	3,268,767
# Standard Register Co.	44,911	326,503
Standex International Corp.	116,377	1,786,387
* Stanley, Inc.	20,083	607,712

* Sterling Construction Co., Inc.	62,130	1,113,370
# Sun Hydraulics, Inc.	160,570	2,472,778
Supreme Industries, Inc.	101,505	121,806
Sypris Solutions, Inc.	167,114	212,235
# TAL International Group, Inc.	217,127	2,275,491
* Taleo Corp. Class A	9,954	83,912
* Taser International, Inc.	107,046	542,723
* # Team, Inc.	156,000	3,081,000
* TeamStaff, Inc.	3,862	6,199
Tech/Ops Sevcon, Inc.	60,800	139,232

Technology Research Corp.	57,021	105,489
Tecumseh Products Co. Class A	123,298	1,011,044
* Tecumseh Products Co. Class B	9,600	78,720
* TeleTech Holdings, Inc.	7,240	58,572
# Tennant Co.	184,600	2,499,484
* # The Advisory Board Co.	40,846	714,805
* Thomas Group, Inc.	307	154
# Titan International, Inc.	325,861	2,528,681
Todd Shipyards Corp.	55,595	778,330
* Trailer Bridge, Inc.	42,500	153,425
* TRC Companies, Inc.	179,330	521,850
Tredegar Industries, Inc.	337,450	5,567,925
* Trex Co., Inc.	144,000	2,129,760
# Triumph Group, Inc.	14,909	675,080
* TrueBlue, Inc.	53,562	455,277
* Tufco Technologies, Inc.	6,498	22,483
Twin Disc, Inc.	127,300	836,361
* U.S. Home Systems, Inc.	653	1,051
* Ultralife Corp.	72,011	576,808
# Universal Forest Products, Inc.	76,978	1,616,538
* Universal Power Group, Inc.	18,016	29,546
* Universal Security Instruments, Inc.	197	762
* Universal Truckload Services, Inc.	52,823	652,892
* UQM Technologies, Inc.	2,007	3,251
* US Airways Group, Inc.	18	102
* USA Truck, Inc.	65,486	944,308
* # Valence Technology, Inc.	67,400	117,276
Valpey Fisher Corp.	36,360	52,904
* Versar, Inc.	34,351	125,381
Viad Corp.	194,613	4,326,247
# Vicor Corp.	299,495	1,413,616
* Volt Information Sciences, Inc.	222,656	1,186,756
VSE Corp.	33,772	971,283
Wabash National Corp.	301,940	851,471
* WCA Waste Corp.	140,080	298,370
* Willdan Group, Inc.	131	245
* Willis Lease Finance Corp.	68,261	644,384
* # YRC Worldwide, Inc.	38,971	112,236
* Zareba Systems, Inc.	750	1,943
Total Industrials		<u>363,105,625</u>

Information Technology – (16.5%)

* 3Com Corp.	2	5
* # Acacia Research	280,483	886,326
* # Access Integrated Technologies, Inc.	1,512	1,005

* ACI Worldwide, Inc.	94,242	1,601,172
* Acme Packet, Inc.	50,497	222,187

* Acorn Factor, Inc.	10,025	24,160
* Actel Corp.	258,084	2,327,918
* ActivIdentity Corp.	433,354	966,379
* Actuate Corp.	599,387	2,133,818
Acxiom Corp.	575,380	5,471,864
* Adaptec, Inc.	184,665	515,215
* ADC Telecommunications, Inc.	68,200	345,774
* ADDvantage Technologies Group, Inc.	84,803	156,038
* Adept Technology, Inc.	25,588	76,508
* Advanced Analogic Technologies, Inc.	3,129	9,418
* # Advanced Energy Industries, Inc.	402,909	3,618,123
* # Advanced Photonix, Inc.	65,272	68,536
* # Advent Software, Inc.	40,652	887,433
* Aehr Test Systems	42,605	62,203
* Aetrium, Inc.	767	1,181
Agilysys, Inc.	169,595	605,454
* Airspan Networks, Inc.	51,891	8,303
* Airvana, Inc.	41,170	209,555
* ● Allen Organ Co. Escrow Shares	4,700	42,711
* Allied Motion Technologies, Inc.	34,580	69,852
* American Commercial Lines, Inc.	21,856	88,298
American Software, Inc. Class A	237,800	986,870
* Amtech Systems, Inc.	62,270	251,571
* # Anadigics, Inc.	111,910	227,177
* Analysts International Corp.	190,092	79,839
* Anaren, Inc.	130,802	1,546,080
* Applied Micro Circuits Corp.	660,413	2,641,652
* Ariba, Inc.	11	84
* Art Technology Group, Inc.	1,005,130	1,718,772
* Aruba Networks, Inc.	12,915	34,483
* Astea International, Inc.	21,160	49,514
Astro-Med, Inc.	68,027	475,509
* Asyst Technologies, Inc.	476,594	128,680
Atlantic Tele-Network, Inc.	65,445	1,407,068
* # ATMI, Inc.	25,691	347,085
* Authentidate Holding Corp.	272,845	68,211
* Autobytel, Inc.	391,202	140,833
* Avanex Corp.	692	1,301
* # Avid Technology, Inc.	114,915	1,150,299
* Aviza Technology, Inc.	111,651	22,219
* Avocent Corp.	2	29
* Aware, Inc.	78,144	175,043
* Axcelis Technologies, Inc.	1,005,230	286,491
* Axesstel, Inc.	78,569	29,856
* AXT, Inc.	289,963	403,049
* # Bankrate, Inc.	179,072	5,973,842
* # BearingPoint, Inc.	29,921	44,882
Bel Fuse, Inc. Class A	35,250	495,263
Bel Fuse, Inc. Class B	93,906	1,431,127
* Bell Microproducts, Inc.	228,950	206,055
* BigBand Networks, Inc.	116,974	590,719

* Bitstream, Inc.	81,600	399,024
# Black Box Corp.	261,124	5,700,337

# Blackbaud, Inc.	76,033	846,247
* Blonder Tongue Laboratories, Inc.	76,200	72,771
* Blue Coat Systems, Inc.	231,146	2,216,690
Bogen Communications International, Inc.	64,200	234,330
* # Bookham, Inc.	692,066	256,064
* # Borland Software Corp.	698,336	432,968
* Bottomline Technologies, Inc.	252,084	1,683,921
* Brightpoint, Inc.	52,893	247,539
* BSQUARE Corp.	87,489	217,848
* # Cabot Microelectronics Corp.	234,301	5,332,691
* CalAmp Corp.	221,484	214,839
* California Micro Devices Corp.	69,454	148,632
* Callidus Software, Inc.	250,788	657,065
* CallWave, Inc.	182,541	135,080
* Cascade Microtech, Inc.	9,900	30,591
Cass Information Systems, Inc.	36,620	873,021
* Catapult Communications Corp.	118,960	820,824
* # Cavium Networks, Inc.	114,240	1,039,584
* CEVA, Inc.	187,703	1,282,011
* Checkpoint Systems, Inc.	93,186	834,015
* Chordiant Software, Inc.	301,278	708,003
* Chyron International Corp.	315	410
* Ciber, Inc.	320,766	1,398,540
* Cirrus Logic, Inc.	659,171	1,858,862
* Clarus Corp.	138,650	582,330
* Clearfield, Inc.	41,400	49,680
# Cognex Corp.	231,298	3,020,752
Cohu, Inc.	157,211	1,568,966
* Comarco, Inc.	72,455	68,832
* # ● Commerce One, Inc.	4,800	-
Communications Systems, Inc.	91,400	676,360
* # CommVault Systems, Inc.	107,613	1,428,025
* Computer Task Group, Inc.	178,200	545,292
* # ComScore, Inc.	21,438	270,333
* Concurrent Computer Corp.	10,110	40,036
* Conexant Systems, Inc.	26,618	17,568
* # Constant Contact, Inc.	25,539	389,981
* # Convera Corp.	2,214	355
* CPI International, Inc.	5,113	39,217
* Cray, Inc.	76,752	147,364
* CSG Systems International, Inc.	146,655	2,126,498
* CSP, Inc.	78,328	255,741
CTS Corp.	147,210	756,659
* CVD Equipment Corp.	31,867	101,974
* CyberOptics Corp.	56,931	319,383

* CyberSource Corp.	2	24
* # Cymer, Inc.	72,380	1,476,552
# Daktronics, Inc.	201,959	1,742,906
* Data I/O Corp.	77,000	191,730
* Datalink Corp.	49,000	169,050
Dataram Corp.	83,150	104,769
* Datawatch Corp.	18,488	27,917
* DDi Corp.	83,350	281,723
* # DealerTrack Holdings, Inc.	102,752	1,170,345
* Dice Holdings, Inc.	1,600	4,576

* Digi International, Inc.	239,351	1,819,068
* Digimarc Corp.	60,380	576,025
* Digital Angel Corp.	39,154	24,667
* Ditech Networks, Inc.	316,660	303,994
* DivX, Inc.	44,208	222,366
* Dot Hill Systems Corp.	415,566	205,705
* Double-Take Software, Inc.	56,571	428,242
* DSP Group, Inc.	271,985	1,770,622
* # DTS, Inc.	178,253	2,424,241
* Dycom Industries, Inc.	89,206	607,493
* Dynamics Research Corp.	82,812	577,200
* # EarthLink, Inc.	655,492	4,935,855
* Easylink Services International Corp.	13,900	27,105
* Ebix, Inc.	24,758	506,549
* # Echelon Corp.	395,168	2,924,243
* EDCI Holdings, Inc.	62,230	249,542
* EDGAR Online, Inc.	80,827	84,060
* Edgewater Technology, Inc.	87,868	246,030
* EFJohnson Technologies, Inc.	1,848	2,273
* Elecsys Corp.	31,697	129,958
* Electro Scientific Industries, Inc.	83,371	526,905
* Electroglas, Inc.	192,800	26,992
* Electronics for Imaging, Inc.	71,637	636,853
Electro-Sensors, Inc.	3,450	9,764
* Elixir Gaming Technologies, Inc.	3,178	413
* eLoyalty Corp.	106,780	322,476
* # EMCORE Corp.	459,541	606,594
* EMS Technologies, Inc.	151,599	3,638,376
* Emulex Corp.	143,129	817,267
* En Pointe Technologies, Inc.	57,200	45,760
* Endwave Corp.	907	1,814
* Entegris, Inc.	4,670,814	6,492,431
* Entorian Technologies, Inc.	445,218	104,582
* Entrust, Inc.	212,939	319,409
* Epicor Software Corp.	560,873	1,985,490
* EPIQ Systems, Inc.	289,576	5,131,287
* ePlus, Inc.	56,073	594,654



* Euronet Worldwide, Inc.	55,300	555,765
* Evans & Sutherland Computer Corp.	99,891	44,951
* Evolving Systems, Inc.	71,600	73,748
* Exar Corp.	395,970	2,680,717
* Extreme Networks, Inc.	9,480	16,780
* FalconStor Software, Inc.	519,514	1,657,250
* Faro Technologies, Inc.	136,378	2,048,398
* FEI Co.	92,776	1,688,523
* # Finisar Corp.	636	324
* Forgent Networks, Inc.	155,036	34,108
* # Forrester Research, Inc.	224,649	4,690,671
* FortuNet, Inc.	5,362	8,311
Frequency Electronics, Inc.	81,600	257,040
* FSI International, Inc.	276,071	106,287
* Gerber Scientific, Inc.	213,989	671,925
Gevity HR, Inc.	42,060	84,541
* Giga-Tronics, Inc.	33,725	36,086
* GigOptix, Inc.	6,732	6,665

* Globecom Systems, Inc.	83,337	427,519
* Glu Mobile, Inc.	500	255
* Goldleaf Financial Solutions, Inc.	1,387	971
* GSE Systems, Inc.	117,306	712,047
* GSI Technology, Inc.	23,012	59,371
* GTSI Corp.	88,426	477,058
* Guidance Software, Inc.	354	1,211
* Hackett Group, Inc.	399,644	1,123,000
* Halifax Corp.	6,350	3,302
* Harmonic, Inc.	768,602	3,958,300
* Harris Stratex Networks, Inc. Class A	16,914	116,707
* Hauppauge Digital, Inc.	780	1,061
# Heartland Payment Systems, Inc.	8,635	78,319
* hi/fn, inc.	127,506	401,006
* Hutchinson Technology, Inc.	232,731	737,757
* Hypercom Corp.	538,300	818,216
* I.D. Systems, Inc.	2,324	8,901
* # i2 Technologies, Inc.	205,275	1,280,916
* # iBasis, Inc.	2,799	2,575
* iCAD, Inc.	37,500	45,750
* iGATE Capital Corp.	525,324	2,148,575
* # iGo, Inc.	2,297	1,815
* Ikanos Communications, Inc.	35,141	45,332
* I-many, Inc.	320,660	125,025
# Imation Corp.	92,038	896,450
Imergent, Inc.	114,687	527,560
* Immersion Corp.	243,859	1,265,628
* InFocus Corp.	357,788	271,919
infoGROUP, Inc.	126,904	468,276

InfoSpace, Inc.	302,720	2,424,787
* Innodata Isogen, Inc.	241,606	541,197
* Insight Enterprises, Inc.	1,249,513	6,472,477
* InsWeb Corp.	12,966	30,081
Integral Systems, Inc.	205,300	2,243,929
* Integrated Silicon Solution, Inc.	209,476	356,109
* Intelli-Check, Inc.	978	1,174
* Intelligent Systems Corp.	42,582	42,582
* Intelligroup, Inc.	116,800	175,200
* Interactive Intelligence, Inc.	146,489	1,006,379
* # Internap Network Services Corp.	14,808	39,834
* Internet Brands, Inc.	67,300	334,481
* Internet Capital Group, Inc.	368,125	1,586,619
* Interphase Corp.	508	795
* Interwoven, Inc.	434,529	6,852,522
* Intest Corp.	84,141	22,297
* Intevac, Inc.	164,964	722,542
* IntriCon Corp.	53,872	202,020
* INX, Inc.	43,500	212,280
* iPass, Inc.	380,440	483,159
* iPCS, Inc.	21,645	107,359
* # IPG Photonics Corp.	197,974	1,902,530
* Isilon Systems, Inc.	68,958	191,014
* Iteris, Inc.	52,380	73,332
* # Ixia	390,636	2,078,184
IXYS Corp.	314,624	2,155,174

* Jaco Electronics, Inc.	63,009	46,627
* JDA Software Group, Inc.	266,911	2,989,403
* Jupitermedia Corp.	268,744	137,059
Keithley Instruments, Inc.	1,142	3,963
* # Kemet Corp.	666,900	140,049
* Key Tronic Corp.	780	913
* Keynote Systems, Inc.	113,450	992,688
* Kopin Corp.	672,020	1,061,792
* Kowabunga!, Inc.	5,167	1,137
* Kratos Defense & Security Solutions, Inc.	32,580	38,444
* Kulicke & Soffa Industries, Inc.	52,936	80,992
* KVH Industries, Inc.	89,570	515,028
* # L-1 Identity Solutions, Inc.	2,298,633	16,665,089
* Lantronix, Inc.	272	185
* LaserCard Corp.	120,978	399,227
* Lattice Semiconductor Corp.	1,053,119	1,621,803
* Leadis Technologies, Inc.	4,837	1,838
* LeCroy Corp.	115,888	266,542
* LightPath Technologies, Inc.	8,650	7,742
* Lionbridge Technologies, Inc.	4,423	7,961
* Littlefuse, Inc.	204,498	3,128,819

* Logic Devices, Inc.	45,800	25,190
* LogicVision, Inc.	60,980	75,615
* Logility, Inc.	130,102	606,275
* LoJack Corp.	18,096	68,765
* LookSmart, Ltd.	1,826	2,502
* Loral Space & Communications, Inc.	72,281	954,832
* LTX-Credence Corp.	1,217,865	353,181
* Luna Innovations, Inc.	17,526	23,310
* Magma Design Automation, Inc.	3,049	3,506
* Management Network Group, Inc.	107,667	44,143
* # Manhattan Associates, Inc.	243,170	3,730,228
Marchex, Inc. Class B	16,284	81,583
* # Mastec, Inc.	598,700	6,364,181
* Mastech Holdings, Inc.	308	576
* Mattson Technology, Inc.	20,463	20,054
# Maximus, Inc.	192,800	7,164,448
* Maxwell Technologies, Inc.	125,013	585,061
* Measurement Specialties, Inc.	5,200	26,416
* Mechanical Technology, Inc.	273	426
MedQuist, Inc.	34,644	68,942
* Mentor Graphics Corp.	83,540	389,296
* Mercury Computer Systems, Inc.	196,106	1,170,753
* Merix Corp.	185,600	66,816
Mesa Laboratories, Inc.	31,485	632,849
Methode Electronics, Inc.	216,662	1,000,978
# Micrel, Inc.	527,371	4,008,020
* MicroStrategy, Inc.	34,867	1,349,353
* Microtune, Inc.	16,798	28,725
* # Midway Games, Inc.	13,415	3,354
* Mindspeed Technologies, Inc.	1,695	1,517
* MIPS Technologies, Inc.	433,092	727,595
* MIVA, Inc.	2,596	467
Mocon, Inc.	63,275	522,652
* ModusLink Global Solutions, Inc.	174,778	407,233

* # Monolithic Power Systems	283,490	3,444,404
* # MoSys, Inc.	128,298	266,860
* MPS Group, Inc.	201,692	1,220,237
* # MRV Communications, Inc.	1,232,392	628,520
* MSC Software Corp.	244,802	1,424,748
* MTM Technologies, Inc.	2,780	1,779
# MTS Systems Corp.	171,251	4,485,064
* Multi-Fineline Electronix, Inc.	170,881	3,166,425
* Nanometrics, Inc.	126,071	166,414
* Napco Security Technologies, Inc.	323,601	365,669
* NCI, Inc.	50,704	1,521,120
* NETGEAR, Inc.	83,754	931,344
* # NetLogic Microsystems, Inc.	199,008	4,220,960

* #	NetScout Systems, Inc.	320,068	4,551,367
*	Network Engines, Inc.	348,071	174,036
*	Network Equipment Technologies, Inc.	10,106	31,632
*	Neutral Tandem, Inc.	2,531	40,091
*	Newport Corp.	113,520	607,332
	NIC, Inc.	606,425	3,238,310
*	Novatel Wireless, Inc.	2,402	13,307
*	Nu Horizons Electronics Corp.	129,666	203,576
*	NumereX Corp. Class A	53,804	160,874
* #	NYFIX, Inc.	214,349	192,914
	O.I. Corp.	23,902	221,333
*	Oculus Innovative Sciences, Inc.	219	361
*	OmniVision Technologies, Inc.	22,573	151,013
*	Omtool, Ltd.	30,770	23,078
* #	ON Semiconductor Corp.	76	317
*	Online Resources Corp.	110,423	348,937
*	Onvia, Inc.	16,247	65,150
	Openwave Systems, Inc.	200,859	146,627
*	Oplink Communications, Inc.	20,532	145,161
*	OPNET Technologies, Inc.	204,034	1,673,079
*	OpNext, Inc.	30,171	71,807
*	OPTi, Inc.	118,200	221,034
*	Optical Cable Corp.	48,605	138,038
*	Orbcomm, Inc.	75,641	124,051
* #	Orthovita, Inc.	167,499	484,072
*	OSI Systems, Inc.	156,242	2,285,820
*	Overland Storage, Inc.	122,200	48,880
* #	OYO Geospace Corp.	41,230	616,389
* #	Palm, Inc.	349,916	2,683,856
*	PAR Technology Corp.	132,150	598,640
#	Park Electrochemical Corp.	187,535	3,291,239
* #	ParkerVision, Inc.	99,458	178,030
*	PC Connection, Inc.	98,335	480,858
	PC-Tel, Inc.	184,520	1,191,999
*	PDF Solutions, Inc.	16,232	24,186
*	Peerless Systems Corp.	101,700	184,077
	Pegasystems, Inc.	342,478	4,647,426
*	Perceptron, Inc.	36,426	123,848
*	Perficient, Inc.	132,136	516,652
*	Performance Technologies, Inc.	117,475	371,221
*	Pericom Semiconductor Corp.	220,168	1,358,437
*	Pervasive Software, Inc.	187,580	679,040

*	Pfsweb, Inc.	24,219	25,914
*	Phoenix Technologies, Ltd.	220,138	567,956
*	Photronics, Inc.	390,426	620,777
*	Physicians Formula Holdings, Inc.	19,947	57,846
*	Pixelworks, Inc.	1	1

* Planar Systems, Inc.	136,502	62,791
* PlanetOut, Inc.	9,920	2,590
Plantronics, Inc.	16,900	171,535
* PLATO Learning, Inc.	196,730	273,455
* Plexus Corp.	33,754	488,083
* PLX Technology, Inc.	54,006	89,110
# Power Integrations, Inc.	260,001	5,062,219
* # Powerwave Technologies, Inc.	858,986	386,544
* Presstek, Inc.	127,944	276,359
* PROS Holdings, Inc.	2,600	15,626
QAD, Inc.	307,841	788,073
Qualstar Corp.	59,034	122,200
* Quantum Corp.	1,897,857	967,907
* QuickLogic Corp.	259,468	230,927
* Rackable Systems, Inc.	14,842	58,329
* Radiant Systems, Inc.	234,790	812,373
* RadiSys Corp.	210,368	995,041
* RAE Systems, Inc.	17,957	6,644
* Ramtron International Corp.	232,136	394,631
* RealNetworks, Inc.	1,366,618	3,853,863
# Renaissance Learning, Inc.	292,233	2,112,845
* # Research Frontiers, Inc.	6,000	18,600
RF Industries, Ltd.	18,516	74,064
* RF Micro Devices, Inc.	512,323	553,309
* RF Monolithics, Inc.	83,600	57,684
Richardson Electronics, Ltd.	131,104	489,018
* # RightNow Technologies, Inc.	335,618	1,960,009
* Rimage Corp.	91,177	1,195,330
* # Rofin-Sinar Technologies, Inc.	60,497	1,021,794
* Rogers Corp.	104,247	2,554,052
* Rudolph Technologies, Inc.	267,647	752,088
* S1 Corp.	545,090	3,635,750
* Saba Software, Inc.	2,288	3,752
* Safeguard Scientifics, Inc.	1,183,600	710,160
* Sanmina-SCI Corp.	1,183,183	390,450
* Sapient Corp.	729,720	3,108,607
* # SatCon Technology Corp.	315,637	441,892
* # SAVVIS, Inc.	132,515	845,446
* # ScanSource, Inc.	237,698	4,449,707
* Schmitt Industries, Inc.	17,800	74,760
* Scientific Learning Corp.	104,159	207,276
* SCM Microsystems, Inc.	127,744	320,637
* SeaChange International, Inc.	265,482	1,571,653
* Selectica Escrow Shares	261,300	–
* Selectica, Inc.	261,300	162,267
* Semitool, Inc.	189,911	526,053
* Semtech Corp.	157,597	1,851,765
* ShoreTel, Inc.	11,386	45,316
* Sigma Designs, Inc.	22,983	234,886
* Sigmatron International, Inc.	18,200	39,130

* Silicon Image, Inc.	121,854	447,204
* Silicon Storage Technology, Inc.	816,767	1,674,372
* Simulations Plus, Inc.	123,672	133,566
* Smith Micro Software, Inc.	122,577	649,658
* Soapstone Networks, Inc.	138,942	343,187
* Sonic Foundry, Inc.	241,339	164,111
* # Sonic Solutions, Inc.	16,348	21,416
* SonicWALL, Inc.	250,711	882,503
* Sourcefire, Inc.	76,900	517,537
* SourceForge, Inc.	5,367	5,367
* Spansion, Inc.	35,600	2,385
* Spectrum Control, Inc.	129,727	939,223
* SPSS, Inc.	183,571	4,714,103
* SRS Labs, Inc.	96,056	492,767
* Standard Microsystems Corp.	214,865	2,975,880
StarTek, Inc.	131,600	610,624
* # STEC, Inc.	446,325	1,999,536
* SteelCloud, Inc.	38,047	13,313
* # Stratasys, Inc.	200,026	2,142,278
* SumTotal Systems, Inc.	214,715	541,082
* # Sunair Electronics, Inc.	46,583	69,875
* Sunrise Telecom, Inc.	160,600	83,512
* # Supertex, Inc.	128,300	2,911,127
* SupportSoft, Inc.	145,399	274,804
* Switch and Data Facilities Co.	1,006	6,921
* Sycamore Networks, Inc.	543,481	1,277,180
* # Sykes Enterprises, Inc.	403,892	6,749,035
* Symmetricom, Inc.	449,992	1,669,470
* # Synaptics, Inc.	87,775	2,068,857
* Synchronoss Technologies, Inc.	54,645	465,029
* SYNEX Corp.	278,000	4,267,300
Taitron Components, Inc.	9,373	9,045
* Technical Communications Corp.	7,300	37,960
Technitrol, Inc.	201	442
* Technology Solutions Co.	22,600	23,730
* TechTeam Global, Inc.	89,657	448,285
* Techwell, Inc.	88,283	498,799
* # Tekelec	90	1,118
* # TeleCommunication Systems, Inc.	326,415	2,337,131
* # Telkonet, Inc.	4,562	730
* Telular Corp.	4,313	6,815
* # Terremark Worldwide, Inc.	550,560	1,932,466
* Tessco Technologies, Inc.	67,650	494,522
* Tessera Technologies, Inc.	79,940	940,094
* # The Knot, Inc.	28,318	194,828
TheStreet.com, Inc.	236,680	646,136
* Tier Technologies, Inc. Class B	169,900	985,420
* TII Network Technologies, Inc.	57,160	40,584

* TNS, Inc.	214,400	1,773,088
* Tollgrade Communications, Inc.	128,895	742,435
* Track Data Corp.	18,673	17,366
* Transact Technologies, Inc.	90,009	352,835
* Transcat, Inc.	42,500	226,100
* Trans-Lux Corp.	7,545	4,074
* Transwitch Corp.	313,220	131,552

* # Travelzoo, Inc.	143,096	573,815
* Trident Microsystems, Inc.	431	733
Trio-Tech International	224	375
* Triquint Semiconductor, Inc.	1,347,578	2,722,108
Troy Group, Inc.	14,400	26,280
TSR, Inc.	130,304	241,062
* TTM Technologies, Inc.	353,127	2,129,356
* # Tyler Technologies, Inc.	367,652	4,628,739
* Ulticom, Inc.	386,764	2,223,893
* # Ultimate Software Group, Inc.	243,491	3,352,871
* Ultra Clean Holdings, Inc.	8,174	9,155
* Ultratech, Inc.	177,477	1,987,742
* Unica Corp.	98,069	480,538
United Online, Inc.	732,564	4,483,292
* # Universal Display Corp.	307,402	2,345,477
* UTStarcom, Inc.	234,239	344,331
* ValueClick, Inc.	1,585	9,906
* Veeco Instruments, Inc.	38,380	185,375
* # Viasat, Inc.	257,152	5,698,488
* Vicon Industries, Inc.	45,650	262,031
* Video Display Corp.	93,881	379,279
* Vignette Corp.	240,367	1,675,358
* Virage Logic Corp.	28,489	87,746
* Virtusa Corp.	500	3,775
* Vishay Intertechnology, Inc.	2,361,499	6,990,037
* # Vocus, Inc.	150,219	2,292,342
* Volterra Semiconductor Corp.	125,916	881,412
Wayside Technology Group, Inc.	30,941	222,775
* Web.com Group, Inc.	165,110	495,330
* Websense, Inc.	67,536	756,403
* Westell Technologies, Inc.	440,604	140,993
* White Electronics Designs Corp.	168,557	655,687
* # Wind River Systems, Inc.	256,842	2,047,031
* Winland Electronics, Inc.	20,500	14,760
* Wireless Ronin Technologies, Inc.	775	907
* Wireless Telecom Group, Inc.	225,386	81,139
* WPCS International, Inc.	14,126	28,252
* # Wright Express Corp.	40,400	471,064
* # X-Rite, Inc.	2,282	3,035
* Zhong Technologies, Inc.	372,390	51,576

* ZiLOG, Inc.	152,239	368,418
* Zix Corp.	3,750	4,875
* Zoran Corp.	205,084	1,218,199
* Zygo Corp.	62,333	356,545
Total Information Technology		<u>447,179,316</u>

Materials – (3.3%)

# A. Schulman, Inc.	248,233	3,760,730
A.M. Castle & Co.	75,184	636,057
* AEP Industries, Inc.	67,616	969,613
# AMCOL International Corp.	271,602	3,935,513
* American Pacific Corp.	74,238	581,284
# American Vanguard Corp.	105,908	1,504,953
* # Amerigon, Inc.	25,586	87,760
Arch Chemicals, Inc.	231,263	5,182,604

Balchem Corp.	158,512	3,539,573
* # Basin Water, Inc.	97,289	87,560
* Brush Engineered Materials, Inc.	32,475	407,886
* Buckeye Technologies, Inc.	269,390	786,619
* Bway Holding Co.	21,303	180,223
# Calgon Carbon Corp.	82,982	1,043,084
* Caraustar Industries, Inc.	258,224	54,227
Chemtura Corp.	2,131,613	1,598,710
Chesapeake Corp.	156,944	2,433
* # Constar International, Inc.	123,077	3,692
* Continental Materials Corp.	14,900	251,214
* Core Molding Technologies, Inc.	48,931	102,266
Deltic Timber Corp.	123,292	4,878,664
* Detrex Corp.	10,200	38,505
# Empire Resources, Inc.	774	697
Ferro Corp.	300,005	1,188,020
Flamemaster Corp.	189	1,087
* Flotek Industries, Inc.	1,445	4,176
Friedman Industries, Inc.	166,688	933,453
* # General Moly, Inc.	3,240	2,916
Georgia Gulf Corp.	230,383	216,560
# Gibraltar Industries, Inc.	286,490	2,930,793
* Graphic Packaging Holding Co.	143,903	125,196
* H&E Equipment Services, Inc.	25,775	171,919
Hawkins, Inc.	102,252	1,482,654
* Haynes International, Inc.	284	5,189
* # Headwaters, Inc.	211,397	957,628
* # Hecla Mining Co.	142,924	378,749
* ICO, Inc.	148,293	392,976
* Impreso, Inc.	31,500	75,600
# Innophos Holdings, Inc.	58,677	887,783
Kaiser Aluminum Corp.	24,100	598,644



KMG Chemicals, Inc.	1,408	7,322
Koppers Holdings, Inc.	42,618	690,412
Kronos Worldwide, Inc.	3,200	45,600
* Landec Corp.	247,443	1,360,937
Louisiana-Pacific Corp.	2,892,020	6,015,402
* LSB Industries, Inc.	18,053	133,231
* Material Sciences Corp.	138,299	193,619
* Maxxam, Inc.	39,288	359,485
* Metalico, Inc.	1,089	2,668
* # Mines Management, Inc.	1,622	2,401
* Mod-Pac Corp.	26,617	34,469
Myers Industries, Inc.	295,900	1,855,293
* Nanophase Technologies Corp.	1,441	1,196
Neenah Paper, Inc.	58,067	390,791
# NewMarket Corp.	41,013	1,291,910
NL Industries, Inc.	234,189	2,707,225
NN, Inc.	162,400	276,080
* Northern Technologies International Corp.	36,846	285,188
* # Northwest Pipe Co.	91,968	3,242,792
Olympic Steel, Inc.	78,200	1,241,034
* OM Group, Inc.	200,851	3,892,492
* OMNOVA Solutions, Inc.	3,338	3,038
# P.H. Glatfelter Co.	429,800	3,743,558

Penford Corp.	85,554	740,898
* PolyOne Corp.	316,503	648,831
Quaker Chemical Corp.	98,329	1,121,934
* Ready Mix, Inc.	10,563	14,260
* Rock of Ages Corp.	34,100	63,597
* Rosetta Resources, Inc.	523,601	3,178,258
Schweitzer-Maudoit International, Inc.	146,820	3,141,948
* Solitario Exploration & Royalty Corp.	2,939	3,821
Spartech Corp.	290,589	921,167
# Stepan Co.	85,071	3,121,255
* Stillwater Mining Co.	240	996
* Symyx Technologies, Inc.	121,592	583,642
Synalloy Corp.	63,260	346,665
* U.S. Concrete, Inc.	371,466	1,032,675
* U.S. Energy Corp.	71,870	135,834
* UFP Technologies, Inc.	11,800	62,658
* United States Lime & Minerals, Inc.	61,645	1,297,627
* Universal Stainless & Alloy Products, Inc.	55,374	802,923
Vulcan International Corp.	8,251	318,076
Wausau Paper Corp.	482,100	4,584,771
* Webco Industries, Inc.	3,750	213,750
* Williams Industries, Inc.	5,800	8,091
# Zep, Inc.	56,103	616,572
Total Materials		<u>90,723,602</u>

Other – (0.0%)		
* ● Big 4 Ranch, Inc.	35,000	–
* ● DLB Oil & Gas, Inc. Escrow Shares	7,600	–
* ● ePresence, Inc. Escrow Shares	191,500	–
* ● EquiMed, Inc.	132	–
* ● iGo, Inc. Escrow Shares	11,200	–
* ● Noel Group, Inc.	43,600	164
* ● Petrocorp, Inc. Escrow Shares	37,100	2,226
Total Other		<u>2,390</u>

Telecommunication Services – (0.9%)		
# Alaska Communications Systems Group, Inc.	419,255	3,500,779
Arbinet-thexchange, Inc.	1,222	2,053
* # Cbeyond, Inc.	75,675	1,191,125
* Cincinnati Bell, Inc.	72,000	100,080
* # Cogent Communications Group, Inc.	25,723	171,058
# Consolidated Communications Holdings, Inc.	127,203	1,432,306
D&E Communications, Inc.	133,862	935,695
FairPoint Communications, Inc.	1,970	5,378
* # FiberTower Corp.	3,733	541
* General Communications, Inc. Class A	415,728	2,731,333
* GoAmerica, Inc.	117	386
Hickory Tech Corp.	123,688	730,996
IDT Corp.	550,707	201,008
IDT Corp. Class B	1,579,064	552,672
# Iowa Telecommunications Services, Inc.	251,477	3,231,479
* Lynch Interactive Corp.	1	1,769
* Nexstar Broadcasting Group, Inc.	612	490
* Occam Networks, Inc.	17,099	45,141
* PAETEC Holding Corp.	4,387	5,922

* Point.360	42,346	47,428
* Premiere Global Services, Inc.	623,226	6,039,060
Shenandoah Telecommunications Co.	36,856	898,549
* Spark Networks, Inc.	37,151	91,020
SureWest Communications	132,297	1,350,752
* Terrestar Corp.	399	200
* # USA Mobility, Inc.	70,682	747,109
Warwick Valley Telephone Co.	19,541	172,938
* Xeta Corp.	85,800	159,588
Total Telecommunication Services		<u>24,346,855</u>

Utilities – (1.8%)		
* AMEN Properties, Inc.	12,375	52,532
American States Water Co.	165,279	5,713,695
Artesian Resources Corp. Class A	3,800	59,432
* Cadiz, Inc.	31,040	288,051

California Water Service Group	2	87
Central Vermont Public Service Corp.	124,300	2,809,180
# CH Energy Group, Inc.	129,508	6,550,515
Chesapeake Utilities Corp.	65,850	1,907,675
Connecticut Water Services, Inc.	85,488	1,978,192
Delta Natural Gas Co., Inc.	20,000	480,000
# Empire District Electric Co.	300,150	5,330,664
Energy West, Inc.	17,912	158,163
* # Environmental Power Corp.	95,593	60,415
Florida Public Utilities Co.	38,597	400,058
Laclede Group, Inc.	2	91
Maine & Maritimes Corp.	26,300	1,042,795
MGE Energy, Inc.	205,779	6,595,217
Middlesex Water Co.	115,548	1,912,319
RGC Resources, Inc.	4,698	121,443
SJW Corp.	176,422	4,743,988
Southwest Water Co.	238,602	1,068,937
# UIL Holdings Corp.	188,281	4,976,267
Unitil Corp.	83,122	1,679,896
York Water Co.	26,326	310,384
Total Utilities		<u>48,239,996</u>
TOTAL COMMON STOCKS		<u>2,214,202,951</u>
RIGHTS/WARRANTS – (0.0%)		
* Contra Phramacopeia, Inc. Rights 12/31/11	90,551	–
* Caliper Life Sciences, Inc. Warrants 08/10/11	112	9
* ● DOV Pharmaceutical, Inc. Warrants 12/31/09	220,685	–
* ● Lantronix, Inc. Warrants 2008	65	–
* ● Mossimo, Inc. Contingent Rights	149,150	–
* ● Tengasco, Inc. Warrants	2,306	–
* Valley National Bancorp Warrants 06/30/15	974	<u>3,653</u>
TOTAL RIGHTS/WARRANTS		<u>3,662</u>
46		
TEMPORARY CASH INVESTMENTS – (0.4%)		
BlackRock Liquidity Funds Tempcash Portfolio-Institutional Shares	11,522,286	<u>11,522,286</u>
SECURITIES LENDING COLLATERAL – (18.1%)		
§ @ DFA Short Term Investment Fund LP	486,431,895	486,431,895
	<u>Face</u>	
	<u>Amount</u>	
	(000)	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by \$5,278,865 FHLMC 5.500%, 07/01/37, valued at \$4,726,322) to be repurchased at \$4,588,773	\$ 4,589	<u>4,588,662</u>

TOTAL INVESTMENTS - (100.0%)

(Cost \$3,662,030,064)##

\$ 2,716,749,456

**THE DFA INTERNATIONAL VALUE SERIES**  
**SCHEDULE OF INVESTMENTS**  
**January 31, 2009**  
**(Unaudited)**

	Shares	Value ††
AUSTRALIA – (3.8%)		
COMMON STOCKS – (3.8%)		
Amcor, Ltd.	1,413,233	\$ 4,783,824
Amcor, Ltd. Sponsored ADR	77,103	1,034,722
# APN News & Media, Ltd.	526,344	661,623
Australia & New Zealand Banking Group, Ltd.	3,302,749	27,407,208
AXA Asia Pacific Holdings, Ltd.	1,686,544	4,983,128
# Bendigo Bank, Ltd.	198,194	1,245,473
BlueScope Steel, Ltd.	1,761,980	3,873,021
# Boral, Ltd.	1,165,887	2,407,802
# Caltex Australia, Ltd.	265,507	1,455,724
Commonwealth Bank of Australia	2,119,091	36,005,828
# Crown, Ltd.	171,766	594,192
# CSR, Ltd.	2,414,935	2,137,656
Downer EDI, Ltd.	522,335	1,161,375
# Fairfax Media, Ltd.	2,026,771	1,779,757
Foster' s Group, Ltd.	4,257,295	14,640,175
Goodman Fielder, Ltd.	2,290,858	2,205,388
# Harvey Norman Holdings, Ltd.	113,157	150,624
Insurance Australia Group, Ltd.	2,728,706	6,665,975
Lend Lease Corp., Ltd.	666,410	2,815,258
# Macquarie Group, Ltd.	71,639	1,145,324
Metcash, Ltd.	400,000	1,057,573
# National Australia Bank, Ltd.	3,087,538	36,415,331
Onesteel, Ltd.	1,520,970	2,290,041
OZ Minerals, Ltd.	1,644,020	574,536
# Qantas Airways, Ltd.	2,144,492	3,284,680
# QBE Insurance Group, Ltd.	41,746	627,779
# Seven Network, Ltd.	195,723	735,786
Sims Metal Management, Ltd.	2	21
Suncorp-Metway, Ltd.	1,364,610	6,359,170
TABCORP Holdings, Ltd.	1,277,891	5,439,769
Toll Holdings, Ltd.	206,171	706,720
Washington H. Soul Pattinson & Co., Ltd.	113,801	620,866
Wesfarmers, Ltd.	174,331	1,694,633

TOTAL – AUSTRALIA		<u>176,960,982</u>
AUSTRIA – (0.5%)		
COMMON STOCKS – (0.5%)		
# Erste Group Bank AG	303,609	4,559,914
OMV AG	443,854	12,648,614
Voestalpine AG	180,281	<u>3,484,756</u>
TOTAL – AUSTRIA		<u>20,693,284</u>

BELGIUM – (0.7%)		
COMMON STOCKS – (0.7%)		
Delhaize Group	201,237	12,931,541
# Delhaize Group Sponsored ADR	52,900	3,393,535
# Dexia SA	1,490,720	4,642,790
Solvay SA	49,655	3,507,459
# UCB SA	278,888	<u>8,664,202</u>
TOTAL COMMON STOCKS		<u>33,139,527</u>
RIGHTS/WARRANTS – (0.0%)		
* Umicore	10,045	<u>116</u>
TOTAL – BELGIUM		<u>33,139,643</u>

CANADA – (6.9%)		
COMMON STOCKS – (6.9%)		
Addax Petroleum Corp.	34,300	548,241
Astral Media, Inc. Class A	40,138	853,659
# Bank of Montreal	364,600	9,886,198
Barrick Gold Corp.	1,226,832	46,161,899
BCE, Inc.	572,125	11,715,440
# Canadian Pacific Railway, Ltd.	329,797	10,010,230
# Canadian Tire Corp. Class A	166,647	5,558,297
Canadian Utilities, Ltd. Class A	1,600	51,878
* Celestica, Inc.	96,800	423,907
* CGI Group, Inc.	572,389	4,635,126
Cogeco Cable, Inc.	11,700	329,365
* Domtar Corp.	315,000	475,229
E-L Financial Corp., Ltd.	600	185,028
Empire Co., Ltd. Class A	65,500	2,771,698
EnCana Corp.	560,598	24,947,468
Ensign Energy Services, Inc.	9,800	82,955
# Fairfax Financial Holdings, Inc.	46,500	15,126,483
George Weston, Ltd.	107,600	5,732,524
Gerdau Ameristeel Corp.	403,761	2,377,292
Goldcorp, Inc.	730,500	21,636,502
Industrial Alliance Insurance & Financial Services, Inc.	140,300	2,257,386

#	ING Canada, Inc.	128,700	3,463,486
	Jean Coutu Group PJC, Inc. Class A	307,800	2,080,866
	Loblaw Companies, Ltd.	184,013	5,210,138
#	Magna International, Inc. Class A	243,268	6,810,512
#	Manitoba Telecom Services, Inc.	40,500	1,183,046
#	Manulife Financial Corp.	771,400	12,807,914
*	MDS, Inc.	166,464	1,303,204
	Methanex Corp.	23,300	180,130
	Metro, Inc. Class A	137,300	4,389,121
#	National Bank of Canada	254,700	7,107,714
#	Onex Corp.	168,200	2,330,453

	Petro-Canada	1,205,300	26,135,720
#	Power Corp. of Canada, Ltd.	456,696	7,876,959
	Quebecor, Inc. Class B	70,700	945,549
*	Sino-Forest Corp.	55,300	414,891
#	Sun Life Financial, Inc.	1,262,400	25,695,824
	Talisman Energy, Inc.	294,500	2,788,294
	Teck Cominco Class B	614,800	2,376,475
#	Thomson Reuters Corp.	404,700	9,900,917
#	Toronto Dominion Bank	304,700	9,889,549
#	TransCanada Corp.	412,302	11,088,864
*	Viterra, Inc.	381,473	2,877,574
#	Yamana Gold, Inc.	1,003,800	8,136,817

## TOTAL – CANADA

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320,760,822

## DENMARK – (0.8%)

## COMMON STOCKS – (0.8%)

	A P Moller - Maersk A.S.	3,132	14,969,933
	Carlsberg A.S. Series B	133,750	4,419,654
#	Dampskibsselsk Torm A.S.	29,600	317,150
	Dampskibsselskabet Torm A.S. ADR	15,086	162,627
#	Danisco A.S.	107,780	3,956,115
	Danske Bank A.S.	965,053	9,691,296
*	Jyske Bank A.S.	93,150	2,110,734
	Sydbank A.S.	71,200	947,191

## TOTAL – DENMARK

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36,574,700

## FINLAND – (0.8%)

## COMMON STOCKS – (0.8%)

	Fortum Oyj	277,876	5,421,160
#	Kesko Oyj	152,447	3,747,415
	Outokumpu Oyj Series A	333,313	3,797,052
	Pohjola Bank P.L.C.	117,000	1,370,044
	Sampo Oyj	491,593	7,891,339
	Stora Enso Oyj Series R	1,044,151	6,362,603

Stora Enso Oyj Sponsored ADR	91,500	558,150
UPM-Kymmene Oyj	973,841	9,201,751
UPM-Kymmene Oyj Sponsored ADR	69,300	649,341
TOTAL – FINLAND		<u>38,998,855</u>

FRANCE – (8.3%)

COMMON STOCKS – (8.3%)

# Air France-KLM	250,260	2,393,716
AXA SA	2,818,397	44,386,378
# AXA SA Sponsored ADR	124,100	1,998,010
BNP Paribas SA	1,615,427	61,670,350
Capgemini SA	259,094	8,903,320
Casino Guichard Perrachon SA	90,782	5,948,570
# Ciments Francais SA	26,702	2,039,430
CNP Assurances	72,302	4,812,087
# Compagnie de Saint-Gobain	580,915	19,624,134

Compagnie Generale des Etablissements Michelin Series B	211,913	8,284,447
Credit Agricole SA	1,759,114	21,294,491
Euler Hermes SA	10,758	383,924
# European Aeronautic Defence & Space Co.	676,746	11,778,892
# France Telecom SA	829,338	18,584,585
France Telecom SA Sponsored ADR	123,605	2,777,404
# Lafarge SA	319,678	14,682,935
Lagardere SCA	238,722	9,081,190
Nexans SA	8,775	502,652
Peugeot SA	325,797	5,511,064
# PPR SA	156,369	7,882,271
Remy Cointreau SA	41	1,089
Renault SA	383,543	7,389,587
Safran SA	312,438	3,895,919
Schneider Electric SA	288,328	18,246,223
SCOR SE (4797364)	6	15
SCOR SE (B1LB9P6)	193,766	3,929,621
Societe Generale Paris	720,688	30,133,746
# STMicroelectronics NV	903,809	4,668,264
Vivendi SA	2,482,257	63,944,228

TOTAL – FRANCE

384,748,542

GERMANY – (8.7%)

COMMON STOCKS – (8.7%)

Allianz SE	442,712	37,085,101
Allianz SE Sponsored ADR	2,834,240	23,609,219
# Bayerische Motoren Werke AG	709,047	16,815,217
Bilfinger Berger AG	9,399	396,644
Celesio AG	131,969	2,846,265

# Commerzbank AG	1,089,462	4,980,637
# Daimler AG	1,684,003	47,203,637
# Daimler AG Sponsored ADR	163,964	4,589,352
# Deutsche Bank AG	774,190	20,172,159
# Deutsche Bank AG ADR	128,363	3,292,511
Deutsche Lufthansa AG	395,567	4,794,318
# Deutsche Postbank AG	14,003	168,124
Deutsche Telekom AG	2,621,866	31,839,778
Deutsche Telekom AG Sponsored ADR	2,705,150	32,570,006
E.ON AG	1,481,013	48,025,975
# E.ON AG Sponsored ADR	1,091,708	34,967,407
# Fraport AG	41,329	1,546,119
# Generali Deutschland Holding AG	33,484	2,675,386
Hannover Rueckversicherung AG	110,141	3,293,653
# Heidelberger Zement AG	31,811	1,225,552
Hochtief AG	8,774	301,635
Linde AG	133,956	8,994,674
Munchener Rueckversicherungs-Gesellschaft AG	388,934	51,364,759
# * Porsche Automobil Holding SE	87,512	5,128,927
Salzgitter AG	47,551	3,445,828
SCA Hygiene Products AG	3,195	1,184,426
# Suedzucker AG	102,666	1,616,676

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# ThyssenKrupp AG	393,850	8,017,728
TUI AG	320,226	2,668,077

TOTAL – GERMANY

404,819,790

GREECE – (0.2%)

COMMON STOCKS – (0.2%)

Agricultural Bank of Greece S.A.	285,278	442,945
Alpha Bank A.E.	214,210	1,790,311
EFG Eurobank Ergasias S.A.	60,000	375,231
Hellenic Petroleum S.A.	580,801	4,176,942
* Marfin Financial Group S.A.	75,263	277,555
# National Bank of Greece S.A. ADR	619,230	2,006,305
Piraeus Bank S.A.	170,906	1,129,473

TOTAL – GREECE

10,198,762

HONG KONG – (3.0%)

COMMON STOCKS – (3.0%)

C C Land Holdings, Ltd.	790,000	193,373
# Cathay Pacific Airways, Ltd.	2,703,000	3,134,825
Cheung Kong Holdings, Ltd.	3,224,000	29,746,702
* China Citic Bank	1,425,000	528,687
Dah Sing Banking Group, Ltd.	306,964	217,334
Dah Sing Financial Holdings, Ltd.	194,400	475,519



Great Eagle Holdings, Ltd.	521,233	637,037
# Hang Lung Group, Ltd.	2,202,000	7,092,387
Henderson Land Development Co., Ltd.	1,855,000	7,085,791
# Hong Kong and Shanghai Hotels, Ltd.	1,147,022	841,229
Hopewell Holdings, Ltd.	1,413,000	4,630,754
Hutchison Whampoa, Ltd.	5,472,000	27,843,128
Hysan Development Co., Ltd.	1,441,191	2,337,595
# Kingboard Chemical Holdings, Ltd.	1,145,500	1,844,068
# MTR Corp., Ltd.	2,813,040	6,718,306
# New World China Land, Ltd.	1,963,600	489,392
New World Development Co., Ltd.	4,109,128	3,895,061
Pacific Basin Shipping, Ltd.	301,000	154,333
# Sino Land Co., Ltd.	2,559,315	2,453,867
Sun Hung Kai Properties, Ltd.	2,528,000	22,396,496
Wharf Holdings, Ltd.	3,509,740	8,672,511
# Wheelock and Co., Ltd.	3,482,000	6,124,775
Wheelock Properties, Ltd.	1,565,000	582,597

TOTAL – HONG KONG

138,095,767

IRELAND – (0.1%)

COMMON STOCKS – (0.1%)

Allied Irish Banks P.L.C. (0019783)	932,956	1,364,676
Allied Irish Banks P.L.C. (4020684)	286,577	410,804
# Allied Irish Banks P.L.C. Sponsored ADR	391,037	<u>1,071,441</u>

TOTAL – IRELAND

2,846,921

ITALY – (2.1%)

COMMON STOCKS – (2.1%)

# Banca Monte Dei Paschi di Siena SpA	2,415,790	3,464,521
Banca Popolare di Milano Scarl	982,340	5,012,772
Banco Popolare Scarl	227,880	1,299,677
Fondiarria - Sai SpA	167,605	2,614,432
Intesa Sanpaolo SpA	6,116,244	19,275,623
# Italcementi SpA	273,413	2,554,299
Pirelli & Co. SpA	6,030,909	1,725,454
Telecom Italia SpA	4,286,450	5,266,988
Telecom Italia SpA Sponsored ADR	1,853,000	22,884,550
UniCredito Italiano SpA	10,088,794	17,751,544
Unione di Banche Italiane ScpA	1,217,527	15,151,797
Unipol Gruppo Finanziario SpA	1,822,774	<u>2,719,881</u>

TOTAL – ITALY

99,721,538

JAPAN – (15.8%)

COMMON STOCKS – (15.8%)

AEON Co., Ltd.	320,300	2,572,099
Aioi Insurance Co., Ltd.	1,178,735	5,760,032
Aisin Seiki Co., Ltd.	186,700	2,511,048
Ajinomoto Co., Inc.	1,130,000	9,731,509
Amada Co., Ltd.	631,000	3,015,589
Aoyama Trading Co., Ltd.	105,500	1,543,693
* Aozora Bank, Ltd.	681,000	760,513
Asahi Glass Co., Ltd.	1,251,000	6,533,156
# Asatsu-DK, Inc.	32,500	647,099
Bridgestone Corp.	954,300	12,130,966
Canon Marketing Japan, Inc.	124,900	1,837,614
Chudenko Corp.	41,100	713,322
Chuo Mitsui Trust Holdings, Inc.	637,000	2,505,715
Citizen Holdings Co., Ltd.	377,500	1,536,857
# Coca-Cola West Co., Ltd.	65,907	1,356,892
Comsys Holdings Corp.	149,000	1,256,141
Cosmo Oil Co., Ltd.	1,019,364	2,711,411
# Credit Saison Co., Ltd.	104,500	1,025,105
Dai Nippon Printing Co., Ltd.	1,093,000	10,670,739
# Dai Nippon Sumitomo Pharma Co., Ltd.	321,000	2,855,347
Daicel Chemical Industries, Ltd.	515,000	2,263,632
# Daido Steel Co., Ltd.	398,000	1,087,177
Daiwa House Industry Co., Ltd.	916,000	8,196,008
Denso Corp.	7,500	135,890
# Dentsu, Inc.	52,700	905,626
DIC Corp.	596,000	963,751
# Ebara Corp.	253,000	458,551
# * Elpida Memory, Inc.	112,900	795,497
Fuji Electric Holdings Co., Ltd.	781,780	931,675
Fuji Heavy Industries, Ltd.	1,047,000	3,017,417
FUJIFILM Holdings Corp.	1,077,300	23,553,321
Fujikura, Ltd.	609,000	1,665,817
Fukuoka Financial Group, Inc.	1,446,000	4,850,081

Glory, Ltd.	75,400	1,295,083
Gunze, Ltd.	248,000	867,950
# H2O Retailing Corp.	198,000	1,435,365
# Hakuhodo Dy Holdings, Inc.	12,670	566,412
Hankyu Hanshin Holdings, Inc.	1,180,000	6,460,993
Heiwa Corp.	81,500	763,604
Hino Motors, Ltd.	217,000	381,810
Hitachi Chemical Co., Ltd.	53,500	582,765
Hitachi Transport System, Ltd.	111,000	1,374,349
Hitachi, Ltd.	6,574,000	20,052,384
Hitachi, Ltd. Sponsored ADR	140,900	4,249,544
House Foods Corp.	117,000	1,944,534
Idemitsu Kosan Co., Ltd.	40,100	2,616,789
IHI Corp.	149,000	173,043

* Isetan Mitsukoshi Holdings, Ltd.	27,300	196,125
JS Group Corp.	548,300	7,309,490
JTEKT Corp.	204,200	1,262,091
# Juroku Bank, Ltd.	400,000	1,828,528
Kajima Corp.	1,395,000	3,679,328
# Kamigumi Co., Ltd.	488,000	3,866,522
# Kandenko Co., Ltd.	129,000	956,647
Kaneka Corp.	580,542	3,104,372
Kansai Paint Co., Ltd.	111,000	560,144
Kinden Corp.	285,000	2,515,823
Kissei Pharmaceutical Co., Ltd.	30,000	772,481
Kuraray Co., Ltd.	107,000	841,728
Kyocera Corp.	327,900	21,049,806
Kyocera Corp. Sponsored ADR	13,600	865,096
# Mabuchi Motor Co., Ltd.	36,300	1,362,089
# Marui Group Co., Ltd.	542,642	2,804,889
Mazda Motor Corp.	1,759,000	2,726,893
Meiji Dairies Corp.	88,000	413,101
# Meiji Seika Kaisha, Ltd.	408,000	1,665,920
Mitsubishi Chemical Holdings Corp.	1,942,500	7,961,299
# Mitsubishi Gas Chemical Co., Inc.	246,000	977,180
# Mitsubishi Heavy Industries, Ltd.	6,023,000	22,758,661
Mitsubishi Logistics Corp.	146,000	1,482,917
# Mitsubishi Rayon Co., Ltd.	1,012,000	2,425,549
Mitsubishi UFJ Financial Group, Inc. ADR	857,000	4,713,500
# Mitsui Chemicals, Inc.	1,302,800	3,744,922
Mitsui Mining and Smelting Co., Ltd.	915,000	1,644,617
Mitsui Sumitomo Insurance Group Holdings, Inc.	753,600	19,533,256
Musashino Bank, Ltd.	37,500	1,289,887
Nagase & Co., Ltd.	235,889	2,091,167
NEC Corp.	4,453,101	11,873,135
# NGK Spark Plug Co., Ltd.	330,000	2,536,909
Nippon Express Co., Ltd.	1,363,000	4,878,670
Nippon Kayaku Co., Ltd.	128,000	578,703
Nippon Meat Packers, Inc.	220,536	2,778,632
Nippon Mining Holdings, Inc.	1,731,500	6,297,419
Nippon Mitsubishi Oil Corp.	2,732,050	11,871,629
Nippon Paper Group, Inc.	156,300	4,641,929

Nippon Sheet Glass Co., Ltd.	1,108,739	2,712,799
# Nippon Shokubai Co., Ltd.	231,000	1,537,298
Nippon Television Network Corp.	9,400	964,694
Nipponkoa Insurance Co., Ltd.	848,000	6,935,413
# Nipro Corp.	42,000	629,142
Nishi-Nippon Bank, Ltd.	1,193,569	2,929,343
Nissan Motor Co., Ltd.	3,567,800	10,748,273
Nissay Dowa General Insurance Co., Ltd.	383,000	2,031,613
Nisshin Seifun Group, Inc.	64,000	695,583

#	Nisshin Steel Co., Ltd.	1,226,000	2,048,280
#	Nisshinbo Industries, Inc.	305,000	2,226,954
	NOK Corp.	112,600	791,120
	NSK, Ltd.	343,000	1,100,968
#	Obayashi Corp.	1,282,000	6,026,659
	Oji Paper Co., Ltd.	1,756,000	8,335,004
	Onward Holdings Co., Ltd.	278,000	1,886,103
	Panasonic Corp.	763,135	9,258,853
	Panasonic Electric Works Co., Ltd.	616,000	4,839,675
#	Q.P. Corp.	135,900	1,760,093
#	Rengo Co., Ltd.	254,000	1,743,561
	Ricoh Co., Ltd.	905,000	11,044,332
	Rohm Co., Ltd.	178,000	8,840,452
	Sanwa Holdings Corp.	238,000	813,554
	Sapporo Hokuyo Holdings, Inc.	428,000	1,523,949
*	SBI Holdings, Inc.	4,057	490,020
#	Sega Sammy Holdings, Inc.	373,300	4,723,205
	Seiko Epson Corp.	249,600	3,168,513
#	Seino Holdings Co., Ltd.	295,000	1,429,310
	Sekisui Chemical Co., Ltd.	689,000	3,834,680
	Sekisui House, Ltd.	1,131,000	9,499,464
	Shiga Bank, Ltd.	326,185	1,942,735
#	Shimachu Co., Ltd.	70,700	1,506,569
	Shimizu Corp.	1,099,000	4,957,961
	Shinko Securities Co., Ltd.	889,088	1,773,096
#	Shinsei Bank, Ltd.	394,000	503,293
	Shizuoka Bank, Ltd.	943,000	9,832,112
	Showa Denko K.K.	500,000	664,411
	Showa Shell Sekiyu K.K.	36,200	338,920
#	Sohgo Security Services Co., Ltd.	101,300	960,626
	Sojitz Corp.	1,875,200	2,873,176
	Sompo Japan Insurance, Inc.	1,881,000	11,729,130
	Sony Corp.	652,500	12,716,662
	Sony Corp. Sponsored ADR	862,281	16,573,041
#	Sumco Corp.	164,500	2,128,313
#	Sumitomo Bakelite Co., Ltd.	347,000	1,374,887
	Sumitomo Chemical Co., Ltd.	910,000	2,883,516
#	Sumitomo Corp.	1,698,800	15,373,253
	Sumitomo Electric Industries, Ltd.	1,567,000	11,795,073
	Sumitomo Forestry Co., Ltd.	158,000	1,133,564
	Sumitomo Rubber Industries, Ltd.	256,500	1,611,177
	Sumitomo Trust & Banking Co., Ltd.	2,774,000	13,602,155
	Suzuken Co., Ltd.	25,000	644,565

#	Taiheiyo Cement Corp.	1,638,800	2,245,512
	Taisei Corp.	1,831,703	4,044,567
	Taisho Pharmaceutical Co., Ltd.	166,000	3,388,458
#	Takashimaya Co., Ltd.	299,000	2,011,924

TDK Corp.	234,800	8,816,167
Teijin, Ltd.	1,866,862	4,485,411
The 77 Bank, Ltd.	737,372	3,701,042
# The Awa Bank, Ltd.	246,600	1,603,655
# The Bank of Iwate, Ltd.	19,600	1,231,701
The Bank of Kyoto, Ltd.	353,400	3,719,145
The Bank of Nagoya, Ltd.	213,000	1,252,329
The Chiba Bank, Ltd.	823,000	4,617,013
The Chugoku Bank, Ltd.	240,800	3,385,338
The Daishi Bank, Ltd.	573,932	2,444,422
The Fuji Fire & Marine Insurance Co., Ltd.	297,000	334,498
The Gunma Bank, Ltd.	585,397	3,390,178
The Hachijuni Bank, Ltd.	993,231	5,561,292
The Higo Bank, Ltd.	376,000	2,191,222
The Hiroshima Bank, Ltd.	719,000	3,055,937
The Hokkoku Bank, Ltd.	435,409	1,569,476
The Hyakugo Bank, Ltd.	475,028	2,556,354
The Hyakujishi Bank, Ltd.	329,000	1,714,169
The Iyo Bank, Ltd.	340,000	4,002,971
# The Joyo Bank, Ltd.	1,509,000	8,183,693
The Kagoshima Bank, Ltd.	358,143	2,753,166
The Keiyo Bank, Ltd.	317,000	1,552,090
# The Nanto Bank, Ltd.	317,000	1,711,744
The Ogaki Kyoritsu Bank, Ltd.	334,000	1,630,674
The San-in Godo Bank, Ltd.	309,900	2,378,339
# Toda Corp.	385,000	1,323,834
Tokio Marine Holdings, Inc.	1,457,311	38,599,721
Tokuyama Corp.	382,000	2,276,016
Tokyo Steel Manufacturing Co., Ltd.	191,400	1,876,077
# Toppan Forms Co., Ltd.	48,500	531,479
# Toppan Printing Co., Ltd.	1,176,000	7,918,839
Toshiba TEC Corp.	181,000	538,808
Tosoh Corp.	884,000	1,852,898
Toyo Seikan Kaisha, Ltd.	342,249	5,073,050
# Toyobo Co., Ltd.	743,000	1,063,177
Toyoda Gosei Co., Ltd.	34,400	389,539
Toyota Auto Body Co., Ltd.	105,100	1,401,525
Toyota Tsusho Corp.	97,300	872,703
TV Asahi Corp.	755	950,392
UNY Co., Ltd.	323,750	2,691,000
# Wacoal Corp.	135,000	1,759,079
# Yamaguchi Financial Group, Inc.	362,148	4,023,007
Yamaha Corp.	285,400	2,496,333
Yamaha Motor Co., Ltd.	269,600	2,528,895
Yamanashi Chuo Bank, Ltd.	241,000	1,403,284
Yokogawa Electric Corp.	274,000	1,245,849
Yokohama Rubber Co., Ltd.	410,000	1,440,427

TOTAL – JAPAN

738,400,530

MALAYSIA – (0.0%)		
COMMON STOCKS – (0.0%)		
* Rekapacific Berhad	691,000	–
NETHERLANDS – (3.8%)		
COMMON STOCKS – (3.8%)		
Aegon NV	3,202,429	16,747,913
# ArcelorMittal	1,877,993	42,025,275
# Heineken Holding NV	74,614	1,993,838
ING Groep NV	3,093,625	25,531,751
ING Groep NV Sponsored ADR	538,200	4,483,206
Koninklijke Ahold NV	1,318,845	15,813,661
Koninklijke DSM NV	443,200	10,620,208
Koninklijke Philips Electronics NV	3,192,970	58,035,649
Koninklijke Philips Electronics NV ADR	133,700	2,432,003
* Reinet Investments SCA	92,359	863,268
TOTAL – NETHERLANDS		178,546,772
NEW ZEALAND – (0.1%)		
COMMON STOCKS – (0.1%)		
Contact Energy, Ltd.	1,263,902	4,375,127
Fletcher Building, Ltd.	685,164	1,940,189
TOTAL – NEW ZEALAND		6,315,316
NORWAY – (0.8%)		
COMMON STOCKS – (0.8%)		
Bonheur ASA	300	5,479
DnB NOR ASA Series A	2,507,294	8,502,913
# * Marine Harvest	5,652,000	1,219,517
Norsk Hydro ASA	1,764,614	6,289,039
Norsk Hydro ASA Sponsored ADR	59,900	210,848
Orkla ASA	2,700,350	17,949,638
Storebrand ASA	713,900	1,815,912
Wilh. Wilhelmsen ASA	11,850	135,529
TOTAL – NORWAY		36,128,875
PORTUGAL – (0.1%)		
COMMON STOCKS – (0.1%)		
# Banco BPI SA	275,646	522,350
# * Banco Comercial Portugues SA	2,165,518	2,205,862
# Banco Espirito Santo SA	320,446	2,121,032
# Cimpor Cimentos de Portugal SA	129,009	597,946
TOTAL – PORTUGAL		5,447,190

## SINGAPORE – (1.3%)

## COMMON STOCKS – (1.3%)

# DBS Group Holdings, Ltd.	4,164,750	23,977,776
Fraser & Neave, Ltd.	2,351,450	4,409,787
Jardine Cycle & Carriage, Ltd.	179,324	1,262,560
# Neptune Orient Lines, Ltd.	942,000	686,861
Overseas Chinese Banking Corp., Ltd.	3,086,000	10,358,693
# Singapore Airlines, Ltd.	1,301,600	9,512,589
Singapore Land, Ltd.	603,000	1,311,291
United Industrial Corp., Ltd.	1,391,000	1,129,317
United Overseas Bank, Ltd.	528,000	4,097,376
UOL Group, Ltd.	1,376,600	1,755,627
Venture Corp., Ltd.	85,000	226,520
# Wheelock Properties, Ltd.	526,000	342,848

## TOTAL – SINGAPORE

59,071,245

## SPAIN – (4.3%)

## COMMON STOCKS – (4.3%)

Acciona SA	68,193	7,681,279
# Acerinox SA	464,577	6,052,285
# Banco Bilbao Vizcaya Argentaria SA Sponsored ADR	379,800	3,528,342
# Banco de Sabadell SA	2,431,718	12,177,267
# Banco Espanol de Credito SA	264,996	2,415,161
# Banco Pastor SA	320,162	1,898,282
# Banco Popular Espanol SA	1,821,410	12,481,100
# Banco Santander Central Hispano SA	7,025,356	56,849,784
# Banco Santander SA Sponsored ADR	4,318,476	33,856,852
# Bankinter SA	210,353	1,816,734
Fomento de Construcciones y Contratas SA	79,185	2,063,883
Gas Natural SDG SA	212,029	5,091,741
Grupo Catalana Occidente SA	93,439	1,425,224
# Grupo Ferrovial SA	211,889	5,619,224
Iberia Lineas Aereas de Espana SA	617,500	1,422,778
# Mapfre SA	732,775	2,065,124
Repsol YPF SA	1,204,043	21,503,792
Repsol YPF SA Sponsored ADR	1,302,917	23,152,835
# Sacyr Vallehermoso SA	73,486	626,710

## TOTAL – SPAIN

201,728,397

## SWEDEN – (2.1%)

## COMMON STOCKS – (2.1%)

# Electrolux AB Series B	460,347	3,314,318
Holmen AB Series A	6,300	133,980
# Holmen AB Series B	146,100	2,986,601
Nordea Bank AB	4,247,718	22,459,627
# Skandinaviska Enskilda Banken AB Series A	754,466	3,209,588

# Skandinaviska Enskilda Banken AB Series C	9,800	40,704
Skanska AB Series B	449,400	3,826,945
SSAB Svenskt Stal AB Series A	427,300	3,000,087
# SSAB Svenskt Stal AB Series B	131,700	865,224

Svenska Cellulosa AB	57,000	445,159
Svenska Cellulosa AB Series B	1,331,900	10,391,791
Svenska Handelsbanken AB Series A	740,000	8,067,180
# Swedbank AB Series A	349,300	1,224,349
Tele2 AB Series B	476,500	3,840,429
Telefonaktiebolaget LM Ericsson Sponsored ADR	1,431,356	11,436,535
TeliaSonera AB	3,790,500	16,622,067
Volvo AB Series A	898,101	3,657,178
# Volvo AB Series B	1,028,966	4,102,113

## TOTAL – SWEDEN

99,623,875

## SWITZERLAND – (5.8%)

## COMMON STOCKS – (5.8%)

Adecco SA	413,827	13,892,599
Baloise-Holding AG	200,163	12,417,940
Banque Cantonale Vaudoise	7,063	1,980,886
* Compagnie Financiere Richemont SA Series A	1,139,103	16,695,190
Credit Suisse Group AG	1,755,349	44,799,188
Credit Suisse Group AG Sponsored ADR	651,192	16,598,884
# Givaudan SA	13,556	9,181,980
Holcim, Ltd.	439,566	17,722,502
Julius Baer Holdings, Ltd. AG	38,097	1,129,783
# PSP Swiss Property AG	95,780	4,053,607
St. Galler Kantonalbank	8,925	2,926,910
Sulzer AG	15,000	745,670
# Swatch Group AG	28,715	3,197,817
Swiss Life Holding AG	123,557	6,701,608
Swiss Re	738,155	19,583,973
Syngenta AG	92,793	17,945,236
* UBS AG	2,009,944	25,205,314
Zurich Financial SVCS AG	316,130	57,001,959

## TOTAL – SWITZERLAND

271,781,046

## UNITED KINGDOM – (16.9%)

## COMMON STOCKS – (16.9%)

Anglo American P.L.C.	1,329,421	23,914,235
Arriva P.L.C.	105,930	699,826
Associated British Foods P.L.C.	1,870,707	17,902,534
Aviva P.L.C.	6,571,996	29,689,870
Banco Santander SA	149,432	1,188,525
# Barclays P.L.C. Sponsored ADR	2,451,654	13,998,944



British Airways P.L.C.	2,965,957	5,117,330
Cable and Wireless P.L.C.	3,245,829	7,352,201
Cadbury P.L.C. Sponsored ADR	56,000	1,808,800
Carnival P.L.C.	658,867	12,002,517
# Carnival P.L.C. ADR	218,000	3,934,900
* easyJet P.L.C.	687,918	2,963,718
Friends Provident P.L.C.	5,399,716	6,442,165
# HSBC Holdings P.L.C. Sponsored ADR	2,283,525	88,692,111
International Power P.L.C.	3,905,403	15,317,306

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Investec P.L.C.	1,003,281	3,614,769
ITV P.L.C.	11,111,390	4,403,613
Kingfisher P.L.C.	12,172,495	24,361,668
Ladbroke's P.L.C.	1,091,195	2,847,475
Legal and General Group P.L.C.	15,758,133	14,019,521
Lloyds Banking Group P.L.C.	119,495	155,666
Meggitt P.L.C.	2,354,842	4,697,122
Mondi P.L.C.	1,101,221	2,903,216
Old Mutual P.L.C.	7,283,170	5,486,921
Pearson P.L.C.	820,157	7,830,358
Pearson P.L.C. Sponsored ADR	1,817,509	17,284,511
Rexam P.L.C.	3,248,785	14,589,473
* Rolls-Royce Group P.L.C.	2,134,501	10,189,340
Royal Bank of Scotland Group P.L.C.	15,142,602	4,767,292
# Royal Dutch Shell P.L.C. ADR	1,402,341	67,073,970
RSA Insurance Group P.L.C.	12,939,111	24,552,795
SABMiller P.L.C.	1,174,082	19,178,320
Sainsbury (J.) P.L.C.	4,805,106	23,063,099
Schroders P.L.C.	123,678	1,360,624
Schroders P.L.C. Non-Voting	63,155	584,369
Standard Chartered P.L.C.	927,972	11,725,524
Thomas Cook Group P.L.C.	1,861,207	5,129,544
# Thomson Reuters P.L.C.	1,137,914	22,878,017
Tomkins P.L.C. Sponsored ADR	330,800	2,229,592
Vodafone Group P.L.C.	48,881,367	90,788,078
Vodafone Group P.L.C. Sponsored ADR	6,370,018	118,418,635
Whitbread P.L.C.	898,551	10,612,989
William Morrison Supermarkets P.L.C.	6,906,878	26,979,090
* WPP P.L.C.	1,259,793	7,086,937
* WPP P.L.C. Sponsored ADR	24,445	683,727
Xstrata P.L.C.	648,354	5,297,069

TOTAL – UNITED KINGDOM

785,818,306

Face  
Amount  
(000)

Value †

TEMPORARY CASH INVESTMENTS – (0.1%)

Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$2,765,000 FHLMC 6.50%, 08/01/37, valued at \$2,373,997) to be repurchased at \$2,338,037	\$	2,338	<u>2,338,000</u>
		<u>Shares</u>	
SECURITIES LENDING COLLATERAL – (13.0%)			
§ @ DFA Short Term Investment Fund LP		603,432,861	603,432,861
		<u>Face</u>	
		<u>Amount</u>	
		(000)	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by various corporate obligations, ranging in par value from \$1,378,657 to \$6,305,166, rates ranging from 5.500% to 7.000%, maturities ranging from 07/01/36 to 04/01/38, valued at \$4,568,244) to be repurchased at \$4,478,778	\$	4,479	<u>4,478,670</u>
TOTAL SECURITIES LENDING COLLATERAL			<u>607,911,531</u>
TOTAL INVESTMENTS - (100.0%)			
(Cost \$7,478,491,215)##			<u>\$ 4,660,670,689</u>

**THE JAPANESE SMALL COMPANY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**January 31, 2009**  
**(Unaudited)**

	<u>Shares</u>	<u>Value ††</u>
COMMON STOCKS – (75.4%)		
Consumer Discretionary – (15.4%)		
* # ABILIT Corp.	584,700	\$ 979,310
Aeon Fantasy Co., Ltd.	60,432	539,301
Aichi Machine Industry Co., Ltd.	285,000	515,542
Aigan Co., Ltd.	61,600	308,640
# Aisan Industry Co., Ltd.	163,100	726,052
# Akebono Brake Industry Co., Ltd.	333,500	1,348,896
# Alpha Corp.	31,700	216,235
Alpine Electronics, Inc.	225,500	1,592,658
# Amiyaki Tei Co., Ltd.	239	348,571
# Amuse, Inc.	25,000	314,049
Anrakutei Co., Ltd.	50,000	227,374
AOI Advertising Promotion, Inc.	39,000	144,448
AOKI Holdings, Inc.	148,200	1,657,171
Aoyama Trading Co., Ltd.	95,000	1,390,056
Asti Corp.	50,000	67,902
Atom Corp.	129,700	462,037
# Atsugi Co., Ltd.	701,000	1,064,580
# Autobacs Seven Co., Ltd.	44,200	1,184,682

#	Avex Group Holdings, Inc.	151,400	1,551,306
#	Best Denki Co., Ltd.	273,000	876,262
	Calsonic Kansei Corp.	506,000	532,882
*	Carchs Holdings Co., Ltd.	710,600	236,264
	Catena Corp.	92,000	233,348
#	Chiyoda Co., Ltd.	141,200	2,410,999
#	Chofu Seisakusho Co., Ltd.	119,100	2,615,635
*	Chori Co., Ltd.	658,000	798,687
	Chuo Spring Co., Ltd.	205,000	594,420
#	Clarion Co., Ltd.	689,000	430,545
#	Cleanup Corp.	139,900	625,180
#	Colowide Co., Ltd.	200,450	1,193,219
	Corona Corp.	98,500	999,634
	Cross Plus, Inc.	22,000	280,458
#	Cybozu, Inc.	615	114,000
	Daido Kogyo Co., Ltd.	145,000	229,907
#	Daidoh, Ltd.	125,600	941,812
	Daifuku Co., Ltd.	192,500	979,706
#	Daikoku Denki Co., Ltd.	49,400	786,145
	Daikyo, Inc.	368,000	236,353
	Daimaruenuawin Co., Ltd.	400	2,172
	Dainichi Co., Ltd.	57,700	328,977
	Daisy Corp.	72,300	1,189,501
*	Daito Woolen Spinning & Weaving Co., Ltd.	13,000	7,672
#	Daiwa Seiko, Inc.	433,000	631,285

#	Daiwabo Co., Ltd.	466,000	1,562,140
	DCM Japan Holdings Co., Ltd.	241,300	1,417,415
#	Descente, Ltd.	263,000	1,061,613
#	Doshisha Co., Ltd.	64,900	863,891
	DOUTOR NICHIRETS Holdings Co., Ltd.	175,286	2,953,352
	Dynic Corp.	127,000	167,796
#	Eagle Industry Co., Ltd.	139,000	417,217
* #	Econach Co., Ltd.	177,000	85,832
#	Edion Corp.	266,500	1,237,292
	Eikoh, Inc.	41,800	128,370
	Exedy Corp.	120,500	1,376,233
	F&A Aqua Holdings, Inc.	60,638	624,127
	Fine Sinter Co., Ltd.	49,000	97,355
	Foster Electric Co., Ltd.	81,900	524,103
#	France Bed Holdings Co., Ltd.	804,000	1,228,393
#	Fuji Co., Ltd.	113,200	2,166,664
#	Fuji Corp., Ltd.	113,900	358,970
#	Fuji Kiko Co., Ltd.	151,000	148,304
#	Fuji Kyuko Co., Ltd.	357,000	1,578,932
	Fuji Oozx, Inc.	6,000	16,864
	Fujibo Holdings, Inc.	46,000	40,807
*	Fujii & Co., Ltd.	44,000	490

	Fujikura Rubber, Ltd.	74,000	235,909
#	Fujita Kanko, Inc.	402,100	1,593,575
	Fujitsu Business Systems, Ltd.	81,900	1,217,206
#	Fujitsu General, Ltd.	339,000	628,033
#	Funai Electric Co., Ltd.	38,900	927,721
* #	Furukawa Battery Co., Ltd.	87,000	666,708
	G-7 Holdings, Inc.	29,200	118,938
*	Gajoen Kanko Co.	37,000	-
#	Gakken Co., Ltd.	354,000	533,557
	Genki Sushi Co., Ltd.	19,200	262,003
#	GEO Co., Ltd.	1,255	870,084
	Golderest Co., Ltd.	55,870	1,331,762
* #	Goldwin, Inc.	175,000	263,966
	Gourmet Kineya Co., Ltd.	67,000	482,748
	Gro-BEELS Co., Ltd.	177,000	27,646
*	GSI Creos Corp.	194,000	201,153
	Gunze, Ltd.	624,000	2,183,875
	Hakuyosha Co., Ltd.	88,000	250,406
#	Happinet Corp.	36,100	546,938
	Haruyama Trading Co., Ltd.	49,900	194,321
	Haseko Corp.	1,139,500	1,058,675
#	Hikari Tsushin, Inc.	36,200	642,192
	Himaraya Co., Ltd.	38,300	118,774
#	HIS Co., Ltd.	118,200	2,278,910
#	Hitachi Koki Co., Ltd.	84,800	803,610
	Horipro, Inc.	47,000	444,010
	I Metal Technology Co., Ltd.	150,000	321,235
	Ichikawa Co., Ltd.	63,000	180,574
#	Ichikoh Industries, Ltd.	289,000	379,142
* #	Image Holdings Co., Ltd.	41,000	108,486
	Imasen Electric Industrial Co., Ltd.	54,400	286,954
	Imperial Hotel, Ltd.	10,200	209,609
*	Impress Holdings, Inc.	112,400	131,650

	Inaba Seisakusho Co., Ltd.	60,800	667,404
	Ishizuka Glass Co., Ltd.	109,000	185,442
*	Izuhakone Railway Co., Ltd.	300	18,033
*	Izutsuya Co., Ltd.	350,000	200,009
#	Japan Vilene Co., Ltd.	224,000	1,065,918
#	Jeans Mate Corp.	38,208	207,628
	Jidosha Buhin Kogyo Co., Ltd.	82,000	148,485
#	Joban Kosan Co., Ltd.	221,000	363,627
#	Joint Corp.	100,200	134,756
#	Joshin Denki Co., Ltd.	196,000	1,560,723
	Juntendo Co., Ltd.	35,000	40,451
*	JVC Kenwood Holdings, Inc.	2,477,300	992,740
	Kabuki-Za Co., Ltd.	39,000	1,767,041
	Kachikaihatsu Co., Ltd.	186,000	42,528

#	Kadokawa Holdings, Inc.	91,900	1,637,963
	Kanto Auto Works, Ltd.	206,800	1,921,908
	Kasai Kogyo Co., Ltd.	119,000	249,331
	Kato Sangyo Co., Ltd.	121,700	1,849,437
	Kawai Musical Instruments Manufacturing Co., Ltd.	256,000	244,379
* #	Kawashima Selkon Textiles Co., Ltd.	335,000	281,524
#	Kayaba Industry Co., Ltd.	726,000	1,068,551
	Keihin Corp.	35,300	297,836
#	Keiyo Co., Ltd.	195,000	1,262,981
	Kentucky Fried Chicken Japan, Ltd.	78,000	1,368,778
#	Kinugawa Rubber Industrial Co., Ltd.	198,000	332,659
#	Kisoji Co., Ltd.	87,000	1,721,268
	Koekisha Co., Ltd.	13,600	283,899
	Kohnan Shoji Co., Ltd.	91,600	1,016,171
	Koito Manufacturing Co., Ltd.	146,000	755,349
#	Kojima Co., Ltd.	126,600	351,547
	Komatsu Seiren Co., Ltd.	145,000	618,966
#	Konaka Co., Ltd.	104,960	286,053
* #	Kosugi Sangyo Co., Ltd.	416,000	41,415
	Ku Holdings Co., Ltd.	68,200	146,994
	Kura Corp.	283	464,911
	Kurabo Industries, Ltd.	856,000	1,352,652
	Kurardia Co., Ltd.	4,800	54,703
	Kuroganeya Co., Ltd.	14,000	52,647
#	K' s Holdings Corp.	130,772	2,014,877
#	Kyoritsu Maintenance Co., Ltd.	49,660	928,313
	Kyoto Kimono Yuzen Co., Ltd.	55,700	395,418
	Kyowa Leather Cloth Co., Ltd.	73,500	329,856
* #	Laox Co., Ltd.	1,425,000	333,423
#	Look, Inc.	902,000	753,627
#	Maezawa Kyuso Industries Co., Ltd.	50,400	788,673
*	Magara Construction Co., Ltd.	135,000	1,503
* #	Mamiya-Op Co., Ltd.	285,000	115,624
	Marche Corp.	23,000	168,260
#	Mars Engineering Corp.	69,100	2,199,320
#	Maruei Department Store Co., Ltd.	142,000	256,519
*	Maruishi Holdings Co., Ltd.	214,000	2,382
	Maruzen Co., Ltd.	46,000	168,683
#	Matsuya Co., Ltd.	162,500	2,518,037
	Matsuya Foods Co., Ltd.	64,900	932,145
	Meiwa Industry Co., Ltd.	38,000	56,840

#	Mikuni Corp.	114,000	149,099
*	Misawa Homes Co., Inc.	49,400	107,239
#	Misawa Resort Co., Ltd.	190,000	415,148
	Mitsuba Corp.	152,690	432,987
	Mitsui Home Co., Ltd.	223,000	1,253,367
	Miyuki Keori Co., Ltd.	106,000	229,179

#	Mizuno Corp.	450,000	2,102,310
#	MOS Food Services, Inc.	110,000	1,696,351
	MR Max Corp.	123,800	530,843
	Mutow Co., Ltd.	77,300	417,044
* #	Naigai Co., Ltd.	2,944,000	1,799,599
	Nexyz Corp.	3,700	66,205
	NHK Spring Co., Ltd.	261,000	942,278
#	Nice Holdings, Inc.	399,000	708,390
* #	Nichimo Corp.	667,000	29,059
	Nidec Copal Corp.	183,700	1,112,004
#	Nidec Tosok Corp.	61,000	504,851
	Nihon Tokushu Toryo Co., Ltd.	56,000	171,979
	Nikko Travel Co., Ltd.	12,200	25,179
#	Nippon Felt Co., Ltd.	67,200	304,654
#	Nippon Piston Ring Co., Ltd.	293,000	278,269
	Nippon Seiki Co., Ltd.	148,400	921,738
#	Nishimatsuya Chain Co., Ltd.	222,800	2,203,781
	Nissan Shatai Co., Ltd.	510,300	3,239,093
#	Nissen Holdings Co., Ltd.	207,400	1,247,502
	Nisshinbo Industries, Inc.	76,000	554,913
	Nissin Kogyo Co., Ltd.	54,600	439,208
	Nittan Valve Co., Ltd.	82,800	218,296
	Nitto Kako Co., Ltd.	98,000	57,794
	NOK Corp.	185,400	1,302,608
	Noritsu Koki Co., Ltd.	99,200	692,135
#	Omikenshi Co., Ltd.	176,000	79,502
* #	Orient Watch Co., Ltd.	12,000	5,477
	Pacific Industrial Co., Ltd.	183,000	520,943
	PanaHome Corp.	474,200	2,800,345
#	Parco Co., Ltd.	270,800	2,468,893
#	Paris Miki, Inc.	173,100	1,484,812
* #	PIA Corp.	28,800	302,492
	Piolax, Inc.	44,500	728,218
	Press Kogyo Co., Ltd.	375,000	485,596
#	Resorttrust, Inc.	169,908	1,736,203
#	Rhythm Watch Co., Ltd.	443,000	415,181
#	Right On Co., Ltd.	95,425	1,144,215
#	Riken Corp.	359,000	734,752
#	Ringer Hut Co., Ltd.	74,800	932,991
	Roland Corp.	88,300	956,517
#	Royal Co., Ltd.	138,200	1,423,629
#	Sagami Chain Co., Ltd.	77,000	754,628
* #	Sagami Co., Ltd.	495,000	628,371
	Sagami Rubber Industries Co., Ltd.	15,000	33,197
#	Saint Marc Holdings Co., Ltd.	37,300	1,184,629
#	Saizeriya Co., Ltd.	172,200	2,229,294
#	Sakai Ovex Co., Ltd.	205,000	194,975
	Sanden Corp.	487,000	927,770
#	Sanoh Industrial Co., Ltd.	114,900	462,408

#	Sanrio Co., Ltd.	270,400	2,657,472
	Sanyo Housing Nagoya Co., Ltd.	354	321,302
#	Sanyo Shokai, Ltd.	462,000	1,782,109
#	Seiko Holdings Corp.	391,407	839,650
#	Seiren Co., Ltd.	215,100	957,074
#	Senshukai Co., Ltd.	159,600	1,096,343
* #	Seven Seas Holdings Co., Ltd.	891,000	347,250
	Shikibo, Ltd.	497,000	588,554
	Shimachu Co., Ltd.	43,800	933,348
	Shinyei Kaisha	96,000	148,405
#	Shiroki Co., Ltd.	302,000	655,021
#	Shobunsha Publications, Inc.	358,300	1,646,697
#	Shochiku Co., Ltd.	427,400	2,906,902
	Showa Corp.	247,300	982,648
*	Silver Ox, Inc.	179,000	82,446
* #	Silver Seiko, Ltd.	1,091,000	61,132
	SNT Corp.	93,800	306,780
	Sofmap Co., Ltd.	43,100	84,366
	Soft99 Corp.	71,500	354,194
	Sotoh Co., Ltd.	49,700	717,872
	SPK Corp.	16,800	201,044
#	Suminoe Textile Co., Ltd.	260,000	308,718
	Sumitomo Forestry Co., Ltd.	201,366	1,444,691
*	Suzutan Co., Ltd.	26,200	58,003
* #	SxL Corp.	493,000	200,309
	Tachikawa Corp.	50,800	254,292
	Tachi-S Co., Ltd.	119,440	623,636
#	Takamatsu Construction Group	126,800	2,153,804
#	Taka-Q Co., Ltd.	73,500	106,777
* #	TAKE AND GIVE. NEEDS Co., Ltd.	2,157	65,606
#	Tasaki Shinju Co., Ltd.	892,000	689,801
	Taya Co., Ltd.	5,000	38,076
	TBK Co., Ltd.	90,000	115,698
	TDF Corp.	27,000	25,895
#	Tecmo, Ltd.	77,700	636,521
#	Teikoku Piston Ring Co., Ltd.	108,100	412,883
	Teikoku Sen-I Co., Ltd.	78,000	312,029
	Telepark Corp.	146	171,598
* #	Ten Allied Co., Ltd.	50,000	164,818
* #	The Daiei, Inc.	223,900	1,005,235
#	The Japan General Estate Co., Ltd.	118,700	161,666
#	The Japan Wool Textile Co., Ltd.	308,000	2,030,168
	Tigers Polymer Corp.	59,000	223,670
	Toabo Corp.	353,000	213,312
	Toei Co., Ltd.	427,000	1,855,277
* #	Tohoku Misawa Homes Co., Ltd.	37,500	81,044
* #	Tokai Kanko Co., Ltd.	505,999	123,476
	Tokai Rika Co., Ltd.	85,400	650,090
	Tokai Rubber Industries, Ltd.	106,300	792,723

# Tokai Senko K.K.	462,000	339,559
Tokyo Dome Corp.	638,200	1,899,079
Tokyo Kaikan Co., Ltd.	12,000	42,219
Tokyo Soir Co., Ltd.	49,000	125,785
# Tokyo Style Co., Ltd.	336,700	2,523,877
Tokyotokeiba Co., Ltd.	880,000	1,253,134

Tokyu Recreation Co., Ltd.	77,000	420,565
# Tomy Co., Ltd.	313,193	1,664,198
* # Tonichi Carlife Group, Inc.	318,000	154,511
Topre Corp.	180,100	1,221,055
Totenko Co., Ltd.	57,000	91,147
# Touei Housing Corp.	128,540	191,783
Towa Real Estate Development Co., Ltd.	284,500	164,927
# Toyo Radiator Co., Ltd.	253,000	357,621
# Toyo Tire & Rubber Co., Ltd.	711,000	1,036,208
# Toyobo Co., Ltd.	1,002,000	1,433,786
Tsukamoto Co., Ltd.	67,000	46,558
# Tsutsumi Jewelry Co., Ltd.	67,500	1,484,351
# Unitika, Ltd.	1,629,000	1,125,129
# U-Shin, Ltd.	94,500	308,851
Watabe Wedding Corp.	29,500	481,680
# Watami Food Service Co., Ltd.	134,000	3,530,783
Wondertable, Ltd.	97,000	97,303
Xebio Co., Ltd.	52,800	963,819
Yamato International, Inc.	43,000	196,780
Yellow Hat, Ltd.	73,700	247,344
Yokohama Reito Co., Ltd.	175,000	1,194,755
# Yomiuri Land Co., Ltd.	258,000	785,391
Yonex Co., Ltd.	40,000	316,924
# Yorozu Corp.	73,500	564,669
Yoshimoto Kogyo Co., Ltd.	116,800	1,407,439
# Yoshinoya Holdings Co., Ltd.	2,168	2,688,396
# Zenrin Co., Ltd.	127,400	1,324,915
# Zensho Co., Ltd.	362,900	2,120,882
Total Consumer Discretionary		<u>217,674,598</u>

## Consumer Staples – (8.8%)

# Aderans Holdings Co., Ltd.	142,450	1,127,049
* Aeon Hokkaido Corp.	428,200	1,447,105
Ahjikan Co., Ltd.	10,500	75,214
# Ariake Japan Co., Ltd.	113,700	2,041,532
Cawachi, Ltd.	81,200	1,396,647
CFS Corp.	122,000	862,514
# Chubu Shiryō Co., Ltd.	89,000	674,640
Chuo Gyorui Co., Ltd.	93,000	185,692
Coca-Cola Central Japan Co., Ltd.	143,000	2,142,639
* cocokara fine HOLDINGS, Inc.	36,060	462,748



	CVS Bay Area, Inc.	55,000	74,943
#	DyDo Drinco, Inc.	55,700	1,597,966
	Echo Trading Co., Ltd.	11,000	88,688
	Ensui Sugar Refining Co., Ltd.	103,000	163,388
#	Fancl Corp.	218,500	2,843,966
* #	First Baking Co., Ltd.	183,000	178,528
#	Fuji Oil Co., Ltd.	296,500	3,663,842
	Fujicco Co., Ltd.	118,600	1,447,089
* #	Fujiya Co., Ltd.	549,000	722,581
	Hagoromo Foods Corp.	40,000	438,279
	Harashin Narus Holdings Co., Ltd.	61,500	687,898
* #	Hayashikane Sangyo Co., Ltd.	336,000	287,199
#	Heiwado Co., Ltd.	198,600	3,109,765
* #	Hohsui Corp.	120,000	108,360

	Hokkaido Coca-Cola Bottling Co., Ltd.	87,000	423,854
#	Hokuto Corp.	110,300	2,914,804
	Inageya Co., Ltd.	175,000	1,726,673
	Itochu-Shokuhin Co., Ltd.	41,600	1,588,668
	Itoham Foods, Inc.	693,800	2,344,046
	Izumiya Co., Ltd.	292,000	1,835,433
#	J-Oil Mills, Inc.	533,000	1,845,061
	Kameda Seika Co., Ltd.	70,000	1,081,422
	Kasumi Co., Ltd.	211,000	1,006,794
#	Key Coffee, Inc.	76,600	1,251,123
	Kirindo Co., Ltd.	32,800	182,585
#	Kyodo Shiryō Co., Ltd.	353,000	442,270
	Kyokuyo Co., Ltd.	370,000	811,560
#	Life Corp.	183,900	3,330,767
	Mandom Corp.	82,200	2,047,928
	Marudai Food Co., Ltd.	443,000	1,217,413
#	Maruha Nichiro Holdings, Inc.	1,651,069	2,626,594
*	Maruya Co., Ltd.	14,000	17,650
#	Matsumotokiyoshi Holdings Co., Ltd.	36,500	718,683
*	Maxvalu Tohok Co., Ltd.	18,200	137,556
	Maxvalu Tokai Co., Ltd.	59,400	864,472
#	Meito Sangyo Co., Ltd.	77,800	1,253,114
	Mercian Corp.	413,000	761,347
	Mikuni Coca-Cola Bottling Co., Ltd.	184,000	1,620,557
#	Milbon Co., Ltd.	42,840	1,085,119
	Ministop Co., Ltd.	84,900	1,540,785
	Mitsui Sugar Co., Ltd.	465,850	1,533,258
	Miyoshi Oil & Fat Co., Ltd.	261,000	349,898
#	Morinaga & Co., Ltd.	909,000	1,984,932
#	Morinaga Milk Industry Co., Ltd.	852,000	2,935,715
	Morishita Jinton Co., Ltd.	47,800	100,910
	Morozoff, Ltd.	108,000	355,465
#	Nagatanien Co., Ltd.	118,000	1,067,467

	Nakamura Co., Ltd.	203,000	1,083,667
#	Nichimo Co., Ltd.	112,000	156,099
#	Nihon Chouzai Co., Ltd.	22,380	295,947
	Niitaka Co., Ltd.	7,260	53,299
	Nippon Beet Sugar Manufacturing Co., Ltd.	513,000	1,345,318
	Nippon Flour Mills Co., Ltd.	604,000	3,003,626
	Nippon Formula Feed Manufacturing Co., Ltd.	267,000	315,370
#	Nippon Suisan Kaisha, Ltd.	514,500	1,274,559
	Nissin Sugar Manufacturing Co., Ltd.	149,000	337,899
	Nitto Flour Milling Co., Ltd.	64,000	196,203
	Oenon Holdings, Inc.	247,000	619,557
	Oie Sangyo Co., Ltd.	20,900	188,990
	Okuwa Co., Ltd.	146,000	2,043,606
	Olympic Corp.	65,000	443,962
	Oriental Yeast Co., Ltd.	101,000	499,711
	Pietro Co., Ltd.	10,300	89,868
#	Pigeon Corp.	67,800	1,697,842
	Poplar Co., Ltd.	25,760	173,491
*	Prima Meat Packers, Ltd.	705,000	1,174,625
#	Riken Vitamin Co., Ltd.	79,300	2,287,416
	Rock Field Co., Ltd.	47,800	640,861
#	Ryoshoku, Ltd.	145,000	3,365,847

	S Foods, Inc.	104,000	870,042
#	Sakata Seed Corp.	171,000	2,469,401
	Shikoku Coca-Cola Bottling Co., Ltd.	79,800	699,831
	Shoei Foods Corp.	44,000	203,796
#	Showa Sangyo Co., Ltd.	581,000	1,799,862
#	Snow Brand Milk Products Co., Ltd.	900,000	3,155,468
	Sogo Medical Co., Ltd.	23,000	692,492
	Sonton Food Industry Co., Ltd.	43,000	262,728
#	Sotetsu Rosen Co., Ltd.	70,000	362,429
	Starzen Corp.	279,000	706,536
#	T. Hasegawa Co., Ltd.	133,400	1,686,566
	Takara Holdings, Inc.	26,000	124,369
* #	The Maruetsu, Inc.	417,000	2,400,994
#	The Nisshin Oillio Group, Ltd.	585,000	2,820,297
	Three F Co., Ltd.	17,700	121,469
#	Tobu Store Co., Ltd.	215,000	830,871
#	Toho Co., Ltd.	158,000	534,422
	Tohto Suisan Co., Ltd.	120,000	146,927
	Torigoe Co., Ltd.	84,500	673,082
* #	Toyo Sugar Refining Co., Ltd.	157,000	170,595
	Tsukiji Uoichiba Co., Ltd.	57,000	76,098
	Tsuruha Holdings, Inc.	45,200	1,634,467
	Unicafé, Inc.	14,260	179,826
	Unicharm Petcare Corp.	88,900	2,942,902
	Unimat Offisco Corp.	85,100	731,189

Valor Co., Ltd.	173,600	1,481,009
Warabeya Nichiyo Co., Ltd.	51,360	827,410
Yaizu Suisankagaku Industry Co., Ltd.	41,000	451,785
Yaoko Co., Ltd.	64,700	2,138,455
# Yomeishu Seizo Co., Ltd.	100,000	902,743
Yonekyu Corp.	98,000	1,076,780
Yuasa Funashoku Co., Ltd.	112,000	212,515
Yukiguni Maitake Co., Ltd.	86,880	326,310
Yutaka Foods Corp.	6,000	86,393
Total Consumer Staples		<u>123,920,017</u>
Energy – (1.2%)		
# AOC Holdings, Inc.	139,600	742,365
# BP Castrol K.K.	69,800	178,043
* # Fuji Kosan Co., Ltd.	264,000	210,908
Itochu Enex Co., Ltd.	321,400	2,268,639
Japan Oil Transportation Co., Ltd.	79,000	147,519
# Kanto Natural Gas Development Co., Ltd.	175,000	1,098,570
# Kyoei Tanker Co., Ltd.	115,000	293,138
# Mitsuuroko Co., Ltd.	219,300	1,418,187
# Modec, Inc.	102,500	1,973,952
# Nippon Gas Co., Ltd.	148,900	2,230,786
Nippon Seiro Co., Ltd.	64,000	101,687
# Sala Corp.	129,500	822,500
San-Ai Oil Co., Ltd.	259,000	1,146,720
Shinko Plantech Co., Ltd.	154,800	1,188,397
Sinanen Co., Ltd.	259,000	1,217,392
# Toa Oil Co., Ltd.	360,000	339,586
# Toyo Kanetsu K.K.	466,000	812,133
Total Energy		<u>16,190,522</u>

Financials – (7.8%)		
# Arealink Co., Ltd.	3,000	73,669
# Azel Corp.	1,237,000	94,598
# Bank of the Ryukyus, Ltd.	121,780	1,134,743
# Central Finance Co., Ltd.	341,000	538,381
# Century Leasing System, Inc.	165,400	1,458,289
# Chuo Corp.	81,000	22,823
Daiko Clearing Services Corp.	49,700	351,191
Fukushima Bank, Ltd.	836,000	487,790
Fuyo General Lease Co., Ltd.	104,100	1,628,490
Heiwa Real Estate Co., Ltd.	171,000	389,738
Higashi-Nippon Bank, Ltd.	626,000	1,803,407
# Ichiyoshi Securities Co., Ltd.	160,600	919,964
* Kakuei (L.) Corp.	100,000	1,113
* # Kenedix, Inc.	442	64,213
* Kirayaka Bank, Ltd.	98,000	105,816
Kiyo Holdings, Inc.	2,135,900	2,903,823

# Kobayashi Yoko Co., Ltd.	268,200	1,044,938
# Kosei Securities Co., Ltd.	295,000	256,058
# Marusan Securities Co., Ltd.	256,000	1,338,007
# Mito Securities Co., Ltd.	271,000	736,628
# Mizuho Investors Securities Co., Ltd.	781,000	632,619
# Monex Group, Inc.	2,123	646,351
Musashino Bank, Ltd.	68,600	2,359,633
* New Real Property K.K.	43,900	–
* Nichiboshin, Ltd.	1,190	1,325
* # NIS Group Co., Ltd.	2,341,425	796,221
Nisshin Fudosan Co., Ltd.	218,100	468,728
# Okasan Securities Group, Inc.	547,000	2,204,903
* # OMC Card, Inc.	212,500	383,134
Ricoh Leasing Co., Ltd.	91,100	1,332,048
# RISA Partners, Inc.	375	140,225
# Sankei Building Co., Ltd.	190,800	937,597
# Shikoku Bank, Ltd.	742,000	3,898,417
# Shimizu Bank, Ltd.	32,100	1,467,571
# Sumitomo Real Estate Sales Co., Ltd.	33,200	946,318
Takagi Securities Co., Ltd.	208,000	178,615
The Aichi Bank, Ltd.	34,100	2,601,271
The Akita Bank, Ltd.	666,400	2,790,410
# The Aomori Bank, Ltd.	611,000	2,591,221
# The Bank of Ikeda, Ltd.	70,300	3,197,997
# The Bank of Iwate, Ltd.	63,300	3,977,892
The Bank of Nagoya, Ltd.	228,297	1,342,268
The Bank of Okinawa, Ltd.	74,500	2,712,858
The Bank of Saga, Ltd.	584,000	2,071,824
* # The Chiba Kogyo Bank, Ltd.	169,600	2,133,044
The Chukyo Bank, Ltd.	732,000	2,644,151
# The Daisan Bank, Ltd.	621,000	2,088,571
The Daito Bank, Ltd.	498,000	359,976
The Ehime Bank, Ltd.	593,000	1,929,621
The Eighteenth Bank, Ltd.	614,000	2,139,745
The Fuji Fire & Marine Insurance Co., Ltd.	526,000	592,411
# The Fukui Bank, Ltd.	841,000	3,021,543
The Hokkoku Bank, Ltd.	705,000	2,541,244

# The Hokuetsu Bank, Ltd.	875,000	1,737,071
The Kagawa Bank, Ltd.	269,350	1,534,290
# The Kanto Tsukuba Bank, Ltd.	188,800	591,265
The Kita-Nippon Bank, Ltd.	29,706	964,202
The Michinoku Bank, Ltd.	524,000	1,094,334
The Minato Bank, Ltd.	1,360,000	2,126,488
The Miyazaki Bank, Ltd.	494,000	1,804,947
The Nagano Bank, Ltd.	314,000	845,270
The Oita Bank, Ltd.	491,900	3,093,558
The San-in Godo Bank, Ltd.	27,000	207,213

# TOC Co., Ltd.	422,050	1,865,712
Tochigi Bank, Ltd.	386,000	2,280,380
Toho Bank, Ltd.	759,200	3,302,914
Toho Real Estate Co., Ltd.	189,800	1,008,977
Tohoku Bank, Ltd.	390,000	651,470
Tokai Tokyo Securities Co., Ltd.	898,000	2,159,177
# Tokushima Bank, Ltd.	267,200	1,378,450
# Tokyo Rakutenchi Co., Ltd.	222,000	911,941
# Tokyo Theatres Co., Inc.	299,000	670,079
Tokyo Tomin Bank, Ltd.	110,100	1,827,373
Tokyu Community Corp.	48,200	877,308
# Tokyu Livable, Inc.	102,300	442,289
Tomato Bank, Ltd.	397,000	1,005,274
# Tottori Bank, Ltd.	328,000	993,916
* # Towa Bank, Ltd.	876,000	672,138
Toyo Securities Co., Ltd.	307,000	512,854
# Yamagata Bank, Ltd.	584,500	3,526,341
Yamanashi Chuo Bank, Ltd.	242,000	1,409,107
# Yuraku Real Estate Co., Ltd.	588,000	677,804
Total Financials		<u>110,655,573</u>

#### Health Care – (3.3%)

Aloka Co., Ltd.	89,000	732,596
As One Corp.	69,568	1,499,625
ASKA Pharmaceutical Co., Ltd.	101,000	915,530
Create Medic Co., Ltd.	28,000	243,557
Eiken Chemical Co., Ltd.	78,900	592,519
FALCO biosystems, Ltd.	34,300	270,671
# Fuso Pharmaceutical Industries, Ltd.	322,000	967,928
Green Hospital Supply, Inc.	940	543,006
Hitachi Medical Corp.	135,000	1,342,178
# Hogy Medical Co., Ltd.	54,500	3,263,091
Iwaki & Co., Ltd.	55,000	99,372
Japan Medical Dynamic Marketing, Inc.	44,900	76,959
# Jeol, Ltd.	268,000	720,443
JMS Co., Ltd.	126,000	564,079
Kaken Pharmaceutical Co., Ltd.	387,000	4,249,807
Kawamoto Corp.	4,000	16,988
Kawanishi Holdings, Ltd.	7,400	70,017
Kawasumi Laboratories, Inc.	45,000	206,733
# Kyorin Co., Ltd.	198,000	2,701,638
Miraca Holdings, Inc.	32,000	683,489
# Nichii Gakkan Co.	121,200	1,901,697
Nihon Kohden Corp.	151,200	2,821,615
# Nikkiso Co., Ltd.	237,000	1,399,191

# Nippon Chemiphar Co., Ltd.	131,000	410,029
Nippon Shinyaku Co., Ltd.	237,000	2,721,698

# Nipro Corp.	201,100	3,012,393
Nissui Pharmaceutical Co., Ltd.	66,100	539,955
# Paramount Bed Co., Ltd.	98,800	1,245,970
Rion Co., Ltd.	5,000	27,890
Seikagaku Corp.	198,500	2,180,685
# SSP Co., Ltd.	396,000	2,408,535
# Topcon Corp.	121,700	503,245
Torii Pharmaceutical Co., Ltd.	92,800	1,593,419
# Towa Pharmaceutical Co., Ltd.	56,300	2,862,840
Vital-Net, Inc.	142,400	865,971
# Wakamoto Pharmaceutical Co., Ltd.	100,000	389,078
# Zeria Pharmaceutical Co., Ltd.	153,000	1,703,566
Total Health Care		<u>46,348,003</u>

Industrials – (20.8%)

A&A Material Corp.	235,000	204,081
# Advan Co., Ltd.	99,400	365,837
* # Advanex, Inc.	121,000	115,888
Aeon Delight Co., Ltd.	120,000	2,614,756
Aica Kogyo Co., Ltd.	236,500	2,315,652
Aichi Corp.	209,200	869,643
Aida Engineering, Ltd.	265,700	782,363
Airport Facilities Co., Ltd.	177,770	1,018,055
Airtech Japan, Ltd.	26,700	104,368
Alps Logistics Co., Ltd.	52,500	554,917
Altech Co., Ltd.	23,000	37,011
# Altech Corp.	37,150	214,446
# Amano Corp.	269,000	1,991,091
Ando Corp.	257,000	454,899
# Anest Iwata Corp.	149,000	431,931
* AOMI Construction Co., Ltd.	211,000	46,222
Asahi Diamond Industrial Co., Ltd.	245,000	1,245,894
Asahi Kogyosha Co., Ltd.	99,000	338,963
# Asahi Pretec Corp.	120,450	1,297,297
* # Asanuma Corp.	1,424,000	828,314
Asia Air Survey Co., Ltd.	32,000	74,804
Asunaro Aoki Construction Co., Ltd.	166,500	702,732
Ataka Construction & Engineering Co., Ltd.	60,000	137,654
Bando Chemical Industries, Ltd.	340,000	793,655
* Banners Co., Ltd.	482,000	37,558
Bidec Servo Corp.	78,000	230,928
Biken Techno Corp.	14,100	55,745
Bunka Shutter Co., Ltd.	239,000	988,157
Central Glass Co., Ltd.	601,000	2,191,977
# Central Security Patrols Co., Ltd.	44,700	411,280
Chudenko Corp.	192,700	3,344,458
# Chugai Ro Co., Ltd.	327,000	899,742
# Chuo Denki Kogyo Co., Ltd.	90,000	516,543
# CKD Corp.	229,700	847,350
Commuture Corp.	154,202	1,000,756
Comsys Holdings Corp.	103,000	868,339

# Cosel Co., Ltd.	130,700	1,138,099
CTI Engineering Co., Ltd.	44,000	290,171

Dai-Dan Co., Ltd.	156,000	709,612
# Daido Metal Co., Ltd.	144,000	500,636
# Daihen Corp.	459,000	1,801,931
Daiho Corp.	1,355,000	686,156
# Daiichi Jitsugyo Co., Ltd.	194,000	581,516
# Daimei Telecom Engineering Corp.	140,000	1,182,951
# Daiseki Co., Ltd.	147,263	2,254,727
* Daisue Construction Co., Ltd.	316,500	94,092
Daiwa Industries, Ltd.	169,000	562,710
Daiwa Odakyu Construction Co., Ltd.	63,500	123,281
Danto Holdings Corp.	570,000	453,047
Denyo Co., Ltd.	90,600	689,971
DMW Corp.	4,800	66,862
* Dream Incubator, Inc.	168	98,915
# Ebara Corp.	825,000	1,495,274
* # Enshu, Ltd.	215,000	156,357
# Freesia Macross Corp.	1,355,000	191,966
Fuji Electric Holdings Co., Ltd.	931,000	1,109,505
* Fujisash Co., Ltd.	106,300	38,541
Fujitec Co., Ltd.	304,000	1,037,855
Fukuda Corp.	700,000	1,201,683
Fukusima Industries Corp.	29,700	241,844
Fukuyama Transporting Co., Ltd.	531,400	2,430,223
Funai Consulting, Co., Ltd.	99,300	525,298
Furukawa Co., Ltd.	1,390,000	1,226,577
Furusato Industries, Ltd.	50,600	476,225
Futaba Corp.	159,500	2,189,469
# Gecoss Corp.	113,600	542,673
Hamai Co., Ltd.	97,000	79,756
Hanwa Co., Ltd.	726,000	2,141,785
Hazama Corp.	285,800	256,560
Hibiya Engineering, Ltd.	130,000	992,542
Hino Motors, Ltd.	433,000	761,860
Hitachi Cable, Ltd.	390,000	706,521
Hitachi Metals Techno, Ltd.	57,500	245,977
* # Hitachi Plant Technologies, Ltd.	628,570	2,305,763
Hitachi Tool Engineering, Ltd.	94,000	577,495
* # Hitachi Zosen Corp.	1,506,500	1,425,565
Hokuetsu Industries Co., Ltd.	96,000	139,496
Hokuriku Electrical Construction Co., Ltd.	56,000	206,689
# Hosokawa Micron Corp.	144,000	514,136
# Howa Machinery, Ltd.	379,000	246,172
# IBJ Leasing Co., Ltd.	113,300	1,532,902
Ichiken Co., Ltd.	105,000	110,095
Ichinen Holdings Co., Ltd.	71,100	334,827

#	Idec Corp.	131,900	1,222,004
#	Iino Kaiun Kaisha, Ltd. i-Logistics Corp.	337,400 91,000	2,105,406 145,965
#	Inaba Denki Sangyo Co., Ltd. Inabata and Co., Ltd.	86,000 219,900	2,041,033 733,250
*	Inoue Kogyo Co., Ltd.	425,000	4,731
#	Inui Steamship Co., Ltd.	80,800	519,648
* #	Iseki & Co., Ltd.	759,000	2,271,866
* #	Ishikawa Seisakusho, Ltd.	154,000	99,181
*	Ishikawajima Construction Materials Co., Ltd.	216,000	121,930

	Ishikawajima Transport Machinery Co., Ltd.	73,000	259,161
	Itoki Corp.	174,200	540,963
#	IWATANI Corp.	847,000	2,040,663
* #	J Bridge Corp.	1,727,700	250,589
#	Jalux, Inc. Jamco Corp.	43,300 82,000	646,535 356,820
* #	Japan Bridge Corp.	44,350	117,893
#	Japan Cash Machine Co., Ltd. Japan Foundation Engineering Co., Ltd.	99,415 95,600	1,002,548 181,767
	Japan Kenzai Co., Ltd.	93,440	522,445
#	Japan Pulp & Paper Co., Ltd. Japan Steel Tower Co., Ltd.	501,000 44,000	1,586,004 154,283
#	Japan Transcity Corp. JFE Shoji Holdings, Inc.	231,000 190,000	741,404 565,181
	K.R.S. Corp.	38,200	400,208
	Kamagai Gumi Co., Ltd. Kamei Corp.	583,800 118,000	275,879 574,289
	Kanaden Corp. Kanagawa Chuo Kotsu Co., Ltd.	118,000 192,000	587,432 1,094,670
	Kanamoto Co., Ltd.	114,000	396,442
*	Kanematsu Corp.	1,442,625	1,433,225
* #	Kanematsu-NNK Corp.	125,000	91,553
#	Katakura Industries Co., Ltd.	115,900	1,065,448
#	Kato Works Co., Ltd.	197,000	409,009
* #	Kawada Industries, Inc. Kawagishi Bridge Works Co., Ltd.	1,132,000 38,000	1,274,334 94,999
	Kawasaki Kinkai Kisen Kaisha, Ltd.	100,000	295,478
#	Kimura Chemical Plants Co., Ltd.	59,400	416,894
#	Kinki Sharyo Co., Ltd. Kintetsu World Express, Inc.	207,000 109,600	960,871 2,029,105
#	Kitagawa Iron Works Co., Ltd.	335,000	435,869
#	Kitano Construction Corp. Kitazawa Sangyo Co., Ltd.	252,000 57,000	552,921 94,602
#	Kitz Corp. Koike Sanso Kogyo Co., Ltd.	409,000 152,000	1,256,944 350,812
	Koito Industries, Ltd.	102,000	276,947
#	Kokuyo Co., Ltd.	122,925	857,174



Komai Tekko, Inc.	109,000	242,099
Komatsu Wall Industry Co., Ltd.	32,900	401,600
Komori Corp.	98,000	916,216
Kondotec, Inc.	40,500	249,482
# Kosaido Co., Ltd.	388,400	1,070,134
# Kuroda Electric Co., Ltd.	109,900	837,300
Kyodo Printing Co., Ltd.	303,000	697,506
Kyoei Sangyo Co., Ltd.	97,000	218,214
Kyokuto Boeki Kaisha, Ltd.	82,000	130,683
Kyokuto Kaihatsu Kogyo Co., Ltd.	146,400	532,646
Kyosan Electric Manufacturing Co., Ltd.	213,000	757,442
Kyowa Exeo Corp.	345,000	3,304,008
Kyudenko Corp.	266,000	2,086,625
* Link Consulting Associates - Japan Corp.	14,600	6,258
* # Lonseal Corp.	127,000	163,142
Maeda Corp.	624,000	2,142,265
Maeda Road Construction Co., Ltd.	319,000	2,998,540
# Maezawa Industries, Inc.	59,300	105,795

# Maezawa Kaisei Industries Co., Ltd.	53,300	519,329
# Makino Milling Machine Co., Ltd.	322,000	737,023
Marubeni Construction Material Lease Co., Ltd.	78,000	88,529
Maruka Machinery Co., Ltd.	28,100	157,298
Maruwn Corp.	66,000	204,379
# Maruyama Manufacturing Co., Inc.	150,000	297,074
Maruzen Showa Unyu Co., Ltd.	327,000	1,027,720
# Matsuda Sangyo Co., Ltd.	80,282	757,081
Matsui Construction Co., Ltd.	98,600	357,699
* # Matsuo Bridge Co., Ltd.	957,000	1,020,548
# Max Co., Ltd.	184,000	1,806,721
# Meidensha Corp.	764,050	2,070,142
* Meiji Machine Co., Ltd.	213,000	108,156
# Meiji Shipping Co., Ltd.	106,100	475,149
# Meisei Industrial Co., Ltd.	29,000	66,903
Meitec Corp.	132,000	2,058,136
Meito Transportation Co., Ltd.	22,000	198,692
* Meiwa Trading Co., Ltd.	140,000	195,877
Minebea Co., Ltd.	3,000	9,098
Mitani Corp.	52,600	304,469
# Mitsubishi Cable Industries, Ltd.	717,000	637,179
# Mitsubishi Kakoki Kaisha, Ltd.	248,000	619,928
# Mitsubishi Pencil Co., Ltd.	118,300	1,313,547
# Mitsuboshi Belting, Ltd.	274,000	1,351,034
# Mitsui Matsushima Co., Ltd.	338,000	415,398
# Mitsui-Soko Co., Ltd.	475,000	1,934,359
Mitsumura Printing Co., Ltd.	93,000	321,766
# Miura Co., Ltd.	141,400	3,238,392
Miura Printing Corp.	19,000	48,186

#	Miyairi Valve Manufacturing Co., Ltd.	307,900	60,945
* #	Miyaji Engineering Group	1,918,175	1,278,068
* #	Miyakoshi Corp.	48,400	168,062
*	Mori Denki Mfg. Co., Ltd.	628,000	41,390
#	Mori Seiki Co., Ltd.	59,200	473,302
	Morita Holdings Corp.	159,000	646,550
#	Moshi Moshi Hotline, Inc.	119,450	2,612,426
	Mystar Engineering Corp.	15,600	57,195
	Nabtesco Corp.	142,000	867,269
	NAC Co., Ltd.	28,900	262,332
#	Nachi-Fujikoshi Corp.	588,000	977,400
	Naikai Zosen Corp.	75,000	198,651
	Nakano Corp.	103,000	148,744
	Narasaki Sangyo Co., Ltd.	68,000	46,991
	NEC Capital Solutions, Ltd.	70,700	571,285
#	NEC System Integration & Construction, Ltd.	147,000	1,581,434
	New Tachikawa Aircraft Co., Ltd.	9,900	429,243
#	Nichias Corp.	424,000	1,121,701
	Nichiban Co., Ltd.	122,000	394,753
#	Nichiha Corp.	113,680	734,339
	Nihon Spindle Manufacturing Co., Ltd.	115,000	186,742
	Nikko Co., Ltd.	127,000	371,026
#	Nippo Corp.	367,000	2,846,378
#	Nippon Carbon Co., Ltd.	396,000	907,428
* #	Nippon Conveyor Co., Ltd.	168,000	148,007
	Nippon Densetsu Kogyo Co., Ltd.	210,000	2,520,640

	Nippon Denwa Shisetu Co., Ltd.	203,000	538,326
	Nippon Filcon Co., Ltd.	73,100	339,269
	Nippon Hume Corp.	91,000	279,610
	Nippon Jogesuido Sekkei Co., Ltd.	289	202,345
	Nippon Kanzai Co., Ltd.	69,200	1,150,169
#	Nippon Koei Co., Ltd.	272,000	733,906
	Nippon Konpo Unyu Soko Co., Ltd.	247,000	2,550,113
	Nippon Seisen Co., Ltd.	107,000	230,683
	Nippon Shindo Co., Ltd.	50,000	62,973
	Nippon Signal Co., Ltd.	210,200	1,288,593
#	Nippon Steel Trading Co., Ltd.	389,000	600,251
	Nippon Thompson Co., Ltd.	255,000	1,042,276
	Nippon Tungsten Co., Ltd.	82,000	126,964
	Nippon Yusoki Co., Ltd.	138,000	328,563
#	Nishimatsu Construction Co., Ltd.	954,000	967,469
	Nishishiba Electric Co., Ltd.	101,000	146,247
	Nissei Corp.	104,600	773,961
	Nissei Plastic Industrial Co., Ltd.	394,900	1,067,104
	Nissin Corp.	342,000	795,833
	Nitchitsu Co., Ltd.	60,000	93,232
	Nitta Corp.	101,400	1,312,160

# Nitto Boseki Co., Ltd.	847,000	1,418,055
# Nitto Electric Works, Ltd.	150,700	1,202,593
Nitto Kohki Co., Ltd.	73,500	1,209,502
# Nitto Seiko Co., Ltd.	140,000	368,188
* Nittoc Construction Co., Ltd.	316,000	118,255
Noda Corp.	169,300	280,795
Nomura Co., Ltd.	205,000	550,599
Noritake Co., Ltd.	543,000	1,722,481
# Noritz Corp.	177,100	2,464,729
* Oak Capital Corp.	753,354	58,678
Obayashi Road Corp.	106,000	157,621
Oiles Corp.	119,142	1,402,757
Okabe Co., Ltd.	186,900	863,486
Okamoto Machine Tool Works, Ltd.	164,000	157,070
# Okamura Corp.	370,900	2,077,315
Okano Valve Manufacturing Co.	58,000	452,862
Oki Electric Cable Co., Ltd.	117,000	176,768
# OKK Corp.	255,000	283,120
OKUMA Corp.	152,000	496,661
# Okumura Corp.	750,400	3,213,645
# O-M, Ltd.	105,000	370,344
# Onoken Co., Ltd.	70,900	600,713
# Organo Corp.	198,000	1,223,311
# Oriental Shiraishi Corp.	463,800	5,163
Original Engineering Consultants Co., Ltd.	66,500	109,565
# OSG Corp.	116,800	709,183
Oyo Corp.	107,500	1,186,221
# P.S. Mitsubishi Construction Co., Ltd.	76,800	197,175
# Park24 Co., Ltd.	150,100	987,006
* # Penta-Ocean Construction Co., Ltd.	841,000	1,067,023
# Pilot Corp.	759	973,032
# Pronexus, Inc.	133,400	982,016
* # Radia Holdings, Inc.	4,635	24,639
# Raito Kogyo Co., Ltd.	193,700	355,955

Rheon Automatic Machinery Co., Ltd.	64,000	169,068
Ryobi, Ltd.	558,200	1,009,762
* Sailor Pen Co., Ltd.	127,000	58,149
Sakai Heavy Industries, Ltd.	126,000	192,158
* Sakurada Co., Ltd.	225,000	19,921
* # Sanix, Inc.	157,400	172,526
Sanki Engineering Co., Ltd.	261,000	1,710,790
# Sanko Metal Industrial Co., Ltd.	118,000	350,331
Sankyo-Tateyama Holdings, Inc.	1,102,000	829,750
Sanritsu Corp.	17,800	107,723
Sanwa Holdings Corp.	236,000	806,717
Sanyo Denki Co., Ltd.	214,000	512,150
Sanyo Engineering & Construction, Inc.	48,000	154,759

	Sanyo Industries, Ltd.	102,000	157,535
#	Sasebo Heavy Industries Co., Ltd.	546,000	945,695
#	Sato Corp.	108,600	1,106,683
	Sato Shoji Corp.	65,300	424,639
	Sawafuji Electric Co., Ltd.	48,000	89,904
	Secom Joshinetsu Co., Ltd.	33,900	608,056
	Secom Techno Service Co., Ltd.	43,500	1,145,388
	Seibu Electric Industry Co., Ltd.	67,000	291,523
	Seika Corp.	267,000	614,688
*	Seikitokyu Kogyo Co., Ltd.	335,000	117,021
	Seino Holdings Co., Ltd.	199,000	964,179
	Sekisui Jushi Co., Ltd.	162,000	1,201,195
#	Senko Co., Ltd.	371,000	1,362,534
	Senshu Electric Co., Ltd.	37,300	437,567
#	Shibaura Mechatronics Corp.	171,000	562,573
#	Shibusawa Warehouse Co., Ltd.	259,000	1,250,285
	Shibuya Kogyo Co., Ltd.	82,300	717,495
#	Shima Seiki Manufacturing Co., Ltd.	59,600	1,196,086
#	Shin Nippon Air Technologies Co., Ltd.	84,980	719,268
	Shin-Keisei Electric Railway Co., Ltd.	174,000	665,889
#	Shinko Electric Co., Ltd.	496,000	1,481,550
#	Shin-Kobe Electric Machinery Co., Ltd.	174,000	968,755
	Shinmaywa Industries, Ltd.	403,000	995,656
#	Shinnihon Corp.	215,900	228,094
	Shinsho Corp.	284,000	529,327
#	Shinwa Kaiun Kaisha, Ltd.	409,000	966,561
#	Sho-Bond Corp.	98,100	2,054,043
#	Shoko Co., Ltd.	316,000	344,103
	Showa Aircraft Industry Co., Ltd.	112,000	468,736
	Showa KDE Co., Ltd.	124,000	121,576
	Sintokogio, Ltd.	191,800	1,196,224
	Soda Nikka Co., Ltd.	67,000	227,689
#	Sohgo Security Services Co., Ltd.	94,900	899,935
	Space Co., Ltd.	73,420	515,544
	Subaru Enterprise Co., Ltd.	59,000	188,440
	Sugimoto & Co., Ltd.	34,100	344,975
	Sumitomo Densetsu Co., Ltd.	104,600	654,816
*	Sumitomo Mitsui Construction Co., Ltd.	84,500	60,052
#	Sumitomo Precision Products Co., Ltd.	176,000	726,049
	Sumitomo Warehouse Co., Ltd.	292,000	1,282,731
*	Sun Wave Corp.	857,000	1,419,416
	Suzuki Metal Industry Co., Ltd.	71,000	93,908

	SWCC Showa Holdings Co., Ltd.	831,000	610,746
#	Tadano, Ltd.	157,579	652,793
	Taihei Dengyo Kaisha, Ltd.	152,000	1,813,308
	Taihei Kogyo Co., Ltd.	257,000	628,848
* #	Taiheiyo Kaiun Co., Ltd.	167,000	182,624

* Taiheiyo Kouhatsu, Inc.	198,000	110,406
Taiho Kogyo Co., Ltd.	95,200	406,805
# Taikisha, Ltd.	125,600	1,908,117
Takada Kiko Co., Ltd.	350,000	427,806
# Takano Co., Ltd.	52,000	402,218
Takara Printing Co., Ltd.	38,055	300,084
# Takara Standard Co., Ltd.	515,000	3,266,080
# Takasago Thermal Engineering Co., Ltd.	292,000	2,228,273
* # Takashima & Co., Ltd.	137,000	218,889
Takigami Steel Construction Co., Ltd.	50,000	116,371
Takisawa Machine Tool Co., Ltd.	191,000	151,032
# Takuma Co., Ltd.	297,000	424,348
Tanseisha Co., Ltd.	74,000	148,609
Tatsuta Electric Wire & Cable Co., Ltd.	215,000	484,778
TCM Corp.	350,000	481,555
Techno Associe Co., Ltd.	58,400	330,511
Techno Ryowa, Ltd.	64,900	411,418
# Teikoku Electric Manufacturing Co., Ltd.	32,100	411,102
* Tekken Corp.	521,000	508,793
Teraoka Seisakusho Co., Ltd.	53,600	264,617
The Keihin Co., Ltd.	199,000	257,984
The Kodensha Co., Ltd.	25,000	41,288
The Yasuda Warehouse Co., Ltd.	98,200	876,184
* Toa Corp.	744,000	1,042,192
# Toa Doro Kogyo Co., Ltd.	155,000	210,649
* Tobishima Corp.	1,548,500	256,041
# Tocalo Co., Ltd.	51,600	485,234
# Toda Corp.	623,000	2,142,204
Todentu Corp.	121,000	207,677
Toenec Corp.	316,000	1,871,560
Tokai Lease Co., Ltd.	86,000	120,460
Toko Electric Corp.	88,000	226,220
Tokyo Biso Kogyo Corp.	19,000	135,571
Tokyo Energy & Systems, Inc.	126,000	981,115
Tokyo Keiki, Inc.	265,000	315,174
# Tokyo Kikai Seisakusho, Ltd.	304,000	540,921
# Tokyo Leasing Co., Ltd.	223,800	1,716,684
Tokyo Sangyo Co., Ltd.	78,000	210,865
Toli Corp.	207,000	341,709
# Tomoe Corp.	115,500	224,701
# Tonami Holdings Co., Ltd.	331,000	838,460
* # Tori Holdings Co., Ltd.	2,969,000	99,148
# Torishima Pump Manufacturing Co., Ltd.	102,200	881,406
Toshiba Machine Co., Ltd.	209,000	574,326
# Toshiba Plant Kensetsu Co., Ltd.	257,450	2,866,549
Tosho Printing Co., Ltd.	243,000	617,238
Totetsu Kogyo Co., Ltd.	122,000	812,898
# Toyo Electric Co., Ltd.	156,000	705,037
Toyo Engineering Corp.	628,400	2,034,577
Toyo Machinery & Metal Co., Ltd.	61,000	87,058

	Toyo Shutter Co., Ltd.	11,800	77,309
* #	Toyo Tanso Co, Ltd.	10,800	400,388
#	Toyo Wharf & Warehouse Co., Ltd.	274,000	402,064
#	Trusco Nakayama Corp.	101,500	1,161,837
	Tsubakimoto Chain Co.	579,700	1,420,432
	Tsubakimoto Kogyo Co., Ltd.	97,000	199,461
#	Tsugami Corp.	265,000	455,091
#	Tsukishima Kikai Co., Ltd.	149,000	871,911
	Tsurumi Manufacturing Co., Ltd.	94,000	538,904
	Tsuzuki Denki Co., Ltd.	75,000	199,560
	TTK Co., Ltd.	62,000	276,728
	Uchida Yoko Co., Ltd.	171,000	617,380
#	Ueki Corp.	455,000	622,627
#	Union Tool Co.	70,600	1,377,801
	Utoc Corp.	96,400	317,986
* #	Venture Link Co., Ltd.	405,500	75,964
* #	Wakachiku Construction Co., Ltd.	3,872,000	1,452,636
	Wavelock Holdings Co., Ltd.	31,500	103,998
	Weathernews, Inc.	26,700	372,834
	Yahagi Construction Co., Ltd.	151,000	765,879
*	YAMABIKO Corp.	28,782	326,475
	Yamato Corp.	82,000	262,258
	Yamaura Corp.	40,500	68,410
#	Yamazen Co., Ltd.	306,600	1,068,929
	Yokogawa Bridge Holdings Corp.	139,400	1,348,440
	Yondenko Corp.	133,800	708,460
#	Yuasa Trading Co., Ltd.	779,000	821,592
	Yuken Kogyo Co., Ltd.	156,000	262,397
	Yurtec Corp.	278,000	1,636,689
#	Yushin Precision Equipment Co., Ltd.	53,534	478,921
Total Industrials			<u>293,759,439</u>
Information Technology – (8.6%)			
#	Ai Holdings Corp.	182,600	566,705
	Aichi Tokei Denki Co., Ltd.	113,000	273,326
#	Aiphone Co., Ltd.	70,900	1,280,373
* #	Allied Telesis Holdings K.K.	470,700	191,769
	Alpha Systems, Inc.	39,500	873,598
	Alps Electric Co., Ltd.	284,900	1,196,090
#	Anritsu Corp.	435,000	949,256
	AOI Electronics Co., Ltd.	37,400	259,514
	Apic Yamada Corp.	36,000	44,516
#	CAC Corp.	69,100	490,655
	Canon Electronics, Inc.	68,200	801,792
	Canon Finetech, Inc.	133,970	1,444,781
	Chino Corp.	158,000	388,601
	Computer Engineering & Consulting, Ltd.	61,500	480,703
	Core Corp.	45,700	270,252

Cresco, Ltd.	11,600	140,936
CSK Holdings Corp.	97,200	403,310
* Daiko Denshi Tsushin, Ltd.	23,000	33,921
# Dainippon Screen Manufacturing Co., Ltd.	637,000	1,119,565
# Denki Kogyo Co., Ltd.	237,000	1,404,690
# Disco Corp.	37,000	898,673
DKK TOA Corp.	31,000	77,174

DTS Corp.	84,900	693,773
# Dwango Co., Ltd.	230	395,373
# eAccess, Ltd.	4,620	3,132,962
# Eizo Nanao Corp.	75,600	1,369,782
Elna Co., Ltd.	97,000	91,861
* # Elpida Memory, Inc.	148,500	1,046,336
# Epson Toyocom Corp.	426,000	772,307
ESPEC Corp.	79,800	439,929
* # FDK Corp.	425,000	781,592
# Fuji Soft, Inc.	127,900	2,296,656
Fujitsu Component, Ltd.	177	71,619
Fujitsu Frontech, Ltd.	78,600	689,764
Fuso Dentsu Co., Ltd.	16,000	59,153
# Future Architect, Inc.	1,464	547,146
Hakuto Co., Ltd.	80,300	583,165
Hitachi Business Solution Co., Ltd.	43,200	242,848
Hitachi Information Systems, Ltd.	128,100	2,472,854
# Hitachi Kokusai Electric, Inc.	303,500	1,743,374
Hitachi Maxell, Ltd.	153,900	1,264,917
Hitachi Software Engineering Co., Ltd.	177,000	2,492,779
Hitachi Systems & Services, Ltd.	77,600	816,438
Hochiki Corp.	97,000	689,425
Hokuriku Electric Industry Co., Ltd.	308,000	500,179
# Horiba, Ltd.	49,900	786,025
# Hosiden Corp.	243,000	2,838,691
Icom, Inc.	49,700	1,077,122
* # Ikegami Tsushinki Co., Ltd.	174,000	146,882
Ines Corp.	172,500	895,027
I-Net Corp.	47,800	241,030
Information Services International-Dentsu, Ltd.	98,200	598,955
# Invoice, Inc.	39,279	169,367
# Ishii Hyoki Co., Ltd.	23,700	393,175
* # IT Holdings Corp.	292,801	4,346,006
# Iwatsu Electric Co., Ltd.	303,000	333,074
Japan Aviation Electronics Industry, Ltd.	300,600	1,160,595
# Japan Business Computer Co., Ltd.	74,900	463,185
Japan Digital Laboratory Co., Ltd.	113,400	1,185,267
Japan Radio Co., Ltd.	435,000	607,792
Jastec Co., Ltd.	61,400	348,245
JBIS Holdings, Inc.	79,600	333,306

JIEC Co., Ltd.	199	124,880
Kaga Electronics Co., Ltd.	97,300	1,037,423
# Kakaku.com, Inc.	419	1,625,484
Kanematsu Electronics, Ltd.	83,100	638,308
Kawatetsu Systems, Inc.	174	144,169
Koa Corp.	148,700	783,601
# Koei Co., Ltd.	192,600	1,844,850
* Kubotek Corp.	407	79,469
Kyoden Co., Ltd.	160,000	161,747
Kyowa Electronic Instruments Co., Ltd.	52,000	158,000
Macnica, Inc.	56,700	757,303
Marubun Corp.	96,100	304,905
# Maruwa Co., Ltd.	36,500	379,655
Maspro Denkoh Corp.	61,000	591,533
# Megachips Corp.	87,300	1,486,399

* # Meisei Electric Co., Ltd.	359,000	409,406
Melco Holdings, Inc.	9,000	84,332
# Mimasu Semiconductor Industry Co., Ltd.	97,281	1,011,040
Miroku Jyoho Service Co., Ltd.	107,000	236,415
Mitsui High-Tec, Inc.	141,900	777,061
# Mitsui Knowledge Industry Co., Ltd.	3,688	590,203
* # Mutoh Holdings Co., Ltd.	160,000	324,691
* Nagano Japan Radio Co., Ltd.	85,000	96,445
* Nakayo Telecommunications, Inc.	549,000	815,776
* NEC Electronics Corp.	61,200	423,956
NEC Fielding, Ltd.	180,300	2,139,357
NEC Mobiling, Ltd.	49,600	794,999
* # NEC Tokin Corp.	347,000	650,454
# Net One Systems Co., Ltd.	1,889	3,316,415
* Netmarks, Inc.	523	89,259
Nichicon Corp.	265,000	1,736,637
# Nidec Sankyo Corp.	200,000	747,533
# Nihon Dempa Kogyo Co., Ltd.	69,000	876,883
# Nihon Inter Electronics Corp.	104,700	219,676
Nihon Unisys, Ltd.	75,300	605,951
Nippon Avionics Co., Ltd.	83,000	128,716
# Nippon Ceramic Co., Ltd.	86,700	824,588
Nippon Chemi-Con Corp.	466,000	1,007,483
Nippon Systemware Co., Ltd.	30,000	114,297
Nissho Electronics Corp.	79,500	443,036
# Nohmi Bosai, Ltd.	159,000	1,719,028
# NS Solutions Corp.	45,300	540,332
NSD Co., Ltd.	173,800	1,345,527
Okaya Electric Industries Co., Ltd.	73,000	245,536
* # Oki Electric Industry Co., Ltd.	1,801,000	1,090,313
Ono Sokki Co., Ltd.	103,000	357,614
Origin Electric Co., Ltd.	105,000	266,425



	Osaki Electric Co., Ltd.	128,000	911,738
	PCA Corp.	17,500	163,610
* #	Pixela Corp.	33,000	59,981
*	Pulstec Industrial Co., Ltd.	21,200	9,876
*	Rikei Corp.	186,000	139,539
	Riken Keiki Co., Ltd.	77,800	533,873
#	Roland DG Corp.	59,800	714,275
	Ryoden Trading Co., Ltd.	152,000	837,134
	Ryosan Co., Ltd.	122,000	2,697,198
#	Ryoyo Electro Corp.	108,000	875,762
#	Sanken Electric Co., Ltd.	300,000	1,099,247
	Sanko Co., Ltd.	22,000	61,303
	Sanshin Electronics Co., Ltd.	108,100	816,529
	Satori Electric Co., Ltd.	56,380	204,867
	Saxa Holdings, Inc.	194,000	235,690
	Sekonic Corp.	36,000	47,781
	Shindengen Electric Manufacturing Co., Ltd.	296,000	562,553
#	Shinkawa, Ltd.	68,400	867,711
#	Shinko Electric Industries Co., Ltd.	97,500	822,945
	Shinko Shoji Co., Ltd.	75,900	607,759
	Shizuki Electric Co., Inc.	103,000	230,146
	Siix Corp.	83,700	234,335
#	SMK Corp.	265,000	593,954

	Sorun Corp.	92,600	454,822
*	SPC Electronics Corp.	48,200	59,186
	SRA Holdings, Inc.	49,700	326,500
	Star Micronics Co., Ltd.	133,000	1,240,294
	Sumida Corp.	66,249	366,521
	Sumisho Computer Systems Corp.	145,100	2,084,440
#	SUNX, Ltd.	117,400	341,164
	SystemPro Co., Ltd.	676	310,116
	Tachibana Eletech Co., Ltd.	62,400	551,269
#	Taiyo Yuden Co., Ltd.	200,000	1,127,821
	Tamura Corp.	253,000	579,011
#	Teikoku Tsushin Kogyo Co., Ltd.	172,000	357,243
	TKC Corp.	100,600	2,232,171
*	Toko, Inc.	331,000	436,736
	Tokyo Denpa Co., Ltd.	24,900	120,915
	Tokyo Electron Device, Ltd.	352	453,244
#	Tokyo Seimitsu Co., Ltd.	104,300	848,274
#	Tomen Electronics Corp.	50,600	606,751
	Tose Co., Ltd.	23,100	150,300
	Toshiba TEC Corp.	214,000	637,043
* #	Totoku Electric Co., Ltd.	129,000	166,687
	Toukei Computer Co., Ltd.	27,710	317,655
#	Toyo Corp.	110,600	1,064,849
#	Trans Cosmos, Inc.	163,500	937,949

Trinity Industrial Corp.	56,000	199,460
Tsuzuki Densan Co., Ltd.	22,500	59,881
# Ulvac, Inc.	43,300	714,563
Uniden Corp.	77,000	108,005
* Union Holdings Co., Ltd.	1,598,600	160,999
# XNET Corp.	91	139,831
# Yamaichi Electronics Co., Ltd.	469,600	1,021,877
Yaskawa Electric Corp.	331,000	1,206,290
Yaskawa Information Systems Corp.	40,000	130,499
Ye Data, Inc.	43,000	70,963
# Yokowo Co., Ltd.	69,500	341,655
# Zuken, Inc.	95,200	564,001
Total Information Technology		<u>120,672,077</u>

Materials – (8.7%)

Achilles Corp.	670,000	904,023
Adeka Corp.	341,200	2,263,544
Agro-Kanesho Co., Ltd.	7,000	37,246
# Aichi Steel Corp.	367,000	1,043,254
Arakawa Chemical Industries, Ltd.	67,700	627,385
# Araya Industrial Co., Ltd.	204,000	302,346
Aronkasei Co., Ltd.	124,000	401,040
Asahi Organic Chemicals Industry Co., Ltd.	334,000	1,050,056
Chuetsu Pulp and Paper Co., Ltd.	395,000	937,622
* # Chugai Mining Co., Ltd.	852,400	252,371
# Chugoku Marine Paints, Ltd.	233,000	1,376,879
* # Chugokukogyo Co., Ltd.	105,000	99,668
# Co-Op Chemical Co., Ltd.	159,000	377,794
# Dai Nippon Toryo, Ltd.	488,000	473,316
Daiichi Kigenso Kagaku-Kyogyo Co., Ltd.	14,300	126,655
Dai-ichi Kogyo Seiyaku Co., Ltd.	121,000	239,734

# Daiken Corp.	439,000	889,316
Dainichiseika Colour & Chemicals Manufacturing Co., Ltd.	312,000	836,764
Daio Paper Corp.	139,500	1,450,777
# Daiso Co., Ltd.	373,000	888,667
DC Co., Ltd.	113,900	393,033
Dijet Industrial Co., Ltd.	81,000	159,495
Dowa Holdings Co., Ltd.	421,000	1,334,721
Dynapac Co., Ltd.	25,000	90,531
# FP Corp.	75,300	3,557,846
Fujikura Kasei Co., Ltd.	94,500	460,278
# Fumakilla, Ltd.	85,000	339,562
Geostar Corp.	90,000	61,916
Godo Steel, Ltd.	542,000	1,559,432
# Gun-Ei Chemical Industry Co., Ltd.	278,000	611,957
Harima Chemicals, Inc.	78,000	324,501
# Hodogaya Chemical Co., Ltd.	281,000	509,278

Hokkan Holdings, Ltd.	210,000	536,396
Hokko Chemical Industry Co., Ltd.	90,000	276,901
# Hokuetsu Paper Mills, Ltd.	625,500	3,079,870
# Hokushin Co., Ltd.	64,000	98,477
Honshu Chemical Industry Co., Ltd.	35,000	177,875
# Ihara Chemical Industry Co., Ltd.	155,000	490,291
# ISE Chemicals Corp.	86,000	337,741
* # Ishihara Sangyo Kaisha, Ltd.	1,292,500	1,017,376
# Ishii Iron Works Co., Ltd.	110,000	183,854
Japan Carlit Co., Ltd.	59,800	236,270
JSP Corp.	106,700	627,124
# Kanto Denka Kogyo Co., Ltd.	194,000	774,718
Kasei (C.I.) Co., Ltd.	119,000	307,905
Katakura Chikkarin Co., Ltd.	43,000	160,341
* Kawakin Holdings Co., Ltd.	11,000	33,673
Kawasaki Kasei Chemicals, Ltd.	121,000	137,391
* # Kishu Paper Co., Ltd.	260,000	283,572
Koatsu Gas Kogyo Co., Ltd.	190,000	837,709
Kohsoku Corp.	62,800	388,913
Konishi Co., Ltd.	67,500	575,091
# Kumiai Chemical Industry Co., Ltd.	296,000	949,907
Kureha Corp.	627,500	3,021,019
# Kurosaki Harima Corp.	286,000	582,757
# Lintec Corp.	87,400	1,095,227
# MEC Co., Ltd.	61,200	176,539
Mesco, Inc.	30,000	159,960
Mitsubishi Paper Mills, Ltd.	1,094,000	1,844,653
# Mitsubishi Steel Manufacturing Co., Ltd.	523,000	1,189,978
# Mitsui Mining Co., Ltd.	772,500	968,217
Mory Industries, Inc.	154,000	350,160
# Nakabayashi Co., Ltd.	181,000	373,713
Nakayama Steel Works, Ltd.	443,000	1,030,706
Neturen Co., Ltd.	153,800	1,006,022
Nichia Steel Works, Ltd.	175,900	429,294
Nichireki Co., Ltd.	96,000	312,445
Nifco, Inc.	162,700	1,450,899
Nihon Kagaku Sangyo Co., Ltd.	79,000	410,125
Nihon Matai Co., Ltd.	111,000	141,624
# Nihon Nohyaku Co., Ltd.	219,000	1,453,378

# Nihon Parkerizing Co., Ltd.	230,000	1,948,693
Nihon Seiko Co., Ltd.	18,000	28,046
* Nippon Carbide Industries Co., Inc.	201,000	210,281
Nippon Chemical Industrial Co., Ltd.	281,000	622,660
Nippon Chutetsukan K.K.	97,000	133,481
# Nippon Chuzo K.K.	136,000	146,913
# Nippon Concrete Industries Co., Ltd.	157,000	195,280
# Nippon Denko Co., Ltd.	372,000	1,716,703

Nippon Fine Chemical Co., Ltd.	90,600	426,706
Nippon Foil Manufacturing Co., Ltd.	51,000	57,109
# Nippon Kasei Chemical Co., Ltd.	355,000	576,512
Nippon Kayaku Co., Ltd.	248,000	1,121,236
# Nippon Kinzoku Co., Ltd.	222,000	281,924
# Nippon Koshuha Steel Co., Ltd.	438,000	407,505
Nippon Light Metal Co., Ltd.	1,115,000	902,944
# Nippon Metal Industry Co., Ltd.	592,000	724,870
# Nippon Paint Co., Ltd.	759,200	3,117,626
Nippon Pigment Co., Ltd.	43,000	82,262
Nippon Pillar Packing Co., Ltd.	83,000	312,817
Nippon Soda Co., Ltd.	525,000	1,963,269
Nippon Valqua Industries, Ltd.	313,000	629,618
# Nippon Yakin Kogyo Co., Ltd.	395,500	1,006,969
Nittetsu Mining Co., Ltd.	281,000	992,003
Nitto FC Co., Ltd.	72,000	375,325
NOF Corp.	701,000	3,103,945
Okamoto Industries, Inc.	402,000	1,413,985
# Okura Industrial Co., Ltd.	211,000	465,472
Osaka Organic Chemical Industry, Ltd.	66,000	290,477
Osaka Steel Co., Ltd.	132,800	1,899,775
# Osaka Titanium Technologies Co., Ltd.	17,400	377,487
# Pacific Metals Co., Ltd.	182,000	834,639
Riken Technos Corp.	197,000	333,368
# S Science Co., Ltd.	3,265,000	107,035
# S.T. Chemical Co., Ltd.	100,000	1,215,396
Sakai Chemical Industry Co., Ltd.	355,000	964,209
Sakata INX Corp.	214,000	750,190
# Sanyo Chemical Industries, Ltd.	372,000	2,086,422
# Sanyo Special Steel Co., Ltd.	553,300	1,443,482
Sekisui Plastics Co., Ltd.	343,000	1,037,171
Shikoku Chemicals Corp.	202,000	740,945
Shinagawa Refractories Co., Ltd.	224,000	403,104
# Shin-Etsu Polymer Co., Ltd.	253,300	1,184,528
Shinko Wire Co., Ltd.	185,000	313,245
Showa Tansan Co., Ltd.	13,000	42,110
Somar Corp.	43,000	82,921
# Stella Chemifa Corp.	42,100	858,358
# Sumitomo Bakelite Co., Ltd.	92,000	364,523
Sumitomo Light Metal Industries, Ltd.	1,248,000	1,167,518
Sumitomo Osaka Cement Co., Ltd.	620,000	1,236,808
Sumitomo Pipe & Tube Co., Ltd.	108,100	750,714
Sumitomo Seika Chemicals Co., Ltd.	238,000	631,479
# Taisei Lamick Co., Ltd.	18,500	392,074
# Takasago International Corp.	339,000	2,130,493
Takiron Co., Ltd.	243,000	738,082
Tayca Corp.	151,000	391,562

Tenma Corp.	108,100	1,220,381
# The Nippon Synthetic Chemical Industry Co., Ltd.	333,000	809,375
The Pack Corp.	66,200	816,062
* # Titan Kogyo K.K.	59,000	94,954
# Toagosei Co., Ltd.	897,000	2,321,941
Toda Kogyo Corp.	158,000	506,577
# Tohcello Co., Ltd.	116,500	444,294
# Toho Titanium Co., Ltd.	65,400	707,044
# Toho Zinc Co., Ltd.	425,000	972,905
# Tokai Carbon Co., Ltd.	284,000	1,022,322
Tokushu Tokai Holdings Co., Ltd.	505,580	1,321,424
Tokyo Ohka Kogyo Co., Ltd.	111,900	1,785,942
# Tokyo Rope Manufacturing Co., Ltd.	557,000	1,259,898
# Tomoegawa Paper Co., Ltd.	125,000	256,190
Tomoku Co., Ltd.	294,000	551,857
Topy Industries, Ltd.	748,000	1,228,835
Toyo Ink Manufacturing Co., Ltd.	541,000	1,414,836
Toyo Kohan Co., Ltd.	307,000	1,287,064
TYK Corp.	142,000	337,208
Ube Material Industries, Ltd.	275,000	556,880
Wood One Co., Ltd.	169,000	545,020
Yamamura Glass Co., Ltd.	360,000	833,779
Yodogawa Steel Works, Ltd.	624,500	2,939,880
# Yuki Gosei Kogyo Co., Ltd.	64,000	236,336
# Yushiro Chemical Industry Co., Ltd.	51,600	529,446
# Zeon Corp.	503,000	1,612,522
Total Materials		<u>122,834,359</u>
Utilities – (0.8%)		
Hokkaido Gas Co., Ltd.	210,000	608,963
Hokuriku Gas Co., Ltd.	99,000	312,974
Okinawa Electric Power Co., Ltd.	59,571	4,120,204
# Saibu Gas Co., Ltd.	1,296,000	3,449,037
Shizuoka Gas Co., Ltd.	258,000	1,527,473
Tokai Corp.	258,000	1,130,311
Total Utilities		<u>11,148,962</u>
TOTAL COMMON STOCKS		<u>1,063,203,550</u>
RIGHTS/WARRANTS – (0.0%)		
* Showa Rubber Co., Ltd. Warrants 01/01/10	16,520	<u>–</u>
	<b>Face</b>	
	<b>Amount</b>	<b>Value †</b>
	<u>(000)</u>	<u></u>
TEMPORARY CASH INVESTMENTS – (0.2%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$3,980,000 FNMA 5.058%(r), 01/01/36, valued at \$3,347,445) to be repurchased at \$3,296,052	\$ 3,296	<u>3,296,000</u>

	<u>Shares</u>	
SECURITIES LENDING COLLATERAL – (24.4%)		
§ @ DFA Short Term Investment Fund LP	340,298,410	340,298,410
	<u>Face</u>	
	<u>Amount</u>	
	(000)	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by various corporate obligations, ranging in par value from \$1,378,657 to \$6,305,166, rates ranging from 5.500% to 7.000%, maturities ranging from 07/01/36 to 04/01/38, valued at \$3,796,858) to be repurchased at \$3,722,500	\$ 3,722	<u>3,722,410</u>
TOTAL SECURITIES LENDING COLLATERAL		<u>344,020,820</u>
TOTAL INVESTMENTS - (100.0%)		
(Cost \$1,800,062,426)##		<u>\$ 1,410,520,370</u>

**THE ASIA PACIFIC SMALL COMPANY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**January 31, 2009**  
**(Unaudited)**

	<u>Shares</u>	<u>Value ††</u>
AUSTRALIA – (42.7%)		
COMMON STOCKS – (42.7%)		
* 4C Security Solutions, Ltd.	94,271	\$ 5,371
# ABB Grain, Ltd.	778,393	3,238,867
# ABC Learning Centres, Ltd.	535,970	–
* Adacel Technologies, Ltd.	113,249	30,623
* Adamus Resources, Ltd.	532,491	60,443
ADCorp Australia, Ltd.	229,411	42,093
Adelaide Brighton, Ltd.	1,663,662	1,763,227
* Aditya Birla Minerals, Ltd.	841,658	67,505
Adtrans Group, Ltd.	34,981	44,157
AED Oil, Ltd.	191,000	115,641
Aevum, Ltd.	427,119	215,074
* Agenix, Ltd.	707,478	7,642
* Ainsworth Game Technology, Ltd.	393,653	18,114
AJ Lucas Group, Ltd.	333,607	812,035
* Alchemia, Ltd.	565,630	49,612
# Alesco Corp., Ltd.	457,971	606,912
* Alkane Resources, Ltd.	938,520	93,832
* Alliance Resources, Ltd.	77,000	18,839
* Allied Medical, Ltd.	11,746	–

* Altium, Ltd.	162,100	46,908
* Amadeus Energy, Ltd.	819,137	144,033
Amalgamated Holdings, Ltd.	374,540	1,073,726
Amcom Telecommunications, Ltd.	1,135,725	78,637
Ammtec, Ltd.	12,835	12,521
* Andean Resources, Ltd.	1,508,392	1,243,602
Ansell, Ltd.	267,174	1,717,431
AP Eagers, Ltd.	36,158	117,830
# APA Group	1,553,155	2,942,549
* Apex Minerals NL	371,724	71,886
# APN News & Media, Ltd.	1,143,587	1,437,508
* Aquila Resources, Ltd.	405,133	637,859
* # Arana Therapeutics, Ltd.	976,201	524,266
ARB Corporation, Ltd.	304,681	523,330
Ariadne Australia, Ltd.	291,838	40,619
* # Arrow Energy NL	1,160,554	1,539,673
Asciano Group	1,645,719	1,129,461
ASG Group, Ltd.	178,097	38,748
Aspen Group	14,713	3,497
Astron, Ltd.	87,221	81,719
* # Atlas Iron, Ltd.	662,409	480,610
Atlas South Sea Pearl, Ltd.	82,585	9,376

* Aurora Oil and Gas, Ltd.	589,181	60,007
Ausdrill, Ltd.	694,863	392,987
Ausmelt, Ltd.	44,782	10,383
# Austal, Ltd.	664,923	761,814
* # Austar United Communications, Ltd.	4,173,099	1,928,327
Austbrokers Holdings, Ltd.	19,454	44,729
Austereo Group, Ltd.	1,408,798	1,054,153
* Auspac Resources NL	2,595,102	69,915
# Australian Agricultural Co., Ltd.	970,435	1,095,089
# Australian Infrastructure Fund	2,177,428	2,375,702
# Australian Pharmaceutical Industries, Ltd.	5,455,541	1,807,628
Australian Wealth Management, Ltd.	2,039,661	1,148,216
# Australian Worldwide Exploration, Ltd.	2,356,893	3,884,112
* Auto Group, Ltd.	41,309	–
* Autodom, Ltd.	173,083	4,344
* Autron Corporation, Ltd.	989,247	12,257
* Avexa, Ltd.	167,778	7,242
* Aviva Corp., Ltd.	26,838	1,360
# AVJennings, Ltd.	5,350,378	1,133,655
* # Avoca Resources, Ltd.	656,313	672,126
AWB, Ltd.	1,670,879	2,311,549
* Ballarat South Gold, Ltd.	1,996	11,445
Bank of Queensland, Ltd.	7,059	32,699
* Bannerman Resources, Ltd.	83,994	35,052
# Beach Petroleum, Ltd.	4,877,374	2,342,312

Beyond International, Ltd.	61,256	27,051
* # Biota Holdings, Ltd.	940,673	286,783
* Bisalloy Steel Group, Ltd.	469,001	70,031
# Blackmores, Ltd.	70,273	560,206
Boart Longyear Group	2,801,389	328,382
* Boulder Steel, Ltd.	1,667,795	54,825
# Bradken, Ltd.	530,575	806,262
* Breakaway Resources, Ltd.	755,280	27,886
Breville Group, Ltd.	598,466	250,706
# Brickworks, Ltd.	110,449	733,452
* # Brockman Resources, Ltd.	653,924	360,211
BSA, Ltd.	523,166	47,962
* Buru Energy, Ltd.	624,558	70,426
# Cabcharge Australia, Ltd.	518,843	1,991,711
* # Calliden Group, Ltd.	633,393	136,146
# Campbell Brothers, Ltd.	240,800	2,341,332
* Cape Range Wireless, Ltd.	7,260	-
* Capral Aluminium, Ltd.	743,515	40,226
* Carbon Energy, Ltd.	232,348	45,191
Cardno, Ltd.	247,493	430,868
* # Carnarvon Petroleum, Ltd.	2,906,082	549,627
* Carnegie Corp., Ltd.	935,760	74,124
* Carpentaria Exploration, Ltd.	102,749	2,228
Cash Converters International, Ltd.	1,086,054	207,711
* CBH Resources, Ltd.	408,220	-
* CDS Technologies, Ltd.	13,276	8,014
Cedar Woods Properties, Ltd.	97,470	68,478

* # Cellestis, Ltd.	387,333	365,643
* Cellnet Group, Ltd.	921,474	130,493
* # Centamin Egypt, Ltd.	2,078,015	1,129,053
# Centennial Coal Co., Ltd.	1,532,031	2,674,283
* Ceramic Fuel Cells, Ltd.	1,152,980	45,656
Challenger Financial Services Group, Ltd.	1,976,319	1,481,527
Chandler Macleod Group, Ltd.	88,156	5,248
Charter Hall Group	620,607	94,900
* Chemeq, Ltd.	166,742	8,794
* ChemGenex Pharmaceuticals, Ltd. (6273635)	576,457	129,083
* ChemGenex Pharmaceuticals, Ltd. (B298LK5)	115,291	1,831
* Circadian Technologies, Ltd.	64,591	27,166
* Citadel Resource Group, Ltd.	1,711,372	134,220
* Citigold Corp., Ltd.	3,315,377	465,750
# Clarius Group, Ltd.	1,022,084	243,871
* Clinuvel Pharmaceuticals, Ltd.	1,128,482	173,806
Clough, Ltd.	2,546,468	465,837
Clover Corp., Ltd.	269,348	32,221
* CMI, Ltd.	81,810	24,283
* CO2 Group, Ltd.	844,559	110,525



* Cockatoo Coal, Ltd.	83,491	16,041
Codan, Ltd.	142,942	56,425
# Coffey International, Ltd.	543,461	475,410
Collection House, Ltd.	1,776,852	445,325
* # Commander Communications, Ltd.	929,503	48,430
* ComTel Corp., Ltd.	120,514	1,903
# ConnectEast Group	6,869,141	1,981,036
* Conquest Mining, Ltd.	1,039,761	134,170
Consolidated Rutile, Ltd.	1,468,122	278,336
# Corporate Express Australia, Ltd.	598,416	1,425,837
# Count Financial, Ltd.	1,057,924	512,964
* Coventry Group, Ltd.	136,019	103,038
CP1, Ltd.	471,500	7,515
CPI Group, Ltd.	68,585	10,241
# Crane Group, Ltd.	319,804	1,628,757
* Crescent Gold, Ltd.	1,124,856	70,047
* CuDeco, Ltd.	69,507	93,602
* Cue Energy Resources, Ltd.	452,354	35,246
* Customers, Ltd.	554,372	400,664
* Cytopia, Ltd.	34,980	2,458
Danks Holdings, Ltd.	10,425	33,120
Data#3, Ltd.	5,572	16,384
# David Jones, Ltd.	2,131,968	3,079,043
Devine, Ltd.	943,656	315,867
DKN Financial Group, Ltd.	927	266
# Dominion Mining, Ltd.	438,656	990,689
Downer EDI, Ltd.	1,176,627	2,616,146
* # Dragon Mining, Ltd.	1,665,100	64,844
* Drillsearch Energy, Ltd.	4,394,338	60,787
DUET Group	2,318,133	3,098,834
# DWS Advanced Business Solutions, Ltd.	61,895	20,750
* # Eastern Star Gas, Ltd.	2,840,990	807,004

* Ellex Medical Lasers, Ltd.	278,000	17,349
Emeco Holdings, Ltd.	1,240,388	131,073
# Energy Developments, Ltd.	630,322	878,725
* # Energy World Corp., Ltd.	4,611,496	630,010
* Engin, Ltd.	1,214,591	13,501
* Entertainment Media & Telecoms Corp., Ltd.	2,900	402
# Envestra, Ltd.	4,076,334	769,013
Envirozel, Ltd.	611,875	30,648
* Espreon, Ltd.	178,000	55,229
Euroz, Ltd.	8,038	2,526
* # Extract Resources, Ltd.	10,600	10,781
* Falcon Minerals, Ltd.	288,000	15,294
Fantastic Holdings, Ltd.	355,613	405,075
* Fig Tree Developments, Ltd.	20,365	201
* First Australian Resources, Ltd.	2,542,976	61,866

	Fleetwood Corp., Ltd.	223,675	510,466
	FlexiGroup, Ltd.	293,899	59,544
#	Flight Centre, Ltd.	192,954	762,127
* #	Flinders Mines, Ltd.	5,948,301	207,608
	Forest Enterprises Australia, Ltd.	1,513,062	239,017
*	Forge Group, Ltd.	170,828	19,809
* #	Forte Energy NL	850,000	31,486
*	Funtastic, Ltd.	250,296	24,452
*	Fusion Resources, Ltd.	7,950	2,619
#	Futuris Corp., Ltd.	3,162,221	1,124,247
*	Gale Pacific, Ltd.	125,851	3,961
	Gazal Corp., Ltd.	104,542	91,668
*	Genetic Technologies, Ltd.	500,183	14,450
* #	Geodynamics, Ltd.	1,015,653	700,817
* #	Gindalbie Metals, Ltd.	1,817,381	638,155
* #	Giralia Resources NL	625,030	128,296
*	Glengarry Resources, Ltd.	768,955	12,709
*	Globe International, Ltd.	88,283	7,296
*	Golden Gate Petroleum, Ltd.	797,686	55,337
*	Goldsearch, Ltd.	423,975	4,534
	Gowing Bros., Ltd.	79,311	128,570
* #	Graincorp, Ltd. Series A	242,841	797,921
*	Grange Resources, Ltd.	451,979	113,495
#	GRD, Ltd.	2,129,503	494,204
#	Great Southern, Ltd.	9,302,784	872,121
#	GUD Holdings, Ltd.	326,164	1,235,372
#	Gunns, Ltd.	2,264,920	1,329,103
#	GWA International, Ltd.	1,021,379	1,520,601
*	Haoma Mining NL	440,554	20,569
#	Hastie Group, Ltd.	516,740	377,122
*	Havilah Resources NL	280,570	58,022
#	Healthscope, Ltd.	1,077,350	2,913,846
	HGL, Ltd.	108,137	59,150
*	Highlands Pacific, Ltd.	2,651,500	114,817
#	Hills Industries, Ltd.	752,110	1,102,135
* #	Horizon Oil, Ltd.	3,227,717	240,763
*	Hutchison Telecommunications (Australia), Ltd.	7,914,113	474,439

*	Hyro, Ltd.	248,448	2,759
*	IBA Health Group, Ltd.	2,066,205	963,879
*	ICSGlobal, Ltd.	249,107	25,261
	IDT Australia, Ltd.	82,205	85,124
	iiNet, Ltd.	518,406	394,475
* #	Iluka Resources, Ltd.	1,054,915	2,796,144
#	Imdex, Ltd.	812,684	136,078
*	Imugene, Ltd.	474,785	20,212
*	IMX Resources, Ltd.	606,340	73,119
#	Independence Group NL	507,653	782,400

* Indo Mines, Ltd.	108,199	20,515
* Indophil Resources NL	1,738,038	272,373
# Industrea, Ltd.	3,394,391	229,671
Infomedia, Ltd.	1,458,074	266,572
* # Innamincka Petroleum, Ltd.	799,831	115,292
Integrated Research, Ltd.	261,513	39,270
* Intellect Holdings, Ltd.	483	1,106
* Intrepid Mines, Ltd.	666,867	91,848
# Invocare, Ltd.	731,219	2,290,988
# IOOF Holdings, Ltd.	403,357	889,211
# Iress Market Technology, Ltd.	457,135	1,495,304
* Ixla, Ltd.	89,921	1,314
* # Jabiru Metals, Ltd.	1,854,281	132,180
# JB Hi-Fi, Ltd.	473,956	2,764,020
* Jumbuck Entertainment, Ltd.	7,000	1,913
# K&S Corp., Ltd.	157,781	248,641
* # Kagara, Ltd.	814,037	205,603
* Karoon Gas Australia, Ltd.	628,673	1,170,928
* Keycorp, Ltd.	45,687	5,606
* Kings Minerals NL	1,634,196	87,695
* # Kingsgate Consolidated, Ltd.	388,020	905,421
Kresta Holdings, Ltd.	507,262	33,223
* Lafayette Mining, Ltd.	1,963,956	18,718
* Lednium, Ltd.	195,019	9,913
Lemarne Corp., Ltd.	30,790	67,463
# Lend Lease Primelife, Ltd.	2,140,495	234,118
* Leyshon Resources, Ltd.	103,357	5,200
* Life Therapeutics, Ltd.	393,649	15,262
* # Linc Energy, Ltd.	962,258	759,459
* Lodestar Minerals, Ltd.	96,976	1,633
Lycopodium, Ltd.	45,700	35,926
* # Lynas Corp., Ltd.	2,421,413	387,999
MAC Services Group, Ltd.	185,743	92,919
# MacArthur Coal, Ltd.	322,516	596,484
# MacMahon Holdings, Ltd.	2,606,438	525,365
# Macquarie Communications Infrastructure Group	1,615,966	945,741
Macquarie Media Group, Ltd.	786,064	421,394
* Macquarie Telecom Group, Ltd.	35,019	20,026
* # Mantra Resources, Ltd.	10,296	4,895
* Marion Energy, Ltd.	400,930	67,592
* Maryborough Sugar Factory, Ltd.	2,560	2,800
MaxiTRANS Industries, Ltd.	851,039	139,096

* # McGuigan Simeon Wines, Ltd.	3,062,324	735,766
McMillan Shakespeare, Ltd	194,418	236,163
McPherson' s, Ltd.	303,441	86,031
Melbourne IT, Ltd.	381,905	423,233
* MEO Australia, Ltd.	380,000	59,967

* Mercury Mobility, Ltd.	232,538	15,836
# Mermaid Marine Australia, Ltd.	685,987	449,906
* Metabolic Pharmaceuticals, Ltd.	769,438	12,097
* Metal Storm, Ltd.	650,892	16,481
* Mikoh Corp., Ltd.	611,820	27,701
# Mincor Resources NL	946,204	369,983
* Mineral Deposits, Ltd.	66,925	27,367
# Mineral Resources, Ltd.	470,578	651,258
* Mirabela Nickel, Ltd.	52,782	43,738
Mitchell Communications Group, Ltd.	1,143,213	280,388
* # Molopo Australia, Ltd.	940,636	400,811
# Monadelphous Group, Ltd.	367,505	1,459,632
Mortgage Choice, Ltd.	722,000	332,775
* Mosaic Oil NL	2,209,067	110,635
* # Mount Gibson Iron, Ltd.	3,114,599	768,182
Namoi Cotton Cooperative, Ltd.	196,490	46,307
* Natasa Mining, Ltd.	3,500	2,291
National Can Industries, Ltd.	97,017	42,535
Navitas, Ltd.	1,262,530	1,755,726
New Hope Corp., Ltd.	2,412,665	5,137,321
* # Nexus Energy, Ltd.	2,334,624	720,276
* # Nido Petroleum, Ltd.	4,759,793	227,635
Nomad Building Solutions, Ltd.	27,658	2,959
* North Australian Diamonds, Ltd.	3,646,488	23,170
* # Novogen, Ltd.	391,594	184,754
* NuSep, Ltd.	17,442	644
# Oakton, Ltd.	378,695	128,247
* Orbital Corp., Ltd.	1,013,772	22,465
# Orotongroup, Ltd.	79,968	108,236
* Otto Energy, Ltd.	849,150	61,168
Over Fifty Group, Ltd.	39,928	12,002
Pacific Brands, Ltd.	2,641,295	700,483
* Pan Pacific Petroleum NL	1,059,542	236,945
* # PanAust, Ltd.	7,103,292	583,832
# Panoramic Resources, Ltd.	901,883	466,613
# Paperlinx, Ltd.	2,771,649	760,171
* Payce Consolidated, Ltd.	29,670	21,680
Peet, Ltd.	974,503	924,544
# Perpetual Trustees Australia, Ltd.	112,352	2,145,841
* # Perseus Mining, Ltd.	43,681	20,182
* # Pharmaxis, Ltd.	737,919	624,467
Photon Group, Ltd.	9,218	7,071
* Planet Gas, Ltd.	624,172	10,004
* Plantcorp NL	4,329	–
* # Platinum Australia, Ltd.	866,470	324,828
# PMP, Ltd.	1,925,364	502,595
* Port Bouvard, Ltd.	270,578	26,445

* Poseidon Nickel, Ltd.	670,939	108,309
PPK Group, Ltd.	99,965	24,642
* Prana Biotechnology, Ltd.	195,424	39,729
# Premier Investments, Ltd.	178,427	421,668
# Primary Health Care, Ltd.	234,021	704,090
Prime Media Group, Ltd.	412,374	275,695
* Prime Retirement & Aged Care Property Trust	1,426,995	95,205
# Programmed Maintenance Service, Ltd.	425,591	644,571
* # Pure Energy Resources, Ltd.	263,416	846,731
Raptis Group, Ltd.	12,000	3,050
# RCR Tomlinson, Ltd.	1,284,801	293,600
* REA Group, Ltd.	45,839	101,477
# Reckon, Ltd.	141,500	95,559
# Redflex Holdings, Ltd.	401,193	835,049
Reece Australia, Ltd.	238,457	2,383,071
* # Resolute Mining, Ltd.	1,442,710	386,395
* Resource Generation, Ltd.	33,645	7,803
# Reverse Corp., Ltd.	236,664	145,652
# Ridley Corp., Ltd.	1,280,468	624,151
* RiverCity Motorway Group	91,662	9,275
* # Riversdale Mining, Ltd.	773,004	1,047,568
* Roc Oil Co., Ltd.	585,333	183,517
Rock Building Society, Ltd.	26,805	49,054
Ross Human Directions, Ltd.	143,511	16,383
# Ruralco Holdings, Ltd.	88,146	170,041
# SAI Global, Ltd.	853,652	1,371,468
* Salinas Energy, Ltd.	1,097,665	67,830
# Salmat, Ltd.	764,648	1,524,801
* # Samson Oil & Gas, Ltd.	846,781	19,995
Schaffer Corp., Ltd.	33,766	91,571
* SDI, Ltd.	311,256	51,096
Sedgman, Ltd.	62,209	15,605
# Seek, Ltd.	802,182	1,499,631
Select Harvests, Ltd.	189,238	359,885
Servcorp, Ltd.	300,722	419,063
# Service Stream, Ltd.	916,627	258,168
Seven Network, Ltd.	445,054	1,673,102
* Shield Mining, Ltd.	72,292	2,477
# Sigma Pharmaceuticals, Ltd.	3,896,419	2,947,734
* # Silex System, Ltd.	578,159	1,298,999
* # Sino Gold Mining, Ltd.	711,175	2,198,250
* Sino Strategic International, Ltd.	130,864	32,968
* Sipa Resources International NL	250,000	3,928
* Sirtex Medical, Ltd.	216,786	276,503
# Skilled Group, Ltd.	430,723	338,737
# SMS Management & Technology, Ltd.	292,441	306,335
# Spark Infrastructure Group	3,132,417	2,655,971
# Specialty Fashion Group, Ltd.	807,082	113,811
* Sphere Investments, Ltd.	7,555	-
# Spotless Group, Ltd.	962,192	1,535,032

* #	St. Barbara, Ltd.	3,232,274	622,772
*	Starpharma Holdings, Ltd.	497,958	53,217
#	Straits Resources, Ltd.	878,069	569,976
*	Strategic Minerals Corp. NL	358,100	7,558
	Structural Systems, Ltd.	177,188	79,646
	Stuart Petroleum, Ltd.	201,731	51,966
* #	Sundance Resources, Ltd.	5,993,157	359,369
	Sunland Group, Ltd.	852,875	267,973
	Super Cheap Auto Group, Ltd.	719,047	1,039,702
*	Swick Mining Services, Ltd.	45,087	7,173
*	Symex Holdings, Ltd.	355,611	111,510
	Talent2 International, Ltd.	474,826	194,366
* #	Tamaya Resources, Ltd.	5,021,812	44,672
* #	Tap Oil, Ltd.	4,622,004	2,397,728
#	Tassal Group, Ltd.	570,055	721,533
	Technology One, Ltd.	1,318,149	598,440
#	Ten Network Holdings, Ltd.	2,173,092	1,402,395
*	Terramin Australia, Ltd.	129,679	31,615
	TFS Corp., Ltd.	886,720	409,936
	Thakral Holdings Group	2,559,697	751,631
#	The Reject Shop, Ltd.	112,300	716,244
*	TNG, Ltd.	721,686	9,539
*	Tooth & Co., Ltd.	153,000	1,264
	Tower Australia Group, Ltd.	1,410,731	2,060,115
*	Tox Free Solutions, Ltd.	308,907	231,288
#	Transfield Services Infrastructure Fund	718,450	513,027
#	Transfield Services, Ltd.	491,604	594,216
#	Transpacific Industries Group, Ltd.	363,760	609,759
	Troy Resources NL	298,451	193,582
	Trust Co., Ltd.	82,756	233,517
*	Unilife Medical Solutions, Ltd.	544,389	92,794
	United Group, Ltd.	338,003	1,688,577
	UXC, Ltd.	942,694	254,397
*	View Resources, Ltd.	1,283,369	106,009
	Village Roadshow, Ltd.	596,487	371,420
	Virgin Blue Holdings, Ltd.	2,428,865	471,111
	Washington H. Soul Pattinson & Co., Ltd.	5,207	28,408
	Watpac, Ltd.	503,131	281,903
#	Wattyl, Ltd.	433,037	182,479
	WDS, Ltd.	289,116	93,643
	Webjet, Ltd.	373,212	250,701
	Webster, Ltd.	158,276	67,597
*	Wedgetail Mining, Ltd.	904,454	11,495
*	Wentworth Holdings, Ltd.	259,666	9,832
#	West Australian Newspapers Holdings, Ltd.	757,364	1,946,216
* #	Western Areas NL	679,582	1,575,952
* #	White Energy Co., Ltd.	141,468	175,335
#	Whitehaven Coal, Ltd.	124,421	126,953

#	WHK Group, Ltd.	1,202,105	622,630
#	Wide Bay Australia, Ltd.	64,425	264,386
	Willmott Forests, Ltd.	51,672	25,286
* #	Windimurra Vanadium, Ltd.	537,429	72,318

#	Wotif.com Holdings, Ltd.	679,344	1,366,414
TOTAL COMMON STOCKS			<u>194,676,993</u>
PREFERRED STOCKS – (0.0%)			
	Village Roadshow, Ltd. Series A	334,417	<u>158,625</u>
RIGHTS/WARRANTS – (0.0%)			
*	Chrome Corp., Ltd. Options 09/30/09	1,600	1
*	Envestra, Ltd. Rights 02/06/09	1,630,533	–
*	Havilah Resources NL Warrants 04/30/10	2,017	<u>38</u>
TOTAL RIGHTS/WARRANTS			<u>39</u>
TOTAL – AUSTRALIA			<u>194,835,657</u>
HONG KONG – (17.9%)			
COMMON STOCKS – (17.9%)			
	Aeon Credit Service (Asia) Co., Ltd.	740,000	305,306
	Aeon Stores Hong Kong Co., Ltd.	234,000	254,677
	Alco Holdings, Ltd.	1,468,000	238,716
	Allan International Holdings	592,000	60,691
	Allied Group, Ltd.	683,200	1,135,208
	Allied Properties, Ltd.	10,530,000	935,030
	Amax Entertainment Holdings, Ltd.	1,650,000	42,430
*	APT Satellite Holdings, Ltd.	850,000	66,975
	Arts Optical International Holdings	730,000	152,466
	Asia Commercial Holdings, Ltd.	131,040	7,649
	Asia Financial Holdings, Ltd.	2,546,908	682,542
	Asia Satellite Telecommunications Holdings, Ltd.	962,000	906,168
	Asia Standard Hotel	135,050,188	583,654
	Asia Standard International Group, Ltd.	164,071,381	1,367,102
*	Asia TeleMedia, Ltd.	2,832,000	36,522
*	Associated International Hotels	954,000	1,706,901
	Automated Systems Holdings, Ltd.	340,000	73,458
*	BAL Holdings, Ltd.	9	–
	Bossini International Holdings, Ltd.	3,871,500	94,812
*	Brightoil Petroleum Holdings, Ltd.	1,424,000	208,437
* #	Burwill Holdings, Ltd.	7,148,960	134,834
#	C C Land Holdings, Ltd.	3,754,000	918,890
*	Capital Estate, Ltd.	28,570,000	94,135
	Capital Strategic Investment, Ltd.	13,882,500	204,069
	CASH Financial Services Group, Ltd.	119,565	12,395
*	Casil Energin International (Holdings), Ltd.	1,988,000	65,563

* #	CATIC International Holdings, Ltd.	5,332,000	82,466
	Celestial Asia Securities Holdings, Ltd.	343,810	38,110
	Century City International Holdings, Ltd.	4,332,600	169,410
	Chevalier International Holdings, Ltd.	733,482	338,975
	Chevalier Pacific Holdings, Ltd.	355,250	35,535
*	China Best Group Holding, Ltd.	22,749,000	102,217
*	China Digicontent Co., Ltd.	2,710,000	3,495
*	China Electronics Corp. Holdings Co., Ltd.	890,250	55,942

*	China Grand Forestry Green Resources Group, Ltd.	900,876	32,486
	China Hong Kong Photo Products Holdings, Ltd.	1,909,000	89,188
*	China Infrastructure Investment, Ltd.	6,280,000	128,998
*	China Investments Holdings, Ltd.	210,000	3,083
	China Metal International Holdings, Ltd.	2,844,000	290,237
*	China Motion Telecom International, Ltd.	5,080,000	48,420
	China Motor Bus Co.	74,000	371,923
*	China Oil & Gas Group, Ltd.	1,573,200	41,185
*	China Properties Investment Holdings, Ltd.	880,000	10,099
*	China Resources Gas Group, Ltd.	708,600	234,925
*	China Resources Microelectronics, Ltd.	12,754,800	202,377
*	China Sciences Conservational Power, Ltd.	210,400	1,899
* #	China Seven Star Shopping, Ltd.	12,410,000	77,505
*	China Star Investment Holdings, Ltd.	568,000	7,993
*	China Strategic Holdings, Ltd.	1,670,000	17,952
*	China WindPower Group, Ltd.	4,760,000	131,399
*	China Wireless Technologies, Ltd.	5,152,000	212,406
*	China Zenith Chemical Group, Ltd.	8,037,500	179,427
	China Zirconium, Ltd.	116,400	42,609
*	Chinese People Holdings Co., Ltd.	8,960,000	138,651
	Chinney Investments, Ltd.	1,144,000	77,637
#	Chong Hing Bank, Ltd.	1,070,000	1,237,288
	Chow Sang Sang Holdings	1,447,680	760,051
	Chu Kong Shipping Development	1,584,000	154,408
	Chuang' s Consortium International, Ltd.	3,558,930	164,785
	Chun Wo Development Holdings, Ltd.	2,002,926	83,648
	Chung Tai Printing Holdings, Ltd.	14,710,000	137,726
	City e-Solutions, Ltd.	186,000	10,526
	City Telecom, Ltd.	1,470,497	169,441
* #	Clear Media, Ltd.	1,135,000	216,328
*	Climax International Co., Ltd.	40,700	131
*	CNT Group, Ltd.	10,329,264	148,533
* #	Coastal Greenland, Ltd.	6,588,000	259,047
	COL Capital, Ltd.	2,749,840	140,687
*	Compass Pacific Holdings, Ltd.	1,248,000	15,529
	Computer & Technologies Holdings, Ltd.	432,000	41,546
	Continental Holdings, Ltd.	98,825	8,380
	Convenience Retail Asia, Ltd.	64,000	14,667
#	Coslight Technology International Group, Ltd.	1,134,000	496,889



	Cosmos Machinery Enterprises, Ltd.	1,616,400	67,238
#	Cross-Harbour Holdings, Ltd.	591,520	480,189
	Dah Sing Banking Group, Ltd.	540,000	382,326
	Dah Sing Financial Holdings, Ltd.	160,800	393,330
*	Daisho Microline Holdings, Ltd.	1,236,000	48,646
*	Dan Form Holdings Co., Ltd.	2,866,600	131,112
#	Daphne International Holdings, Ltd.	4,442,000	662,750
	Dawnrays Pharmaceutical (Holdings), Ltd.	1,832,000	159,965
	Dickson Concepts International, Ltd.	246,000	62,942
*	Dragon Hill Wuling Automobile	112,500	7,643
*	Dynamic Global Holdings, Ltd.	3,522,000	22,627
	Dynamic Holdings, Ltd.	384,000	59,903
	Eagle Nice (International) Holdings, Ltd.	238,000	31,087

	EcoGreen Fine Chemical Group	1,112,000	163,865
*	Eforce Holdings, Ltd.	3,480,000	115,830
* #	EganaGoldpfeil Holdings, Ltd.	4,121,757	350,822
*	E-Kong Group, Ltd.	620,000	25,467
*	Emperor Capital Group, Ltd.	749,672	20,228
	Emperor Entertainment Hotel, Ltd.	2,410,000	126,725
	Emperor International Holdings, Ltd.	4,076,360	342,728
*	Enerchina Holdings, Ltd.	3,068,800	39,358
*	ENM Holdings, Ltd.	27,408,000	458,412
*	eSun Holdings, Ltd.	302,000	48,045
*	Extrawell Pharmaceutical Holdings, Ltd.	2,490,000	632,595
*	Ezcom Holdings, Ltd.	72,576	449
	Fairwood Holdings, Ltd.	316,600	219,063
#	Far East Consortium	4,305,517	510,421
*	Far East Pharmaceutical Technology Co., Ltd.	321,600	14,422
	Far East Technology International, Ltd.	179,520	8,116
	First Natural Foods Holdings, Ltd.	2,365,000	89,973
	Four Seas Food Investment Holdings, Ltd.	202,184	20,742
	Four Seas Mercantile Holdings, Ltd.	592,000	175,594
*	Frasers Property China, Ltd.	16,477,000	157,872
#	Fubon Bank Hong Kong, Ltd.	2,290,000	621,804
*	Fujian Holdings, Ltd.	117,800	4,815
	Fujikon Industrial Holdings, Ltd.	912,000	150,953
* #	Galaxy Entertainment Group, Ltd.	1,435,000	234,016
#	Get Nice Holdings, Ltd.	21,508,000	558,931
	Giordano International, Ltd.	4,980,000	1,181,428
*	Global Tech (Holdings), Ltd.	5,612,000	18,000
	Glorious Sun Enterprises, Ltd.	2,700,000	657,323
	Gold Peak Industries (Holdings), Ltd.	3,080,250	188,294
	Golden Resources Development International, Ltd.	2,848,500	74,883
*	Goldin Properties Holdings, Ltd.	1,876,000	1,013,203
	Goldlion Holdings, Ltd.	2,343,000	287,526
	Golik Holdings, Ltd.	930,500	23,795
*	GR Vietnam Holdings, Ltd.	620,000	5,075

Grande Holdings, Ltd.	882,000	109,657
Great Eagle Holdings, Ltd.	294,000	359,319
* Group Sense (International), Ltd.	2,448,000	35,991
Guangnan Holdings, Ltd.	1,779,600	169,815
Hang Fung Gold Technology, Ltd.	1,972,482	165,343
* Hans Energy Co., Ltd.	7,556,000	196,566
Harbour Centre Development, Ltd.	593,000	625,905
* # Heng Tai Consumables Group, Ltd.	3,173,000	193,574
* Hi Sun Technology (China), Ltd.	399,000	36,430
High Fashion International, Ltd.	268,000	50,572
HKR International, Ltd.	3,637,536	799,108
* Hong Fok Land, Ltd.	1,210,000	1,560
Hong Kong Catering Management, Ltd.	542,796	28,721
# Hong Kong Ferry (Holdings) Co., Ltd.	809,300	432,314
Hongkong Chinese, Ltd.	4,482,000	386,286
Hop Fung Group Holdings, Ltd.	888,000	55,538
* Hop Hing Group Holdings, Ltd.	660,265	30,605
Hsin Chong Construction Group, Ltd.	1,569,658	112,085

* Hua Han Bio-Pharmaceutical Holdings, Ltd.	1,888,000	114,750
Huafeng Group Holdings, Ltd.	13,541,325	266,545
* Huscoke Resources Holdings, Ltd.	670,000	45,501
Hutchison Harbour Ring, Ltd.	16,156,000	1,201,429
* Hycomm Wireless, Ltd.	47,090	1,306
I.T., Ltd.	2,734,000	155,394
* IDT International, Ltd.	6,240,183	131,103
# Integrated Distribution Services Group, Ltd.	759,000	819,151
IPE Group, Ltd.	1,740,000	72,254
ITC Corp., Ltd.	3,574,585	42,257
* ITC Properties Group, Ltd.	97,143,680	472,976
Jiuzhou Development Co., Ltd.	2,632,000	102,919
JLF Investment Co., Ltd.	1,036,250	33,431
Johnson Electric Holdings, Ltd.	1,444,500	304,809
Joyce Boutique Holdings, Ltd.	1,530,000	22,085
* Junefield Department Store Group, Ltd.	256,000	2,853
K Wah International Holdings, Ltd.	5,677,405	754,800
* Kai Yuan Holdings, Ltd.	3,640,000	123,086
Kantone Holdings, Ltd.	8,281,348	191,530
* Karl Thomson Holdings, Ltd.	1,238,000	59,238
* Karrie International Holdings, Ltd.	1,433,600	65,006
Keck Seng Investments	924,600	251,435
Kee Shing Holdings	886,000	55,169
Kin Yat Holdings, Ltd.	586,000	96,416
King Fook Holdings	1,000,000	46,591
* King Pacific International Holdings, Ltd.	1,404,200	22,093
Kingmaker Footwear Holdings, Ltd.	1,476,955	98,650
* Kong Sun Holdings, Ltd.	2,198,000	5,386
Kowloon Development Co., Ltd.	1,449,000	614,792

* KPI Co., Ltd.	396,000	5,881
* KTP Holdings, Ltd.	560,400	33,090
Kwoon Chung Bus Holdings, Ltd.	556,000	53,715
Lai Fung Holdings, Ltd.	18,003,000	237,373
* Lai Sun Development Co., Ltd.	119,492,800	1,765,698
Lam Soon Hong Kong, Ltd.	302,310	127,719
Le Saunda Holdings, Ltd.	1,424,000	105,290
* Leading Spirit High-Tech Holdings Co., Ltd.	2,310,000	2,979
Lee & Man Holdings, Ltd.	1,780,000	122,887
# Lee & Man Paper Manufacturing, Ltd.	1,291,200	594,917
Lerado Group Holding Co.	1,602,000	81,871
Lippo, Ltd.	1,433,700	267,879
Liu Chong Hing Investment, Ltd.	829,200	337,232
Luen Thai Holdings, Ltd.	1,345,000	80,576
Luk Fook Holdings (International), Ltd.	1,192,000	261,768
Luks Industrial Group, Ltd.	302,913	83,335
* Lung Cheong International Holdings, Ltd.	2,426,000	19,199
Lung Kee (Bermuda) Holdings, Ltd.	1,597,875	455,541
* # Macau Success, Ltd.	5,560,000	305,232
Magnificent Estates, Ltd.	12,744,000	111,058
Mainland Headwear Holdings, Ltd.	765,600	78,074
Man Yue International Holdings, Ltd.	1,084,000	82,276
Matrix Holdings, Ltd.	1,067,414	43,658

* Media China Co., Ltd.	33,420,000	165,165
* Mei Ah Entertainment Group, Ltd.	1,732,000	48,978
Melbourne Enterprises	45,500	301,533
# Melco International Development, Ltd.	2,228,000	639,177
* Midas International Holdings, Ltd.	4,776,000	58,444
# Midland Holdings, Ltd.	3,230,000	952,624
# Min Xin Holdings	1,137,200	323,201
* Ming An Holdings Co., Ltd.	2,570,000	271,805
* # Minmetals Holdings, Ltd.	1,780,000	143,725
Miramar Hotel & Investment	772,000	536,486
Nam Tai Electronic & Electrical Products, Ltd.	1,920,000	182,235
* Nan Hai Corp., Ltd.	129,572,743	661,204
Nanyang Holdings	137,500	144,072
National Electronics Holdings	2,156,000	78,778
Natural Beauty Bio-Technology, Ltd.	4,980,000	723,008
* New Century Group Hong Kong, Ltd.	13,351,464	153,874
New Island Printing Holdings	176,000	8,001
* New World Mobile Holdings, Ltd.	22,140	5,863
Next Media, Ltd.	6,106,000	686,823
Norstar Founders Group, Ltd.	3,256,000	306,526
* Orient Power Holdings, Ltd.	804,000	19,493
Oriental Press Group	6,124,000	532,525
Oriental Watch Holdings	610,000	78,749
Pacific Andes International Holdings, Ltd.	1,700,000	134,736

* Pacific Century Premium Developments, Ltd.	6,333,000	1,261,883
Paliburg Holdings, Ltd.	2,348,830	324,853
* Paradise Entertainment, Ltd.	3,969,000	14,759
Paul Y Engineering Group, Ltd.	73,488	3,584
* # Peace Mark Holdings, Ltd.	2,738,022	529,649
Pegasus International Holdings, Ltd.	226,000	39,892
Pico Far East Holdings, Ltd.	3,864,000	234,688
* Playmates Toys, Ltd.	504,700	4,440
* PME Group, Ltd.	950,000	17,221
Pokfulam Development Co., Ltd.	234,000	99,543
* Pokphand (C.P.) Co., Ltd.	5,970,000	125,308
* Polyard Petroleum International	1,170,000	7,609
# Ports Design, Ltd.	912,500	921,699
* Premium Land, Ltd.	990,000	44,167
* Proview International Holdings, Ltd.	11,635,322	240,188
# Public Financial Holdings, Ltd.	2,412,000	861,933
* Pyxis Group, Ltd.	1,936,000	53,679
Qin Jia Yuan Media Services Co., Ltd.	1,124,631	203,362
* QPL International Holdings, Ltd.	2,009,000	27,036
Quality Healthcare Asia, Ltd.	478,995	113,611
Raymond Industrial, Ltd.	1,547,400	121,303
# Regal Hotels International Holdings, Ltd.	2,891,800	679,920
Rivera Holdings, Ltd.	5,710,000	130,457
# Road King Infrastructure, Ltd.	1,718,000	604,899
Roadshow Holdings, Ltd.	1,456,000	93,744
S.A.S. Dragon Holdings, Ltd.	1,456,000	102,558
# Sa Sa International Holdings, Ltd.	2,768,000	742,045
Safety Godown Co., Ltd.	408,000	149,934

Samson Paper Holdings, Ltd.	666,000	34,172
* San Miguel Brewery	612,800	79,825
* Sanyuan Group, Ltd.	415,000	8,028
Sea Holdings, Ltd.	1,138,000	338,024
* SEEC Media Group, Ltd.	2,550,000	65,442
* Shanghai Zenghai Property, Ltd.	16,702,000	272,356
Shaw Brothers Hong Kong, Ltd.	741,000	1,232,328
# Shell Electric Manufacturing Co., Ltd.	1,254,172	351,655
Shenyin Wanguo, Ltd.	1,212,500	431,635
Shougang Concord Century Holdings, Ltd.	3,916,000	171,671
* Shougang Concord Grand Group, Ltd.	2,451,000	87,822
* Shougang Concord Technology Holdings, Ltd.	2,639,809	104,274
# Shui On Construction & Materials, Ltd.	720,000	491,954
* Shun Ho Resources Holdings, Ltd.	483,000	73,423
* Shun Ho Technology Holdings, Ltd.	1,037,452	68,785
# Shun Tak Holdings, Ltd.	3,260,000	1,183,046
Silver Grant International	5,033,000	469,388
* Sincere Co., Ltd.	505,500	11,337
Sing Tao News Corp., Ltd.	1,842,000	90,615

Sino Biopharmaceutical, Ltd.	5,880,000	933,371
* Sinocan Holdings, Ltd.	350,000	1,760
* Sino-i Technology, Ltd.	51,703,158	258,292
* Skyfame Realty Holdings, Ltd.	2,737,750	119,133
# Smartone Telecommunications Holdings, Ltd.	1,285,500	984,292
* SMI Publishing Group, Ltd.	250,511	485
* Solartech International Holdings, Ltd.	3,090,000	13,838
South China (China), Ltd.	5,620,000	238,739
South China Financial Holdings, Ltd.	4,872,000	29,373
Southeast Asia Properties & Finance, Ltd.	263,538	43,502
* Starlight International Holdings	1,903,792	43,584
* Stella International Holdings, Ltd.	163,000	141,050
* Styland Holdings, Ltd.	101,991	325
Sun Hing Vision Group Holdings, Ltd.	358,000	72,794
Sunway International Holdings, Ltd.	866,000	11,680
SW Kingsway Capitol Holdings, Ltd.	4,650,000	50,686
Synergis Holdings, Ltd.	350,033	24,995
* Tack Fat Group	4,448,000	229,448
Tai Cheung Holdings	1,799,000	619,385
Tai Fook Securities Group, Ltd.	2,023,899	296,457
Tai Sang Land Development, Ltd.	576,984	170,731
* Tak Shun Technology Group, Ltd.	24,016,000	144,042
Tak Sing Alliance Holdings	2,909,865	125,721
Tan Chong International, Ltd.	1,212,000	138,387
* TCC International Holdings, Ltd.	1,691,789	381,465
* Technology Venture Holdings, Ltd.	586,000	4,308
# Techtronic Industries Co., Ltd.	4,175,500	1,366,997
* Termbray Industries International	2,304,900	263,759
Tern Properties	61,200	22,099
Texhong Textile Group, Ltd.	1,930,000	116,876
Texwinca Holdings, Ltd.	2,438,000	1,043,482
* The Sun' s Group, Ltd.	25,506	2,226
Tian An China Investments	3,975,430	973,923

* Tian Teck Land	1,076,000	713,501
* Tomorrow International Holdings, Ltd.	1,296,420	24,297
Tongda Group Holdings, Ltd.	8,210,000	60,962
# Top Form International, Ltd.	2,760,000	89,123
* Topsearch International (Holdings), Ltd.	3,860,000	81,682
Tristate Holdings, Ltd.	188,000	24,159
Truly International Holdings	1,074,000	525,336
Tungtex (Holdings) Co., Ltd.	910,000	111,755
Tysan Holdings, Ltd.	1,040,773	59,174
* United Power Investment, Ltd.	5,696,000	73,733
* U-Right International Holdings, Ltd.	4,746,000	8,569
USI Holdings, Ltd.	1,452,999	200,761
Van Shung Chong Holdings, Ltd.	2,245,335	115,075
Varitronix International, Ltd.	1,093,293	276,876

Vedan International (Holdings), Ltd.	3,144,000	167,000
Veeko International Holdings, Ltd.	1,532,981	19,791
# Victory City International Holdings, Ltd.	2,759,185	155,142
* Vital Biotech Holdings, Ltd.	470,000	9,483
Vitasoy International Holdings, Ltd.	3,115,000	1,273,828
* Vongroup, Ltd.	10,865,000	111,278
Wah Ha Realty Co., Ltd.	278,600	51,737
Wai Kee Holdings, Ltd.	8,218,738	758,258
Wang On Group, Ltd.	38,896,460	113,929
* Warderly International Holdings, Ltd.	520,000	32,189
* Welling Holdings, Ltd.	12,708,000	230,860
* Winfoong International, Ltd.	1,210,000	10,217
Wing On Co. International, Ltd.	785,000	796,373
Wing Shan International	896,000	47,291
Wong' s International (Holdings), Ltd.	737,641	42,807
Wong' s Kong King International (Holdings), Ltd.	120,000	8,847
# Xinyi Glass Holding Co., Ltd.	1,956,000	497,271
* Xpress Group, Ltd.	3,464,000	27,726
Y. T. Realty Group, Ltd.	965,000	169,742
Yangtzekiang Garment, Ltd.	607,500	74,354
Yau Lee Holdings, Ltd.	534,000	46,381
YGM Trading	284,000	108,531
Yip' s Chemical Holdings, Ltd.	1,344,000	347,139
* Yueshou Environmental Holdings, Ltd.	510,800	6,228
Yugang International, Ltd.	123,976,000	837,404
* Yunnan Enterprises Holdings, Ltd.	240,000	12,177
<b>TOTAL COMMON STOCKS</b>		<b>81,449,872</b>

RIGHTS/WARRANTS – (0.0%)

* Allied Properties, Ltd. Warrants 06/06/09	204,120	14,478
* Asia Standard Hotel Rights 08/27/10	5,122,000	–
* Asia Standard International Group, Ltd. Warrants 09/07/09	4,881,864	–
* Cheuk Nang (Holdings), Ltd. Warrants 02/11/09	48,828	2,519
* COL Capital, Ltd. Warrants 07/27/09	110,648	499
* COL Capital, Ltd. Warrants 07/27/09	2,749,840	3,546
* Hop Hing Group Holdings, Ltd. Warrants 04/30/09	132,053	2,129
* HyComm Wireless, Ltd. Rights 02/23/09	329,630	3,018
* ITC Corp., Ltd. Warrants 11/04/09	1,154,917	2,234
* ITC Properties Group, Ltd. Warrants 02/04/10	4,368,736	5,634
* Lippo, Ltd. Warrants 07/04/11	122,470	14,215
* Man Yue International Holdings, Ltd. Warrants 06/05/09	108,400	140
* Matsunichi Communications Holdings, Ltd. Warrants 08/28/10	191,400	–
* PYI Corp., Ltd. Warrants 09/25/09	747,078	1,156
* Samson Paper Holdings, Ltd. Warrants 06/04/10	111,000	544
* South China (China), Ltd. Rights 09/06/10	1,124,000	6,523
<b>TOTAL RIGHTS/WARRANTS</b>		<b>56,635</b>

TOTAL – HONG KONG		81,506,507
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MALAYSIA – (0.0%)

COMMON STOCKS – (0.0%)

* Autoways Holdings Berhad	10,000	3,576
* Rekapacific Berhad	473,000	–

TOTAL – MALAYSIA

3,576

NEW ZEALAND – (6.6%)

COMMON STOCKS – (6.6%)

Abano Healthcare Group, Ltd.	31,300	76,386
* AFFCO Holdings, Ltd.	1,806,887	337,502
Air New Zealand, Ltd.	1,296,716	588,105
Cavalier Corp., Ltd.	283,674	274,415
CDL Investments New Zealand, Ltd.	395,965	50,099
Colonial Motor Co., Ltd.	126,795	153,574
Ebos Group, Ltd.	158,421	352,337
# Fisher & Paykel Appliances Holdings, Ltd.	1,484,782	933,561
Fisher & Paykel Healthcare Corp.	2,816,046	4,804,050
# Freightways, Ltd.	701,032	1,044,244
# Hallenstein Glassons Holdings, Ltd.	241,638	265,237
Hellaby Holdings, Ltd.	242,239	146,975
Horizon Energy Distribution, Ltd.	40,420	63,680
Infratil, Ltd.	2,123,579	1,899,059
Mainfreight, Ltd.	462,988	977,767
Methven, Ltd.	10,000	6,163
Michael Hill International, Ltd.	1,534,152	393,283
Millennium & Copthorne Hotels New Zealand, Ltd.	1,387,344	275,745
New Zealand Exchange, Ltd.	57,282	159,368
New Zealand Oil & Gas, Ltd.	1,729,024	1,113,254
New Zealand Refining Co., Ltd.	501,580	1,638,540
Northland Port Corp. (New Zealand), Ltd.	219,997	296,449
Nuplex Industries, Ltd.	452,063	656,683
Port of Tauranga, Ltd.	566,944	1,678,691
* ProvencoCadmus, Ltd.	524,201	14,585
# Pumpkin Patch, Ltd.	606,913	269,380
Pyne Gould Guinness, Ltd.	1,020,032	660,499
Restaurant Brand New Zealand, Ltd.	369,175	117,986
* Richina Pacific, Ltd.	309,644	56,611
* Rubicon, Ltd.	974,601	300,143
Ryman Healthcare, Ltd.	2,353,608	1,645,478

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Sanford, Ltd.	409,164	1,108,879
* Scott Technology, Ltd.	60,843	26,736
* Seafresh Fisheries, Ltd.	80,520	1,145
Skellerup Holdings, Ltd.	170,441	61,143
Sky City Entertainment Group, Ltd.	2,846,409	4,438,216



Sky Network Television, Ltd.	152,922	321,616
South Port New Zealand, Ltd.	30,744	30,910
# Steel & Tube Holdings, Ltd.	404,138	604,556
Taylors Group, Ltd.	29,646	20,497
* Tenon, Ltd.	19,132	4,849
# Tourism Holdings, Ltd.	402,452	134,509
Tower, Ltd.	683,655	567,819
Trustpower, Ltd.	3,300	12,454
Vector, Ltd.	407,887	455,421
Warehouse Group, Ltd.	452,815	837,640

TOTAL – NEW ZEALAND

29,876,239

SINGAPORE – (11.8%)

COMMON STOCKS – (11.8%)

* Addvalue Technologies, Ltd.	1,043,000	38,000
Advanced Holdings, Ltd.	691,000	47,143
Allgreen Properties, Ltd.	1,721,000	529,781
Apollo Enterprises, Ltd.	302,000	178,114
Aqua-Terra Supply Co., Ltd.	641,000	50,893
Armstrong Industrial Corp., Ltd.	1,460,000	111,506
* ASA Group Holdings, Ltd.	336,000	8,860
# Asia Environment Holdings, Ltd.	528,793	37,843
* Asia-Pacific Strategic Investments, Ltd.	1,410	196
ASL Marine Holdings, Ltd.	497,000	141,551
A-Sonic Aerospace, Ltd.	626,996	19,729
Aussino Group, Ltd.	967,000	89,679
* Ban Joo & Co., Ltd.	928,000	9,094
Best World International, Ltd.	307,500	41,623
Beyonics Technology, Ltd.	9,328,300	730,701
Bonvests Holdings, Ltd.	990,000	378,362
Broadway Industrial Group, Ltd.	461,000	46,678
* Brothers (Holdings), Ltd.	504,628	36,683
# Bukit Sembawang Estates, Ltd.	341,003	854,934
CEI Contract Manufacturing, Ltd.	432,000	27,025
Cerebos Pacific, Ltd.	528,000	1,125,083
# CH Offshore, Ltd.	1,568,200	257,042
* # Chartered Semiconductor Manufacturing, Ltd.	790,000	121,483
* Chemical Industries (Far East), Ltd.	105,910	29,466
China Dairy Group, Ltd.	1,502,000	80,971
* China Energy, Ltd.	3,110,000	331,374
China Merchants Holdings Pacific, Ltd.	809,000	240,413
Chip Eng Seng Corp., Ltd.	1,775,000	191,545
Chosen Holdings, Ltd.	1,284,000	70,171
Chuan Hup Holdings, Ltd.	4,385,000	523,002
* Chuan Soon Huat Industrial Group, Ltd.	614,000	2,034
* Compact Metal Industries, Ltd.	643,000	3,195



* #	Creative Technology Co., Ltd.	257,350	704,547
	CSC Holdings, Ltd.	1,829,000	101,696
#	CSE Global, Ltd.	1,854,000	467,644
	CWT, Ltd.	1,384,500	273,196
#	Delong Holdings, Ltd.	1,287,000	546,125
*	Digiland International, Ltd.	11,763,000	38,943
*	Eagle Brand Holdings, Ltd.	14,387,000	191,436
*	Eastern Asia Technology, Ltd.	1,205,000	27,938
*	Ellipsiz, Ltd.	123,000	2,427
	Engro Corp., Ltd.	354,000	136,010
*	Enviro-Hub Holdings, Ltd.	1,445,666	94,672
	Eu Yan Sang International, Ltd.	182,000	33,343
*	Eucon Holdings, Ltd.	3,096,000	30,631
	Ezra Holdings Pte, Ltd.	970,000	411,283
#	F.J. Benjamin Holdings, Ltd.	1,095,000	104,554
#	Federal International (2000), Ltd.	657,000	62,357
*	Firstlink Investments Corp., Ltd.	1,951,000	44,614
*	Fischer Tech, Ltd.	244,000	9,294
	Food Empire Holdings, Ltd.	1,094,400	216,805
	Freight Links Express Holdings, Ltd.	3,893,000	100,932
*	Fu Yu Corp., Ltd.	3,993,750	176,572
* #	Gallant Venture, Ltd.	1,310,000	128,902
	GK Goh Holdings, Ltd.	1,463,000	491,558
#	Goodpack, Ltd.	1,559,000	799,434
	GP Batteries International, Ltd.	395,000	147,683
	GP Industries, Ltd.	3,054,209	504,857
	Grand Banks Yachts, Ltd.	250,000	131,090
#	Guocoland, Ltd.	495,500	349,171
	Hersing Corp., Ltd.	1,285,000	173,256
#	Hi-P International, Ltd.	2,187,000	466,195
	Ho Bee Investment, Ltd.	685,000	158,498
* #	Hong Fok Corp., Ltd.	7,081,700	1,040,946
#	Hong Leong Asia, Ltd.	868,000	329,571
	Hotel Grand Central, Ltd.	1,060,514	370,508
	Hotel Plaza, Ltd.	1,687,500	1,251,068
#	Hotel Properties, Ltd.	1,679,600	1,166,664
	Hour Glass, Ltd.	622,744	192,017
* #	HTL International Holdings, Ltd.	1,691,843	88,648
	Huan Hsin Holdings, Ltd.	1,138,400	192,277
	HupSteel, Ltd.	1,687,875	172,124
	Hwa Hong Corp., Ltd.	2,436,000	537,685
#	Hyflux, Ltd.	1,336,000	1,550,187
	IDT Holdings, Ltd.	693,000	91,452
	IFS Capital, Ltd.	348,000	122,182
*	Informatics Education, Ltd.	1,339,000	21,773
#	InnoTek, Ltd.	931,000	111,010
*	Innovalues, Ltd.	630,000	24,703
*	Intraco, Ltd.	608,500	101,779
	IPC Corp., Ltd.	1,512,000	59,612
	Isetan (Singapore), Ltd.	122,500	249,578
	Jadason Enterprises, Ltd.	1,108,000	29,120

# Jaya Holdings, Ltd.	2,265,000	398,952
* JK Yaming International Holdings, Ltd.	907,000	214,794
# Jurong Technologies Industrial Corp., Ltd.	2,227,680	36,408
K1 Ventures, Ltd.	5,227,500	483,194
# Keppel Land, Ltd.	900,000	816,663
# Keppel Telecommunications and Transportation, Ltd.	1,897,800	901,595
Khong Guan Flour Milling, Ltd.	38,000	18,879
Kian Ann Engineering, Ltd.	1,302,000	107,712
Kian Ho Bearings, Ltd.	781,500	76,359
Kim Eng Holdings, Ltd.	1,361,620	889,112
Koh Brothers Group, Ltd.	1,494,000	131,670
KS Energy Services, Ltd.	498,000	243,884
* L & M Group Investments, Ltd.	7,107,100	23,540
Lafe Corp., Ltd.	1,234,800	42,798
* LanTroVision (S), Ltd.	5,028,750	49,306
LC Development, Ltd.	2,041,254	106,262
Lee Kim Tah Holdings, Ltd.	1,600,000	413,355
Lion Asiapac, Ltd.	473,000	40,466
Low Keng Huat Singapore, Ltd.	2,232,000	236,036
Lum Chang Holdings, Ltd.	1,134,030	114,340
* # Manhattan Resources, Ltd.	668,000	137,443
Manufacturing Integration Technology, Ltd.	588,000	21,423
* MDR, Ltd.	2,040,000	10,072
* # Mediarling.Com, Ltd.	4,262,500	180,179
Memtech International, Ltd.	1,322,000	43,442
Metro Holdings, Ltd.	1,994,960	409,812
# Midas Holdings, Ltd.	1,100,000	374,068
* Mirach Energy, Ltd.	460,000	8,380
Miyoshi Precision, Ltd.	553,500	23,660
MobileOne, Ltd.	2,063,000	2,205,977
Multi-Chem, Ltd.	1,263,000	79,481
Nera Telecommunications, Ltd.	1,272,000	157,279
New Toyo International Holdings, Ltd.	1,043,000	110,546
NSL, Ltd.	414,000	247,696
Orchard Parade Holdings, Ltd.	956,022	413,484
Ossia International, Ltd.	750,554	62,103
Pan-United Corp., Ltd.	2,060,000	500,423
Parkway Holdings, Ltd.	787,133	593,785
PCI, Ltd.	734,000	109,400
* Penguin International, Ltd.	400,000	11,716
Pertama Holdings, Ltd.	459,750	70,047
# Petra Foods, Ltd.	881,000	244,049
Popular Holdings, Ltd.	2,719,500	170,082
PSC Corp., Ltd.	1,973,419	187,373
QAF, Ltd.	881,000	99,168
* Qian Hu Corp., Ltd.	674,600	39,952

# Raffles Education Corp., Ltd.	3,990,000	1,366,702
Rotary Engineering, Ltd.	1,703,600	256,096
San Teh, Ltd.	838,406	151,632
SBS Transit, Ltd.	962,500	1,121,183
SC Global Developments, Ltd.	42,000	13,331
Seksun Corp., Ltd.	280,000	5,024

# Sim Lian Group, Ltd.	1,380,000	241,988
Sing Holdings, Ltd.	36,666	4,311
Sing Investments & Finance, Ltd.	198,450	134,604
Singapore Food Industries, Ltd.	1,671,000	1,026,376
Singapore Land, Ltd.	154,000	334,890
# Singapore Petroleum Co., Ltd.	1,351,000	2,161,715
Singapore Post, Ltd.	5,179,900	2,629,075
Singapore Reinsurance Corp., Ltd.	1,864,530	182,013
Singapore Shipping Corp., Ltd.	1,765,000	239,203
Singapura Finance, Ltd.	174,062	123,169
Sinwa, Ltd.	259,000	20,389
SMB United, Ltd.	2,010,000	165,734
# SP Chemicals, Ltd.	1,219,500	586,546
* SP Corp., Ltd.	454,000	10,526
SSH Corp., Ltd.	1,307,000	90,023
Stamford Land Corp., Ltd.	2,946,000	474,101
Straco Corp., Ltd.	130,000	6,889
# Straits Asia Resources, Ltd.	1,279,000	776,250
Sunningdale Tech, Ltd.	12,125,000	498,868
* Sunright, Ltd.	378,000	28,796
Superbowl Holdings, Ltd.	980,000	70,835
Superior Multi-Packaging, Ltd.	490,500	22,744
* # Swiber Holdings, Ltd.	801,000	248,226
# Tat Hong Holdings, Ltd.	1,169,000	462,646
* Thakral Corp., Ltd.	6,028,000	173,080
Tiong Woon Corp. Holding, Ltd.	1,359,000	154,893
Transcu Group, Ltd.	265,000	140,435
Trek 2000 International, Ltd.	1,004,000	73,158
* TT International, Ltd.	2,742,480	48,814
UMS Holdings, Ltd.	941,000	64,520
United Engineers, Ltd.	829,666	615,754
United Envirotech, Ltd.	352,000	24,182
United Overseas Insurance, Ltd.	188,250	285,317
United Pulp & Paper Co., Ltd.	708,000	56,280
UOB-Kay Hian Holdings, Ltd.	1,585,000	968,031
Venture Corp., Ltd.	557,000	1,484,372
Vicom, Ltd.	120,000	122,110
# WBL Corp., Ltd.	600,000	1,560,191
Wheelock Properties, Ltd.	1,207,000	786,727
Wing Tai Holdings, Ltd.	1,164,000	530,573
Xpress Holdings, Ltd.	3,079,000	111,323

#	Yellow Pages (Singapore), Ltd.	299,000	34,965
	YHI International, Ltd.	1,174,000	89,434
	Yoma Strategic Holdings, Ltd.	132,000	7,651
* #	Yongnam Holdings, Ltd.	1,970,000	115,346
*	Zhongguo Jilong, Ltd.	249,876	7,321
TOTAL COMMON STOCKS			<u>53,956,715</u>
RIGHTS/WARRANTS – (0.0%)			
*	Manhattan Resources, Ltd. Warrants 04/09/11	200,400	3,651
*	Qian Hu Corp., Ltd. Rights 09/19/10	204,100	7,436
TOTAL RIGHTS/WARRANTS			<u>11,087</u>
TOTAL – SINGAPORE			<u>53,967,802</u>

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	<u>Face Amount</u> (000)	<u>Value †</u>
TEMPORARY CASH INVESTMENTS – (0.5%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$2,555,000 FNMA 5.058%(r), 01/01/36, valued at \$2,148,925) to be repurchased at \$2,114,033	\$ 2,114	<u>2,114,000</u>
SECURITIES LENDING COLLATERAL – (20.5%)		
§ @ DFA Short Term Investment Fund LP	92,920,765	92,920,765
	<u>Shares</u>	
	<u>Face Amount</u> (000)	<u>Value †</u>
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by various corporate obligations, ranging in par value from \$1,378,657 to \$6,305,166, rates ranging from 5.500% to 7.000%, maturities ranging from 07/01/36 to 04/01/38, valued at \$506,365) to be repurchased at \$496,448	\$ 496	<u>496,436</u>
TOTAL SECURITIES LENDING COLLATERAL		<u>93,417,201</u>
TOTAL INVESTMENTS - (100.0%) (Cost \$766,299,626)###		<u>\$ 455,720,982</u>

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**THE UNITED KINGDOM SMALL COMPANY SERIES  
SCHEDULE OF INVESTMENTS  
January 31, 2009**

(Unaudited)

	Shares	Value ††
COMMON STOCKS – (95.4%)		
Consumer Discretionary – (18.4%)		
4imprint Group P.L.C.	96,735	\$ 182,906
Aegis Group P.L.C.	3,311,021	3,647,525
Aga Rangemaster Group P.L.C.	288,143	262,297
Arena Leisure P.L.C.	1,372,024	441,895
Bellway P.L.C.	406,536	3,371,387
Blacks Leisure Group P.L.C.	181,058	68,243
Bloomsbury Publishing P.L.C.	281,545	581,588
# Bovis Homes Group P.L.C.	474,842	2,640,408
BPP Holdings P.L.C.	216,656	1,001,170
Burberry Group P.L.C.	277,987	1,013,297
Caffyns P.L.C.	6,000	23,885
# Carpetright P.L.C.	167,232	937,234
Carphone Warehouse Group P.L.C.	85,127	124,092
Centaur Media P.L.C.	617,725	295,406
Chime Communications P.L.C.	211,086	140,760
* Chrysalis Group P.L.C.	107,232	92,007
Churchill China P.L.C.	30,000	75,970
Clinton Cards P.L.C.	740,506	97,546
Cosalt P.L.C.	82,921	101,014
Daily Mail & General Trust P.L.C. Series A	590,153	2,240,097
Dawson Holdings P.L.C.	253,045	257,659
# Debenhams P.L.C.	1,394,313	631,361
Dignity P.L.C.	255,526	2,261,599
# DSG International P.L.C.	5,517,259	1,754,309
Dunelm Group P.L.C.	17,747	39,023
Euromoney Institutional Investor P.L.C.	346,866	1,142,169
Findel P.L.C.	377,636	320,954
* Forminster P.L.C.	43,333	2,355
# French Connection Group P.L.C.	373,475	239,825
Fuller Smith & Turner P.L.C.	129,026	720,008
Future P.L.C.	1,324,863	335,610
Galiform P.L.C.	45,000	8,276
Game Group P.L.C.	1,441,697	2,979,755
# * Games Workshop Group P.L.C.	101,889	298,962
Greene King P.L.C.	423,929	2,590,286
Halfords Group P.L.C.	913,032	3,294,636
Haynes Publishing Group P.L.C.	14,703	24,966
Headlam Group P.L.C.	330,383	1,049,132
Henry Boot P.L.C.	426,786	355,528
# HMV Group P.L.C.	1,627,244	3,235,807
Holidaybreak P.L.C.	205,158	559,070
# Hornby P.L.C.	154,220	170,631
Huntsworth P.L.C.	795,153	395,209

* Impellam Group P.L.C.	35,258	10,252
Inchcape P.L.C.	776,534	422,007
Informa P.L.C.	615,731	2,134,320
ITV P.L.C.	1,608,507	637,476
J.D. Wetherspoon P.L.C.	552,111	2,722,725
JD Sports Fashion P.L.C.	122,850	380,412
JJB Sports P.L.C.	922,465	106,581
John Menzies P.L.C.	244,534	283,354
Kesa Electricals P.L.C.	2,031,662	2,960,410
Ladbrokes P.L.C.	1,188,699	3,101,912
Laura Ashley Holdings P.L.C.	2,806,720	415,577
Lookers P.L.C.	689,354	270,655
# Luminar Group Holdings P.L.C.	260,932	392,955
Manganese Bronze Holdings P.L.C.	68,818	69,330
Millennium and Copthorne Hotels P.L.C.	572,461	1,939,140
Mothercare P.L.C.	324,479	1,843,262
N Brown Group P.L.C.	974,614	2,742,978
* Pace P.L.C.	747,903	573,315
* PartyGaming P.L.C.	98,960	239,617
Pendragon P.L.C.	2,285,154	77,625
Persimmon P.L.C.	421,007	1,750,508
Pinewood Shepperton P.L.C.	182,105	308,936
* Rank Group P.L.C.	876,100	748,079
Redrow P.L.C.	626,857	1,407,712
Restaurant Group P.L.C.	732,507	1,148,912
# Rightmove P.L.C.	236,332	574,604
Smiths News P.L.C.	674,129	545,867
* Sportech P.L.C.	329,794	293,961
Sports Direct International P.L.C.	383,193	268,170
St Ives Group P.L.C.	436,379	431,071
St. Jame' s Place P.L.C.	712,044	1,949,834
* Stylo P.L.C.	64,096	3,483
Ted Baker P.L.C.	161,948	813,234
* The Berkeley Group Holdings P.L.C.	320,225	3,652,293
The Vitec Group P.L.C.	160,303	432,881
Topps Tiles P.L.C.	761,166	165,111
Trinity Mirror P.L.C.	47,137	32,191
United Business Media P.L.C.	864,643	6,027,356
UTV Media P.L.C.	217,432	210,361
* Wagon P.L.C.	237,979	6,656
WH Smith P.L.C.	588,205	2,856,632
William Hill P.L.C.	1,297,070	4,417,765
Wilmington Group P.L.C.	346,234	614,514
Yell Group P.L.C.	1,192,528	760,004
<b>Total Consumer Discretionary</b>		<b>90,749,895</b>
<b>Consumer Staples – (4.3%)</b>		
Anglo-Eastern Plantations P.L.C.	108,333	381,592
Barr (A.G.) P.L.C.	64,286	1,055,727

Britvic P.L.C.	567,955	1,884,333
Cranswick P.L.C.	174,592	1,543,267
Dairy Crest Group P.L.C.	520,119	1,503,223
Devro P.L.C.	605,749	725,391
* European Home Retail P.L.C.	109,256	–
Greggs P.L.C.	43,418	2,221,315

Marston' s P.L.C.	1,192,685	1,785,641
Mcbride P.L.C.	935,102	1,695,386
Northern Foods P.L.C.	2,038,052	1,572,337
Premier Foods P.L.C.	2,185,269	994,502
PZ Cussons P.L.C.	1,440,399	3,830,179
R.E.A. Holdings P.L.C.	49,233	210,514
Robert Wiseman Dairies P.L.C.	276,160	1,310,243
Thorntons P.L.C.	313,060	175,704
# * Uniq P.L.C.	463,373	75,474
<b>Total Consumer Staples</b>		<b>20,964,828</b>

## Energy – (5.7%)

Anglo Pacific Group P.L.C.	426,647	567,930
* Dana Petroleum P.L.C.	326,327	4,258,441
* Emerald Energy P.L.C.	214,462	1,239,263
* Fortune Oil P.L.C.	5,889,851	466,557
# * Hardy Oil & Gas P.L.C.	46,779	103,225
# * Heritage Oil, Ltd.	75,233	221,310
Hunting P.L.C.	477,489	2,705,677
James Fisher & Sons P.L.C.	189,802	987,599
JKX Oil and Gas P.L.C.	575,605	1,676,102
John Wood Group P.L.C.	207,976	582,644
Melrose Resources P.L.C.	378,100	1,049,004
Petrofac, Ltd.	130,017	782,606
* Premier Oil P.L.C.	320,409	3,268,672
* Salamander Energy P.L.C.	274,153	437,855
* Soco International P.L.C.	281,540	4,041,343
* UK Coal P.L.C.	573,596	1,035,881
Venture Production P.L.C.	442,513	3,729,453
Wellstream Holdings P.L.C.	114,781	789,568
<b>Total Energy</b>		<b>27,943,130</b>

## Financials – (15.7%)

# Aberdeen Asset Management P.L.C.	2,590,854	4,813,701
Amlin P.L.C.	1,363,484	7,554,097
Arbuthnot Banking Group P.L.C.	67,329	202,152
* Aries Insurance Services P.L.C.	62,500	–
Ashmore Group P.L.C.	325,464	596,402
Beazley Group P.L.C.	1,047,415	1,928,260
# BlueBay Asset Management P.L.C.	154,645	191,237
Brewin Dolphin Holdings P.L.C.	870,024	1,416,341

	Brit Insurance Holdings P.L.C.	1,289,236	3,764,123
	Capital & Regional P.L.C.	271,596	118,169
	Catlin Group, Ltd.	977,375	4,911,269
	Charles Stanley Group P.L.C.	123,753	317,603
	Chesnara P.L.C.	171,258	313,233
	Close Brothers Group P.L.C.	481,680	3,458,638
# *	CLS Holdings P.L.C.	148,841	687,005
*	Cockleshell, Ltd.	6,528	7,285
	Daejan Holdings P.L.C.	42,317	1,321,902
	Development Securities P.L.C.	201,060	797,202
	DTZ Holdings P.L.C.	220,478	80,364
	Evolution Group P.L.C.	1,150,083	1,497,420
	Great Portland Estates P.L.C.	418,295	1,389,600
	Hansard Global P.L.C.	1,459	3,112

	Hardy Underwriting Group P.L.C.	153,854	642,545
*	Hargreaves Lansdown P.L.C.	353,836	850,142
	Helical Bar P.L.C.	408,691	1,844,247
# *	Henderson Group P.L.C.	2,936,019	3,191,139
	Hiscox, Ltd.	1,535,730	6,968,672
	IG Group Holdings P.L.C.	1,256,927	5,265,241
*	Industrial & Commercial Holdings P.L.C.	5,000	109
#	Intermediate Capital Group P.L.C.	326,494	1,811,250
	International Personal Finance P.L.C.	883,513	1,628,781
*	IP Group P.L.C.	250,011	194,336
	Jardine Lloyd Thompson Group P.L.C.	781,443	5,091,673
	Liontrust Asset Management P.L.C.	129,935	165,212
# *	LSL Property Services P.L.C.	131,485	101,230
*	MWB Group Holdings P.L.C.	379,622	167,546
	Novae Group P.L.C.	234,668	1,086,099
	Park Group P.L.C.	166,600	38,897
*	Pices Property Services P.L.C.	62,500	–
	Provident Financial P.L.C.	485,695	5,451,273
	Quintain Estates & Development P.L.C.	288,516	103,224
	Rathbone Brothers P.L.C.	159,131	1,678,567
	Rensburg Sheppards P.L.C.	169,098	976,150
*	Rutland Trust P.L.C.	85,288	82,811
	S&U P.L.C.	21,140	85,413
	Savills P.L.C.	449,406	1,570,864
*	Secure Ventures No. 6 P.L.C.	62,500	–
*	Secure Ventures No. 7 P.L.C.	62,500	–
*	Shellproof, Ltd.	1,156	812
	Shore Capital Group P.L.C.	1,193,004	250,200
	ST Modwen Properties P.L.C.	482,604	791,419
	Town Centre Securities P.L.C.	17,674	17,874
	Tullett Prebon P.L.C.	757,461	1,666,556
	Unite Group P.L.C.	444,621	411,684
Total Financials			<u>77,503,081</u>



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Health Care – (3.8%)

* Alizyme P.L.C.	660,805	65,862
* Antisoma P.L.C.	2,024,536	814,304
* Ark Therapeutics Group P.L.C.	638,344	329,089
Assura Group, Ltd.	48,153	27,480
# * Axis-Shield P.L.C.	224,506	1,033,194
* Biocompatibles International P.L.C.	147,081	277,085
Bioquell P.L.C.	90,893	129,536
* BTG P.L.C.	730,460	1,563,837
Care UK P.L.C.	199,792	926,365
Consort Medical P.L.C.	116,271	794,542
# Corin Group P.L.C.	151,637	118,455
Dechra Pharmaceuticals P.L.C.	201,204	1,228,463
Genetix Group P.L.C.	151,246	109,194
Genus P.L.C.	157,057	1,511,223
Goldshield Group P.L.C.	119,590	403,344
# Hikma Pharmaceuticals P.L.C.	430,418	2,216,113
Nestor Healthcare Group P.L.C.	443,850	131,736
* Oxford Biomedica P.L.C.	2,123,042	206,149
* Prostrakan Group P.L.C.	38,359	47,972
* Renovo Group P.L.C.	95,255	33,606

# * SkyePharma P.L.C.	55,765	127,656
Southern Cross Healthcare, Ltd.	195,059	222,073
SSL International P.L.C.	745,205	5,418,379
* Vectura Group P.L.C.	1,009,075	917,184
* William Ransom & Son P.L.C.	30,000	2,371
<b>Total Health Care</b>		<b>18,655,212</b>

Industrials – (32.2%)

# * AEA Technology P.L.C.	539,970	143,377
Aggreko P.L.C.	583,754	3,285,757
Air Partner P.L.C.	37,086	221,203
Alumasc Group P.L.C.	131,547	122,951
Arriva P.L.C.	630,725	4,166,879
Ashtead Group P.L.C.	1,976,882	1,139,433
Atkins WS P.L.C.	425,663	3,425,858
* Autologic Holdings P.L.C.	96,590	18,509
Babcock International Group P.L.C.	853,247	6,220,884
BBA Aviation P.L.C.	1,204,134	1,282,061
Bodycote P.L.C.	722,295	1,266,959
Braemar Shipping Services P.L.C.	81,108	308,278
Brammer P.L.C.	185,266	278,644
BSS Group P.L.C.	489,152	1,855,413
Business Post Group P.L.C.	199,191	788,849
Camellia P.L.C.	2,437	183,779
Carillion P.L.C.	1,523,518	5,138,758

	Carr' s Milling Industries P.L.C.	35,330	230,211
# *	Carter & Carter Group P.L.C.	122,848	-
	Castings P.L.C.	162,757	336,743
	Charles Taylor Consulting P.L.C.	139,215	454,190
*	Charter International P.L.C.	626,781	3,490,240
	Chemring Group P.L.C.	128,869	4,280,093
	Chloride Group P.L.C.	1,025,093	1,995,976
	Clarkson P.L.C.	68,229	443,065
	Communis P.L.C.	561,133	330,227
	Connaught P.L.C.	319,006	1,655,630
#	Cookson Group P.L.C.	813,260	1,104,431
	Costain Group P.L.C.	1,269,584	422,802
*	Danka Business Systems P.L.C.	1,029,605	17,834
	Davis Service Group P.L.C.	670,430	2,396,898
	De la Rue P.L.C.	387,017	5,226,713
	Dewhurst P.L.C.	9,000	24,129
	Domino Printing Sciences P.L.C.	456,398	1,290,713
*	easyJet P.L.C.	645,250	2,779,894
	Eleco P.L.C.	80,000	34,538
	Fenner P.L.C.	671,987	591,774
	Forth Ports P.L.C.	179,142	1,898,852
*	Fortress Holdings P.L.C.	120,728	-
	Galliford Try P.L.C.	1,434,295	723,787
	Go-Ahead Group P.L.C.	175,345	2,482,652
	Hampson Industries P.L.C.	430,496	515,991
	Hays P.L.C.	5,101,389	5,543,468
#	Helphire P.L.C.	570,202	330,909
	Hogg Robinson Group P.L.C.	103,893	16,173
	Homeserve P.L.C.	228,007	3,231,837
	Hyder Consulting P.L.C.	168,297	326,287

	IMI P.L.C.	1,192,232	4,610,920
	Interserve P.L.C.	498,625	1,433,461
	Intertek Group P.L.C.	588,823	7,245,235
*	Invensys P.L.C.	555,334	1,237,531
	ITE Group P.L.C.	1,339,191	1,234,182
	J. Smart & Co. (Contractors) P.L.C.	22,500	109,564
	Keller Group P.L.C.	277,823	2,465,578
	Kier Group P.L.C.	141,688	2,041,261
	Latchways P.L.C.	41,288	286,451
	Lavendon Group P.L.C.	175,529	269,456
	Lincat Group P.L.C.	14,452	78,218
	Low & Bonar P.L.C.	763,541	325,416
	Management Consulting Group P.L.C.	1,026,246	381,811
	Meggitt P.L.C.	1,481,239	2,954,576
	Melrose P.L.C.	944,503	905,633
	Michael Page International P.L.C.	1,235,568	3,887,406
	Mitie Group P.L.C.	1,208,230	3,532,129

MJ Gleeson Group P.L.C.	195,875	221,687
Morgan Crucible Co. P.L.C.	1,158,902	1,603,206
Morgan Sindall P.L.C.	170,838	1,353,275
Mouchel Group P.L.C.	469,006	2,597,630
MS International P.L.C.	50,000	150,218
National Express Group P.L.C.	487,807	2,294,641
Northgate P.L.C.	285,327	322,119
OPD Group P.L.C.	102,094	77,228
PayPoint P.L.C.	87,747	564,087
PV Crystalox Solar P.L.C.	597,857	789,807
Qinetiq P.L.C.	2,172,472	4,706,650
* Regus P.L.C.	3,696,088	2,544,260
* Renold P.L.C.	270,995	95,802
# Rentokil Initial P.L.C.	1,270,226	778,732
Ricardo P.L.C.	222,000	608,962
* Richmond Oil & Gas P.L.C.	220,000	–
Robert Walters P.L.C.	399,127	653,595
ROK P.L.C.	723,316	319,426
RPS Group P.L.C.	788,615	1,550,338
Scott Wilson Group P.L.C.	51,118	74,019
Senior P.L.C.	1,671,692	713,606
Severfield-Rowen P.L.C.	351,952	761,027
Shanks Group P.L.C.	985,616	1,391,616
SIG P.L.C.	479,728	827,839
Speedy Hire P.L.C.	178,122	210,684
Spirax-Sarco Engineering P.L.C.	304,500	3,655,233
Spring Group P.L.C.	596,238	291,238
Stagecoach Group P.L.C.	306,965	537,399
Sthree P.L.C.	269,551	608,042
T. Clarke P.L.C.	148,717	253,416
* Tandem Group P.L.C.	327,365	–
* Tarsus Group P.L.C.	212,372	153,204
The Weir Group P.L.C.	340,510	1,631,636
Tomkins P.L.C.	3,177,919	5,414,226
Travis Perkins P.L.C.	410,292	1,887,092
Tribal Group P.L.C.	132,810	181,635
Trifast P.L.C.	359,985	89,771
Ultra Electronics Holdings P.L.C.	267,145	4,475,267

Umeco P.L.C.	196,406	637,624
* Volex Group P.L.C.	241,088	61,035
Vp P.L.C.	167,463	284,047
VT Group P.L.C.	677,021	5,810,423
White Young Green P.L.C.	178,318	118,045
Wincanton P.L.C.	479,763	1,058,089
WSP Group P.L.C.	262,651	606,639
XP Power, Ltd.	73,546	135,755
Young & Co.' s Brewery P.L.C.	40,000	228,563

Young & Co.' s Brewery P.L.C. Series A	20,936	145,590
Total Industrials		<u>158,496,900</u>
Information Technology – (10.9%)		
Acal P.L.C.	104,729	135,033
* Alphameric P.L.C.	127,141	28,936
* Alterian P.L.C.	179,139	155,831
Anite P.L.C.	1,312,790	532,624
ARM Holdings P.L.C.	4,708,219	6,226,070
Aveva Group P.L.C.	275,408	2,378,950
Computacenter P.L.C.	423,790	703,060
* CSR P.L.C.	342,508	900,573
Dialight P.L.C.	111,362	170,564
Dicom Group P.L.C.	317,667	622,004
# Dimension Data Holdings P.L.C.	5,615,130	2,905,645
Diploma P.L.C.	459,990	765,623
E2V Technologies P.L.C.	247,588	320,977
Electrocomponents P.L.C.	1,576,293	2,983,600
Fidessa Group P.L.C.	130,344	1,152,076
* Full Circle Future, Ltd.	135,600	–
* Gresham Computing P.L.C.	204,631	132,391
Halma P.L.C.	1,486,473	3,919,328
* Imagination Technologies Group P.L.C.	882,944	743,331
Innovation Group P.L.C.	2,537,718	238,565
* Intec Telecom Systems P.L.C.	1,201,847	468,964
Kewill P.L.C.	368,863	160,166
Laird P.L.C.	697,371	886,644
Logica P.L.C.	2,944,148	2,787,663
Micro Focus International P.L.C.	452,097	1,974,170
Misys P.L.C.	1,982,492	3,320,002
Morse P.L.C.	367,208	38,590
Oxford Instruments P.L.C.	193,856	442,678
Phoenix IT Group, Ltd.	197,369	535,873
Premier Farnell P.L.C.	1,379,926	2,687,670
Psion P.L.C.	499,513	360,163
Raymarine P.L.C.	289,080	55,139
Renishaw P.L.C.	228,282	1,084,818
RM P.L.C.	363,499	895,590
* RMS Communications P.L.C.	15,000	–
Rotork P.L.C.	352,833	3,512,821
* Scipher P.L.C.	34,563	563
* SDL P.L.C.	333,680	1,303,125
Spectris P.L.C.	499,879	3,478,741
Spirent Communications P.L.C.	3,176,692	1,756,923
TT electronics P.L.C.	595,193	257,607
Vislink P.L.C.	588,460	153,136

* Wolfson Microelectronics P.L.C.	493,841	499,941
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Xaar P.L.C.	220,887	146,502
* Xchanging P.L.C.	541,322	1,697,680
Total Information Technology		<u>53,520,350</u>
Materials – (3.4%)		
British Polythene Industries P.L.C.	102,332	235,951
Carclo P.L.C.	214,230	163,899
Croda International P.L.C.	484,717	3,491,473
Delta P.L.C.	591,338	859,349
DS Smith P.L.C.	1,591,931	1,861,736
Elementis P.L.C.	1,858,096	1,234,402
Filtrona P.L.C.	704,266	1,280,940
* Gem Diamonds, Ltd.	3,895	12,454
Hill & Smith Holdings P.L.C.	275,101	727,180
Hochschild Mining P.L.C.	194,546	417,552
* Inveresk P.L.C.	125,000	3,895
Marshalls P.L.C.	670,307	675,777
Mondi P.L.C.	855,031	2,254,171
# Porvair P.L.C.	158,128	151,074
RPC Group P.L.C.	404,286	815,879
Victrex P.L.C.	321,880	1,996,790
Yule Catto & Co. P.L.C.	527,850	405,631
Zotfoams P.L.C.	96,852	81,964
Total Materials		<u>16,670,117</u>
Telecommunication Services – (0.7%)		
* Colt Telecom Group SA	1,213,428	1,378,060
Kcom Group P.L.C.	2,504,455	560,098
Telecom Plus P.L.C.	288,118	1,320,419
* Vanco P.L.C.	232,704	216,672
Total Telecommunication Services		<u>3,475,249</u>
Utilities – (0.3%)		
Dee Valley Group P.L.C.	12,109	154,387
Hydro International P.L.C.	27,669	43,910
Northumbrian Water Group P.L.C.	343,950	1,166,911
Total Utilities		<u>1,365,208</u>
TOTAL COMMON STOCKS		<u>469,343,970</u>
RIGHTS/WARRANTS – (0.0%)		
* SFI Holdings, Ltd. Litigation Certificate	26,713	–
* Ultraframe Litigation Notes	319,285	–
TOTAL RIGHTS/WARRANTS		<u>–</u>
	<b>Face</b>	
	<b>Amount</b>	<b>Value †</b>
	<b>(000)</b>	
TEMPORARY CASH INVESTMENTS – (0.3%)		

Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$1,760,000 FNMA 5.058%(r), 01/01/36, valued at \$1,480,277) to be repurchased at \$1,457,023

\$ 1,457 1,457,000

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	<u>Shares</u>	
SECURITIES LENDING COLLATERAL – (4.3%)		
§ @ DFA Short Term Investment Fund LP	20,572,278	20,572,278
	<u>Face Amount</u>	
	(000)	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by various corporate obligations, ranging in par value from \$1,378,657 to \$6,305,166, rates ranging from 5.500% to 7.000%, maturities ranging from 07/01/36 to 04/01/38, valued at \$473,695) to be repurchased at \$464,418	\$ 464	<u>464,407</u>
TOTAL SECURITIES LENDING COLLATERAL		<u>21,036,685</u>
TOTAL INVESTMENTS - (100.0%)		
(Cost \$849,224,806)###		<u>\$ 491,837,655</u>

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**THE CONTINENTAL SMALL COMPANY SERIES  
SCHEDULE OF INVESTMENTS  
January 31, 2009  
(Unaudited)**

	<u>Shares</u>	<u>Value ††</u>
AUSTRIA – (2.7%)		
COMMON STOCKS – (2.7%)		
# Agrana Beteiligungs AG	16,794	\$ 963,812
Andritz AG	116,739	3,447,786
* A-TEC Industries AG	21,828	170,932
Austria Email AG	715	4,191
# * Austrian Airlines AG	130,038	695,443
BKS Bank AG	520	72,573
# * BWIN Interactive Entertainment AG	79,165	1,989,646
# BWT AG	27,601	399,526
# * CA Immobilien Anlagen AG	130,641	654,420
* Christ Water Technology AG	24,819	57,913
Constantia Packaging AG	18,095	483,011
* Conwert Immobilien Invest AG	48,984	293,506
EVN AG	36,696	566,951
* Eybl International AG	16,503	21,180

Flughafen Wien AG	39,948	1,598,291
Frauenthal Holding AG	12,084	91,487
# * Intercell AG	104,732	3,417,247
* Josef Manner & Co. AG	870	49,570
Lenzing AG	4,961	961,767
# Mayr-Melnhof Karton AG	33,664	2,239,033
# Oberbank AG	35,740	1,998,260
# Oesterreichische Post AG	98,332	3,066,401
# Palfinger AG	45,976	523,620
# * RHI AG	93,231	1,482,334
# Rosenbauer International AG	11,816	337,299
* S&T System Integration & Technology Distribution AG	6,404	93,615
Schoeller-Bleckmann Oilfield Equipment AG	32,197	871,274
* Sparkassen Immobilien AG	58,185	151,731
UBM Realitaetenentwicklung AG	1,440	48,952
Uniqa Versicherungen AG	157,096	3,481,067
* Warimpex Finanz und Beteiligungs AG	3,832	6,042
Wolford AG	11,165	136,442
Zumtobel AG	67,243	561,157

TOTAL – AUSTRIA

30,936,479

BELGIUM – (3.4%)

COMMON STOCKS – (3.4%)

* Abfin SA	2,560	–
Ackermans & van Haaren NV	81,854	3,572,911
* Agfa Gevaert NV	368,855	1,289,065

Banque Nationale de Belgique	952	2,648,711
Barco NV	53,143	1,026,643
Bekaert SA	56,746	3,290,213
Co.Br.Ha Societe Commerciale de Brasserie SA	115	194,658
* Compagnie du Bois Sauvage SA	87	14
Compagnie d' Entreprises CFE	40,394	1,251,700
Compagnie Immobiliere de Belgique SA	10,535	199,414
Compagnie Maritime Belge SA	61,365	1,241,380
# Deceuninck NV	61,853	212,454
* Devgen	219	1,129
D' Ieteren SA NV	12,852	1,445,182
Duvel Moorgat SA	8,904	375,425
Econocom Group SA	65,485	480,733
Elia System Operator SA NV	112,393	3,768,082
Euronav SA	86,793	1,318,218
EVS Broadcast Equipment SA	13,059	400,130
# Exmar NV	76,531	878,307
Floridienne SA	2,033	217,205
# Henex	7,487	307,835
Image Recognition Integrated Systems (I.R.I.S.)	6,284	302,026

* International Brachtherapy SA	35,773	98,513
Ion Beam Application	67,020	540,400
Jensen-Group NV	12,030	66,088
Kinepolis	4,534	87,197
Lotus Bakeries SA	1,361	452,675
# Melexis NV	88,696	535,195
Omega Pharma SA	83,442	2,587,840
Picanol	16,620	70,002
# * Realdolmen	606,720	116,052
Recticel SA	52,387	274,542
* Resilux	4,095	145,769
Rosier SA	655	208,549
Roularta Media Group NV	3,344	50,811
SAPEC SA (4775951)	3,531	260,701
* SAPEC SA (5389544)	75	356
Sioen Industries NV	52,140	238,199
Sipef NV	24,100	617,150
* Spector Photo Group SA	11,235	5,602
* Systemat-Datarelax SA	26,232	122,973
# * Telenet Group Holding NV	148,890	2,349,964
Ter Beke NV	2,281	115,091
Tessengerlo Chemie NV	90,268	2,726,789
Umicore	103,490	1,923,818
Unibra SA	1,600	287,629
Van De Velde NV	27,632	876,698
VPK Packaging Group SA	13,057	269,129
TOTAL COMMON STOCKS		<u>39,449,167</u>
RIGHTS/WARRANTS – (0.0%)		
* Realdolmen STRIP VVPR	606,720	4,661
* Zenitel VVPR Contingent Rights	8,654	11
TOTAL RIGHTS/WARRANTS		<u>4,672</u>
TOTAL – BELGIUM		<u>39,453,839</u>

DENMARK – (1.8%)

COMMON STOCKS – (1.8%)

Aarhus Lokalbanc A.S.	8,030	86,956
Aktieselskabet Roskilde Bank A.S.	32,685	1,965
Aktieselskabet Skjern Bank A.S.	3,276	67,612
Alk-Abello A.S.	11,379	1,000,517
* Alm. Brand A.S.	27,560	378,808
# Amagerbanken A.S.	32,395	177,796
Ambu A.S.	22,100	292,288
Arkil Holdings A.S. Series B	780	87,174
Auriga Industries A.S. Series B	46,057	800,085
# Bang & Olufsen Holding A.S. Series B	30,487	415,597
# * Bavarian Nordic A.S.	17,176	459,780



#	BoConcept Holding A.S.	5,650	92,026
*	Brodrene Hartmann A.S. Series B	11,730	156,966
*	Brøndbyernes IF Fodbold A.S. Series B	15,450	100,574
	D/S Norden A.S.	3,898	122,856
	Dalhoff, Larson & Horneman A.S. Series B	32,000	146,811
	Dantherm Holding A.S.	13,100	75,863
	DFDS A.S.	11,236	749,864
	DiBa Bank A.S.	2,300	22,390
	Djursland Bank A.S.	8,970	225,275
#	East Asiatic Co., Ltd. A.S.	52,687	1,718,798
	F.E. Bording A.S.	600	74,512
	Fionia Bank A.S.	17,880	103,836
	Fluegger A.S. Series B	4,198	200,626
# *	GN Great Nordic A.S.	135,907	287,964
*	GPV Industri A.S.	2,200	11,238
# *	Greentech Energy Systems A.S.	23,655	77,469
	Gronlandsbanken	768	41,813
	H&H International A.S. Series B	1,920	100,492
#	Harboes Bryggeri A.S.	10,250	196,678
	Højgaard Holding A.S. Series B	2,750	46,538
#	IC Companys A.S.	33,305	267,258
*	Incentive A.S.	3,575	11,360
# *	Jeudan A.S.	2,516	192,216
	Lan & Spar Bank A.S.	5,150	275,171
*	Lastas A.S. Series B	11,200	53,446
	Lollands Bank A.S.	750	20,135
*	Maconomy Corp. A.S.	7,833	7,821
	Mols-Linien A.S.	27,700	284,023
# *	NeuroSearch A.S.	42,054	1,252,265
	NKT Holding A.S.	37,422	776,263
	Nordjyske Bank A.S.	17,600	256,175
	Norresundby Bank A.S.	7,350	151,302
	Ostjydske Bank A.S.	2,554	122,958
# *	Parken Sport & Entertainment A.S.	8,234	675,261
	Per Aarsleff A.S. Series B	5,975	478,436

#	Ringkjøbing Landbobank Aktieselskab	14,890	951,312
	Roblon A.S. Series B	540	59,102
	Royal Unibrew A.S.	12,465	277,237
*	RTX Telecom A.S.	303	769
	Salling Bank A.S.	910	51,581
	Sanistal A.S. Series B	4,436	77,893
	Satair A.S.	8,525	153,026
	Schouw & Co. A.S.	70,768	1,021,049
#	SimCorp A.S.	16,263	1,620,414
	Sjælso Gruppen A.S.	21,980	81,609
	SKAKO Industries A.S.	5,130	81,079
*	Solar Holdings A.S. Series B	3,266	111,167

* Sondagsavisen A.S.	36,665	81,653
Spar Nord Bank A.S.	115,369	939,052
Sparbank	10,930	116,343
Sparekassen Faaborg A.S.	1,972	261,745
Sydbank A.S.	2,400	31,928
Thrane & Thrane A.S.	9,883	278,177
Tivoli A.S.	969	523,105
* TK Development A.S.	91,681	341,538
Vestfyns Bank A.S.	680	68,686
Vestjysk Bank A.S.	24,162	268,902

TOTAL – DENMARK

20,542,624

FINLAND – (6.2%)

COMMON STOCKS – (6.2%)

# * Ahlstrom Oyj	4,420	41,569
Alandsbanken AB Series B	17,663	451,751
* Aldata Solutions Oyj	194,535	91,921
# Alma Media Oyj	278,483	1,886,935
Amanda Capital Oyj	67,120	173,367
# Amer Sports Oyj Series A	307,264	2,204,692
# Aspo Oyj	68,141	356,264
* Atria P.L.C.	2,584	36,084
BasWare Oyj	34,550	324,944
* Biotie Therapies Corp.	265,590	91,792
Cargotec Oyj Series B	109,737	1,062,485
Componenta Oyj	34,400	241,283
Comptel P.L.C.	324,863	290,299
# Cramo Oyj	104,189	698,705
Digia P.L.C.	55,020	126,754
Efore Oyj	114,965	107,194
Elisa Oyj	276,614	4,375,367
Etteplan Oyj	62,600	259,143
# Finnair Oyj	186,376	1,239,850
# Finnlines Oyj	107,063	998,811
Fiskars Oyj Abp Series A	181,663	1,653,769
F-Secure Oyj	447,078	1,171,065
* GeoSentric Oyj	244,900	9,349
# Glaston Oyj Abp	131,940	177,520
HKScan Oyj Series A	72,398	446,904

Huhtamaki Oyj	338,637	2,494,158
Ilkka-Yhtyma Oyj	34,432	347,204
KCI Konecranes Oyj	243,819	3,740,776
# Kemira Oyj	248,868	1,620,832
# Kesko Oyj	113,753	2,796,248
Laennen Tehtaat Oyj	18,920	327,055
# Lassila & Tikanoja Oyj	117,954	1,794,395

	Lemminkainen Oyj	13,072	250,524
#	M-Real Oyj Series B	3,798,185	2,714,201
	Neomarkka Oyj	16,652	127,544
#	Nokian Renkaat Oyj	325,926	3,184,646
	Nordic Aluminium Oyj	10,440	160,054
	Okmetic Oyj	54,904	169,381
	Olvi Oyj Series A	31,354	633,239
	Oriola-KD Oyj Class A	26,000	49,844
	Oriola-KD Oyj Class B	85,493	161,714
	Orion Oyj Series A	96,540	1,679,707
	Orion Oyj Series B	253,721	4,371,710
	Outokumpu Oyj Series A	71,558	815,178
*	Outotec Oyj	36,018	509,779
	PKC Group Oyj	48,390	223,318
	Pohjola Bank P.L.C.	236,967	2,774,830
	Ponsse Oyj	22,814	145,880
	Poyry Oyj	180,742	1,860,741
	Raisio P.L.C.	462,617	910,751
#	Ramirent Oyj	299,709	1,180,310
	Rapala VMC Oyj	113,258	548,730
	Rautaruukki Oyj Series K	64,448	1,023,369
	Raute Oyj Series A	10,390	88,860
*	Ruukki Group Oyj	303,857	451,358
	Sanoma Oyj	151,379	1,773,396
	Scanfil Oyj	123,479	327,955
	Sponda Oyj	159,511	672,367
	Stockmann Oyj Abp Series A	43,914	678,922
	Stockmann Oyj Abp Series B	99,920	1,404,120
	Talentum Oyj	129,629	311,782
#	Teleste Oyj	53,559	252,516
	TietoEnator Oyj	277,638	3,147,032
	Trainers' House P.L.C.	107,200	82,319
	Tulikivi Oyj	79,440	80,304
	Turkistuottajat Oyj	8,490	76,948
	Uponor Oyj Series A	206,241	2,107,931
	Vacon Oyj	43,052	898,763
	Vaisala Oyj Series A	39,132	1,105,317
	Viking Line AB	10,400	423,165
	Wartsila Corp. Oyj Series B	77,401	2,071,174
	YIT Oyj	50,319	314,017
TOTAL – FINLAND			<u>71,402,181</u>

FRANCE – (11.9%)

COMMON STOCKS – (11.9%)

	Akka Technologies SA	6,050	66,344
	Ales Groupe SA	32,639	382,788
*	Alten	60,626	926,239

* Altran Technologies SA	343,804	1,110,653
April Group SA	70,844	2,281,897
Arkema	199,362	2,801,464
Assystem	52,519	331,089
Atos Origin SA	114,242	2,706,905
Aubay	28,405	90,295
# Audika SA	21,857	447,580
# * Axorys SA	11,700	10,786
* Baccarat SA	1,090	155,785
Banque Paribas SA	1,430	170,103
# Beneteau SA	176,815	1,268,223
* Bigben Interactive	7,762	58,223
bioMérieux	10,416	810,181
Boiron SA	25,156	701,114
Boizel Chanoine Champagne SA	6,122	225,821
Bonduelle SCA	12,784	864,992
Bongrain SA	14,661	811,609
# Bourbon SA	147,476	3,800,695
# * Bull SA	289,386	482,274
Burelle SA	3,914	240,490
* Cafom SA	5,092	23,579
Canal Plus SA	272,646	1,599,951
# Carbone Lorraine SA	54,832	1,362,335
# CBo Territoria	28,320	68,301
Cegedim SA	11,176	453,705
* Cesar SA	14,219	7,614
# * Club Mediterranee SA	45,228	641,905
Compagnie Industrielle et Financiere D' Entreprises	1,200	60,537
Compagnie International Andre Trigano SA	983	77,974
CS Communication & Systemes	7,938	63,009
Damartex SA	21,236	339,948
Delachaux SA	27,616	1,418,256
# Derichebourg	562,064	1,233,244
* Dollfus Mieg & Cie SA	54,239	80,559
* Dynaction SA	14,655	107,770
EDF Energies Nouvelles SA	27,785	1,077,345
Electricite de Strasbourg	22,706	2,368,816
Esso Ste Anonyme Francaise	8,945	886,951
# Etablissements Maurel et Prom	296,036	2,778,023
Euler Hermes SA	29,892	1,066,764
* Euro Disney SCA (4320878)	89	14
# * Euro Disney SCA (B29QD14)	48,370	194,970
Exel Industries SA	10,841	323,840
Explosifs et de Produits Chimiques	524	133,858
# Fimalac SA	29,963	1,107,393
Finuchem SA	18,510	138,047
Fleury Michon SA	4,694	171,012
Francois Freres (Tonnellerie) SA	3,839	120,205
Gascoigne SA	6,907	300,238

	Gaumont SA	14,184	823,817
# *	GECI International	63,334	160,692
*	GECI International I07 Shares	10,786	14
# *	Gemalto NV	161,967	3,953,624
	Gevelot SA	3,584	79,159
	GFI Informatique SA	122,870	405,947
	Gifi	7,360	301,499
	Ginger (Groupe Ingenierie Europe)	10,523	142,299
	GL Events	7,882	103,314
	GPE Groupe Pizzorno	5,200	96,258
	Grands Moulins de Strasbourg	110	43,661
*	Groupe Ares	21,994	31,822
	Groupe Crit	24,673	273,962
# *	Groupe Eurotunnel SA	170,564	874,759
#	Groupe Flo SA	22,019	84,376
*	Groupe Go Sport SA	2,740	53,225
	Groupe Guillin SA	1,200	51,377
#	Groupe Open	27,590	150,582
#	Groupe Steria SCA	65,651	686,468
	Guerbet SA	5,824	787,722
	Guyenne et Gascogne SA	25,246	2,096,976
#	Haulotte Group SA	55,825	281,757
#	Havas SA	1,165,955	2,337,287
	Idsud	2,227	96,815
	Imerys SA	21,540	855,250
	Ingenico SA	101,520	1,680,538
	Ipsen SA	13,470	526,313
	Ipsos SA	83,610	1,776,257
	Kaufman et Broad SA	2,387	18,309
	Korian	5,455	125,310
#	Laurent-Perrier	11,820	664,910
# *	Lectra	83,499	252,516
	Lisi SA	16,055	527,442
# *	LVL Medical Groupe SA	24,346	294,035
	M6 Metropole Television	148,116	2,398,090
#	Manitou BF SA	46,880	376,360
#	Manutan International SA	13,517	516,207
	MGI Coutier SA	2,753	26,084
	Mr. Bricolage SA	23,846	284,391
#	Naturex	6,954	212,876
	Neopost SA	61,086	4,911,399
	Nexans SA	92,377	5,291,562
	Norbert Dentressangle	12,330	407,451
*	Oeneo	102,487	127,892
# *	Orpea	97,899	3,406,324
*	Osiatis	1,400	3,183
#	PagesJaunes SA	1,385	12,188
	Paris Orleans et Cie SA	2,660	59,481
	Pierre & Vacances	15,567	857,634

Plastic Omnium SA	29,952	253,323
Plastivaloire SA	4,552	96,777
PSB Industries SA	8,438	139,899

Radiall SA	5,231	301,021
Rallye SA	77,113	1,532,734
* Recylex SA	35,449	152,332
Remy Cointreau SA	74,447	1,977,891
# Rexel SA	165,885	1,011,579
# Rhodia SA	224,856	999,148
Robertet SA	3,167	307,748
Rougier SA	6,120	201,972
Rubis SA	30,230	1,681,989
# * S.T. Dupont SA	39,440	7,549
Sabeton SA	13,500	205,690
Saft Groupe SA	41,284	1,008,024
SAMSE SA	8,545	516,408
SCOR SE	256,413	5,200,118
SEB SA	88,673	2,093,236
Sechilienne SA	54,906	2,036,573
Securidev SA	2,500	52,305
* Seloger.com	2,853	49,063
Signaux Girod SA	894	65,675
Societe BIC SA	84,787	4,540,126
Societe des Bains de Mer et du Cercle des Etrangers a Monaco	4,615	3,065,589
Societe Pour l' Informatique Industrielle SA	40,908	211,231
# Societe Television Francaise 1	51,700	555,549
# * Soitec SA	107,280	356,347
* Solving International SA	2,012	4,770
Somfy SA	21,848	3,019,800
Sopra Group SA	22,982	905,530
Sperian Protection	18,519	839,850
# Stallergenes SA	32,698	1,591,946
STEF-TFE	28,838	1,004,867
Sucriere de Pithiviers Le Vieil	1,773	1,100,267
Synergie SA	32,941	362,513
Teleperformance SA	158,000	4,317,598
Tessi SA	5,050	161,402
# * Theolia SA	86,282	285,799
* Thomson	1,013,751	1,442,839
* UbiSoft Entertainment SA	196,028	2,759,885
Union Financiere de France Banque SA	15,895	440,434
# Valeo SA	232,962	2,591,814
Viel et Compagnie	158,130	423,723
Vilmorin et Cie SA	18,821	2,083,957
Virbac SA	16,251	1,110,157
VM Materiaux SA	6,914	299,835
Vranken Pommery Monopole	9,594	247,567

# Zodiac SA	105,911	3,818,789
TOTAL COMMON STOCKS		<u>135,914,365</u>

RIGHTS/WARRANTS – (0.0%)

* Ales Groupe SA Warrants 03/23/09	316	263
* Cybergun Warrants Series A 07/15/09	1,136	15
* Cybergun Warrants Series B 07/15/10	1,136	131

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* Groupe Focal SA Warrants 02/21/10	466	–
* Infogrames Entertainment SA Warrants 12/31/09	77,833	3,488
TOTAL RIGHTS/WARRANTS		<u>3,897</u>

TOTAL – FRANCE		<u>135,918,262</u>
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GERMANY – (13.9%)

COMMON STOCKS – (13.9%)

A.S. Creation Tapeton AG	6,853	141,588
* AAP Implantate AG	47,250	64,037
# Aareal Bank AG	723,601	3,607,869
* Abwicklungsgesellschaft Roesch AG	7,300	374
ADCapital AG	33,040	246,453
* Adlink Internet Media AG	69,691	252,982
Agrob AG	5,800	69,807
# Aixtron AG	259,027	1,321,791
Amadeus Fire AG	16,192	156,174
Andreae-Noris Zahn AG	26,412	608,758
# * Arcandor AG	241,547	610,308
* Augusta Technologie AG	26,396	274,897
Baader Bank AG	138,248	338,509
# Bauer AG	4,607	132,298
Bechtle AG	39,024	627,301
# Bertrandt AG	22,607	517,073
* Beta Systems Software AG	8,550	21,917
Bilfinger Berger AG	130,384	5,502,290
* Biolitec AG	26,843	92,111
Biotest AG	21,560	1,132,495
* BKN International AG	35,508	21,773
BMP AG	45,099	40,454
# * Borussia Dortmund GmbH & Co. KGaA	208,512	285,626
# * Business Media China AG	15,212	33,954
# * Carl Zeiss Meditec AG	36,394	420,352
# * CENTROTEC Sustainable AG	41,054	492,760
# Cewe Color Holding AG	13,917	232,659
# Comdirect Bank AG	131,903	1,027,809
* CropEnergies AG	6,700	24,950
CTS Eventim AG	51,845	1,721,463
# Curanum AG	83,165	362,740
* D. Logistics AG	113,203	146,129

DAB Bank AG	130,043	375,949
Data Modul AG	10,414	113,237
* Demag Cranes AG	14,647	331,450
Deutsche Euroshop AG	87,386	2,421,279
# Deutz AG	249,610	543,622
Dierig Holding AG	10,500	80,710
# Douglas Holding AG	100,341	3,911,349
Dr. Hoenle AG	14,858	82,500
# Drillisch AG	92,184	131,401
Duerr AG	37,719	466,936
DVB Bank SE	173,470	5,882,254
Elexis AG	32,938	268,111

* Elmos Semiconductor AG	34,592	88,798
# ElreingKlinger AG	18,000	156,720
# * EM. Sports Media AG	155,529	535,542
Erlus AG	297	70,398
Euwax AG	17,978	1,073,015
# * Evotec AG	1,412,219	1,327,031
# Fielmann AG	56,670	3,628,676
* Freenet AG	225,238	1,072,437
# Fuchs Petrolub AG	29,856	1,192,206
GBW AG	28,417	309,272
GEA Group AG	47,171	545,569
* Gerresheimer AG	21,880	446,775
Gerry Weber International AG	48,142	1,097,735
Gesco AG	9,182	421,450
# GFK AG	75,456	1,540,560
* GFT Technologies AG	66,050	101,356
Gildemeister AG	43,990	330,846
Grammer AG	5,985	47,588
Grenkeleasing AG	31,484	841,545
Hamborner AG	63,000	468,417
* Hansa Group AG	146,815	222,423
# Hawesko Holding AG	19,463	442,321
# * IDS Scheer AG	10,372	75,148
* IKB Deutsche Industriebank AG	21,843	21,312
Indus Holding AG	40,147	543,724
Innovation in Traffic Systems AG	23,949	162,382
* Integralis AG	28,950	81,898
INTERSEROH SE	22,142	1,011,343
# * Intershop Communications AG	58,426	104,566
# Isra Vision Systems AG	10,917	95,381
# IVG Immobilien AG	530,609	3,206,696
# * Jenoptik AG	153,250	982,865
K&S AG	7,984	377,257
* Kampa AG	35,505	109,229
# Kizoo AG	33,967	195,351



	Kontron AG	176,510	1,490,798
	Krones AG	72,622	2,516,669
	KSB AG	4,390	1,788,383
#	Kuka AG	83,226	1,032,275
	KWS Saat AG	18,319	2,272,093
	Lanxess AG	218,704	3,189,945
*	Leifheit AG	12,500	89,054
#	Leoni AG	112,502	1,302,520
	Loewe AG	25,187	227,483
*	Manz Automation AG	553	20,810
*	Marbert AG	1,360	10,066
#	MasterFlex AG	10,531	80,719
# *	Maxdata Computer AG	94,120	10,250
*	Mediclin AG	119,554	415,579
# *	Medigene AG	87,499	475,461
#	Medion AG	81,672	617,100
	Mensch und Maschine Software AG	27,532	120,756

#	MLP AG	213,752	2,340,757
*	Mologen AG	22,062	171,902
# *	Morphosys AG	57,456	1,201,583
	MTU Aero Engines Holding AG	163,223	4,556,394
	Muehlbauer Holdings AG & Co. KGaA	14,905	336,348
	MVV Energie AG	114,815	4,793,179
#	Nemetschek AG	23,340	246,742
*	Nexus AG	33,813	96,339
#	Norddeutsche Affinerie AG	150,696	4,537,227
# *	Nordex AG	104,915	1,195,986
*	november AG	32,224	20,661
#	OHB Technology AG	37,069	317,012
	Oldenburgische Landesbank AG	4,234	283,291
	P&I Personal & Informatik AG	17,889	265,857
	PC-Ware AG	15,184	319,739
	Pfeiffer Vacuum Technology AG	30,723	1,548,287
#	Pfleiderer AG	166,950	1,030,551
# *	Plambeck Neue Energien AG	148,115	353,196
*	Plasmaselect AG	324,899	214,590
#	Progress-Werk Oberkirch AG	6,250	153,154
*	PSI AG fuer Produkte und Systeme der Informationstechnologie	40,859	210,164
	Puma AG Rudolf Dassler Sport	2,479	445,273
*	PVA TePla AG	51,882	164,452
# *	QIAGEN NV	436,257	7,421,372
*	QSC AG	287,340	395,137
	R. Stahl AG	14,410	300,859
#	Rational AG	14,646	1,242,173
	REALTECH AG	13,541	84,167
	Renk AG	18,838	1,231,126
# *	REpower Systems AG	5,723	844,853

Rheinmetall AG	107,359	3,334,053
Rhoen-Klinikum AG	284,706	5,711,442
Ruecker AG	21,675	140,112
Sartorius AG	31,248	434,621
* Sektkellerei Schloss Wachenheim AG	15,120	78,625
* SER Systems AG	9,400	306
# * SGL Carbon AG	217,830	4,718,005
* Sinner AG	2,660	62,660
# Sixt AG	37,202	459,324
SM Wirtschaftsberatungs AG	18,841	131,421
Software AG	70,053	4,269,043
# * Solar Millennium AG	34,471	464,652
# * Solarworld AG	46,442	973,773
# * Solon SE	18,438	223,909
Stada Arzneimittel AG	173,213	4,240,282
STINAG Stuttgarter Invest AG	35,003	757,538
* Stoehr & Co. AG	11,000	36,278
# Stratec Biomedical Systems AG	26,506	397,673
Sued-Chemie AG	28,301	2,714,725
# Suedzucker AG	156,058	2,457,437
# * Suess Microtec AG	59,969	96,008
Symrise AG	164,574	1,543,968

Syzygy AG	30,656	109,481
Takkt AG	126,507	1,233,419
* TDS Informationstechnologie AG	89,063	409,632
Telegate AG	20,500	178,592
* Tognum AG	59,987	663,517
# * Tomorrow Focus AG	101,081	333,845
TUI AG	75,035	625,181
Umweltbank AG	17,805	330,214
United Internet AG	27,992	203,549
VBH Holding AG	9,415	41,948
# * Versatel AG	12,209	171,105
Vossloh AG	35,932	3,636,120
* Wanderer-Werke AG	7,903	14,980
# Wincor Nixdorf AG	112,151	5,304,709
# * Wirecard AG	255,878	1,440,673
Wuerttembergische Lebensversicherung AG	27,308	585,762
Wuerttembergische Metallwarenfabrik AG	29,451	734,278

TOTAL – GERMANY

159,311,523

GREECE – (3.1%)

COMMON STOCKS – (3.1%)

Agricultural Bank of Greece S.A.	356,481	553,501
* Agricultural Insurance S.A.	1,399	2,243
Alapis Holdings Industrial & Commercial S.A.	2,093,884	1,623,099

* Alfa Alfa Energy S.A.	3,810	6,781
Alfa-Beta Vassilopoulos S.A.	20,879	731,076
* Altec S.A. Information & Communication Systems	80,278	15,289
Alumil Milonas Aluminum Industry S.A.	52,886	72,865
* Alysida S.A.	2,376	6,057
Anek Lines S.A.	620,975	586,039
Aspis Bank S.A.	228,007	234,647
* Astir Palace Hotels S.A.	93,886	351,980
Athens Medical Center S.A.	150,874	226,392
* Atlantic Supermarkets S.A.	35,080	64,635
Attica Bank S.A.	202,452	573,654
Atti-Kat S.A.	56,554	16,528
Autohellas S.A.	83,520	133,141
* Babis Vovos International Construction S.A.	59,807	405,716
* Balafas S.A.	15,200	3,698
* Balkan Real Estate S.A.	41,970	92,318
Bank of Greece	73,229	3,691,474
Benrubi S.A.	20,823	89,511
Centric Multimedia S.A.	51,942	63,431
* Daios Plastics S.A.	16,350	137,251
Diagnostic & Therapeutic Center of Athens "Hygeia" S.A.	177,709	386,859
* Dynamic Life S.A.	16,440	–
Elastron S.A.	247,021	176,244
* Elbisco Holding S.A.	28,098	39,574
Elektrak S.A.	36,580	122,862
Elektroniki Athinon S.A.	34,490	126,711
* Elephant S.A.	26,310	–

Ellaktor S.A.	508,053	2,548,278
* Emporiki Bank of Greece S.A.	5,563	38,227
Etma Rayon S.A.	11,242	20,296
Euro Reliance General Insurance Co. S.A.	55,110	49,755
Euromedica S.A.	67,698	422,534
EYDAP Athens Water Supply & Sewage Co. S.A.	63,535	467,625
F.G. Europe S.A.	4,536	5,975
Fourlis Holdings S.A.	128,489	880,474
Frigoglass S.A.	85,507	347,623
GEK Terna Holding Real Estate Construction S.A.	267,249	1,133,048
Halkor S.A.	226,556	201,509
Hellenic Cables S.A.	65,236	104,570
Hellenic Duty Free Shops S.A.	98,334	575,293
Hellenic Exchanges S.A.	133,376	852,550
Hellenic Petroleum S.A.	168,788	1,213,871
* Hellenic Sugar Industry S.A.	78,005	118,134
Heracles General Cement Co. S.A.	77,436	558,898
Iaso S.A.	206,042	1,085,709
Inform P. Lykos S.A.	35,570	76,021
* Informatics S.A.	3,778	1,500

Intracom Technical & Steel Constructions S.A.	345,350	166,640
* Ionian Hotel Enterprises S.A.	16,914	342,047
* Ipirotiki Software & Publications S.A.	22,110	54,920
Karelia Tobacco Co., Inc. S.A.	5,810	325,409
Kathimerini Publishing S.A.	47,170	334,516
* Katselis Sons S.A. Bread Industry	41,545	37,590
Lambrakis Press S.A.	115,149	299,891
* Lan-Net S.A.	12,688	19,496
* Lavipharm S.A.	96,324	107,518
* Loulis Mills S.A.	41,702	133,260
* Marfin Financial Group S.A.	60,903	224,598
* Maritime Company of Lesvos S.A.	299,836	184,276
Metka S.A.	97,586	775,837
Michaniki S.A.	165,545	260,734
Motodynamic S.A.	2,182	5,177
Motor Oil (Hellas) Corinth Refineries S.A.	129,895	1,264,924
Mytilineos Holdings S.A.	308,027	1,538,392
* Neorion New S.A. Holdings	24,145	16,932
* Pegasus Publishing S.A.	95,510	298,285
* Petzetakis S.A.	22,098	6,225
Piraeus Port Authority S.A.	17,752	221,037
* Promota Hellas S.A.	8,860	2,609
Real Estate Development & Services S.A.	94,497	243,102
S&B Industrial Minerals S.A.	54,669	456,663
Sanyo Hellas S.A.	23,637	6,606
Sarantis S.A.	74,884	392,019
* Selected Textile Industry Assoc. S.A.	87,690	38,011
Sfakianakis S.A.	91,320	159,314
* Shelman Hellenic-Swiss Wood S.A.	155,548	37,613
* Singularlogic S.A.	100,470	242,587
* Spyroy Agricultural Products S.A.	61,348	47,807
Teletypos S.A. Mega Channel	77,669	433,314

* Themeliodomi S.A.	37,422	17,728
Thessaloniki Port Authority S.A.	6,936	82,807
Thrace Plastics Co. S.A.	109,280	79,194
Titan Cement Co. S.A.	85,881	1,565,182
TT Hellenic Postbank S.A.	322,690	1,910,172
* Varvaressos S.A. European Spinning Mills	36,350	8,629
Viohalco S.A.	406,612	1,986,936

TOTAL – GREECE

35,563,463

IRELAND – (2.1%)

COMMON STOCKS – (2.1%)

Abbey P.L.C.	84,370	356,074
* Aer Lingus Group P.L.C.	380,166	489,548
* Aminex P.L.C.	440,966	42,026

* BlackRock International Land P.L.C.	897,420	44,688
C&C Group P.L.C. (B010DT8)	394,207	393,875
C&C Group P.L.C. (B011Y09)	314,172	313,660
DCC P.L.C.	308,989	4,583,116
Donegal Creameries P.L.C.	26,085	92,087
* Dragon Oil P.L.C.	1,347,570	3,034,125
FBD Holdings P.L.C.	125,728	1,286,102
Fyffes P.L.C.	1,020,533	320,052
Glanbia P.L.C. (0066950)	700,613	2,383,003
Glanbia P.L.C. (4058629)	2,463	8,363
Grafton Group P.L.C.	107,557	216,584
Greencore Group P.L.C.	601,145	630,456
IFG Group P.L.C.	205,432	162,722
Independent News & Media P.L.C.	1,021,294	352,348
Irish Continental Group P.L.C.	91,113	1,924,898
Irish Life & Permanent P.L.C.	51,604	108,342
* Kenmare Resources P.L.C.	2,265,253	302,509
Kingspan Group P.L.C.	351,640	1,205,401
* Lantor	34,575	–
McInerney Holdings P.L.C. (B1W38B0)	657,135	100,510
* McInerney Holdings P.L.C. (B1XGF06)	40,000	6,137
Paddy Power P.L.C.	180,573	2,512,392
* Providence Resources P.L.C.	6,258,198	239,962
Smurfit Kappa Group P.L.C.	273,766	621,012
Total Produce P.L.C.	871,395	318,991
United Drug P.L.C.	790,348	2,344,408
* Waterford Wedgwood P.L.C.	7,869,750	10,076
TOTAL COMMON STOCKS		<u>24,403,467</u>
RIGHTS/WARRANTS – (0.0%)		
* Lantor Escrow Shares 2009	34,575	–
TOTAL – IRELAND		<u>24,403,467</u>

ITALY – (7.8%)

COMMON STOCKS – (7.8%)

* A.S. Roma SpA	293,436	250,586
ACEA SpA	177,488	2,130,434
Acegas-APS SpA	110,973	648,030
Actelios SpA	15,845	59,153
* Aedes SpA	1,134,026	613,700
Aeroporto de Firenze SpA	17,399	369,383
Amplifon SpA	31,053	33,908
* Ansaldo STS SpA	42,719	517,828
Astaldi SpA	216,415	981,115
# Autogrill SpA	231,260	1,355,773
# Azimut Holding SpA	424,469	2,174,187
# Banca Finnat Euramerica SpA	685,945	437,792

	Banca Generali SpA	21,809	76,498
	Banca Ifis SpA	52,946	405,168
	Banca Intermobiliare SpA	26,648	91,042
# *	Banca Italease SpA	243,660	594,944
	Banca Piccolo Credito Valtellinese Scarl SpA	478,970	4,400,808
	Banca Popolare di Milano Scarl	635,994	3,245,407
	Banca Profilo SpA	253,156	145,333
#	Banco di Desio e della Brianza SpA	232,296	1,358,245
	Beghelli SpA	427,981	262,478
	Benetton Group SpA	209,290	1,526,094
#	Beni Stabili SpA	1,309,500	1,033,121
	Biesse SpA	54,004	287,556
#	Bonifica Terreni Ferraresi e Imprese Agricole SpA	10,867	392,109
	Brembo SpA	141,075	610,603
	Bulgari SpA	395,239	1,633,213
	Buzzi Unicem SpA	63,552	791,601
	C.I.R. SpA - Compagnie Industriali Riunite	1,432,967	1,432,612
	Caltagirone SpA	248,460	830,028
	Cam Finanziaria SpA	36,527	11,765
	Carraro SpA	103,195	354,323
	Cembre SpA	40,330	164,857
	Cementir SpA	254,820	711,998
*	Ciccolella SpA	30,000	31,555
#	Class Editore SpA	165,655	129,595
	Credito Artigiano SpA	361,183	922,924
	Credito Bergamasco SpA	133,144	3,673,524
	Credito Emiliano SpA	228,115	1,013,266
	CSP International Fashion Group SpA	52,952	55,325
	Danieli & Co. SpA	54,740	500,411
	Davide Campari - Milano SpA	457,009	2,585,266
	De Longhi SpA	305,654	514,932
*	DiaSorin SpA	30,626	554,719
*	Digital Multimedia Technologies SpA	24,275	277,819
*	EEMS Italia SpA	4,797	5,123
#	Emak SpA	57,399	282,584
# *	ERG Renew SpA	95,849	108,481
	ERG SpA	189,613	2,253,644
*	ErgyCapital SpA	4,794	2,371
	Esprinet SpA	58,242	285,106
*	Eurotech SpA	49,871	141,033

*	Fastweb SpA	35,779	887,218
# *	Fiera Milano SpA	37,863	201,813
	Gefran SpA	31,849	109,635
*	Gemina SpA	1,186,766	579,429
	Geox SpA	127,283	705,114
	Gewiss SpA	232,707	787,421
	Granitifiandre SpA	79,737	305,770

	Gruppo Ceramiche Ricchetti SpA	127,131	155,220
*	Gruppo Coin SpA	77,286	183,919
	Gruppo Editoriale L' Espresso SpA	639,121	782,644
	Hera SpA	1,271,824	2,314,322
	I Grandi Viaggi SpA	98,547	111,860
	Immsi SpA	696,806	614,718
# *	Impregilo SpA	1,180,326	2,995,425
	Indesit Co. SpA	177,464	672,371
	Industria Macchine Automatique SpA	58,626	935,590
	Industria Romagnola Conduttori Elettrici SpA	43,452	85,543
	Intek SpA	661,259	261,779
	Interpump Group SpA	241,525	986,876
	Iride SpA	1,343,807	1,438,600
*	Isagro SpA	10,591	44,012
#	Italcementi SpA	6,003	56,082
	Italmobiliare SpA	23,493	825,081
	Mariella Burani SpA	32,721	379,627
	Marr SpA	127,201	861,057
	Mediolanum SpA	109,024	421,802
	Meliorbanca SpA	249,443	1,018,257
	Milano Assicurazioni SpA	635,144	1,726,325
	Mirato SpA	36,779	223,763
	Mondadori (Arnoldo) Editore SpA	361,989	1,568,223
*	Monrif SpA	315,834	182,378
*	Montefibre SpA	182,887	37,130
# *	Nice SpA	14,229	34,822
*	Pagnossin SpA	9,000	-
#	PanariaGroup Industrie Ceramiche SpA	42,000	115,608
	Permasteelisa SpA	65,300	773,474
*	Piaggio & C SpA	353,619	486,396
*	Pininfarina SpA	82,321	319,374
	Pirelli & Co. SpA	4,455,401	1,274,698
#	Premafin Finanziaria SpA	961,257	1,708,352
*	Prysmian SpA	244,229	3,083,513
*	RDM Realty SpA	5,771	12,180
	Recordati SpA	390,377	1,970,042
*	Richard-Ginori 1735 SpA	140,800	74,275
#	Sabaf SpA	22,649	352,010
	SAES Getters SpA	30,068	234,056
#	Safilo Group SpA	503,765	451,281
*	Seat Pagine Gialle SpA	5,533,990	354,198
# *	Snai SpA	85,704	224,094
	Societa Iniziative Autostradali e Servizi SpA	64,670	359,507
	Societe Cattolica di Assicurazioni Scrl SpA	158,551	4,858,809
	Sogefi SpA	173,096	276,991

	Sol SpA	166,511	605,848
*	Sorin SpA	1,079,611	650,282

* Stefanel SpA	216,413	103,588
# * Tiscali SpA	1,176,229	581,862
Tod' s SpA	50,479	1,714,342
Trevi Finanziaria SpA	121,804	1,010,375
* Viaggi del Ventaglio SpA	93,237	35,316
Vianini Industria SpA	59,070	118,627
Vianini Lavori SpA	175,180	927,372
* Vincenzo Zucchi SpA	144,350	108,512
Vittoria Assicurazioni SpA	121,346	635,336
TOTAL COMMON STOCKS		<u>89,183,514</u>
RIGHTS/WARRANTS – (0.0%)		
* Intek SpA Warrants 12/30/11	178,760	<u>10,757</u>
TOTAL – ITALY		<u>89,194,271</u>
NETHERLANDS – (5.4%)		
COMMON STOCKS – (5.4%)		
# Aalberts Industries NV	355,012	2,013,794
Accell Group NV	33,378	694,708
* AFC Ajax NV	18,134	168,565
Amsterdam Commodities NV	60,689	276,243
# Arcadis NV	180,820	1,968,087
# * ASM International NV	196,173	1,422,479
* Atag Group NV	4,630	1,719
Batenburg Beheer NV	10,306	257,403
# Beter Bed Holding NV	67,391	686,608
Boskalis Westminster CVA	133,054	2,684,006
# Brunel International NV	49,814	585,269
Crown Van Gelder NV	18,307	141,250
# * Crucell NV	230,971	4,095,973
# * Crucell NV ADR	45,768	831,605
DOCdata NV	22,463	149,406
Draka Holding NV	47,528	375,500
# Eriks Group NV	42,708	1,367,065
# Exact Holding NV	59,787	1,080,452
Fornix Biosciences NV	29,890	332,922
Fugro NV	51,720	1,397,528
# Grontmij NV	75,848	1,546,574
Imtech NV	248,834	3,828,698
# Innoconcepts NV	77,911	296,631
* Jetix Europe NV	127,165	1,790,508
Kas Bank NV	47,628	562,323
# Kendrion NV	39,829	417,866
# Koninklijke Bam Groep NV	415,704	3,536,232
# Koninklijke Ten Cate NV	95,407	1,711,616
Koninklijke Vopak NV	71,411	2,675,279
Macintosh Retail Group NV	43,877	441,015
Nederlandsche Apparatenfabriek NV	28,810	574,888



* Nedfield NV	1,058	882
Nutreco Holding NV	139,331	4,604,044
# Oce NV	336,989	865,186
# OPG Groep NV	208,313	2,391,443
# Ordina NV	150,761	527,046
* Punch Graphix NV	49,509	66,533
# * Qurius NV	351,539	114,870
# Randstad Holdings NV	25,148	498,373
Royal Reesink NV	2,050	183,673
RSDB NV	12,436	231,351
* Samas NV	435,697	239,351
SBM Offshore NV	93,121	1,122,801
Sligro Food Group NV	95,164	2,034,781
Smit Internationale NV	44,064	2,044,687
SNS Reaal	161,953	706,678
Stern Groep NV	1,258	20,750
* Super De Boer NV	255,159	827,856
# Telegraaf Media Groep NV	167,262	2,996,122
* Textielgroep Twenthe NV	1,000	3,201
# TKH Group NV	98,188	930,217
# * TomTom NV	83,252	441,475
Unit 4 Agresso NV	74,403	752,899
USG People NV	187,078	2,064,650
* Van der Moolen Holding NV	117,201	314,909
Wavin NV	82,639	262,678

TOTAL – NETHERLANDS

62,158,668

NORWAY – (2.5%)

COMMON STOCKS – (2.5%)

# Aktiv Kapital ASA	78,617	453,696
Arendals Fosse Kompani ASA	100	25,293
* Atea ASA	222,782	521,928
# * Blom ASA	80,567	203,415
Bonheur ASA	50,200	916,914
# * BW Gas, Ltd.	117,729	384,426
# * BW Offshore, Ltd.	130,779	90,342
# Camillo Eitze & Co. ASA	58,200	124,876
# Cermaq ASA	231,312	878,141
* Copeinca ASA	32,494	53,723
# * Det Norske Oljeselskap ASA	3,050,200	1,924,419
# DOF ASA	117,912	575,343
EDB Business Partner ASA	167,534	288,097
* Eitzen Chemical ASA	21,068	35,245
Ekornes ASA	111,890	1,027,468
Farstad Shipping ASA	59,440	684,985
# Ganger Rolf ASA	52,803	987,153
* Gregoire ASA	25,808	3,447
Havila Shipping ASA	22,400	122,265

# *	IOT Holdings ASA	75,603	4,367
	Kongsberg Gruppen ASA	32,774	1,413,113
*	Kverneland Group ASA	258,080	184,563

# *	Marine Harvest	2,805,081	605,245
*	Nordic Semiconductor ASA	4,000	9,864
*	Norse Energy Corp. ASA	1,143,079	628,992
# *	Norske Skogindustrier ASA Series A	320,620	627,294
# *	Norwegian Air Shuttle ASA	49,007	280,014
	Odfjell ASA Series A	92,300	520,597
*	ODIM ASA	56,787	187,193
	Olav Thon Eiendomsselskap ASA	12,980	982,123
*	Otrum ASA	50,600	27,166
*	PCI Biotech AS	3,357	4,057
# *	Petrolia Drilling ASA	7,426,093	500,843
# *	Photocure ASA	33,562	111,411
*	Prosafe ASA	372,606	1,417,813
*	Prosafe Production Public, Ltd.	132,500	208,479
	Rieber and Son ASA Series A	106,654	638,882
# *	Roxar ASA	111,454	60,249
	Scana Industrier ASA	294,078	312,945
#	Schibsted ASA	65,794	625,181
	Solstad Offshore ASA	58,300	640,532
	SpareBanken 1 SMN	149,010	589,197
#	Tandberg ASA Series A	151,863	1,877,177
*	TGS Nopec Geophysical Co. ASA	429,529	2,453,249
#	Tomra Systems ASA	587,328	1,970,564
#	TTS Marine ASA	41,000	111,491
	Veidekke ASA	310,230	1,240,610
	Wilh. Wilhelmsen ASA	61,950	708,524

TOTAL – NORWAY

28,242,911

PORTUGAL – (1.4%)

COMMON STOCKS – (1.4%)

#	Altri SGPS SA	94,568	238,198
#	Banco BPI SA	467,800	886,482
*	Banif SGPS SA	130,016	183,424
	Corticeira Amorim	223,729	257,630
	Finibanco Holdings SGPS SA	191,352	490,433
	Ibersol SGPS SA	20,401	156,223
# *	Impresa Sociedade Gestora de Participacoes SA	369,303	362,297
# *	Investimentos Participacoes e Gestao SA	319,480	126,292
	Jeronimo Martins SGPS SA	563,035	2,858,773
#	Mota-Engil SGPS SA	341,524	1,058,377
*	Novabase SGPS	65,729	294,052
# *	ParaRede SGPS SA	54,559	52,018
#	Portucel-Empresa Produtora de Pasta de Papel SA	827,234	1,558,530

#	PT Multimedia Servicos de Telecomunicacoes e Multimedia SGPS SA	299,904	1,611,634
*	Redes Energeticas Nacionais SA	178,117	680,824
	Sag Gest - Solucoes Automovel Globais SGPS SA	267,539	366,960
	Sociedade de Investimento e Gestao SGPS SA	258,172	2,091,968
#	Sonae Industria SGPS SA	272,336	559,116
# *	Sonaecom SGPS SA	469,109	668,881
*	Sumol + Compal SA	67,967	121,834

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#	Teixeira Duarte Engenharia e Construcoes SA	734,737	517,949
	Toyota Caetano Portugal SA	53,308	499,628

TOTAL – PORTUGAL

15,641,523

SPAIN – (5.7%)

COMMON STOCKS – (5.7%)

#	Abengoa SA	134,166	2,089,892
	Adolfo Dominguez SA	20,351	172,216
#	Amper SA	88,114	549,805
#	Antena 3 de Television SA	240,050	1,126,394
# *	Avanzit SA	555,254	621,158
# *	Azkoyen SA	70,532	232,009
	Banco de Andalucia SA	9,516	368,146
#	Banco Guipuzcoano SA	335,442	2,239,548
#	Banco Pastor SA	252,571	1,497,526
	Banco Popular Espanol SA	78,621	538,746
*	Baron de Ley SA	13,910	547,490
	Bolsas y Mercados Espanoles	120,319	2,607,289
#	Campofrio Food Group SA	96,991	1,063,551
#	Cementos Portland Valderrivas SA	30,644	892,831
	Compania Vinicola del Norte de Espana SA	16,119	319,375
	Construcciones y Auxiliar de Ferrocarriles SA	7,283	1,984,090
# *	Corporacion Dermoestetica	65,100	254,590
#	Duro Felguera SA	172,631	1,002,946
	Ebro Puleva SA	304,797	3,762,235
#	Elecnor SA	198,254	1,704,437
# *	Ercros SA	2,261,056	517,599
*	Estacionamientos Urbanos SA	4,200	–
#	Faes Farma SA	455,399	1,968,983
# *	General de Alquiler de Maquinaria	32,241	214,314
#	Gestevision Telecinco SA	161,566	1,386,065
	Grupo Catalana Occidente SA	160,495	2,448,029
#	Grupo Empresarial Ence SA	358,144	1,044,614
	Iberia Lineas Aereas de Espana SA	1,381,661	3,183,476
	Iberpapel Gestion SA	25,850	320,354
# *	Inbesos SA	12,494	45,133
#	Indra Sistemas SA	46,045	925,239
	Inmobiliaria del Sur SA	2,902	63,134
# *	La Seda de Barcelona SA	1,923,682	857,553

* Laboratorios Almirall SA	94,542	787,045
Mecalux SA	38,470	532,082
Miquel y Costas & Miquel SA	26,111	406,968
Natra SA	85,540	459,869
* Natraceutical SA	725,142	443,009
# NH Hoteles SA	252,650	1,043,731
# Nicolas Correa SA	26,994	104,173
Obrascon Huarte Lain SA	130,017	1,511,606
# Papeles y Cartones de Europa SA	193,369	853,863
Pescanova SA	25,677	950,155
Prim SA	39,424	342,347
# Promotora de Informaciones SA	303,496	778,029

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Prosegur Cia de Seguridad SA	87,574	2,682,231
* Realia Business SA	74,690	158,969
# Service Point Solutions SA	461,144	392,756
# * Sociedad Nacional Inds. Aplicaciones Celulosa Espanola SA	220,774	247,237
# Sol Melia SA	206,682	1,041,473
SOS Cuetara SA	294,272	3,576,707
# * Tavex Algodonera SA	244,131	149,243
Tecnicas Reunidas SA	12,462	322,209
* Tecnocom Telecomunicaciones y Energia SA	132,841	622,991
# Tubacex SA	427,191	1,102,340
Tubos Reunidos SA	422,653	1,053,042
# Unipapel SA	47,385	569,490
# * Vertice Trescientos Sesenta Grados SA	57,183	46,581
Vidrala SA	64,706	1,282,601
Viscofan SA	183,430	3,440,993
# Vocento SA	193,449	858,065
# * Zeltia SA	556,824	2,620,568
TOTAL COMMON STOCKS		<u>64,929,140</u>

RIGHTS/WARRANTS – (0.0%)

* Mecalux SA Rights 02/05/09	38,470	<u>50,734</u>
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TOTAL – SPAIN

64,979,874

SWEDEN – (3.8%)

COMMON STOCKS – (3.8%)

# Aarhuskarlshamn AB	52,836	751,478
Acando AB	160,086	195,000
* Active Biotech AB	83,850	301,694
Addtech AB Series B	59,000	548,657
AF AB Series B	47,200	586,096
Aros Quality Group AB	41,400	138,452
Atrium Ljungberg AB Series B	15,200	114,262
Axfood AB	89,350	1,693,236
# Axis Communications AB	174,894	1,043,879

B&B Tools AB	77,850	460,894
* BE Group AB	38,662	80,845
Beiger Electronics AB	14,700	159,189
Beijer Alma AB	57,200	413,628
* Bergs Timber AB Series B	17,000	40,576
Bilia AB Series A	113,425	236,507
Billerud AB	163,300	328,723
* BioGaia AB Series B	38,000	191,883
* Biotage AB	141,240	90,383
* Biovitrum AB	4,540	27,385
# Boliden AB	259,224	523,666
Bong Ljungdahl AB	24,800	41,013
* Boras Waefveri AB Series B	13,400	10,060
Cantena AB	56,762	436,871
Cardo AB	61,300	910,759
* Carl Lamm Holding AB	37,870	151,351

Castellum AB	408,700	2,605,577
# Clas Ohlson AB Series B	18,065	146,955
# * Cloetta AB	55,296	171,855
Concordia Maritime AB Series B	70,300	113,099
Consilium AB Series B	16,994	63,142
# D. Carnegie & Co. AB	181,000	385,118
* DORO AB	1,200	711
# Elekta AB Series B	302,500	3,425,272
* Enea Data AB Series B	56,200	153,081
# Fabege AB	391,400	1,310,277
Fagerhult AB	16,800	245,413
G & L Beijer AB Series B	27,400	398,696
# Gunnebo AB	106,800	220,764
Hakon Invest AB	16,740	172,632
Haldex AB	72,500	257,869
Heba Fastighets AB Series B	43,500	238,775
# Hemtex AB	5,700	13,924
* Hexpol AB	8,172	15,576
* HIQ International AB	123,289	307,688
HL Display AB Series B	57,600	192,293
Hoganas AB Series B	85,800	739,498
Holmen AB Series B	1,008	20,606
# Home Properties AB	25,400	147,210
Industrial & Financial Systems AB Series B	50,260	247,133
Intrum Justitia AB	180,322	1,469,445
# JM AB	267,473	1,365,083
KappAhl Holding AB	93,099	311,869
Klovern AB	294,976	594,398
# Kungsleden AB	412,300	2,111,364
Lagercrantz Group AB Series B	64,300	149,750
Lammhults Design Group AB	19,547	95,425

* LBI International AB	127,651	164,381
# Lennart Wallenstam Byggnads AB Series B	120,400	918,485
* Lindab International AB	54,077	303,679
* Lundin Petroleum AB	3,127	15,389
# Meda AB Series A	119,223	790,330
* Medivir AB Series B	44,650	271,471
* Mekonomen AB	11,461	112,101
* Midelfart Sonesson AB Series B	4,160	2,536
# Munters AB	181,900	819,590
NCC AB Series B	216,320	1,311,205
# * Net Insight AB Series B	924,000	363,648
# NIBE Industrier AB	192,620	1,152,666
Nobia AB	421,100	867,950
Nolato AB Series B	66,440	277,556
OEM International AB Series B	44,400	211,714
# ORC Software AB	36,300	380,587
* Pa Resources AB	357,209	653,175
* Partnertech AB	28,800	54,247
Peab AB Series B	425,900	1,325,481
Poolia AB Series B	33,150	88,769
* Pricer AB Series B	1,711,500	118,301

ProAct IT Group AB	29,000	125,850
# * Proffice AB	215,400	218,164
Profilgruppen AB	13,582	59,152
# Q-Med AB	154,800	570,550
Rederi AB Transatlantic Series B	93,000	343,848
* Rezidor Hotel Group AB	51,396	89,920
# * SAS AB	78,237	411,038
* Scribona AB Series B	226,140	129,847
* Semcon AB	39,900	46,831
Sigma AB Series B	25,800	10,444
* Sintercast AB	11,800	59,458
# Skistar AB	92,100	853,126
Studsvik AB	21,900	143,516
SWECO AB Series B	183,300	834,723
# Trelleborg AB Series B	292,855	1,531,673
Uniflex AB Series B	3,630	24,292
VBG AB Series B	1,084	6,060
* Vitrolife AB	41,500	111,433
Wihlborgs Fastigheter AB	63,858	715,194

TOTAL – SWEDEN

43,655,365

SWITZERLAND – (13.0%)

COMMON STOCKS – (12.9%)

Acino Holding AG	8,398	1,531,092
* Advanced Digital Broadcast Holdings SA	368	7,918

AFG Arbonia-Forster Holding AG	4,661	473,876
Allreal Holding AG	26,513	2,587,525
Also Holding AG	16,195	401,503
* Aryzta AG	265,691	6,631,985
* Ascom Holding AG	89,822	609,834
Bachem Holdings AG	24,136	1,573,742
Baloise-Holding AG	2,510	155,718
Bank Coop AG	30,796	1,976,840
# Bank Sarasin & Cie Series B	172,644	4,149,005
Banque Cantonale de Geneve	4,021	742,196
Banque Cantonale du Jura	4,500	252,309
Banque Cantonale Vaudoise	8,999	2,523,855
Banque Privee Edmond de Rothschild SA	157	3,512,090
Barry Callebaut AG	3,696	1,653,759
Basellandschaftliche Kantonalbank	583	489,835
* Basilea Pharmaceutica AG	2,629	327,440
Basler Kantonalbank	5,099	504,916
Belimo Holdings AG	1,830	1,165,252
* Bell Holding AG	47	58,645
Bellevue Group AG	26,524	844,817
Berner Kantonalbank	23,578	4,558,784
Bobst Group AG	35,619	955,877
# Bossard Holding AG	8,222	322,900
Bucher Industries AG	32,519	3,204,016
Calida Holding AG	396	77,076
* Card Guard AG	32,013	230,891

Carlo Gavazzi Holding AG	1,065	89,281
* Centralschweizerische Kraftwerke AG	96	33,034
Charles Voegele Holding AG	28,617	775,007
Clariant AG	756,817	3,755,931
# Compagnie Financiere Tradition	5,052	325,714
Conzzeta AG	1,375	1,840,195
* Cytos Biotechnology AG	2,412	51,001
Daetwyler Holding AG	26,077	987,529
Datacolor AG	458	103,857
Edipresse SA	1,527	261,821
EFG International AG	13,169	159,718
* Elektrizitaets-Gesellschaft Laufenberg AG	3,093	2,978,268
ELMA Electronic AG	472	203,406
Emmi AG	13,244	1,265,765
EMS-Chemie Holding AG	26,147	1,869,394
Energiedienst Holding AG	75,064	2,910,546
Feintol International Holding AG	1,601	273,150
Flughafen Zuerich AG	13,056	2,923,553
# Forbo Holding AG	5,817	941,755
Fuchs Petrolub AG	19,235	779,416
# Galenica Holding AG	15,281	4,782,118

George Fisher AG	10,991	1,809,628
Gurit Holding AG	1,288	415,773
Helvetia Holding AG	12,462	2,626,119
Hexagon AB	81,720	309,999
Implenia AG	48,118	1,151,761
Industrieholding Cham AG	1,655	277,915
# Interroll-Holding SA	2,404	605,254
Intershop Holding AG	3,345	806,731
Jelmoli Holding AG (4382641)	1,477	2,874,278
Jelmoli Holding AG (4382652)	2,754	1,069,992
# Kaba Holding AG	10,381	2,144,710
* Kardex AG	17,464	434,493
Komax Holding AG	8,744	413,711
# Kudelski SA	103,843	965,307
Kuoni Reisen Holding AG	13,201	3,760,003
Lem Holdings SA	3,546	420,084
* Logitech International SA	24,024	232,846
Lonza Group AG	1,055	96,270
# Luzerner Kantonalbank AG	17,855	3,815,301
Medisize Holding AG	12,876	488,098
* Metall Zug AG	202	352,536
Metraux Services Holdings SA	1,853	129,826
Mobilezone Holding AG	112,258	637,210
Orell Fuessli Holding AG	4,930	588,300
* Parco Industriale e Immobiliare SA	600	1,811
Partners Group Holdings AG	12,146	806,697
* Petroplus Holdings AG	25,041	491,868
Phoenix Mecano AG	2,953	863,017
# PSP Swiss Property AG	141,111	5,972,108
# Rieters Holdings AG	15,236	1,711,123
Romande Energie Holding SA	2,732	4,644,686

* Schaffner Holding AG	1,830	216,166
Schulthess Group AG	14,148	460,651
Schweiter Technology AG	4,072	1,292,364
Schweizerische National Versicherungs Gesellschaft	1,827	942,302
Siegfried Holding AG	8,312	645,031
Sika AG	3,241	2,550,132
Societa Elettrica Sopracenerina SA	2,340	523,894
Societe Generale d' Affichage	5,703	594,316
St. Galler Kantonalbank	8,951	2,935,436
# Straumann Holding AG	8,595	1,315,860
Sulzer AG	29,261	1,454,604
Swiss Prime Site AG	79,934	3,374,517
* Swisslog Holding AG	775,803	273,552
* Swissmetal Holding AG	13,504	88,709
Swissquote Group Holding SA	40,025	1,496,102
Tamedia AG	14,878	602,201



Tecan Group AG	38,976	1,288,191
# * Temenos Group AG	148,205	1,296,930
Tornos SA	38,028	209,107
Valiant Holding AG	54,116	9,405,479
Valora Holding AG	11,656	1,683,106
Vaudoise Assurances Holdings SA	3,140	405,756
* Verwaltungs und Privat-Bank AG	562	56,517
Villars Holding SA	150	58,179
# Vontobel Holdings AG	94,743	1,610,085
* VZ Holding AG	266	8,144
Walliser Kantonalbank	1,416	574,570
WMH Walter Meier Holding AG	4,738	267,350
Ypsomed Holdings AG	2,419	171,348
Zehnder Holding AG	764	568,575
Zueblin Immobilien Holding AG	76,620	276,507
Zuger Kantonalbank	613	2,112,343
<b>TOTAL COMMON STOCKS</b>		<b>148,509,634</b>

PREFERRED STOCKS – (0.1%)

Fuchs Petrolub AG	19,235	721,375
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**TOTAL – SWITZERLAND**

**149,231,009**

	<b>Face Amount</b>	<b>Value †</b>
	<b>(000)</b>	
TEMPORARY CASH INVESTMENTS – (0.5%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$5,760,000 FNMA 5.00%, 08/25/18, valued at \$5,646,629) to be repurchased at \$5,560,088	\$ 5,560	5,560,000

	<b>Shares</b>	
SECURITIES LENDING COLLATERAL – (14.8%)		
§ @ DFA Short Term Investment Fund LP	170,203,542	170,203,542

	<b>Face Amount</b>	
	<b>(000)</b>	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by various corporate obligations, ranging in par value from \$1,378,657 to \$6,305,166, rates ranging from 5.500% to 7.000%, maturities ranging from 07/01/36 to 04/01/38, valued at \$218,391) to be repurchased at \$214,114	\$ 214	214,109
<b>TOTAL SECURITIES LENDING COLLATERAL</b>		<b>170,417,651</b>

**TOTAL INVESTMENTS - (100.0%)**

**THE CANADIAN SMALL COMPANY SERIES  
SCHEDULE OF INVESTMENTS**

**January 31, 2009**

**(Unaudited)**

	<u>Shares</u>	<u>Value ††</u>
COMMON STOCKS – (79.6%)		
Consumer Discretionary – (10.8%)		
* AlarmForce Industries, Inc.	700	\$ 2,443
Astral Media, Inc. Class A	186,347	3,963,245
* # Ballard Power Systems, Inc.	376,152	469,327
* # CanWest Global Communications Corp.	1,235,600	534,041
* # Coastal Contacts, Inc.	146,900	111,410
Cogeco Cable, Inc.	59,756	1,682,183
Corus Entertainment, Inc. Class B	278,300	2,968,533
Dorel Industries, Inc. Class B	107,500	1,935,658
easyhome, Ltd.	3,600	30,532
Forzani Group, Ltd. Class A	130,900	1,015,176
* Glacier Media, Inc.	137,300	276,559
Glentel, Inc.	15,500	93,537
* # Great Canadian Gaming Corp.	293,800	1,006,287
* Imax Corp.	800	3,771
Le Chateau, Inc.	79,200	536,073
Leon' s Furniture, Ltd.	118,377	883,302
Linamar Corp.	179,780	608,430
* # Martinrea International, Inc.	217,878	488,615
* MDC Partners, Inc. Class A	71,000	240,285
Quebecor, Inc. Class B	159,493	2,133,077
Reitmans Canada, Ltd.	191,200	1,665,253
* RONA, Inc.	426,885	4,212,280
# Torstar Corp. Class B	166,100	1,117,492
TVA Group, Inc. Class B	7,000	32,538
Uni-Select, Inc.	54,500	1,251,111
* # Westport Innovations, Inc.	127,821	677,543
Total Consumer Discretionary		<u>27,938,701</u>
Consumer Staples – (2.1%)		
* Atrium Innovations, Inc.	102,400	1,227,547
Canada Bread Co., Ltd.	13,100	491,417
Corby Distilleries, Ltd.	51,308	618,416
* Cott Corp.	512,400	384,431
Maple Leaf Foods, Inc.	254,000	2,257,778
* # SunOpta, Inc.	171,101	403,247
Sun-Rype Products, Ltd.	100	551

## Energy – (14.6%)

Akita Drilling, Ltd.	42,000	230,165
* Anderson Energy, Ltd.	282,833	258,327
* # Antrim Energy, Inc.	487,500	176,911
* Arawak Energy, Ltd.	146,648	116,003
1		
* Bankers Petroleum, Ltd.	641,232	486,317
* Berens Energy, Ltd.	208,200	76,404
* # Birchcliff Energy, Ltd.	336,400	1,275,645
* BNK Petroleum, Inc.	136,440	17,246
* Breaker Energy, Ltd.	140,400	373,255
Calfrac Well Services, Ltd.	107,264	708,533
* Calvalley Petroleum, Inc.	289,439	323,369
* # Canadian Superior Energy, Inc.	462,956	445,495
* Candax Energy, Inc.	122,341	17,459
* CE Franklin, Ltd.	20,400	72,367
* Celtic Exploration, Ltd.	122,600	1,312,732
* # Coalcorp Mining, Inc.	1,081,671	194,061
* # Comaplex Minerals Corp.	78,800	212,704
* # Compton Petroleum Corp.	352,300	298,791
* # Connacher Oil & Gas, Ltd.	782,500	574,312
* # Corridor Resources, Inc.	329,780	618,548
* Crew Energy, Inc.	250,936	716,229
* Delphi Energy Corp.	263,700	152,683
* # Denison Mines Corp.	697,431	881,564
* Fairborne Energy, Ltd.	262,300	896,259
* Flint Energy Services, Ltd.	139,000	538,430
* Galleon Energy, Inc. Class A	261,437	686,505
* Highpine Oil & Gas, Ltd.	208,209	774,257
* # Iteration Energy, Ltd.	608,800	471,649
* Ivanhoe Energy, Inc.	831,620	474,727
* MGM Energy Corp.	14,000	1,827
* # Midnight Oil Exploration, Ltd.	44,300	28,901
* # Nuvista Energy, Ltd.	253,521	1,457,552
* Open Range Energy Corp.	96,600	87,442
* Paramount Resources, Ltd. Class A	126,300	729,218
Pason Systems, Inc.	222,100	2,197,001
Pengrowth Energy Trust	5	41
* # Progress Energy Resources Corp.	206,400	1,767,339
Pulse Data, Inc.	156,524	233,589
* # Questerre Energy Corp.	649,000	793,884
Savanna Energy Services Corp.	242,313	1,430,659
# ShawCor, Ltd.	209,500	2,494,353
* Storm Exploration, Inc.	134,600	1,306,210
* Transglobe Energy Corp.	178,600	531,613
# Trican Well Service, Ltd.	352,571	1,952,259

#	Trinidad Drilling, Ltd.	351,300	890,963
* #	TriStar Oil and Gas, Ltd.	381,741	3,362,123
* #	TUSK Energy Corp.	271,200	187,988
* #	UEX Corp.	608,088	411,591
* #	Uranium One, Inc.	1,819,900	2,745,619
*	Verenex Energy, Inc.	111,600	728,073
*	Vero Energy, Inc.	111,100	364,218
*	West Energy, Ltd.	245,800	370,830
*	Xtreme Coil Drilling Corp.	86,700	121,610
	ZCL Composite, Inc.	87,900	347,658
Total Energy			<u>37,923,508</u>

Financials – (5.1%)

#	AGF Management, Ltd. Class B	330,011	2,163,742
#	Canaccord Capital, Inc.	204,300	774,716

	Canadian Western Bank	226,200	2,200,665
	Clairvest Group, Inc.	1,900	19,275
#	DundeeWealth, Inc.	51,100	222,111
	EGI Financial Holdings, Inc.	14,650	86,616
	Equitable Group, Inc.	47,000	435,025
*	Firstservice Corp.	67,400	754,660
#	Gluskin Shef & Associates, Inc.	39,500	330,173
#	Home Capital Group, Inc.	113,700	1,719,988
	Kingsway Financial Services, Inc.	212,900	1,041,713
	Laurentian Bank of Canada	92,400	2,190,473
*	Pacific and Western Credit Corp.	9,000	20,183
#	Quest Capital Corp.	725,001	679,919
	Rentcash, Inc.	33,670	151,017
	Sceptre Investment Counsel, Ltd.	36,300	162,813
	Western Financial Group, Inc.	163,700	220,269
Total Financials			<u>13,173,358</u>

Health Care – (6.3%)

*	Adaltis, Inc.	57,500	4,455
*	AEterna Zentaris, Inc.	124,800	80,401
* #	BioMS Medical Corp.	261,200	509,087
#	Biovail Corp.	484,920	5,310,887
* #	Cangene Corp.	175,600	764,692
* #	Cardiome Pharma Corp.	255,300	1,380,338
*	Labopharm, Inc.	282,600	407,912
*	Logibec Group Informatique	2,600	31,804
*	MDS, Inc.	463,208	3,626,338
*	Oncolytics Biotech, Inc.	82,000	104,318
*	Paladin Labs, Inc.	45,700	438,273
*	Parkbridge Lifestyles Communities, Inc.	76,500	180,917
*	Patheon, Inc.	304,900	534,585
*	ProMetic Life Sciences, Inc.	861,300	112,382

* # QLT, Inc.	212,100	477,387
* # Resverlogix Corp.	83,900	175,155
* SXC Health Solutions Corp.	84,161	1,555,220
* # Theratechnologies, Inc.	279,700	317,050
* Transition Therapeutics, Inc.	74,533	361,041
Total Health Care		<u>16,372,242</u>

#### Industrials – (7.0%)

# Aecon Group, Inc.	204,400	1,708,542
* Alexco Resource Corp.	95,500	116,820
* ATS Automation Tooling System, Inc.	304,017	1,120,617
# Clarke, Inc.	99,356	256,847
Exco Technologies, Ltd.	9,700	8,701
* Heroux-Devtek, Inc.	85,400	348,216
* Hydrogenics Corp.	361,330	153,225
* # Intermap Technologies, Ltd.	113,894	153,252
Marsulex, Inc.	48,300	322,197
Richelieu Hardware, Ltd.	51,300	763,486
# Russel Metals, Inc.	227,700	3,455,655
* # Stantec, Inc.	156,600	3,408,484
* The Churchill Corp.	66,413	463,605
Toromont Industries, Ltd.	214,900	3,711,790
Transat A.T., Inc. Class A	2,400	18,446

# Transcontinental, Inc. Class A	247,028	1,829,166
* Vector Aerospace Corp.	77,500	259,123
* West Timmins Mining, Inc.	269,700	103,371
Total Industrials		<u>18,201,543</u>

#### Information Technology – (5.5%)

* Aastra Technologies, Ltd.	54,000	550,018
* Absolute Software Corp.	157,100	417,652
* # AXIA NetMedia Corp.	181,667	284,445
* # Belzberg Technologies, Inc.	18,500	27,458
Calian Technologies, Ltd.	9,800	103,494
* Celestica, Inc.	792,207	3,469,237
* Certicom Corp.	52,700	98,846
* COM DEV International, Ltd.	197,700	504,629
Computer Modelling Group, Ltd.	39,100	231,172
Constellation Software, Inc.	19,600	403,588
Dalsa Corp.	59,800	285,772
Enghouse Systems, Ltd.	26,650	110,838
Evertz Technologies, Ltd.	116,100	1,325,505
* Exfo Electro-Optical Engineering, Inc.	13,761	48,479
Gennum Corp.	103,000	407,380
* Hemisphere GPS, Inc.	197,900	201,733
* # Kaboose, Inc.	403,800	149,830
* # MacDonald Dettweiler & Associates, Ltd.	128,600	2,159,326

* March Networks Corp.	29	40
Matrikon, Inc.	72,400	123,988
* Miranda Technologies, Inc.	79,441	453,486
MKS, Inc.	55,300	49,607
Mosaid Technologies, Inc.	34,600	236,733
* Points International, Ltd.	355,081	141,888
* # Sierra Wireless, Inc.	127,100	725,545
Softchoice Corp.	49,571	105,105
* The Descartes Systems Group, Ltd.	126,300	341,950
* Tundra Semiconductor Corp.	61,250	178,818
* Vecima Network, Inc.	38,808	218,369
* # Webtech Wireless, Inc.	279,500	262,120
* Wi-LAN, Inc.	320,200	425,628
* # Zarlink Semiconductor, Inc.	1,004,386	217,054
Total Information Technology		<u>14,259,733</u>

Materials – (27.4%)

* Alamos Gold, Inc.	340,000	2,184,873
* # Almaden Minerals, Ltd.	108,300	82,136
* # Altius Minerals Corp.	112,600	433,412
Amerigo Resources, Ltd.	411,965	114,225
* # Anvil Mining, Ltd.	214,740	227,655
* # Apollo Gold Corp.	203,412	45,617
* # Aquiline Resources, Inc.	224,900	495,193
* Atna Resource, Ltd.	126,947	82,820
* Augusta Resource Corp.	268,174	139,964
* Aurizon Mines, Ltd.	514,000	1,810,789
* Baja Mining Corp.	405,400	64,467
Canam Group, Inc. Class A	158,700	953,818
* Canfor Corp.	323,674	1,913,669
* Capstone Mining Corp.	286,465	263,980

* Cardero Resource Corp.	157,360	166,824
Cascades, Inc.	235,076	617,284
* Catalyst Paper Corp.	1,675,887	464,670
CCL Industries, Inc. Class B	95,300	1,703,548
* Claude Resources, Inc.	1,133,600	563,911
* # Crystallex International Corp.	1,355,025	337,030
* Dundee Precious Metals, Inc.	223,854	337,721
* Eastern Platinum, Ltd.	2,320,390	690,677
* Eastmain Resources, Inc.	228,714	164,133
* # Endeavour Silver Corp.	147,700	222,830
* Entree Gold, Inc.	255,400	216,608
* # Equinox Minerals, Ltd.	1,624,890	2,000,884
* Etruscan Resources, Inc.	333,375	111,465
* # Euro Goldfields, Ltd.	490,160	1,259,127
* # Far West Mining, Ltd.	153,396	136,352
* Farallon Resources, Ltd.	987,400	169,096

* First Nickel, Inc.	300	18
First Quantum Minerals, Ltd.	11,700	208,095
* # Forsys Metals Corp.	199,402	1,000,059
* # Fronteer Development Group, Inc.	325,800	717,358
* Globestar Mining Corp.	296,306	108,736
* # Golden Star Resources, Ltd.	855,400	1,304,463
* Grande Cache Coal Corp.	245,800	140,314
* Great Basin Gold, Ltd.	822,890	1,107,253
* Guyana Goldfields, Inc.	172,852	417,241
* # Hanfeng Evergreen, Inc.	141,091	792,756
Harry Winston Diamond Corp.	219,100	871,933
* # HudBay Minerals, Inc.	440,721	1,761,087
IAMGOLD Corp.	1,117,000	7,651,621
* # Imperial Metals Corp.	69,090	132,405
Inmet Mining Corp.	61,300	1,037,788
* # Inter-Citic Minerals, Inc.	215,625	87,041
* International Forest Products, Ltd. Series A	166,200	223,633
International Royalty Corp.	280,680	441,763
* Intertape Polymer Group, Inc.	152,600	104,533
* # Ivanhoe Mines, Ltd.	408,700	1,126,529
* Ivernia, Inc.	414,560	47,330
* Jinshan Gold Mines, Inc.	443,500	206,153
* Kimber Resources, Inc.	21,200	10,892
* # Kirkland Lake Gold, Inc.	174,480	775,467
* Lake Shore Gold Corp.	474,700	545,832
* # Laramide Resources, Ltd.	241,000	349,831
* # Lundin Mining Corp.	783,800	575,266
Major Drilling Group International, Inc.	94,900	1,054,831
* # MDN, Inc.	242,980	110,963
* # Mega Uranium, Ltd.	597,300	516,320
* Metallic Ventures Gold, Inc.	200	90
Methanex Corp.	349,000	2,698,080
* Migao Corp.	160,400	784,832
* Minco Base Metals Corp.	2,780	–
* # Neo Material Technologies, Inc.	384,000	344,465
# Norbord, Inc.	309,200	163,898
* # North American Palladium, Ltd.	199,710	325,725
* Northgate Minerals Corp.	937,300	1,123,613
# Nova Chemicals Corp.	340,900	631,065

* Orvana Minerals Corp.	118,300	54,025
* # Pan Amer Silver Corp.	213,700	3,901,931
* # PDX Resources, Inc.	203,200	352,959
* Petaquilla Minerals, Ltd.	257,380	88,155
* Platinum Group Metals, Ltd.	179,687	281,345
* Polaris Miner Corp.	16,700	18,930
* # PolyMet Mining Corp.	423,377	321,093
* # Quadra Mining, Ltd.	242,250	667,731

* Queenston Mining, Inc.	157,025	449,466
* Resin Systems, Inc.	508,980	116,220
* Richmond Mines, Inc.	22,200	56,122
* # Rubicon Minerals Corp.	428,915	556,147
Samuel Manu-Tech, Inc.	20,400	113,957
* SEMAFO, Inc.	560,765	868,871
# Sherritt International Corp.	365,500	795,829
* # Shore Gold, Inc.	837,013	225,251
* # Silver Standard Resources, Inc.	225,492	4,556,731
* # Silver Wheaton Corp.	151,700	992,158
# Silvercorp Metals, Inc.	482,000	1,080,938
* # Starfield Resources, Inc.	953,115	182,656
Stella-Jones, Inc.	29,600	392,253
* Tahera Diamond Corp.	235,400	960
* # Tanzanian Royalty Exploration Corp.	310,013	1,188,225
* # Taseko Mines, Ltd.	649,000	539,841
* # Thompson Creek Metals Company, Inc.	474,700	1,827,184
* # Timminco, Ltd.	194,700	549,368
* Virginia Mines, Inc.	22,800	79,951
* Wesdome Gold Mines, Ltd.	86,000	68,730
# West Fraser Timber Co., Ltd.	119,616	2,926,385
Winpak, Ltd.	61,098	348,776
<b>Total Materials</b>		<b>71,076,245</b>

Telecommunication Services – (0.0%)

* Wireless Matrix Corp.	120,000	60,673
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Utilities – (0.8%)

* BioteQ Environmental Technologies, Inc.	191,000	77,880
* Boralex, Inc. Class A	81,100	522,479
* # Canadian Hydro Developers, Inc.	494,700	1,367,611
* MAXIM Power Corp.	88,700	203,260
Pacific Northern Gas, Ltd.	3,900	43,572

**Total Utilities**

**2,214,802**

**TOTAL COMMON STOCKS**

**206,604,192**

	Face Amount	Value †
	(000)	
<b>TEMPORARY CASH INVESTMENTS – (0.1%)</b>		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$180,000 FNMA 5.058%(r), 01/01/36, valued at \$151,392) to be repurchased at \$148,002	\$ 148	148,000

**SECURITIES LENDING COLLATERAL – (20.3%)**

**Shares**



	<b>Face Amount</b>	
	<u>(000)</u>	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by various corporate obligations, ranging in par value from \$1,378,657 to \$6,305,166, rates ranging from 5.500% to 7.000%, maturities ranging from 07/01/36 to 04/01/38, valued at \$255,634) to be repurchased at \$250,628	\$ 251	<u>250,622</u>
TOTAL SECURITIES LENDING COLLATERAL		<u>52,703,046</u>
TOTAL INVESTMENTS - (100.0%) (Cost \$537,026,116)##		<u>\$ 259,455,238</u>

**THE EMERGING MARKETS SERIES  
SCHEDULE OF INVESTMENTS  
January 31, 2009  
(Unaudited)**

	<u>Shares</u>	<u>Value ††</u>
ARGENTINA – (0.3%)		
COMMON STOCKS – (0.3%)		
Alto Palermo SA Series A	3,418	\$ 4,661
Banco Macro SA	1,831,697	1,931,284
BBVA Banco Frances SA	6,152	5,743
* Capex SA Series A	108,079	72,627
* Celulosa Argentina SA Series B	1	–
* Endesa Costanera SA Series B	76,100	34,235
* Gas Natural Ban SA	345,000	107,672
* IRSA Inversiones y Representaciones SA	1	–
* Juan Minetti SA	353,151	107,237
Ledesma S.A.A.I.	242,632	211,481
* MetroGas SA Series B	50,000	7,310
Siderar S.A.I.C. Series A	649,191	2,190,358
Solvay Indupa S.A.I.C.	375,000	<u>207,711</u>
TOTAL – ARGENTINA		<u>4,880,319</u>
BRAZIL – (13.3%)		
COMMON STOCKS – (6.4%)		
Brasil Telecom Participacoes SA	59,520	1,532,897
Companhia de Bebidas das Americas	70,024	2,429,712
Companhia Siderurgica Nacional SA	367,276	5,569,297
CPFL Energia SA	1,935	25,063

# Empresa Brasileira de Aeronautica SA ADR	140,400	2,115,828
# Perdigao SA ADR	323,019	8,763,505
# Petroleo Brasileiro SA ADR (71654V101)	1,934,642	41,904,346
Petroleo Brasileiro SA ADR (71654V408)	1,223,746	32,062,145
Souza Cruz SA	95,874	1,934,010
Tele Norte Leste Participacoes SA	59,254	911,541
Tractebel Energia SA	140,100	1,083,360
Vivo Participacoes SA	16,035	221,172
Vivo Participacoes SA ADR	2,500	35,450
Weg SA	278,866	1,400,340
<b>TOTAL COMMON STOCKS</b>		<b>99,988,666</b>
<b>PREFERRED STOCKS – (6.9%)</b>		
Aracruz Celulose SA Series B	102,635	88,036
Bancí Itau Holding Financeira SA	1,130,125	11,447,387
Banco Bradesco SA	1,309,241	11,738,023
Brasil Telecom Participacoes SA	222,326	1,466,202
Brasil Telecom Participacoes SA ADR	10,165	328,838
Brasil Telecom SA	234,762	1,202,143
1		
# Braskem SA Preferred A Sponsored ADR	414,277	2,046,528
# Companhia Brasileira de Distribuicao Grupo Pao de Acucar Sponsored ADR	91,600	2,349,540
Companhia de Bebidas das Americas	83	3,399
Companhia de Bebidas das Americas Preferred ADR	162,700	6,636,533
Companhia Energetica de Minas Gerais	327,798	4,443,641
Companhia Energetica de Minas Gerais SA Sponsored ADR	22,240	302,242
Companhia Vale do Rio Doce Series A	1,412,691	17,055,808
Companhia Vale do Rio Doce Series B	81,160	–
Companhia Vale do Rio Doce Sponsored ADR	324,500	3,939,430
* Empresa Nacional de Comercio Redito e Participacoes SA	480	3,381
Gerdau SA	756,268	4,899,443
Metalurgica Gerdau SA	204,150	1,755,514
Net Servicos de Comunicacao SA Preferred ADR	632,763	4,030,700
# Sadia SA ADR	1,029,504	4,334,212
Tele Norte Leste Participacoes SA	180,034	2,227,145
Tele Norte Leste Participacoes SA ADR	137,000	1,685,100
Telecomunicacoes de Sao Paulo SA	247,800	4,731,698
Telemar Norte Leste SA	37,912	741,082
# Ultrapar Participacoes SA Sponsored ADR	121,554	2,807,897
Unibanco-Uniao de Bancos Brasileiros SA	40,000	113,793
Unibanco-Uniao de Bancos Brasileiros SA ADR	46,000	2,588,880
Unibanco-Uniao de Bancos Brasileiros Units SA	806,260	4,556,064
Usinas Siderurgicas de Minas Gerais SA Series A	193,962	2,412,820
Vivo Participacoes SA	132,854	1,889,734
* # Votorantim Celulose e Papel SA Sponsored ADR	981,075	5,690,235
<b>TOTAL PREFERRED STOCKS</b>		<b>107,515,448</b>
<b>TOTAL – BRAZIL</b>		<b>207,504,114</b>

## CHILE – (3.3%)

## COMMON STOCKS – (3.3%)

Banco de Chile Series F ADR	49,895	1,713,394
Banco Santander Chile SA ADR	73,998	2,618,049
* Colbun SA	1,731,270	304,389
Compania Cervecerias Unidas SA ADR	63,800	1,837,440
Embotelladora Andina SA Series A ADR	28,300	338,185
Embotelladora Andina SA Series B ADR	46,400	663,520
# Empresa Nacional de Electricidad SA Sponsored ADR	262,585	9,815,427
Empresas Copec SA	20,500	165,691
Enerisis SA Sponsored ADR	1,398,003	20,061,343
# Lan Airlines SA Sponsored ADR	299,002	2,484,707
Masisa SA	706,560	66,247
# Sociedad Quimica y Minera de Chile SA Sponsored ADR	349,195	9,463,185
# Vina de Concha y Toro SA Sponsored ADR	58,550	1,958,498

## TOTAL – CHILE

51,490,075

## CHINA – (7.5%)

## COMMON STOCKS – (7.5%)

* Anhui Conch Cement Co., Ltd.	48,000	230,053
# Bank of China, Ltd.	60,844,000	15,946,139
# Bank of Communications Co., Ltd.	1,294,000	843,051

# Beijing Capital International Airport Co., Ltd.	9,340,000	4,119,057
Beijing Enterprises Holdings, Ltd.	50,000	196,293
# Belle International Holdings, Ltd.	2,091,000	833,656
# Byd Co., Ltd.	424,900	791,908
* China Citic Bank	740,000	274,546
# China Construction Bank Corp.	4,300,000	2,097,214
* China High Speed Transmission Equipment Group Co., Ltd.	561,000	657,281
# China Life Insurance Co., Ltd. ADR	79,000	3,126,820
# China Merchants Bank Co., Ltd.	890,000	1,437,179
China Mobile, Ltd. Sponsored ADR	286,997	12,906,255
# China Overseas Land & Investment, Ltd.	1,664,000	2,176,165
# China Petroleum and Chemical Corp. (Sinopec) ADR	43,800	2,367,828
China Power International Development, Ltd.	1,633,000	305,738
China Resources Enterprise, Ltd.	5,707,000	8,210,359
# China Resources Land, Ltd.	802,000	926,313
China Resources Power Holdings Co., Ltd.	988,000	1,812,411
China Shenhua Energy Co., Ltd.	843,500	1,798,393
# China Telecom Corp., Ltd. ADR	9,900	357,687
China Travel International Investment Hong Kong, Ltd.	3,830,000	582,061
# China Unicom Hong Kong, Ltd. ADR	68,400	628,596
# Citic Pacific, Ltd.	10,056,000	11,821,633
* CITIC Resources Holdings, Ltd.	3,666,000	384,618
CNOOC, Ltd.	45,000	38,729

CNOOC, Ltd. ADR	26,800	2,305,872
* # Country Garden Holdings Co.	2,395,000	492,809
# Dalian Port (PDA) Co., Ltd.	1,070,000	279,864
# FU JI Food & Catering Services	289,000	131,704
Global Bio-Chem Technology Group Co., Ltd.	2,008,000	289,387
Harbin Power Equipment Co., Ltd.	908,000	634,929
HKC (Holdings), Ltd.	4,797,213	267,860
# Hopson Development Holdings, Ltd.	818,000	473,521
# Huadian Power International Corp.	694,000	147,796
# Industrial and Commercial Bank of China (Asia), Ltd.	36,590,000	15,470,082
Jiangsu Express Co., Ltd.	820,000	582,403
# Li Ning Co., Ltd.	467,500	649,331
PetroChina Co., Ltd. ADR	94,700	6,986,019
# Ping An Insurance (Group) Co. of China, Ltd.	266,500	1,154,340
* Semiconductor Manufacturing International Corp. ADR	275,643	474,106
# Shenzhen Expressway Co., Ltd.	744,000	277,260
Shenzhen International Holdings, Ltd.	9,752,500	408,976
# Sinotrans, Ltd.	1,852,000	296,464
* # Tencent Holdings, Ltd.	752,000	4,594,906
# Tingyi (Cayman Islands) Holding Corp.	1,150,000	1,328,164
# TPV Technology, Ltd.	1,848,000	413,752
Travelsky Technology, Ltd.	740,000	288,687
Zijin Mining Group Co., Ltd.	360,000	189,271
# ZTE Corp.	1,577,360	4,489,351
TOTAL – CHINA		<u>117,496,837</u>

CZECH REPUBLIC – (1.5%)		
COMMON STOCKS – (1.5%)		
CEZ A.S.	323,973	11,044,269
Komerčni Banka A.S.	15,737	1,737,640
Telefonica 02 Czech Republic A.S.	437,979	8,161,742
# Zentiva NV	38,106	<u>1,943,707</u>
TOTAL – CZECH REPUBLIC		<u>22,887,358</u>
HUNGARY – (1.6%)		
COMMON STOCKS – (1.6%)		
Egis Gyogyszergyar NYRT	54,260	2,710,295
# ELMU NYRT	185	19,820
Magyar Telekom Telecommunications P.L.C.	714,375	1,752,917
# MOL Hungarian Oil & Gas NYRT	108,224	4,195,353
* # OTP Bank NYRT	719,020	7,124,310
Richter Gedeon NYRT	79,508	9,041,514
Tiszai Vegyi Kombinat NYRT	63,988	<u>672,937</u>
TOTAL – HUNGARY		<u>25,517,146</u>

## INDIA – (9.9%)

## COMMON STOCKS – (9.9%)

* ACC, Ltd.	43,053	439,388
Adani Enterprises, Ltd.	51,000	289,832
Aditya Birla Nuvo, Ltd.	5,819	55,138
Ambuja Cements, Ltd.	1,162,146	1,653,112
Apollo Hospitals Enterprise, Ltd.	21,437	174,792
Asea Brown Boveri India, Ltd.	97,291	940,482
Asian Paints, Ltd.	75,936	1,213,369
Aventis Pharma, Ltd.	3,628	64,461
Axis Bank, Ltd.	349,044	3,036,171
Bajaj Auto, Ltd.	98,754	941,267
Bajaj Finserv, Ltd.	59,835	207,768
Bajaj Holdings and Investment, Ltd.	62,764	289,567
Bharat Electronics, Ltd.	7,300	122,417
* Bharti Airtel, Ltd.	191,000	2,450,982
Cadila Healthcare, Ltd.	43,070	216,335
* Carnation Nutral Analogue Foods, Ltd.	11,485	17,331
Cipla, Ltd.	752,827	2,933,445
Colgate-Palmolive (India), Ltd.	84,376	722,968
Crompton Greaves, Ltd.	184,828	483,594
Cummins India, Ltd.	107,892	366,443
Dabur India, Ltd.	308,253	549,379
Divi' s Laboratories, Ltd.	31,510	560,008
Dr. Reddy' s Laboratories, Ltd.	174,080	1,584,911
Dr. Reddy' s Laboratories, Ltd. ADR	89,614	811,007
EIH, Ltd.	165,150	327,112
Exide Industries, Ltd.	202,666	166,692
GAIL India, Ltd.	57,000	225,211
GAIL India, Ltd. Sponsored GDR	30,900	740,766
GlaxoSmithKline Pharmaceuticals, Ltd.	59,367	1,405,804
* Glenmark Pharmaceuticals, Ltd.	140,860	390,628
Godrej Consumer Products, Ltd.	109,632	293,553

* Grasim Industries, Ltd.	6,300	151,733
Great Eastern Shipping Co., Ltd.	110,304	380,406
HCL Technologies, Ltd.	311,688	728,304
HDFC Bank, Ltd.	386,733	7,178,345
HDFC Bank, Ltd. ADR	47,240	2,723,858
Hero Honda Motors, Ltd. Series B	219,870	3,921,405
Hindustan Unilever, Ltd.	1,921,894	10,158,444
ICICI Bank, Ltd. Sponsored ADR	55,300	911,344
Indian Hotels Co., Ltd.	556,861	451,681
Infosys Technologies, Ltd.	657,429	17,253,056
* Infosys Technologies, Ltd. Sponsored ADR	250,600	6,655,936
Infrastructure Development Finance Co., Ltd.	1,931	2,242
ITC, Ltd.	2,007,345	7,314,377

Jammu & Kashmir Bank, Ltd.	9,547	56,443
Jindal Steel & Power, Ltd.	104,510	2,183,311
JSW Steel, Ltd.	106,526	451,577
Jubilant Organosys, Ltd.	90,060	218,494
Larsen & Toubro, Ltd.	433,176	6,024,736
Lupin, Ltd.	53,780	620,639
Mahanagar Telephone Nigam, Ltd.	130,940	191,798
Mahindra & Mahindra, Ltd.	254,183	1,538,466
Mangalore Refinery & Petrochemicals, Ltd.	846,013	629,945
Maruti Suzuki India, Ltd.	129,741	1,493,507
* Matrix Laboratories, Ltd.	63,511	110,368
Motor Industries Co., Ltd.	22,318	1,395,215
Nirma, Ltd.	66,235	131,077
* Oracle Financial Services	14,000	171,936
Pantaloon Retail India, Ltd.	9,760	31,899
* Pantaloon Retail India, Ltd.- Class B	976	-
Petronet LNG, Ltd.	97,953	73,013
Piramal Healthcare, Ltd.	76,008	326,523
Proctor & Gamble Hygiene & Health Care, Ltd.	11,227	165,988
* Punj Lloyd, Ltd.	99,463	189,251
Ranbaxy Laboratories, Ltd.	221,915	969,733
Reliance Capital, Ltd.	101,317	856,372
Reliance Communications, Ltd.	1,071,955	3,676,334
Reliance Energy, Ltd.	191,590	2,238,787
Reliance Industries, Ltd.	1,030,847	27,530,024
* Reliance Natural Resources, Ltd.	1,099,793	1,140,427
Satyam Computer Services, Ltd.	772,898	833,700
Sesa Goa, Ltd.	534,990	913,741
Shree Cement, Ltd.	2,872	28,938
Shriram Transport Finance Co., Ltd.	2,300	8,658
Siemens India, Ltd.	153,743	642,169
Sterling Biotech, Ltd.	68,760	222,826
Sterlite Industries (India), Ltd. Series A	431,495	2,389,735
* Sun Pharma Advanced Research Co., Ltd.	105,040	101,001
Sun Pharmaceuticals Industries, Ltd.	146,188	3,174,530
* Sun TV Network, Ltd.	25,000	83,181
Tata Chemicals, Ltd.	106,220	329,913
Tata Consultancy Services, Ltd.	378,487	3,914,653
Tata Power Co., Ltd.	144,515	2,218,490

Tata Tea, Ltd.	8,903	109,293
Tech Mahindra, Ltd.	6,379	30,558
Thermax, Ltd.	46,429	150,023
Titan Industries, Ltd.	7,547	140,307
United Phosphorus, Ltd.	69,388	130,930
United Spirits, Ltd.	21,912	262,282
Videsh Sanchar Nigam, Ltd.	105,825	963,799
Wipro, Ltd.	440,456	2,054,570

Zee Entertainment Enterprises, Ltd.	402,083	893,276
Zee News, Ltd.	239,188	151,877
<b>TOTAL COMMON STOCKS</b>		<b>153,669,377</b>
<b>PREFERRED STOCKS – (0.0%)</b>		
Tata Steel, Ltd.	533,337	293,615
<b>TOTAL – INDIA</b>		<b>153,962,992</b>
<b>INDONESIA – (2.4%)</b>		
<b>COMMON STOCKS – (2.4%)</b>		
PT Aneka Tambang Tbk	2,782,000	264,289
PT Astra International Tbk	12,368,561	13,905,310
* PT Bakrie & Brothers Tbk	21,200,000	93,146
PT Bank Central Asia Tbk	9,860,000	2,340,126
PT Bank Danamon Indonesia Tbk	1,762,000	345,136
* PT Bank Pan Indonesia Tbk	12,348,500	564,148
PT Berlian Laju Tanker Tbk	3,803,000	156,533
PT Bumi Resources Tbk	16,615,000	722,452
* PT Holcim Indonesia Tbk	11,400,500	571,416
PT Indocement Tunggal Prakarsa Tbk	875,000	341,520
PT Indosat Tbk	5,352,500	2,623,152
PT Kalbe Farma Tbk	7,288,500	293,223
* PT Lippo Karawaci Tbk	28,822,750	2,098,261
* PT Medco Energi International Tbk	2,543,500	373,694
* PT Pania Indosyntec Tbk	75,100	2,640
PT Semen Gresik Tbk	3,194,500	958,109
PT Sinar Mas Agro Resources & Technology Tbk	1,152,500	176,291
PT Telekomunikasi Indonesia Tbk	15,037,640	8,251,598
PT Unilever Indonesia Tbk	3,681,500	2,536,136
<b>TOTAL – INDONESIA</b>		<b>36,617,180</b>
<b>ISRAEL – (4.6%)</b>		
<b>COMMON STOCKS – (4.6%)</b>		
Africa-Israel Investments, Ltd.	21,821	160,237
* Bank Hapoalim B.M.	4,093,594	7,372,316
Bank Leumi Le-Israel	3,681,834	6,705,855
Bezeq Israeli Telecommunication Corp., Ltd.	2,194,669	3,244,795
Clal Industries, Ltd.	23,420	48,936
Clal Insurance Enterprise Holdings, Ltd.	1,996	11,672
Delek Group, Ltd.	4,584	300,755
Discount Investment Corp.	43,272	377,302
Elbit Systems, Ltd.	51,399	2,276,420
* First International Bank of Israel, Ltd. (6123804)	133,659	168,992
* First International Bank of Israel, Ltd. (6123815)	36,426	223,238

IDB Development Corp., Ltd. Series A	10,449	96,174
IDB Holding Corp., Ltd.	36,578	475,908
Israel Chemicals, Ltd.	837,943	5,698,812
Israel Discount Bank Series A	232,575	177,579
* Koor Industries, Ltd.	1	5
Makhteshim-Agan Industries, Ltd.	545,196	1,703,719
Migdal Insurance Holdings, Ltd.	495,258	403,759
Osem Investment, Ltd.	67,801	690,510
Partner Communications Co., Ltd.	124,006	1,905,923
Strauss Group, Ltd.	55,697	461,101
Teva Pharmaceutical Industries, Ltd. Sponsored ADR	869,167	36,026,972
United Mizrahi Bank, Ltd.	490,955	2,266,498

TOTAL – ISRAEL

70,797,478

MALAYSIA – (4.5%)

COMMON STOCKS – (4.5%)

Affin Holdings Berhad	312,600	115,633
AMMB Holdings Berhad	874,959	549,694
Asiatic Development Berhad	276,600	296,923
Batu Kawan Berhad	15,000	35,567
Berjaya Sports Toto Berhad	749,900	971,609
Boustead Holdings Berhad	113,900	99,130
British American Tobacco Berhad	239,100	2,925,319
Bumiputra-Commerce Asset Holdings Berhad	3,095,227	5,434,889
Digi.Com Berhad	495,162	2,804,842
EON Capital Berhad	175,500	167,099
Fraser & Neave Holdings Berhad	61,000	151,171
Gamuda Berhad	398,800	207,641
Genting Berhad	3,086,500	3,117,094
Hong Leong Bank Berhad	820,150	1,152,346
Hong Leong Financial Group Berhad	548,429	683,959
IJM Corp. Berhad	79,000	73,391
IOI Corp. Berhad	5,147,195	5,515,262
* IOI Properties Berhad	302,600	185,681
KLCC Property Holdings Berhad	778,600	622,897
Kuala Lumpur Kepong Berhad	814,200	2,230,910
Lafarge Malayan Cement Berhad	259,580	225,956
Malayan Banking Berhad	538,175	775,636
Malaysian Airlines System Berhad	599,367	469,748
Malaysian Pacific Industries Berhad	152,900	251,707
MISC Berhad	2,124,832	4,971,348
MMC Corp. Berhad	1,503,800	548,167
Nestle (Malaysia) Berhad	217,200	1,653,693
Oriental Holdings Berhad	241,300	331,326
Parkson Holdings Berhad	182,650	163,242
Petronas Dagangan Berhad	445,100	904,750
Petronas Gas Berhad	886,800	2,402,372
Plus Expressways Berhad	2,589,600	2,074,078



PPB Group Berhad	889,100	2,318,088
Public Bank Berhad	1,550,201	3,694,552
Resorts World Berhad	4,928,500	3,031,731
RHB Capital Berhad	525,900	532,222
Sarawak Energy Berhad	430,200	237,026
Shell Refining Co. Federation of Malaysia Berhad	227,000	544,084
Sime Darby Berhad	3,457,620	5,232,007
SP Setia Berhad	971,150	880,885
Star Publications (Malaysia) Berhad	485,600	418,861
Telekom Malaysia Berhad	1,816,400	1,588,896
Tenaga Nasional Berhad	2,121,000	3,442,611
* TM International Berhad	1,937,500	1,696,605
* UEM Land Holdings Berhad	700,625	146,631
UMW Holdings Berhad	729,066	1,116,993
YTL Corp. Berhad	1,420,966	2,743,121
YTL Power International Berhad	283,040	147,635

TOTAL – MALAYSIA

69,885,028

MEXICO – (7.2%)

COMMON STOCKS – (7.2%)

Alfa S.A.B. de C.V. Series A	1,255,737	2,140,486
# America Movil S.A.B. de C.V. Series L	19,036,559	27,175,588
* # Carso Global Telecom S.A.B. de C.V. Telecom Series A1	1,252,271	4,523,666
Cementos de Mexico S.A.B de C.V. Series B	257,500	200,734
# Coca-Cola Femsa S.A.B. de C.V. Series L	555,200	2,094,467
# Consorcio ARA S.A.B. de C.V.	1,231,500	308,576
* Corporacion GEO S.A.B. de C.V. Series B	508,600	561,087
* Corporacion Interamericana de Entramiento S.A.B. de C.V. Series B	28,827	17,055
Corporacion Mexicana de Restaurantes S.A.B. de C.V. Series B	1,107	523
Corporativo Fragua S.A.B. de C.V. Series B	21	139
* Dine S.A.B. de C.V.	116,965	43,148
El Puerto de Liverpool S.A.B. de C.V. Series C1	339,100	1,168,309
Embotelladora Arca S.A.B. de C.V., Mexico	414,103	737,859
* Empresas ICA S.A.B. de C.V.	50	80
* Empresas ICA S.A.B. de C.V. Sponsored ADR	94,740	632,863
Fomento Economico Mexicano S.A.B. de C.V. Series B & D	2,264,400	6,320,077
* Gruma S.A.B. de C.V. ADR	85,490	147,043
Grupo Aeroportuario del Pacifico S.A.B. de C.V. ADR	97,300	1,819,510
Grupo Carso S.A.B. de C.V. Series A-1	1,063,532	2,430,224
# Grupo Elektra S.A. de C.V.	126,080	2,913,460
Grupo Financiero Banorte S.A.B. de C.V.	3,034,209	4,006,246
# Grupo Financiero Inbursa S.A.B. de C.V. Series O	1,883,164	4,194,334
Grupo Gigante S.A.B. de C.V. Series B	87,382	85,604
# Grupo Industrial Bimbo S.A.B. de C.V. Series A	672,500	2,427,914
Grupo Industrial Maseca S.A.B. de C.V. Series B	229,000	140,263
* Grupo Kuo S.A.B. de C.V. Series B	68	22
Grupo Mexico S.A.B. de C.V. Series B	9,415,756	5,197,006
# Grupo Modelo S.A.B. de C.V. Series C	992,400	2,647,588

* Grupo Nutrisa S.A. de C.V.	129	128
* Grupo Qumma S.A. de C.V. Series B	1,591	20

Grupo Televisa S.A.	1,829,700	5,128,453
* # Impulsora Del Desarrollo Y El Empleo en America Latina S.A. de C.V.	3,161,776	1,494,258
Industrias Penoles S.A.B. de C.V.	208,750	1,874,308
Kimberly Clark de Mexico S.A.B. de C.V. Series A	740,600	2,417,583
* # Organizacion Soriana S.A.B. de C.V. Series B	2,290,300	3,609,056
* Promotora y Operadora de Infraestructura S.A. de C.V.	2,085	2,322
* Savia S.A. de C.V.	120,000	6,682
Telefonos de Mexico S.A. de C.V. Series A	200,000	176,790
# Telefonos de Mexico S.A.B. de C.V.	10,416,800	9,222,449
Telmex Internacional S.A.B. de C.V. (B39SQ41)	200,000	91,875
# Telmex Internacional S.A.B. de C.V. (B39SR26)	10,416,800	4,922,990
Telmex Internacional S.A.B. de C.V. ADR	30,200	287,202
* Urbi, Desarrollos Urbanos, S.A.B. de C.V.	1,299,950	1,334,577
# Wal-Mart de Mexico S.A.B. de C.V. Series V	4,692,980	9,796,028

## TOTAL – MEXICO

112,298,592

## PHILIPPINES – (0.7%)

## COMMON STOCKS – (0.7%)

Aboitiz Equity Ventures, Inc.	3,075,000	366,503
Ayala Corp. Series A	313,453	1,271,704
Ayala Land, Inc.	9,214,518	1,206,357
Banco de Oro Unibank, Inc.	1,292,908	611,677
Bank of the Philippine Islands	2,320,456	1,663,623
* Filipina Water Bottling Corp.	2,006,957	–
Metro Bank & Trust Co.	257,100	122,760
Philippine Long Distance Telephone Co.	100,210	4,370,534
Pilipino Telephone Corp.	876,000	124,397
Robinson' s Land Corp. Series B	2,165,100	210,397
SM Prime Holdings, Inc.	7,365,168	1,105,212
Universal Robina Corp.	1,933,200	287,685

## TOTAL – PHILIPPINES

11,340,849

## POLAND – (1.2%)

## COMMON STOCKS – (1.2%)

Asseco Poland SA	9,607	128,926
Bank Millennium SA	480,376	287,168
Bank Pekao SA	163,030	5,062,063
* Bank Przemyslowo Handlowy BPH SA	2,029	20,217
Bank Zackodni WBK SA	37,228	933,589
Browary Zywiec SA	13,634	2,029,369
Kredyt Bank SA	88,259	154,794
* Mondi Packaging Paper Swiecie SA	26,883	302,446
* PBG SA	2,814	163,812

Polski Koncern Naftowy Orlen SA	267,237	1,706,562
Polskie Gornictwo Naftowe I Gazownictwo SA	407,772	442,528
Powszechna Kasa Oszczednosci Bank Polski SA	176,070	1,394,624
Telekomunikacja Polska SA	1,112,400	6,277,974
TVN SA	35,681	120,670
TOTAL – POLAND		<u>19,024,742</u>

SINGAPORE – (0.0%)

COMMON STOCKS – (0.0%)

* # Genting International P.L.C.	560,350	<u>159,616</u>
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SOUTH AFRICA – (7.8%)

COMMON STOCKS – (7.8%)

ABSA Group, Ltd.	389,068	3,505,046
* Adcock Ingram Holdings, Ltd.	253,166	990,234
African Bank Investments, Ltd.	153,288	391,094
African Rainbow Minerals, Ltd.	424,340	4,920,347
Anglo American Platinum Corp., Ltd.	122,915	5,032,628
AngloGold Ashanti, Ltd. Sponsored ADR	71,091	2,039,601
ArcelorMittal South Africa, Ltd.	394,568	3,073,673
Barloworld, Ltd.	92,734	302,884
Bidvest Group, Ltd.	193,516	1,879,432
Data Tec, Ltd.	205,495	304,861
Discovery Holdings, Ltd.	419,855	1,040,610
Exxaro Resources, Ltd.	90,044	595,117
FirstRand, Ltd.	273,016	393,871
Freeworld Coatings, Ltd.	117,583	76,243
Gold Fields, Ltd. Sponsored ADR	96,900	1,018,419
* # Harmony Gold Mining Co., Ltd.	416,418	4,903,328
* # Harmony Gold Mining Co., Ltd. Sponsored ADR	418,320	4,936,176
Impala Platinum Holdings, Ltd.	449,160	5,140,956
Kumba Iron Ore, Ltd.	15,092	217,390
Liberty Holdings, Ltd.	224,453	1,459,628
Massmart Holdings, Ltd.	133,568	1,051,810
* Metorex, Ltd.	332,485	70,026
MTN Group, Ltd.	1,745,306	16,549,856
Naspers, Ltd. Series N	204,973	3,124,022
Nedbank Group, Ltd.	56,096	494,756
Network Healthcare Holdings, Ltd.	356,530	307,801
Pick' n Pay Stores, Ltd.	309,695	1,044,371
Pretoria Portland Cement Co., Ltd.	809,122	2,326,931
PSG Group, Ltd.	189,027	265,667
Sanlam, Ltd.	836,189	1,316,484
# Sasol, Ltd. Sponsored ADR	1,363,425	36,198,934
Shoprite Holdings, Ltd.	640,645	3,394,026
* Simmer & Jack Mines, Ltd.	866,328	176,395
Standard Bank Group, Ltd.	634,566	4,361,073

Steinhoff International Holdings, Ltd.	745,364	868,972
* Super Group, Ltd.	513,680	77,337
Telkom South Africa, Ltd.	559,552	6,329,596
Tiger Brands, Ltd.	81,830	1,122,098

TOTAL – SOUTH AFRICA

121,301,693

SOUTH KOREA – (10.6%)

COMMON STOCKS – (10.6%)

* Amorepacific Corp.	3,527	1,570,839
Cheil Industrial, Inc.	20,690	495,492
* # Daelim Industrial Co., Ltd.	9,670	320,707
* # Daewoo Engineering & Construction Co., Ltd.	218,088	1,450,319
* Daewoo International Corp.	47,246	820,111
# Daewoo Securities Co., Ltd.	103,195	1,253,427
* # Daewoo Shipbuilding & Marine Engineering Co., Ltd.	142,290	2,079,185
* # Doosan Heavy Industries & Construction Co., Ltd.	14,950	761,539
* # Doosan Infracore Co., Ltd.	82,000	784,766
* # Glovis Co., Ltd.	6,360	221,171
* # GS Engineering & Construction Corp.	27,320	1,155,720
* GS Holdings Corp.	42,945	813,750
Hana Financial Group, Inc.	112,261	1,837,144
Hankook Tire Manufacturing Co., Ltd.	84,420	802,126
* # Hite Brewery Co., Ltd.	6,098	656,221
* Hyundai Department Store Co., Ltd.	3,054	139,514
* # Hyundai Development Co.	33,870	885,815
# Hyundai Heavy Industries Co., Ltd.	49,890	7,031,278
* # Hyundai Merchant Marine Co., Ltd.	24,600	549,740
* Hyundai Mobis	53,070	2,471,122
# Hyundai Motor Co., Ltd.	95,919	3,237,444
# Hyundai Steel Co.	58,560	1,561,308
* Kangwon Land, Inc.	150,410	1,371,749
* KB Financial Group, Inc.	139,085	3,730,172
KCC Corp.	7,410	1,505,434
* # Kia Motors Corp.	225,130	1,255,032
* Korea Electric Power Corp.	295,290	5,967,235
* Korea Exchange Bank	200,200	953,305
* Korea Gas Corp.	35,793	1,322,118
Korea Investment Holdings Co., Ltd.	12,620	252,649
KT Corp.	195,930	5,611,287
* KT Freetel, Ltd.	47,030	985,267
KT&G Corp.	103,590	6,205,802
* # LG Chemical, Ltd.	36,776	2,107,465
* # LG Corp.	129,413	3,583,818
# LG Electronics, Inc.	88,910	4,545,065
# LG Household & Healthcare Co., Ltd.	5,120	615,952
* Lotte Confectionary Co., Ltd.	315	276,165
# Macquarie Korea Infrastructure Fund	74,766	273,853

#	POSCO	46,060	11,761,601
	S1 Corp.	3,130	106,891
	Samsung Card Co., Ltd.	23,720	640,140
	Samsung Corp.	100,930	2,955,481
#	Samsung Electro-Mechanics Co., Ltd.	37,767	924,925
	Samsung Electronics Co., Ltd.	97,139	33,775,220
	Samsung Electronics Co., Ltd. ADR	52,988	9,371,611
	Samsung Fire and Marine Insurance, Ltd.	35,022	4,140,691
#	Samsung Heavy Industries Co., Ltd.	126,000	2,401,490
#	Samsung SDI Co., Ltd.	20,352	979,504
#	Samsung Securities Co., Ltd.	33,780	1,510,781
*	Shinhan Financial Group Co., Ltd.	190,952	3,857,735

* #	Shinhan Financial Group Co., Ltd. ADR	18,000	717,660
#	Shinsegae Co., Ltd.	12,596	4,031,130
	SK Co., Ltd.	21,194	1,557,366
	SK Energy Co., Ltd.	51,889	2,955,782
	SK Telecom Co., Ltd.	56,085	8,368,699
#	S-Oil Corp.	47,310	1,991,385
*	Woongjin Coway Co., Ltd.	13,260	243,614
	Woori Investment & Securities Co., Ltd.	67,386	810,555
*	Yuhan Corp.	776	112,305

TOTAL – SOUTH KOREA

164,675,672

TAIWAN – (8.2%)

COMMON STOCKS – (8.2%)

	Acer, Inc.	2,774,494	3,445,559
	Advanced Semiconductor Engineering, Inc.	2,990,899	968,194
	Advantech Co., Ltd.	73,244	90,423
	Asia Cement Corp.	2,380,693	1,675,135
	Asustek Computer, Inc.	2,962,281	2,682,398
	AU Optronics Corp.	1,294,052	914,464
	AU Optronics Corp. Sponsored ADR	85,500	605,340
	Catcher Co., Ltd.	140,027	240,170
	Cathay Financial Holdings Co., Ltd.	2,551,761	2,478,034
	Chang Hwa Commercial Bank	1,869,000	589,944
	Cheng Shin Rubber Industry Co., Ltd.	980,718	685,233
	Cheng Uei Precision Industry Co., Ltd.	228,659	223,503
	Chi Mei Optoelectronic Corp.	1,481,000	451,832
	Chicony Electronics Co., Ltd.	190,000	171,526
	China Development Financial Holding Corp.	3,970,000	684,407
	China Steel Corp.	8,387,027	5,660,536
	Chinatrust Financial Holdings Co., Ltd.	501,000	165,380
	Chungwa Picture Tubes Co., Ltd.	2,528,000	232,541
	Clevo Co.	449,000	346,276
	Compal Electronics, Inc.	3,689,927	1,869,677
	Delta Electronics Industrial Co., Ltd.	1,776,830	2,787,651

E.Sun Financial Holding Co., Ltd.	1,093,000	251,319
Epistar Corp.	224,000	203,835
Eternal Chemical Co., Ltd.	252,000	108,926
Evergreen International Storage & Transport Corp.	357,000	164,134
Evergreen Marine Corp., Ltd.	481,869	193,623
Everlight Electronics Co., Ltd.	146,000	193,813
Far East Textile, Ltd.	4,207,850	2,626,663
Feng Hsin Iron & Steel Co., Ltd.	170,000	182,644
First Financial Holding Co., Ltd.	5,083,487	2,185,190
Formosa Chemicals & Fiber Co., Ltd.	4,610,141	4,941,074
Formosa International Hotels Corp.	32,000	274,043
Formosa Plastics Corp.	4,721,167	6,710,872
Formosa Taffeta Co., Ltd.	605,000	284,413
Foxconn Technology Co., Ltd.	600,694	1,225,782
Fubon Financial Holding Co., Ltd.	5,940,052	3,562,757
Giant Manufacture Co., Ltd.	168,000	356,240
Hon Hai Precision Industry Co., Ltd.	3,991,458	7,028,754

Hotai Motor Co., Ltd.	387,000	562,067
HTC Corp.	502,095	4,764,287
Hua Nan Financial Holding Co., Ltd.	5,559,124	2,625,090
Innolux Display Corp.	1,698,000	1,290,089
Inventec Corp.	1,575,202	418,751
Lee Chang Yung Chemical Industry Corp.	291,000	188,415
Lite-On Technology Corp.	504,000	303,243
Macronix International Co., Ltd.	1,726,335	449,223
Media Tek, Inc.	734,059	5,284,762
Mega Financial Holding Co., Ltd.	4,537,000	1,330,215
Mitac International Corp.	209,288	67,631
Nan Ya Plastic Corp.	6,878,218	6,740,284
* Nan Ya Printed Circuit Board Corp.	197,000	368,754
Pou Chen Corp.	1,911,754	820,470
President Chain Store Corp.	776,260	1,827,946
Shihlin Electric & Engineering Corp.	235,000	192,884
Shin Kong Financial Holding Co., Ltd.	1,752,619	406,254
Siliconware Precision Industries Co., Ltd.	2,347,324	1,873,312
SinoPac Holdings Co., Ltd.	2,671,000	443,742
Synnex Technology International Corp.	843,364	942,810
Taishin Financial Holdings Co., Ltd.	1,449,000	225,371
* Taiwan Business Bank	921,000	176,063
Taiwan Cement Corp.	2,415,895	1,611,877
Taiwan Cooperative Bank	2,997,634	1,303,809
Taiwan Glass Industrial Corp.	1,271,068	621,343
Taiwan Secom Co., Ltd.	150,000	187,334
Taiwan Semiconductor Manufacturing Co., Ltd.	22,275,436	27,366,179
* Tatung Co., Ltd.	1,058,000	174,739
Ton Yi Industrial Corp.	220,000	62,297
Transcend Information, Inc.	125,000	225,705

TSRC Corp.	368,000	263,886
U-Ming Marine Transport Corp.	648,860	761,167
Uni-President Enterprises Corp.	3,348,991	2,614,310
United Microelectronics Corp.	5,956,000	1,271,424
Walsin Lihwa Corp.	2,278,539	387,499
Wan Hai Lines Co., Ltd.	543,209	219,872
Wistron Corp.	1,139,690	795,114
Yang Ming Marine Transport Corp.	341,131	91,231
Yuanta Financial Holding Co., Ltd.	1,945,885	731,677

TOTAL – TAIWAN

127,453,431

THAILAND – (1.3%)

COMMON STOCKS – (1.3%)

Advance Info Service PCL (Foreign)	1,654,700	3,549,335
Bangkok Dusit Medical Services PCL (Foreign)	586,600	285,205
Bank of Ayudhya PCL (Foreign) NVDR	2,779,900	703,621
Banpu PCL (Foreign)	123,500	791,191
BEC World PCL (Foreign)	1,178,000	636,757
Bumrungrad Hospital PCL (Foreign)	297,000	186,873
C.P. Seven Eleven PCL (Foreign)	2,614,700	837,542
Central Pattana PCL (Foreign)	888,500	332,886

Charoen Pokphand Foods PCL (Foreign)	4,487,600	423,540
Delta Electronics (Thailand) PCL (Foreign)	922,510	251,965
Kasikornbank PCL (Foreign)	1,730,300	2,251,642
Krung Thai Bank PCL (Foreign)	10,840,270	1,233,927
Padaeng Industry PCL (Foreign) NVDR	550,900	157,558
PTT Aromatics & Refining PCL (Foreign)	1,381,437	387,190
PTT Chemical PCL (Foreign)	2,577,960	2,304,054
PTT Exploration & Production PCL (Foreign)	300,000	849,421
Ratchaburi Electricity Generating Holding PCL (Foreign)	927,600	1,054,543
* Siam City Bank PCL (Foreign)	833,100	165,595
Siam City Cement PCL (Foreign)	183,613	677,422
Siam Commercial Bank PCL (Foreign)	1,074,766	1,598,394
Siam Makro PCL (Foreign)	112,500	225,225
Thai Union Frozen Products PCL (Foreign)	574,020	320,131
The Siam Cement PCL (Foreign)	125,700	359,502

TOTAL – THAILAND

19,583,519

TURKEY – (1.7%)

COMMON STOCKS – (1.7%)

Akbank T.A.S.	1,278,133	3,675,368
Akcansa Cimento Sanayi ve Ticaret A.S.	123,970	162,496
Aksigorta A.S.	497,542	807,080
Anadolu Efes Biracilik ve Malt Sanayi A.S.	414,134	2,769,719
Arcelik A.S.	307,254	326,394



* Aygaz A.S.	1	–
BIM BirlesikMagazalar A.S.	15,321	327,660
* Dogan Sirketler Grubu Holding A.S.	2,198,653	824,209
* Dogan Yayin Holding A.S.	2	1
Enka Insaat ve Sanayi A.S.	275,905	894,879
Eregli Demir ve Celik Fabrikalari Turk A.S.	832,026	1,789,210
Ford Otomotiv Sanayi A.S.	114,792	293,198
* Hurriyet Gazetecilik ve Matbaacilik A.S.	408,376	157,197
* Koc Holding A.S. Series B	1,057,312	1,473,912
Tofas Turk Otomobil Fabrikasi A.S.	1	1
Tupras-Turkiye Petrol Rafinerileri A.S.	231,906	2,197,227
* Turk Ekonomi Bankasi A.S.	1	–
* Turk Sise ve Cam Fabrikalari A.S.	486,117	284,257
Turkcell Iletisim Hizmetleri A.S.	257,680	1,365,888
* Turkiye Garanti Bankasi A.S.	3,050,806	4,124,595
* Turkiye Halk Bankasi A.S.	150,201	386,447
Turkiye Is Bankasi A.S.	1,372,915	3,045,662
Turkiye Vakiflar Bankasi T.A.O.	274,700	198,931
* Yapi ve Kredi Bankasi A.S.	1,340,636	1,446,512

TOTAL – TURKEY

26,550,843

	Face Amount	Value †
	(000)	
TEMPORARY CASH INVESTMENTS – (0.4%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$7,075,000 FNMA 5.00%, 08/25/18, valued at \$6,935,747) to be repurchased at \$6,832,108	\$ 6,832	6,832,000

	Shares	
SECURITIES LENDING COLLATERAL – (12.0%)		
§ @ DFA Short Term Investment Fund LP	185,749,947	185,749,947
	Face Amount	
	(000)	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by various corporate obligations, ranging in par value from \$1,378,657 to \$6,305,166, rates ranging from 5.500% to 7.000%, maturities ranging from 07/01/36 to 04/01/38, valued at \$1,256,164) to be repurchased at \$1,231,563	\$ 1,232	1,231,533
TOTAL SECURITIES LENDING COLLATERAL		186,981,480

TOTAL INVESTMENTS - (100.0%)

(Cost \$1,321,329,897)##

\$ 1,557,240,964



**THE EMERGING MARKETS SMALL CAP SERIES**  
**SCHEDULE OF INVESTMENTS**  
**January 31, 2009**  
**(Unaudited)**

	<u>Shares</u>	<u>Value ††</u>
ARGENTINA – (0.2%)		
COMMON STOCKS – (0.2%)		
Banco Macro SA	5,425	\$ 5,720
* Banco Suquia SA	76,789	10,687
* Capex SA Series A	79,110	53,161
* Carbochlor SA	50,662	6,837
* Celulosa Argentina SA Series B	8,473	3,050
* Central Puerto SA Series B	18,000	18,726
Cresud SA Comercial Industrial Financiera y Agropecuaria	170,329	134,093
* Dycasa SA Series B	23,052	16,365
* Endesa Costanera SA Series B	50,000	22,493
Ferrum SA de Ceramica y Metalurgica Series B	41,699	31,070
* Fiplasto SA	21,500	6,287
Importadora y Exportadora de la Patagonia Series B	24,999	86,103
Introduccion de Buenos Aires SA Series A	10,231	3,596
* IRSA Inversiones y Representaciones SA	223,818	80,550
* Juan Minetti SA	50,000	15,183
Ledesma S.A.A.I.	387,128	337,425
* MetroGas SA Series B	83,100	12,150
* Polledo SA Industria Constructora y FinancierA	88,891	6,948
Solvay Indupa S.A.I.C.	440,500	243,991
		<u>1,094,435</u>
TOTAL – ARGENTINA		
BRAZIL – (8.8%)		
COMMON STOCKS – (3.7%)		
Acos Villares SA Avil	556,000	110,241
AES Tiete SA (2440693)	52,300	301,401
AES Tiete SA (2441038)	97,828	677,628
American Banknote SA	52,500	221,088
* Anhanguera Educacional Participacoes SA	126,200	663,638
* B2W Cia Global Do Varejo	123,200	1,319,621
* Banco Alfa de Investimento SA	700	2,015
Banco Pine SA	48,500	102,226
* Banco Sofisa SA	55,300	96,537
Bematech SA	68,200	173,440
* Bombril SA	17,600	28,069
* BR Malls Participacoes SA	57,600	268,138
* Cia de Gas de Sao Paulo	16,600	223,098
Cia de Saneamento de Minas Gerais-Copasa	66,300	547,261
Cia de Saneamento do Parana	176,900	122,762

Cia Energetica de Sao Paulo	156,900	845,366
* Cia Hering	27,900	84,181

Companhia de Saneamento Basico do Estado de Sao Paulo ADR	33,100	717,608
* Cosan SA Industria e Comercio	26,900	121,746
Cremer SA	12,000	42,103
* Cyrela Brazil Realty SA	326,200	1,307,612
* Diagnosticos Da America SA	120,200	1,165,733
Energias do Brazil SA	8,202	78,485
Eternit SA	140,670	331,060
Ferbasa-Ferro Ligas Da Bahia	92,500	256,767
Fertilizantes Fosfatados SA	36,000	204,828
* Gafisa SA	60,400	304,603
* Global Village Telecom Holding SA	174,600	1,868,672
Globex Utilidades SA	58,737	132,918
Grendene SA	21,800	109,846
* IdeiasNet SA	205,300	175,213
Iguatemi Empresa de Shopping Centers SA	17,200	88,965
Industrias Romi SA	29,500	86,593
* JBS SA	138,900	287,379
* JHSF Participacoes SA	39,700	29,604
Light SA	65,800	671,047
Localiza Rent a Car SA	72,800	257,310
* Lojas Americanas SA	8,000	18,621
Lojas Renner SA	184,300	1,124,071
* LPS Brasila Consultoria de Imoveis SA	8,200	23,858
* Lupatech SA	34,700	369,435
* M Dias Branco SA	44,100	345,957
* M&G Poliester SA	640,780	22,096
* Magnesita Refratarios SA	441,455	1,370,033
Mangels Industrial SA	14,600	32,221
* Medial Saude SA	34,300	104,822
* Mmx Mineracao e Metalicos SA	59,900	110,247
Natura Cosméticos SA	177,300	1,520,806
* Obrascon Huarte Lain Brasil SA	6,200	39,552
OdontoPrev SA	43,000	442,974
* Paranapanema SA	63,900	76,570
PDG Realty SA Empreendimentos e Participacoes	40,600	216,125
Perdigao SA ADR	71,200	1,931,656
* Plascar Participacoes Industriais SA	40,500	21,996
Porto Seguro SA	256,600	1,515,267
* Positivo Informatica SA	26,800	62,379
* Sao Carlos Empreendimentos e Participacoes SA	11,500	50,015
* Sao Martinho SA	64,100	335,696
Sao Paulo Alpargatas SA	5,100	103,297
* Tam SA	128,800	959,338
Totvs SA	44,564	762,582
* Universo Online SA	72,700	236,902

## TOTAL COMMON STOCKS

25,821,318

## PREFERRED STOCKS – (5.1%)

* Banco Alfa de Investimento SA	3,200	8,138
Banco Mercantil do Brasil SA	6,500	23,759

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Bardella SA Industrias Mecanicas	1,100	80,603
# Braskem SA Preferred A Sponsored ADR	301,000	1,486,940
Centrais Electricas de Santa Catarina SA	57,900	848,285
# Companhia Brasileira de Distribuicao Grupo Pao de Acucar Sponsored ADR	38,000	974,700
* Companhia de Tecidos Norte de Minas	144,942	243,652
Companhia Energetica do Ceara Coelce Series A	63,400	582,078
Companhia Paranaense de Energia-Copel Series B	213,400	2,004,304
# Companhia Paranaense de Energia-Copel Sponsored ADR	15,800	145,992
Confab Industrial SA	431,028	702,278
* Contax Participacoes SA	16,400	300,360
Duratex SA	245,400	1,653,277
Eletropaulo Metropolitana SA Preferred A	248,500	2,784,914
Empresa Metropolitanade Aguas e Energia SA	24,000	68,379
Energisa SA	27,760	71,793
Forjas Taurus SA	164,620	266,798
Fras-Le SA	20,200	21,680
Gol Linhas Aereas Inteligentes SA	81,900	361,843
* Industria de Bebidas Antartica Polar SA	23,000	26,024
* Inepar Industria e Construcoes SA	11,690	60,717
Klabin SA	1,412,700	2,131,228
Lojas Americanas SA	298,103	821,068
Mahle-Metal Leve SA Industria e Comercio	28,666	191,395
Marcopolo SA	271,000	350,431
* Net Servicos de Comunicacao SA	400,902	2,541,926
# Net Servicos de Comunicacao SA Preferred ADR	176,445	1,123,955
* Paranapanema SA	322,523	486,565
Randon e Participacoes SA	213,000	541,681
Rasip Agro-Pastoril SA	51,000	11,651
* SA Fabrica de Produtos Alimenticios Vigor	209,000	521,599
Sadia SA	238,000	340,586
Sadia SA ADR	300,000	1,263,000
Sao Paulo Alpargatas SA	24,300	570,841
Saraiva Livreiros Editores	49,100	296,293
* Sharp SA Equipamentos Eletronicos	30,200,000	260
* Suzano Papel e Celulose SA	390,634	1,970,008
Telemig Celular Participacoes SA	86,801	1,388,068
Ultrapar Participacoes SA	263,040	6,048,786
Uniao de Industrias Petroquimicas SA Series B	968,679	288,098
* Votorantim Celulose e Papel SA	12,623	74,051
* Votorantim Celulose e Papel SA Sponsored ADR	155,700	903,060
Whirlpool SA	301,516	344,404

## TOTAL PREFERRED STOCKS

34,925,468

TOTAL – BRAZIL		60,746,786
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CHILE – (1.7%)

COMMON STOCKS – (1.7%)

Banmedica SA	1,312,094	1,031,387
Cementos Bio-Bio SA	452,622	597,872
Cintac SA	324,650	75,111
Compania de Consumidores de Gas Santiago SA	71,374	185,087

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Compania SudAmericana de Vapores SA	1,097,146	746,842
Corpbanca SA	327,140,907	1,404,532
# Corpbanca SA ADR	31,658	664,818
Cristalerias de Chile SA	159,630	1,384,150
Empresas Iansa SA	4,176,187	77,838
Farmacias Ahumada SA	242,158	321,046
Industrias Forestales SA	20,000	3,144
* Madeco SA	5,444,501	366,996
* Madeco SA Sponsored ADR	261,622	1,805,192
Masisa SA	5,065,669	474,958
Parque Arauco SA	1,055,338	572,995
Soquimic Comercial SA	562,478	218,792
Vina de Concha y Toro SA	1,108,893	1,867,146
Vina San Pedro Tarapaca SA	40,113,498	236,650

TOTAL – CHILE		12,034,556
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CHINA – (12.4%)

COMMON STOCKS – (12.4%)

# Agile Property Holdings, Ltd.	1,276,000	489,385
* # Ajisen China Holdings, Ltd.	480,000	164,193
Anhui Expressway Co., Ltd.	834,000	295,709
Baoye Group Co., Ltd.	2,298,000	462,185
Beijing Capital Land, Ltd.	6,436,000	719,155
# Beijing North Star Co., Ltd.	536,000	81,351
Bosideng International Holdings, Ltd.	814,000	70,463
* # Brilliance China Automotive Holdings, Ltd.	47,684,000	2,817,958
# Byd Co., Ltd.	482,000	898,329
* China Aerospace International Holdings, Ltd.	23,505,500	1,340,316
* China Agri-Industries Holdings, Ltd.	712,000	316,398
* # China Eastern Airlines Corp., Ltd.	2,194,000	307,155
# China Everbright International, Ltd.	5,281,800	1,012,871
China Everbright, Ltd.	372,000	405,909
# China Gas Holdings, Ltd.	5,841,500	822,470
* # China High Speed Transmission Equipment Group Co., Ltd.	300,000	351,487
# China Mengniu Dairy Co., Ltd.	123,000	162,521
* # China Mining Resources Group, Ltd.	28,069,900	725,422
# China Power International Development, Ltd.	6,515,200	1,219,805

* China Power New Energy Development Co., Ltd.	1,080,000	30,446
China Shineway Pharmaceutical Group, Ltd.	460,200	258,182
China State Construction International Holdings, Ltd.	3,984,000	616,854
# China Travel International Investment Hong Kong, Ltd.	21,347,000	3,244,189
# China Yurun Food Group, Ltd.	2,622,000	3,067,091
Chongqing Iron and Steel Co., Ltd.	3,824,000	991,685
* CITIC 21CN Co., Ltd.	4,363,200	71,938
* # CITIC Resources Holdings, Ltd.	8,560,600	898,134
# COSCO International Holdings, Ltd.	6,377,000	1,441,105
COSCO Pacific, Ltd.	566,000	506,298
* Dachan Food Asia, Ltd.	101,000	12,406
Denway Motors, Ltd.	1,344,000	400,596
Digital China Holdings, Ltd.	443,800	124,992
# Dongfang Electric Co., Ltd.	63,000	139,833

* Enerchina Holdings, Ltd.	7,097,445	91,026
# First Tractor Co., Ltd.	1,101,176	243,425
* Fosun International	532,000	173,404
* Founder Holdings, Ltd.	3,896,900	87,975
# FU JI Food & Catering Services	1,857,800	846,643
Great Wall Motor Co., Ltd.	698,500	241,759
* Great Wall Technology Co., Ltd.	1,912,000	179,408
Guangdong Investment, Ltd.	5,402,000	2,056,356
Guangzhou Shipyard International Co., Ltd.	280,000	306,496
# GZI Transport, Ltd.	2,027,300	577,465
* # Hidili Industry International Development, Ltd.	309,000	101,155
# HKC (Holdings), Ltd.	44,989,206	2,512,043
# Hopson Development Holdings, Ltd.	3,914,000	2,265,723
# Hunan Non-Ferrous Metal Corp., Ltd.	38,500,000	4,642,293
# Kingdee International Software Group Co., Ltd.	1,620,000	144,675
* Kingsoft Corp., Ltd.	179,000	62,078
* # Kingway Brewery Holdings, Ltd.	8,985,800	800,866
* KWG Property Holding, Ltd.	969,500	218,729
Lianhua Supermarket Holdings Co., Ltd.	364,000	376,685
# Lingbao Gold Co., Ltd.	2,356,000	543,510
# Lonking Holdings, Ltd.	1,662,000	764,588
Minmetals Resources, Ltd.	16,002,000	2,214,669
Nanjing Panda Electronics Co., Ltd.	284,000	35,880
# Neo-China Land Group (Holdings), Ltd.	1,594,025	1,046,341
New World Department Store China, Ltd.	170,000	65,950
* Qunxing Paper Holdings Co., Ltd.	158,000	32,472
* # Semiconductor Manufacturing International Corp.	223,591,000	7,794,456
Shanghai Industrial Holdings, Ltd.	271,000	690,586
# Shanghai Prime Machinery Co., Ltd.	8,290,000	883,566
Shenji Kunming Machine Tool Co., Ltd.	195,000	94,802
# Shenzhen Expressway Co., Ltd.	2,570,000	957,741
# Shenzhen International Holdings, Ltd.	117,591,800	4,931,269
Shenzhen Investment, Ltd.	23,664,000	4,026,815

Shimao Property Holdings, Ltd.	632,500	406,432
# Shougang Concord International Enterprises Co., Ltd.	11,314,100	1,156,709
* # Sichuan Expressway Co., Ltd.	1,552,000	257,748
SinoCom Software Group, Ltd.	2,024,200	135,100
# Sinolink Worldwide Holdings, Ltd.	26,821,300	1,771,590
* Sino-Ocean Land Holdings, Ltd.	161,000	79,972
Skyworth Digital Holdings, Ltd.	24,055,400	1,514,025
SRE Group, Ltd.	17,842,053	1,220,992
* Stone Group Holdings, Ltd.	14,452,000	524,617
* # TCL Communication Technology Holdings, Ltd.	2,898,800	242,992
* # TCL Multimedia Technology Holdings, Ltd.	5,539,510	807,254
* Tiangong International Co., Ltd.	42,000	8,446
# Tianjin Capital Environmental Protection Group Co., Ltd.	2,302,000	375,484
Tianjin Development Holdings, Ltd.	1,845,800	600,180
* # Towngas China Co., Ltd.	3,173,000	585,082
TPV Technology, Ltd.	20,380,000	4,562,917
* Vinda International Holdings, Ltd.	140,000	41,824
Weichai Power Co., Ltd.	73,600	140,753
Weiqiao Textile Co., Ltd.	7,081,500	2,101,234

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* Welling Holdings, Ltd.	466,000	8,466
# Xiamen International Port Co., Ltd.	11,760,000	1,148,796
# Xinao Gas Holdings, Ltd.	2,178,000	1,949,729
* Xinjiang Xinxin Mining Industry Co., Ltd.	241,000	59,425
* # Xinyu Hengdeli Holdings, Ltd.	948,000	126,619
Xiwang Sugar Holdings Co., Ltd.	9,343,952	1,059,758
Zhejiang Expressway Co., Ltd.	290,000	164,949
* Zhejiang Glass Co., Ltd.	1,175,000	197,165
TOTAL COMMON STOCKS		<u>85,725,938</u>

RIGHTS/WARRANTS – (0.0%)

* China State Construction International Holdings, Ltd. Rights 02/27/09	96,857	<u>125</u>
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TOTAL – CHINA

85,726,063

HUNGARY – (0.4%)

COMMON STOCKS – (0.4%)

* Danubius Hotel & Spa NYRT	47,091	900,350
* # Fotex Holding SE Co., Ltd.	119,895	159,661
* # Pannonplast NYRT	194,795	584,523
* # RABA Automotive Holding NYRT	324,181	970,721
* Synergon Information Systems	37,006	64,189
Zwack Unicum NYRT	1,100	<u>60,737</u>

TOTAL – HUNGARY

2,740,181

INDIA – (8.1%)

## COMMON STOCKS – (8.1%)

* 3M India, Ltd.	4,899	94,122
* Abhishek Industries, Ltd.	216,492	31,144
Adlabs Films, Ltd.	66,472	226,332
Ador Welding, Ltd.	17,588	30,016
Aftek, Ltd.	125,900	22,600
* Agro Tech Foods, Ltd.	39,674	81,383
Ajmera Realty & Infra India	111,700	72,562
Alembic, Ltd.	329,290	207,478
Alok Industries, Ltd.	315,146	99,010
Ansal Properties & Infrastructure, Ltd.	196,315	106,222
Apollo Hospitals Enterprise, Ltd.	124,821	1,017,761
Apollo Tyres, Ltd.	880,050	312,573
* Aptech, Ltd.	69,254	123,577
* Arvind Mills, Ltd.	279,573	79,497
* Asahi India Glass, Ltd.	307,030	253,790
Ashapura Minechem, Ltd.	134,220	56,352
Ashok Leyland, Ltd.	417,722	118,559
Asian Hotels, Ltd.	26,208	127,333
Aurobindo Pharma, Ltd.	108,294	349,362
Automotive Axles, Ltd.	19,185	32,007
Avaya GlobalConnect, Ltd.	27,160	38,445
Aventis Pharma, Ltd.	23,466	416,932
Bajaj Auto Finance, Ltd.	54,772	64,669

Bajaj Hindusthan, Ltd.	81,444	94,513
Balaji Telefilms, Ltd.	131,073	117,575
Ballarpur Industries, Ltd.	1,021,629	303,953
Balmer Lawrie & Co., Ltd.	23,290	104,098
Balrampur Chini Mills, Ltd.	876,659	1,056,124
Bank of Maharashtra, Ltd.	660,031	304,857
Bank of Rajasthan, Ltd.	258,218	190,586
Bannari Amman Sugars, Ltd.	15,919	258,709
Bata India, Ltd.	86,199	153,541
BEML, Ltd.	8,967	61,367
* Bengal and Assam Co., Ltd. - Private C	3,943	3,374
Berger Paints India, Ltd.	577,884	383,036
Bharati Shipyard, Ltd.	44,652	57,294
Bhushan Steel & Strips, Ltd.	82,431	478,134
Birla Corp., Ltd.	124,628	352,276
Blue Dart Express, Ltd.	16,011	135,197
Blue Star, Ltd.	130,203	391,107
Bombay Burmah Trading Co.	10,000	25,520
Bombay Dyeing & Manufacturing Co., Ltd.	56,142	168,647
* Bombay Rayon Fashions, Ltd.	37,443	80,063
Bongaigaon Refinery & Petrochemicals, Ltd.	292,513	258,028
Britannia Industries, Ltd.	30,375	849,782
Cadila Healthcare, Ltd.	65,306	328,023



* Cambridge Solutions, Ltd.	130,152	198,484
Carborundum Universal, Ltd.	152,175	269,544
* Carnation Nutral Analogue Foods, Ltd.	17,414	26,279
Century Enka, Ltd.	37,178	38,953
CESC, Ltd.	164,998	768,715
Chambal Fertilizers & Chemicals, Ltd.	637,986	494,473
* Chemplast Sanmar, Ltd.	79,745	6,293
Chennai Petroleum Corp., Ltd.	231,113	516,855
* Chi Investments, Ltd.	27,539	8,657
Cholamandalam DBS Finance, Ltd.	42,010	29,216
City Union Bank, Ltd.	504,250	136,969
Clariant Chemicals (India), Ltd.	25,417	75,773
CMC, Ltd.	29,521	183,807
Coromandel Fertilisers, Ltd.	236,478	515,433
* Corporation Bank	24,000	88,365
Cranes Software International, Ltd.	182,944	273,818
Crisil, Ltd.	10,145	473,006
Dalmia Cement (Bharat), Ltd.	60,289	95,208
DCM Shriram Consolidated, Ltd.	258,455	139,983
Deepak Fertilizers & Petrochemicals Corp., Ltd.	172,498	188,599
Dishman Pharmaceuticals & Chemicals, Ltd.	160,467	363,474
E.I.D. - Parry (India), Ltd.	178,726	512,321
Eicher Motors, Ltd.	51,963	230,960
EIH, Ltd.	136,145	269,662
Elder Pharmaceuticals, Ltd.	45,749	208,537
Electrosteel Casings, Ltd.	384,060	116,879
Elgi Equipments, Ltd.	112,237	70,530
Esab India, Ltd.	31,753	156,250
* Escorts, Ltd.	105,268	78,168

Essel Propack, Ltd.	229,455	63,668
* Eveready Industries (India), Ltd.	149,446	47,752
Exide Industries, Ltd.	1,026,382	844,194
FAG Bearings (India), Ltd.	26,817	122,254
FDC, Ltd.	423,054	240,982
Federal Bank, Ltd.	279,298	787,010
Finolex Cables, Ltd.	253,437	102,322
Finolex Industries, Ltd.	229,394	132,197
Gammon India, Ltd.	141,799	184,557
Geodesic, Ltd.	144,811	116,226
Geometric, Ltd.	103,884	37,533
GHCL, Ltd.	159,986	91,166
Gillette India, Ltd.	8,591	123,832
GlaxoSmithKline Consumer Healthcare, Ltd.	56,286	667,158
Godfrey Phillips India, Ltd.	2,778	48,818
Godrej Consumer Products, Ltd.	295,660	791,667
* Goetze (India), Ltd.	60,504	44,420
Graphite India, Ltd.	221,802	126,268



Greaves Cotton, Ltd.	123,608	170,077
* GTL Infrastructure, Ltd.	516,486	311,431
GTL, Ltd.	172,195	776,163
Gujarat Alkalies & Chemicals, Ltd.	135,835	182,596
Gujarat Ambuja Exports, Ltd.	180,510	61,676
Gujarat Fluorochemicals, Ltd.	164,960	205,029
Gujarat Gas Co., Ltd.	85,660	405,431
Gujarat Narmada Valley Fertilizers Co., Ltd.	246,752	288,108
Gujarat State Fertilizers & Chemicals, Ltd.	129,079	228,496
H.E.G., Ltd.	76,619	163,757
HCL Infosystems, Ltd.	280,963	505,278
Hexaware Technologies, Ltd.	166,745	67,511
Hikal, Ltd.	17,498	66,891
* Himachal Futuristic Communications, Ltd.	705,174	115,377
* Himatsingka Seide, Ltd.	115,558	54,506
Hinduja Global Solutions, Ltd.	36,075	96,232
Hinduja Ventures, Ltd.	36,075	89,853
Hindustan Construction Co., Ltd.	512,201	455,800
* Hindustan Motors, Ltd.	280,005	69,503
Hindustan Oil Exploration Co., Ltd.	68,322	75,977
Hindustan Sanitaryware & Industries, Ltd.	69,904	42,481
Honeywell Automation India, Ltd.	6,781	106,502
Hotel Leelaventure, Ltd.	580,370	211,717
ICI India, Ltd.	50,985	417,716
India Cements, Ltd.	139,088	285,725
India Glycols, Ltd.	47,189	54,117
Indian Hotels Co., Ltd.	387,009	313,911
Indo Rama Synthetics (India), Ltd.	136,867	37,636
Indoco Remedies, Ltd.	12,300	29,228
IndusInd Bank, Ltd.	447,357	299,166
INEIS ABS India, Ltd.	23,441	39,052
Infomedia 18, Ltd.	23,790	32,319
Infotech Enterprises, Ltd.	87,418	152,123
Ipca Laboratories, Ltd.	50,588	355,441

* Ispat Industries, Ltd.	930,933	191,555
IVRCL Infrastructures & Projects, Ltd.	107,789	236,665
J.B. Chemicals & Pharmaceuticals, Ltd.	136,681	100,475
Jain Irrigation Systems, Ltd.	111,368	754,390
Jammu & Kashmir Bank, Ltd.	74,481	440,340
JBF Industries, Ltd.	99,101	65,969
* Jet Airways (India), Ltd.	15,491	55,856
Jindal Poly Films, Ltd.	29,404	169,506
Jindal Saw, Ltd.	73,518	284,240
JK Tyre and Industries, Ltd.	67,734	49,063
JSL, Ltd.	232,194	177,453
Jubilant Organosys, Ltd.	91,504	221,997
Jyoti Structures, Ltd.	116,466	143,699

K.S.B. Pumps, Ltd.	15,895	70,839
Kajaria Ceram	52,155	28,969
Karnataka Bank, Ltd.	198,190	285,582
Karur Vysya Bank, Ltd.	103,349	445,237
KEC International, Ltd.	50,258	163,785
Kesoram Industries, Ltd.	83,108	192,307
Kirloskar Oil Engines, Ltd.	374,592	264,608
KPIT Cummins Infosystems, Ltd.	107,009	47,686
* KS Oils, Ltd.	154,017	132,633
Lakshmi Machine Works, Ltd.	5,560	58,369
LIC Housing Finance, Ltd.	148,431	669,787
Macmillan India, Ltd.	479	484
* Macmillan Publishers India	479	436
Madras Cements, Ltd.	51,240	67,410
Maharashtra Scooters, Ltd.	4,550	6,183
Maharashtra Seamless, Ltd.	99,628	254,122
Mahindra Lifespace Developers, Ltd.	56,900	147,666
Mangalam Cement, Ltd.	49,704	48,839
Marico, Ltd.	901,020	1,056,333
Mastek, Ltd.	59,764	173,583
* Matrix Laboratories, Ltd.	400,039	695,180
* MAX India, Ltd.	261,485	602,408
Megasoft, Ltd.	21,301	6,830
Mercator Lines, Ltd.	350,017	194,129
Merck, Ltd.	20,256	127,271
Micro Inks, Ltd.	11,233	23,792
Monnet Ispat, Ltd.	67,091	191,080
Monsanto India, Ltd.	11,378	298,329
Moser Baer (India), Ltd.	372,370	477,725
Motherson Sumi Systems, Ltd.	666,405	802,265
Mphasis, Ltd.	214,746	647,324
MRF, Ltd.	7,798	267,865
Mukand, Ltd.	111,752	48,214
Mukta Arts, Ltd.	672	598
* Mysore Cements, Ltd.	274,729	78,552
Nagarjuna Construction Co., Ltd.	309,858	321,554
* Nagarjuna Fertilizers & Chemicals, Ltd.	836,022	272,853
Nahar Capital & Financial Services, Ltd.	31,896	13,179
Nahar Poly Films, Ltd.	45,938	7,825

Nahar Spinning Mills, Ltd.	67,990	28,833
Navneet Publications (India), Ltd.	67,988	55,862
* NELCO, Ltd.	28,769	15,419
NIIT Technologies, Ltd.	114,330	123,804
NIIT, Ltd.	340,635	152,173
Nirma, Ltd.	28,800	56,994
NOCIL, Ltd.	201,948	47,478
Nucleus Software Exports, Ltd.	42,062	40,623

OCL India, Ltd.	56,194	56,737
* OCL Iron & Steel, Ltd.	168,582	13,410
* Octav Investments, Ltd.	4,020	960
Omax Autos, Ltd.	40,939	14,007
Opto Circuits India, Ltd.	327,482	577,304
Orchid Chemicals & Pharmaceuticals, Ltd.	113,459	165,421
Orient Paper and Industries, Ltd.	296,620	126,553
Panacea Biotech, Ltd.	119,514	125,384
Pantaloon Retail India, Ltd.	2,575	8,416
* Pantaloon Retail India, Ltd.- Class B	257	-
Patel Engineering, Ltd.	97,383	288,549
Petronet LNG, Ltd.	624,101	465,196
Pfizer, Ltd.	69,704	741,526
Pidilite Industries, Ltd.	481,710	950,651
Polaris Software Lab, Ltd.	157,531	155,429
Praj Industries, Ltd.	268,545	298,816
Pricol, Ltd.	132,536	21,637
Prism Cements, Ltd.	596,393	204,558
PSL, Ltd.	63,467	91,739
PTC India, Ltd.	264,901	359,771
Punjab Tractors, Ltd.	28,848	56,290
* PVP Ventures, Ltd.	13,697	2,821
Radico Khaitan, Ltd.	156,080	225,177
Rain Commodities, Ltd.	76,883	102,936
Rallis India, Ltd.	19,769	151,637
* Rama Newsprint & Papers, Ltd.	83,017	21,538
Raymond, Ltd.	98,113	180,805
REI Agro, Ltd.	61,330	706,236
* Rei Six Ten Retail, Ltd.	45,997	-
Reliance Industrial Infrastructure, Ltd.	24,104	151,231
Rico Auto Industries, Ltd.	202,391	34,745
Rolta India, Ltd.	266,216	497,555
Ruchi Soya Industries, Ltd.	371,710	173,894
* Sakthi Sugars, Ltd.	61,507	43,453
* SEAMEC, Ltd.	58,658	47,641
Shanthi Gears, Ltd.	79,510	51,861
Shriram Transport Finance Co., Ltd.	301,310	1,134,178
* Sicagen India, Ltd.	41,648	3,319
* Sical Logistics, Ltd.	41,648	20,265
SKF India, Ltd.	95,810	266,376
Solelectron Centum Electronics, Ltd.	9,432	5,932
Solelectron EMS India, Ltd.	9,432	5,263
Sona Koyo Steering Systems, Ltd.	348,120	56,011
Sonata Software, Ltd.	155,438	50,635

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South India Bank, Ltd.	163,780	167,028
SREI Infrastructure Finance, Ltd.	165,360	118,468
SRF, Ltd.	101,277	132,680

Sterling Biotech, Ltd.	469,728	1,522,218
Sterlite Technologies, Ltd.	95,694	123,499
* Strides Arcolab, Ltd.	64,472	91,392
Subros, Ltd.	109,780	33,310
* Sun Pharma Advanced Research Co., Ltd.	66,386	63,833
Sundaram-Clayton, Ltd.	3,890	5,139
Sundram Fastners, Ltd.	465,052	140,930
Supreme Industries, Ltd.	22,265	50,973
Supreme Petrochem, Ltd.	144,830	31,800
Swaraj Engines, Ltd.	3,100	6,474
Syndicate Bank	375,000	464,292
Taj GVK Hotels and Resorts, Ltd.	83,666	76,477
Tata Elxsi, Ltd.	51,574	90,623
Tata Investment Corp., Ltd.	50,540	227,129
Tata Metaliks, Ltd.	42,871	64,383
Tata Tea, Ltd.	2,455	30,138
* Teledata Marine Solutions, Ltd.	152,395	106,782
* Teledata Technology Solution	152,395	106,782
Texmaco, Ltd.	215,690	218,662
Thomas Cook (India), Ltd.	134,500	96,117
Titan Industries, Ltd.	14,800	275,148
Torrent Pharmaceuticals, Ltd.	194,766	519,229
Trent, Ltd.	18,895	120,872
Tube Investments of India, Ltd.	338,984	229,677
TVS Motor Co., Ltd.	92,814	31,093
* UCO Bank	216,031	121,238
Unichem Laboratories, Ltd.	52,347	159,754
Usha Martin, Ltd.	433,015	204,913
* Uttam Galva Steels, Ltd.	127,929	87,662
Vardhman Textiles, Ltd.	76,291	89,755
Varun Shipping Co.	261,746	247,493
Vesuvius India, Ltd.	12,502	19,803
WABCO-TVS (India), Ltd.	3,890	9,232
* Welspun India, Ltd.	92,659	30,392
Welspun-Gujarat Stahl Rohren, Ltd.	292,491	416,238
Wockhardt, Ltd.	52,983	110,109
Wyeth, Ltd.	40,457	348,454
Zensar Technologies, Ltd.	41,117	57,720
Zuari Industries, Ltd.	55,762	155,277
TOTAL COMMON STOCKS		<u>56,454,867</u>
PREFERRED STOCKS – (0.0%)		
* Ispat Industries, Ltd.	620,622	<u>27,862</u>
RIGHTS/WARRANTS – (0.0%)		
* Cholamandal DBS Finance, Ltd. Warrants 05/06/09	9,548	<u>2,061</u>
TOTAL – INDIA		<u>56,484,790</u>

## INDONESIA – (1.9%)

## COMMON STOCKS – (1.9%)

PT Asahimas Flat Glass Tbk	983,000	105,304
* PT Bakrieland Development Tbk	13,345,750	69,192
* PT Bank Pan Indonesia Tbk	26,324,875	1,202,666
* PT Batu Buana Tbk	77,715	376
PT Berlian Laju Tanker Tbk	9,636,700	396,649
PT Bhakti Investama Tbk	23,571,100	337,205
PT Budi Acid Jaya Tbk	5,947,000	64,627
* PT Charoen Pokphand Indonesia Tbk	7,595,500	285,983
* PT Ciputra Surya Tbk	1,642,000	29,318
PT Citra Marga Nusaphala Persada Tbk	6,995,000	550,189
* PT Clipan Finance Indonesia Tbk	3,133,000	39,301
* PT Davomas Adabi Tbk	41,920,000	230,463
* PT Delta Dunia Petronda Tbk	12,220,000	547,645
* PT Dynaplast Tbk	1,038,000	66,585
* PT Energi Mega Persada Tbk	21,237,000	125,737
PT Enseval Putera Megatrading Tbk	17,915,000	536,181
* PT Ever Shine Textile Tbk	4,029,640	20,715
* PT Global Mediacom Tbk	5,770,000	84,684
* PT Hanson International Tbk	5,038,000	22,135
* PT Hero Supermarket Tbk	33,000	11,599
* PT Holcim Indonesia Tbk	9,852,500	493,827
PT Indo-Rama Synthetics Tbk	485,000	19,915
* PT Intiland Development Tbk	2,097,400	64,507
PT Jaya Real Property Tbk	1,967,500	86,451
PT Kalbe Farma Tbk	14,904,238	599,611
* PT Kawasan Industry Jababeka Tbk	141,003,000	611,183
* PT Keramik Indonesia Assosiasi Tbk	100,000	2,329
* PT Lippo Karawaci Tbk	35,036,250	2,550,596
PT Matahari Putra Prima Tbk	2,543,000	124,556
PT Mayorah Indah Tbk	2,473,500	215,715
* PT Medco Energi International Tbk	3,192,500	469,045
PT Mitra Adiperkasa Tbk	3,015,000	89,227
* PT Modern Photo Tbk	40,000	615
PT Mustika Ratu Tbk	193,000	2,516
* PT Pakuwon Jati Tbk	409,500	5,158
* PT Panasia Indosyntec Tbk	79,000	2,777
* PT Panin Insurance Tbk	6,609,000	99,985
* PT Panin Life Tbk	20,149,000	129,955
* PT Petrosea Tbk	15,000	5,491
* PT Pioneerindo Gourmet International Tbk	29,000	1,019
* PT Polychem Indonesia Tbk	7,443,500	40,761
* PT Prasadha Aneka Niaga Tbk	84,000	738
PT Pudjiadi Prestige, Ltd. Tbk	45,500	316
PT Ramayana Lestari Sentosa Tbk	14,295,000	572,077
PT Samudera Indonesia Tbk	223,000	52,759
PT Selamat Semp Tbk	1,920,000	60,738
PT Sinar Mas Agro Resources & Technology Tbk	1,071,460	163,895
* PT Sumalindo Lestari Jaya Tbk	250	5

PT Summarecon Agung Tbk	16,534,532	228,262
* PT Sunson Textile Manufacturer Tbk	2,325,500	51,088
* PT Surabaya Agung Industri Pulp & Kertas Tbk	64,500	734
* PT Surya Dumai Industri Tbk	3,298,500	–
* PT Suryainti Permata Tbk	9,338,000	134,635
* PT Suryamas Dutamakmur Tbk	125,000	1,098
* PT Texmaco Jaya Tbk	93,000	24,108
PT Timah Tbk	8,795,000	822,312
PT Trias Sentosa Tbk	38,725,600	574,987
PT Trimegah Sec Tbk	9,961,000	77,027
PT Tunas Ridean Tbk	3,838,000	180,805
* PT Ultrajaya Milk Industry & Trading Co. Tbk	390,000	24,209
PT Unggul Indah Cahaya Tbk	48,239	11,763

## TOTAL – INDONESIA

13,323,349

## ISRAEL – (2.3%)

## COMMON STOCKS – (2.3%)

Africa-Israel Investments, Ltd.	7,943	58,328
Alony Hetz Properties & Investments, Ltd.	229,186	268,723
* Alvarion, Ltd.	16,252	54,767
Analyst IMS Investment Management Services, Ltd.	700	1,832
* AudioCodes, Ltd.	111,296	186,147
* AudioCodes, Ltd. ADR	82,926	141,803
Azorim Investment Development & Construction Co., Ltd.	58,001	95,992
* Baran Group, Ltd.	9,500	26,704
* Beit Shemesh Engines Holdings, Ltd.	1	–
Blue Square-Israel, Ltd.	100,987	697,274
Clal Insurance Enterprise Holdings, Ltd.	267,547	1,564,480
* Compugen, Ltd.	11,938	7,307
Dan Vehicle & Transportation	49,939	155,734
Delek Automotive Systems, Ltd.	37,228	202,691
Delek Drilling LP, Ltd.	799,658	583,076
* Delta-Galil Industries, Ltd.	31,300	45,968
Direct Insurance - I.D.I. Insurance Co., Ltd.	59,860	64,533
Elbit Medical Imaging, Ltd.	37,507	478,604
Electra (Israel), Ltd.	5,396	299,062
* Feuchtwanger Investments, Ltd.	4,200	12
* First International Bank of Israel, Ltd. (6123804)	456,181	576,772
* First International Bank of Israel, Ltd. (6123815)	26,108	160,004
FMS Enterprises Migun, Ltd.	10,169	153,030
Formula Systems, Ltd.	18,238	73,615
* Formula Vision Technologies, Ltd.	1	–
Frutarom	155,741	1,131,356
* Granite Hacarmel Investments, Ltd.	19,200	34,779
* Hadera Paper, Ltd.	8,541	271,780
* Hamlet (Israel-Canada), Ltd.	6,342	15,248

* Harel Insurance Investments & Finances, Ltd.	106,806	2,357,924
* Hot-Cable Systems Media, Ltd.	68,469	422,239
* Housing & Construction Holding Co., Ltd.	815,326	618,058
IBI Investment House, Ltd.	6,530	23,933
Industrial Building Corp., Ltd.	276,524	358,683

Israel Discount Bank Series A	740,303	565,246
Ituran Location & Control, Ltd.	21,033	173,590
* Jerusalem Oil Exploration, Ltd.	14,516	112,164
* Knafaim Arkia Holdings, Ltd.	27,233	124,698
Leader Holding & Investments, Ltd.	74,777	21,754
* Magic Software Enterprises, Ltd.	43,946	50,845
* Menorah Mivtachim Holdings, Ltd.	5,000	25,499
* Mer Industries, Ltd.	19,959	75,873
* Metalink, Ltd.	43,556	7,439
* Metis Capital, Ltd.	1,079	2,260
Middle East Tube Co., Ltd.	13,500	15,653
Migdal Insurance Holdings, Ltd.	51,072	41,636
* Mivtach Shamir Holdings, Ltd.	16,251	190,245
* Naphtha Israel Petroleum Corp.	21,125	38,172
* Neto M.E. Holdings, Ltd.	6,938	91,243
O.R.T. Technologies, Ltd.	6,000	23,901
* OCIF Investments and Development, Ltd.	5,002	15,885
Oil Refineries, Ltd.	1,181,421	280,527
* Orckit Communications, Ltd.	125,396	377,186
Osem Investment, Ltd.	1	7
* Retalix, Ltd.	11,628	65,010
Scailex Corp., Ltd.	60,694	435,199
Spectronix, Ltd.	9,752	20,848
* Suny Electronic, Ltd.	24,470	43,728
Super-Sol, Ltd. Series B	449,336	1,409,083
* The Israel Land Development Co., Ltd.	34,759	62,180
* Tower Semiconductor, Ltd.	827,655	134,726
* TTI Team Telecom International, Ltd. ADR	21,390	14,545
* Union Bank of Israel, Ltd.	168,258	304,108
Urdan Industries, Ltd.	303,535	106,570
* VeriFone Holdings, Inc.	1	2

TOTAL – ISRAEL

15,960,280

MALAYSIA – (5.5%)

COMMON STOCKS – (5.5%)

A&M Realty Berhad	130,000	13,153
Acoustech Berhad	170,200	33,891
Aeon Co. Berhad	974,200	1,077,377
* AMBD Berhad	2,148,100	61,954
Amway (Malaysia) Holdings Berhad	396,700	769,685
Ancom Berhad	400,500	57,490

Ann Joo Resources Berhad	981,750	310,622
* Anson Perdana Berhad	10,000	125
APM Automotive Holdings Berhad	215,100	90,342
* Asas Dunia Berhad	173,000	27,080
* Asia Pacific Land Berhad	1,888,600	127,664
Bandar Raya Developments Berhad	1,190,200	350,894
Berjaya Corp. Berhad	4,994,500	706,987
Berjaya Land Berhad	1,067,000	951,972
Bernas Padiberas Nasional Berhad	1,175,200	410,795
Bimb Holdings Berhad	894,600	206,434

Bolton Properties Berhad	674,600	148,217
Boustead Holdings Berhad	644,100	560,576
Cahaya Mata Sarawak Berhad	823,600	260,355
Carlsberg Brewery Malaysia Berhad	655,600	651,824
Chemical Co. of Malaysia Berhad	472,600	284,391
Chin Teck Plantations Berhad	33,000	54,222
Choo Bee Metal Industries Berhad	26,000	8,653
Cycle & Carriage Bintang Berhad	15,000	8,165
* Datuk Keramik Holdings Berhad	24,000	–
Dijaya Corp. Berhad	144,200	40,503
DNP Holdings Berhad	544,400	105,529
DRB-Hicom Berhad	1,244,700	258,462
Dreamgate Corp. Berhad	2,061,200	84,501
Dutch Lady Milk Industries Berhad	125,700	316,148
Eastern & Oriental Berhad (6468754)	830,200	139,497
Eastern & Oriental Berhad (B19ZLW1)	36,000	8,507
Eastern Pacific Industrial Corp. Berhad	218,100	56,709
ECM Libra Avenue Berhad	1,592,777	166,245
Encorp Berhad	196,700	34,421
Eng Kah Corp. Berhad	32,000	23,149
Esso Malaysia Berhad	420,600	250,805
Faber Group Berhad	538,000	97,392
Far East Holdings Berhad	61,500	86,416
* Fountain View Development Berhad	808,200	49,287
Fraser & Neave Holdings Berhad	366,000	907,028
General Corp. Berhad	225,100	39,020
George Kent (Malaysia) Berhad	124,200	16,898
GHL Systems Berhad	308,767	14,892
Globetronics Technology Berhad	2,587,800	107,105
Glomac Berhad	370,200	50,626
Gold Is Berhad	279,600	103,857
* Golden Plus Holdings Berhad	216,000	47,488
Grand United Holdings Berhad	787,000	92,540
Guinness Anchor Berhad	897,100	1,276,687
GuocoLand (Malaysia) Berhad	1,359,800	309,842
Hap Seng Consolidated Berhad	1,171,900	692,510
HLG Capital Berhad	100,400	25,045



Hock Seng Lee Berhad	1,010,300	129,267
Hong Leong Industries Berhad	605,900	573,750
Hovid Berhad	1,803,300	76,997
Hume Industries (Malaysia) Berhad	412,267	339,768
Hunza Properties Berhad	500,400	171,197
Hwang-DBS (Malaysia) Berhad	293,200	88,287
* IJM Land Berhad	1,207,000	238,959
IJM Plantations Berhad	1,188,700	676,408
* Insas Berhad	1,642,200	135,157
Integrated Logistics Berhad	544,300	78,391
* Jaks Resources Berhad	800,700	94,887
Jaya Tiasa Holdings Berhad	436,390	204,108
* Johan Holdings Berhad	190,600	8,276
JT International Berhad	550,600	694,834
K & N Kenanga Holdings Berhad	762,300	88,315

* Karambunai Corp. Berhad	5,564,900	83,397
Keck Seng (Malaysia) Berhad	552,100	450,145
KFC Holdings (Malaysia) Berhad	562,000	1,159,202
Kian Joo Can Factory Berhad	1,091,080	349,605
Kim Hin Industry Berhad	52,000	13,045
Kim Loong Resources Berhad	221,760	98,279
KPJ Healthcare Berhad	327,700	231,698
KrisAssets Holdings Berhad	88,863	67,432
KSL Holdings Berhad	649,266	109,738
* Kub Malaysia Berhad	1,353,500	97,792
Kuchai Development Berhad	87,100	14,547
Kulim Malaysia Berhad	536,050	722,518
* Kumpulan Europlus Berhad	1,228,800	74,361
* Kumpulan Hartanah Selangor Berhad	708,600	68,530
* Kurnia Asia Berhad	2,485,800	286,175
* Kwantas Corp. Berhad	343,600	163,425
* Land & General Berhad	2,091,400	100,213
Landmarks Berhad	923,400	205,610
* LBS Bina Group Berhad	680,600	45,864
Leader Universal Holdings Berhad	1,018,700	118,740
Leong Hup Holdings Berhad	427,700	96,630
Lingkar Trans Kota Holdings Berhad	915,600	464,993
* Lion Corp Berhad	616,300	33,810
Lion Industries Corp. Berhad	424,800	75,270
* MAA Holdings Berhad	346,666	44,455
* Malaysia Aica Berhad	48,200	6,551
Malaysia Building Society Berhad	7,000	1,506
Malaysian Mosaics Berhad	71,460	14,268
Malaysian Pacific Industries Berhad	339,500	558,892
Malaysian Resources Corp. Berhad	1,794,366	391,803
* Mancon Berhad	12,000	2,894
Manulife Holdings Berhad	100,800	60,642

Marco Holdings Berhad	2,835,400	76,164
* Matrix International Berhad	684,000	53,210
MBM Resources Berhad	322,366	206,010
* Measat Global Berhad	160,900	46,089
Media Prima Berhad	1,115,533	296,528
Mega First Corp. Berhad	361,600	79,046
* MEMS Technology Berhad	1,917,000	39,303
Metro Kajang Holdings Berhad	138,900	30,940
* Minho (M) Berhad	181,100	12,533
MNRB Holdings Berhad	497,100	418,462
MTD ACPI Engineering Berhad	601,000	57,688
Muhibbah Engineering Berhad	750,150	211,406
* Mulpha International Berhad	2,268,650	250,961
Multi-Purpose Holdings Berhad	457,000	132,966
Naim Cendera Berhad	622,300	238,956
* Narra Industries Berhad	16,000	1,563
NCB Holdings Berhad	1,147,200	752,925
New Straits Times Press (Malaysia) Berhad	720,000	204,862
* Nikko Electronics Berhad	36,600	227
Notion VTEC Berhad	1,293,600	71,351

NTPM Holdings Berhad	550,600	74,726
NV Multi Corp. Berhad	430,900	57,710
* NWP Holdings Berhad	112,000	8,693
Nylex (Malaysia) Berhad	618,600	89,718
OKS Property Holdings Berhad	256,835	24,827
Oriental Holdings Berhad	10,500	14,417
OSK Holdings Berhad	1,375,271	373,317
P.I.E. Industrial Berhad	140,100	146,665
* Pan Malaysia Cement Works Berhad	766,600	20,842
* Pan Malaysian Industries Berhad	1,389,000	13,390
Panasonic Manufacturing Malaysia Berhad	157,184	448,582
* Panglobal Berhad	14,000	7,335
Paramount Corp. Berhad	24,000	12,700
PBA Holdings Berhad	274,100	66,398
Pelikan International Corp. Berhad	599,560	186,391
PJ Development Holdings Berhad	1,070,900	128,519
Pos Malaysia & Services Holdings Berhad	84,000	46,978
* Prime Utilities Berhad	3,000	83
Protasco Berhad	575,600	87,831
Puncak Niaga Holdings Berhad	749,520	536,244
QL Resources Berhad	673,050	454,880
QSR Brand Berhad	37,333	25,493
* Ramunia Holdings Berhad	695,447	65,557
* Rekapacific Berhad	55,000	–
* Salcon Berhad	572,400	61,195
Sarawak Oil Palms Berhad	179,660	101,383
Scientex, Inc. Berhad	344,862	92,185

Selangor Dredging Berhad	1,118,200	122,721
Shangri-La Hotels (Malaysia) Berhad	171,200	80,305
SHL Consolidated Berhad	277,400	91,505
Sime Darby Berhad	488	738
* South East Asia Lumber, Inc. Berhad	662,000	46,336
Southern Acids (Malaysia) Berhad	41,000	16,366
Southern Steel Berhad	502,800	185,439
* SPK Sentosa Corp. Berhad	274,000	34,056
* SRI Hartemas Berhad	65,000	–
Star Publications (Malaysia) Berhad	548,400	473,030
* Subur Tiasa Holdings Berhad	386,085	174,786
* Sunrise Berhad	836,008	301,256
* Sunway City Berhad	724,900	319,251
Sunway Holdings Berhad	1,046,000	194,665
Supermax Corp. Berhad	708,700	183,527
Suria Capital Holdings Berhad	672,800	141,799
Symphony House Berhad	269,840	14,077
Ta Ann Holdings Berhad	409,380	316,494
TA Enterprise Berhad	2,890,300	487,978
Tahp Group Berhad	4,000	3,038
* Talam Corp. Berhad	1,716,350	67,795
Tamco Corp. Holdings Berhad	38,025	3,307
Tan Chong Motor Holdings Berhad	1,344,900	463,293
* Tasek Corp. Berhad	87,600	84,681
TDM Berhad	355,500	119,801

* Tebrau Teguh Berhad	1,016,400	121,769
TH Group Berhad	907,000	184,880
Thong Guan Industries Berhad	215,100	41,454
Top Glove Corp. Berhad	555,880	686,890
Tradewinds (Malaysia) Berhad	371,600	296,692
TRC Synergy Berhad	64,800	19,656
UAC Berhad	44,715	34,448
Uchi Technologies Berhad	487,700	122,591
Unico-Desa Plantations Berhad	1,853,775	307,594
Unisem (M) Berhad	921,800	150,910
United Malacca Rubber Estates Berhad	267,400	420,620
United Malayan Land Berhad	13,000	3,243
United Plantations Berhad	535,700	1,488,545
Utusan Melayu (Malaysia) Berhad	144,500	24,087
VADS Berhad	165,800	346,442
VS Industry Berhad	427,326	136,276
Wah Seong Corp. Berhad	1,157,250	318,205
* WTK Holdings Berhad	1,165,000	252,589
Yeo Hiap Seng (Malaysia) Berhad	56,760	17,964
YTL e-Solutions Berhad	3,485,600	287,042
Yu Neh Huat Berhad	775,916	245,931
Zelan Berhad	1,146,600	276,278

TOTAL COMMON STOCKS		38,422,207
PREFERRED STOCKS – (0.0%)		
* Malayan United Industries Berhad A1	176,957	6,499
* Malayan United Industries Berhad A2	176,957	5,886
TOTAL PREFERRED STOCKS		12,385
RIGHTS/WARRANTS – (0.0%)		
* Bandar Raya Developments Berhad Warrants 09/26/12	490,290	40,773
* Mieco Chipboard Berhad Warrants 04/21/09	23,000	335
* OSK Holdings Berhad Warrants 04/05/09	1,696	43
* Ramunia Holdings Berhad Warrants 12/20/09	1,840	146
* Salcon Berhad Warrants 05/17/14	130,000	3,964
* Sunway Holdings Berhad Rights 02/23/09	348,666	–
TOTAL RIGHTS/WARRANTS		45,261
TOTAL – MALAYSIA		38,479,853
MEXICO – (5.8%)		
COMMON STOCKS – (5.8%)		
# Alfa S.A.B. de C.V. Series A	125,200	213,412
* # Alesa de Mexico S.A.B. de C.V.	482,100	169,455
* Axtel, S.A.B. de C.V.	195,900	81,129
* Banco Compartamos S.A. de C.V.	259,200	478,988
* # Carso Infraestructura y Construccion S.A.B. de CV	394,300	161,921
# Cia Minera Autlan S.A.B. de C.V.	94,400	179,374
Consortio ARA S.A.B. de C.V.	219,200	54,925
* Consortio Hogar S.A.B. de C.V. Series B	425,370	48,555
* Corporacion GEO S.A.B. de C.V. Series B	1,330,000	1,467,256
* # Corporacion Interamericana de Entramiento S.A.B. de C.V. Series B	960,372	568,177
Corporacion Mexicana de Restaurantes S.A.B. de C.V. Series B	1,623	767
Corporacion Moctezuma S.A.B. de C.V.	858,200	1,094,306
Corporativo Fragua S.A.B. de C.V. Series B	31	205
* Corporativo GBM S.A.B de C.V.	29,028	7,071
* # Desarrolladora Homex S.A.B. de C.V.	422,300	1,347,381
* Dine S.A.B. de C.V.	196,367	72,438
# Embotelladora Arca S.A.B. de C.V., Mexico	1,909,100	3,401,680
* Empaques Ponderosa S.A. de C.V. Series B	206,000	12,904
* # Empresas ICA S.A.B. de C.V.	1,463,608	2,343,028
* # Empresas ICA S.A.B. de C.V. Sponsored ADR	681,589	4,553,015
* Gruma S.A.B. de C.V. ADR	58,800	101,136
* # Gruma S.A.B. de C.V. Series B	1,253,434	542,646
# Grupo Aeroportuario del Centro Norte, S.A.B. de C.V.	383,200	416,078
Grupo Aeroportuario del Sureste S.A.B. de C.V.	150,700	440,542
Grupo Aeroportuario del Sureste S.A.B. de C.V. ADR	62,500	1,833,125
Grupo Cementos de Chihuahua S.A.B. de C.V.	829,200	1,673,717

Grupo Continental S.A.B. de C.V.	3,323,559	5,089,216
Grupo Herdez S.A.B. de C.V.	107,000	91,604
Grupo Industrial Maseca S.A.B. de C.V. Series B	578,600	354,394
* Grupo Industrial Saltillo S.A.B. de C.V.	243,300	40,473
* # Grupo Iusacell S.A.B. de C.V.	37,850	63,174
* Grupo Kuo S.A.B. de C.V. Series B	222,767	72,099
* Grupo Nutrisa S.A. de C.V.	188	186
Grupo Posadas S.A. de C.V. Series L	199,000	152,360
* Grupo Qumma S.A. de C.V. Series B	105,334	1,320
Industrias Bachoco S.A.B. de C.V. Series B	152,000	165,465
* # Industrias CH S.A.B. de C.V. Series B	3,280,048	9,200,472
Mexichem Sab de CV	238,900	174,594
* Promotora y Operadora de Infraestructura S.A. de C.V.	3,110	3,463
* Sanluis Corporacion S.A. de C.V. Series A	3,300	459
* Sanluis Corporacion S.A. de C.V. Series C & Series B	4,642	1,292
* Savia S.A. de C.V.	610,700	34,005
# TV Azteca S.A.B. de C.V. Series A	6,581,300	2,290,375
* Urbi, Desarrollos Urbanos, S.A.B. de C.V.	902,500	926,540
# Vitro S.A.B. de C.V.	736,702	233,820
# Vitro S.A.B. de C.V. Sponsored ADR	415,043	369,388

TOTAL – MEXICO

40,527,930

PHILIPPINES – (1.1%)

COMMON STOCKS – (1.1%)

A. Soriano Corp.	3,430,211	155,182
Aboitiz Equity Ventures, Inc.	6,767,000	806,545
Alaska Milk Corp.	1,404,000	116,612
* Bacnotan Consolidated Industries, Inc.	185,549	36,428
* Belle Corp.	20,937,000	251,019
* Benpres Holdings Corp.	6,381,000	143,007
Cebu Holdings, Inc.	2,284,000	70,201
* Digital Telecommunications Phils., Inc.	15,500,000	325,135

Filinvest Development Corp.	11,428,000	244,440
Filinvest Land, Inc.	156,257,577	1,357,471
* First Philippines Holdings Corp.	2,269,900	917,228
Ginebra San Miguel, Inc.	1,003,200	273,163
* House of Investments, Inc.	732,000	14,616
* Ionics, Inc.	769,825	7,313
Jollibee Food Corp.	640,000	526,608
* Lepanto Consolidated Mining Co. Series B	2,970,000	4,943
* Mabuhay Holdings Corp.	516,000	1,525
Macroasia Corp.	447,500	31,524
Manila Jockey Club, Inc.	163,277	10,341
* Manila Mining Corp.	149,300,000	27,752
* Metro Pacific Corp. Series A	1,827,193	80,231
* Paxys, Inc.	1,757,280	21,538

* Philex Mining Corp.	2,688,400	255,360
* Philippine Bank of Communications	14,726	8,549
* Philippine National Bank	728,975	212,846
* Philippine National Construction Corp.	173,000	17,895
Philippine Savings Bank	356,863	286,274
Philippine Stock Exchange, Inc.	19,800	55,011
* Philippine Townships, Inc.	216,267	422
Republic Glass Holding Corp.	507,500	12,856
RFM Corp.	9,734,268	51,753
Robinson' s Land Corp. Series B	1,525,870	148,279
Security Bank Corp.	320,842	158,254
Semirara Mining Corp.	266,900	162,580
Shang Properties, Inc.	1,759,970	36,432
SM Development Corp.	7,811,320	361,181
Union Bank of the Philippines	47,500	19,832
* Universal Rightfield Property Holdings, Inc.	1,062,000	628
Universal Robina Corp.	3,594,015	534,836
* Victorias Milling Co., Inc.	139,680	2,566
Vista Land & Lifescapes, Inc.	647,700	13,354
* Yehey! Corp.	29,670	–

TOTAL – PHILIPPINES

7,761,730

POLAND – (1.9%)

COMMON STOCKS – (1.9%)

Agora SA	156,140	596,995
* Alchemia SA	113,938	243,241
* Amica Wronki SA	24,082	49,554
Apator SA	24,153	66,051
Asseco Poland SA	27,615	370,594
* Bank Przemyslowo Handlowy BPH SA	12,274	122,296
* Barlinek SA	15,043	6,396
* Bioton SA	2,362,149	134,262
* Budimex SA	37,430	591,873
* Cersanit SA	144,105	373,935
Ciech SA	8,204	56,193
Debica SA	29,862	302,743
Decora SA	9,066	21,205

* Echo Investment SA	1,181,980	652,429
Elektrobudowa SA	10,608	424,414
Eurocash SA	160,686	390,496
* Fabryki Mebli Forte SA	55,216	59,680
* Farmacol SA	61,368	437,577
* Ferrum SA	309	394
Grupa Kety SA	39,137	668,964
* Grupa Lotos SA	44,240	98,331
Impexmetal SA	599,390	233,775

* Koelner SA	14,231	33,302
* Kroscienskie Huty Szkla Krosno SA	43,176	5,778
* Lentex SA	24,214	70,012
* LPP SA	1,283	397,257
* MNI SA	253,024	161,790
* Mondi Packaging Paper Swiecie SA	30,048	338,054
Mostostal Siedlce SA	677,652	476,927
* Mostostal Warszawa SA	37,200	508,970
Multimedia Polska SA	64,141	131,089
* Netia Holdings SA	1,021,505	755,406
* NG2 SA	64,565	701,219
Orbis SA	137,403	976,663
Pekaes SA	24,538	56,233
* Polska Grupa Farmaceutyczna SA	33,497	179,591
* Raciborska Fabryka Kotlow SA	245,241	239,710
Sniezka SA	5,612	35,650
* Stalexport SA	666,131	365,999
* Synthos SA	1,813,162	196,245
* Vistula Group SA	232,490	162,329
Zaklad Przetworstwa Hutniczego Stalprodukt SA	9,334	683,549
Zaklady Azotowe Pulawy SA	11,032	126,891
Zaklady Tluszczowe Kruszwica SA	37,250	454,275
Zelmer SA	12,580	85,078

TOTAL – POLAND

13,043,415

SOUTH AFRICA – (7.1%)

COMMON STOCKS – (7.1%)

Adcorp Holdings, Ltd.	55,220	123,403
Advtech, Ltd.	486,983	175,334
Aeci, Ltd.	194,895	967,032
Afgri, Ltd.	191,518	91,822
* Aflase Gold, Ltd.	195,228	29,937
African Oxygen, Ltd.	159,965	369,903
* AG Industries, Ltd.	1,647,458	56,468
Allied Electronics Corp., Ltd.	163,698	380,656
Allied Technologies, Ltd.	27,806	136,363
Argent Industrial, Ltd.	37,236	35,370
* Argility, Ltd.	65,013	–
Astral Foods, Ltd.	76,673	679,524
Aveng, Ltd.	640,099	1,635,334
* Avusa, Ltd.	392,940	681,715
Barloworld, Ltd.	274,995	898,179

Bell Equipment, Ltd.	158,539	204,483
Business Connexion Group	229,687	82,933
Capitec Bank Holdings, Ltd.	83,248	243,211
Cashbuild, Ltd.	21,666	120,591

Ceramic Industries, Ltd.	31,493	230,336
* Cipla Medpro South Africa, Ltd.	59,815	15,180
City Lodge Hotels, Ltd.	49,919	353,152
* Corpgro, Ltd.	241,136	–
Cullinan Holdings, Ltd.	434,430	19,113
Data Tec, Ltd.	63,282	93,882
Datacentrix Holdings, Ltd.	20,000	6,014
Delta Electrical Industries, Ltd.	83,032	74,948
Dimension Data Holdings P.L.C.	3,458,471	1,780,949
Distell Group, Ltd.	297,735	1,658,186
* Distribution & Warehousing Network, Ltd.	246,389	168,379
* Dorbyl, Ltd.	222,291	129,812
Durban Roodeport Deep, Ltd.	205,141	141,076
* ElementOne, Ltd.	325,845	381,144
Famous Brands, Ltd.	9,678	15,075
Foschini, Ltd.	291,794	1,296,421
Gold Reef Resorts, Ltd.	221,948	362,825
Grindrod, Ltd.	1,607,864	2,084,297
Group Five, Ltd.	185,829	581,648
Highveld Steel & Vanadilum Corp., Ltd.	216,434	1,082,873
Hudaco Industries, Ltd.	35,654	215,506
Hulamin, Ltd.	93,729	118,209
Iliad Africa, Ltd.	294,962	230,230
Illovo Sugar, Ltd.	144,389	335,669
Imperial Holdings, Ltd.	390,315	1,948,450
* JCI, Ltd.	1,622,051	–
JD Group, Ltd.	1,161,251	4,121,644
* JSE, Ltd.	156,043	603,188
* Kap International Holdings, Ltd.	1,834,945	232,815
Lewis Group, Ltd.	195,252	817,549
* M Cubed Holdings, Ltd.	385,000	7,543
Medi-Clinic Corp., Ltd.	267,998	568,136
* Merafe Resources, Ltd.	4,526,666	309,979
* Metorex, Ltd.	1,453,388	306,105
Metropolitan Holdings, Ltd.	1,094,032	1,293,320
Mr. Price Group, Ltd.	534,122	1,349,440
Mustek, Ltd.	784,364	214,650
Mvelaphanda Group, Ltd.	50,330	21,344
Nampak, Ltd.	652,754	832,820
Network Healthcare Holdings, Ltd.	849,829	733,678
New Clicks Holdings, Ltd.	694,856	1,114,951
Nu-World Holdings, Ltd.	28,894	42,408
Oceana Group, Ltd.	235,042	527,075
Omnia Holdings, Ltd.	62,755	304,929
Peregrine Holdings, Ltd.	284,495	199,295
PSG Group, Ltd.	145,126	203,967
Rainbow Chicken, Ltd.	58,476	79,734
* Randgold & Exploration Co., Ltd.	60,670	–



Raubex Group, Ltd.	155,670	257,116
Redefine Income Fund, Ltd.	34,692	23,028
Reunert, Ltd.	419,640	1,932,459
Santam, Ltd.	54,722	416,566
* SecureData Holdings, Ltd.	339,582	19,909
Sentula Mining, Ltd.	825,428	389,558
* Simmer & Jack Mines, Ltd.	607,057	123,604
Spur Corp., Ltd.	53,697	39,813
Sun International, Ltd.	131,171	1,129,093
* Super Group, Ltd.	3,329,723	501,308
The Spar Group, Ltd.	375,270	2,007,960
* Tiger Wheels, Ltd.	153,255	–
Tongaat-Hulett, Ltd.	625,434	4,046,602
Trans Hex Group, Ltd.	153,546	28,514
Trencor, Ltd.	97,601	190,092
UCS Group, Ltd.	144,872	24,999
Value Group, Ltd.	321,111	91,229
* Wesizwe Platinum, Ltd.	359,842	40,558
Wilson Bayly Holme-Ovcon, Ltd.	190,920	1,802,349
Woolworths Holdings, Ltd.	1,520,797	1,991,858

TOTAL – SOUTH AFRICA

49,176,817

SOUTH KOREA – (10.7%)

COMMON STOCKS – (10.7%)

* Aekyung Petrochemical Co., Ltd.	7,150	74,198
* Asia Cement Manufacturing Co., Ltd.	3,603	104,721
* Asia Paper Manufacturing Co., Ltd.	8,880	37,435
* Asiana Airlines, Inc.	176,710	513,762
* AUK Corp.	2,160	1,991
* Baek Kwang Mineral Products Co., Ltd.	1,860	17,574
* # Bing Grae Co., Ltd.	12,140	346,362
* Bohae Brewery Co., Ltd.	1,100	10,659
Boo Kook Securities Co., Ltd.	7,410	90,133
* Boryung Pharmaceutical Co., Ltd.	3,586	60,514
# Bu Kwang Pharmaceutical Co., Ltd.	26,171	372,258
* Busan Bank	260,060	1,168,119
* BYC Co., Ltd.	710	66,090
* Byuck San Corp.	5,300	29,237
* # Byuck San Engineering and Construction Co., Ltd.	38,300	59,529
* C & Heavy Industries Co., Ltd.	22,433	10,230
* Capro Corp.	50,930	167,743
* # Celrun Co., Ltd.	22,630	32,577
Cheil Worldwide, Inc.	8,623	1,117,997
* Cho Kwang Leather Co., Ltd.	10,640	39,167
* Cho Kwang Paint Co., Ltd.	12,070	17,336
* Choil Aluminum Manufacturing Co., Ltd.	8,700	30,021
* # Chong Kun Dang Pharmaceutical Corp.	22,392	276,177
* Choongwae Holdings Co., Ltd.	5,482	20,877
* Choongwae Pharmaceutical Corp.	10,203	67,169

* Chosun Refractories Co., Ltd.	2,210	120,415
* # Chungho Comnet Co., Ltd.	2,320	20,934

# CJ CGV Co., Ltd.	28,890	292,817
* # CJ Corp.	26,223	623,914
* Cosmochemical Co., Ltd.	14,640	38,976
* Crown Confectionery Co., Ltd.	1,360	51,692
* Dae Dong Industrial Co., Ltd.	6,090	68,196
* Dae Ho Corp.	543	51
* Dae Hyun Co., Ltd.	51,280	16,360
* Dae Sang Corp.	34,350	124,078
* Dae Won Kang Up Co., Ltd.	80,800	90,862
* # Daeduck Electronics Co., Ltd.	36,917	86,991
* # Daeduck Industries Co., Ltd.	21,536	74,908
* Daegu Bank Co., Ltd.	261,800	1,312,732
* # Daehan City Gas Co., Ltd.	11,541	182,616
# Daehan Fire & Marine Insurance Co., Ltd.	48,040	252,360
* # Daehan Flour Mills Co., Ltd.	2,110	155,102
Daehan Synthetic Fiber Co., Ltd.	1,750	75,055
Daekyo Co., Ltd.	98,400	300,508
* # Daekyung Machinery & Engineering Co., Ltd.	54,200	59,127
* # Daelim Industrial Co., Ltd.	56,180	1,863,221
* Daelim Trading Co., Ltd.	17,730	52,388
* Daesang Holdings Co., Ltd.	7,072	11,847
* # Daesung Industrial Co., Ltd.	6,130	265,180
* # Daewoo Motor Sales Corp.	31,830	137,779
Daewoong Co., Ltd.	6,546	82,666
# Daewoong Pharmaceutical Co., Ltd.	10,853	387,374
* Dahaam E-Tec Co., Ltd.	2,200	46,392
Daishin Securities Co., Ltd.	91,200	1,065,478
* # Daiyang Metal Co., Ltd.	22,400	25,881
* # Daou Technology, Inc.	56,480	230,103
* Digital Power Communications Co., Ltd.	50,540	30,948
* Dong Ah Tire Industrial Co., Ltd.	22,245	100,709
Dong Bu Insurance Co., Ltd.	42,460	437,687
* Dong IL Rubber Belt Co., Ltd.	13,290	15,171
# Dong Wha Pharmaceutical Industries Co., Ltd.	9,470	216,696
* # Dong-A Pharmaceutical Co., Ltd.	18,194	1,157,431
* Dongbang Agro Co., Ltd.	19,470	87,592
* Dongbang Transport Logistics Co., Ltd.	26,000	46,536
* Dongbu Corp.	25,950	114,574
* # Dongbu HiTek Co., Ltd.	32,873	78,152
# Dongbu Securities Co., Ltd.	35,541	131,492
* # Dongbu Steel Co., Ltd.	30,980	123,519
* Dong-Il Corp.	3,124	112,484
* Dongil Paper Manufacturing Co., Ltd.	37,700	22,190
* # Dongwon F&B Co., Ltd.	3,360	61,120
* # Dongwon Industries Co., Ltd.	3,115	195,553

* # Dongwon Systems Corp.	138,447	114,288
* # Dongyang Mechatronics Corp.	44,411	76,230
* # Doosan Construction & Engineering Co., Ltd.	83,770	336,622
* DPI Co., Ltd.	8,565	35,778
* DuzonBizon Co., Ltd.	29,690	12,404
* # E1 Corp.	7,720	382,880
* Eagon Industrial Co., Ltd.	3,120	11,761

* En Paper Manufacturing Co., Ltd.	23,440	28,642
* e-Starco Co., Ltd.	59,320	19,638
* F&F Co., Ltd.	21,060	39,412
* # First Fire & Marine Insurance Co., Ltd.	23,310	80,687
* # Firstech Co., Ltd.	29,829	28,213
* # Foosung Co., Ltd.	46,809	100,038
* Fursys, Inc.	15,560	220,639
* Gaon Cable Co., Ltd.	4,470	61,674
* GIIR, Inc.	14,410	99,136
* # Global & Yuasa Battery Co., Ltd.	16,060	235,714
* # Green Cross Corp.	6,272	389,441
* Green Cross Holdings Corp.	1,825	78,961
# Green Non-Life Insurance Co., Ltd.	4,877	15,688
# Gwangju Shinsegae Co., Ltd.	1,820	127,847
* Halla Climate Control Corp.	106,070	532,015
* Halla Engineering & Construction Corp.	13,160	113,730
* # Han All Pharmaceutical Co., Ltd.	34,948	60,088
* # Han Kuk Carbon Co., Ltd.	28,623	111,871
# Han Yang Securities Co., Ltd.	12,760	73,376
Handok Pharmaceuticals Co., Ltd.	12,760	101,352
* # Handsome Corp.	34,799	209,173
* # Hanil Cement Manufacturing Co., Ltd.	11,411	516,420
* Hanil Construction Co., Ltd.	8,938	27,578
* Hanil E-Wha Co., Ltd.	38,970	37,805
* Hanil Iron & Steel Co., Ltd.	2,450	14,287
* # Hanjin Transportation Co., Ltd.	13,211	335,095
* Hankook Cosmetics Co., Ltd.	25,320	44,154
Hankook Shell Oil Co., Ltd.	1,620	82,313
* Hankook Synthetics, Inc.	550	38
* Hankuk Electric Glass Co., Ltd.	3,760	61,012
* Hankuk Glass Industries, Inc.	12,660	170,971
* # Hankuk Paper Manufacturing Co., Ltd.	5,840	102,813
* # Hanmi Pharm Co., Ltd.	14,831	1,152,228
* Hansae Co., Ltd.	16,560	22,526
* Hansae Yes24 Holdings Co., Ltd.	5,520	11,843
* # Hansol Chemical Co., Ltd.	12,170	39,470
* # Hansol CSN Co., Ltd.	65,160	41,878
* # Hansol LCD, Inc.	5,777	70,100
* # Hansol Paper Co., Ltd.	53,310	333,337
* # Hanssem Co., Ltd.	30,600	130,368

* #	Hanwha Chemical Corp.	155,677	810,948
* #	Hanwha Non-Life Insurance Co., Ltd.	24,410	118,677
	Hanwha Securities Co., Ltd.	65,931	344,533
*	Hanwha Timeworld Co., Ltd.	5,120	35,834
*	Hite Holdings Co., Ltd.	12,830	145,778
#	HMC Investment Securities Co., Ltd.	21,374	201,765
* #	Hotel Shilla Co., Ltd.	64,708	592,692
*	HS R&A Co., Ltd.	1,460	4,957
#	Huchems Fine Chemical Corp.	31,846	491,291
* #	HungKuk Ssangyong Fire & Marine Insurance Co., Ltd.	79,818	282,242
*	Husteel Co., Ltd.	7,220	92,072
*	Hwa Sung Industrial Co., Ltd.	12,520	46,079

*	Hwacheon Machinery Works Co., Ltd.	2,200	18,118
*	Hwashin Co., Ltd.	22,220	23,658
* #	Hyosung T & C Co., Ltd.	11,400	395,055
*	Hyundai Auton Co., Ltd.	235,770	482,100
*	Hyundai Cement Co., Ltd.	10,020	86,688
* #	Hyundai Corp.	21,801	250,189
*	Hyundai Department Store Co., Ltd.	21,041	961,204
*	Hyundai DSF Co., Ltd.	7,510	36,245
* #	Hyundai Elevator Co., Ltd.	7,294	299,287
* #	Hyundai H & S Co., Ltd.	6,210	273,975
#	Hyundai Hysco	91,740	418,398
#	Hyundai Marine & Fire Insurance Co., Ltd.	132,660	1,164,870
	Hyundai Pharmaceutical Ind. Co., Ltd.	14,100	22,164
* #	IHQ, Inc.	22,450	20,701
	Il Dong Pharmaceutical Co., Ltd.	7,553	132,420
*	Il Sung Construction Co., Ltd.	4,300	16,533
	Il Yang Pharmaceutical Co., Ltd.	19,910	235,424
*	Iljin Display Co., Ltd.	2,568	13,533
*	Iljin Electric Co., Ltd.	26,649	74,018
* #	Iljin Holdings Co., Ltd.	27,632	47,691
*	Ilshin Spinning Co., Ltd.	1,730	74,904
* #	Ilsung Pharmaceutical Co., Ltd.	2,040	91,025
	InziControls Co., Ltd.	1,260	1,745
*	IS Dongseo Co., Ltd.	7,558	38,140
* #	ISU Chemical Co., Ltd.	7,920	62,669
* #	Jahwa Electronics Co., Ltd.	16,460	48,597
*	Jeil Pharmaceutical Co.	18,840	73,542
#	Jeonbuk Bank, Ltd.	63,490	204,575
#	Jinheung Mutual Savings Bank Co., Ltd.	24,579	31,382
* #	K.C. Tech Co., Ltd.	26,277	57,033
* #	Keangnam Enterprises, Ltd.	21,653	82,124
* #	KEC Holdings Co., Ltd.	18,229	10,415
*	Kedcom Co., Ltd.	42,070	25,501
* #	KG Chemical Corp.	8,410	35,894
*	KISCO Corp.	10,860	338,489

* #	KISWIRE, Ltd.	16,703	353,030
* #	Kolon Engineering & Construction Co., Ltd.	21,890	99,604
*	Kolon Industries, Inc.	23,890	462,459
	Korea Cast Iron Pipe Co., Ltd.	26,090	48,963
*	Korea Circuit Co., Ltd.	19,330	30,108
*	Korea Cottrell Co., Ltd.	14,960	82,388
* #	Korea Development Co., Ltd.	14,820	60,057
	Korea Development Leasing Corp.	4,545	99,686
#	Korea Electric Terminal Co., Ltd.	14,990	114,220
* #	Korea Export Packing Industries Co., Ltd.	3,990	20,287
*	Korea Flange Co., Ltd.	6,900	33,794
	Korea Investment Holdings Co., Ltd.	15,000	300,296
*	Korea Iron & Steel Co., Ltd.	3,289	124,450
* #	Korea Komho Petrochemical Co., Ltd.	26,400	397,955
*	Korea Line Corp.	13,950	641,660
	Korea Mutual Savings Bank	6,040	66,678
* #	Korea Petrochemical Industry Co., Ltd.	10,960	157,838

	Korea Reinsurance Co., Ltd.	185,883	1,261,570
*	Korea Technology Industry Co., Ltd.	97,090	123,320
* #	Korea Zinc Co., Ltd.	17,132	1,091,428
*	Korean Air Terminal Service Co., Ltd.	3,350	63,318
#	Korean French Banking Corp.	66,958	30,290
* #	KP Chemical Corp.	121,051	420,340
	KPX Chemical Co., Ltd.	3,250	93,537
#	KPX Fine Chemical Co., Ltd.	3,171	77,442
	KPX Holdings Corp.	3,008	69,707
* #	KTB Securities Co., Ltd.	80,240	177,425
* #	Kukdo Chemical Co., Ltd.	8,450	121,146
*	Kukdong Oil & Chemicals Co., Ltd.	3,623	29,614
	Kukje Pharm Ind. Co., Ltd.	13,468	21,636
	Kumbi Corp.	670	15,398
* #	Kumho Electronics Co., Ltd.	7,292	116,786
*	Kumho Industrial Co., Ltd.	46,110	454,107
	Kumho Investment Bank	101,210	34,071
* #	Kumho Tire Co., Inc.	90,000	292,646
*	Kumkang Industrial Co., Ltd.	5,810	31,515
*	Kunsul Chemical Industrial Co., Ltd.	7,190	53,643
* #	Kwang Dong Pharmaceutical Co., Ltd.	74,760	162,538
	Kyeryong Construction Industrial Co., Ltd.	10,770	149,279
#	Kyobo Securities Co., Ltd.	44,300	252,738
*	Kyung Dong Navien Co., Ltd.	1,740	23,453
* #	Kyungbang Co., Ltd.	1,100	54,860
*	Kyungdong City Gas Co., Ltd.	2,270	78,593
*	Kyung-in Synthetic Corp.	2,517	27,037
*	Kyungnam Energy Co., Ltd.	28,770	47,789
*	Lee Ku Industrial Co., Ltd.	35,635	26,057
* #	LG Fashion Corp.	36,645	477,699

LG International Corp.	65,552	851,032
* # LG Life Sciences, Ltd.	26,935	772,922
# LIG Insurance Co., Ltd.	79,960	648,619
* Lotte Chilsung Beverage Co., Ltd.	1,401	876,891
* Lotte Confectionary Co., Ltd.	990	867,948
* # Lotte Midopa Co., Ltd.	61,160	336,712
* Lotte Sam Kang Co., Ltd.	1,770	169,598
* # LS Industrial Systems Co., Ltd.	35,930	1,223,258
# Macquarie Korea Infrastructure Fund	24,513	89,788
# Manho Rope & Wire Co., Ltd.	3,950	34,836
# Meritz Fire Marine Insurance Co., Ltd.	180,948	459,705
# Meritz Securities Co., Ltd.	278,555	180,616
Miwon Commercial Co., Ltd.	1,280	34,233
* # Moorim Paper Co., Ltd.	21,778	120,548
* Motonic Corp.	20,900	90,973
* # Namhae Chemical Corp.	63,074	983,631
* # Namkwang Engineering & Construction Co., Ltd.	24,512	208,043
* Namyang Dairy Products Co., Ltd.	745	249,520
* Nasan Co., Ltd.	23,824	17,262
* National Plastic Co., Ltd.	3,250	16,551
# NCsoft Corp.	32,130	1,447,699
* Nexen Corp.	3,320	44,003

NH Investment & Securities Co., Ltd.	59,219	279,497
* # Nong Shim Co., Ltd.	4,914	711,103
* # Nong Shim Holdings Co., Ltd.	5,210	203,775
* Noroo Paint Co., Ltd.	14,277	24,053
* ON*Media Corp.	106,370	141,885
* # ORION Corp.	7,780	787,818
* Ottogi Corp.	3,910	374,216
* Pacific Corp.	6,730	449,735
* Pacific Pharmaceutical Co., Ltd.	2,030	39,367
* PaperCorea, Inc.	13,740	59,961
Pohang Coated Steel Co., Ltd.	6,320	73,483
* Poong Lim Industrial Co., Ltd.	31,880	42,798
* # Poongsan Corp.	34,931	252,260
* # Poongsan Holdings Corp.	6,567	53,737
* Prime Entertainment Co., Ltd.	2,676	1,165
* Pulmuone Co., Ltd.	2,916	169,388
* Pum Yang Construction Co., Ltd.	8,260	56,952
* # Pusan City Gas Co., Ltd.	14,730	185,736
* Pyung Hwa Holdings Co., Ltd.	3,205	2,419
* Pyung Hwa Industrial Co., Ltd.	1,116	1,145
* S&T Corp.	93	1,127
* # S&T Daewoo Co., Ltd.	12,330	82,521
* # S&T Dynamics Co., Ltd.	37,642	237,240
* # S&T holdings Co, Ltd.	31,368	116,297
S1 Corp.	28,093	959,389

* Saehan Industries, Inc.	65,180	336,747
* Saehan Media Corp.	15,530	12,106
* # Sajo Industries Co., Ltd.	5,990	94,291
* Sajodaerim Corp.	4,770	42,044
* # Sam Jin Pharmaceutical Co., Ltd.	25,658	278,587
* # Sam Kwang Glass Industrial Co., Ltd.	4,820	65,458
* Sam Whan Camus Co., Ltd.	5,270	18,774
* Sam Yung Trading Co., Ltd.	13,450	27,043
* # Sambu Construction Co., Ltd.	10,903	156,965
* # Samchully Co., Ltd.	5,480	472,166
* # Samho International Co., Ltd.	12,681	25,715
* Samhwa Crown and Closure Co., Ltd.	730	7,937
* Samhwa Paints Industrial Co., Ltd.	26,400	64,537
* Samick Musical Instruments Co., Ltd.	146,160	58,586
* Samsung Climate Control Co., Ltd.	6,810	26,072
Samsung Fine Chemicals Co., Ltd.	37,500	1,148,715
* Samwhan Corp.	13,660	106,727
* # Samyang Corp.	8,990	180,023
* # Samyang Foods Co., Ltd.	7,360	78,951
* Samyang Genex Co., Ltd.	4,026	180,336
* Samyang Tongsang Co., Ltd.	1,760	21,374
* # Samyoung Electronics Co., Ltd.	17,870	98,061
* # Seah Besteel Corp.	21,720	236,144
* SeAH Holdings Corp.	4,160	188,787
* SeAH Steel Corp.	5,500	168,588
* Sebang Co., Ltd.	15,655	113,450
* Sejong Industrial Co., Ltd.	21,610	53,733

* # Seoul City Gas Co., Ltd.	3,590	142,702
# Seoul Securities Co., Ltd.	447,434	332,621
* # Serim Paper Manufacturing Co., Ltd.	24,240	93,582
* # Sewon Cellontech Co., Ltd.	50,071	239,641
* SGWICUS Corp.	16,060	14,838
* SH Chemical Co., Ltd.	148,722	40,033
* Shin Won Corp.	60,100	48,190
Shin Young Securities Co., Ltd.	10,600	220,001
* Shinhan Engineering & Construction Co., Ltd.	3,676	26,152
* Shinil Engineering Co., Ltd.	4,010	9,381
* Shinpoong Pharmaceutical Co., Ltd.	4,680	58,101
Shinsegae Engineering & Construction Co., Ltd.	2,990	27,317
* Shinsung Engineering Co., Ltd.	7,604	18,023
* Shinsung FA Co., Ltd.	7,604	15,984
* # Shinsung Holdings Co., Ltd.	15,210	66,825
* # Sindo Ricoh Co., Ltd.	11,169	424,372
* # SJM Co., Ltd.	22,510	51,417
# SK Chemicals Co., Ltd.	22,820	548,155
SK Energy Co., Ltd.	12	684
SK Gas Co., Ltd.	9,960	363,147

* # SKC Co., Ltd.	36,520	343,654
SL Corp.	19,820	36,859
# Solomon Mutual Savings Bank	11,267	17,480
* Songwon Industrial Co., Ltd.	12,420	38,846
* Ssangyong Cement Industry Co., Ltd.	79,381	343,523
* Ssangyong Corp.	8,372	36,497
* # Ssangyong Motor Co.	137,030	131,607
* # STX Corp.	31,266	443,393
* # STX Engine Co., Ltd.	42,322	678,128
* STX Shipbuilding Co., Ltd.	104,630	1,058,834
* Suheung Capsule Co., Ltd.	16,030	59,783
* Sung Shin Cement Co., Ltd.	16,490	45,189
* Sungchang Enterprise Holdings, Ltd.	6,150	82,011
* # Sungwon Corp.	49,310	126,172
* Sunjin Co., Ltd.	2,840	38,338
# Sunkyong Securities Co., Ltd.	382,400	403,871
* Tae Kwang Industrial Co., Ltd.	880	580,307
* Tae Kyung Industrial Co., Ltd.	29,140	75,128
Taegu Department Store	13,040	71,667
* # Taeyoung Engineering & Construction	90,740	292,363
* Tai Han Electric Wire Co., Ltd.	46,650	518,717
* Tai Lim Packaging Industries Co., Ltd.	62,000	29,811
* TCC Steel	3,269	27,748
* # Tec & Co.	25,071	34,123
* Telcoware Co., Ltd.	9,000	40,342
* # Tong Yang Major Corp.	70,586	126,397
# Tong Yang Securities, Inc.	146,666	779,261
* Trigem Computer, Inc.	13	-
* # TRYBRANDS, Inc.	13,298	23,002
* TS Corp.	5,500	227,462
* # Uangel Corp.	12,280	56,504
* Unid Co., Ltd.	6,000	126,110

* # Union Steel Manufacturing Co., Ltd.	13,912	140,477
* # Whanin Pharmaceutical Co., Ltd.	13,650	118,127
* Woongjin Thinkbig Co., Ltd.	34,669	421,538
* # Woongjin.Com Co., Ltd.	62,107	508,070
* # Woori Financial Co., Ltd.	20,620	48,347
* WooSung Feed Co., Ltd.	17,000	15,492
* YESCO Co., Ltd.	5,950	120,943
* # Yoosung Enterprise Co., Ltd.	33,540	41,816
* # Youlchon Chemical Co., Ltd.	32,710	155,836
* Young Poong Mining & Construction Corp.	1,580	63
* Young Poong Paper Manufacturing Co., Ltd.	2,170	39,046
* Youngbo Chemical Co., Ltd.	12,640	11,765
* Youngone Corp.	75,880	354,940
* Youngpoong Corp.	2,040	809,143
* Yuhan Corp.	10,965	1,586,881



Yuhwa Securities Co., Ltd.	12,910	119,778
* # Yungjin Pharm Co., Ltd.	95,136	63,802
* Yuyang Telecom Co., Ltd.	5,530	17,858
* ZeroOne Interactive Co., Ltd.	16,000	1,784
TOTAL COMMON STOCKS		<u>74,462,267</u>

RIGHTS/WARRANTS – (0.0%)

* Shinsung Holdings Co., Ltd. Rights 02/09/09	6,082	<u>10,802</u>
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TOTAL – SOUTH KOREA

74,473,069

TAIWAN – (9.3%)

COMMON STOCKS – (9.3%)

* A.G.V. Products Corp.	741,782	139,872
Aaeon Technology, Inc.	169,313	181,298
Ability Enterprise Co., Ltd.	730,171	463,607
Abocom Systems, Inc.	470	69
Acbel Polytech, Inc.	773,731	283,048
Acer, Inc.	241,157	299,485
Altek Corp.	499,202	397,715
Ampoc Far East Co., Ltd.	158,444	30,859
Amtran Technology Co., Ltd.	1,045,503	317,373
Apex Biotechnology Corp.	178,592	237,453
* Apex Science & Engineering Corp.	124,000	18,915
* Arima Computer Corp.	820,840	60,199
* Arima Optoelectronics Corp.	92,594	9,495
Asia Chemical Corp.	559,000	207,041
Asia Polymer Corp.	495,936	245,168
Asia Vital Components Co., Ltd.	362,569	138,179
Aten International Co., Ltd.	184,560	223,121
Aurora Corp.	541,499	360,370
Aurora Systems Corp.	244,244	102,946
Avermedia Technologies, Inc.	358,858	234,690
* Behavior Tech Computer Corp.	775	37
Bes Engineering Corp.	2,691,750	477,902
Biostar Microtech International Corp.	231,975	48,044

C Sun Manufacturing, Ltd.	248,878	63,473
* Carnival Industrial Corp.	656,000	71,236
Cathay Real Estate Development Co., Ltd.	9,000	1,832
Central Reinsurance Co., Ltd.	826,402	179,242
Chain Qui Development Co., Ltd.	226,083	71,185
Champion Building Materials Co., Ltd.	545,759	107,376
Charoen Pokphand Enterprises Co., Ltd.	351,000	109,376
Cheng Loong Corp.	1,760,330	328,205
Chenming Mold Industrial Corp.	276,437	71,906
* Chia Her Industrial Co., Ltd.	539,000	12,718
* Chia Hsin Cement Corp.	1,068,304	363,366

* Chia Hsin Food & Synthetic Fiber Co., Ltd.	97,211	11,085
Chicony Electronics Co., Ltd.	609,652	550,374
Chilisin Electronics Corp.	207,535	41,485
China Chemical & Pharmaceutical Co.	408,000	149,351
China Ecotek Corp.	170,000	158,975
China Electric Manufacturing Co., Ltd.	694,900	202,393
* China General Plastics Corp.	665,000	169,463
China Glaze Co., Ltd.	329,423	59,042
China Hi-Ment Corp.	396,348	391,326
* China Life Insurance Co., Ltd.	1,647,177	554,663
China Man-Made Fiber Co., Ltd.	2,399,879	274,489
China Metal Products Co., Ltd.	417,825	195,144
China Motor Co., Ltd.	115,000	28,087
* China Rebar Co., Ltd.	55,174	7,425
China Steel Chemical Corp.	412,554	622,212
China Steel Structure Co., Ltd.	232,000	88,929
China Synthetic Rubber Corp.	712,954	587,307
* China United Trust & Investment Corp.	164,804	-
* China Wire & Cable Co., Ltd.	521,000	76,749
Chinese Maritime Transport, Ltd.	446,850	704,239
Ching Feng Home Fashions Industries Co., Ltd.	199,403	23,399
Chin-Poon Industrial Co., Ltd.	558,649	157,092
* Chou Chin Industrial Co., Ltd.	42,180	-
Chroma Ate, Inc.	553,532	294,114
Chun Yu Works & Co., Ltd.	469,000	100,341
Chun Yuan Steel Industrial Co., Ltd.	1,016,055	287,131
Chung Hsin Electric & Machinery Co., Ltd.	753,000	288,444
Chung Hwa Pulp Corp.	843,594	207,982
* CMC Magnetics Corp.	1,700,000	234,043
Collins Co., Ltd.	462,700	96,537
Compal Communications, Inc.	223,000	144,422
Compeq Manufacturing Co., Ltd.	2,207,000	269,086
Continental Engineering Corp.	1,297,067	310,078
Cosmo Electronics Corp.	207,900	164,192
* Cosmos Bank Taiwan	575,090	31,278
CTCI Corp.	950,013	589,843
CX Technology Co., Ltd.	108,368	22,498
Cybertan Technology, Inc.	424,372	283,037
Cyntec Co., Ltd.	319,324	262,279
Da-Cin Construction Co., Ltd.	482,711	158,431
De Licacy Industries Co., Ltd.	100,000	13,660

* Delpha Construction Co., Ltd.	462,000	35,189
* Der Pao Construction Co., Ltd.	476,000	11,621
Diamond Flower Electric Instrument Co., Ltd.	201,509	224,691
D-Link Corp.	788,303	436,975
Eastern Media International	2,366,337	234,234
Eclat Textile Co., Ltd.	236,196	66,818

Edom Technology Co., Ltd.	238,776	40,490
Elan Microelectronics Corp.	598,728	435,424
E-Lead Electronic Co., Ltd.	82,942	30,392
Elite Material Co., Ltd.	337,544	54,008
Elite Semiconductor Memory Technology, Inc.	53,200	31,548
Elitegroup Computer Systems Co., Ltd.	155,182	25,802
Enlight Corp.	149,899	1,873
* EnTie Commercial Bank	293,603	86,086
Eternal Chemical Co., Ltd.	429,000	185,433
Everest Textile Co., Ltd.	830,562	95,125
Evergreen International Storage & Transport Corp.	1,691,000	777,453
Everlight Chemical Industrial Corp.	655,000	171,980
* Evertop Wire Cable Corp.	290,461	33,628
Excel Cell Electronics Co., Ltd.	143,000	31,167
* Far Eastern International Bank	381,048	56,237
Federal Corp.	742,244	217,078
Feng Hsin Iron & Steel Co., Ltd.	100	107
Feng Tay Enterprise Co., Ltd.	791,561	357,713
* FIC Global, Inc.	27,289	2,965
First Copper Technology Co., Ltd.	703,000	105,569
First Hotel	386,323	203,465
First Steamship Co., Ltd.	304,000	283,260
Flytech Technology Co., Ltd.	123,750	160,093
Formosa Epitaxy, Inc.	226,758	75,729
Formosan Rubber Group, Inc.	841,000	268,726
Fortune Electric Co., Ltd.	415,800	355,190
* Fu I Industrial Co., Ltd.	97,900	20,903
Fwuson Industry Co., Ltd.	466,590	94,947
G Shank Enterprise Co., Ltd.	325,256	122,798
G.T.M. Corp.	338,000	70,317
Gem Terminal Industries Co., Ltd.	293,579	100,349
Giant Manufacture Co., Ltd.	528,328	1,120,306
Giga-Byte Technology Co., Ltd.	1,390,800	489,922
Globe Union Industrial Corp.	426,944	145,069
Gold Circuit Electronics, Ltd.	839,056	155,795
Goldsun Development & Construction Co., Ltd.	2,083,478	542,716
Good Will Instrument Co., Ltd.	141,120	50,459
* Grand Pacific Petrochemical Corp.	1,130,000	144,855
Grape King, Inc.	183,000	79,936
Great China Metal Industry Co., Ltd.	462,000	165,526
Great Taipei Gas Co., Ltd.	820,000	276,799
Great Wall Enterprise Co., Ltd.	753,992	535,055
Greatek Co., Ltd.	815,020	425,966
Hanpin Co., Ltd.	151,000	47,685
Hey Song Corp.	765,000	212,977
Highwealth Construction Corp.	992,299	412,937

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* Hitron Technologies, Inc.	169,000	30,627
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* Ho Tung Holding Corp.	951,486	202,286
Hocheng Corp.	542,700	99,426
* Hold-Key Electric Wire & Cable Co., Ltd.	330,470	49,176
Hong Tai Electric Industrial Co., Ltd.	567,000	128,241
Hong Yi Fiber Industry Co., Ltd.	216,000	37,231
Honmyue Enterprise Co., Ltd.	262,080	26,723
Hota Industrial Manufacturing Co., Ltd.	228,067	54,642
Hsin Kuang Steel Co., Ltd.	395,495	161,880
Hsing Ta Cement Co., Ltd.	620,000	146,379
Hua Eng Wire & Cable Co., Ltd.	988,565	133,921
Huang Hsiang Construction Corp.	112,000	36,625
Hung Ching Development & Construction Co., Ltd.	449,000	49,127
Hung Poo Construction Corp.	490,658	284,047
* Hwa Fong Rubber Co., Ltd.	471,670	112,274
I-Chiun Precision Industry Co., Ltd.	247,018	107,219
Infortrend Technology, Inc.	422,273	289,121
ITE Technology, Inc.	186,408	229,185
Jui Li Enterprise Co., Ltd.	346,080	48,490
K Laser Technology, Inc.	295,693	87,048
Kang Na Hsiung Co., Ltd.	302,000	113,900
* Kao Hsing Chang Iron & Steel Corp.	784,000	101,857
Kaulin Manufacturing Co., Ltd.	274,330	86,356
Kee Tai Properties Co., Ltd.	791,426	143,802
* Kenda Rubber Industrial Co., Ltd.	792,144	292,213
King Yuan Electronics Co., Ltd.	2,111,700	386,626
Kingdom Construction Co., Ltd.	889,000	176,172
* King' s Town Bank	1,795,701	280,989
* King' s Town Construction Co., Ltd.	545,359	211,984
Kinpo Electronics, Inc.	2,658,157	441,109
Kinsus Interconnect Technology Corp.	270,000	238,961
Knowledge-Yield-Excellence Systems Corp.	378,428	161,523
Kung Long Batteries Industrial Co., Ltd.	64,000	26,575
Kuoyang Construction Co., Ltd.	687,000	157,905
* Kwong Fong Industries Corp.	996,000	116,842
Lan Fa Textile Co., Ltd.	618,423	89,889
* Lead Data Co., Ltd.	617,920	33,144
Leader Electronics, Inc.	56,415	13,091
* Leadtek Research, Inc.	6,961	612
* Lealea Enterprise Co., Ltd.	1,198,050	138,702
Lee Chang Yung Chemical Industry Corp.	1,206,157	780,958
Lee Chi Enterprises Co., Ltd.	326,000	67,870
* Leofoo Development Co., Ltd.	507,000	175,068
Les Enphants Co., Ltd.	297,944	140,307
* Li Peng Enterprise Co., Ltd.	967,824	87,003
Lien Hwa Industrial Corp.	1,143,752	386,388
Lingsen Precision Industries, Ltd.	496,575	84,316
Long Bon Development Co., Ltd.	797,945	142,756
* Long Chen Paper Co., Ltd.	866,062	155,036
Lucky Cement Corp.	620,000	97,809
Makalot Industrial Co., Ltd.	237,202	162,316
Mayer Steel Pipe Corp.	256,584	89,692

Maywufa Co., Ltd.	67,632	25,430
Meiloon Co., Ltd.	399,053	80,726
Mercuries & Associates, Ltd.	987,477	260,683
* Mercuries Data Co., Ltd.	285,292	48,716
Merida Industry Co., Ltd.	375,800	435,819
Merry Electronics Co., Ltd.	31,363	21,894
Microelectronics Technology, Inc.	665,000	222,578
Micro-Star International Co., Ltd.	1,716,345	829,828
* Microtek International, Inc.	387,000	28,899
Min Aik Technology Co., Ltd.	195,058	128,247
Mirle Automation Corp.	250,568	115,293
Mitac Technology Corp.	679,360	264,618
Mobiletron Electronics Co., Ltd.	135,000	35,257
Mospec Semiconductor Corp.	117,000	37,406
* Mustek Systems, Inc.	333,082	18,882
Nak Sealing Technologies Corp.	121,954	80,812
* Namchow Chemical Industrial Co., Ltd.	473,000	62,271
Nankang Rubber Tire Co., Ltd.	1,011,622	403,087
Nantex Industry Co., Ltd.	421,421	201,409
National Petroleum Co., Ltd.	455,824	270,366
* New Asia Construction & Development Co., Ltd.	133,618	15,741
* Ocean Plastics Co., Ltd.	342,200	97,271
* Optimax Technology Corp.	674	15
Opto Tech Corp.	714,886	240,310
Oriental Union Chemical Corp.	1,095,788	425,930
* Pacific Construction Co., Ltd.	1,054,000	62,049
Pan Jit International, Inc.	463,318	145,724
Pan-International Industrial Corp.	434,700	345,119
* PC Home Online	49,000	26,962
Phihong Technology Co., Ltd.	585,001	120,749
* Picvue Electronics, Ltd.	72,760	–
Pihsiang Machinery Mfg. Co., Ltd.	262,534	335,874
* Potrans Electrical Corp.	228,000	29,597
Prince Housing & Development Corp.	1,616,398	213,888
* Procomp Informatics, Ltd.	21,675	–
* Prodisc Technology, Inc.	1,707,199	75,734
* Promise Technology, Inc.	220,100	79,242
* Protop Technology Co., Ltd.	192,000	2,774
* Quintain Steel Co., Ltd.	613,000	92,877
Radium Life Tech Corp.	805,769	225,956
Ralec Electronic Corp.	91,717	39,028
* Rectron, Ltd.	236	15
* Rexon Industrial Corp., Ltd.	469,000	43,761
* Ritek Corp.	4,755,000	657,824
Ruentex Development Co., Ltd.	886,000	442,616
Ruentex Industries, Ltd.	1,279,000	665,140
* Sainfoin Technology Corp.	131,260	–

* Sampo Corp.	1,721,124	171,964
San Fang Chemical Industry Co., Ltd.	280,108	141,826
Sanyang Industrial Co., Ltd.	1,402,046	260,984
Sanyo Electric Co., Ltd.	503,000	247,167
SDI Corp.	274,000	79,602

Senao International Co., Ltd.	375,541	349,648
Sheng Yu Steel Co., Ltd.	552,980	315,301
Shihlin Electric & Engineering Corp.	895,000	734,602
* Shihlin Paper Corp.	418,000	232,345
Shin Shin Co., Ltd.	49,000	23,713
Shinkong Co., Ltd.	542,131	145,965
Shinkong Synthetic Fibers Co., Ltd.	2,321,961	270,766
Shuttle, Inc.	290,152	52,556
Sigurd Microelectronics Corp.	424,974	81,744
Silitech Technology Corp.	221,303	267,948
Sincere Navigation Corp.	786	540
Sinkang Industries Co., Ltd.	259,805	60,454
Sinkong Spinning Co., Ltd.	469,542	180,167
Sinon Corp.	551,000	132,641
* Sintek Photonics Corp.	950,045	108,259
Sinyi Realty, Inc.	317,474	226,453
Siward Crystal Technology Co., Ltd.	191,441	50,266
Solomon Technology Corp.	351,091	60,292
South East Soda Manufacturing Co., Ltd.	279,250	209,268
Southeast Cement Co., Ltd.	899,700	238,428
SPI Electronic Co., Ltd.	274,689	115,240
Standard Chemical & Pharmaceutical Co., Ltd.	206,490	117,583
Standard Foods Taiwan, Ltd.	531,000	334,432
Stark Technology, Inc.	226,860	70,536
Sunonwealth Electric Machine Industry Co., Ltd.	323,382	173,446
Sunrex Technology Corp.	612,736	274,963
* Syscom Computer Engineering Co.	140,000	26,923
Sysware Systex Corp.	261,388	129,250
* T JOIN Transportation Co., Ltd.	802,000	274,753
Ta Chen Stainless Pipe Co., Ltd.	30,197	11,184
* Ta Chong Bank, Ltd.	3,172,212	376,453
Ta Ya Electric Wire & Cable Co., Ltd.	884,858	131,776
Ta Yih Industrial Co., Ltd.	194,000	56,966
Tah Hsin Industrial Corp.	447,000	184,745
Ta-I Technology Co., Ltd.	232,640	90,028
Taichung Commercial Bank	2,300,841	396,673
Tainan Enterprises Co., Ltd.	250,829	126,255
Tainan Spinning Co., Ltd.	2,480,000	442,515
* Taisun Enterprise Co., Ltd.	542,000	112,908
Taita Chemical Co., Ltd.	452,170	68,128
Taiwan Acceptance Corp.	229,480	115,407
Taiwan Fire & Marine Insurance Co., Ltd.	529,602	199,247

* Taiwan Flourescent Lamp Co., Ltd.	176,000	15,615
Taiwan Hon Chuan Enterprise Co., Ltd.	289,516	278,415
Taiwan Kai Yih Industrial Co., Ltd.	235,336	74,631
* Taiwan Kolin Co., Ltd.	1,356,000	28,261
Taiwan Life Insurance Co., Ltd.	840,173	385,558
Taiwan Line Tek Electronic Co., Ltd.	74,524	24,043
Taiwan Mask Corp.	528,720	123,596
Taiwan Navigation Co., Ltd.	598,777	676,999
Taiwan Paiho Co., Ltd.	438,253	106,551
* Taiwan Pulp & Paper Corp.	618,000	137,112

Taiwan Sakura Corp.	415,182	89,426
Taiwan Secom Co., Ltd.	710,332	887,127
Taiwan Sogo Shinkong Security Co., Ltd.	538,278	229,445
Taiwan Styrene Monomer Corp.	987,303	221,182
* Taiwan Tea Corp.	1,241,714	387,975
Taiyen Biotech Co., Ltd.	438,000	154,348
* Tecom, Ltd.	447,114	136,021
Ten Ren Tea Co., Ltd.	123,980	94,300
Test-Rite International Co., Ltd.	782,698	355,285
The Ambassador Hotel	597,000	509,113
The First Insurance Co., Ltd.	531,179	99,922
Thinking Electronic Industrial Co., Ltd.	184,204	63,110
Thye Ming Industrial Co., Ltd.	267,015	112,905
Ton Yi Industrial Corp.	2,487,280	704,319
Tsann Kuen Enterprise Co., Ltd.	324,642	116,301
TTET Union Corp.	264,000	191,509
* Tung Ho Spinning, Weaving & Dyeing Co., Ltd.	280,000	16,874
* Twinhead International Corp.	500	26
TYC Brother Industrial Co., Ltd.	492,146	159,026
* Tycoons Group Enterprise Co., Ltd.	719,000	102,635
Tyntek Corp.	436,250	121,365
Tze Shin International Co., Ltd.	313,865	109,243
Uniform Industrial Corp.	88,823	33,057
* Union Bank of Taiwan	3,105,488	496,090
* Union Insurance Co., Ltd.	79,732	32,748
Unitech Electronics Co., Ltd.	313,505	81,569
Unitech Printed Circuit Board Corp.	660,303	127,815
United Integration Service Co., Ltd.	446,439	142,895
* Universal Cement Corp.	944,191	329,120
Universal Scientific Industrial Co., Ltd.	1,735,843	375,279
Universal, Inc.	123,000	32,048
UPC Technology Corp.	1,364,071	367,000
USI Corp.	1,203,000	406,413
* Ve Wong Corp.	311,000	114,045
* Veutron Corp.	145,000	5,576
* Visual Photonics Epitaxy Co., Ltd.	182,813	60,338
Walsin Technology Corp., Ltd.	1,100,544	204,310



Wan Hwa Enterprise Co., Ltd.	467,729	136,740
Waterland Financial Holdings	3,648,021	542,341
* Wei Chih Steel Industrial Co., Ltd.	433,000	66,550
* Wei Chuan Food Corp.	737,000	460,410
Weltrend Semiconductor, Inc.	374,833	129,193
Wintek Corp.	610,000	106,194
Wistron NeWeb Corp.	298,288	184,403
WPG Holdings Co., Ltd.	398,904	210,615
Yageo Corp.	4,968,000	562,745
Yeung Cyang Industrial Co., Ltd.	471,467	171,793
Yieh Phui Enterprise Co., Ltd.	2,416,086	646,894
Yosun Industrial Corp.	485,062	185,878
Yuen Foong Yu Paper Manufacturing Co., Ltd.	2,909,507	572,182
Yung Chi Paint & Varnish Manufacturing Co., Ltd.	258,869	222,953
Yung Shin Pharmaceutical Industrial Co., Ltd.	406,300	333,640

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Yung Tay Engineering Co., Ltd.	729,000	271,457
Zig Sheng Industrial Co., Ltd.	809,759	88,470
Zinwell Corp.	373,586	383,468
Zippy Technology Corp.	217,948	59,253
Zyxel Communication Corp.	974,430	432,000

TOTAL – TAIWAN

64,590,698

THAILAND – (2.1%)

COMMON STOCKS – (2.1%)

Aapico Hitech PCL, Ltd. (Foreign) NVDR	265,000	26,830
* Adkinson Securities PCL (Foreign)	7,671,400	109,701
Aeon Thana Sinsap (Thailand) PCL (Foreign)	142,500	88,031
Amata Corp. PCL (Foreign)	1,818,700	198,697
* Apex Development PCL (Foreign)	3,536	2,178
# Asian Property Development PCL (Foreign)	246,400	15,222
Asian Property Development PCL (Foreign) NVDR	1,911,600	118,091
Bangkok Aviation Fuel Services PCL (Foreign)	854,917	129,588
Bangkok Chain Hospital PCL (Foreign)	1,667,500	348,141
Bangkok Expressway PCL (Foreign)	1,170,400	542,270
Bangkok First Investment & Trust PCL (Foreign)	702,200	54,224
Bangkok Insurance PCL (Foreign)	84,734	460,445
* Bangkok Land PCL (Foreign)	170	1
* Bangkok Land PCL (Foreign) NVDR	21,859,700	143,793
* Bangkok Rubber PCL (Foreign)	14,600	1,035
Big C Supercenter PCL (Foreign)	7,000	7,507
Bualuang Securities PCL (Foreign)	240,000	47,705
Cal-Comp Electronics (Thailand) PCL (Foreign)	3,894,500	172,643
Capital Nomura Securities PCL (Foreign)	46,000	19,602
* Central Paper Industry PCL (Foreign)	20	1,201
Central Plaza Hotel PCL (Foreign)	916,100	86,462
Charoong Thai Wire & Cable PCL (Foreign)	672,400	77,884



Dynasty Ceramic PCL (Foreign)	882,400	302,840
Eastern Water Resources Development & Management PCL (Foreign)	2,199,400	191,225
Erawan Group PCL (Foreign) (B014970)	3,710,340	127,339
Erawan Group PCL (Foreign) (B014981)	335,930	11,529
GMM Grammy PCL (Foreign)	928,000	256,119
Golden Land Property PCL (Foreign)	485,616	28,055
Hana Microelectronics PCL (Foreign)	1,281,796	403,253
Hermraj Land & Development PCL (Foreign)	1,860,000	30,322
Home Product Center PCL (Foreign)	3,358,470	326,578
ICC International PCL (Foreign)	204,600	245,766
* Indorama polyester Industries PCL (Foreign)	8,196	234
Indorama Polymers PCL (Foreign)	274,000	39,104
* ITV PCL (Foreign)	2,785,600	83,652
Jasmine International PCL (Foreign)	12,713,300	134,532
Kang Yong Electric PCL (Foreign)	7,200	6,383
KGI Securities One PCL (Foreign)	3,429,546	70,621
Khon Kaen Sugar Industry PCL (Foreign)	730,000	126,312
Kiatnakin Bank PCL (Foreign) NVDR	62,800	20,116
Kiatnakin Finance PCL (Foreign)	702,000	224,865

Krungthai Card PCL (Foreign)	576,700	114,631
Laguna Resorts & Hotels PCL (Foreign)	80,500	55,946
Lalin Property PCL (Foreign)	1,650,500	52,869
Lanna Resources PCL (Foreign)	548,800	105,946
* Loxley PCL (Foreign)	3,228,020	178,180
Major Cineplex Group PCL (Foreign)	1,494,300	318,391
MBK Development PCL (Foreign)	330,900	485,017
Minor Corp. PCL (Foreign)	350,180	81,123
MK Real Estate Development PCL (Foreign)	1,960,260	64,473
* Muang Thai Insurance PCL	19,588	20,308
* Muramoto Electronic (Thailand) PCL (Foreign)	14,000	39,640
* Nation Multimedia Group PCL (Foreign)	146,259	14,640
Noble Development PCL (Foreign)	573,600	28,545
Padaeng Industry PCL (Foreign) NVDR (6362351)	509,500	145,717
Padaeng Industry PCL (Foreign) NVDR (6666990)	73,800	21,107
Patum Rice Mill & Granary PCL (Foreign)	5,500	5,270
Polyplex PCL (Foreign)	1,057,800	112,542
Power Line Engineering PCL (Foreign)	327,500	13,956
Pranda Jewelry PCL (Foreign)	118,000	16,300
Property Perfect PCL (Foreign)	1,745,800	115,837
Quality Houses PCL (Foreign)	11,876,300	309,093
Regional Container Lines PCL (Foreign)	1,112,300	206,777
Robinson Department Store PCL (Foreign)	1,875,025	316,392
# Rojana Industrial Park PCL (Foreign)	1,122,800	123,953
Saha Pathana Inter-Holding PCL (Foreign)	350,000	177,678
Saha-Union PCL (Foreign)	636,600	265,819
Sahaviriya Steel Industries PCL (Foreign)	23,578,500	229,278
Smart Corporation PCL (Foreign)	1,676,200	254,079

Samart I-Mobile PCL (Foreign)	9,503,000	434,858
Sammakorn PCL (Foreign)	75,000	2,778
Sansiri PCL (Foreign)	2,621,166	133,438
SC Asset Corp. PCL (Foreign)	580,100	102,863
Seamico Securities PCL (Foreign)	529,922	20,309
SE-Education PCL (Foreign)	253,600	45,694
Serm Suk PCL (Foreign)	10,000	2,131
Siam Future Development PCL (Foreign)	220,000	19,002
Siam Industrial Credit PCL (Foreign)	178,162	8,000
Siam Makro PCL (Foreign)	355,600	711,912
* Sino-Thai Engineering & Construction PCL (Foreign)	29,000	2,803
Sri Trang Agro Industry PCL (Foreign)	370,998	94,434
Srithai Superware PCL (Foreign)	439,300	61,061
Supalai PCL (Foreign)	2,640,533	144,242
SVOA PCL (Foreign)	1,007,100	17,282
Tata Steel (Thailand) PCL (Foreign)	8,945,300	243,044
Thai Carbon Black PCL (Foreign)	87,900	32,933
Thai Plastic & Chemicals PCL (Foreign)	1,357,900	504,868
Thai Reinsurance PCL (Foreign)	1,484,700	199,574
* Thai Rung Union Car PCL (Foreign)	759,600	29,545
Thai Stanley Electric (Thailand) PCL (Foreign)	127,600	204,364
Thai Union Frozen Products PCL (Foreign)	343,000	191,291
Thai Vegetable Oil PCL (Foreign)	1,087,875	306,466
Thai Wacoal PCL (Foreign)	78,000	72,780

Thanachart Capital PCL (Foreign)	2,034,100	433,406
Thoresen Thai Agencies PCL (Foreign)	260,000	130,130
# Ticon Industrial Connection PCL (Foreign)	1,026,600	184,973
Tipco Asphalt PCL (Foreign)	352,190	80,077
* TIPCO Foods (Thailand) PCL (Foreign)	835,982	114,764
* Tisco Financial Group PCL (Foreign)	655,900	181,960
* True Corp. PCL (Foreign)	4,082,100	217,152
* TT&T PCL (Foreign)	449,400	11,310
* Tycoons Worldwide Group PCL (Foreign)	804,700	101,033
* Union Mosaic Industry PCL (Foreign)	681,900	10,141
United Palm Oil Industry PCL (Foreign)	21,000	25,075
Univanich Palm Oil PCL (Foreign)	30,000	51,480
Univentures PCL (Foreign)	1,801,100	74,692
Vanachai Group PCL (Foreign)	2,463,066	120,459
Vibhavadi Medical Center PCL (Foreign)	1,247,400	82,768
Vinythai PCL (Foreign)	2,273,034	244,433
<b>TOTAL COMMON STOCKS</b>		<b>14,803,128</b>

## RIGHTS/WARRANTS – (0.0%)

* Bangkok Land PCL (Foreign) Warrants 01/07/10	8,472,752	9,693
* Bangkok Land PCL (Foreign) Warrants 05/02/13	217,333	124
* Ticon Industrial Connection PCL (Foreign) Warrants 01/31/14	3,079,800	–
* True Corp. PCL (Foreign) Warrants 08/18/17	9,062,262	–

TOTAL RIGHTS/WARRANTS

9,817

TOTAL – THAILAND

14,812,945

TURKEY – (1.5%)

COMMON STOCKS – (1.5%)

* Acibadem Saglik Hizmetleri ve Ticares A.S.	1	1
Adana Cimento Sanayi Ticaret A.S.	532,137	111,898
Afyon Cimento Sanayii Ticaret A.S.	201	68,968
* Ak-Al Tekstil A.S.	1	–
Akcansa Cimento Sanayi ve Ticaret A.S.	324,378	425,185
* Akenerji Elektrik Uretim A.S.	80,193	276,613
* Aksa Akrilik Kimya Sanayii A.S.	1	1
Aksigorta A.S.	122,000	197,900
* Aksu Iplik Dokuma ve Boya Apre Fabrikalari A.S.	1	–
* Aktas Elektrik Ticaret A.S.	370	33,775
Alarko Holding A.S.	54,289	54,189
* Alcatel Telekomunikasyon Endustri ve Ticaret A.S.	1	–
Alkim Alkali Kimya A.S.	27,197	62,548
* Alternatifbank A.S.	1	–
* Altinyildiz mensucat ve Konfeksiyon Fabrikalari A.S.	51,742	107,429
Anadolu Anonim Turk Sigorta Sirketi A.S.	430,496	241,162
* Anadolu Cam Sanayii A.S.	574,121	359,250
Anadolu Hayat Sigorta A.S.	1	1
Anadolu Isuzu Otomotiv Sanayi ve Ticaret A.S.	23,813	40,070
Aselsan Elektronik Sanayi Ve Ticaret A.S.	55,044	99,261
* Ayen Enerji A.S.	133,075	128,700
* Aygaz A.S.	1	1

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Bagfas Bandirma Gubre Fabrikalari A.S.	7,343	259,104
Banvit Bandirma Vitaminli Yem Sanayii Ticaret A.S.	158,501	130,714
Bati Anabolu Cimento A.S.	110,525	321,433
Bati Soeke Cimento Sanayi A.S.	251,444	115,037
Bolu Cimento Sanayii A.S.	214,723	138,563
Borusan Mannesmann Boru Sanayi ve Ticaret A.S.	29,797	107,999
Bossa Ticaret ve Sanayi Isletmeleri Ticaret A.S.	145,181	149,013
* Boyner Buyuk Magazacilik A.S.	189,233	56,872
Brisa Bridgestone Sabanci Lastik San ve Ticaret A.S.	3,988	80,633
Bursa Cimento Fabrikasi A.S.	173,040	476,774
Celebi Hava Servisi A.S.	36,194	132,863
Cemtas Celik Makina Sanayi ve Ticaret A.S.	1	–
Cimsa Cimento Sanayi ve Ticaret A.S.	228,659	399,837
* Dentas Ambalaj ve Kagit Sanayi A.S.	1	–
* Deva Holding A.S.	64,797	259,799
* Dogan Gazetecilik A.S.	17,289	15,497
Dogus Otomotiv Servis ve Ticaret A.S.	657,448	766,115
* Ege Plstik Ticaret ve Sanayi A.S.	1	–
* EGE Seramik Sanayi ve Ticaret A.S.	1	–

EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S.	1,730,297	867,006
* Fortis Bank A.S.	1	-
* Global Yatirim Holding A.S.	123,380	18,601
* Goldas Kuyumculuk Sanayi A.S.	49,862	22,208
Goltas Goller Bolgesi Cimento Sanayi ve Ticaret A.S.	7,128	109,341
* GSD Holding A.S.	1	-
Gunes Sigorta A.S.	143,245	102,746
Hektas Ticaret T.A.S.	13,847	4,829
* Hurriyet Gazetecilik ve Matbaacilik A.S.	1	-
* Ihlas Ev Aletleri Imalat Sanayi ve Ticaret A.S.	94,341	32,364
Izmir Demir Celik Sanayii A.S.	114,538	104,944
* Kardemir Karabuk Demir Sanayi ve Ticaret A.S.	524,097	245,337
Karton Sanayi ve Ticaret A.S.	980	32,318
* Klimasan Klima Sanayi ve Ticaret A.S.	16,142	53,744
Konya Cimento Sanayii A.S.	4,921	115,629
* Kordsa Global Endustriyel Iplik ve Kord Bezi Sanayi ve Ticaret A.S.	13,905	10,496
Mardin Cimento Sanayii ve Ticaret A.S.	166,618	305,662
* Marmari Marti Otel Isletmeleri A.S.	1	-
Marshall Boya ve Vernik Sanayii A.S.	11,878	44,740
* Medya Holdings A.S.	15,849	-
* Menderes Tekstil Sanayi ve Ticaret A.S.	1	-
Migros Turk A.S.	1	6
* Mudurnu Tavukculuk A.S.	1,740	477
* Nergis Holding A.S.	1,784	4,017
* Net Turizm Ticaret ve Sanayi A.S.	9,397	2,846
Otobus Karoseri Sanayi A.S.	39,067	193,499
Pinar Sut Mamulleri Sanayii A.S.	155,270	249,575
* Raks Elektronik Sanayi ve Ticaret A.S.	2,730	1,312
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S.	22,150	17,640
* Selcuk Ecza Deposu Ticaret ve Sanayi A.S.	353,435	307,278
* Sonmez Filament Sentetik Iplik ve Elyaf Sanayi A.S.	1	-

* Tat Konserve Sanayii A.S.	33,805	20,597
* Tekstil Bankasi A.S.	102,427	27,618
* Tire Kutsan Oluklu Mukavva Kutu ve Kagit Sanayii A.S.	55,927	245,693
Tofas Turk Otomobil Fabrikasi A.S.	1	1
* Trakya Cam Sanayii A.S.	128,998	67,633
Turcas Petrol A.S.	144,981	214,466
* Turk Demir Dokum Fabrikalari A.S.	1	1
* Turk Ekonomi Bankasi A.S.	220,000	96,769
* Turk Hava Yollari Anonim Ortakligi A.S.	105,671	387,885
* Turk Sise ve Cam Fabrikalari A.S.	302,000	176,594
* Turkiye Sinai Kalkinma Bankasi A.S.	387,991	175,567
Ulker Biskuvi Sanayi A.S.	125,020	129,059
* Uzel Makina Sanayii A.S.	172,635	81,945
* Vakif Finansal Kiralama A.S.	1	1
Yapi Kredi Finansal Kiralama A.S.	15,000	13,733
Yapi Kredi Sigorta A.S.	102,412	377,442

TOTAL – TURKEY		<u>10,478,824</u>
	<b>Face Amount</b>	<b>Value †</b>
	<b>(000)</b>	
TEMPORARY CASH INVESTMENTS – (2.1%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09 (Collateralized by \$17,840,000 FNMA 5.058%(r), 01/01/36, valued at \$15,004,628) to be repurchased at \$14,780,234	\$ 14,780	<u>14,780,000</u>
	<b>Shares</b>	
SECURITIES LENDING COLLATERAL – (17.1%)		
§ @ DFA Short Term Investment Fund LP	117,664,501	117,664,501
	<b>Face Amount</b>	
	<b>(000)</b>	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by various corporate obligations, ranging in par value from \$1,378,657 to \$6,305,166, rates ranging from 5.500% to 7.000%, maturities ranging from 07/01/36 to 04/01/38, valued at \$728,714) to be repurchased at \$714,442	\$ 714	<u>714,425</u>
TOTAL SECURITIES LENDING COLLATERAL		<u>118,378,926</u>
TOTAL INVESTMENTS - (100.0%)		
(Cost \$917,530,301)##		<u>\$ 694,614,647</u>

**THE DFA ONE-YEAR FIXED INCOME SERIES  
SCHEDULE OF INVESTMENTS  
January 31, 2009  
(Unaudited)**

	<b>Face Amount</b>	<b>Value †</b>
	<b>(000)</b>	
AGENCY OBLIGATIONS – (42.3%)		
Federal Farm Credit Bank		
2.750%, 05/04/10	\$ 118,300	\$ 120,527,115
3.750%, 12/06/10	40,000	41,583,000
Federal Home Loan Bank		
2.375%, 04/30/10	12,000	12,169,392
4.875%, 05/14/10	108,200	113,179,256
4.250%, 06/11/10	134,100	139,430,341
2.750%, 06/18/10	76,200	77,706,398
3.500%, 07/16/10	100,000	102,376,500

Federal Home Loan Mortgage Corporation			
	2.875%, 04/30/10	136,000	138,688,856
	2.375%, 05/28/10	106,300	107,950,095
	2.875%, 06/28/10	75,000	76,711,575
	6.875%, 09/15/10	30,000	32,481,750
Federal National Mortgage Association			
	2.500%, 04/09/10	65,000	65,877,630
	4.125%, 05/15/10	102,500	105,967,165
	2.375%, 05/20/10	124,500	126,418,794
	7.125%, 06/15/10	98,500	105,989,349
TOTAL AGENCY OBLIGATIONS			
			<u>1,367,057,216</u>

BONDS – (30.1%)

American Express Centurion Floating Rate Note			
(r)	5.561%, 06/12/09	91,700	89,434,735
Bank of America NA			
	1.700%, 12/23/10	40,000	40,095,320
Bank of New York Mellon Corp. Floating Rate Note			
(r)	3.495%, 02/05/10	59,000	57,788,317
Citigroup Funding, Inc. Floating Rate Note			
(r)	5.449%, 10/22/09	80,400	78,146,308
CME Group, Inc. Floating Rate Note			
(r)	3.300%, 08/06/10	100,000	99,934,400
Deutsche Bank AG Floating Rate Note			
(r)	2.909%, 06/18/10	100,000	98,177,400
General Electric Capital Corp.			
	5.000%, 12/01/10	10,000	10,187,170
	1.625%, 01/07/11	60,000	60,080,280
General Electric Capital Corp. Floating Rate Note			
(r)	2.776%, 05/10/10	10,200	9,944,888
JPMorgan Chase & Co. Floating Rate Note			
(r)	5.255%, 11/19/09##	92,000	91,558,124

L-Bank Landeskreditbank Baden-Wuerttemberg Foerderbank			
	4.250%, 09/15/10	14,400	14,894,539
Manitoba, Province of			
	4.450%, 04/12/10	5,450	5,615,478
Morgan Stanley			
	2.900%, 12/01/10	90,000	92,165,040
Regions Bank			
	2.750%, 12/10/10	18,000	18,388,566
Svensk Exportkredit AB			
	4.000%, 06/15/10	77,000	78,846,383
	4.500%, 09/27/10	13,000	13,497,081
Wachovia Corp. Floating Rate Note			
(r)	5.465%, 11/24/09	93,000	92,709,468
Wal-Mart Stores, Inc.			
	4.125%, 07/01/10	19,343	<u>19,993,737</u>

TOTAL BONDS		971,457,234
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CERTIFICATES OF DEPOSIT INTEREST BEARING – (10.8%)

Abbey National North America		
3.060%, 06/04/09	55,000	55,281,231
ABN-AMRO Bank NV		
3.035%, 02/13/09	60,000	60,057,786
Barclays Bank P.L.C.		
3.430%, 07/10/09	80,000	80,566,104
3.430%, 08/07/09	22,000	22,177,186
Toronto Dominion Bank NY		
1.900%, 10/05/09	15,000	14,984,385
1.840%, 10/06/09	70,000	69,903,260
UBS AG		
3.390%, 07/13/09	45,000	45,316,301

TOTAL CERTIFICATES OF DEPOSIT INTEREST BEARING

348,286,253

COMMERCIAL PAPER – (16.6%)

ANZ National (International), Ltd.		
3.070%, 09/04/09	30,000	29,716,092
Australia & New Zealand Bank		
3.111%, 07/31/09	10,000	9,921,083
ConocoPhillips CCP Funding LLC		
0.310%, 02/03/09	25,000	24,998,945
Eaton Corp.		
1.360%, 02/18/09	15,000	14,995,907
National Australia Funding DE, Inc.		
0.390%, 03/24/09	48,000	47,947,354
0.540%, 03/24/09	35,000	34,961,612
Nordea North America, Inc.		
3.000%, 05/11/09	43,000	42,852,097
2.900%, 05/22/09	15,000	14,939,706
3.000%, 06/01/09	45,000	44,794,278
Paccar Financial Corp.		
1.270%, 02/03/09	6,300	6,299,797
1.270%, 02/05/09	50,000	49,997,585
Royal Bank of Scotland P.L.C.		
3.000%, 02/04/09	34,000	33,998,491

Societe Generale North America		
3.100%, 05/01/09	19,000	18,943,999
3.145%, 05/01/09	44,000	43,870,314
UBS Finance Delaware LLC		
3.225%, 05/22/09	17,000	16,930,081
Westpac Banking Corp.		
3.020%, 09/04/09	103,000	102,025,249

TOTAL COMMERCIAL PAPER

537,192,590

TEMPORARY CASH INVESTMENTS – (0.2%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09		
(Collateralized by \$6,795,000 FNMA 6.00%, 03/01/37, valued at \$5,896,113)		
to be repurchased at \$5,807,092	5,807	<u>5,807,000</u>
TOTAL INVESTMENTS - (100.0%)		
(Cost \$3,203,084,120)##		<u>\$ 3,229,800,293</u>

**THE DFA TWO-YEAR GLOBAL FIXED INCOME SERIES  
SCHEDULE OF INVESTMENTS  
January 31, 2009  
(Unaudited)**

	<u>Face</u> <u>Amount<sup>^</sup></u> (000)	<u>Value<sup>†</sup></u>
CANADA – (4.1%)		
BONDS – (4.1%)		
Canada Mortgage & Housing Corp.		
(u) 4.800%, 10/01/10	26,280	\$ 27,231,572
Ontario, Province of		
(u) 3.125%, 09/08/10	100,000	<u>100,963,200</u>
TOTAL – CANADA		<u>128,194,772</u>
GERMANY – (6.6%)		
BONDS – (6.6%)		
Deutsche Bank AG Floating Rate Note		
(u) (r) 3.565%, 02/16/10	90,000	88,661,880
DSL Bank AG		
(j) 1.750%, 10/07/09	5,760,000	64,557,972
Kreditanstalt Fuer Wiederaufbau		
(u) 4.625%, 01/20/11	10,000	10,499,880
L-Bank Landeskreditbank Baden-Wuerttemberg Foerderbank		
(u) 4.250%, 09/15/10	25,000	25,858,575
(u) 3.250%, 10/29/10	17,000	<u>17,406,895</u>
TOTAL – GERMANY		<u>206,985,202</u>
NETHERLANDS – (1.3%)		
BONDS – (1.3%)		
Deutsche Bahn Finance Bv		
(u) 5.125%, 01/05/11	41,281	<u>43,026,485</u>
SPAIN – (2.9%)		
BONDS – (2.9%)		
Instituto de Credito Oficial		



(j)	0.800%, 09/28/09	5,638,000	62,792,389
(u)	4.625%, 10/26/10	26,300	<u>27,440,868</u>
TOTAL – SPAIN			<u>90,233,257</u>

SUPRANATIONAL ORGANIZATION OBLIGATIONS – (1.8%)

BONDS – (1.8%)

Inter-American Development Bank

(j)	1.900%, 07/08/09	5,000,000	<u>55,928,591</u>
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SWEDEN – (0.2%)

BONDS – (0.2%)

Svensk Exportkredit AB

(u)	4.000%, 06/15/10	5,767	<u>5,905,287</u>
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UNITED STATES – (81.2%)

AGENCY OBLIGATIONS – (35.5%)

Federal Farm Credit Bank

	2.750%, 05/04/10	20,100	20,478,403
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Federal Home Loan Bank

	4.875%, 05/14/10	89,200	93,304,895
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	4.250%, 06/11/10	125,100	130,072,600
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	2.750%, 06/18/10	103,400	105,444,115
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	3.500%, 07/16/10	20,000	20,475,300
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	3.375%, 08/13/10	102,300	105,385,368
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	1.625%, 01/21/11	100,000	99,764,400
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Federal Home Loan Mortgage Corporation

	2.875%, 04/30/10	23,000	23,454,733
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	2.375%, 05/28/10	100,000	101,552,300
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	2.875%, 06/28/10	115,000	117,624,415
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Federal National Mortgage Association

	4.125%, 05/15/10	105,400	108,965,260
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	2.375%, 05/20/10	80,000	81,232,960
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	7.125%, 06/15/10	100,000	<u>107,603,400</u>
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TOTAL AGENCY OBLIGATIONS

1,115,358,149

BONDS – (21.3%)

American Express Centurion Floating Rate Note

(r)	5.561%, 06/12/09	84,000	81,924,948
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Bank of America Corp.

	4.500%, 08/01/10	5,092	5,091,231
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Bank of America NA

	1.700%, 12/23/10	80,000	80,190,640
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Bank of New York Mellon Corp. Floating Rate Note

(r)	3.495%, 02/05/10	97,400	95,399,696
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CME Group, Inc. Floating Rate Note

(r)	3.300%, 08/06/10	25,000	24,983,600
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General Electric Capital Corp.

(j)	0.750%, 02/05/09	4,497,000	50,050,331
(f)	2.250%, 02/09/09	21,000	18,096,934
	Georgia Power Co. Floating Rate Note		
(r)	3.400%, 03/17/10	67,500	67,444,178
	JPMorgan Chase & Co. Floating Rate Note		
(r)	5.255%, 11/19/09	90,000	89,567,730
	Morgan Stanley		
	2.900%, 12/01/10	20,000	20,481,120
	Wachovia Corp. Floating Rate Note		
(r)	5.500%, 02/23/09	45,000	44,909,685
(r)	5.465%, 11/24/09	50,000	49,843,800
	Wells Fargo Bank & Co. Floating Rate Note		
(r)	5.380%, 09/23/09	44,000	43,958,332
TOTAL BONDS			<u>671,942,225</u>

CERTIFICATES OF DEPOSIT INTEREST BEARING – (13.0%)

	Barclays Bank P.L.C.		
	3.430%, 07/10/09	60,000	60,424,578
	3.430%, 08/07/09	40,000	40,322,156
	BNP Paribas Finance, Inc.		
	3.190%, 08/14/09	76,000	76,537,586
	Nordea Bank Finland NY		
	1.650%, 01/28/10	40,000	40,003,989
	Toronto Dominion Bank NY		
	1.900%, 10/05/09	50,000	49,947,950
	1.650%, 01/28/10	40,000	40,003,989
	UBS AG		
	3.390%, 07/13/09	100,000	100,702,890
TOTAL CERTIFICATES OF DEPOSIT INTEREST BEARING			<u>407,943,138</u>

COMMERCIAL PAPER – (9.7%)

	Abbey National North America		
	2.970%, 02/09/09	20,000	19,998,284
	2.990%, 02/20/09	14,000	13,996,651
	Australia & New Zealand Bank		
	3.111%, 07/31/09	60,000	59,526,498
	Nordea North America, Inc.		
	3.030%, 05/05/09	25,000	24,921,493
	3.000%, 05/11/09	4,000	3,986,242
	Societe Generale North America		
	3.005%, 02/12/09	35,000	34,995,856
	3.100%, 05/01/09	34,000	33,899,788
	3.100%, 05/08/09	12,000	11,960,539
	3.030%, 05/18/09	13,000	12,950,548
	Westpac Banking Corp.		
	1.370%, 01/15/10	90,000	88,447,752
TOTAL COMMERCIAL PAPER			<u>304,683,651</u>

U.S. TREASURY OBLIGATIONS – (1.7%)		
U.S. Treasury Note		
1.500%, 10/31/10	54,000	<u>54,632,826</u>
TOTAL – UNITED STATES		<u>2,554,559,989</u>
TEMPORARY CASH INVESTMENTS – (1.9%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 02/02/09		
(Collateralized by \$61,125,000 FHLMC 4.50%, 05/01/23, valued at		
\$60,713,585) to be repurchased at \$59,814,947	\$ 59,814	<u>59,814,000</u>
TOTAL INVESTMENTS - (100.0%)		
(Cost \$3,064,291,238)##		<u>\$ 3,144,647,583</u>

**THE TAX-MANAGED U.S. MARKETWIDE VALUE SERIES**  
**SCHEDULE OF INVESTMENTS**  
**January 31, 2009**  
**(Unaudited)**

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS – (81.4%)		
Consumer Discretionary – (14.0%)		
* 4Kids Entertainment, Inc.	842	\$ 1,406
* # 99 Cents Only Stores	138,000	1,156,440
* A.C. Moore Arts & Crafts, Inc.	25,417	42,955
# Aldila, Inc.	7,385	28,432
* Alloy, Inc.	17,945	89,187
American Greetings Corp. Class A	73,700	319,858
* # America's Car-Mart, Inc.	26,596	241,758
Ameristar Casinos, Inc.	200	1,794
# Arctic Cat, Inc.	19,944	85,560
# ArvinMeritor, Inc.	63,730	111,527
# Asbury Automotive Group, Inc.	50,300	180,074
* Ascent Media Corp.	48	1,252
* Audiovox Corp. Class A	23,689	106,837
* # AutoNation, Inc.	311,900	2,894,432
* # Avatar Holdings, Inc.	11,677	303,018
* Bakers Footwear Group, Inc.	3,600	1,440
* Ballantyne of Omaha, Inc.	7,332	10,631
Barnes & Noble, Inc.	58,445	959,667
Bassett Furniture Industries, Inc.	8,939	29,409
Beasley Broadcast Group, Inc.	10,000	15,000
# Beazer Homes USA, Inc.	46,461	47,855
Belo Corp. Class A	142,548	203,844
* Benihana, Inc. Class A	300	732
# Blockbuster, Inc. Class A	170,000	217,600

* #	Blockbuster, Inc. Class B	19,076	16,024
*	Bluegreen Corp.	18,975	33,206
	Blyth, Inc.	19,300	65,813
#	Bob Evans Farms, Inc.	54,784	962,007
#	Bon-Ton Stores, Inc.	14,849	20,269
	Books-A-Million, Inc.	21,400	50,076
#	Boyd Gaming Corp.	7,800	37,518
#	Brookfield Homes Corp.	39,865	99,264
#	Brown Shoe Company, Inc.	74,175	347,881
	Brunswick Corp.	112,200	311,916
*	Build-A-Bear-Workshop, Inc.	22,490	94,458
	Bunge, Ltd.	54,400	2,335,936
* #	Cabela's, Inc.	106,775	599,008
*	Cache, Inc.	9,000	16,830
* #	California Coastal Communities, Inc.	3,709	4,673
#	Callaway Golf Co.	32,054	243,931
	Canterbury Park Holding Corp.	2,755	17,412
	Carmike Cinemas, Inc.	9,700	19,497
#	Carnival Corp.	688,708	12,527,599
*	Carriage Services, Inc.	19,056	42,114

*	Cavalier Homes, Inc.	22,751	30,941
*	Cavco Industries, Inc.	9,895	242,230
#	CBS Corp. Class B	493,166	2,820,910
#	Centex Corp.	114,140	971,331
* #	Charming Shoppes, Inc.	27,744	29,964
* #	Chico's FAS, Inc.	167,500	663,300
	Christopher & Banks Corp.	23,940	92,887
#	Churchill Downs, Inc.	81	2,795
	Cinemark Holdings, Inc.	83,996	664,408
#	Coachmen Industries, Inc.	5,300	7,685
#	Coast Distribution System, Inc.	400	430
	Cobra Electronics Corp.	1,200	1,464
*	Coldwater Creek, Inc.	1,100	3,102
	Collectors Universe, Inc.	15,716	60,349
#	Columbia Sportswear Co.	15,013	431,173
	Comcast Corp. Class A	3,570,978	52,314,828
	Comcast Corp. Special Class A	1,432,185	19,878,728
*	Concord Camera Corp.	9,362	23,874
* #	Conn's, Inc.	38,000	462,080
#	Cooper Tire & Rubber Co.	110,300	515,101
* #	Cox Radio, Inc.	61,500	310,575
	Craftmade International, Inc.	3,099	6,430
	CSS Industries, Inc.	18,850	285,954
*	Culp, Inc.	21,913	41,196
* #	Cumulus Media, Inc. Class A	9,417	16,197
*	Cybex International, Inc.	30,133	54,541
* #	Cycle Country Accessories Corp.	2,676	1,124

D.R. Horton, Inc.	104,300	621,628
* dELiA*s, Inc.	22,143	44,065
* Delta Apparel, Inc.	6,832	26,645
* # Design Within Reach, Inc.	16,861	7,756
* Destination Maternity Corp.	11,618	98,753
* Diedrich Coffee, Inc.	9,352	3,273
# Dillards, Inc. Class A	120,300	523,305
# DineEquity, Inc.	49,683	439,198
* # Discovery Communications, Inc. (25470F104)	40,480	586,960
* # Discovery Communications, Inc. (25470F203)	3,937	56,791
* Discovery Communications, Inc. (25470F302)	136,680	1,965,458
* Dixie Group, Inc.	11,800	18,290
* # Dorman Products, Inc.	12,347	123,347
Dover Motorsports, Inc.	15,900	24,645
* Dr Pepper Snapple Group, Inc.	26,300	432,635
* Drew Industries, Inc.	19,000	163,780
* # DSW, Inc.	2,000	19,960
* Duckwall-ALCO Stores, Inc.	700	6,160
# Eastman Kodak Co.	278,700	1,262,511
Educational Development Corp.	2,100	8,337
* Emerson Radio Corp.	15,436	8,027
* Entravision Communications Corp.	38,400	32,256
* # Expedia, Inc.	109,511	977,933
* Famous Dave' s of America, Inc.	200	612
Finish Line, Inc. Class A	112,109	532,518
Fisher Communications, Inc.	10,923	166,576
* Flanigan' s Enterprises, Inc.	865	3,296
Flexsteel Industries, Inc.	1,719	13,391

# Foot Locker, Inc.	211,064	1,553,431
Fortune Brands, Inc.	78,326	2,506,432
* # Franklin Covey Co.	10,916	44,865
* Franklin Electronic Publishers, Inc.	15,050	13,244
# Fred' s, Inc.	60,080	616,421
Frisch' s Restaurants, Inc.	600	12,906
# Furniture Brands International, Inc.	71,463	146,499
* GameTech International, Inc.	16,810	21,012
* # Gander Mountain Co.	43,992	90,624
# Gannett Co., Inc.	85,122	491,154
* # Gaylord Entertainment Co.	28,382	300,849
* Genesco, Inc.	16,545	254,793
* Gentek, Inc.	8,444	115,261
* G-III Apparel Group, Ltd.	19,700	108,350
* # Goodyear Tire & Rubber Co.	79,446	490,182
* # Great Wolf Resorts, Inc.	100	193
# Group 1 Automotive, Inc.	45,000	448,650
* # Harris Interactive, Inc.	31,781	15,890
* Hastings Entertainment, Inc.	1,572	4,009

#	Haverty Furniture Co., Inc.	36,299	291,118
	Hearst-Argyle Television, Inc.	90,553	356,779
#	Heelys, Inc.	24,820	50,633
* #	Helen of Troy, Ltd.	64,389	674,153
*	Hollywood Media Corp.	30,308	29,702
* #	Hot Topic, Inc.	8,957	76,493
* #	Hovnanian Enterprises, Inc. Class A	97,900	165,451
*	HSN, Inc.	68,956	327,541
* #	Iconix Brand Group, Inc.	67,800	560,706
*	ILX Resorts, Inc.	896	475
* #	Interstate Hotels & Resorts, Inc.	42,097	21,048
*	Interval Leisure Group, Inc.	46,683	233,882
* #	Isle of Capri Casinos, Inc.	11,000	31,130
* #	J. Alexander' s Corp.	9,296	23,240
#	J.C. Penney Co., Inc.	232,990	3,902,582
* #	JAKKS Pacific, Inc.	18,275	335,163
* #	Jarden Corp.	108,050	1,126,961
* #	Jo-Ann Stores, Inc.	47,950	612,321
	Johnson Outdoors, Inc.	12,128	92,052
#	Jones Apparel Group, Inc.	42,015	145,372
	Journal Communications, Inc. Class A	17,629	31,556
	KB HOME	94,846	1,012,007
	Kenneth Cole Productions, Inc. Class A	12,274	78,431
	Kimball International, Inc. Class B	28,687	197,653
#	K-Swiss, Inc. Class A	11,908	127,654
	LaCrosse Footwear, Inc.	495	5,326
*	Lakeland Industries, Inc.	11,757	90,646
*	Lakes Entertainment, Inc.	23,288	68,932
#	Landry' s Restaurants, Inc.	25,100	162,146
* #	Lazare Kaplan International, Inc.	13,180	48,766
#	La-Z-Boy, Inc.	48,700	47,239
*	Lear Corp.	47,300	43,043
#	Leggett & Platt, Inc.	209,244	2,613,458
	Lennar Corp. Class A	132,400	1,018,156
*	Liberty Media Corp. - Entertainment Class A	578,364	10,612,979
*	Liberty Media Corp. - Entertainment Class B	17,188	317,462

*	Liberty Media Holding Corp. Capital Class A	217,289	1,192,917
*	Liberty Media Holding Corp. Capital Class B	6,066	29,845
* #	Liberty Media Holding Corp. Interactive Class A	883,163	2,773,132
* #	Liberty Media Holding Corp. Interactive Class B	35,506	112,554
#	Lifetime Brands, Inc.	12,558	21,976
*	LIN TV Corp.	28,200	19,740
#	Lithia Motors, Inc. Class A	20,135	61,613
* #	Live Nation, Inc.	130,962	684,931
*	Lodgian, Inc.	21,628	40,012
*	Luby' s, Inc.	48,862	221,833
#	M/I Homes, Inc.	30,930	273,421

* Mace Security International, Inc.	8,123	6,092
# Macy' s, Inc.	372,300	3,332,085
* MarineMax, Inc.	11,000	19,360
* McCormick & Schmick' s Seafood Restaurants, Inc.	15,712	55,463
MDC Holdings, Inc.	58,234	1,784,290
# Meredith Corp.	25,300	404,041
* # Meritage Homes Corp.	61,660	679,493
Modine Manufacturing Co.	42,200	115,628
* # Mohawk Industries, Inc.	98,740	3,170,541
Monro Muffler Brake, Inc.	370	8,980
* Morton' s Restaurant Group, Inc.	17,295	31,131
Movado Group, Inc.	31,700	243,456
* MTR Gaming Group, Inc.	35,575	53,362
* # Multimedia Games, Inc.	34,039	58,207
Nautilus Group, Inc.	51,000	70,890
New Frontier Media, Inc.	22,735	37,513
* New Motion, Inc.	7,832	8,615
* New York & Co., Inc.	33,100	65,538
News Corp. Class A	1,642,545	10,495,863
# News Corp. Class B	811,778	5,877,273
* Office Depot, Inc.	233,937	505,304
# OfficeMax, Inc.	56,600	311,866
* Orbitz Worldwide, Inc.	26,233	78,699
# Orleans Homebuilders, Inc.	21,971	26,365
O' Charleys, Inc.	28,308	70,770
* # Outdoor Channel Holdings, Inc.	49,315	300,328
Oxford Industries, Inc.	35,285	234,998
* Palm Harbor Homes, Inc.	2,600	9,204
* PC Mall, Inc.	6,308	25,043
# Penske Automotive Group, Inc.	161,280	1,196,698
* Perry Ellis International, Inc.	31,523	121,048
Phillips-Van Heusen Corp.	49,700	945,294
* Phoenix Footwear Group, Inc.	8,100	2,511
* # Pinnacle Entertainment, Inc.	77,630	526,331
* # Playboy Enterprises, Inc. Class B	45,100	78,023
* Pomeroy IT Solutions, Inc.	10,282	30,949
* Proliance International, Inc.	2,766	1,411
* Q.E.P. Co., Inc.	5,300	6,784
* Quiksilver, Inc.	137,900	289,590
* Rainmaker Systems, Inc.	11,059	10,948
* # RC2 Corp.	6,900	40,089
* Red Lion Hotels Corp.	28,076	62,609
* Red Robin Gourmet Burgers, Inc.	15,700	191,226
* # Regent Communications, Inc.	6,328	1,076

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Regis Corp.	73,400	825,750
* # Rent-A-Center, Inc.	40,770	605,434
* Retail Ventures, Inc.	57,554	137,554

* Rex Stores Corp.	4,050	23,490
* # Rocky Brands, Inc.	5,764	19,886
# Royal Caribbean Cruises, Ltd.	322,500	2,093,025
* Rubio' s Restaurants, Inc.	8,594	30,938
# Ruby Tuesday, Inc.	8,900	11,036
Russ Berrie & Co., Inc.	15,100	25,821
Ryland Group, Inc.	16,800	262,080
* Saga Communications, Inc.	6,520	28,818
# Salem Communications Corp.	15,810	15,494
Sauer-Danfoss, Inc.	6,000	45,240
Scholastic Corp.	38,300	417,470
* # Sears Holdings Corp.	137,330	5,619,544
# Service Corp. International	236,251	1,074,942
Shiloh Industries, Inc.	25,710	59,133
* Shoe Carnival, Inc.	26,982	211,809
# Sinclair Broadcast Group, Inc. Class A	103,923	192,258
* Skechers U.S.A., Inc. Class A	27,200	270,912
Skyline Corp.	5,323	106,886
# Sonic Automotive, Inc.	48,400	98,252
Spartan Motors, Inc.	10,400	45,136
# Speedway Motorsports, Inc.	71,417	1,031,261
* Sport Chalet, Inc. Class A	12,882	4,509
* Sport Chalet, Inc. Class B	500	390
Sport Supply Group, Inc.	3,533	28,476
Stage Stores, Inc.	60,550	432,932
Standard Motor Products, Inc.	23,500	55,225
# Standard Pacific Corp.	133,900	188,799
Stanley Furniture, Inc.	12,599	98,902
* Steinway Musical Instruments, Inc.	8,617	99,613
Stewart Enterprises, Inc.	25,202	86,191
* Stoneridge, Inc.	23,350	45,766
Strattec Security Corp.	5,656	55,429
# Superior Industries International, Inc.	38,900	399,503
Superior Uniform Group, Inc.	9,178	73,240
* # Syms Corp.	6,000	34,680
Tandy Brand Accessories, Inc.	10,432	16,170
* Tandy Leather Factory, Inc.	200	337
The Marcus Corp.	9,332	96,400
# The Men' s Wearhouse, Inc.	57,800	673,370
# The Pep Boys - Manny, Moe & Jack	81,600	235,824
* The Steak n Shake Co.	27,490	157,243
* Ticketmaster Entertainment, Inc.	12,015	71,489
* # Time Warner Cable, Inc.	850,107	15,837,493
Time Warner, Inc.	4,604,581	42,960,741
* # Toll Brothers, Inc.	238,999	4,067,763
* Trans World Entertainment Corp.	35,365	28,999
* TRW Automotive Holdings Corp.	163,213	504,328
* Tuesday Morning Corp.	32,332	38,152
# Tyco Electronics, Ltd.	549,298	7,778,060
* # Unifi, Inc.	172,580	317,547
# Unifirst Corp.	16,320	428,237



	Virco Manufacturing Corp.	12,501	26,252
* #	Warnaco Group, Inc.	24,108	545,805
	Washington Post Co.	10,724	4,188,365
* #	West Marine, Inc.	17,123	87,327
#	Whirlpool Corp.	88,001	2,941,873
*	WPT Enterprises, Inc.	2,912	990
#	Wyndham Worldwide Corp.	244,516	1,498,883
* #	Zale Corp.	75,640	93,794
Total Consumer Discretionary			<u>280,295,297</u>
Consumer Staples – (4.8%)			
	American Italian Pasta Co.	651	15,377
#	Andersons, Inc.	9,100	149,149
#	Archer-Daniels-Midland Co.	457,265	12,519,916
	B&G Foods, Inc.	18,396	85,357
*	Bridgford Foods Corp.	100	398
*	Cagle's, Inc. Class A	600	1,200
*	Caribou Coffee Co.	3,840	5,760
	CCA Industries, Inc.	723	2,227
*	Central Garden & Pet Co.	48,200	291,128
* #	Central Garden & Pet Co. Class A	108,992	653,952
#	Chiquita Brands International, Inc.	54,500	761,910
#	Coca-Cola Enterprises, Inc.	647,821	7,275,030
* #	Collective Brands, Inc.	51,700	551,639
*	Constellation Brands, Inc. Class A	36,454	529,312
* #	Constellation Brands, Inc. Class B	12,715	188,563
	Corn Products International, Inc.	76,500	1,770,975
* #	Craft Brewers Alliance, Inc.	11,301	14,239
#	CVS Caremark Corp.	272,137	7,315,043
	Del Monte Foods Co.	342,870	2,283,514
	Farmer Brothers Co.	34,214	696,597
	Griffin Land & Nurseries, Inc. Class A	1,500	51,525
* #	Hain Celestial Group, Inc.	41,559	632,528
	Imperial Sugar Co.	9,419	107,000
	Ingles Market, Inc. Class A	2,038	29,062
	Kraft Foods, Inc.	1,178,778	33,064,723
#	MGP Ingredients, Inc.	17,285	9,541
#	Molson Coors Brewing Co.	190,750	7,681,502
#	Molson Coors Brewing Co. Class A	1,908	76,320
*	Monterey Pasta Co.	15,479	12,383
#	Nash-Finch Co.	5,515	237,310
	Oil-Dri Corp. of America	43	690
*	Omega Protein Corp.	35,725	136,469
*	Orchids Paper Products Co.	700	6,825
*	Parlux Fragrances, Inc.	48,809	136,665
	PepsiAmericas, Inc.	52,095	840,292

* Prestige Brands Holdings, Inc.	102,600	651,510
* # Sanfilippo (John B.) & Son, Inc.	9,100	50,050
Seaboard Corp.	2,041	2,051,205
* Seneca Foods Corp. Class B	300	7,155
* # Smithfield Foods, Inc.	226,973	2,694,170
# SUPERVALU, Inc.	339,545	5,955,619
Tasty Baking Co.	10,788	44,231
* # TreeHouse Foods, Inc.	53,970	1,424,268
# Tyson Foods, Inc. Class A	405,030	3,584,515

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Weis Markets, Inc.	10,424	324,291
* # Winn-Dixie Stores, Inc.	92,300	1,268,202
* Zapata Corp.	3,064	19,763
Total Consumer Staples		<u>96,209,100</u>

Energy – (13.4%)

Adams Resources & Energy, Inc.	6,958	122,565
* # Allis-Chalmers Energy, Inc.	73,600	264,960
Alon USA Energy, Inc.	36,500	430,700
Anadarko Petroleum Corp.	845,068	31,047,798
Apache Corp.	314,001	23,550,075
Barnwell Industries, Inc.	5,190	27,611
* # Basic Energy Services, Inc.	79,746	765,562
* # Bill Barret Corp.	1,140	25,205
* # Brigham Exploration Co.	85,889	214,722
* # Bristow Group, Inc.	38,200	924,058
* # Bronco Drilling Co., Inc.	40,781	215,324
Cabot Oil & Gas Corp.	3,200	87,968
* Callon Petroleum Co.	21,700	45,787
# Chesapeake Energy Corp.	618,000	9,770,580
Cimarex Energy Co.	127,200	3,159,648
* Complete Production Services, Inc.	95,200	610,232
* # Comstock Resources, Inc.	21,328	813,237
# ConocoPhillips	1,496,850	71,145,280
Delek US Holdings, Inc.	49,200	341,940
* # Delta Petroleum Corp.	8,728	37,880
Devon Energy Corp.	409,920	25,251,072
* Encore Acquisition Co.	32,378	880,034
* Energy Partners, Ltd.	8,200	9,512
# ENSCO International, Inc.	48,547	1,328,246
* # Exterran Holdings, Inc.	26,789	593,644
* # Forest Oil Corp.	112,481	1,687,215
* Geokinetics, Inc.	12,504	41,138
* # Geomet, Inc.	65,104	81,380
* Gulfmark Offshore, Inc.	9,945	238,083
* # Harvest Natural Resources, Inc.	28,700	114,800
Helmerich & Payne, Inc.	64,234	1,442,696
* # Hercules Offshore, Inc.	92,800	345,216

Hess Corp.	198,137	11,018,399
* HKN, Inc.	19,023	51,172
* # Hornbeck Offshore Services, Inc.	9,800	173,852
Marathon Oil Corp.	856,737	23,328,949
* # Mariner Energy, Inc.	150,441	1,489,366
# Massey Energy Co.	33,400	507,012
* # Meridian Resource Corp.	37,268	11,553
* Natural Gas Services Group	15,260	130,473
* # Newfield Exploration Co.	221,665	4,253,751
* Newpark Resources, Inc.	102,445	431,293
Noble Energy, Inc.	175,300	8,577,429
* # Oil States International, Inc.	39,000	714,090
* OMNI Energy Services Corp.	17,800	20,648
# Overseas Shipholding Group, Inc.	48,600	1,735,020
* Parker Drilling Co.	87,100	184,652
# Patterson-UTI Energy, Inc.	111,625	1,067,135
* Petrohawk Energy Corp.	93,017	1,833,365

* Petroleum Development Corp.	16,500	284,625
* PHI, Inc. Non-Voting	24,417	293,492
* PHI, Inc. Voting	200	3,150
* # Pioneer Drilling Co.	83,080	412,908
# Pioneer Natural Resources Co.	164,693	2,411,106
* # Plains Exploration & Production Co.	162,430	3,430,522
* PowerSecure International, Inc.	10,300	40,479
* # Pride International, Inc.	30,126	485,631
# Rowan Companies, Inc.	44,876	568,130
* # SEACOR Holdings, Inc.	38,153	2,481,471
* # Stone Energy Corp.	51,287	440,042
* Swift Energy Corp.	48,099	736,877
# Tesoro Petroleum Corp.	66,400	1,144,072
Tidewater, Inc.	6,400	266,304
* # Toreador Resources Corp.	18,750	44,625
* # Trico Marine Services, Inc.	41,694	259,337
* Union Drilling, Inc.	34,327	157,218
* # Unit Corp.	57,000	1,421,580
# USEC, Inc.	128,200	652,538
Valero Energy Corp.	738,360	17,809,243
# W&T Offshore, Inc.	65,800	827,106
Western Refining, Inc.	45,700	532,862
* # Whiting Petroleum Corp.	69,755	2,022,895
# World Fuel Services Corp.	11,736	396,325
Total Energy		<u>268,264,865</u>

Financials – (22.6%)

1st Source Corp.	51,101	909,598
21st Century Holding Co.	21,667	91,435
Abigail Adams National Bancorp, Inc.	900	1,710

#	Abington Bancorp, Inc.	50,712	357,520
	Access National Corp.	600	2,550
	Advanta Corp. Class A	28,983	17,390
	Advanta Corp. Class B	63,916	49,854
	Affirmative Insurance Holdings, Inc.	7,456	10,886
* #	Allegheny Corp.	14,550	3,963,856
	Alliance Bancorp, Inc. of Pennsylvania	700	5,572
	Allstate Corp.	454,060	9,839,480
#	Amcore Financial, Inc.	36,434	50,643
	American Bancorp of New Jersey, Inc.	20,600	219,596
#	American Capital, Ltd.	222,831	637,297
#	American Equity Investment Life Holding Co.	88,700	593,403
	American Financial Group, Inc.	199,200	3,382,416
*	American Independence Corp.	866	3,611
#	American National Insurance Co.	48,061	2,684,207
#	American West Bancorporation	28,006	21,004
* #	AmeriCredit Corp.	152,700	719,217
	Ameriprise Financial, Inc.	136,412	2,748,702
	Ameris Bancorp	36,345	278,403
* #	Amerisafe, Inc.	30,872	578,233
#	AmeriServe Financial, Inc.	33,134	60,635
#	Anchor Bancorp Wisconsin, Inc.	31,539	63,709
* #	Appalachian Bancshares, Inc.	1,797	3,235
*	Argo Group International Holdings, Ltd.	31,100	967,521
*	Aspen Insurance Holdings, Ltd.	51,600	1,140,360

#	Asset Acceptance Capital Corp.	6,790	28,450
	Associated Banc-Corp.	53,855	842,831
	Atlantic Coast Federal Corp.	4,355	18,596
	Atlantic Southern Financial Group, Inc.	1,000	6,250
* #	B of I Holding, Inc.	13,154	59,193
	Baldwin & Lyons, Inc. Class A	300	4,785
	Baldwin & Lyons, Inc. Class B	8,413	141,254
	Banco Santander SA Sponsored ADR	95,669	750,050
	Bancorp Rhode Island, Inc.	1,300	25,506
#	BancorpSouth, Inc.	23,247	439,368
#	BancTrust Financial Group, Inc.	18,793	166,694
	Bank Mutual Corp.	94,800	837,084
#	Bank of America Corp.	3,804,815	25,035,683
* #	Bank of Florida Corp.	21,362	66,009
	Bank of Granite Corp.	32,753	102,844
#	BankAtlantic Bancorp, Inc.	8,450	19,604
	BankFinancial Corp.	46,664	449,374
#	Banner Corp.	14,446	45,505
	Bar Harbor Bankshares	2,200	56,056
* #	Beach First National Bancshares, Inc.	7,596	20,661
	Benjamin Franklin Bancorp, Inc.	5,074	54,901
	Berkshire Hills Bancorp, Inc.	25,284	594,680

* Beverly Hills Bancorp, Inc.	16,290	1,987
Boston Private Financial Holdings, Inc.	61,176	288,139
# Brookline Bancorp, Inc.	77,125	745,799
Cadence Financial Corp.	27,281	118,127
Camden National Corp.	637	14,842
# Capital City Bank Group, Inc.	4,210	67,444
# Capital Corp. of the West	8,668	6,674
# Capital One Financial Corp.	464,477	7,357,316
Capital Southwest Corp.	8,539	782,685
# Capitol Bancorp, Ltd.	38,099	228,975
Cardinal Financial Corp.	34,177	189,682
Carver Bancorp, Inc.	600	2,916
# Cascade Financial Corp.	10,477	32,583
# Cathay General Bancorp	68,657	871,944
Center Bancorp, Inc.	837	6,118
Center Financial Corp.	40,876	196,205
Centerstate Banks of Florida, Inc.	400	5,456
* Central Jersey Bancorp	8,049	54,411
# Central Pacific Financial Corp.	43,400	292,082
Centrue Financial Corp.	1,000	5,250
Century Bancorp, Inc. Class A	1,206	20,321
CFS Bancorp, Inc.	14,248	33,340
# Chemical Financial Corp.	34,775	792,870
* Chicopee Bancorp, Inc.	1,000	11,110
# Chubb Corp.	390,477	16,626,511
Cincinnati Financial Corp.	230,743	5,060,194
CIT Group, Inc.	105,100	293,229
Citizens Community Bancorp, Inc.	10,355	71,242
Citizens Holding Co.	300	6,148
Citizens Republic Bancorp, Inc.	36,939	42,480
Citizens South Banking Corp.	1,842	7,589
# City National Corp.	73,100	2,529,991
# CME Group, Inc.	64,500	11,217,195

CNA Financial Corp.	313,566	3,646,773
* # CNA Surety Corp.	59,978	992,636
CoBiz Financial, Inc.	10,475	49,756
Codorus Valley Bancorp, Inc.	315	2,362
# Colony Bankcorp, Inc.	300	2,437
Columbia Banking System, Inc.	39,947	355,528
# Comerica, Inc.	181,422	3,022,491
Commonwealth Bankshares, Inc.	1,300	7,930
* # Community Bancorp	3,000	8,100
Community Trust Bancorp, Inc.	9,935	277,882
# Community West Bancshares	400	1,500
Compass Diversified Holdings	35,065	379,053
* # CompuCredit Corp.	52,518	168,058
* Conseco, Inc.	246,095	573,401

* Consumer Portfolio Services, Inc.	19,063	10,103
* # Core-Mark Holding Co., Inc.	22,371	410,284
# Corus Bankshares, Inc.	10,197	11,319
* Cowen Group, Inc.	2,400	13,800
* # Crescent Financial Corp.	18,540	65,075
* Dearborn Bancorp, Inc.	6,213	12,209
# Delphi Financial Group, Inc. Class A	60,578	918,968
Discover Financial Services	719,953	5,147,664
Donegal Group, Inc. Class A	40,892	573,306
Donegal Group, Inc. Class B	300	4,519
* Doral Financial Corp.	11,332	57,907
* # E*TRADE Financial Corp.	123,406	140,683
# East West Bancorp, Inc.	69,459	659,166
Eastern Insurance Holdings, Inc.	22,090	230,840
Eastern Virginia Bankshares, Inc.	300	2,971
EMC Insurance Group, Inc.	24,800	481,616
* Encore Bancshares, Inc.	5,200	23,452
* Encore Capital Group, Inc.	38,372	201,837
* Endurance Specialty Holdings, Ltd.	60,228	1,641,815
Enterprise Bancorp, Inc.	600	5,850
Enterprise Financial Services Corp.	16,798	176,379
ESB Financial Corp.	1,000	11,000
# ESSA Bancorp, Inc.	21,670	289,078
Evans Bancorp, Inc.	400	5,148
# Everest Re Group, Ltd.	21,400	1,348,200
# F.N.B. Corp.	34,059	269,407
Farmers Capital Bank Corp.	1,900	35,112
# FBL Financial Group, Inc. Class A	49,686	512,263
Federal Agriculture Mortgage Corp. Class A	277	762
# Federal Agriculture Mortgage Corp. Class C	13,100	43,492
# Fidelity Bancorp, Inc.	400	2,924
Fidelity National Financial, Inc.	315,427	4,611,543
Fidelity Southern Corp.	6,297	18,829
# Fifth Third Bancorp	911,741	2,179,061
Financial Institutions, Inc.	5,250	43,890
* First Acceptance Corp.	30,706	86,284
First American Corp.	155,240	3,390,442
First Bancorp (318672102)	39,600	281,556
First Bancorp (318910106)	12,302	177,026
First Bancorp, Inc.	870	13,859
First Bancshares, Inc. (318687100)	400	5,196

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First Bancshares, Inc. (318916103)	300	2,604
# First Busey Corp.	62,149	543,804
First Business Financial Services, Inc.	300	3,780
First Citizens BancShares, Inc.	18,938	2,648,669
First Defiance Financial Corp.	12,169	83,601
# First Federal Bancshares of Arkansas, Inc.	1,300	9,425

	First Federal of Northern Michigan Bancorp, Inc.	1,100	1,320
#	First Financial Bancorp	41,203	334,568
	First Financial Corp.	928	30,763
	First Financial Holdings, Inc.	2,652	40,151
#	First Financial Northwest, Inc.	21,018	182,016
	First Financial Service Corp.	900	8,964
#	First Horizon National Corp.	232,489	2,213,295
	First M&F Corp.	300	1,860
#	First Merchants Corp.	31,341	491,427
*	First Mercury Financial Corp.	26,214	289,665
	First Niagara Financial Group, Inc.	191,382	2,499,449
#	First PacTrust Bancorp, Inc.	900	7,200
	First Place Financial Corp.	24,803	71,185
* #	First Regional Bancorp	16,621	53,187
	First Security Group, Inc.	14,332	62,631
	First United Corp.	600	7,290
	Firstbank Corp.	210	1,365
* #	FirstCity Financial Corp.	5,552	16,545
#	Flushing Financial Corp.	22,929	181,598
	FNB United Corp.	21,631	63,379
*	FPIC Insurance Group, Inc.	10,600	412,658
#	Fulton Financial Corp.	170,953	1,200,090
	Genworth Financial, Inc.	705,238	1,636,152
	German American Bancorp, Inc.	16,936	187,990
#	Great Southern Bancorp, Inc.	10,962	116,197
#	Greene Bancshares, Inc.	13,147	130,024
	GS Financial Corp.	400	4,856
* #	Guaranty Bancorp	113,605	172,680
	Guaranty Federal Bancshares, Inc.	1,684	9,430
* #	Guaranty Financial Group, Inc.	3,334	5,201
*	Hallmark Financial Services, Inc.	22,200	171,828
	Hampden Bancorp, Inc.	4,286	37,117
* #	Hampton Roads Bankshares, Inc.	15,571	133,288
#	Hanmi Financial Corp.	6,300	12,033
#	Hanover Insurance Group, Inc.	96,080	3,883,554
#	Harleysville Group, Inc.	21,399	608,588
	Harleysville National Corp.	86,697	807,149
	Harrington West Financial Group, Inc.	400	800
* #	Harris & Harris Group, Inc.	59,101	207,445
#	Hartford Financial Services Group, Inc.	358,609	4,719,294
	HCC Insurance Holdings, Inc.	166,823	3,905,326
#	Heartland Financial USA, Inc.	13,016	179,230
	Heritage Commerce Corp.	33,737	243,244
	Heritage Financial Corp.	11,918	145,757
	HF Financial Corp.	400	4,720
*	Hilltop Holdings, Inc.	38,627	386,270
	Hingham Institution for Savings	500	12,650
#	HMN Financial, Inc.	4,096	12,329
#	Home Bancshares, Inc.	16,535	340,456

Home Federal Bancorp, Inc.	23,644	212,560
HopFed Bancorp, Inc.	1,719	16,674
Horace Mann Educators Corp.	68,828	643,542
Horizon Bancorp	300	3,750
# Horizon Financial Corp.	17,341	42,485
# Huntington Bancshares, Inc.	257,100	740,448
IBERIABANK Corp.	21,918	929,104
# Imperial Capital Bancorp, Inc.	359	330
Independence Holding Co.	25,070	75,210
# Independent Bank Corp. (453836108)	21,300	394,902
# Independent Bank Corp. (453838104)	42,610	67,750
# Infinity Property & Casualty Corp.	32,000	1,228,800
Integra Bank Corp.	37,375	60,174
Intervest Bancshares Corp.	4,036	15,135
Invesco, Ltd. ADR	178,900	2,109,231
Investors Title Co.	1,100	36,954
* IPC Holdings, Ltd.	47,300	1,213,718
# Irwin Financial Corp.	380	908
Jones Lang LaSalle, Inc.	6,200	146,382
JPMorgan Chase & Co.	2,472,118	63,063,730
Kentucky First Federal Bancorp	3,200	32,000
KeyCorp	521,141	3,793,906
K-Fed Bancorp	107	856
* # LaBranche & Co., Inc.	2,500	17,150
Lakeland Bancorp, Inc.	5,349	41,776
Landmark Bancorp, Inc.	1,543	27,180
Legacy Bancorp, Inc.	22,879	229,019
# Legg Mason, Inc.	145,493	2,336,618
* # Leucadia National Corp.	244,200	3,887,664
# Lincoln National Corp.	464,693	7,030,805
LNB Bancorp, Inc.	12,489	71,187
Loews Corp.	747,772	18,245,637
* Louisiana Bancorp, Inc.	3,636	45,086
# LSB Corp.	800	6,272
# M&T Bank Corp.	51,200	1,992,192
# Macatawa Bank Corp.	33,567	90,967
# MainSource Financial Group, Inc.	41,861	408,982
* Marlin Business Services, Inc.	100	397
# Marshall & Ilsley Corp.	319,280	1,823,089
# MB Financial, Inc.	59,049	964,861
* # MBIA, Inc.	333,600	1,287,696
MBT Financial Corp.	21,613	56,842
# Meadowbrook Insurance Group, Inc.	113,375	688,186
Medallion Financial Corp.	27,760	187,658
# Mercantile Bancorp, Inc.	382	3,820
Mercantile Bank Corp.	3,216	15,180
Mercer Insurance Group, Inc.	14,397	195,943
* # Meridian Interstate Bancorp, Inc.	1,700	14,875
Meta Financial Group, Inc.	1,601	14,825



MetLife, Inc.	847,339	24,344,049
MetroCorp Bancshares, Inc.	2,600	12,324
MicroFinancial, Inc.	4,100	10,045
# Midwest Banc Holdings, Inc.	50,922	59,579
Morgan Stanley	567,849	11,487,585
MutualFirst Financial, Inc.	2,300	15,824

Nara Bancorp, Inc.	25,857	152,815
# National Penn Bancshares, Inc.	139,707	1,352,364
National Western Life Insurance Co. Class A	900	111,717
* # Navigators Group, Inc.	4,074	209,159
Nelnet, Inc. Class A	36,200	500,284
* New Century Bancorp, Inc.	600	2,940
New Hampshire Thrift Bancshares, Inc.	2,300	18,400
New Westfield Financial, Inc.	41,439	399,058
New York Community Bancorp, Inc.	8,064	106,848
NewAlliance Bancshares, Inc.	185,060	2,033,809
NewBridge Bancorp	5,501	12,102
* Newport Bancorp, Inc.	700	8,057
* # NewStar Financial, Inc.	37,879	112,122
* # Nexity Financial Corp.	3,113	2,164
# North Valley Bancorp	4,538	16,927
Northeast Community Bancorp, Inc.	18,337	143,945
Northrim Bancorp, Inc.	6,315	63,529
NYMAGIC, Inc.	13,520	230,651
NYSE Euronext, Inc.	123,100	2,708,200
Odyssey Re Holdings Corp.	126,009	5,928,723
# Old Republic International Corp.	340,932	3,518,418
# Old Second Bancorp, Inc.	10,694	95,604
OneBeacon Insurance Group, Ltd.	12,800	108,160
Osage Bancshares, Inc.	600	4,392
# PAB Bankshares, Inc.	306	1,147
# Pacific Capital Bancorp	75,280	798,721
Pacific Continental Corp.	4,430	55,907
Pacific Mercantile Bancorp	15,114	63,479
* Pacific Premier Bancorp, Inc.	300	1,080
Pamrapo Bancorp, Inc.	2,200	15,312
Parkvale Financial Corp.	500	6,135
# Patriot National Bancorp	400	2,792
* # ● Pelican Financial, Inc. Escrow Shares	300	-
* # Pennsylvania Commerce Bancorp, Inc.	3,131	64,185
* # Penson Worldwide, Inc.	33,200	198,536
Peoples Bancorp of North Carolina	300	2,400
Peoples Bancorp, Inc.	11,686	117,678
* # PHH Corp.	88,157	974,135
* # PICO Holdings, Inc.	11,534	293,194
* # Pinnacle Financial Partners, Inc.	38,859	918,238
* PMA Capital Corp. Class A	38,757	213,551

PMI Group, Inc.	30,000	41,700
Porter Bancorp, Inc.	1,575	19,294
# Preferred Bank	4,900	27,293
Premier Financial Bancorp, Inc.	900	5,490
Presidential Life Corp.	23,958	231,674
Princeton National Bancorp, Inc.	1,100	19,800
# Principal Financial Group, Inc.	13,157	218,275
* ProAssurance Corp.	40,933	1,934,494
# Prosperity Bancshares, Inc.	75,055	2,030,238
# Protective Life Corp.	125,973	1,043,056
# Provident Bankshares Corp.	52,198	335,111
Provident Financial Holdings, Inc.	8,407	37,831
Provident Financial Services, Inc.	73,965	808,437
Provident New York Bancorp	84,300	800,850

Prudential Financial, Inc.	463,538	11,936,103
Pulaski Financial Corp.	5,450	38,967
# Radian Group, Inc.	74,360	239,439
Rainier Pacific Financial Group, Inc.	15,619	25,771
# Regions Financial Corp.	348,642	1,206,301
Reinsurance Group of America, Inc.	178,328	6,353,827
Renasant Corp.	45,012	545,095
* Republic First Bancorp, Inc.	7,411	55,731
Resource America, Inc.	22,388	91,343
# Riverview Bancorp, Inc.	14,671	50,615
RLI Corp.	820	46,322
Rockville Financial, Inc.	14,403	164,482
Rome Bancorp, Inc.	16,195	125,835
Royal Bancshares of Pennsylvania, Inc. Class A	900	3,420
# Safety Insurance Group, Inc.	29,335	1,027,312
Sanders Morris Harris Group, Inc.	59,090	245,814
# Sandy Spring Bancorp, Inc.	36,365	513,474
SCBT Financial Corp.	100	2,686
* Seabright Insurance Holdings	47,750	495,167
# Seacoast Banking Corp. of Florida	19,276	88,477
# Security Bank Corp.	21,068	16,854
Selective Insurance Group, Inc.	82,800	1,270,980
Shore Bancshares, Inc.	1,200	20,664
SI Financial Group, Inc.	5,162	32,262
# Simmons First National Corp. Class A	12,867	317,043
# Somerset Hills Bancorp	4,111	25,242
# South Financial Group, Inc.	24,482	46,026
* Southcoast Financial Corp.	700	2,135
Southern Community Financial Corp.	30,490	110,069
* # Southern First Bancshares, Inc.	900	5,445
Southwest Bancorp, Inc.	27,666	289,940
* Specialty Underwriters' Alliance, Inc.	2,510	8,183
State Auto Financial Corp.	73,423	1,622,648

StellarOne Corp.	19,587	255,414
Sterling Bancshares, Inc.	30,897	171,787
# Sterling Financial Corp.	28,669	53,038
# Stewart Information Services Corp.	25,500	378,420
* Stratus Properties, Inc.	2,802	23,565
* Sun Bancorp, Inc.	33,081	187,238
# SunTrust Banks, Inc.	411,103	5,040,123
* # Superior Bancorp	4,209	11,533
Susquehanna Bancshares, Inc.	153,978	1,693,758
* Susser Holdings Corp.	9,700	126,779
# SWS Group, Inc.	24,945	365,444
# Synovus Financial Corp.	477,500	1,890,900
# Taylor Capital Group, Inc.	9,035	57,734
Teche Holding Co.	600	17,100
# Temecula Valley Bancorp, Inc.	2,718	3,126
* # Texas Capital Bancshares, Inc.	25,614	289,182
TF Financial Corp.	600	10,770
* The Bancorp, Inc.	9,634	29,769
# The Colonial BancGroup, Inc.	45,250	35,747
# The Phoenix Companies, Inc.	88,600	155,050
The Travelers Companies, Inc.	769,714	29,741,749
The Wilber Corp.	600	4,452

* Thomas Weisel Partners Group, Inc.	19,268	59,538
# TIB Financial Corp.	6,511	25,914
* # Tidelands Bancshares, Inc.	400	1,160
TierOne Corp.	8,844	14,239
Timberland Bancorp, Inc.	3,000	17,610
# Transatlantic Holdings, Inc.	91,903	2,954,681
* Tree.com, Inc.	4,080	16,198
# TriCo Bancshares	279	5,619
Trustmark Corp.	56,645	1,149,893
# UCBH Holdings, Inc.	77,700	181,041
# Umpqua Holdings Corp.	70,705	692,909
* Unico American Corp.	1,900	14,421
# Union Bankshares Corp.	26,787	418,681
* United America Indemnity, Ltd.	14,400	152,352
* # United Capital Corp.	300	5,820
# United Community Banks, Inc.	44,518	229,268
# United Community Financial Corp.	64,344	32,815
United Financial Bancorp, Inc.	36,681	502,897
United Fire & Casualty Co.	47,123	944,816
* # United PanAm Financial Corp.	14,353	15,358
United Western Bancorp, Inc.	17,172	139,608
# Unitrin, Inc.	89,399	1,140,731
Unity Bancorp, Inc.	2,925	10,325
* Universal American Corp.	68,591	676,993
Univest Corp. of Pennsylvania	3,939	90,203

Unum Group	530,100	7,506,216
* Virginia Commerce Bancorp, Inc.	21,942	91,498
* Virtus Investment Partners, Inc.	4,430	26,846
W. R. Berkley Corp.	80,768	2,138,737
Washington Federal, Inc.	82,736	1,015,998
Webster Financial Corp.	54,270	226,849
# Wesbanco, Inc.	41,466	856,688
Wesco Financial Corp.	12,923	3,897,706
West Bancorporation	22,100	179,010
# West Coast Bancorp	3,775	11,212
* # Western Alliance Bancorp	38,400	292,224
# White Mountains Insurance Group, Ltd.	18,685	4,512,427
* White River Capital, Inc.	300	1,830
Whitney Holding Corp.	111,205	1,444,553
Wilshire Bancorp, Inc.	17,744	121,724
Wintrust Financial Corp.	40,447	540,776
WSB Holdings, Inc.	100	265
# Yadkin Valley Financial Corp.	14,730	135,369
# Zions Bancorporation	159,112	2,373,951
* ZipRealty, Inc.	11,683	33,764
Total Financials		<u>452,316,481</u>

Health Care – (3.7%)

* Adolor Corp.	1,460	2,920
* # Advanced Medical Optics, Inc.	35,678	783,846
* # Albany Molecular Research, Inc.	34,810	298,322
* Allied Healthcare International, Inc.	57,415	56,841
* Allied Healthcare Products, Inc.	1,000	4,290
* Allion Healthcare, Inc.	33,500	153,095
* American Dental Partners, Inc.	21,249	142,581

* AMICAS, Inc.	98,913	158,755
* # AMN Healthcare Services, Inc.	26,800	182,240
* # Anadys Pharmaceuticals, Inc.	2,229	11,613
* AngioDynamics, Inc.	48,717	662,551
* Arrhythmia Research Technology, Inc.	1,200	2,760
* Assisted Living Concepts, Inc.	52,957	210,239
* BioScrip, Inc.	65,100	110,019
* Boston Scientific Corp.	888,120	7,877,624
# Brookdale Senior Living, Inc.	112,800	767,040
* # Caliper Life Sciences, Inc.	21,331	27,517
Cambrex Corp.	20,000	65,400
* # Cantel Medical Corp.	30,908	463,311
* Capital Senior Living Corp.	45,075	118,547
* # Cardiac Science Corp.	37,674	202,309
* Celera Corp.	39,414	332,654
* # Community Health Systems, Inc.	151,474	2,823,475
* # CONMED Corp.	49,672	777,367

* Continucare Corp.	20,028	40,056
# Cooper Companies, Inc.	77,156	1,463,649
* # Cross Country Healthcare, Inc.	36,400	272,636
* Cutera, Inc.	10,452	70,133
Daxor Corp.	1,100	17,600
* # Digirad Corp.	18,448	16,050
* # Dynacq Healthcare, Inc.	314	1,177
* # Emeritus Corp.	26,084	215,715
* # ev3, Inc.	104,281	564,160
* Fresenius Kabi Pharmaceuticals Holding, Inc.	34,028	14,632
* # Gentiva Health Services, Inc.	10,010	253,053
* # Greatbatch, Inc.	17,658	411,431
* # HealthSpring, Inc.	86,917	1,514,094
* HealthTronics, Inc.	59,194	108,917
# Hill-Rom Holdings, Inc.	55,364	779,525
* Hi-Tech Pharmacal Co., Inc.	12,055	64,615
* # Hologic, Inc.	288,724	3,404,056
* Home Diagnostics, Inc.	16,823	117,425
# Invacare Corp.	49,400	941,564
* # Inverness Medical Innovations, Inc.	45,100	1,103,597
* Iridex Corp.	4,757	3,330
Kewaunee Scientific Corp.	1,631	14,027
* Kindred Healthcare, Inc.	43,700	593,009
* King Pharmaceuticals, Inc.	426,520	3,727,785
* Langer, Inc.	9,242	4,621
* # Lannet Co., Inc.	8,400	44,520
# LCA-Vision, Inc.	3,400	8,568
* # LeMaitre Vascular, Inc.	4,100	8,835
* Lexicon Pharmaceuticals, Inc.	24,800	29,512
* # LifePoint Hospitals, Inc.	82,208	1,852,968
* Magyar Bancorp, Inc.	500	2,375
* # Maxygen, Inc.	267	2,286
* MedCath Corp.	39,208	246,618
* # MediciNova, Inc.	300	676
* National Dentex Corp.	400	1,560
* Novacea, Inc.	10,743	9,669
* # NovaMed, Inc.	38,506	113,978
* Nutraceutical International Corp.	25,902	226,383

* # NxStage Medical, Inc.	22,100	75,803
# Omnicare, Inc.	202,170	5,652,673
* Osteotech, Inc.	25,510	77,550
* # Par Pharmaceutical Cos., Inc.	29,415	362,099
* PDI, Inc.	15,476	71,499
* # Pharmanet Development Group, Inc.	1,138	1,491
* Prospect Medical Holdings, Inc.	14,274	36,399
* Regeneration Technologies, Inc.	30,452	74,607
* RehabCare Group, Inc.	27,481	383,360

* # Res-Care, Inc.	20,958	283,981
* Skilled Healthcare Group, Inc.	4,200	34,986
* # Spectrum Pharmaceuticals, Inc.	184	265
* SRI/Surgical Express, Inc.	1,600	2,240
* SunLink Health Systems, Inc.	500	465
* Symmetry Medical, Inc.	228	1,562
* Theragenics Corp.	32,183	41,516
* # Thermo Fisher Scientific, Inc.	314,328	11,293,805
* # Triple-S Management Corp.	8,500	122,315
* # ViroPharma, Inc.	58,354	700,248
* Vital Images, Inc.	30,636	346,493
* # Watson Pharmaceuticals, Inc.	89,611	2,444,588
* WellPoint, Inc.	440,420	18,255,409
Young Innovations, Inc.	1,414	21,832
Total Health Care		<u>74,785,307</u>

Industrials – (8.8%)

* A. T. Cross Co. Class A	18,431	47,552
A.O. Smith Corp.	34,400	945,312
* ACCO Brands Corp.	55,646	106,840
# Aceto Corp.	15,413	137,792
Aircastle, Ltd.	47,000	191,760
* # AirTran Holdings, Inc.	12,900	52,890
Alamo Group, Inc.	21,083	264,592
* # Alaska Air Group, Inc.	78,900	2,079,804
# Albany International Corp. Class A	28,323	283,513
# Alexander & Baldwin, Inc.	67,519	1,488,119
* # Allied Defense Group, Inc.	17,161	118,239
* # Amerco, Inc.	31,616	972,192
American Railcar Industries, Inc.	13,500	113,265
American Woodmark Corp.	4,852	73,023
# Ameron International Corp.	7,300	363,905
Ampco-Pittsburgh Corp.	251	4,641
* # AMREP Corp.	866	24,031
Applied Industrial Technologies, Inc.	53,325	842,002
Applied Signal Technologies, Inc.	800	14,032
* Argon ST, Inc.	13,063	250,026
Arkansas Best Corp.	15,500	362,545
* Armstrong World Industries, Inc.	7,500	124,350
* # Arotech Corp.	10,088	4,338
* Baldwin Technology Co., Inc. Class A	17,977	20,674
Barrett Business Services, Inc.	16,000	157,440
* # Beacon Roofing Supply, Inc.	4,877	62,084
# Belden, Inc.	46,850	611,861
* # BlueLinx Holdings, Inc.	56,806	135,198
Bowne & Co., Inc.	19,950	55,862

# Briggs & Stratton Corp.	34,061	503,762
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* #	Builders FirstSource, Inc.	52,604	64,703
#	Burlington Northern Santa Fe Corp.	386,908	25,632,655
#	C&D Technologies, Inc.	36,712	109,402
	Cascade Corp.	5,900	135,051
	CDI Corp.	29,909	320,624
* #	CECO Environmental Corp.	2,700	6,345
*	Celadon Group, Inc.	39,349	307,709
	Champion Industries, Inc.	5,186	14,521
	Chicago Rivet & Machine Co.	300	3,585
#	CIRCOR International, Inc.	18,850	419,413
* #	Coleman Cable, Inc.	1,200	4,200
*	Columbus McKinnon Corp.	24,330	309,478
*	Commercial Vehicle Group, Inc.	10,475	10,475
#	CompX International, Inc.	700	3,962
*	Consolidated Graphics, Inc.	1,300	20,943
* #	Cornell Companies, Inc.	3,700	56,462
*	Covenant Transport Group Class A	4,818	8,769
*	CPI Aerostructures, Inc.	5,826	29,130
	CSX Corp.	562,627	16,293,678
* #	Dollar Thrifty Automotive Group, Inc.	300	348
	Ducommun, Inc.	19,878	376,489
	Eastern Co.	10,296	113,462
	Ecology & Environment, Inc. Class A	1,000	12,590
	Electro Rent Corp.	47,252	500,871
#	Encore Wire Corp.	1,546	25,524
* #	EnerSys	60,439	550,599
#	Ennis, Inc.	49,799	557,251
* #	EnPro Industries, Inc.	18,755	343,217
	Espey Manufacturing & Electronics Corp.	2,564	43,280
* #	Esterline Technologies Corp.	24,194	873,161
*	ExpressJet Holdings, Inc.	2,460	3,887
#	Federal Signal Corp.	65,537	442,375
*	First Advantage Corp.	14,062	179,150
* #	Flanders Corp.	14,186	57,879
	Frozen Food Express Industries, Inc.	6,500	26,780
#	G & K Services, Inc. Class A	32,639	602,190
* #	Gardner Denver Machinery, Inc.	2,705	58,888
#	GATX Corp.	73,797	1,778,508
*	Gencor Industries, Inc.	2,300	18,216
*	GP Strategies Corp.	16,800	65,688
	Great Lakes Dredge & Dock Corp.	51,039	170,470
	Greenbrier Companies, Inc.	33,734	187,224
*	Griffon Corp.	43,752	435,332
	Hardinge, Inc.	25,790	112,187
* #	Henry Bros. Electronics, Inc.	8,600	48,805
*	Herley Industries, Inc.	5,800	64,612
*	Hertz Global Holdings, Inc.	49,000	247,940
*	Hudson Highland Group, Inc.	35,619	87,623
* #	Hurco Companies, Inc.	4,100	58,138
* #	ICF International, Inc.	400	9,492
*	ICT Group, Inc.	9,323	36,173

* Ingersoll-Rand Co., Ltd. Class A	309,696	5,020,172
Innovative Solutions & Support, Inc.	581	1,807
* # Insituform Technologies, Inc. Class A	4,012	75,265

Insteel Industries, Inc.	2,229	17,163
* Interline Brands, Inc.	41,562	332,496
International Shipholding Corp.	8,100	174,150
* Intersections, Inc.	35,048	130,379
* # JetBlue Airways Corp.	152,100	856,323
* Kadant, Inc.	5,957	59,808
Kaman Corp. Class A	37,597	717,727
* # Kansas City Southern	10,954	198,925
Kelly Services, Inc. Class A	51,741	468,773
Kennametal, Inc.	5,210	83,568
* Kforce, Inc.	56,621	353,881
L.S. Starrett Co. Class A	5,000	75,200
* Ladish Co., Inc.	20,716	235,541
Lawson Products, Inc.	1,959	37,456
* LECG Corp.	32,016	104,692
* LGL Group, Inc.	400	620
* Limco-Piedmont, Inc.	520	1,602
* LMI Aerospace, Inc.	11,300	127,577
LSI Industries, Inc.	20,754	94,431
* Lydall, Inc.	7,000	25,830
* # M&F Worldwide Corp.	29,969	317,671
* Mac-Gray Corp.	13,247	85,774
* ● MAIR Holdings, Inc. Escrow Shares	1,415	665
* Marten Transport, Ltd.	45,793	808,704
# Masco Corp.	124,744	975,498
* Medialink Worldwide, Inc.	2,147	193
* Merrimac Industries, Inc.	2,600	5,850
* Miller Industries, Inc.	22,810	124,999
* Misonix, Inc.	4,083	4,410
* # Mobile Mini, Inc.	53,031	670,312
# Mueller Industries, Inc.	26,663	536,460
# Mueller Water Products, Inc.	171,068	1,158,130
NACCO Industries, Inc. Class A	10,965	350,770
* Nashua Corp.	400	1,212
National Technical Systems, Inc.	15,400	61,600
* # NCI Building Systems, Inc.	20,300	235,277
Norfolk Southern Corp.	307,188	11,783,732
Northrop Grumman Corp.	428,124	20,601,327
* On Assignment, Inc.	50,319	232,977
Oshkosh Truck Corp. Class B	50,500	364,610
* # Owens Corning, Inc.	115,023	1,534,407
* P.A.M. Transportation Services, Inc.	20,990	104,950
* Paragon Technologies, Inc.	3,771	9,164
* Park-Ohio Holdings Corp.	3,700	13,616



* #	Patrick Industries, Inc.	1,300	722
*	Perini Corp.	22,687	473,024
*	PGT, Inc.	7,271	7,256
* #	Pinnacle Airlines Corp.	3,900	7,800
* #	Plug Power, Inc.	165,553	148,998
	Portec Rail Products, Inc.	4,401	32,039
* #	Power-One, Inc.	7,000	7,140
	Providence & Worcester Railroad Co.	1,000	13,655
#	Quanex Building Products Corp.	2,800	23,772
	R. R. Donnelley & Sons Co.	182,554	1,781,727
*	RCM Technologies, Inc.	19,716	23,758

#	Regal-Beloit Corp.	6,432	218,431
*	Republic Airways Holdings, Inc.	48,800	399,672
	Republic Services, Inc.	109,321	2,827,041
	Robbins & Myers, Inc.	1,146	19,814
* #	Rush Enterprises, Inc. Class A	31,175	283,693
*	Rush Enterprises, Inc. Class B	18,522	163,549
#	Ryder System, Inc.	89,844	3,034,930
*	Saia, Inc.	10,800	115,452
	Schawk, Inc.	34,716	282,588
* #	School Specialty, Inc.	37,902	625,383
	Servidyne, Inc.	7,283	15,950
*	SIFCO Industries, Inc.	600	3,672
#	SkyWest, Inc.	82,032	1,283,801
	Southwest Airlines Co.	1,077,730	7,576,442
*	Sparton Corp.	3,057	5,717
*	Spherion Corp.	20,600	29,458
#	SPX Corp.	54,690	2,302,996
	Standex International Corp.	25,800	396,030
	Steelcase, Inc. Class A	53,600	231,552
	Supreme Industries, Inc.	1,740	2,088
	Sypris Solutions, Inc.	9,293	11,802
#	TAL International Group, Inc.	10,600	111,088
	Tech/Ops Sevcon, Inc.	874	2,001
	Technology Research Corp.	12,921	23,904
	Tecumseh Products Co. Class A	11,200	91,840
*	Tecumseh Products Co. Class B	1,400	11,480
#	Timken Co.	116,978	1,741,802
	Todd Shipyards Corp.	9,932	139,048
*	TRC Companies, Inc.	29,646	86,270
#	Tredegar Industries, Inc.	50,900	839,850
* #	Trex Co., Inc.	12,119	179,240
#	Trinity Industries, Inc.	91,550	1,053,741
#	Triumph Group, Inc.	7,736	350,286
* #	Tufco Technologies, Inc.	1,000	3,460
	Twin Disc, Inc.	8,294	54,492
	Tyco International, Ltd.	427,575	8,987,627

* U.S. Home Systems, Inc.	4,314	6,946
# Union Pacific Corp.	455,111	19,929,311
* # United Rentals, Inc.	93,585	522,204
# Universal Forest Products, Inc.	31,400	659,400
* # URS Corp.	81,098	2,761,387
* US Airways Group, Inc.	4,301	24,387
* USA Truck, Inc.	13,849	199,703
Valpey Fisher Corp.	1,464	2,130
Viad Corp.	34,729	772,026
* Volt Information Sciences, Inc.	45,263	241,252
Wabash National Corp.	50,377	142,063
# Watts Water Technologies, Inc.	60,015	1,337,134
* WCA Waste Corp.	29,283	62,373
# Werner Enterprises, Inc.	115,482	1,732,230
* Westaff, Inc.	14,326	14,613
* Willdan Group, Inc.	1,000	1,870
* Willis Lease Finance Corp.	4,400	41,536
* # YRC Worldwide, Inc.	59,368	170,980
Total Industrials		<u>176,074,418</u>

Information Technology – (5.4%)

* 3Com Corp.	349,373	814,039
* # Actel Corp.	33,263	300,032
* # ActivIdentity Corp.	61,463	137,062
* Adaptec, Inc.	212,719	593,486
* ADC Telecommunications, Inc.	19,700	99,879
* Advanced Analogic Technologies, Inc.	15,762	47,444
Agilysys, Inc.	26,100	93,177
* Amtech Systems, Inc.	10,600	42,824
* Anaren, Inc.	11,003	130,055
* Applied Micro Circuits Corp.	94,993	379,972
* # Arris Group, Inc.	109,812	781,861
* Arrow Electronics, Inc.	182,170	3,473,982
Astro-Med, Inc.	2,626	18,356
* # Autobytel, Inc.	731	263
* # Avid Technology, Inc.	52,950	530,030
* # Avnet, Inc.	220,900	4,378,238
* # Avocent Corp.	52,800	757,680
# AVX Corp.	298,652	2,723,706
* # Aware, Inc.	21,340	47,802
* Axcelis Technologies, Inc.	98,558	28,089
* AXT, Inc.	36,400	50,596
Bel Fuse, Inc. Class A	4,174	58,645
Bel Fuse, Inc. Class B	17,950	273,558
* # Benchmark Electronics, Inc.	91,403	1,073,071
# Black Box Corp.	29,500	643,985
* # Brightpoint, Inc.	41,800	195,624
* # Brooks Automation, Inc.	92,404	422,286

* CalAmp Corp.	10,645	10,326
* California Micro Devices Corp.	34,646	74,142
* CallWave, Inc.	29,339	21,711
* Cascade Microtech, Inc.	23,271	71,907
* Catapult Communications Corp.	30,276	208,904
* CEVA, Inc.	11,574	79,050
* Checkpoint Systems, Inc.	33,700	301,615
* Ciber, Inc.	31,700	138,212
* Cirrus Logic, Inc.	51,910	146,386
# Cohu, Inc.	38,808	387,304
* Comarco, Inc.	5,608	5,328
Communications Systems, Inc.	8,150	60,310
* # Computer Sciences Corp.	225,553	8,309,373
* Concurrent Computer Corp.	13,740	54,410
* # Convergys Corp.	197,364	1,486,151
* CPI International, Inc.	11,198	85,889
* Cray, Inc.	30,490	58,541
* CSP, Inc.	2,514	8,208
CTS Corp.	34,200	175,788
* CyberOptics Corp.	9,134	51,242
* # Cypress Semiconductor Corp.	112,300	506,473
* Datalink Corp.	1,100	3,795
Dataram Corp.	11,134	14,029
* DDi Corp.	25,458	86,048
* Digi International, Inc.	33,357	253,513
* Dot Hill Systems Corp.	12,093	5,986

* DSP Group, Inc.	37,084	241,417
* Dycom Industries, Inc.	35,250	240,053
* Dynamics Research Corp.	18,874	131,552
* Edgewater Technology, Inc.	8,939	25,029
* EFJohnson Technologies, Inc.	5,104	6,278
* Electro Scientific Industries, Inc.	34,300	216,776
* Electronics for Imaging, Inc.	43,300	384,937
* # EMCORE Corp.	19,200	25,344
* # EMS Technologies, Inc.	1,490	35,760
* Endwave Corp.	19,715	39,430
* # Entegris, Inc.	126,900	176,391
* # EPIQ Systems, Inc.	17,800	315,416
* ePlus, inc.	4,000	42,420
* # Euronet Worldwide, Inc.	49,491	497,385
* # Exar Corp.	7,481	50,646
* Extreme Networks, Inc.	958	1,696
* # Fairchild Semiconductor Corp. Class A	144,238	656,283
# Fidelity National Information Services, Inc.	166,320	2,646,151
* # FormFactor, Inc.	8,200	127,592
Frequency Electronics, Inc.	17,253	54,347
* Gerber Scientific, Inc.	50,097	157,305

	Gevity HR, Inc.	30,736	61,779
* #	Globecom Systems, Inc.	27,667	141,932
*	GSI Technology, Inc.	4,674	12,059
*	GTSI Corp.	8,203	44,255
*	Hackett Group, Inc.	51,020	143,366
* #	Harris Stratex Networks, Inc. Class A	7,275	50,198
*	hi/fn, inc.	15,301	48,122
* #	Hutchinson Technology, Inc.	49,671	157,457
*	Hypercom Corp.	66,900	101,688
* #	I.D. Systems, Inc.	5,621	21,528
*	IAC/InterActiveCorp	172,391	2,534,148
* #	iBasis, Inc.	1,900	1,748
*	Ikanos Communications, Inc.	12,254	15,808
#	Imation Corp.	55,891	544,378
*	InFocus Corp.	1,690	1,284
	infoGROUP, Inc.	12,323	45,472
	InfoSpace, Inc.	56,356	451,412
* #	Ingram Micro, Inc.	299,279	3,672,153
* #	Insight Enterprises, Inc.	23,200	120,176
* #	Integrated Device Technology, Inc.	180,610	1,036,701
*	Integrated Silicon Solution, Inc.	27,577	46,881
* #	Intelli-Check, Inc.	3,100	3,720
*	Internap Network Services Corp.	9,000	24,210
* #	International Rectifier Corp.	57,100	777,702
*	Internet Brands, Inc.	8,000	39,760
*	Internet Capital Group, Inc.	58,172	250,721
	Intersil Corp.	169,165	1,574,926
*	Intest Corp.	12,266	3,250
*	Intevac, Inc.	34,801	152,428
*	IntriCon Corp.	482	1,808
* #	iPass, Inc.	85,296	108,326
	IXYS Corp.	59,516	407,685
	Jabil Circuit, Inc.	171,500	998,130
* #	JDS Uniphase Corp.	137,990	500,904

	Keithley Instruments, Inc.	16,951	58,820
*	Key Tronic Corp.	17,405	20,364
*	Keynote Systems, Inc.	31,600	276,500
*	Kopin Corp.	26,226	41,437
* #	Kratos Defense & Security Solutions, Inc.	104,260	123,027
*	KVH Industries, Inc.	2,300	13,225
* #	L-1 Identity Solutions, Inc.	143,173	1,038,004
*	Lattice Semiconductor Corp.	142,278	219,108
* #	LeCroy Corp.	14,031	32,271
*	Lionbridge Technologies, Inc.	65,700	118,260
*	LookSmart, Ltd.	35,780	49,019
*	Loral Space & Communications, Inc.	24,164	319,206
* #	Macrovision Solutions Corp.	53,400	700,074

* Management Network Group, Inc.	29,236	11,987
Marchex, Inc. Class B	29,022	145,400
* Mattson Technology, Inc.	6,600	6,468
* # Mentor Graphics Corp.	16,127	75,152
* Mercury Computer Systems, Inc.	35,415	211,428
Methode Electronics, Inc.	79,571	367,618
* # Micron Technology, Inc.	990,716	3,685,464
* MIPS Technologies, Inc.	33,125	55,650
* # MKS Instruments, Inc.	85,290	1,198,325
* # ModusLink Global Solutions, Inc.	77,660	180,948
# Motorola, Inc.	2,108,701	9,341,545
* # MPS Group, Inc.	128,700	778,635
* MSC.Software Corp.	52,565	305,928
* Nanometrics, Inc.	47,305	62,443
* Newport Corp.	56,016	299,686
* # Novellus Systems, Inc.	3,107	42,846
* Nu Horizons Electronics Corp.	14,932	23,443
* # OmniVision Technologies, Inc.	38,897	260,221
* Oplink Communications, Inc.	28,694	202,867
* OpNext, Inc.	38,358	91,292
* Optelecom-NKF, Inc.	4,329	20,043
* Optical Cable Corp.	9,195	26,114
* # Orbcomm, Inc.	11,500	18,860
* OSI Systems, Inc.	8,630	126,257
* Overland Storage, Inc.	399	160
* # OYO Geospace Corp.	1	15
* PAR Technology Corp.	22,475	101,812
* PC Connection, Inc.	52,813	258,256
PC-Tel, Inc.	52,653	340,138
* PDF Solutions, Inc.	193	288
* Perceptron, Inc.	4,904	16,674
* Performance Technologies, Inc.	25,851	81,689
* Pericom Semiconductor Corp.	10,468	64,588
* Pervasive Software, Inc.	36,268	131,290
* Photronics, Inc.	42,000	66,780
* Physicians Formula Holdings, Inc.	7,529	21,834
* # PlanetOut, Inc.	240	63
Plantronics, Inc.	19,000	192,850
* PLX Technology, Inc.	14,500	23,925
* # Presstek, Inc.	4,000	8,640
* ● Price Communications Liquidation Trust	47,738	6,520
Qualstar Corp.	5,300	10,971

* # RadiSys Corp.	43,345	205,022
* # RealNetworks, Inc.	224,844	634,060
* RF Micro Devices, Inc.	856	924
* RF Monolithics, Inc.	1,586	1,094
Richardson Electronics, Ltd.	16,979	63,332

* Rudolph Technologies, Inc.	69,020	193,946
* # Sandisk Corp.	197,936	2,262,408
* SCM Microsystems, Inc.	18,612	46,716
* SeaChange International, Inc.	33,539	198,551
* Semitool, Inc.	4,824	13,362
* # Sigma Designs, Inc.	13,800	141,036
* Silicon Image, Inc.	25,304	92,866
* # Silicon Storage Technology, Inc.	197,920	405,736
* # Skyworks Solutions, Inc.	194,931	842,102
* Smith Micro Software, Inc.	32,001	169,605
* Soapstone Networks, Inc.	28,005	69,172
* # Sonic Solutions, Inc.	600	786
* SonicWALL, Inc.	86,370	304,022
* Spectrum Control, Inc.	14,233	103,047
* # Standard Microsystems Corp.	31,019	429,613
StarTek, Inc.	30,545	141,729
* # STEC, Inc.	5,396	24,174
* SumTotal Systems, Inc.	39,973	100,732
* # Sun Microsystems, Inc.	123,975	515,736
* SupportSoft, Inc.	64,379	121,676
* # Sycamore Networks, Inc.	517,447	1,216,000
* # Symantec Corp.	700,215	10,734,296
* Symmetricom, Inc.	95,703	355,058
* # SYNEX Corp.	60,100	922,535
* # Tech Data Corp.	85,452	1,547,536
Technitrol, Inc.	14,000	30,800
* Technology Solutions Co.	3,555	3,733
* TechTeam Global, Inc.	13,534	67,670
* Tellabs, Inc.	279,155	1,152,910
* Telular Corp.	24,670	38,979
* Teradyne, Inc.	355,484	1,709,878
* Tessco Technologies, Inc.	9,246	67,588
TheStreet.com, Inc.	27,882	76,118
* Tier Technologies, Inc. Class B	8,900	51,620
* Tollgrade Communications, Inc.	11,995	69,091
* # Track Data Corp.	8,572	7,972
* Trident Microsystems, Inc.	2,123	3,609
* # Triquint Semiconductor, Inc.	168,914	341,206
TSR, Inc.	1,300	2,405
* TTM Technologies, Inc.	31,977	192,821
* Ultra Clean Holdings, Inc.	3,316	3,714
* # Ultratech, Inc.	5,490	61,488
United Online, Inc.	26,620	162,914
* # UTStarcom, Inc.	192,273	282,641
* Vicon Industries, Inc.	3,881	22,277
* Vignette Corp.	35,100	244,647
* Virage Logic Corp.	29,155	89,797
* # Vishay Intertechnology, Inc.	213,119	630,832
* Web.com Group, Inc.	46,183	138,549
* White Electronics Designs Corp.	27,184	105,746

* Wireless Telecom Group, Inc.	37,370	13,453
* WPCS International, Inc.	9,861	19,722
Xerox Corp.	974,182	6,468,568
* # Zoran Corp.	92,612	550,115
* Zygo Corp.	39,500	225,940
Total Information Technology		<u>107,436,809</u>
Materials – (2.1%)		
A. Schulman, Inc.	26,800	406,020
# A.M. Castle & Co.	24,182	204,580
* American Pacific Corp.	4,463	34,945
Ashland, Inc.	112,560	902,731
* Brush Engineered Materials, Inc.	28,587	359,053
* Buckeye Technologies, Inc.	22,600	65,992
* Bway Holding Co.	20,508	173,498
Cabot Corp.	58,938	787,412
# Chemtura Corp.	420,979	315,734
* Continental Materials Corp.	100	1,686
* Core Molding Technologies, Inc.	1,188	2,483
Cytec Industries, Inc.	64,700	1,322,468
# Dow Chemical Co.	223,331	2,588,406
# Empire Resources, Inc.	8,950	8,055
# Ferro Corp.	49,500	196,020
# Freeport-McMoRan Copper & Gold, Inc. Class B	110,372	2,774,752
Friedman Industries, Inc.	10,535	58,996
# Georgia Gulf Corp.	8,200	7,708
# Gibraltar Industries, Inc.	61,100	625,053
* # Graphic Packaging Holding Co.	236,900	206,103
* H&E Equipment Services, Inc.	40,784	272,029
* # Headwaters, Inc.	84,996	385,032
* ICO, Inc.	5,200	13,780
International Paper Co.	497,362	4,535,941
# Kaiser Aluminum Corp.	32,695	812,144
# Kronos Worldwide, Inc.	2,919	41,596
# Louisiana-Pacific Corp.	155,300	323,024
* Material Sciences Corp.	24,611	34,455
MeadWestavco Corp.	188,451	2,193,570
* Mod-Pac Corp.	1,091	1,413
# Myers Industries, Inc.	39,504	247,690
Neenah Paper, Inc.	23,700	159,501
# NL Industries, Inc.	74,918	866,052
NN, Inc.	22,500	38,250
* # Northern Technologies International Corp.	3,000	23,220
* # Northwest Pipe Co.	12,085	426,117
# Olympic Steel, Inc.	2,500	39,675
* # OM Group, Inc.	44,900	870,162
# P.H. Glatfelter Co.	50,000	435,500
Penford Corp.	22,644	196,097

* # PolyOne Corp.	171,354	351,276
* Ready Mix, Inc.	3,839	5,183
# Reliance Steel & Aluminum Co.	50,700	1,121,991
* Rock of Ages Corp.	1,200	2,238
* Rockwood Holdings, Inc.	35,100	263,601
* # Rosetta Resources, Inc.	79,112	480,210
# Schnitzer Steel Industries, Inc. Class A	30,900	1,213,443

# Schweitzer-Maudoit International, Inc.	32,213	689,358
Spartech Corp.	18,620	59,025
* # Stillwater Mining Co.	13,259	55,025
* # Symyx Technologies, Inc.	35,826	171,965
Synalloy Corp.	4,195	22,989
# Temple-Inland, Inc.	44,500	252,315
Texas Industries, Inc.	22,621	513,723
* U.S. Concrete, Inc.	82,977	230,676
* Universal Stainless & Alloy Products, Inc.	5,509	79,881
# Valspar Corp.	144,410	2,505,514
Wausau Paper Corp.	12,989	123,525
# Westlake Chemical Corp.	99,100	1,354,697
Weyerhaeuser Co.	311,975	8,529,397
Worthington Industries, Inc.	64,670	650,580
Total Materials		<u>41,633,555</u>

## Other – (0.0%)

* # ● ePresence, Inc. Escrow Shares	6,400	–
* ● Petrocorp, Inc. Escrow Shares	900	54
Total Other		<u>54</u>

## Telecommunication Services – (6.3%)

# Arbinet-thexchange, Inc.	3,200	5,376
# AT&T, Inc.	2,810,122	69,185,204
# CenturyTel, Inc.	159,430	4,326,930
D&E Communications, Inc.	24,213	169,249
* # General Communications, Inc. Class A	44,592	292,969
IDT Corp.	190	69
* # Occam Networks, Inc.	26,624	70,287
* # Sprint Nextel Corp.	3,528,077	8,573,227
SureWest Communications	15,836	161,686
# Telephone & Data Systems, Inc.	80,200	2,446,902
Telephone & Data Systems, Inc. Special Shares	56,739	1,537,627
* United States Cellular Corp.	33,568	1,408,178
# Verizon Communications, Inc.	1,288,981	38,501,862
* Xeta Corp.	18,366	34,161
Total Telecommunication Services		<u>126,713,727</u>

## Utilities – (0.3%)



Maine & Maritimes Corp.	1,600	63,441
* # Mirant Corp.	152,060	2,610,870
* Reliant Energy, Inc.	444,750	2,263,778
Southern Union Co.	1	–
Unitil Corp.	1,800	36,378
Total Utilities		<u>4,974,467</u>
TOTAL COMMON STOCKS		<u>1,628,704,080</u>
RIGHTS/WARRANTS – (0.0%)		
* ● Lantronix, Inc. Warrants 2008	33	<u>–</u>

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TEMPORARY CASH INVESTMENTS – (1.1%)		
BlackRock Liquidity Funds Tempcash Portfolio-Institutional Shares	22,102,442	<u>22,102,442</u>
SECURITIES LENDING COLLATERAL – (17.5%)		
§ @ DFA Short Term Investment Fund LP	347,032,417	347,032,417
	<b>Face</b>	
	<b>Amount</b>	
	<b>(000)</b>	
@ Repurchase Agreement, Deutsche Bank Securities, 0.29%, 02/02/09 (Collateralized by \$3,766,072 FHLMC 5.500%, 07/01/37, valued at \$3,371,874) to be repurchased at \$3,273,743	\$ 3,274	<u>3,273,664</u>
TOTAL SECURITIES LENDING COLLATERAL		<u>350,306,081</u>
TOTAL INVESTMENTS - (100.0%)		
(Cost \$2,788,222,184)##		<u>\$ 2,001,112,603</u>

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**THE TAX-MANAGED U.S. EQUITY SERIES**  
**SCHEDULE OF INVESTMENTS**  
**January 31, 2009**  
**(Unaudited)**

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS – (74.7%)		
Consumer Discretionary – (7.1%)		
* 1-800-FLOWERS.COM, Inc.	1,200	\$ 3,012
* 4Kids Entertainment, Inc.	1,000	1,670
* # 99 Cents Only Stores	11,100	93,018
* A.C. Moore Arts & Crafts, Inc.	2,068	3,495
# Aaron Rents, Inc.	7,200	157,392

#	Abercrombie & Fitch Co.	8,600	153,510
	Acme United Corp.	500	3,590
#	Advance Auto Parts, Inc.	10,000	327,300
* #	Aeropostale, Inc.	5,550	117,160
	Aldila, Inc.	700	2,695
*	Alloy, Inc.	2,475	12,301
* #	Amazon.com, Inc.	39,200	2,305,744
	Ambassadors Group, Inc.	1,423	11,768
* #	American Apparel, Inc.	6,300	12,789
#	American Axle & Manufacturing Holdings, Inc.	2,220	2,420
	American Eagle Outfitters, Inc.	18,400	165,784
	American Greetings Corp. Class A	4,030	17,490
* #	America' s Car-Mart, Inc.	1,800	16,362
	Ameristar Casinos, Inc.	4,910	44,043
* #	AnnTaylor Stores Corp.	7,245	35,645
* #	Apollo Group, Inc. Class A	22,083	1,798,881
	Arbitron, Inc.	1,325	19,901
#	Arctic Cat, Inc.	2,500	10,725
	Ark Restaurants Corp.	400	4,168
	ArvinMeritor, Inc.	4,843	8,475
#	Asbury Automotive Group, Inc.	1,500	5,370
*	ATC Technology Corp.	2,100	27,405
* #	AutoNation, Inc.	16,898	156,813
* #	Autozone, Inc.	3,600	478,404
*	Avatar Holdings, Inc.	1,000	25,950
*	Bakers Footwear Group, Inc.	599	240
*	Ballantyne of Omaha, Inc.	2,600	3,770
* #	Bally Technologies, Inc.	4,500	90,855
	Barnes & Noble, Inc.	5,700	93,594
*	Barry (R.G.) Corp.	1,300	8,333
	Bassett Furniture Industries, Inc.	1,400	4,606
	Beasley Broadcast Group, Inc.	405	607
#	Beazer Homes USA, Inc.	1,500	1,545
	bebe Stores, Inc.	13,900	78,535
* #	Bed Bath and Beyond, Inc.	27,830	646,491
	Belo Corp. Class A	2,140	3,060
*	Benihana, Inc.	900	2,106
*	Benihana, Inc. Class A	1,200	2,928

#	Best Buy Co., Inc.	16,620	465,692
	Big 5 Sporting Goods Corp.	3,046	16,022
* #	Big Lots, Inc.	10,052	135,199
* #	BJ' s Restaurants, Inc.	3,198	35,498
#	Black & Decker Corp.	6,320	182,711
#	Blockbuster, Inc. Class A	4,800	6,144
*	Blockbuster, Inc. Class B	2,497	2,097
* #	Blue Nile, Inc.	2,096	42,381
	Blyth, Inc.	2,300	7,843

#	Bob Evans Farms, Inc.	3,500	61,460
	Books-A-Million, Inc.	2,095	4,902
#	BorgWarner, Inc.	11,000	185,680
#	Boyd Gaming Corp.	5,020	24,146
#	Brinker International, Inc.	4,660	51,120
*	Brink' s Home Security Holdings, Inc.	5,900	134,933
#	Brookfield Homes Corp.	2,400	5,976
	Brown Shoe Company, Inc.	4,175	19,581
#	Brunswick Corp.	3,960	11,009
	Buckle, Inc.	4,670	98,770
* #	Buffalo Wild Wings, Inc.	1,800	40,428
*	Build-A-Bear-Workshop, Inc.	700	2,940
	Bunge, Ltd.	11,270	483,934
#	Burger King Holdings, Inc.	10,400	231,400
* #	Cabela' s, Inc.	7,500	42,075
#	Cablevision Systems New York Group Class A	23,610	378,468
*	Cache, Inc.	2,300	4,301
* #	California Coastal Communities, Inc.	1,400	1,764
* #	California Pizza Kitchen, Inc.	2,415	25,019
#	Callaway Golf Co.	7,300	55,553
	Canterbury Park Holding Corp.	500	3,160
* #	Capella Education Co.	2,800	154,924
* #	Career Education Corp.	9,659	210,566
* #	CarMax, Inc.	27,754	229,526
	Carmike Cinemas, Inc.	443	890
	Carnival Corp.	36,461	663,226
*	Carriage Services, Inc.	3,100	6,851
*	Carrols Restaurant Group, Inc.	1,300	4,173
* #	Carter' s, Inc.	7,800	132,522
*	Casual Male Retail Group, Inc.	1,647	626
#	Cato Corp. Class A	4,150	54,904
*	Cavalier Homes, Inc.	1,900	2,584
*	Cavco Industries, Inc.	1,157	28,323
	CBS Corp. Class A	5,475	31,645
	CBS Corp. Class B	35,823	204,908
* #	CEC Entertainment, Inc.	2,357	55,012
#	Centex Corp.	12,400	105,524
* #	Charles and Colvard, Ltd.	900	234
*	Charlotte Russe Holding, Inc.	1,097	5,650
* #	Charming Shoppes, Inc.	3,600	3,888
* #	Cheesecake Factory, Inc.	6,513	56,533
#	Cherokee, Inc.	542	8,282
* #	Chico' s FAS, Inc.	3,800	15,048
* #	Chipotle Mexican Grill, Inc.	1,300	62,088
*	Chipotle Mexican Grill, Inc. Class B	1,600	72,832
	Choice Hotels International, Inc.	6,820	179,502

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#	Christopher & Banks Corp.	4,050	15,714
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* Chromcraft Revington, Inc.	100	28
# Churchill Downs, Inc.	1,419	48,970
Cinemark Holdings, Inc.	13,300	105,203
* # Citi Trends, Inc.	1,200	11,436
CKE Restaurants, Inc.	3,337	27,697
* # Coach, Inc.	22,368	326,573
* # Coinstar, Inc.	3,000	68,940
* Coldwater Creek, Inc.	12,249	34,542
Collectors Universe, Inc.	1,250	4,800
# Columbia Sportswear Co.	3,964	113,846
Comcast Corp. Class A	243,921	3,573,443
Comcast Corp. Special Class A	97,875	1,358,505
* # Conn' s, Inc.	1,484	18,045
# Cooper Tire & Rubber Co.	7,169	33,479
* # Corinthian Colleges, Inc.	12,300	229,764
* # Cosi, Inc.	1,288	424
Courier Corp.	956	15,019
* # Cox Radio, Inc.	4,206	21,240
# CPI Corp.	731	5,044
# Cracker Barrel Old Country Store, Inc.	1,600	28,112
Craftmade International, Inc.	500	1,037
* # Crown Media Holdings, Inc.	4,987	8,229
CSS Industries, Inc.	1,450	21,996
* Culp, Inc.	1,566	2,944
* Cybex International, Inc.	799	1,446
# D.R. Horton, Inc.	33,491	199,606
# Darden Restaurants, Inc.	15,290	400,904
* # Deckers Outdoor Corp.	1,526	79,718
* dELIA*s, Inc.	1,100	2,189
* Design Within Reach, Inc.	2,500	1,150
* Destination Maternity Corp.	1,400	11,900
# DeVry, Inc.	10,040	537,943
* # DG FastChannel, Inc.	2,800	40,572
* # Dick' s Sporting Goods, Inc.	8,014	88,234
Dillard's, Inc. Class A	536	2,332
# DineEquity, Inc.	1,500	13,260
* Discovery Communications, Inc. (25470F104)	8,101	117,464
* Discovery Communications, Inc. (25470F302)	15,736	226,284
* # DISH Network Corp.	18,100	232,404
Disney (Walt) Co.	201,207	4,160,961
* Dixie Group, Inc.	812	1,259
* # Dollar Tree, Inc.	12,700	542,417
* # Domino' s Pizza, Inc.	2,088	13,969
Dover Downs Gaming & Entertainment, Inc.	2,000	6,380
Dover Motorsports, Inc.	2,400	3,720
* Dr Pepper Snapple Group, Inc.	25,200	414,540
* DreamWorks Animation SKG, Inc.	4,200	92,190
* # Drew Industries, Inc.	2,900	24,998
* # DSW, Inc.	2,194	21,896
E.W. Scripps Co.	2,890	4,653
# Eastman Kodak Co.	27,360	123,941

* Eddie Bauer Holdings, Inc.	2,100	1,575
* Einstein Noah Restaurant Group, Inc.	1,810	12,525
* Emerson Radio Corp.	869	452

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* # Empire Resorts, Inc.	3,822	4,472
* # Enova Systems, Inc.	600	264
# Ethan Allen Interiors, Inc.	4,400	50,116
* # Expedia, Inc.	1,914	17,092
# Family Dollar Stores, Inc.	20,000	555,400
* Famous Dave' s of America, Inc.	1,098	3,360
* FGX International Holdings, Ltd.	3,889	48,224
Finish Line, Inc. Class A	7,355	34,936
Fisher Communications, Inc.	1,200	18,300
Foot Locker, Inc.	23,641	173,998
* # Ford Motor Co.	211,457	395,425
Fortune Brands, Inc.	14,200	454,400
* # Fossil, Inc.	8,850	102,129
# Fred' s, Inc.	5,617	57,630
* # Fuel Systems Solutions, Inc.	2,050	53,587
* Full House Resorts, Inc.	1,801	1,945
Furniture Brands International, Inc.	3,956	8,110
* # GameStop Corp. Class A	17,997	445,966
* GameTech International, Inc.	2,000	2,500
* Gaming Partners International Corp.	800	5,488
* # Gander Mountain Co.	2,759	5,684
Gap, Inc.	74,030	835,058
* Gaylord Entertainment Co.	3,737	39,612
# General Motors Corp.	17,870	53,789
* # Genesco, Inc.	1,900	29,260
* Gentek, Inc.	1,260	17,199
# Gentex Corp.	10,746	90,159
# Genuine Parts Co.	22,830	731,017
* G-III Apparel Group, Ltd.	2,538	13,959
* # Goodyear Tire & Rubber Co.	27,877	172,001
# Group 1 Automotive, Inc.	2,900	28,913
* # GSI Commerce, Inc.	6,646	56,956
# Guess?, Inc.	8,400	135,156
* # Gymboree Corp.	2,600	63,700
# H&R Block, Inc.	25,180	521,981
* # Hanesbrands, Inc.	7,677	69,016
# Harley-Davidson, Inc.	15,800	192,444
# Harman International Industries, Inc.	4,725	76,025
* Harris Interactive, Inc.	4,011	2,005
# Harte-Hanks, Inc.	864	5,443
# Hasbro, Inc.	15,000	361,950
# Haverty Furniture Co., Inc.	2,800	22,456
* Hawk Corp.	1,220	20,606
Hearst-Argyle Television, Inc.	5,500	21,670

Heelys, Inc.	2,910	5,936
* Helen of Troy, Ltd.	4,600	48,162
* # Hibbett Sporting Goods, Inc.	2,888	39,306
# Hillenbrand, Inc.	7,105	131,371
* Hollywood Media Corp.	6,000	5,880
# Home Depot, Inc.	177,400	3,819,422
Hooker Furniture Corp.	1,600	12,928
* # Hot Topic, Inc.	7,425	63,409
* HSN, Inc.	3,104	14,744
* # Iconix Brand Group, Inc.	8,798	72,759
Interactive Data Corp.	13,419	306,087

Interface, Inc. Class A	5,100	20,808
# International Game Technology	24,300	257,580
# International Speedway Corp. Class A	2,975	69,258
* Interpublic Group of Companies, Inc.	51,966	173,047
* Interstate Hotels & Resorts, Inc.	4,285	2,142
* Interval Leisure Group, Inc.	3,110	15,581
* # iRobot Corp.	2,385	18,126
* Isle of Capri Casinos, Inc.	1,100	3,113
* # ITT Educational Services, Inc.	5,590	684,831
* J. Alexander' s Corp.	800	2,000
* # J. Crew Group, Inc.	7,920	79,200
# J.C. Penney Co., Inc.	24,470	409,872
* # Jack in the Box, Inc.	5,200	117,468
# Jackson Hewitt Tax Service, Inc.	3,500	46,340
* # JAKKS Pacific, Inc.	3,600	66,024
* # Jarden Corp.	11,125	116,034
* # Jo-Ann Stores, Inc.	2,773	35,411
Johnson Controls, Inc.	66,847	836,256
Johnson Outdoors, Inc.	1,287	9,768
# Jones Apparel Group, Inc.	9,955	34,444
* Jos. A. Bank Clothiers, Inc.	1,800	49,428
Journal Communications, Inc. Class A	1,700	3,043
# KB HOME	8,300	88,561
Kenneth Cole Productions, Inc. Class A	1,100	7,029
Kimball International, Inc. Class B	2,500	17,225
* # Knology, Inc.	3,300	15,510
* # Kohl' s Corp.	28,760	1,055,780
* Kona Grill, Inc.	800	1,360
* # Krispy Kreme Doughnuts, Inc.	7,870	10,939
KSW, Inc.	208	553
# K-Swiss, Inc. Class A	3,162	33,897
* Lakeland Industries, Inc.	1,000	7,710
* Lakes Entertainment, Inc.	3,500	10,360
* Lamar Advertising Co.	3,200	28,832
* # Las Vegas Sands Corp.	4,536	23,360
* Lazare Kaplan International, Inc.	1,363	5,043

#	La-Z-Boy, Inc.	3,819	3,704
*	LeapFrog Enterprises, Inc.	4,800	9,648
*	Lear Corp.	4,340	3,949
#	Leggett & Platt, Inc.	23,177	289,481
	Lennar Corp. Class A	17,400	133,806
	Libbey, Inc.	2,370	2,939
* #	Liberty Global, Inc. Class A	6,144	89,518
*	Liberty Global, Inc. Class B	95	1,386
* #	Liberty Global, Inc. Series C	6,167	88,311
*	Liberty Media Corp. - Entertainment Class A	45,852	841,384
*	Liberty Media Corp. - Entertainment Class B	2,074	38,307
*	Liberty Media Holding Corp. Capital Class A	10,873	59,693
*	Liberty Media Holding Corp. Capital Class B	95	467
*	Liberty Media Holding Corp. Interactive Class A	55,412	173,994
*	Liberty Media Holding Corp. Interactive Class B	400	1,268
* #	Life Time Fitness, Inc.	2,830	41,912
#	Lifetime Brands, Inc.	1,363	2,385
	Limited Brands, Inc.	32,050	253,836
*	LIN TV Corp.	160	112

* #	Lincoln Educational Services	3,676	53,743
* #	Live Nation, Inc.	10,041	52,514
	Liz Claiborne, Inc.	5,754	12,659
* #	LKQ Corp.	9,489	109,598
*	Lodgian, Inc.	3,193	5,907
#	Lowe' s Companies, Inc.	157,590	2,879,169
*	Luby' s, Inc.	3,749	17,020
	M/I Homes, Inc.	2,200	19,448
#	Macy' s, Inc.	41,825	374,334
*	Maidenform Brands, Inc.	2,442	21,856
#	Marine Products Corp.	4,772	17,847
*	MarineMax, Inc.	135	238
#	Marriott International, Inc. Class A	18,800	306,628
* #	Martha Stewart Living Omnimedia, Inc.	3,600	8,424
* #	Marvel Entertainment, Inc.	9,400	258,594
#	Mattel, Inc.	31,395	445,495
#	Matthews International Corp. Class A	3,700	144,078
*	McCormick & Schmick' s Seafood Restaurants, Inc.	2,212	7,808
#	McDonald' s Corp.	146,759	8,514,957
	McGraw-Hill Companies, Inc.	29,500	648,705
#	MDC Holdings, Inc.	5,060	155,038
#	Media General, Inc. Class A	3,100	6,045
* #	Mediacom Communications Corp.	6,500	35,100
#	Meredith Corp.	4,140	66,116
* #	Meritage Homes Corp.	3,900	42,978
* #	MGM Mirage	26,500	212,000
*	Midas, Inc.	2,526	22,102
	Modine Manufacturing Co.	2,200	6,028

* Mohawk Industries, Inc.	7,754	248,981
Monaco Coach Corp.	2,700	1,566
* Monarch Casino & Resort, Inc.	3,400	34,816
Monro Muffler Brake, Inc.	3,088	74,946
* # Morgans Hotel Group	2,830	10,329
* # Morningstar, Inc.	4,100	142,147
* Morton' s Restaurant Group, Inc.	2,690	4,842
Movado Group, Inc.	2,362	18,140
* MTR Gaming Group, Inc.	2,500	3,750
* Multimedia Games, Inc.	2,364	4,042
* Nathan' s Famous, Inc.	1,109	15,238
# National CineMedia, Inc.	4,700	47,376
National Presto Industries, Inc.	1,200	80,568
Nautilus Group, Inc.	4,700	6,533
* # Netflix, Inc.	7,800	281,892
New Frontier Media, Inc.	2,900	4,785
* New Motion, Inc.	857	943
* New York & Co., Inc.	6,619	13,106
# Newell Rubbermaid, Inc.	32,390	261,711
News Corp. Class A	209,287	1,337,344
# News Corp. Class B	85,100	616,124
# NIKE, Inc. Class B	45,600	2,063,400
Nobility Homes, Inc.	35	266
# Nordstrom, Inc.	18,400	233,496
# Nutri/System, Inc.	2,800	36,092
* NVR, Inc.	606	258,211
* Office Depot, Inc.	594	1,283

OfficeMax, Inc.	493	2,716
# Omnicom Group, Inc.	18,000	466,020
* Orbitz Worldwide, Inc.	2,600	7,800
# Orleans Homebuilders, Inc.	2,145	2,574
O' Charleys, Inc.	2,600	6,500
* # O' Reilly Automotive, Inc.	18,578	540,062
* Outdoor Channel Holdings, Inc.	3,807	23,185
* Overstock.com, Inc.	2,830	31,073
Oxford Industries, Inc.	2,300	15,318
* P.F. Chang' s China Bistro, Inc.	900	15,957
* Palm Harbor Homes, Inc.	3,379	11,962
* # Panera Bread Co.	3,600	169,128
* # Papa John' s International, Inc.	2,800	53,228
* PC Mall, Inc.	2,400	9,528
* # Penn National Gaming, Inc.	7,500	139,875
Pennichuck Corp.	600	10,494
# Penske Automotive Group, Inc.	14,010	103,954
* Perry Ellis International, Inc.	1,765	6,778
* # PetMed Express, Inc.	3,200	46,208
PetSmart, Inc.	15,805	296,660



Phillips-Van Heusen Corp.	6,191	117,753
* # Pinnacle Entertainment, Inc.	6,348	43,039
* # Playboy Enterprises, Inc. Class B	3,500	6,055
* # PokerTek, Inc.	1,089	1,252
# Polaris Industries, Inc.	2,725	57,961
# Polo Ralph Lauren Corp.	5,500	225,665
* Pomeroy IT Solutions, Inc.	300	903
Pool Corp.	5,925	93,911
# Pre-Paid Legal Services, Inc.	1,600	53,792
* # Priceline.com, Inc.	3,400	228,106
* # Princeton Review, Inc.	4,059	19,930
# Pulte Homes, Inc.	29,090	295,263
* Q.E.P. Co., Inc.	500	640
* Quiksilver, Inc.	2,890	6,069
# RadioShack Corp.	16,100	184,506
* Rainmaker Systems, Inc.	1,400	1,386
* RC2 Corp.	1,400	8,134
RCN Corp.	4,500	16,560
* Red Lion Hotels Corp.	2,934	6,543
* # Red Robin Gourmet Burgers, Inc.	2,200	26,796
Regis Corp.	5,020	56,475
* # Rent-A-Center, Inc.	5,580	82,863
* Rentrak Corp.	1,137	14,099
* Retail Ventures, Inc.	5,540	13,241
* Rick' s Cabaret International, Inc.	1,400	5,572
# Ross Stores, Inc.	9,700	285,374
# Royal Caribbean Cruises, Ltd.	6,900	44,781
* Rubio' s Restaurants, Inc.	1,297	4,669
# Ruby Tuesday, Inc.	6,390	7,924
Russ Berrie & Co., Inc.	4,500	7,695
* Ruth' s Hospitality Group, Inc.	525	593
Ryland Group, Inc.	4,100	63,960
* Saga Communications, Inc.	506	2,238
Saks, Inc.	13,700	34,524
* # Sally Beauty Holdings, Inc.	7,850	37,130

Sauer-Danfoss, Inc.	4,508	33,990
Scholastic Corp.	3,900	42,510
* Scientific Games Corp.	8,110	101,943
Scripps Networks Interactive	2,849	61,168
* # Sealy Corp.	11,200	20,720
* # Sears Holdings Corp.	10,738	439,399
# Service Corp. International	30,793	140,108
# Sherwin-Williams Co.	16,400	783,100
Shiloh Industries, Inc.	3,192	7,342
* Shoe Carnival, Inc.	1,330	10,440
* Shuffle Master, Inc.	3,226	10,936
* Shutterfly, Inc.	1,400	9,254

# Sinclair Broadcast Group, Inc. Class A	4,200	7,770
* Skechers U.S.A., Inc. Class A	3,800	37,848
Skyline Corp.	1,300	26,104
* # Smith & Wesson Holding Corp.	4,800	11,328
# Snap-On, Inc.	5,200	156,936
# Sonic Automotive, Inc.	2,001	4,062
* # Sonic Corp.	6,788	66,115
# Sotheby' s Class A	9,579	83,242
* # Source Interlink Companies, Inc.	436	48
Spartan Motors, Inc.	3,375	14,647
# Speedway Motorsports, Inc.	6,413	92,604
* Sport Chalet, Inc. Class A	891	312
Sport Supply Group, Inc.	2,340	18,860
Stage Stores, Inc.	3,750	26,812
* # Stamps.com, Inc.	1,943	15,894
Standard Motor Products, Inc.	1,900	4,465
Standard Pacific Corp.	2,541	3,583
Stanley Furniture, Inc.	1,979	15,535
# Staples, Inc.	59,750	952,415
* # Starbucks Corp.	71,560	675,526
# Starwood Hotels & Resorts Worldwide, Inc.	23,087	349,075
* Steinway Musical Instruments, Inc.	900	10,404
* # Steven Madden, Ltd.	2,850	49,533
Stewart Enterprises, Inc.	12,500	42,750
* Stoneridge, Inc.	2,247	4,404
Strattec Security Corp.	200	1,960
# Strayer Education, Inc.	2,000	432,860
Sturm Ruger & Co., Inc.	3,300	21,813
# Superior Industries International, Inc.	2,594	26,640
Superior Uniform Group, Inc.	162	1,293
Systemax, Inc.	6,196	62,765
Talbots, Inc.	5,870	11,916
Tandy Brand Accessories, Inc.	700	1,085
* Tandy Leather Factory, Inc.	663	1,117
# Target Corp.	73,934	2,306,741
# Tempur-Pedic International, Inc.	7,700	53,900
* Tenneco Automotive, Inc.	3,900	7,176
* # Texas Roadhouse, Inc.	8,700	66,381
* The Children' s Place Retail Stores, Inc.	2,940	55,301
* # The DIRECTV Group, Inc.	111,700	2,446,230
* # The Dress Barn, Inc.	6,200	53,444
The Marcus Corp.	2,400	24,792
# The Men' s Wearhouse, Inc.	5,635	65,648

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# The New York Times Co. Class A	12,440	61,827
# The Pep Boys - Manny, Moe & Jack	200	578
The Stanley Works	8,957	279,996
* The Steak n Shake Co.	2,800	16,016

#	The TJX Companies, Inc.	58,450	1,135,099
* #	The Walking Co Holdings, Inc.	1,383	3,610
* #	The Wet Seal, Inc. Class A	11,405	29,767
	Thor Industries, Inc.	9,000	95,220
*	Ticketmaster Entertainment, Inc.	64	381
#	Tiffany & Co.	11,300	234,475
* #	Timberland Co. Class A	5,600	61,544
* #	Time Warner Cable, Inc.	96,494	1,797,683
	Time Warner, Inc.	333,510	3,111,648
* #	TiVo, Inc.	11,800	84,842
* #	Toll Brothers, Inc.	17,900	304,658
*	Town Sports International Holdings, Inc.	3,678	7,282
* #	Tractor Supply Co.	5,131	172,966
*	True Religion Apparel, Inc.	2,500	28,525
*	TRW Automotive Holdings Corp.	5,638	17,421
*	Tuesday Morning Corp.	3,200	3,776
#	Tupperware Corp.	7,300	150,088
	Tyco Electronics, Ltd.	42,900	607,464
* #	Under Armour, Inc. Class A	3,200	59,200
* #	Unifi, Inc.	9,550	17,572
#	Unifirst Corp.	1,625	42,640
*	Universal Electronics, Inc.	1,700	19,176
* #	Universal Technical Institute, Inc.	3,500	61,355
* #	Urban Outfitters, Inc.	19,773	308,063
#	V.F. Corp.	10,550	591,011
* #	Vail Resorts, Inc.	3,200	74,624
*	Valassis Communications, Inc.	6,048	7,741
	Value Line, Inc.	400	14,404
* #	VCG Holding Corp.	2,400	3,792
* #	Viacom, Inc. Class A	7,021	114,232
* #	Viacom, Inc. Class B	67,966	1,002,498
	Virco Manufacturing Corp.	1,855	3,895
* #	Volcom, Inc.	2,019	16,738
	WABCO Holdings, Inc.	6,240	93,288
*	Warnaco Group, Inc.	5,180	117,275
#	Warner Music Group Corp.	17,667	36,217
	Washington Post Co.	304	118,730
#	Weight Watchers International, Inc.	7,800	177,918
	Wendy' s/Arby' s Group, Inc.	27,895	140,591
* #	West Marine, Inc.	2,181	11,123
#	Whirlpool Corp.	8,775	293,348
#	Wiley (John) & Sons, Inc. Class A	4,000	141,720
*	Williams Controls, Inc.	800	5,480
	Williams-Sonoma, Inc.	12,200	96,624
*	Winmark Corp.	300	3,079
#	Winnebago Industries, Inc.	1,700	9,401
* #	WMS Industries, Inc.	4,590	101,990
#	Wolverine World Wide, Inc.	5,450	98,863
#	World Wrestling Entertainment, Inc.	3,100	30,194
	Wyndham Worldwide Corp.	10,191	62,471
* #	Wynn Resorts, Ltd.	4,860	146,189

#	Yum! Brands, Inc.	42,617	1,219,699
*	Zale Corp.	4,823	5,981
* #	Zumiez, Inc.	3,469	24,803
Total Consumer Discretionary			<u>90,087,580</u>
Consumer Staples – (10.0%)			
#	Alberto-Culver Co.	10,350	253,161
	Alico, Inc.	1,200	33,600
*	Alliance One International, Inc.	14,189	34,054
	Altria Group, Inc.	288,315	4,768,730
#	American Italian Pasta Co.	22	520
	Andersons, Inc.	1,600	26,224
#	Archer-Daniels-Midland Co.	67,990	1,861,566
#	Avon Products, Inc.	33,400	683,030
	B&G Foods, Inc.	4,970	23,061
*	Bare Escentuals, Inc.	9,315	33,813
* #	BJ's Wholesale Club, Inc.	7,800	223,704
*	Boston Beer Co., Inc. Class A	1,400	35,336
	Brown-Forman Corp. Class A	8,170	388,075
#	Brown-Forman Corp. Class B	12,911	586,289
#	Calavo Growers, Inc.	1,800	21,960
#	Cal-Maine Foods, Inc.	2,100	56,868
	Campbell Soup Co.	42,000	1,275,540
* #	Caribou Coffee Co.	1,000	1,500
	Casey's General Stores, Inc.	8,190	174,037
	CCA Industries, Inc.	593	1,826
* #	Central European Distribution Corp.	6,195	74,959
*	Central Garden & Pet Co.	2,800	16,912
* #	Central Garden & Pet Co. Class A	8,730	52,380
* #	Chattem, Inc.	2,700	182,520
#	Chiquita Brands International, Inc.	4,900	68,502
	Church & Dwight Co., Inc.	9,666	514,521
#	Clorox Co.	19,552	980,533
#	Coca-Cola Co.	242,636	10,365,410
	Coca-Cola Enterprises, Inc.	51,644	579,962
	Colgate-Palmolive Co.	70,428	4,580,637
*	Collective Brands, Inc.	8,500	90,695
	ConAgra, Inc.	43,749	748,108
*	Constellation Brands, Inc. Class A	15,300	222,156
	Corn Products International, Inc.	7,000	162,050
#	Costco Wholesale Corp.	33,000	1,485,990
*	Cuisine Solutions, Inc.	1,364	873
	CVS Caremark Corp.	154,637	4,156,643
*	Darling International, Inc.	8,700	39,933
* #	Dean Foods Co.	9,750	188,565
	Del Monte Foods Co.	23,620	157,309
#	Diamond Foods, Inc.	2,435	62,531

* # Elizabeth Arden, Inc.	3,500	20,405
* # Energizer Holdings, Inc.	4,700	223,861
# Estee Lauder Companies, Inc.	11,200	294,000
Farmer Brothers Co.	2,399	48,844
# Flowers Foods, Inc.	13,158	282,765
General Mills, Inc.	47,155	2,789,218
# Great Atlantic & Pacific Tea, Inc.	4,751	33,827
* # Green Mountain Coffee, Inc.	3,191	122,088

* # Hain Celestial Group, Inc.	4,326	65,842
* # Hansen Natural Corp.	5,324	178,354
Heinz (H.J.) Co.	28,800	1,051,200
# Hormel Foods Corp.	18,930	564,682
Imperial Sugar Co.	1,726	19,607
Ingles Market, Inc. Class A	2,210	31,515
* Integrated Biopharma, Inc.	800	184
Inter Parfums, Inc.	3,152	19,038
# J & J Snack Foods Corp.	2,891	100,925
J.M. Smucker Co.	13,276	599,411
# Kellogg Co.	34,200	1,494,198
# Kimberly-Clark Corp.	39,910	2,054,168
Kraft Foods, Inc.	209,924	5,888,368
# Lancaster Colony Corp.	2,988	108,793
# Lance, Inc.	4,400	82,852
* # Lifeway Foods, Inc.	1,134	8,392
Lorillard, Inc.	20,332	1,208,941
# Mannatech, Inc.	2,370	6,375
McCormick & Co., Inc.	10,214	327,257
McCormick & Co., Inc. Voting Common Stock	607	19,491
* Medifast, Inc.	3,000	23,220
MGP Ingredients, Inc.	500	276
Molson Coors Brewing Co.	17,350	698,684
Nash-Finch Co.	1,700	73,151
* National Beverage Corp.	5,976	52,051
* Natural Alternatives International, Inc.	1,000	6,100
* NBTY, Inc.	2,800	52,836
# Nu Skin Enterprises, Inc. Class A	6,210	58,933
Oil-Dri Corp. of America	641	10,288
* Omega Protein Corp.	2,400	9,168
* Overhill Farms, Inc.	2,000	9,200
* Pantry, Inc.	2,700	44,901
* Parlux Fragrances, Inc.	3,044	8,523
* # Peet' s Coffee & Tea, Inc.	2,000	40,640
PepsiAmericas, Inc.	14,300	230,659
# PepsiCo, Inc.	180,780	9,080,579
Philip Morris International, Inc.	199,700	7,418,855
# Pilgrim' s Pride Corp.	3,235	2,297
* Prestige Brands Holdings, Inc.	5,080	32,258

PriceSmart, Inc.	3,522	57,409
Procter & Gamble Co.	421,570	22,975,565
Ralcorp Holdings, Inc.	6,195	366,868
Reddy Ice Holdings, Inc.	500	810
# Reliv' International, Inc.	1,707	8,108
* Revlon, Inc.	4,600	27,186
Reynolds American, Inc.	41,110	1,569,580
# Rocky Mountain Chocolate Factory, Inc.	1,050	6,751
# Ruddick Corp.	6,200	149,110
# Safeway, Inc.	43,900	940,777
# Sanderson Farms, Inc.	1,550	56,079
* Sanfilippo (John B.) & Son, Inc.	1,596	8,778
Sara Lee Corp.	42,837	429,655
* # Smart Balance, Inc.	34	247
* # Smithfield Foods, Inc.	14,403	170,964
Spartan Stores, Inc.	3,059	56,836

* Star Scientific, Inc.	11,934	39,382
SUPERVALU, Inc.	13,614	238,790
# Sysco Corp.	42,580	949,108
Tasty Baking Co.	100	410
# The Hershey Co.	22,680	845,510
# The Kroger Co.	68,300	1,536,750
# Tootsie Roll Industries, Inc.	5,332	127,275
* # TreeHouse Foods, Inc.	5,030	132,742
Tyson Foods, Inc. Class A	23,986	212,276
* # United Natural Foods, Inc.	5,900	91,686
United-Guardian, Inc.	600	5,655
# Universal Corp.	2,900	88,682
* # USANA Health Services, Inc.	2,500	58,025
# Vector Group, Ltd.	9,339	135,976
# Walgreen Co.	92,725	2,541,592
# Wal-Mart Stores, Inc.	481,796	22,702,228
WD-40 Co.	2,300	57,661
Weis Markets, Inc.	3,821	118,871
# Whole Foods Market, Inc.	6,063	62,146
* # Winn-Dixie Stores, Inc.	5,500	75,570
Total Consumer Staples		<u>127,556,361</u>

Energy – (8.7%)

Adams Resources & Energy, Inc.	600	10,569
* Allis-Chalmers Energy, Inc.	4,007	14,425
Alon USA Energy, Inc.	4,500	53,100
* # Alpha Natural Resources, Inc.	8,770	143,126
Anadarko Petroleum Corp.	51,650	1,897,621
Apache Corp.	32,715	2,453,625
# Arch Coal, Inc.	14,060	213,571
* # Arena Resources, Inc.	4,136	100,753

Atlas America, Inc.	4,038	51,283
* # ATP Oil & Gas Corp.	3,000	13,410
* # Atwood Oceanics, Inc.	6,000	99,900
* # Aventine Renewable Energy Holdings, Inc.	1,200	552
# Baker Hughes, Inc.	26,900	896,308
* Basic Energy Services, Inc.	4,100	39,360
Berry Petroleum Corp. Class A	3,940	28,998
* # Bill Barret Corp.	4,720	104,359
# BJ Services Co.	25,397	279,367
* # Bolt Technology Corp.	1,050	8,137
* # BPZ Resources, Inc.	6,842	39,410
* Brigham Exploration Co.	5,300	13,250
* # Bristow Group, Inc.	2,956	71,506
* # Bronco Drilling Co., Inc.	2,900	15,312
# Cabot Oil & Gas Corp.	12,169	334,526
* # Cal Dive International, Inc.	8,537	54,125
* Callon Petroleum Co.	3,000	6,330
* # Cameron International Corp.	19,600	453,936
# CARBO Ceramics, Inc.	3,490	125,465
* # Carrizo Oil & Gas, Inc.	3,300	45,738
* # Cheniere Energy, Inc.	6,400	22,528
Chesapeake Energy Corp.	52,417	828,713
Chevron Corp.	195,914	13,815,855
# Cimarex Energy Co.	11,793	292,938

* Clayton Williams Energy, Inc.	1,100	43,780
* # CNX Gas Corp.	19,798	512,372
* Complete Production Services, Inc.	7,419	47,556
* # Comstock Resources, Inc.	4,500	171,585
* # Concho Resources, Inc.	10,600	267,332
ConocoPhillips	185,246	8,804,742
# CONSOL Energy, Inc.	20,070	547,108
* Contango Oil & Gas Co.	2,300	102,580
* CREDO Petroleum Corp.	1,676	16,693
Crosstex Energy, Inc.	3,442	11,427
* Crusader Energy Group, Inc.	23,206	19,029
* Dawson Geophysical Co.	1,100	17,523
Delek US Holdings, Inc.	4,100	28,495
* # Delta Petroleum Corp.	7,018	30,458
* # Denbury Resources, Inc.	31,280	382,867
Devon Energy Corp.	41,316	2,545,066
# Diamond Offshore Drilling, Inc.	14,665	920,375
* # Dresser-Rand Group, Inc.	9,700	188,956
* # Dril-Quip, Inc.	4,000	98,000
# El Paso Corp.	35,300	288,754
* Encore Acquisition Co.	5,125	139,297
* Energy Partners, Ltd.	4,434	5,143
ENSCO International, Inc.	17,361	474,997

#	EOG Resources, Inc.	25,600	1,734,912
* #	Evolution Petroleum Corp.	4,053	6,079
*	EXCO Resources, Inc.	18,562	188,219
* #	Exterran Holdings, Inc.	4,339	96,152
	Exxon Mobil Corp.	550,543	42,105,529
* #	FMC Technologies, Inc.	10,382	307,203
* #	Forest Oil Corp.	9,067	136,005
	Foundation Coal Holdings, Inc.	3,200	51,904
#	Frontier Oil Corp.	11,017	157,323
* #	FX Energy, Inc.	6,300	18,144
*	General Maritime Corp.	1,876	19,923
*	Geokinetics, Inc.	1,200	3,948
* #	Geomet, Inc.	5,849	7,311
*	GeoResources, Inc.	2,107	15,128
*	GMX Resources, Inc.	2,100	47,607
*	Goodrich Petroleum Corp.	3,400	98,260
	Gulf Island Fabrication, Inc.	2,000	25,180
*	Gulfmark Offshore, Inc.	2,800	67,032
*	Gulfport Energy Corp.	3,600	13,788
#	Halliburton Co.	74,631	1,287,385
* #	Harvest Natural Resources, Inc.	4,500	18,000
* #	Helix Energy Solutions Group, Inc.	6,666	34,330
	Helmerich & Payne, Inc.	11,121	249,778
* #	Hercules Offshore, Inc.	2,753	10,241
	Hess Corp.	32,800	1,824,008
*	HKN, Inc.	1,800	4,842
#	Holly Corp.	4,600	107,502
* #	Hornbeck Offshore Services, Inc.	2,800	49,672
* #	International Coal Group, Inc.	18,922	45,791
*	James River Coal Co.	3,190	43,256
*	Key Energy Group, Inc.	8,390	28,610
	Lufkin Industries, Inc.	2,061	72,032

	Marathon Oil Corp.	73,994	2,014,857
* #	Mariner Energy, Inc.	4,836	47,876
#	Massey Energy Co.	8,200	124,476
*	Matrix Service Co.	2,900	15,341
* #	McMoran Exploration Co.	7,200	48,168
*	Mitcham Industries, Inc.	1,600	5,792
	Murphy Oil Corp.	15,200	671,536
*	NATCO Group, Inc. Class A	2,030	34,774
* #	National Coal Corp.	3,063	3,859
* #	National-Oilwell, Inc.	39,285	1,038,695
*	Natural Gas Services Group	1,600	13,680
* #	Newfield Exploration Co.	13,489	258,854
*	Newpark Resources, Inc.	9,600	40,416
#	Noble Corp.	6,490	176,203
	Noble Energy, Inc.	15,161	741,828



* Northern Oil & Gas, Inc.	3,400	10,744
# Occidental Petroleum Corp.	85,188	4,647,005
* # Oceaneering International, Inc.	4,900	168,854
* # Oil States International, Inc.	5,000	91,550
* OMNI Energy Services Corp.	4,100	4,756
# Overseas Shipholding Group, Inc.	3,100	110,670
Panhandle Royalty Co.	1,200	24,300
* Parallel Petroleum Corp.	5,265	12,741
* Parker Drilling Co.	14,081	29,852
# Patterson-UTI Energy, Inc.	15,595	149,088
# Peabody Energy Corp.	19,010	475,250
# Penn Virginia Corp.	4,300	88,580
* Petrohawk Energy Corp.	29,804	587,437
* Petroleum Development Corp.	1,800	31,050
* # PetroQuest Energy, Inc.	5,600	35,448
* PHI, Inc. Non-Voting	1,871	22,489
* Pioneer Drilling Co.	4,365	21,694
Pioneer Natural Resources Co.	10,811	158,273
* Plains Exploration & Production Co.	10,810	228,307
* PowerSecure International, Inc.	3,200	12,576
# Precision Drilling Trust	2,875	14,289
* Pride International, Inc.	16,880	272,106
* # Quicksilver Resources, Inc.	9,766	67,678
# Range Resources Corp.	13,800	494,592
# Rowan Companies, Inc.	9,680	122,549
RPC, Inc.	7,600	56,544
# Schlumberger, Ltd.	68,900	2,811,809
* # SEACOR Holdings, Inc.	2,400	156,096
# Smith International, Inc.	24,165	548,545
* # Southwestern Energy Co.	28,000	886,200
Spectra Energy Corp.	29,432	427,058
# St. Mary Land & Exploration Co.	7,000	135,450
* Stone Energy Corp.	4,742	40,686
# Sunoco, Inc.	13,690	634,121
* # Superior Energy Services, Inc.	8,921	138,989
* Superior Well Services, Inc.	1,917	17,617
* Swift Energy Corp.	2,730	41,824
* T-3 Energy Services, Inc.	1,820	23,205
# Tesoro Petroleum Corp.	12,400	213,652
* Teton Energy Corp.	700	665

* TETRA Technologies, Inc.	7,043	36,553
* # TGC Industries, Inc.	2,350	5,358
The Williams Companies, Inc.	43,300	612,695
Tidewater, Inc.	5,100	212,211
* # Treador Resources Corp.	1,200	2,856
* # Trico Marine Services, Inc.	2,200	13,684
* # Tri-Valley Corp.	3,900	5,265

* #	TXCO Resources, Inc.	4,562	7,345
*	Union Drilling, Inc.	1,746	7,997
* #	Unit Corp.	4,000	99,760
#	USEC, Inc.	12,600	64,134
*	VAALCO Energy, Inc.	7,100	53,321
	Valero Energy Corp.	36,794	887,471
* #	Venoco, Inc.	4,052	12,034
	W&T Offshore, Inc.	6,706	84,294
*	Warren Resources, Inc.	4,260	7,668
* #	Weatherford International, Ltd.	34,720	382,962
#	Western Refining, Inc.	5,100	59,466
*	Westmoreland Coal Co.	1,173	10,733
*	Whiting Petroleum Corp.	4,750	137,750
#	World Fuel Services Corp.	3,475	117,351
#	XTO Energy, Inc.	52,486	1,946,706
Total Energy			<u>111,085,633</u>
Financials – (8.1%)			
	1st Source Corp.	3,790	67,462
	21st Century Holding Co.	1,200	5,064
#	Abington Bancorp, Inc.	3,523	24,837
	Advance America Cash Advance Centers, Inc.	677	955
	Advanta Corp. Class B	4,621	3,604
* #	Affiliated Managers Group, Inc.	3,820	153,526
#	AFLAC, Inc.	36,994	858,631
* #	Allegheny Corp.	945	257,446
	Allstate Corp.	77,086	1,670,454
* #	Alphatec Holdings, Inc.	5,100	11,067
	Amcore Financial, Inc.	1,017	1,414
	American Bancorp of New Jersey, Inc.	2,100	22,386
#	American Capital, Ltd.	9,638	27,565
	American Equity Investment Life Holding Co.	4,190	28,031
#	American Express Co.	83,040	1,389,259
	American Financial Group, Inc.	13,400	227,532
	American National Insurance Co.	1,877	104,830
	American Physicians Capital, Inc.	900	38,268
	American River Bankshares	882	8,820
#	American West Bancorporation	164	123
* #	AmeriCredit Corp.	15,200	71,592
	Ameriprise Financial, Inc.	23,300	469,495
	Ameris Bancorp	1,900	14,554
*	Amerisafe, Inc.	2,988	55,965
#	AmeriServe Financial, Inc.	2,100	3,843
	AmTrust Financial Services, Inc.	4,100	33,661
	Anchor Bancorp Wisconsin, Inc.	372	751
	AON Corp.	29,735	1,101,682
*	Arch Capital Group, Ltd.	5,970	359,095
*	Argo Group International Holdings, Ltd.	3,680	114,485

Arrow Financial Corp.	1,596	37,570
* Aspen Insurance Holdings, Ltd.	3,200	70,720
Asset Acceptance Capital Corp.	4,197	17,585
# Associated Banc-Corp.	14,175	221,839
Assurant, Inc.	12,170	321,288
ASTA Funding, Inc.	400	712
Astoria Financial Corp.	2,620	23,790
Atlantic Coast Federal Corp.	1,599	6,828
* Axis Capital Holdings, Ltd.	13,340	323,628
* # B of I Holding, Inc.	900	4,050
# BancFirst Corp.	2,300	81,926
Banco Santander SA Sponsored ADR	4,237	33,221
# BancorpSouth, Inc.	11,403	215,517
# BancTrust Financial Group, Inc.	2,903	25,750
Bank Mutual Corp.	7,500	66,225
Bank of America Corp.	610,321	4,015,912
* # Bank of Florida Corp.	1,400	4,326
Bank of Granite Corp.	1,606	5,043
# Bank of Hawaii Corp.	5,900	211,633
Bank of New York Mellon Corp.	90,600	2,332,044
# Bank of the Ozarks, Inc.	2,040	46,288
# BankAtlantic Bancorp, Inc.	660	1,531
BankFinancial Corp.	3,130	30,142
Banner Corp.	1,200	3,780
# BB&T Corp.	77,253	1,528,837
* Beneficial Mutual Bancorp, Inc.	2,800	26,824
Benjamin Franklin Bancorp, Inc.	700	7,574
# Berkshire Hills Bancorp, Inc.	1,568	36,879
BGC Partners, Inc. Class A	4,778	11,515
# BlackRock, Inc.	12,210	1,328,448
# BOK Financial Corp.	7,669	286,054
# Boston Private Financial Holdings, Inc.	7,520	35,419
* Broadpoint Securities Group, Inc.	10,695	24,064
Brookline Bancorp, Inc.	8,400	81,228
# Brooklyn Federal Bancorp, Inc.	100	1,243
# Brown & Brown, Inc.	18,060	345,488
Cadence Financial Corp.	1,800	7,794
Camden National Corp.	900	20,970
Capital City Bank Group, Inc.	2,796	44,792
Capital One Financial Corp.	46,051	729,448
# Capital Southwest Corp.	544	49,863
# Capitol Bancorp, Ltd.	2,300	13,823
# Capitol Federal Financial	10,689	442,525
Cardinal Financial Corp.	3,905	21,673
Cascade Financial Corp.	500	1,555
# Cash America International, Inc.	2,635	48,168
# Cathay General Bancorp	5,887	74,765
* CB Richard Ellis Group, Inc.	465	1,674
Center Bancorp, Inc.	1,708	12,485
Center Financial Corp.	2,200	10,560

* Central Jersey Bancorp	1,260	8,518
Central Pacific Financial Corp.	2,783	18,730
Chemical Financial Corp.	3,399	77,497
Chubb Corp.	43,186	1,838,860
Cincinnati Financial Corp.	17,167	376,472

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# CIT Group, Inc.	1,400	3,906
Citigroup, Inc.	503,509	1,787,457
Citizens Community Bancorp, Inc.	600	4,128
Citizens First Bancorp, Inc.	500	625
Citizens Republic Bancorp, Inc.	13,014	14,966
* # Citizens, Inc.	6,415	52,282
City Holding Co.	2,200	56,562
# City National Corp.	6,700	231,887
# Clifton Savings Bancorp, Inc.	4,183	43,671
CME Group, Inc.	5,600	973,896
CNA Financial Corp.	33,615	390,942
* CNA Surety Corp.	7,600	125,780
# CoBiz Financial, Inc.	3,100	14,725
Cohen & Steers, Inc.	3,700	39,960
Columbia Banking System, Inc.	2,213	19,696
# Comerica, Inc.	17,273	287,768
* Command Security Corp.	631	2,297
# Commerce Bancshares, Inc.	10,111	353,379
* # Community Bancorp	200	540
Community Bank System, Inc.	4,381	78,639
Community Trust Bancorp, Inc.	2,090	58,457
Compass Diversified Holdings	4,512	48,775
* # CompuCredit Corp.	5,700	18,240
* Consec, Inc.	7,719	17,985
* Consumer Portfolio Services, Inc.	623	330
* Core-Mark Holding Co., Inc.	1,200	22,008
# Corus Bankshares, Inc.	5,500	6,105
* Cowen Group, Inc.	600	3,450
* Crescent Financial Corp.	1,840	6,458
# Cullen Frost Bankers, Inc.	7,020	307,265
CVB Financial Corp.	13,213	118,785
* Dearborn Bancorp, Inc.	105	206
# Delphi Financial Group, Inc. Class A	5,020	76,153
* # Diamond Hill Investment Group, Inc.	293	15,063
Dime Community Bancshares	5,800	58,290
Discover Financial Services	51,100	365,365
* # Dollar Financial Corp.	1,400	10,990
Donegal Group, Inc. Class A	3,297	46,224
* # E*TRADE Financial Corp.	1,541	1,757
# East West Bancorp, Inc.	7,220	68,518
Eastern Insurance Holdings, Inc.	1,500	15,675
# Eaton Vance Corp.	11,370	217,622

#	EMC Insurance Group, Inc.	1,000	19,420
	Employers Holdings, Inc.	6,450	87,333
*	Encore Bancshares, Inc.	300	1,353
*	Encore Capital Group, Inc.	2,822	14,844
*	Endurance Specialty Holdings, Ltd.	5,492	149,712
	Enterprise Financial Services Corp.	1,766	18,543
	Erie Indemnity Co.	6,057	214,721
	ESSA Bancorp, Inc.	2,588	34,524
	Evercore Partners, Inc. Class A	700	7,861
	Everest Re Group, Ltd.	6,100	384,300
*	ExlService Holdings, Inc.	2,110	16,774
#	F.N.B. Corp.	8,657	68,477
	FBL Financial Group, Inc. Class A	3,582	36,930

* #	FCStone Group, Inc.	1,350	5,197
#	Federal Agriculture Mortgage Corp. Class C	300	996
#	Federated Investors, Inc.	4,650	90,768
	Fidelity National Financial, Inc.	21,299	311,391
#	Fidelity Southern Corp.	1,010	3,020
	Fifth Third Bancorp	63,406	151,540
#	Financial Federal Corp.	2,800	60,816
*	First Acceptance Corp.	6,550	18,405
	First American Corp.	10,600	231,504
#	First Bancorp (318672102)	9,100	64,701
	First Bancorp (318910106)	2,300	33,097
#	First Busey Corp.	5,781	50,584
* #	First Cash Financial Services, Inc.	4,200	70,644
	First Citizens BancShares, Inc.	100	13,986
	First Commonwealth Financial Corp.	11,190	107,312
#	First Community Bancshares, Inc.	1,100	18,931
	First Defiance Financial Corp.	2,282	15,677
	First Financial Bancorp	5,694	46,235
	First Financial Bankshares, Inc.	2,990	132,726
	First Financial Corp.	1,700	56,355
	First Financial Holdings, Inc.	883	13,369
#	First Financial Northwest, Inc.	1,460	12,644
#	First Horizon National Corp.	12,677	120,692
	First Merchants Corp.	1,745	27,362
*	First Mercury Financial Corp.	1,796	19,846
#	First Midwest Bancorp, Inc.	5,405	54,050
	First Niagara Financial Group, Inc.	16,396	214,132
	First Place Financial Corp.	1,100	3,157
* #	First Regional Bancorp	1,800	5,760
	First Security Group, Inc.	1,628	7,114
#	First South Bancorp, Inc.	1,785	14,655
	First State Bancorporation	274	269
	FirstMerit Corp.	11,240	181,751
	Flushing Financial Corp.	1,928	15,270

FNB United Corp.	1,037	3,038
Forest City Enterprises, Inc. Class A	3,304	22,335
Forest City Enterprises, Inc. Class B	3,286	22,739
* FPIC Insurance Group, Inc.	1,000	38,930
# Franklin Resources, Inc.	28,523	1,381,084
# Frontier Financial Corp.	6,500	11,505
Fulton Financial Corp.	16,509	115,893
* GAINSCO, INC.	460	660
Gallagher (Arthur J.) & Co.	13,139	309,686
GAMCO Investors, Inc.	367	11,465
Genworth Financial, Inc.	21,770	50,506
German American Bancorp, Inc.	1,900	21,090
# GFI Group, Inc.	8,700	27,318
# Glacier Bancorp, Inc.	9,084	139,439
# Great Southern Bancorp, Inc.	983	10,420
Greene Bancshares, Inc.	700	6,923
# Greenhill & Co., Inc.	3,700	240,574
Grubb & Ellis Co.	847	534
* Guaranty Bancorp	5,055	7,684
* Hallmark Financial Services, Inc.	1,252	9,690
Hancock Holding Co.	4,000	109,480

Hanmi Financial Corp.	500	955
Hanover Insurance Group, Inc.	6,530	263,943
Harleysville Group, Inc.	4,195	119,306
Harleysville National Corp.	6,323	58,867
* Harris & Harris Group, Inc.	3,600	12,636
Hartford Financial Services Group, Inc.	17,430	229,379
HCC Insurance Holdings, Inc.	15,625	365,781
Heartland Financial USA, Inc.	2,993	41,214
Heritage Commerce Corp.	1,165	8,400
Heritage Financial Corp.	905	11,068
Heritage Financial Group	1,785	15,494
* HFF, Inc.	400	880
* Hilltop Holdings, Inc.	8,100	81,000
# Home Bancshares, Inc.	2,684	55,264
Home Federal Bancorp, Inc.	2,731	24,552
HopFed Bancorp, Inc.	200	1,940
Horace Mann Educators Corp.	2,800	26,180
# Horizon Financial Corp.	483	1,183
# Hudson City Bancorp, Inc.	58,532	678,971
# Huntington Bancshares, Inc.	31,200	89,856
IBERIABANK Corp.	1,925	81,601
Independence Holding Co.	2,500	7,500
# Independent Bank Corp. (453836108)	2,695	49,965
Independent Bank Corp. (453838104)	1,574	2,503
Infinity Property & Casualty Corp.	800	30,720
Integra Bank Corp.	2,200	3,542

* #	IntercontinentalExchange, Inc.	5,363	305,316
*	International Assets Holding Corp.	1,100	7,425
#	International Bancshares Corp.	9,940	181,107
	Interinvest Bancshares Corp.	754	2,827
	Invesco, Ltd. ADR	23,538	277,513
* #	Investment Technology Group, Inc.	4,654	100,899
*	Investors Bancorp, Inc.	16,500	176,220
*	IPC Holdings, Ltd.	3,700	94,942
#	Irwin Financial Corp.	2,000	4,780
	Janus Capital Group, Inc.	15,600	81,900
#	Jefferies Group, Inc.	15,480	178,639
#	Jones Lang LaSalle, Inc.	3,500	82,635
	JPMorgan Chase & Co.	392,602	10,015,277
* #	KBW, Inc.	3,185	59,814
	Kearny Financial Corp.	12,000	129,480
	KeyCorp	56,647	412,390
	K-Fed Bancorp	1,291	10,328
* #	Knight Capital Group, Inc.	13,657	246,236
#	Lakeland Bancorp, Inc.	2,835	22,141
	Lakeland Financial Corp.	2,100	43,260
	Legacy Bancorp, Inc.	1,200	12,012
#	Legg Mason, Inc.	8,695	139,642
* #	Leucadia National Corp.	25,485	405,721
#	Life Partners Holdings, Inc.	1,800	68,400
	Lincoln National Corp.	17,642	266,923
*	Liquidity Services, Inc.	2,738	19,522
	LNB Bancorp, Inc.	840	4,788
	Loews Corp.	53,656	1,309,206
*	LoopNet, Inc.	3,556	23,114

#	M&T Bank Corp.	15,538	604,584
#	Macatawa Bank Corp.	4,110	11,138
#	MainSource Financial Group, Inc.	3,014	29,447
* #	Markel Corp.	1,093	295,143
*	Market Leader, Inc.	2,600	4,589
*	MarketAxess Holdings, Inc.	400	3,088
*	Marlin Business Services, Inc.	2,700	10,719
	Marsh & McLennan Companies, Inc.	72,865	1,408,480
	Marshall & Ilsley Corp.	29,177	166,601
#	Mastercard, Inc.	11,740	1,594,057
	MB Financial, Inc.	5,050	82,517
* #	MBIA, Inc.	32,300	124,678
#	MBT Financial Corp.	1,485	3,906
#	Meadowbrook Insurance Group, Inc.	5,417	32,881
	Medallion Financial Corp.	3,200	21,632
	Mercantile Bank Corp.	105	496
	Mercer Insurance Group, Inc.	1,116	15,189
	Merchants Bancshares, Inc.	894	17,478

#	Mercury General Corp.	5,946	230,348
*	Meridian Interstate Bancorp, Inc.	100	875
	MetLife, Inc.	71,147	2,044,053
#	Midwest Banc Holdings, Inc.	4,200	4,914
*	Montpelier Re Holdings, Ltd.	2,200	31,108
#	Moody' s Corp.	20,673	442,816
	Morgan Stanley	64,050	1,295,731
*	Move, Inc.	793	1,340
#	Nara Bancorp, Inc.	1,800	10,638
#	National Interstate Corp.	1,900	30,172
#	National Penn Bancshares, Inc.	11,537	111,678
*	Navigators Group, Inc.	2,300	118,082
#	NBT Bancorp, Inc.	4,884	111,551
	Nelnet, Inc. Class A	5,722	79,078
	New England Bancshares, Inc.	1,000	6,500
#	New Westfield Financial, Inc.	5,500	52,965
#	New York Community Bancorp, Inc.	37,305	494,291
	NewAlliance Bancshares, Inc.	16,500	181,335
	NewBridge Bancorp	1,600	3,520
* #	NewStar Financial, Inc.	3,503	10,369
*	Nexity Financial Corp.	300	208
	Northeast Community Bancorp, Inc.	1,876	14,727
	Northern Trust Corp.	23,200	1,334,464
	Northfield Bancorp, Inc.	5,398	53,656
	Northrim Bancorp, Inc.	600	6,036
#	Northwest Bancorp, Inc.	7,000	129,920
	NYMAGIC, Inc.	400	6,824
#	NYSE Euronext, Inc.	6,500	143,000
* #	Ocwen Financial Corp.	8,900	79,210
	Odyssey Re Holdings Corp.	9,000	423,450
	Old National Bancorp	10,275	130,801
	Old Republic International Corp.	25,787	266,122
#	Old Second Bancorp, Inc.	700	6,258
	OneBeacon Insurance Group, Ltd.	1,900	16,055
	optionsXpress Holding, Inc.	5,850	63,706
* #	Oritani Financial Corp.	6,047	90,161
	Pacific Capital Bancorp	4,879	51,766

	Pacific Mercantile Bancorp	1,525	6,405
#	PacWest Bancorp	1,400	23,674
#	Park National Corp.	2,100	113,925
* #	PartnerRe, Ltd.	4,900	321,097
	Peapack-Gladstone Financial Corp.	1,170	25,740
*	Pennsylvania Commerce Bancorp, Inc.	200	4,100
* #	Penson Worldwide, Inc.	2,900	17,342
	Peoples Bancorp, Inc.	1,397	14,068
#	People' s United Financial, Inc.	47,783	781,730
* #	PHH Corp.	6,604	72,974



* PICO Holdings, Inc.	2,200	55,924
* # Pinnacle Financial Partners, Inc.	3,600	85,068
* Piper Jaffray Companies, Inc.	1,004	28,825
* Platinum Underwriters Holdings, Ltd.	1,337	37,182
* PMA Capital Corp. Class A	1,000	5,510
PMI Group, Inc.	6,214	8,637
PNC Financial Services Group, Inc.	49,259	1,601,903
* # Portfolio Recovery Associates, Inc.	2,500	58,975
Preferred Bank	940	5,236
Presidential Life Corp.	1,100	10,637
Principal Financial Group, Inc.	23,764	394,245
# PrivateBancorp, Inc.	4,700	68,526
* ProAssurance Corp.	4,600	217,396
* # Progressive Corp.	78,005	947,761
# Prosperity Bancshares, Inc.	6,800	183,940
Protective Life Corp.	9,500	78,660
# Provident Bankshares Corp.	6,499	41,724
Provident Financial Holdings, Inc.	100	450
Provident Financial Services, Inc.	10,166	111,114
Provident New York Bancorp	6,130	58,235
Prudential Financial, Inc.	41,907	1,079,105
# QC Holdings, Inc.	2,796	11,883
Radian Group, Inc.	8,700	28,014
Rainier Pacific Financial Group, Inc.	700	1,155
# Raymond James Financial, Inc.	11,422	211,421
# Regions Financial Corp.	61,882	214,112
# Reinsurance Group of America, Inc.	12,788	455,636
* RenaissanceRe Holdings, Ltd.	6,200	277,078
# Renasant Corp.	3,700	44,807
Republic Bancorp, Inc. Class A	105	1,890
* Republic First Bancorp, Inc.	1,100	8,272
Riverview Bancorp, Inc.	1,705	5,882
RLI Corp.	3,330	188,112
Rockville Financial, Inc.	3,373	38,520
Roma Financial Corp.	4,086	46,499
Rome Bancorp, Inc.	597	4,639
# S&T Bancorp, Inc.	4,332	110,163
S.Y. Bancorp, Inc.	2,030	46,243
Safety Insurance Group, Inc.	2,500	87,550
Sanders Morris Harris Group, Inc.	1,200	4,992
Sandy Spring Bancorp, Inc.	1,969	27,802
# SCBT Financial Corp.	1,583	42,519
# Schwab (Charles) Corp.	92,300	1,254,357
* Seabright Insurance Holdings	2,360	24,473
Seacoast Banking Corp. of Florida	2,800	12,852

# Security Bank Corp.	3,328	2,662
# SEI Investments Co.	11,720	148,492

#	Selective Insurance Group, Inc.	7,200	110,520
	SI Financial Group, Inc.	1,500	9,375
* #	Signature Bank	4,460	114,577
#	Simmons First National Corp. Class A	1,872	46,126
* #	SLM Corp.	28,600	327,470
	Smithtown Bancorp, Inc.	1,563	21,538
	Somerset Hills Bancorp	945	5,802
	South Financial Group, Inc.	9,700	18,236
	Southern Community Financial Corp.	900	3,249
	Southside Bancshares, Inc.	1,707	32,467
	Southwest Bancorp, Inc.	1,600	16,768
*	Specialty Underwriters' Alliance, Inc.	792	2,582
	StanCorp Financial Group, Inc.	5,700	147,174
	State Auto Financial Corp.	5,240	115,804
	State Bancorp, Inc.	2,047	12,282
#	State Street Corp.	48,284	1,123,569
	StellarOne Corp.	3,670	47,857
#	Sterling Bancorp	1,499	16,519
#	Sterling Bancshares, Inc.	9,900	55,044
	Sterling Financial Corp.	6,517	12,056
	Stewart Information Services Corp.	2,175	32,277
*	Stifel Financial Corp.	3,747	131,295
#	Student Loan Corp.	1,558	73,133
#	Suffolk Bancorp	1,300	39,663
*	Sun American Bancorp	200	60
*	Sun Bancorp, Inc.	2,036	11,524
	SunTrust Banks, Inc.	26,252	321,850
*	Superior Bancorp	975	2,671
#	Susquehanna Bancshares, Inc.	9,642	106,062
*	Susser Holdings Corp.	1,446	18,899
*	SVB Financial Group	3,491	72,508
	SWS Group, Inc.	3,900	57,135
#	Synovus Financial Corp.	42,415	167,963
#	T. Rowe Price Group, Inc.	24,385	672,538
	Taylor Capital Group, Inc.	730	4,665
	TCF Financial Corp.	17,596	218,014
* #	TD Ameritrade Holding Corp.	44,306	497,999
* #	Tejon Ranch Co.	2,171	47,436
	Temecula Valley Bancorp, Inc.	700	805
*	Tennessee Commerce Bancorp, Inc.	700	7,175
*	Texas Capital Bancshares, Inc.	4,203	47,452
	TFS Financial Corp.	44,240	568,926
*	The Bancorp, Inc.	1,500	4,635
#	The Colonial BancGroup, Inc.	1,200	948
	The Goldman Sachs Group, Inc.	41,300	3,334,149
* #	The NASDAQ OMX Group, Inc.	23,430	511,243
#	The Phoenix Companies, Inc.	4,100	7,175
* #	The St. Joe Co.	9,758	234,680
	The Travelers Companies, Inc.	67,540	2,609,746
*	thinkorswim Group, Inc.	3,400	25,568
	Thomas Properties Group, Inc.	2,051	4,102

* Thomas Weisel Partners Group, Inc.	3,004	9,282
# TIB Financial Corp.	927	3,689

TierOne Corp.	400	644
# Tompkins Financial Corp.	1,449	72,667
# Torchmark Corp.	10,128	303,840
# Tower Group, Inc.	3,400	85,238
* # Tradestation Group, Inc.	5,240	28,872
Transatlantic Holdings, Inc.	7,080	227,622
* Tree.com, Inc.	421	1,671
# TriCo Bancshares	1,628	32,788
TrustCo Bank Corp.	10,000	67,000
Trustmark Corp.	8,049	163,395
# U.S. Bancorp	247,080	3,666,667
# UCBH Holdings, Inc.	14,200	33,086
# UMB Financial Corp.	5,418	209,893
# Umpqua Holdings Corp.	9,118	89,356
Union Bankshares Corp.	2,400	37,512
* United America Indemnity, Ltd.	1,553	16,431
# United Bankshares, Inc.	6,100	128,039
# United Community Banks, Inc.	4,141	21,326
United Community Financial Corp.	2,138	1,090
# United Financial Bancorp, Inc.	2,642	36,222
United Fire & Casualty Co.	3,165	63,458
* United PanAm Financial Corp.	1,873	2,004
# United Security Bancshares	1,842	15,141
United Western Bancorp, Inc.	1,300	10,569
# Unitrin, Inc.	5,400	68,904
* Universal American Corp.	8,200	80,934
Universal Insurance Holdings, Inc.	1,586	5,741
Univest Corp. of Pennsylvania	1,893	43,350
Unum Group	30,140	426,782
# Valley National Bancorp	19,593	255,101
ViewPoint Financial Group	4,000	57,080
* Virginia Commerce Bancorp, Inc.	910	3,795
* Virtus Investment Partners, Inc.	205	1,242
W. R. Berkley Corp.	22,117	585,658
Waddell & Reed Financial, Inc.	7,300	103,076
Washington Banking Co.	200	1,728
# Washington Federal, Inc.	10,382	127,491
* # Waterstone Financial, Inc.	3,363	8,307
# Webster Financial Corp.	6,924	28,942
# Wells Fargo & Co.	462,108	8,733,841
Wesbanco, Inc.	3,164	65,368
Wesco Financial Corp.	888	267,830
West Bancorporation	2,033	16,467
# West Coast Bancorp	2,100	6,237
# Westamerica Bancorporation	3,900	166,647

* #	Western Alliance Bancorp	4,026	30,638
#	Westwood Holdings Group, Inc.	1,000	27,760
	White Mountains Insurance Group, Ltd.	1,097	264,925
	Whitney Holding Corp.	7,000	90,930
#	Wilmington Trust Corp.	8,293	113,531
#	Wilshire Bancorp, Inc.	4,528	31,062
#	Wintrust Financial Corp.	2,450	32,756
* #	World Acceptance Corp.	1,800	34,470
	Yadkin Valley Financial Corp.	1,900	17,461
	Zenith National Insurance Corp.	5,498	154,164

#	Zions Bancorporation	13,001	193,975
*	ZipRealty, Inc.	3,331	9,627
Total Financials			<u>103,142,332</u>

Health Care – (12.9%)

*	A.D.A.M., Inc.	1,300	4,192
* #	Abaxis, Inc.	1,263	19,981
	Abbott Laboratories	215,835	11,965,892
* #	ABIOMED, Inc.	5,100	68,799
*	Acadia Pharmaceuticals, Inc.	4,516	4,561
*	Accelrys, Inc.	3,112	11,763
* #	Accuray, Inc.	3,900	24,102
* #	Achillion Pharmaceuticals, Inc.	466	531
* #	Acorda Therapeutics, Inc.	2,300	56,419
* #	Advanced Medical Optics, Inc.	5,893	129,469
	Aetna, Inc.	40,600	1,258,600
*	Affymax, Inc.	2,211	28,743
* #	Air Methods Corp.	1,457	28,411
*	Akorn, Inc.	139	310
*	Albany Molecular Research, Inc.	4,200	35,994
* #	Alexion Pharmaceuticals, Inc.	11,100	409,257
*	Alexza Pharmaceuticals, Inc.	4,000	11,560
* #	Align Technology, Inc.	5,300	41,764
* #	Alkermes, Inc.	12,770	146,472
#	Allergan, Inc.	25,400	968,248
*	Alliance Imaging, Inc.	7,800	69,108
*	Allied Healthcare International, Inc.	3,031	3,001
* #	Allos Therapeutics, Inc.	10,300	80,649
	Allscripts-Misys Healthcare Solutions, Inc.	16,100	135,562
* #	Almost Family, Inc.	1,200	37,008
* #	Alnylam Pharmaceuticals, Inc.	800	16,872
* #	AMAG Pharmaceuticals, Inc.	2,000	70,500
* #	Amedisys, Inc.	3,722	153,458
*	America Services Group, Inc.	1,200	13,680
*	American Caresource Holding, Inc.	2,740	19,043
*	American Dental Partners, Inc.	1,985	13,319
* #	American Medical Systems Holdings, Inc.	9,300	99,510

* #	AMERIGROUP Corp.	7,500	209,775
	AmerisourceBergen Corp.	20,570	747,102
*	Amgen, Inc.	148,370	8,138,094
*	AMICAS, Inc.	5,700	9,148
*	AMN Healthcare Services, Inc.	228	1,550
* #	Amsurg Corp.	5,146	100,810
* #	Amylin Pharmaceuticals, Inc.	13,007	150,361
*	Anadys Pharmaceuticals, Inc.	5,600	29,176
	Analogic Corp.	1,341	33,525
*	AngioDynamics, Inc.	3,150	42,840
*	Anika Therapeutics, Inc.	1,588	6,479
*	Ardea Biosciences, Inc.	1,242	15,463
* #	Arena Pharmaceuticals, Inc.	7,261	30,061
*	Ariad Pharmaceuticals, Inc.	800	1,336
* #	Arqule, Inc.	6,233	24,620
* #	Array BioPharma, Inc.	3,100	12,400
*	Aspect Medical Systems, Inc.	1,900	7,220
*	Assisted Living Concepts, Inc.	4,579	18,179

* #	Athenahealth, Inc.	2,400	86,592
*	AtriCure, Inc.	2,483	3,352
* #	ATS Medical, Inc.	9,006	22,785
*	Auxilium Pharmaceuticals, Inc.	3,800	116,128
*	Avigen, Inc.	309	303
	Bard (C.R.), Inc.	14,030	1,200,547
	Baxter International, Inc.	67,165	3,939,227
#	Beckman Coulter, Inc.	5,600	278,432
	Becton Dickinson & Co.	23,500	1,707,745
* #	BioCryst Pharmaceuticals, Inc.	552	1,049
* #	Biogen Idec, Inc.	31,775	1,545,854
*	Bio-Imaging Technologies, Inc.	2,162	7,286
* #	BioLase Technology, Inc.	400	288
* #	BioMarin Pharmaceutical, Inc.	8,900	171,414
* #	BioMimetic Therapeutics, Inc.	2,646	21,353
*	Bio-Rad Laboratories, Inc. Class A	3,013	191,446
* #	Bio-Reference Laboratories, Inc.	1,800	43,920
*	BioSante Pharmaceuticals, Inc.	3,700	5,920
*	BioScrip, Inc.	3,300	5,577
* #	BioSphere Medical, Inc.	2,293	6,535
*	Boston Scientific Corp.	136,470	1,210,489
*	Bovie Medical Corp.	2,540	17,145
	Bristol-Myers Squibb Co.	276,740	5,925,003
#	Brookdale Senior Living, Inc.	3,994	27,159
* #	Bruker BioSciences Corp.	13,900	56,017
*	BSD Medical Corp.	2,800	9,268
*	Cadence Pharmaceuticals, Inc.	4,900	35,280
* #	Caliper Life Sciences, Inc.	2,074	2,675
	Cambrex Corp.	3,627	11,860

* Candela Corp.	238	129
* # Cantel Medical Corp.	2,444	36,636
* Capital Senior Living Corp.	4,900	12,887
* Caraco Pharmaceutical Laboratories, Ltd.	3,597	16,546
* # Cardiac Science Corp.	3,085	16,566
* Cardica, Inc.	2,000	6,380
Cardinal Health, Inc.	33,934	1,277,615
* # Cardium Therapeutics, Inc.	400	372
* CAS Medical Systems, Inc.	1,900	3,515
* Catalyst Health Solutions, Inc.	4,300	94,686
* Celera Corp.	9,298	78,475
* # Celgene Corp.	63,890	3,382,975
* # Celldex Therapeutics, Inc.	2,100	15,603
* # Centene Corp.	6,100	108,153
* # Cephalon, Inc.	9,695	748,260
* # Cepheid, Inc.	4,900	36,456
* # Cerner Corp.	8,500	286,620
* # Charles River Laboratories International, Inc.	6,785	165,622
# Chemed Corp.	2,600	104,338
Cigna Corp.	25,500	442,680
* # Cleveland Biolabs, Inc.	1,800	4,932
* # Clinical Data, Inc.	4,255	33,104
* # CombiMatrix Corp.	1,107	8,668
* Community Health Systems, Inc.	8,991	167,592
# Computer Programs & Systems, Inc.	1,753	44,053
* # Conceptus, Inc.	5,100	73,236

* CONMED Corp.	4,485	70,190
* Continucare Corp.	6,300	12,600
Cooper Companies, Inc.	4,665	88,495
* Corvel Corp.	900	15,876
* # Covance, Inc.	7,739	298,725
* # Coventry Health Care, Inc.	10,609	160,514
Covidien, Ltd.	18,860	723,092
* # CPEX Pharmaceuticals, Inc.	330	2,293
* Cross Country Healthcare, Inc.	3,000	22,470
* # CryoLife, Inc.	4,000	32,960
* # Cubist Pharmaceuticals, Inc.	7,973	170,702
* Cutera, Inc.	1,850	12,413
* # CV Therapeutics, Inc.	8,500	133,025
* # Cyberonics, Inc.	1,600	24,624
* Cynosure, Inc. Class A	1,468	11,480
* # Cypress Bioscience, Inc.	3,390	28,815
* Cytokinetics, Inc.	7,794	16,523
Datascope Corp.	2,428	128,769
* # DaVita, Inc.	14,670	689,490
* # Dendreon Corp.	10,451	35,220
# DENTSPLY International, Inc.	14,300	384,813

* #	Dexcom, Inc.	4,400	14,212
*	Dialysis Corp. of America	2,100	13,839
*	Digirad Corp.	515	448
* #	Dionex Corp.	2,150	108,876
* #	Durect Corp.	7,649	21,647
*	DUSA Pharmaceuticals, Inc.	1,900	2,147
* #	Dyax Corp.	6,809	22,878
* #	Eclipsys Corp.	6,800	59,568
*	Edwards Lifesciences Corp.	6,500	373,685
	Eli Lilly & Co.	115,880	4,266,702
* #	Emergency Medical Services Corp. Class A	1,900	63,688
* #	Emergent Biosolutions, Inc.	4,079	89,452
* #	Emeritus Corp.	3,418	28,267
* #	Endo Pharmaceuticals Holdings, Inc.	14,714	330,624
*	Endologix, Inc.	4,500	7,155
* #	Enzon Pharmaceuticals, Inc.	917	5,970
*	eResearch Technology, Inc.	4,700	27,213
*	etrialis Worldwide, Inc.	600	444
* #	ev3, Inc.	11,228	60,743
* #	Exactech, Inc.	2,600	33,124
* #	Exelixis, Inc.	10,400	51,272
*	Express Scripts, Inc.	26,754	1,438,295
*	Facet Biotech Corp.	3,443	20,933
*	Five Star Quality Care, Inc.	3,858	7,369
*	Forest Laboratories, Inc.	30,798	771,182
*	Fresenius Kabi Pharmaceuticals Holding, Inc.	17,749	7,632
*	Genentech, Inc.	84,490	6,863,968
* #	Genomic Health, Inc.	2,998	64,157
*	Gen-Probe, Inc.	6,530	293,981
* #	Gentiva Health Services, Inc.	4,577	115,707
* #	Genzyme Corp.	37,968	2,616,755
* #	Geron Corp.	9,900	77,616
* #	Gilead Sciences, Inc.	127,568	6,476,627
* #	Greatbatch, Inc.	2,500	58,250

* #	GTx, Inc.	4,160	45,926
*	Haemonetics Corp.	3,700	218,855
*	Hanger Orthopedic Group, Inc.	1,000	13,650
* #	Hansen Medical, Inc.	1,400	6,328
*	Harvard Bioscience, Inc.	323	830
*	Health Grades, Inc.	1,961	4,589
*	Health Management Associates, Inc.	2,124	3,377
*	Health Net, Inc.	10,100	147,763
* #	HEALTHSOUTH Corp.	8,810	87,571
*	HealthSpring, Inc.	8,500	148,070
* #	HealthStream, Inc.	2,809	5,562
*	HealthTronics, Inc.	795	1,463
*	Healthways, Inc.	2,500	34,550

* # Henry Schein, Inc.	12,520	468,624
# Hill-Rom Holdings, Inc.	7,105	100,038
* Hi-Tech Pharmacal Co., Inc.	953	5,108
* HLTH Corp.	361	4,108
* # HMS Holdings Corp.	3,300	102,135
* # Hologic, Inc.	30,628	361,104
* Home Diagnostics, Inc.	3,161	22,064
* # Hospira, Inc.	18,020	448,698
* Human Genome Sciences, Inc.	5,002	9,054
* # Humana, Inc.	18,700	709,291
* # ICU Medical, Inc.	2,150	65,596
* # Idenix Pharmaceuticals, Inc.	6,900	40,089
* Idera Pharmaceuticals, Inc.	3,193	22,351
* # IDEXX Laboratories, Inc.	6,562	215,234
* IDM Pharma, Inc.	4,306	7,320
* # I-Flow Corp.	2,200	9,042
* # Illumina, Inc.	11,746	321,371
* # Immucor, Inc.	9,925	275,022
* # ImmunoGen, Inc.	6,184	25,787
# IMS Health, Inc.	17,020	247,130
* # Incyte Corp.	11,166	32,716
* Indevus Pharmaceuticals, Inc.	8,600	45,752
* Infinity Pharmaceuticals, Inc.	77	625
* # Inspire Pharmaceuticals, Inc.	8,100	30,780
* # Integra LifeSciences Holdings	1,800	49,932
* IntegraMed America, Inc.	1,494	10,607
* # InterMune, Inc.	3,900	44,616
* # Intuitive Surgical, Inc.	3,652	376,996
# Invacare Corp.	4,200	80,052
* # InVentiv Health, Inc.	4,263	40,669
* # Inverness Medical Innovations, Inc.	9,457	231,413
* Iridex Corp.	150	105
* IRIS International, Inc.	2,600	25,896
* # Isis Pharmaceuticals, Inc.	10,843	153,212
* # Javelin Pharmaceuticals, Inc.	2,390	2,701
Johnson & Johnson	352,193	20,318,014
* # Kendle International, Inc.	1,300	24,830
* Kensey Nash Corp.	1,443	29,827
* Kindred Healthcare, Inc.	4,025	54,619
* # Kinetic Concepts, Inc.	7,670	184,847
* King Pharmaceuticals, Inc.	28,340	247,692
* # K-V Pharmaceutical Co. Class A	2,747	1,786

* La Jolla Pharmaceutical Co.	546	1,218
* # Laboratory Corp. of America Holdings	11,800	698,560
# Landauer, Inc.	1,220	83,668
* Langer, Inc.	1,456	728
* # Lannet Co., Inc.	3,087	16,361



LCA-Vision, Inc.	2,150	5,418
* Lexicon Pharmaceuticals, Inc.	7,880	9,377
* # LHC Group, Inc.	2,663	70,862
* # Life Technologies Corp.	21,840	556,046
* # LifePoint Hospitals, Inc.	6,419	144,684
* # Ligand Pharmaceuticals, Inc. Class B	3,712	7,869
* # Lincare Holdings, Inc.	9,372	225,397
* # Luminex Corp.	5,624	114,561
* # Magellan Health Services, Inc.	5,965	216,052
* # Mannkind Corp.	6,073	21,559
# Martek Biosciences Corp.	4,700	124,315
* Matrixx Initiatives, Inc.	1,300	22,477
* # Maxygen, Inc.	3,953	33,838
# McKesson Corp.	30,210	1,335,282
* # Medarex, Inc.	13,768	82,195
* MedCath Corp.	1,848	11,624
* # Medco Health Solutions, Inc.	70,100	3,149,593
* Medical Action Industries, Inc.	1,162	9,993
* # MediciNova, Inc.	740	1,669
# Medicis Pharmaceutical Corp. Class A	7,726	107,623
* # Medivation, Inc.	4,090	76,687
* Mednax, Inc.	3,700	124,209
* MEDTOX Scientific, Inc.	377	2,390
Medtronic, Inc.	46,992	1,573,762
# Merck & Co., Inc.	215,614	6,155,780
Meridian Bioscience, Inc.	5,128	109,021
* # Merit Medical Systems, Inc.	4,111	63,268
* Metabolix, Inc.	300	2,532
* Metropolitan Health Networks, Inc.	1,125	1,665
* # Micromet, Inc.	6,715	26,591
* Micrus Endovascular Corp.	1,780	20,078
* # MiddleBrook Pharmaceuticals, Inc.	5,451	7,631
* # Millipore Corp.	7,217	398,090
* Molecular Insight Pharmaceuticals, Inc.	5,829	15,505
* # Molina Healthcare, Inc.	4,194	73,563
* MTS Medication Technologies	520	1,955
* # MWI Veterinary Supply, Inc.	1,200	25,116
* # Mylan, Inc.	32,725	370,774
* # Myriad Genetics, Inc.	6,495	484,332
* Nabi Biopharmaceuticals	3,600	14,868
National Healthcare Corp.	1,784	81,172
National Research Corp.	200	4,530
* # Natus Medical, Inc.	3,600	27,864
* # Nektar Therapeutics	8,118	33,365
* # Neogen Corp.	1,950	51,031
* Neurocrine Biosciences, Inc.	2,000	6,640
* Neurometric, Inc.	797	1,466
* Nighthawk Radiology Holdings, Inc.	3,700	15,762
* Novacea, Inc.	1,476	1,328
* # NovaMed, Inc.	3,861	11,429

* #	Noven Pharmaceuticals, Inc.	2,900	28,797
*	NPS Pharmaceuticals, Inc.	5,995	37,409
*	Nutraceutical International Corp.	1,559	13,626
* #	NuVasive, Inc.	4,730	176,618
* #	NxStage Medical, Inc.	3,592	12,321
*	Obagi Medical Products, Inc.	855	5,720
*	Odyssey Healthcare, Inc.	5,550	55,056
	Omnicare, Inc.	17,140	479,234
* #	Omnicell, Inc.	3,900	30,459
* #	Onyx Pharmaceuticals, Inc.	7,300	222,139
* #	Optimer Pharmaceuticals, Inc.	3,500	36,715
*	OraSure Technologies, Inc.	11,376	32,763
* #	Orchid Cellmark, Inc.	1,296	689
*	Orexigen Therapeutics, Inc.	2,200	8,822
* #	OSI Pharmaceuticals, Inc.	7,900	281,240
* #	Osiris Therapeutics, Inc.	4,402	88,260
*	Osteotech, Inc.	1,415	4,302
#	Owens & Minor, Inc.	5,600	222,712
* #	Pain Therapeutics, Inc.	5,300	35,192
*	Palomar Medical Technologies, Inc.	1,396	12,355
*	Par Pharmaceutical Cos., Inc.	3,500	43,085
*	Parexel International Corp.	6,287	62,178
* #	Patterson Companies, Inc.	16,240	298,654
*	PDI, Inc.	1,874	8,658
#	PDL BioPharma, Inc.	17,216	110,527
	PerkinElmer, Inc.	11,400	143,868
#	Perrigo Co.	12,167	357,101
	Pfizer, Inc.	796,843	11,617,971
#	Pharmaceutical Products Development Service, Inc.	10,000	238,900
* #	Pharmanet Development Group, Inc.	2,550	3,340
* #	PharMerica Corp.	1,900	31,236
* #	Phase Forward, Inc.	5,193	70,105
* #	PHC, Inc.	1,400	1,666
* #	Poniard Pharmaceuticals, Inc.	2,887	6,929
*	Pozen, Inc.	2,100	15,078
*	Progenics Pharmaceuticals, Inc.	2,600	18,954
*	Prospect Medical Holdings, Inc.	1,583	4,037
* #	ProxyMed, Inc.	300	2
* #	PSS World Medical, Inc.	9,005	142,999
* #	Psychiatric Solutions, Inc.	7,700	200,200
*	QuadraMed Corp.	680	4,060
#	Quest Diagnostics, Inc.	27,670	1,365,514
* #	Quidel Corp.	2,800	34,440
* #	Quigley Corp.	1,100	5,225
* #	RadNet, Inc.	4,336	13,875
*	Regeneration Technologies, Inc.	4,298	10,530
*	Regeneron Pharmaceuticals, Inc.	2,000	34,960
*	RehabCare Group, Inc.	2,800	39,060

* Repligen Corp.	3,600	14,724
* # Repros Therapeutics, Inc.	2,053	20,489
* # Res-Care, Inc.	1,700	23,035
* ResMed, Inc.	8,500	339,150
* # Rigel Pharmaceuticals, Inc.	3,200	22,368
* Rochester Medical Corp.	1,592	18,404
* # Rockwell Medical Technologies, Inc.	1,400	4,984

* Salix Pharmaceuticals, Ltd.	8,300	66,400
* # Sangamo BioSciences, Inc.	5,500	22,825
* Savient Pharmaceuticals, Inc.	4,100	22,714
Schering-Plough Corp.	226,423	3,975,988
* # Seattle Genetics, Inc.	11,020	111,192
* # Senomyx, Inc.	3,159	11,214
* SenoRx, Inc.	800	2,000
* # Sepracor, Inc.	9,900	150,480
* # Sequenom, Inc.	8,037	178,100
* Sirona Dental Systems, Inc.	4,150	49,841
* Skilled Healthcare Group, Inc.	400	3,332
* Solta Medical, Inc.	2,000	2,420
* Somanetics Corp.	1,600	23,424
* # Somaxon Pharmaceuticals, Inc.	3,535	8,661
* # SonoSite, Inc.	2,400	45,576
* Spectranetics Corp.	4,200	12,600
* # Spectrum Pharmaceuticals, Inc.	1,600	2,304
* St. Jude Medical, Inc.	48,066	1,748,160
* # STAAR Surgical Co.	3,869	7,545
* # Stereotaxis, Inc.	2,400	6,120
Steris Corp.	8,200	218,120
* Strategic Diagnostics, Inc.	3,491	3,316
Stryker Corp.	41,625	1,758,240
* # Sun Healthcare Group, Inc.	5,300	60,049
* SunLink Health Systems, Inc.	100	93
* SuperGen, Inc.	7,300	16,863
* # SurModics, Inc.	1,800	35,694
* Symmetry Medical, Inc.	3,300	22,605
* Synovis Life Technologies, Inc.	1,397	22,757
* # Synta Pharmaceuticals Corp.	3,200	28,160
* Targacept, Inc.	2,777	5,776
# Techne Corp.	4,533	271,844
* # Tenet Healthcare Corp.	3,468	3,711
# Teva Pharmaceutical Industries, Ltd. Sponsored ADR	4,719	195,603
* # The Medicines Co.	6,800	87,040
* Theragenics Corp.	4,707	6,072
* # Theravance, Inc.	6,800	89,624
* Thermo Fisher Scientific, Inc.	38,596	1,386,754
* # Thoratec Corp.	7,860	227,704
* Transcend Services, Inc.	800	8,144

* Triple-S Management Corp.	800	11,512
* U.S. Physical Therapy, Inc.	78	952
* # United Therapeutics Corp.	3,080	209,286
UnitedHealth Group, Inc.	123,334	3,494,052
# Universal Health Services, Inc.	4,400	166,540
* # Uroplasty, Inc.	845	676
Utah Medical Products, Inc.	276	6,704
# Valeant Pharmaceuticals International	12,065	261,811
* # Varian Medical Systems, Inc.	13,730	509,795
* Varian, Inc.	3,300	91,872
* Vascular Solutions, Inc.	2,000	18,400
* # VCA Antech, Inc.	2,800	52,696
* # Vertex Pharmaceuticals, Inc.	20,700	684,135
* # Vical, Inc.	4,307	8,313
* # ViroPharma, Inc.	10,700	128,400

* Vital Images, Inc.	2,220	25,108
* Vivus, Inc.	10,500	51,555
* # VNUS Medical Technologies	2,100	33,621
* # Volcano Corp.	6,670	87,177
* Waters Corp.	9,000	325,530
* Watson Pharmaceuticals, Inc.	13,740	374,827
* # WebMD Health Corp. Class A	1,353	31,714
* WellPoint, Inc.	51,911	2,151,711
West Pharmaceutical Services, Inc.	3,695	122,748
* # Wright Medical Group, Inc.	3,195	66,264
Wyeth	142,266	6,113,170
* XenoPort, Inc.	2,300	60,076
Young Innovations, Inc.	1,500	23,160
* # Zimmer Holdings, Inc.	22,140	805,896
* Zoll Medical Corp.	1,200	19,212
* # Zymogenetics, Inc.	2,400	10,200

Total Health Care

163,734,853

Industrials – (8.3%)

* 3-D Systems Corp.	3,119	18,714
# 3M Co.	97,511	5,245,117
* A. T. Cross Co. Class A	1,445	3,728
# A.O. Smith Corp.	2,775	76,257
# AAON, Inc.	1,450	26,274
* # AAR Corp.	4,200	76,188
ABM Industries, Inc.	6,078	90,258
* ACCO Brands Corp.	2,718	5,219
# Aceto Corp.	1,500	13,410
# Actuant Corp.	6,200	102,176
Acuity Brands, Inc.	4,982	133,866
# Administaff, Inc.	2,500	52,725
* # Aecom Technology Corp.	3,300	83,523

* #	Aerosonic Corp.	100	85
* #	AeroVironment, Inc.	2,700	100,062
* #	AGCO Corp.	2,800	59,584
	Aircastle, Ltd.	11,300	46,104
*	AirTran Holdings, Inc.	13,206	54,145
	Alamo Group, Inc.	689	8,647
* #	Alaska Air Group, Inc.	3,116	82,138
#	Albany International Corp. Class A	2,000	20,020
#	Alexander & Baldwin, Inc.	4,900	107,996
* #	Allegiant Travel Co.	2,900	103,704
* #	Alliant Techsystems, Inc.	3,650	294,957
* #	Allied Defense Group, Inc.	700	4,823
*	Altra Holdings, Inc.	2,900	20,387
* #	Amerco, Inc.	2,300	70,725
	American Ecology Corp.	1,500	29,925
	American Railcar Industries, Inc.	2,664	22,351
*	American Reprographics Co.	2,288	13,911
	American Science & Engineering, Inc.	1,100	85,800
* #	American Superconductor Corp.	5,154	83,392
	American Woodmark Corp.	1,893	28,490
#	Ameron International Corp.	900	44,865
#	Ametek, Inc.	10,200	325,992
	Ampco-Pittsburgh Corp.	1,291	23,871

* #	AMR Corp.	35,200	209,088
* #	AMREP Corp.	580	16,095
*	APAC Customer Services, Inc.	1,700	2,414
	Apogee Enterprises, Inc.	4,400	45,100
#	Applied Industrial Technologies, Inc.	2,475	39,080
	Applied Signal Technologies, Inc.	2,100	36,834
*	Argan, Inc.	1,600	17,760
*	Argon ST, Inc.	3,239	61,994
#	Arkansas Best Corp.	2,830	66,194
* #	Astec Industries, Inc.	3,160	77,641
* #	Astronics Corp.	487	3,682
* #	Astronics Corp. Class B	259	2,202
* #	Atlas Air Worldwide Holding, Inc.	1,765	25,610
#	Avery Dennison Corp.	12,261	297,084
*	Avis Budget Group, Inc.	1,896	1,308
* #	Axsys Technologies, Inc.	1,500	64,050
*	AZZ, Inc.	1,630	36,512
#	B.F. Goodrich Co.	11,300	436,858
#	Badger Meter, Inc.	1,600	37,744
* #	Baker (Michael) Corp.	1,199	41,917
	Baldor Electric Co.	4,670	65,427
*	Baldwin Technology Co., Inc. Class A	2,168	2,493
#	Barnes Group, Inc.	6,009	67,902
	Barrett Business Services, Inc.	970	9,545

* #	BE Aerospace, Inc.	7,400	71,558
*	Beacon Roofing Supply, Inc.	6,890	87,710
#	Belden, Inc.	4,000	52,240
* #	Blount International, Inc.	6,948	58,224
*	BlueLinx Holdings, Inc.	4,654	11,077
#	Boeing Co.	62,150	2,629,567
#	Brady Co. Class A	4,290	89,747
#	Briggs & Stratton Corp.	5,476	80,990
*	BTU International, Inc.	1,200	4,776
#	Bucyrus International, Inc.	9,758	151,249
* #	Builders FirstSource, Inc.	3,800	4,674
	Burlington Northern Santa Fe Corp.	34,170	2,263,763
#	C&D Technologies, Inc.	4,600	13,708
#	C.H. Robinson Worldwide, Inc.	20,700	951,786
* #	Cano Petroleum, Inc.	3,100	1,922
#	Carlisle Companies, Inc.	7,400	138,158
#	Cascade Corp.	1,095	25,065
*	Casella Waste Systems, Inc. Class A	1,900	5,244
#	Caterpillar, Inc.	54,850	1,692,123
* #	CBIZ, Inc.	9,300	75,609
	CDI Corp.	2,700	28,944
*	CECO Environmental Corp.	176	414
*	Celadon Group, Inc.	2,050	16,031
* #	Cenveo, Inc.	6,400	25,280
* #	Ceradyne, Inc.	3,475	79,300
*	Chart Industries, Inc.	2,900	24,534
	Chase Corp.	1,500	16,425
#	Cintas Corp.	17,510	398,353
	CIRCOR International, Inc.	2,604	57,939
#	CLAROC, Inc.	7,123	216,112
* #	Clean Harbors, Inc.	3,100	165,881

* #	Coleman Cable, Inc.	568	1,988
*	Columbus McKinnon Corp.	2,000	25,440
	Comfort Systems USA, Inc.	4,129	42,240
*	Commercial Vehicle Group, Inc.	1,480	1,480
*	COMSYS IT Partners, Inc.	2,400	4,800
*	Consolidated Graphics, Inc.	1,600	25,776
* #	Continental Airlines, Inc.	14,298	192,594
#	Con-way, Inc.	4,175	91,975
#	Cooper Industries, Ltd.	19,272	518,610
* #	Copart, Inc.	11,387	274,313
*	Cornell Companies, Inc.	2,700	41,202
	Corporate Executive Board Co.	4,000	80,800
* #	Corrections Corp. of America	13,839	190,701
* #	CoStar Group, Inc.	2,156	63,861
* #	Covanta Holding Corp.	16,110	278,542
*	Covenant Transport Group Class A	100	182

* CPI Aerostructures, Inc.	541	2,705
* CRA International, Inc.	1,241	26,073
Crane Co.	6,100	106,262
CSX Corp.	44,900	1,300,304
# Cubic Corp.	3,726	101,198
# Cummins, Inc.	19,200	460,416
# Curtiss-Wright Corp.	4,200	135,660
# Danaher Corp.	28,200	1,577,226
Deere & Co.	42,100	1,462,554
* # Delta Air Lines, Inc.	77,250	533,025
Deluxe Corp.	4,600	53,038
Diamond Management & Technology Consultants, Inc.	300	780
* # Document Securities Systems, Inc.	1,400	2,576
* # Dollar Thrifty Automotive Group, Inc.	1,600	1,856
# Donaldson Co., Inc.	7,200	224,064
* # Double Eagle Petroleum Co.	1,642	9,622
Dover Corp.	16,500	466,620
Ducommun, Inc.	1,100	20,834
* Duff & Phelps Corp.	2,500	35,725
* DXP Enterprises, Inc.	1,800	24,444
* Dynamex, Inc.	890	9,861
Dynamic Materials Corp.	900	10,926
* # DynCorp International, Inc. Class A	6,480	97,459
# Eagle Bulk Shipping, Inc.	6,545	34,950
# Eastern Co.	600	6,612
# Eaton Corp.	19,980	879,520
Electro Rent Corp.	2,590	27,454
* # EMCOR Group, Inc.	6,390	131,570
# Emerson Electric Co.	65,000	2,125,500
# Encore Wire Corp.	2,125	35,084
* # Ener1, Inc.	11,446	51,393
* # Energy Conversion Devices, Inc.	4,200	105,714
* # Energy Focus, Inc.	2,100	2,037
* # EnerNOC, Inc.	800	8,352
* # EnerSys	2,900	26,419
* ENGlobal Corp.	3,900	12,090
Ennis, Inc.	2,200	24,618
* # EnPro Industries, Inc.	2,100	38,430
Equifax, Inc.	14,267	352,680

* # ESCO Technologies, Inc.	2,626	93,065
* Esterline Technologies Corp.	3,360	121,262
* # Evergreen Solar, Inc.	7,100	15,691
* Exide Technologies	7,600	27,588
# Expeditors International of Washington, Inc.	16,966	471,824
* Exponent, Inc.	2,100	51,492
# Fastenal Co.	18,906	646,207
Federal Signal Corp.	5,537	37,375

FedEx Corp.	25,830	1,315,780
* First Advantage Corp.	700	8,918
* # First Solar, Inc.	12,290	1,755,012
* # Flanders Corp.	3,983	16,251
* Flow International Corp.	5,297	8,210
Flowserve Corp.	5,000	266,550
# Fluor Corp.	19,441	756,255
# Forward Air Corp.	3,046	61,712
* # Foster Wheeler, Ltd.	16,900	337,493
Franklin Electric Co., Inc.	2,922	75,943
Freightcar America, Inc.	1,395	26,714
* # FTI Consulting, Inc.	4,769	195,577
* # Fuel Tech, Inc.	2,600	26,026
* # FuelCell Energy, Inc.	9,253	35,717
* Furmanite Corp.	2,500	9,300
# G & K Services, Inc. Class A	1,900	35,055
* # Gardner Denver Machinery, Inc.	5,200	113,204
# GATX Corp.	5,425	130,743
# Genco Shipping & Trading, Ltd.	3,400	52,870
GenCorp, Inc.	3,046	8,833
* # General Cable Corp.	5,830	95,962
General Dynamics Corp.	41,559	2,357,642
# General Electric Co.	1,026,788	12,454,938
* # Genesee & Wyoming, Inc.	4,520	122,808
* # GeoEye, Inc.	2,626	45,299
# Gorman-Rupp Co.	1,563	40,013
* GP Strategies Corp.	1,842	7,202
# Graco, Inc.	6,325	134,533
* Graftech International, Ltd.	11,300	90,513
Graham Corp.	1,031	10,269
Granite Construction, Inc.	4,900	172,578
Great Lakes Dredge & Dock Corp.	4,576	15,284
Greenbrier Companies, Inc.	800	4,440
* Griffon Corp.	7,405	73,680
Hardinge, Inc.	2,830	12,311
Harsco Corp.	9,288	220,311
* Hawaiian Holdings, Inc.	6,792	27,643
# Healthcare Services Group, Inc.	5,270	80,736
# Heartland Express, Inc.	13,852	186,448
HEICO Corp.	1,300	51,389
HEICO Corp. Class A	2,025	58,907
# Heidrick & Struggles International, Inc.	2,266	34,443
Herman Miller, Inc.	5,530	60,775
* # Hexcel Corp.	9,010	74,693
* Hill International, Inc.	4,200	23,100
Hi-Shear Technology Corp.	1,200	10,800
# HNI Corp.	5,773	76,261



* #	Hoku Scientific, Inc.	500	1,275
#	Honeywell International, Inc.	61,700	2,024,377
#	Houston Wire & Cable Co.	2,097	14,994
*	HQ Sustainable Maritime Industries, Inc.	1,600	11,440
* #	Hub Group, Inc. Class A	3,214	72,958
	Hubbell, Inc. Class A	54	1,601
	Hubbell, Inc. Class B	5,742	178,002
*	Hudson Highland Group, Inc.	3,433	8,445
* #	Huron Consulting Group, Inc.	2,950	147,441
* #	ICF International, Inc.	1,250	29,663
*	ICT Group, Inc.	3,400	13,192
	IDEX Corp.	8,075	182,576
* #	IHS, Inc.	4,700	205,860
* #	II-VI, Inc.	3,748	70,575
#	Illinois Tool Works, Inc.	45,100	1,472,966
* #	Ingersoll-Rand Co., Ltd. Class A	28,636	464,190
*	InnerWorkings, Inc.	6,160	20,390
	Innovative Solutions & Support, Inc.	1,152	3,583
* #	Insituform Technologies, Inc. Class A	2,000	37,520
	Insteel Industries, Inc.	2,000	15,400
* #	Integrated Electrical Services, Inc.	1,000	8,270
* #	InterDigital, Inc.	6,400	206,912
* #	Interline Brands, Inc.	3,439	27,512
*	Intersections, Inc.	2,400	8,928
#	ITT Industries, Inc.	19,200	869,376
#	J.B. Hunt Transport Services, Inc.	11,600	258,332
* #	Jacobs Engineering Group, Inc.	10,600	409,902
* #	JetBlue Airways Corp.	39,400	221,822
#	Joy Global, Inc.	12,115	252,355
*	Kadant, Inc.	900	9,036
	Kaman Corp. Class A	3,325	63,474
* #	Kansas City Southern	8,800	159,808
#	Kaydon Corp.	3,616	98,355
	KBR, Inc.	15,264	216,138
	Kelly Services, Inc. Class A	3,511	31,810
*	Kenexa Corp.	2,288	15,536
#	Kennametal, Inc.	7,000	112,280
*	Key Technology, Inc.	844	11,191
*	Kforce, Inc.	5,387	33,669
* #	Kirby Corp.	4,600	110,308
	Knight Transportation, Inc.	10,416	138,949
	Knoll, Inc.	5,635	38,431
* #	Korn/Ferry International	6,870	64,578
* #	K-Tron International, Inc.	458	32,843
	L-3 Communications Holdings, Inc.	12,430	982,219
*	LaBarge, Inc.	1,598	17,690
*	Ladish Co., Inc.	2,000	22,740
	Landstar System, Inc.	6,610	237,101
* #	Layne Christensen Co.	2,329	36,752
*	Learning Tree International, Inc.	2,292	20,124
*	LECG Corp.	2,849	9,316

#	Lennox International, Inc.	7,300	205,203
#	Lincoln Electric Holdings, Inc.	3,900	160,563
#	Lindsay Corp.	300	7,800
*	LMI Aerospace, Inc.	2,000	22,580

	Lockheed Martin Corp.	40,300	3,306,212
	LSI Industries, Inc.	2,400	10,920
*	Lydall, Inc.	600	2,214
* #	M&F Worldwide Corp.	2,000	21,200
*	Mac-Gray Corp.	600	3,885
*	Magnetek, Inc.	3,380	6,760
* ●	MAIR Holdings, Inc. Escrow Shares	700	329
#	Manpower, Inc.	7,287	207,388
*	Marten Transport, Ltd.	3,839	67,797
	Masco Corp.	39,080	305,606
	McGrath Rentcorp	4,009	84,069
	Met-Pro Corp.	3,535	38,744
*	Mettler Toledo International, Inc.	3,220	214,388
*	MFRI, Inc.	1,091	5,368
*	Microvision, Inc.	1,246	1,994
* #	Middleby Corp.	2,400	55,584
*	Miller Industries, Inc.	276	1,512
	Mine Safety Appliances Co.	4,400	86,328
* #	Mobile Mini, Inc.	4,238	53,568
*	Monster Worldwide, Inc.	14,600	134,466
* #	Moog, Inc. Class A	5,125	153,545
*	Moog, Inc. Class B	116	3,568
#	MSC Industrial Direct Co., Inc. Class A	4,867	166,743
	Mueller Industries, Inc.	4,100	82,492
	Mueller Water Products, Inc.	16,436	111,272
	Multi-Color Corp.	1,486	16,346
	NACCO Industries, Inc. Class A	910	29,111
	National Technical Systems, Inc.	1,200	4,800
* #	Navigant Consulting, Inc.	5,927	84,934
* #	NCI Building Systems, Inc.	2,140	24,803
#	Nordson Corp.	3,885	117,366
#	Norfolk Southern Corp.	53,333	2,045,854
*	North America Galvanizing & Coatings, Inc.	2,666	9,971
	Northrop Grumman Corp.	30,728	1,478,631
* #	Old Dominion Freight Line, Inc.	3,500	87,780
	Omega Flex, Inc.	1,444	22,526
*	On Assignment, Inc.	4,296	19,890
* #	Orbital Sciences Corp.	5,600	93,912
*	Orion Marine Group, Inc.	1,200	11,880
	Oshkosh Truck Corp. Class B	7,740	55,883
* #	Owens Corning, Inc.	16,592	221,337
*	P.A.M. Transportation Services, Inc.	492	2,460
#	Paccar, Inc.	37,054	977,855

#	Pacer International, Inc. Pall Corp.	4,000 15,479	34,400 403,538
#	Parker Hannifin Corp.	15,300	584,613
*	Park-Ohio Holdings Corp. Pentair, Inc.	1,300 8,000	4,784 182,960
* #	Perini Corp.	5,454	113,716
*	PGT, Inc.	2,888	2,882
*	Pike Electric Corp.	3,967	44,629
*	Pinnacle Airlines Corp.	2,200	4,400
#	Pitney Bowes, Inc.	18,625	414,593
* #	PMFG, Inc. Portec Rail Products, Inc.	1,000 1,021	7,000 7,433

*	Powell Industries, Inc.	600	14,328
*	Power-One, Inc. Precision Castparts Corp.	75 12,308	77 799,405
* #	Protection One, Inc.	3,276	9,337
*	Quality Distribution, Inc.	2,104	4,902
#	Quanex Building Products Corp.	629	5,340
* #	Quanta Services, Inc. Quixote Corp.	17,513 1,000	374,428 4,210
	R. R. Donnelley & Sons Co.	12,418	121,200
	Raven Industries, Inc.	2,604	56,793
	Raytheon Co.	44,500	2,252,590
* #	RBC Bearings, Inc.	1,940	35,463
*	RCM Technologies, Inc. Regal-Beloit Corp.	600 4,664	723 158,389
*	Republic Airways Holdings, Inc. Republic Services, Inc.	5,300 39,124	43,407 1,011,747
* #	Resources Connection, Inc. Robbins & Myers, Inc.	6,000 2,200	86,820 38,038
#	Robert Half International, Inc.	17,200	291,540
#	Rockwell Automation, Inc.	10,330	268,993
#	Rockwell Collins, Inc.	12,800	482,304
#	Rollins, Inc.	14,620	228,072
#	Roper Industries, Inc.	8,100	333,234
*	RSC Holdings, Inc.	7,300	51,830
* #	Rush Enterprises, Inc. Class A	3,300	30,030
*	Rush Enterprises, Inc. Class B Ryder System, Inc.	277 6,900	2,446 233,082
*	Saia, Inc. Schawk, Inc.	750 4,038	8,018 32,869
* #	School Specialty, Inc.	2,100	34,650
* #	Shaw Group, Inc.	7,900	219,620
*	SIFCO Industries, Inc.	400	2,448
#	Simpson Manufacturing Co., Inc. SkyWest, Inc.	6,979 6,300	140,069 98,595
*	SL Industries, Inc.	956	5,736

Southwest Airlines Co.	104,637	735,598
* Sparton Corp.	500	935
* Spherion Corp.	3,400	4,862
* # Spire Corp.	1,300	6,383
SPX Corp.	5,300	223,183
* # Standard Parking Corp.	2,200	42,108
Standard Register Co.	2,100	15,267
Standex International Corp.	1,920	29,472
* # Stanley, Inc.	5,000	151,300
Steelcase, Inc. Class A	8,624	37,256
* # Stericycle, Inc.	12,100	591,932
* Sterling Construction Co., Inc.	1,800	32,256
# Sun Hydraulics, Inc.	1,690	26,026
Sypris Solutions, Inc.	2,995	3,804
# TAL International Group, Inc.	3,767	39,478
* Taleo Corp. Class A	2,273	19,161
* Taser International, Inc.	5,300	26,871
* # Team, Inc.	1,900	37,525
Tecumseh Products Co. Class A	900	7,380
* # Teledyne Technologies, Inc.	4,700	130,989

Teleflex, Inc.	5,320	282,918
* TeleTech Holdings, Inc.	6,000	48,540
# Tennant Co.	2,300	31,142
* # Terex Corp.	10,700	126,688
* # Tetra Tech, Inc.	5,200	120,796
# Textron, Inc.	31,794	287,100
* The Advisory Board Co.	2,300	40,250
The Brink' s Co.	4,300	113,649
The Dun & Bradstreet Corp.	6,620	503,120
* # The GEO Group, Inc.	5,545	82,066
# The Manitowoc Co., Inc.	17,020	93,610
* Thomas & Betts Corp.	6,740	144,169
Timken Co.	10,495	156,271
# Titan International, Inc.	3,400	26,384
Todd Shipyards Corp.	700	9,800
# Toro Co.	3,100	91,791
* Trailer Bridge, Inc.	1,226	4,426
* # TransDigm Group, Inc.	4,200	143,136
* TRC Companies, Inc.	3,000	8,730
# Tredegar Industries, Inc.	4,360	71,940
* Trex Co., Inc.	2,100	31,059
Trinity Industries, Inc.	8,915	102,612
# Triumph Group, Inc.	2,900	131,312
* # TrueBlue, Inc.	4,532	38,522
Twin Disc, Inc.	1,800	11,826
Tyco International, Ltd.	24,824	521,800
* U.S. Home Systems, Inc.	1,400	2,254

* UAL Corp.	14,240	134,426
* Ultralife Corp.	2,100	16,821
# Union Pacific Corp.	72,256	3,164,090
# United Parcel Service, Inc.	70,910	3,012,966
* # United Rentals, Inc.	9,395	52,424
* # United Stationers, Inc.	2,886	80,837
# United Technologies Corp.	94,604	4,540,046
Universal Forest Products, Inc.	2,553	53,613
* Universal Truckload Services, Inc.	2,099	25,944
* UQM Technologies, Inc.	800	1,296
* URS Corp.	9,640	328,242
* US Airways Group, Inc.	14,783	83,820
* USA Truck, Inc.	1,545	22,279
* USG Corp.	4,009	26,099
* UTI Worldwide, Inc.	2,800	30,688
# Valmont Industries, Inc.	2,600	105,508
* Versar, Inc.	1,500	5,475
Viad Corp.	2,750	61,133
Vicor Corp.	3,235	15,269
* Volt Information Sciences, Inc.	3,300	17,589
VSE Corp.	800	23,008
# W.W. Grainger, Inc.	10,752	784,358
Wabash National Corp.	1,365	3,849
Wabtec Corp.	3,900	116,727
# Walter Industries, Inc.	5,440	100,314
* # Waste Connections, Inc.	10,883	315,825
# Waste Management, Inc.	52,760	1,645,584
Watsco, Inc. Class A	2,500	82,625

# Watson Wyatt Worldwide, Inc.	5,250	244,125
# Watts Water Technologies, Inc.	3,395	75,641
* WCA Waste Corp.	2,800	5,964
# Werner Enterprises, Inc.	10,831	162,465
* # WESCO International, Inc.	4,400	81,048
* Westaff, Inc.	1,200	1,224
Woodward Governor Co.	6,000	123,420
* # YRC Worldwide, Inc.	6,800	19,584
Total Industrials		<u>105,033,512</u>

Information Technology – (11.3%)

* 3Com Corp.	44,000	102,520
* Acacia Research	3,410	10,776
* # Accenture, Ltd.	31,990	1,009,604
* # ACI Worldwide, Inc.	3,900	66,261
* Acme Packet, Inc.	4,500	19,800
* # Actel Corp.	2,800	25,256
* ActivIdentity Corp.	1,203	2,683
* Activision Blizzard, Inc.	162,816	1,426,268

* Actuate Corp.	8,100	28,836
Acxiom Corp.	7,990	75,985
* Adaptec, Inc.	10,595	29,560
* ADC Telecommunications, Inc.	8,553	43,364
* ADDvantage Technologies Group, Inc.	500	920
* Adept Technology, Inc.	700	2,093
* Adobe Systems, Inc.	65,185	1,258,722
# Adtran, Inc.	5,400	81,810
* Advanced Analogic Technologies, Inc.	6,028	18,144
* # Advanced Energy Industries, Inc.	3,498	31,412
* # Advanced Micro Devices, Inc.	17,760	38,894
* # Advent Software, Inc.	3,600	78,588
* Aehr Test Systems	1,375	2,008
* Aetrium, Inc.	500	770
* Affiliated Computer Services, Inc. Class A	13,184	604,618
* Agilent Technologies, Inc.	34,500	623,760
Agilysys, Inc.	2,000	7,140
* Airvana, Inc.	8,600	43,774
* # Akamai Technologies, Inc.	25,100	338,348
* Alliance Data Systems Corp.	7,600	316,084
Altera Corp.	33,910	521,536
* # Amdocs, Ltd.	18,850	318,942
* American Commercial Lines, Inc.	4,890	19,756
American Software, Inc. Class A	2,776	11,520
* # Amkor Technology, Inc.	19,527	45,303
Amphenol Corp.	15,000	392,250
* Amtech Systems, Inc.	1,300	5,252
* # Anadigics, Inc.	4,917	9,982
# Analog Devices, Inc.	29,100	581,418
* Anaren, Inc.	2,000	23,640
* # Anixter International, Inc.	4,120	111,158
* # Ansys, Inc.	7,636	189,831
* # Apple, Inc.	72,500	6,534,425
# Applied Materials, Inc.	135,569	1,270,282
* Applied Micro Circuits Corp.	259	1,036
* Ariba, Inc.	7,100	54,244

* # Arris Group, Inc.	10,600	75,472
* Arrow Electronics, Inc.	11,700	223,119
* Art Technology Group, Inc.	1,140	1,949
* Aruba Networks, Inc.	3,770	10,066
* # Atheros Communications	6,451	77,477
Atlantic Tele-Network, Inc.	973	20,920
* # Atmel Corp.	49,043	163,804
* # ATMI, Inc.	3,559	48,082
* Autodesk, Inc.	18,100	299,736
# Automatic Data Processing, Inc.	60,447	2,196,040
* Avid Technology, Inc.	4,501	45,055

* Avnet, Inc.	17,683	350,477
* # Avocent Corp.	6,646	95,370
AVX Corp.	19,190	175,013
* Aware, Inc.	3,252	7,284
* AXT, Inc.	4,500	6,255
* # Bankrate, Inc.	2,400	80,064
Bel Fuse, Inc. Class A	173	2,431
Bel Fuse, Inc. Class B	1,398	21,306
* Benchmark Electronics, Inc.	10,250	120,335
* # BigBand Networks, Inc.	6,604	33,350
# Black Box Corp.	2,554	55,754
# Blackbaud, Inc.	3,796	42,249
* # Blackboard, Inc.	2,900	73,689
* Blue Coat Systems, Inc.	4,133	39,635
* BMC Software, Inc.	17,695	448,214
* Bottomline Technologies, Inc.	2,019	13,487
* Brightpoint, Inc.	8,778	41,081
* # Broadcom Corp.	39,400	624,490
Broadridge Financial Solutions, Inc.	17,030	229,735
* Brocade Communications Systems, Inc.	37,789	143,976
* Brooks Automation, Inc.	4,641	21,209
* BSQUARE Corp.	1,900	4,731
# CA, Inc.	39,400	708,806
* # Cabot Microelectronics Corp.	2,700	61,452
* # CACI International, Inc. Class A	4,035	182,180
* # Cadence Design Systems, Inc.	12,163	45,976
* California Micro Devices Corp.	1,797	3,846
* Callidus Software, Inc.	185	485
* CallWave, Inc.	1,380	1,021
* Cascade Microtech, Inc.	1,542	4,765
Cass Information Systems, Inc.	1,300	30,992
* Catapult Communications Corp.	2,755	19,010
* # Cavium Networks, Inc.	3,724	33,888
* CEVA, Inc.	1,700	11,611
* Checkpoint Systems, Inc.	3,950	35,353
* Chordiant Software, Inc.	4,958	11,651
* Ciber, Inc.	1,500	6,540
* # Ciena Corp.	5,657	35,300
* Cirrus Logic, Inc.	7,908	22,301
* # Cisco Systems, Inc.	537,950	8,053,112
* # Citrix Systems, Inc.	19,150	402,916
* # Cogent, Inc.	13,260	154,346
Cognex Corp.	4,300	56,158
* # Cognizant Technology Solutions Corp.	24,890	466,190

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Cohu, Inc.	2,800	27,944
* # CommScope, Inc.	7,634	110,082
Communications Systems, Inc.	1,155	8,547

* #	CommVault Systems, Inc.	3,325	44,123
*	Computer Sciences Corp.	14,900	548,916
*	Compuware Corp.	19,979	129,864
*	ComScore, Inc.	200	2,522
* #	Comtech Telecommunications Corp.	3,316	128,661
*	Concur Technologies, Inc.	6,550	161,720
*	Concurrent Computer Corp.	400	1,584
* #	Constant Contact, Inc.	2,200	33,594
* #	Convera Corp.	4,800	769
*	Convergys Corp.	8,800	66,264
#	Corning, Inc.	142,658	1,442,272
*	CPI International, Inc.	2,100	16,107
*	Cray, Inc.	3,050	5,856
* #	Cree, Inc.	11,380	226,803
* #	CSG Systems International, Inc.	5,360	77,720
	CTS Corp.	800	4,112
*	CyberOptics Corp.	1,199	6,726
* #	CyberSource Corp.	6,488	77,402
* #	Cymer, Inc.	4,480	91,392
*	Cypress Semiconductor Corp.	10,138	45,722
#	Daktronics, Inc.	5,390	46,516
* #	Data Domain, Inc.	7,500	97,650
*	Datalink Corp.	2,266	7,818
	Dataram Corp.	175	221
*	DDi Corp.	938	3,170
*	DealerTrack Holdings, Inc.	7,590	86,450
* #	Dell, Inc.	159,643	1,516,609
#	Diebold, Inc.	2,900	71,862
*	Digi International, Inc.	3,900	29,640
*	Digimarc Corp.	922	8,796
* #	Digital River, Inc.	5,171	128,086
* #	Diodes, Inc.	3,621	23,464
*	Ditech Networks, Inc.	454	436
*	DivX, Inc.	7,593	38,193
*	Dolby Laboratories, Inc.	4,460	113,998
*	Double-Take Software, Inc.	1,400	10,598
*	DSP Group, Inc.	4,085	26,593
* #	DST Systems, Inc.	4,800	152,496
*	DTS, Inc.	1,400	19,040
*	Dycom Industries, Inc.	5,833	39,723
*	Dynamics Research Corp.	1,200	8,364
* #	EarthLink, Inc.	13,400	100,902
* #	eBay, Inc.	134,150	1,612,483
* #	Ebix, Inc.	1,607	32,879
* #	Echelon Corp.	4,566	33,788
*	EDGAR Online, Inc.	1,000	1,040
*	Edgewater Technology, Inc.	1,300	3,640
*	EFJohnson Technologies, Inc.	2,600	3,198
*	Electro Scientific Industries, Inc.	1,924	12,160
* #	Electronic Arts, Inc.	30,400	469,376
*	Electronics for Imaging, Inc.	6,300	56,007



* eLoyalty Corp.	1,000	3,020
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* # EMC Corp.	213,193	2,353,651
* # EMCORE Corp.	2,000	2,640
* # EMS Technologies, Inc.	1,878	45,072
* Emulex Corp.	8,060	46,023
* Endwave Corp.	1,400	2,800
* # Entegris, Inc.	6,916	9,613
* Entorian Technologies, Inc.	2,649	622
* # EPIQ Systems, Inc.	5,758	102,032
* ePlus, Inc.	500	5,303
* # Equinix, Inc.	4,030	215,001
* # Euronet Worldwide, Inc.	5,430	54,572
* # Exar Corp.	100	677
* Extreme Networks, Inc.	7,590	13,434
* # F5 Networks, Inc.	11,630	257,837
# FactSet Research Systems, Inc.	4,950	197,010
# Fair Isaac Corp.	4,666	59,258
* Fairchild Semiconductor Corp. Class A	14,234	64,765
* FalconStor Software, Inc.	5,118	16,326
* Faro Technologies, Inc.	1,500	22,530
* # FEI Co.	5,200	94,640
Fidelity National Information Services, Inc.	22,926	364,753
* Fiserv, Inc.	18,000	571,500
* # FLIR Systems, Inc.	19,600	489,412
* # FormFactor, Inc.	7,600	118,256
* # Forrester Research, Inc.	1,900	39,672
* FortuNet, Inc.	1,200	1,860
Frequency Electronics, Inc.	1,300	4,095
* FSI International, Inc.	600	231
* # Gartner Group, Inc.	12,400	175,584
* Gerber Scientific, Inc.	3,100	9,734
Gevity HR, Inc.	4,100	8,241
# Global Payments, Inc.	11,701	406,142
* # Globecom Systems, Inc.	3,866	19,833
* Glu Mobile, Inc.	383	195
* Goldleaf Financial Solutions, Inc.	300	210
* # Google, Inc.	19,720	6,675,812
* GSE Systems, Inc.	1,745	10,592
* GTSI Corp.	200	1,079
* Guidance Software, Inc.	1,100	3,762
* Hackett Group, Inc.	5,500	15,455
* # Harmonic, Inc.	8,800	45,320
Harris Corp.	12,580	544,588
* # Harris Stratex Networks, Inc. Class A	4,089	28,214
* Hauppauge Digital, Inc.	500	680
# Heartland Payment Systems, Inc.	456	4,136
* # Hewitt Associates, Inc. Class A	9,236	262,118

#	Hewlett-Packard Co.	268,500	9,330,375
*	hi/fn, inc.	1,200	3,774
*	Hittite Microwave Corp.	2,787	71,403
* #	Hughes Communications, Inc.	2,064	24,912
*	Hutchinson Technology, Inc.	733	2,324
*	Hypercom Corp.	7,596	11,546
* #	I.D. Systems, Inc.	2,203	8,437
*	IAC/InterActiveCorp	15,600	229,320
* #	iBasis, Inc.	5,738	5,279

*	iGATE Capital Corp.	5,402	22,094
* #	iGo, Inc.	300	237
*	Ikanos Communications, Inc.	3,200	4,128
	Imation Corp.	4,067	39,613
	Imergent, Inc.	2,026	9,320
*	Immersion Corp.	3,300	17,127
*	Infinera Corp.	8,400	57,624
	infoGROUP, Inc.	5,544	20,457
* #	Informatica Corp.	9,800	125,048
	InfoSpace, Inc.	5,680	45,497
*	Ingram Micro, Inc.	21,770	267,118
*	Innodata Isogen, Inc.	4,054	9,081
* #	Insight Enterprises, Inc.	5,718	29,619
#	Integral Systems, Inc.	2,600	28,418
*	Integrated Device Technology, Inc.	20,013	114,875
*	Integrated Silicon Solution, Inc.	2,174	3,696
#	Intel Corp.	665,578	8,585,956
*	Intelli-Check, Inc.	2,172	2,606
*	Interactive Intelligence, Inc.	1,900	13,053
* #	Intermec, Inc.	7,377	91,622
*	Internap Network Services Corp.	700	1,883
#	International Business Machines Corp.	143,487	13,150,584
* #	International Rectifier Corp.	5,800	78,996
*	Internet Brands, Inc.	700	3,479
*	Internet Capital Group, Inc.	3,900	16,809
*	Interphase Corp.	590	923
	Intersil Corp.	6,640	61,818
*	Interwoven, Inc.	6,650	104,871
*	Intest Corp.	500	133
*	Intevac, Inc.	2,384	10,442
*	IntriCon Corp.	800	3,000
* #	Intuit, Inc.	45,130	1,022,195
*	INX, Inc.	558	2,723
*	iPCS, Inc.	2,201	10,917
* #	IPG Photonics Corp.	6,064	58,275
* #	Iron Mountain, Inc.	24,378	498,774
*	Isilon Systems, Inc.	5,504	15,246
*	Iteris, Inc.	2,900	4,060

* #	Itron, Inc.	3,855	251,732
* #	Ixia	7,479	39,788
	IXYS Corp.	2,820	19,317
* #	j2 Global Communications, Inc.	5,283	103,441
#	Jabil Circuit, Inc.	16,072	93,539
#	Jack Henry & Associates, Inc.	8,590	152,902
*	JDA Software Group, Inc.	4,100	45,920
*	JDS Uniphase Corp.	16,238	58,944
* #	Juniper Networks, Inc.	43,600	617,376
	Keithley Instruments, Inc.	2,078	7,211
*	Key Tronic Corp.	500	585
*	Keynote Systems, Inc.	2,200	19,250
#	KLA-Tencor Corp.	15,170	304,007
*	Kopin Corp.	8,696	13,740
*	Kratos Defense & Security Solutions, Inc.	4,270	5,039
* #	Kulicke & Soffa Industries, Inc.	2,500	3,825
* #	L-1 Identity Solutions, Inc.	9,810	71,123

* #	Lam Research Corp.	12,400	250,604
*	LaserCard Corp.	1,600	5,280
*	Lattice Semiconductor Corp.	2,364	3,641
* #	Lawson Software, Inc.	18,462	77,910
* #	LeCroy Corp.	816	1,877
	Lender Processing Services, Inc.	8,561	221,901
* #	Lexmark International, Inc.	7,100	168,128
*	Limelight Networks, Inc.	11,900	36,414
	Linear Technology Corp.	15,360	359,731
*	Lionbridge Technologies, Inc.	800	1,440
* #	Littlefuse, Inc.	2,850	43,605
*	Logility, Inc.	498	2,321
*	LoJack Corp.	2,400	9,120
*	LookSmart, Ltd.	3,300	4,521
*	Loral Space & Communications, Inc.	1,774	23,435
* #	LSI Corp.	26,844	85,364
*	Luna Innovations, Inc.	1,750	2,328
* #	Macrovision Solutions Corp.	11,612	152,233
*	Magma Design Automation, Inc.	3,598	4,138
*	Management Network Group, Inc.	1,285	527
* #	Manhattan Associates, Inc.	2,194	33,656
* #	ManTech International Corp. Class A	2,940	157,672
	Marchex, Inc. Class B	2,983	14,945
* #	Mastec, Inc.	8,658	92,035
*	Mattson Technology, Inc.	1,200	1,176
	Maximus, Inc.	1,900	70,604
*	Maxwell Technologies, Inc.	1,750	8,190
* #	McAfee, Inc.	17,828	543,576
*	Measurement Specialties, Inc.	1,750	8,890
*	MEMC Electronic Materials, Inc.	26,992	367,091

* #	Mentor Graphics Corp.	8,100	37,746
*	Mercury Computer Systems, Inc.	2,500	14,925
	Mesa Laboratories, Inc.	300	6,030
* #	Metavante Technologies, Inc.	12,431	180,374
	Methode Electronics, Inc.	4,469	20,647
#	Micrel, Inc.	9,400	71,440
#	Microchip Technology, Inc.	16,860	319,834
* #	Micron Technology, Inc.	74,782	278,189
*	Micros Systems, Inc.	10,400	149,760
*	Microsemi Corp.	10,200	85,680
	Microsoft Corp.	916,819	15,677,605
*	MicroStrategy, Inc.	700	27,090
*	Microtune, Inc.	2,100	3,591
*	Mindspeed Technologies, Inc.	2,600	2,327
*	MIPS Technologies, Inc.	5,200	8,736
	Mocon, Inc.	535	4,419
* #	ModusLink Global Solutions, Inc.	4,164	9,702
	Molex, Inc. Class A	9,090	111,080
* #	Monolithic Power Systems	2,220	26,973
*	MoSys, Inc.	4,600	9,568
	Motorola, Inc.	159,687	707,413
*	MPS Group, Inc.	8,905	53,875
*	MSC.Software Corp.	6,850	39,867
#	MTS Systems Corp.	1,900	49,761
*	Multi-Fineline Electronix, Inc.	2,568	47,585

*	Nanometrics, Inc.	2,240	2,957
*	Napco Security Technologies, Inc.	1,800	2,034
#	National Instruments Corp.	8,255	177,235
#	National Semiconductor Corp.	20,000	202,800
* #	NCI, Inc.	1,200	36,000
* #	NCR Corp.	21,300	267,315
* #	NetApp, Inc.	26,160	387,953
* #	NETGEAR, Inc.	4,600	51,152
* #	NetLogic Microsystems, Inc.	2,400	50,904
* #	NetScout Systems, Inc.	3,018	42,916
* #	Network Equipment Technologies, Inc.	2,600	8,138
*	Newport Corp.	4,300	23,005
	NIC, Inc.	2,195	11,721
*	Novatel Wireless, Inc.	4,993	27,661
*	Novell, Inc.	36,420	134,754
* #	Novellus Systems, Inc.	12,382	170,748
*	Nu Horizons Electronics Corp.	2,700	4,239
* #	Nuance Communications, Inc.	24,970	246,204
*	NumereX Corp. Class A	700	2,093
* #	Nvidia Corp.	51,600	410,220
*	Oculus Innovative Sciences, Inc.	121	200
*	Omniture, Inc.	4,553	41,387

* #	OmniVision Technologies, Inc.	2,600	17,394
* #	ON Semiconductor Corp.	39,780	165,883
*	Online Resources Corp.	4,610	14,568
*	Onvia, Inc.	1,139	4,567
*	Oplink Communications, Inc.	2,500	17,675
*	OPNET Technologies, Inc.	3,284	26,929
*	OpNext, Inc.	4,890	11,638
*	Optical Cable Corp.	1,500	4,260
* #	Oracle Corp.	520,021	8,751,953
*	Orbcomm, Inc.	2,994	4,910
* #	Orthovita, Inc.	10,300	29,767
*	OSI Systems, Inc.	2,528	36,985
* #	OYO Geospace Corp.	615	9,194
*	Palm, Inc.	8,725	66,921
*	PAR Technology Corp.	1,750	7,928
*	Parametric Technology Corp.	12,885	115,965
#	Park Electrochemical Corp.	2,544	44,647
* #	ParkerVision, Inc.	2,700	4,833
#	Paychex, Inc.	41,890	1,017,508
*	PC Connection, Inc.	1,900	9,291
	PC-Tel, Inc.	2,700	17,442
*	PDF Solutions, Inc.	3,600	5,364
	Pegasystems, Inc.	5,500	74,635
* #	Perficient, Inc.	2,900	11,339
*	Performance Technologies, Inc.	1,357	4,288
*	Pericom Semiconductor Corp.	1,938	11,957
* #	Perot Systems Corp.	11,500	149,385
*	Pervasive Software, Inc.	2,700	9,774
*	Phoenix Technologies, Ltd.	3,700	9,546
*	Physicians Formula Holdings, Inc.	2,200	6,380
*	Planar Systems, Inc.	105	48
	Plantronics, Inc.	6,539	66,371
*	PLATO Learning, Inc.	1,900	2,641

* #	Plexus Corp.	5,287	76,450
*	PLX Technology, Inc.	3,500	5,775
* #	PMC-Sierra, Inc.	21,900	106,653
* #	Polycom, Inc.	11,796	165,734
#	Power Integrations, Inc.	3,100	60,357
*	Presstek, Inc.	4,686	10,122
* ●	Price Communications Liquidation Trust	3,605	492
*	Progress Software Corp.	3,700	63,122
	QAD, Inc.	5,168	13,230
* #	QLogic Corp.	16,340	184,969
	QUALCOMM, Inc.	142,970	4,939,614
#	Quality Systems, Inc.	4,100	152,848
*	Quest Software, Inc.	13,508	168,445
*	QuickLogic Corp.	2,600	2,314

* Rackable Systems, Inc.	4,852	19,068
* Radiant Systems, Inc.	3,908	13,522
* # RadiSys Corp.	2,860	13,528
* RAE Systems, Inc.	489	181
* Rambus, Inc.	13,760	124,666
* Ramtron International Corp.	4,000	6,800
* # RealNetworks, Inc.	17,485	49,308
* # Red Hat, Inc.	8,100	118,665
* Relm Wireless Corp.	700	532
Renaissance Learning, Inc.	3,693	26,700
* RF Micro Devices, Inc.	278	300
Richardson Electronics, Ltd.	2,200	8,206
* # RightNow Technologies, Inc.	4,600	26,864
* Rimage Corp.	1,691	22,169
* Riverbed Technology, Inc.	7,600	77,140
* Rofin-Sinar Technologies, Inc.	2,600	43,914
* Rogers Corp.	1,886	46,207
* Rudolph Technologies, Inc.	2,537	7,129
* S1 Corp.	7,390	49,291
* Saba Software, Inc.	3,400	5,576
* # SAIC, Inc.	28,200	556,668
* # Sandisk Corp.	23,361	267,016
* # Sapient Corp.	8,000	34,080
* # SAVVIS, Inc.	3,860	24,627
* # ScanSource, Inc.	3,584	67,092
* Scientific Learning Corp.	537	1,069
* SCM Microsystems, Inc.	1,092	2,741
* SeaChange International, Inc.	4,800	28,416
* Semitool, Inc.	5,700	15,789
* Semtech Corp.	4,900	57,575
* ShoreTel, Inc.	4,940	19,661
* # Sigma Designs, Inc.	2,700	27,594
* Silicon Image, Inc.	7,300	26,791
* # Silicon Laboratories, Inc.	5,820	134,035
* # Silicon Storage Technology, Inc.	12,800	26,240
* # SiRF Technology Holdings, Inc.	3,600	3,672
* # Skyworks Solutions, Inc.	17,021	73,531
* Smith Micro Software, Inc.	3,600	19,080
* Soapstone Networks, Inc.	1,700	4,199
* # Sonic Solutions, Inc.	3,834	5,023
* SonicWALL, Inc.	7,100	24,992

* # Sonus Networks, Inc.	4,722	6,233
* Sourcefire, Inc.	700	4,711
* Spectrum Control, Inc.	2,000	14,480
* # SPSS, Inc.	1,768	45,402
* # SRA International, Inc.	4,260	69,566
* SRS Labs, Inc.	3,500	17,955

* # Standard Microsystems Corp.	2,442	33,822
* # Starent Networks Corp.	5,200	76,440
StarTek, Inc.	2,800	12,992
* # STEC, Inc.	6,224	27,884
* # Stratasy, Inc.	2,463	26,379
* SumTotal Systems, Inc.	3,008	7,580
* # Sun Microsystems, Inc.	80,064	333,066
* SunPower Corp.	3,203	84,623
* # SunPower Corp. Class A	2,875	96,485
* Supertex, Inc.	2,100	47,649
* Switch and Data Facilities Co.	3,549	24,417
* # Sybase, Inc.	10,935	298,635
* Sycamore Networks, Inc.	31,514	74,058
* # Sykes Enterprises, Inc.	6,000	100,260
* Symantec Corp.	83,015	1,272,620
* Symmetricom, Inc.	5,609	20,809
* # Synaptics, Inc.	3,300	77,781
* Synchronoss Technologies, Inc.	3,200	27,232
* SYNEX Corp.	3,988	61,216
* # Synopsys, Inc.	14,529	268,787
# Syntel, Inc.	6,000	129,300
* # Tech Data Corp.	6,030	109,203
Technitrol, Inc.	3,790	8,338
* TechTeam Global, Inc.	1,479	7,395
* Techwell, Inc.	1,125	6,356
* # Tekelec	6,700	83,214
* # TeleCommunication Systems, Inc.	5,600	40,096
* Tellabs, Inc.	43,266	178,689
* Telular Corp.	1,700	2,686
* # Teradata Corp.	14,400	189,072
* Teradyne, Inc.	8,970	43,146
* Terremark Worldwide, Inc.	6,700	23,517
* Tessco Technologies, Inc.	876	6,404
* # Tessera Technologies, Inc.	6,235	73,324
# Texas Instruments, Inc.	131,930	1,972,354
* The Knot, Inc.	6,000	41,280
TheStreet.com, Inc.	3,496	9,544
* # THQ, Inc.	6,279	24,802
* # TIBCO Software, Inc.	20,000	107,000
* Tier Technologies, Inc. Class B	500	2,900
* TNS, Inc.	2,000	16,540
* Tollgrade Communications, Inc.	1,200	6,912
Total System Services, Inc.	20,188	255,580
* Transact Technologies, Inc.	900	3,528
* # Travelzoo, Inc.	656	2,631
* Trident Microsystems, Inc.	300	510
* # Trimble Navigation, Ltd.	10,191	151,031
* TTM Technologies, Inc.	4,100	24,723
* # Tyler Technologies, Inc.	5,500	69,245

* #	Ultimate Software Group, Inc.	296	4,076
*	Ultra Clean Holdings, Inc.	3,200	3,584
* #	Ultratech, Inc.	1,800	20,160
*	Unica Corp.	2,600	12,740
#	United Online, Inc.	12,060	73,807
* #	Universal Display Corp.	4,458	34,015
*	UTStarcom, Inc.	7,163	10,530
* #	ValueClick, Inc.	8,840	55,250
* #	Varian Semiconductor Equipment Associates, Inc.	4,797	91,335
*	Veeco Instruments, Inc.	3,300	15,939
* #	VeriFone Holdings, Inc.	8,900	41,207
* #	VeriSign, Inc.	15,300	295,443
* #	Viasat, Inc.	4,300	95,288
*	Vicon Industries, Inc.	900	5,166
*	Video Display Corp.	1,359	5,490
*	Vignette Corp.	2,200	15,334
*	Virage Logic Corp.	305	939
*	Virtusa Corp.	900	6,795
*	Vishay Intertechnology, Inc.	10,256	30,358
*	VMware, Inc.	3,800	78,660
* #	Vocus, Inc.	2,240	34,182
*	Volterra Semiconductor Corp.	200	1,400
	Wayside Technology Group, Inc.	252	1,814
*	Web.com Group, Inc.	5	15
*	Websense, Inc.	6,174	69,149
* #	Western Digital Corp.	19,600	287,728
	Western Union Co.	77,027	1,052,189
* #	Wind River Systems, Inc.	11,300	90,061
*	Wireless Telecom Group, Inc.	2,175	783
*	WPCS International, Inc.	270	540
* #	Wright Express Corp.	2,940	34,280
	Xerox Corp.	90,634	601,810
#	Xilinx, Inc.	32,430	546,446
*	X-Rite, Inc.	500	665
* #	Yahoo!, Inc.	170,050	1,994,687
* #	Zebra Technologies Corp. Class A	7,780	130,937
*	ZiLOG, Inc.	2,600	6,292
* #	Zix Corp.	4,600	5,980
*	Zoran Corp.	10,989	65,275
*	Zygo Corp.	165	944

Total Information Technology

144,229,620

Materials – (2.6%)

	A. Schulman, Inc.	1,300	19,695
	A.M. Castle & Co.	2,388	20,202
*	AEP Industries, Inc.	800	11,472
	Air Products & Chemicals, Inc.	19,100	960,730
#	Airgas, Inc.	7,200	254,232
#	AK Steel Holding Corp.	10,900	87,963



Albemarle Corp.	10,816	240,656
# Alcoa, Inc.	61,077	475,790
# Allegheny Technologies, Inc.	10,308	227,704
# AMCOL International Corp.	3,100	44,919
* American Pacific Corp.	300	2,349
# American Vanguard Corp.	2,950	41,920

# AptarGroup, Inc.	7,400	228,068
# Arch Chemicals, Inc.	3,339	74,827
Ashland, Inc.	7,686	61,642
# Balchem Corp.	2,775	61,966
# Ball Corp.	10,822	414,915
Bemis Co., Inc.	11,095	250,414
* Brush Engineered Materials, Inc.	2,440	30,646
* Buckeye Technologies, Inc.	3,300	9,636
* Bway Holding Co.	4,700	39,762
# Cabot Corp.	8,327	111,249
# Calgon Carbon Corp.	5,700	71,649
Carpenter Technology Corp.	5,918	97,647
Celanese Corp. Class A	13,300	141,645
* # Century Aluminum Co.	5,346	18,978
CF Industries Holdings, Inc.	7,026	330,222
Chemtura Corp.	1,491	1,118
Cliffs Natural Resources, Inc.	9,904	229,476
# Commercial Metals Co.	11,100	127,650
# Compass Minerals International, Inc.	1,400	84,238
* Core Molding Technologies, Inc.	1,689	3,530
* # Crown Holdings, Inc.	15,300	286,875
Cytec Industries, Inc.	4,900	100,156
Deltic Timber Corp.	1,606	63,549
Dow Chemical Co.	103,588	1,200,585
# du Pont (E.I.) de Nemours & Co.	99,531	2,285,232
# Eagle Materials, Inc.	4,719	85,320
# Eastman Chemical Co.	6,900	179,055
# Ecolab, Inc.	24,525	832,869
# Ferro Corp.	4,610	18,256
* # Flotek Industries, Inc.	2,300	6,647
# FMC Corp.	6,400	285,568
Freeport-McMoRan Copper & Gold, Inc. Class B	36,173	909,389
Friedman Industries, Inc.	1,199	6,714
Georgia Gulf Corp.	200	188
# Gibraltar Industries, Inc.	3,140	32,122
# Greif, Inc. Class A	3,100	93,806
Greif, Inc. Class B	300	9,111
* H&E Equipment Services, Inc.	3,500	23,345
# H.B. Fuller Co.	5,200	72,644
Hawkins, Inc.	888	12,876
* # Haynes International, Inc.	1,463	26,729

* #	Headwaters, Inc.	5,500	24,915
* #	Hecla Mining Co.	16,363	43,362
	Huntsman Corp.	5,124	13,630
	Innophos Holdings, Inc.	1,500	22,695
#	International Flavors & Fragrances, Inc.	8,730	249,853
	International Paper Co.	41,650	379,848
* #	ION Geophysical Corp.	8,375	12,563
	Kaiser Aluminum Corp.	1,372	34,080
	KMG Chemicals, Inc.	1,500	7,800
#	Koppers Holdings, Inc.	3,330	53,946
	Kronos Worldwide, Inc.	5,996	85,443
* #	Landec Corp.	3,592	19,756
#	Louisiana-Pacific Corp.	1,300	2,704
* #	LSB Industries, Inc.	700	5,166

	Lubrizol Corp.	7,800	266,136
#	Martin Marietta Materials, Inc.	4,500	362,340
* #	Material Sciences Corp.	2,094	2,932
	MeadWestavco Corp.	16,881	196,495
* #	Metalico, Inc.	4,600	11,270
	Minerals Technologies, Inc.	2,800	105,868
* #	Mines Management, Inc.	1,170	1,732
	Monsanto Co.	44,470	3,382,388
#	Myers Industries, Inc.	4,779	29,964
#	Nalco Holding Co.	10,477	102,779
* #	Nanophase Technologies Corp.	2,000	1,660
	Neenah Paper, Inc.	1,362	9,166
	NewMarket Corp.	1,989	62,654
#	Newmont Mining Corp.	40,900	1,627,002
	NL Industries, Inc.	7,200	83,232
	NN, Inc.	200	340
* #	Northern Technologies International Corp.	300	2,322
* #	Northwest Pipe Co.	800	28,208
#	Nucor Corp.	27,000	1,101,330
#	Olin Corp.	8,155	114,578
#	Olympic Steel, Inc.	1,600	25,392
* #	OM Group, Inc.	3,820	74,032
* #	Owens-Illinois, Inc.	15,000	285,000
#	P.H. Glatfelter Co.	5,000	43,550
#	Packaging Corp. of America	9,375	133,125
* #	Pactiv Corp.	18,500	399,970
* #	Patriot Coal Corp.	4,492	23,044
	Penford Corp.	1,928	16,696
* #	PolyOne Corp.	6,918	14,182
#	PPG Industries, Inc.	23,643	888,504
#	Praxair, Inc.	25,900	1,612,534
* #	Ready Mix, Inc.	800	1,080
	Reliance Steel & Aluminum Co.	7,200	159,336

#	Rock-Tenn Co. Class A	4,000	124,680
*	Rockwood Holdings, Inc.	6,600	49,566
#	Rohm & Haas Co.	19,352	1,068,037
* #	Rosetta Resources, Inc.	3,713	22,538
	Royal Gold, Inc.	4,600	221,168
	RPM International, Inc.	16,350	201,269
* #	RTI International Metals, Inc.	2,100	27,951
#	Schnitzer Steel Industries, Inc. Class A	2,424	95,190
	Schweitzer-Maudoit International, Inc.	1,800	38,520
	Sealed Air Corp.	15,200	205,960
#	Sensient Technologies Corp.	6,270	134,805
#	Sigma-Aldrich Corp.	16,735	603,799
	Silgan Holdings, Inc.	4,730	216,823
*	Solitario Exploration & Royalty Corp.	2,533	3,293
	Sonoco Products Co.	11,480	263,236
#	Southern Copper Corp.	71,800	1,000,892
	Spartech Corp.	2,300	7,291
#	Steel Dynamics, Inc.	17,200	182,664
#	Stepan Co.	1,491	54,705
*	Stillwater Mining Co.	6,700	27,805
* #	Symyx Technologies, Inc.	4,500	21,600
	Synalloy Corp.	1,137	6,231

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	Temple-Inland, Inc.	12,698	71,998
#	Terra Industries, Inc.	9,200	188,416
#	Texas Industries, Inc.	2,800	63,588
#	The Mosaic Co.	52,950	1,888,727
#	The Scotts Miracle-Gro Co. Class A	6,660	214,585
#	Titanium Metals Corp.	15,923	112,257
*	U.S. Concrete, Inc.	200	556
* #	United States Lime & Minerals, Inc.	804	16,924
#	United States Steel Corp.	12,200	366,366
*	Universal Stainless & Alloy Products, Inc.	900	13,050
#	Valhi, Inc.	15,594	231,571
	Valspar Corp.	14,200	246,370
#	Vulcan Materials Co.	14,310	707,773
*	W.R. Grace & Co.	5,356	30,904
	Wausau Paper Corp.	6,800	64,668
	Westlake Chemical Corp.	9,000	123,030
	Weyerhaeuser Co.	20,541	561,591
#	Worthington Industries, Inc.	9,349	94,051
#	Zep, Inc.	2,526	27,761
* #	Zoltek Companies, Inc.	2,600	18,408

Total Materials

33,053,165

Other – (0.0%)

* ●	Petrocorp, Inc. Escrow Shares	100	<u>6</u>
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## Telecommunication Services – (2.6%)

#	Alaska Communications Systems Group, Inc.	4,500	37,575
* #	American Tower Corp.	51,215	1,553,863
#	Arbinet-thexchange, Inc.	4,200	7,056
	AT&T, Inc.	700,248	17,240,106
*	Cbeyond, Inc.	2,033	31,999
*	Centennial Communications Corp.	15,700	128,426
#	CenturyTel, Inc.	9,891	268,442
*	Cincinnati Bell, Inc.	78	108
*	Clear Channel Outdoor Holdings, Inc.	2,204	11,417
* #	Cogent Communications Group, Inc.	4,400	29,260
	Consolidated Communications Holdings, Inc.	3,313	37,304
* #	Crown Castle International Corp.	18,500	361,120
	D&E Communications, Inc.	2,499	17,468
	Embarq Corp.	11,329	404,672
	FairPoint Communications, Inc.	7,099	19,380
#	Frontier Communications Corp.	33,800	274,118
*	General Communications, Inc. Class A	7,700	50,589
	Hickory Tech Corp.	2,200	13,002
	IDT Corp.	46	17
	IDT Corp. Class B	100	35
	Iowa Telecommunications Services, Inc.	3,600	46,260
*	Leap Wireless International, Inc.	7,525	189,630
*	MetroPCS Communications, Inc.	30,410	413,272
* #	NeuStar, Inc.	8,970	122,171
*	NII Holdings, Inc.	15,600	302,640
#	NTELOS Holdings Corp.	4,763	103,071
*	Occam Networks, Inc.	1,271	3,355
*	Premiere Global Services, Inc.	5,500	53,295
#	Qwest Communications International, Inc.	170,064	547,606

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	Regal Entertainment Group	15,650	157,126
* #	SBA Communications Corp.	12,860	255,914
#	Shenandoah Telecommunications Co.	3,200	78,016
*	Spark Networks, Inc.	3,300	8,085
*	Sprint Nextel Corp.	339,257	824,395
	SureWest Communications	2,098	21,421
* #	Syniverse Holdings, Inc.	7,480	101,429
	Telephone & Data Systems, Inc.	6,165	188,094
	Telephone & Data Systems, Inc. Special Shares	6,708	181,787
*	tw telecom, inc.	13,310	101,822
*	United States Cellular Corp.	5,300	222,335
* #	USA Mobility, Inc.	3,500	36,995
	Verizon Communications, Inc.	288,325	8,612,268
	Windstream Corp.	44,708	388,065
*	Xeta Corp.	1,100	2,046
Total Telecommunication Services			<u>33,447,055</u>

Utilities – (3.1%)

* # AES Corp.	58,470	462,498
# AGL Resources, Inc.	5,600	172,648
# Allegheny Energy, Inc.	14,800	491,952
# ALLETE, Inc.	3,600	111,960
# Alliant Energy Corp.	12,200	351,726
# Ameren Corp.	22,400	744,800
# American Electric Power Co., Inc.	36,878	1,156,125
# American States Water Co.	1,900	65,683
# Aqua America, Inc.	13,867	287,602
Artesian Resources Corp. Class A	471	7,366
# Atmos Energy Corp.	9,030	221,687
Avista Corp.	5,800	110,432
* Cadiz, Inc.	1,704	15,813
California Water Service Group	1,914	83,259
# CenterPoint Energy, Inc.	27,700	370,626
Central Vermont Public Service Corp.	1,249	28,227
# CH Energy Group, Inc.	1,800	91,044
Chesapeake Utilities Corp.	975	28,246
# Cleco Corp.	6,902	157,711
# CMS Energy Corp.	2,900	34,075
# Connecticut Water Services, Inc.	300	6,942
Consolidated Edison, Inc.	30,300	1,234,725
# Constellation Energy Group	11,800	310,340
Delta Natural Gas Co., Inc.	360	8,640
# Dominion Resources, Inc.	53,400	1,878,612
DPL, Inc.	7,100	153,005
DTE Energy Co.	16,720	576,840
Duke Energy Corp.	128,064	1,940,170
* # Dynegy, Inc.	40,514	85,485
Edison International	24,400	794,708
* El Paso Electric Co.	4,178	69,104
# Empire District Electric Co.	3,470	61,627
Energen Corp.	5,300	154,813
Energy West, Inc.	1,050	9,272
# Entergy Corp.	20,000	1,527,200
# Equitable Resources, Inc.	5,100	174,573
# Exelon Corp.	49,600	2,689,312

FirstEnergy Corp.	26,100	1,304,739
FPL Group, Inc.	39,026	2,011,790
# Great Plains Energy, Inc.	6,388	121,819
# Hawaiian Electric Industries, Inc.	8,100	175,608
IDACORP, Inc.	2,600	75,686
# Integrys Energy Group, Inc.	6,301	263,067
# ITC Holdings Corp.	5,700	239,286
Laclede Group, Inc.	2,600	118,014
MDU Resources Group, Inc.	16,200	322,218

#	MGE Energy, Inc.	2,398	76,856
	Middlesex Water Co.	1,920	31,776
* #	Mirant Corp.	15,700	269,569
	National Fuel Gas Co.	6,200	185,752
#	New Jersey Resources Corp.	4,800	192,432
#	Nicor, Inc.	4,400	150,524
	NiSource, Inc.	8,100	78,408
	Northeast Utilities, Inc.	16,640	396,032
	Northwest Natural Gas Co.	2,997	128,691
	NorthWestern Corp.	2,900	70,209
*	NRG Energy, Inc.	23,600	551,296
#	NSTAR	11,700	395,694
	NV Energy, Inc.	12,200	130,906
#	OGE Energy Corp.	7,100	175,228
	Oneok, Inc.	9,200	268,824
#	Ormat Technologies, Inc.	5,000	154,950
	Otter Tail Corp.	3,301	66,911
#	Pepco Holdings, Inc.	14,600	260,026
	PG&E Corp.	39,200	1,515,864
	Piedmont Natural Gas Co.	8,400	217,644
	Pinnacle West Capital Corp.	11,090	371,182
#	PNM Resources, Inc.	6,620	66,465
	Portland General Electric Co.	3,700	71,965
	PPL Corp.	31,800	974,988
#	Progress Energy, Inc.	28,950	1,120,944
	Public Service Enterprise Group, Inc.	57,191	1,805,520
	Puget Energy, Inc.	11,800	346,920
	Questar Corp.	15,699	533,452
*	Reliant Energy, Inc.	28,193	143,502
	RGC Resources, Inc.	100	2,585
	SCANA Corp.	12,720	436,169
#	Sempra Energy	25,400	1,113,536
	SJW Corp.	2,756	74,109
#	South Jersey Industries, Inc.	3,300	123,090
	Southern Co.	83,600	2,796,420
#	Southern Union Co.	10,948	141,120
	Southwest Gas Corp.	4,900	126,224
#	Southwest Water Co.	2,470	11,066
	TECO Energy, Inc.	11,700	140,517
	UGI Corp.	11,600	294,292
#	UIL Holdings Corp.	3,030	80,083
	Unisource Energy Corp.	3,700	104,488
#	Vectren Corp.	8,690	224,115
#	Westar Energy, Inc.	9,700	194,776
#	WGL Holdings, Inc.	3,807	122,205
#	Wisconsin Energy Corp.	12,590	561,262

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Xcel Energy, Inc.	42,000	<u>775,320</u>
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Total Utilities		<u>39,374,982</u>
TOTAL COMMON STOCKS		<u>950,745,099</u>
RIGHTS/WARRANTS – (0.0%)		
* Contra Phramacopeia, Inc. Rights 12/31/11	361	<u>–</u>
TEMPORARY CASH INVESTMENTS – (0.7%)		
BlackRock Liquidity Funds Tempcash Portfolio-Institutional Shares	9,007,239	<u>9,007,239</u>
SECURITIES LENDING COLLATERAL – (24.6%)		
§ @ DFA Short Term Investment Fund LP	309,343,981	309,343,981
	<b>Face</b>	
	<b>Amount</b>	
	<b>(000)</b>	
@ Repurchase Agreement, Deutsche Bank Securities 0.29%, 02/02/09 (Collateralized by \$3,356,650 FHLMC 5.500%, 07/01/37, valued at \$3,005,307) to be repurchased at \$2,917,844	\$ 2,918	<u>2,917,773</u>
TOTAL SECURITIES LENDING COLLATERAL		<u>312,261,754</u>
TOTAL INVESTMENTS - (100.0%)		
(Cost \$1,422,390,665)##		<u>\$ 1,272,014,092</u>

#### Organizational Note

The DFA Investment Trust Company (the “Trust”) is an open-end management investment company registered under the Investment Company Act of 1940. The Trust’s advisor is Dimensional Fund Advisors LP. At January 31, 2009, the Trust consisted of eighteen operational investment portfolios, all of which are included in this document.

#### Security Valuation Note

Securities held by the Domestic Equity Portfolios (The U.S. Large Company Series, The U.S. Large Cap Value Series, The U.S. Small Cap Value Series, The U.S. Small Cap Series, The U.S. Micro Cap Series, The Tax-Managed U.S. Marketwide Value Series and The Tax-Managed U.S. Equity Series) and the International Equity Portfolios (The DFA International Value Series, The Japanese Small Company Series, The Asia Pacific Small Company Series, The United Kingdom Small Company Series, The Continental Small Company Series, The Canadian Small Company Series, The Emerging Markets Series, and The Emerging Markets Small Cap Series), including over-the-counter securities, are valued at the last quoted sale price of the day. Securities held by the Domestic Equity Portfolios and the International Equity Portfolios that are listed on NASDAQ are valued at the Nasdaq Official Closing Price (“NOCP”). If there is no last reported sale price or NOCP for the day, the Domestic Equity Portfolios and International Equity Portfolios value the securities at the mean of the most recent quoted bid and asked prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE).

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors/Trustees. Fair value pricing

may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of the Investment Committee of the Advisor) occur before the net asset value is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolios and International Equity Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges.

The International Equity Portfolios will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of Tokyo Stock Exchange (normally 11:00 p.m. PT), which is fourteen hours prior to the close of the NYSE (normally 1:00 p.m. PT) and the time that the net asset values of the International Equity Portfolios are computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the time the International Equity Portfolios price their shares at the close of the NYSE, the International Equity Portfolios will fair value their foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets' perceptions and trading activities on the International Equity Portfolios' foreign investments since the last closing prices of the foreign investments were calculated on their primary foreign securities markets or exchanges. For these purposes, the Board of Directors/Trustees of the International Equity Portfolios have determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable, and may trigger fair value pricing. Consequently, fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the International Equity Portfolios utilizes data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). The fair value prices of portfolio securities generally will be used when it is determined that the use of such prices will have a material impact on the net asset value of an International Equity Portfolio. When an International Equity Portfolio uses fair value pricing, the values assigned to the International Equity Portfolio's foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges.

Securities held by The Enhanced U.S. Large Company Series, The DFA One-Year Fixed Income Series, and The DFA Two-Year Global Fixed Income Series (the "Fixed Income Portfolios"), are valued on the basis of prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities which are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. Securities for which quotations are not readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors/Trustees.

#### Adoption of Statement of Financial Accounting Standards No. 157 "Fair Value Measurements" ("FAS 157")

In September 2006, the Financial Accounting Standards Board issued FAS 157 effective for fiscal years beginning after November 15, 2007. This standard clarifies the definition of fair value for financial reporting, establishes a framework for measuring fair value and requires additional disclosures about the use of fair value measurements. The Funds have adopted FAS 157 as of December 1, 2007. The three levels of the fair value hierarchy under FAS 157 are described below:

- Level 1 - quoted prices in active markets for identical securities
- Level 2 - other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. A summary of the inputs used to value the Series' net assets as of January 31, 2009 are listed below.

Valuation Inputs	
Investments in Securities (Market Value)	Other Financial Instruments (Unrealized Appreciation/ Depreciation)*



	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
The U.S. Large Company Series	\$ 2,672,684,962	\$ 628,314,468	-	\$ 3,300,999,430	\$ (1,295,916)	-	-	\$ (1,295,916)
The Enhanced U.S. Large Company Series	13,096,703	138,428,511	-	151,525,214	(8,414,198)	\$ 74,816	-	(8,339,382)
The U.S. Large Cap Value Series	5,595,822,181	1,233,945,836	-	6,829,768,017	-	-	-	-
The U.S. Small Cap Value Series	4,206,348,883	814,493,128	-	5,020,842,011	-	-	-	-
The U.S. Small Cap Series	1,766,264,356	428,892,480	-	2,195,156,836	-	-	-	-
The U.S. Micro Cap Series	2,225,612,269	491,137,187	-	2,716,749,456	-	-	-	-
The DFA International Value Series	931,992,114	3,728,678,575	-	4,660,670,689	-	-	-	-
The Japanese Small Company Series	5,141,930	1,405,378,440	-	1,410,520,370	-	-	-	-
The Asia Pacific Small Company Series	3,000,179	452,720,803	-	455,720,982	-	-	-	-
The United Kingdom Small Company Series	9,238,623	482,599,032	-	491,837,655	-	-	-	-
The Continental Small Company Series	5,795,558	1,140,817,552	-	1,146,613,110	-	-	-	-
The Canadian Small Company Series	206,604,192	52,851,046	-	259,455,238	-	-	-	-
The Emerging Markets Series	\$ 525,424,076	\$ 1,031,816,888	-	\$ 1,557,240,964	\$ (278,203)	-	-	\$ (278,203)
The Emerging Markets Small Cap Series	134,438,176	560,176,471	-	694,614,647	-	-	-	-
The DFA One-Year Fixed Income Series	-	3,229,800,293	-	3,229,800,293	-	-	-	-
The DFA Two-Year Global Fixed Income Series	-	3,144,647,583	-	3,144,647,583	-	\$ 101,445	-	101,445
The Tax-Managed U.S. Marketwide Value Series	1,650,799,283	350,313,320	-	2,001,112,603	-	-	-	-
The Tax-Managed U.S. Equity Series	959,751,510	312,262,582	-	1,272,014,092	-	-	-	-

\* Other financial instruments are derivative instruments not reflected in the Schedule of Investments, such as futures, forwards and swaps which are valued at the unrealized appreciation/depreciation on the investment.

#### Federal Tax Cost Note

At January 31, 2009, the total cost of securities for federal income tax purposes was:

The U.S. Large Company Series	\$ 4,106,780,433
The Enhanced U.S. Large Company Series	152,814,372
The U.S. Large Cap Value Series	9,692,857,904
The U.S. Small Cap Value Series	7,738,761,214
The U.S. Small Cap Series	2,929,588,885
The U.S. Micro Cap Series	3,670,100,958
The DFA International Value Series	7,478,491,223
The Japanese Small Company Series	1,802,154,107
The Asia Pacific Small Company Series	766,929,259
The United Kingdom Small Company Series	849,285,788
The Continental Small Company Series	1,546,268,201
The Canadian Small Company Series	537,026,131
The Emerging Markets Series	1,322,722,262
The Emerging Markets Small Cap Series	921,692,905
The DFA One-Year Fixed Income Series	3,203,084,120
The DFA Two-Year Global Fixed Income Series	3,064,291,238
The Tax-Managed U.S. Marketwide Value Series	2,789,139,774
The Tax-Managed U.S. Equity Series	1,422,898,842

ITEM 2. CONTROLS AND PROCEDURES.

- (a) Based on their evaluation of the Registrant's disclosure controls and procedures as of a date within 90 days of the filing date of this Form N-Q (the "Report"), the Registrant's Principal Executive Officer and Principal Financial Officer believe that the disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) are effectively designed to ensure that information required to be disclosed by the Registrant in the Report is recorded, processed, summarized and reported by the filing date, including ensuring that information required to be disclosed in the Report is accumulated and communicated to the Registrant's officers that are making certifications in the Report, as appropriate, to allow timely decisions regarding required disclosure. The Registrant's management, including the Principal Executive Officer and the Principal Financial Officer, recognizes that any set of controls and procedures, no matter how well designed and operated, can provide only reasonable assurance of achieving the desired control objectives.
- (b) There were no changes in the Registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) that occurred during the Registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the Registrant's internal control over financial reporting.

ITEM 3. EXHIBITS.

- (a) Separate certifications for the principal executive officer and principal financial officer of the Registrant as required by Rule 30a-2(a) under the 1940 Act are filed herewith.

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**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the Registrant has duly caused this Report to be signed on its behalf by the undersigned, thereunto duly authorized.

The DFA Investment Trust Company

By: /s/ David G. Booth  
David G. Booth  
Chairman, Trustee, President and Chief Executive Officer

Date: March 27, 2009

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this Report has been signed below by the following persons on behalf of the Registrant and in the capacities and on the dates indicated.

By: /s/ David G. Booth  
David G. Booth  
Principal Executive Officer  
The DFA Investment Trust Company

Date: March 27, 2009

By: /s/ David R. Martin

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David R. Martin  
Principal Financial Officer  
The DFA Investment Trust Company

Date: March 30, 2009

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**CERTIFICATION**

I, David G. Booth, certify that:

1. I have reviewed this report on Form N-Q of The DFA Investment Trust Company (the “Registrant”);
  2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
  3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the Registrant as of the end of the fiscal quarter for which the report is filed;
  4. The Registrant’s other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the Registrant and have:
    - a. Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the Registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
    - b. Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
    - c. Evaluated the effectiveness of the Registrant’s disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
    - d. Disclosed in this report any change in the Registrant’s internal control over financial reporting that occurred during the Registrant’s most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the Registrant’s internal control over financial reporting; and
  5. The Registrant’s other certifying officer and I have disclosed to the Registrant’s auditors and the audit committee of the Registrant’s Board of Trustees:
    - a. All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the Registrant’s ability to record, process, summarize, and report financial information; and
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- b. Any fraud, whether or not material, that involves management or other employees who have a significant role in the Registrant' s internal control over financial reporting.

Date: March 27, 2009

/s/ David G. Booth

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David G. Booth  
Principal Executive Officer  
The DFA Investment Trust Company

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**CERTIFICATION**

I, David R. Martin, certify that:

1. I have reviewed this report on Form N-Q of The DFA Investment Trust Company (the "Registrant");
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the Registrant as of the end of the fiscal quarter for which the report is filed;
4. The Registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the Registrant and have:
  - a. Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the Registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
  - b. Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
  - c. Evaluated the effectiveness of the Registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
  - d. Disclosed in this report any change in the Registrant's internal control over financial reporting that occurred during the Registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the Registrant's internal control over financial reporting; and
5. The Registrant's other certifying officer and I have disclosed to the Registrant's auditors and the audit committee of the Registrant's Board of Trustees:
  - a. All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the Registrant's ability to record, process, summarize, and report financial information; and

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  - b. Any fraud, whether or not material, that involves management or other employees who have a significant role in the Registrant's internal control over financial reporting.

Date: March 30, 2009

/s/ David R. Martin

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David R. Martin  
Principal Financial Officer  
The DFA Investment Trust Company

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