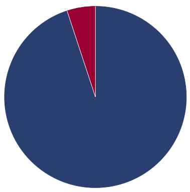
IUOE L487: Untitled

Portfolio Snapshot

Portfolio Value $1,697,843,939.52

Benchmark S&P 500 TR

Analysis 06-30-2012



Asset Allocation	Portfolio Net	Bmark Net
Cash	0.00	0.00
US Stocks	94.75	99.23
Non-US Stocks	5.25	0.68
Bonds	0.00	0.00
Other	0.00	0.09
Total	100.00	100.00

Morningstar Equity Style Box %

	Value	Core	Growth
Large	25	18	35
Mid	7	4	9
Small	2	0	0

0-10 10-25 25-50 >50

Total Stock Holdings 373

Not Classified % **0**

Morningstar Fixed Income Style Box %

	Ltd	Mod	Ext
High	0	0	0
Med	0	0	0
Low	0	0	0

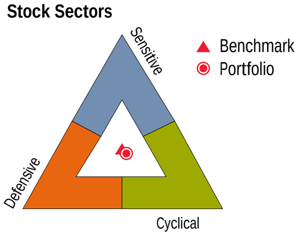
0-10 10-25 25-50 >50

Total Bond Holdings 0

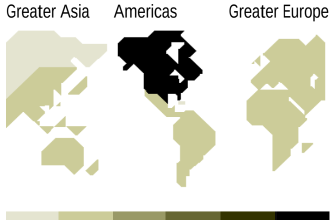
Not Classified % **N/A**

Stock Analysis 06-30-2012

Stock Sectors



Stock Regions

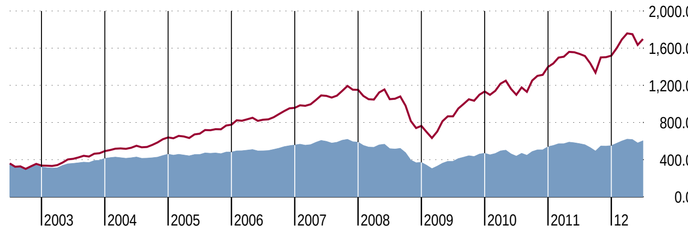


% of Stocks	Portfolio %	Bmark %
Cyclical	**30.30**	**27.40**
Basic Matls	2.42	2.80
Consumer Cycl	11.34	9.60
Financial Svs	15.95	13.10
Real Estate	0.58	2.00
Sensitive	**43.17**	**45.30**
Commun Svs	4.90	4.60
Energy	8.90	10.80
Industrials	9.00	11.60
Technology	20.37	18.30
Defensive	**26.53**	**27.30**
Consumer Def	10.99	11.80
Healthcare	12.93	11.80
Utilities	2.61	3.70
Not Classified	**0.00**	**0.00**

% of Stocks	Portfolio %	Bmark %
Americas	**96.19**	**99.30**
North America	95.21	99.30
Central/Latin	0.98	0.00
Greater Europe	**3.23**	**0.70**
United Kingdom	0.00	0.00
Europe-Developed	3.23	0.70
Europe-Emerging	0.00	0.00
Africa/Middle East	0.00	0.00
Greater Asia	**0.00**	**0.00**
Japan	0.00	0.00
Australasia	0.00	0.00
Asia-Developed	0.00	0.00
Asia-Emerging	0.00	0.00
Not Classified	**0.58**	**0.00**

Performance 06-30-2012

Investment Activity Graph — Portfolio — Benchmark Initial Mkt Val: $358,948,704 Final Mkt Val: 1,698(ID_Mil)



Trailing Returns	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr
Pre-Tax Portfolio Return %	-3.46	10.42	25.16	9.34	16.81
Benchmark Return %	-2.75	5.45	16.40	0.22	5.33
+/- Benchmark Return %	-0.71	4.97	8.77	9.12	11.48

Time Period Return	Best %	Worst %
3 Months	36.84 (Mar 09-May 09)	-31.46 (Sep 08-Nov 08)
1 Year	80.12 (Mar 09-Feb 10)	-39.74 (Mar 08-Feb 09)
3 Years	38.83 (Mar 09-Feb 12)	-8.23 (Mar 06-Feb 09)

Portfolio Yield	Yield %
Trailing 12 Month	1.68

Performance Disclosure

The performance data quoted represents past performance and does not guarantee future results. The investment return and principal value of an investment will fluctuate thus an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than return data quoted herein. For performance data current to the most recent month-end, please visit http://advisor.morningstar.com/familyinfo.asp.

See Disclosure Page for Standardized Returns.

Holdings 06-30-2012

Top 10 Holdings out of 373	Ticker	Type	Holding Value $	% Assets
Apple, Inc.	AAPL	ST	60,314,352.00	3.55
Google, Inc.	GOOG	ST	27,785,934.00	1.64
Qualcomm, Inc.	QCOM	ST	27,349,848.00	1.61
Pfizer Inc	PFE	ST	26,839,620.00	1.58
MasterCard Incorporated	MA	ST	26,683,164.00	1.57
Intel Corp	INTC	ST	26,364,872.00	1.55
Chevron Corp	CVX	ST	26,227,300.00	1.54
General Electric Co	GE	ST	25,938,090.00	1.53
JPMorgan Chase & Co	JPM	ST	23,184,840.00	1.37
Costco Wholesale Corporation	COST	ST	22,590,050.00	1.33

Primary Rank: ▲ Holding

ACE Ltd	ACE	STOCK	0.38	87100.00	74.13	6456723.00
AES Corp	AES	STOCK	0.05	70400.00	12.83	903232.00
AGCO Corp	AGCO	STOCK	0.07	24400.00	45.73	1115812.00
AK Steel Holding Corporation	AKS	STOCK	0.04	102000.00	5.87	598740.00
AT&T Inc	T	STOCK	1.15	546400.00	35.66	19484624.00
Abbott Laboratories	ABT	STOCK	0.29	75700.00	64.47	4880379.00
Accenture PLC	ACN	STOCK	0.54	152468.00	60.09	9161802.12
Activision Blizzard, Inc.	ATVI	STOCK	0.16	231500.00	11.99	2775685.00
Adobe Systems Inc	ADBE	STOCK	0.98	515679.00	32.37	16692529.23
Aetna Inc	AET	STOCK	0.35	152000.00	38.77	5893040.00
Aflac Inc	AFL	STOCK	0.23	93300.00	42.59	3973647.00
Agrium Inc	AGU	STOCK	0.18	33600.00	88.47	2972592.00
Air Products & Chemicals Inc	APD	STOCK	0.14	29000.00	80.73	2341170.00
Alcoa Inc	AA	STOCK	0.01	21900.00	8.75	191625.00
Alexion Pharmaceuticals, Inc.	ALXN	STOCK	0.19	32610.00	99.30	3238173.00
Allergan, Inc.	AGN	STOCK	1.04	190710.00	92.57	17654024.70
Alliant Techsystems Inc	ATK	STOCK	0.03	9356.00	50.57	473132.92
Allstate Corp	ALL	STOCK	0.15	74100.00	35.09	2600169.00
Altera Corp.	ALTR	STOCK	0.27	135920.00	33.84	4599532.80
Altria Group Inc.	MO	STOCK	0.21	104600.00	34.55	3613930.00
Amdocs Ltd. (DOX)	DOX	STOCK	0.06	31500.00	29.72	936180.00
Ameren Corp	AEE	STOCK	0.25	127000.00	33.54	4259580.00
American Capital Ltd	ACAS	STOCK	0.03	51400.00	10.06	517084.00
American Electric Power Co Inc	AEP	STOCK	0.31	132100.00	39.90	5270790.00

Primary Rank: ▲ Holding

Holding	Ticker	Security Type	Allocation %	Number of shares	Price	Final Market Value
Portfolio	**---**	**---**	**100.00**	**41030175.00**	**---**	**1697843939.52**
Bank of America Corporation	BAC	STOCK	0.40	838200.00	8.18	6856476.00
Bank of New York Mellon	BK	STOCK	0.17	128600.00	21.95	2822770.00
Beam Inc	BEAM	STOCK	0.20	53260.00	62.49	3328217.40
Bed Bath & Beyond, Inc.	BBBY	STOCK	0.52	143451.00	61.80	8865271.80
Berkshire Hathaway Inc (BRK.B)	BRK.B	STOCK	0.40	80600.00	83.33	6716398.00
Best Buy Co Inc	BBY	STOCK	0.11	90900.00	20.96	1905264.00
Big Lots, Inc.	BIG	STOCK	0.05	22200.00	40.79	905538.00
BlackRock Inc	BLK	STOCK	0.04	4400.00	169.82	747208.00
Boston Properties Inc	BXP	STOCK	0.02	2900.00	108.37	314273.00
Boston Scientific, Inc.	BSX	STOCK	0.06	172700.00	5.67	979209.00
Brandywine Realty Trust	BDN	STOCK	0.05	72100.00	12.34	889714.00
Bristol-Myers Squibb Company	BMY	STOCK	0.02	8200.00	35.95	294790.00
Brocade Communications Systems Inc	BRCD	STOCK	0.02	82000.00	4.93	404260.00
Bunge Ltd	BG	STOCK	0.10	25900.00	62.74	1624966.00
CA, Inc.	CA	STOCK	0.15	91000.00	27.09	2465190.00
CBL & Associates Properties, Inc.	CBL	STOCK	0.05	46200.00	19.54	902748.00
CBS Corporation (CBS)	CBS	STOCK	1.01	520830.00	32.78	17072807.40
CF Industries Holdings Inc	CF	STOCK	0.22	19600.00	193.74	3797304.00
CME Group, Inc.	CME	STOCK	0.43	27500.00	268.11	7373025.00
CNA Financial Corp	CNA	STOCK	0.04	21600.00	27.72	598752.00
CSX Corp	CSX	STOCK	0.01	5200.00	22.36	116272.00
CVS Caremark Corp	CVS	STOCK	0.42	152900.00	46.73	7145017.00
Canadian Natural Resources Ltd	CNQ	STOCK	0.29	180271.00	26.85	4840276.35
Capital One Financial Corp	COF	STOCK	0.92	284410.00	54.66	15545850.60
Cardinal Health Inc	CAH	STOCK	0.13	51000.00	42.00	2142000.00
Career Education Corporation	CECO	STOCK	0.04	93009.00	6.69	622230.21
Caterpillar Inc	CAT	STOCK	0.22	43500.00	84.91	3693585.00
Celgene Corporation	CELG	STOCK	0.44	115229.00	64.16	7393092.64
Charles Schwab Corp	SCHW	STOCK	0.32	417604.00	12.93	5399619.72
Chemed Corporation	CHE	STOCK	0.00	500.00	60.44	30220.00
Chevron Corp	CVX	STOCK	1.54	248600.00	105.50	26227300.00
Chubb Corp	CB	STOCK	0.30	70800.00	72.82	5155656.00
Cigna Corp	CI	STOCK	0.06	24100.00	44.00	1060400.00
Cisco Systems Inc	CSCO	STOCK	0.63	621700.00	17.17	10674589.00
Citigroup Inc	C	STOCK	0.62	381700.00	27.41	10462397.00
Citrix Systems, Inc.	CTXS	STOCK	0.36	72732.00	83.94	6105124.08
Clorox Company	CLX	STOCK	0.06	15100.00	72.46	1094146.00
Coach, Inc.	COH	STOCK	0.89	258869.00	58.48	15138659.12
Coca-Cola Co	KO	STOCK	0.16	34900.00	78.19	2728831.00
Coca-Cola Enterprises Inc	CCE	STOCK	0.03	18300.00	28.04	513132.00
Cognizant Technology Solutions Corporation	CTSH	STOCK	0.31	87393.00	60.00	5243580.00
Comcast Corp (CMCSA)	CMCSA	STOCK	0.13	71600.00	31.97	2289052.00
Commerce Bancshares, Inc.	CBSH	STOCK	0.01	3235.00	37.90	122606.50
Commercial Metals Company	CMC	STOCK	0.02	29600.00	12.64	374144.00
Community Health Systems Inc	CYH	STOCK	0.04	25600.00	28.03	717568.00
Computer Sciences Corporation	CSC	STOCK	0.02	12700.00	24.82	315214.00
ConAgra Foods, Inc.	CAG	STOCK	0.11	70800.00	25.93	1835844.00

Primary Rank: ▲ Holding

Holding	Ticker	Security Type	Allocation %	Number of shares	Price	Final Market Value
Portfolio	**---**	**---**	**100.00**	**41030175.00**	**---**	**1697843939.52**
ConocoPhillips	COP	STOCK	1.00	302940.00	55.88	16928287.20
Consolidated Edison, Inc.	ED	STOCK	0.05	12700.00	62.19	789813.00
Constellation Brands Inc. (STZ)	STZ	STOCK	0.01	7800.00	27.06	211068.00
Convergys Corporation	CVG	STOCK	0.01	12300.00	14.77	181671.00
Cooper Tire & Rubber Company	CTB	STOCK	0.03	32100.00	17.54	563034.00
Core Laboratories N.V.	CLB	STOCK	0.35	50592.00	115.90	5863612.80
Corning Inc	GLW	STOCK	0.09	118400.00	12.93	1530912.00
Costco Wholesale Corporation	COST	STOCK	1.33	237790.00	95.00	22590050.00
Covance, Inc.	CVD	STOCK	0.31	110693.00	47.85	5296660.05
Coventry Health Care, Inc.	CVH	STOCK	0.05	28100.00	31.79	893299.00
Covidien PLC	COV	STOCK	0.23	72700.00	53.50	3889450.00
Crown Castle International Corp	CCI	STOCK	0.79	229200.00	58.66	13444872.00
Ctrip.com International, Ltd.	CTRP	STOCK	0.13	129900.00	16.76	2177124.00
DIRECTV	DTV	STOCK	0.20	69700.00	48.82	3402754.00
DISH Network Corp	DISH	STOCK	0.16	95500.00	28.55	2726525.00
DST Systems, Inc.	DST	STOCK	0.05	14504.00	54.31	787712.24
DTE Energy Holding Company	DTE	STOCK	0.07	20700.00	59.33	1228131.00
DaVita Inc	DVA	STOCK	0.54	93917.00	98.21	9223588.57
Danaher Corporation	DHR	STOCK	0.47	154830.00	52.08	8063546.40
Dell Inc	DELL	STOCK	0.12	160400.00	12.51	2006604.00
Delta Air Lines Inc	DAL	STOCK	0.12	183600.00	10.95	2010420.00
Devon Energy Corp	DVN	STOCK	0.30	86990.00	57.99	5044550.10
Dillards, Inc.	DDS	STOCK	0.10	27800.00	63.68	1770304.00
Discover Financial Services	DFS	STOCK	0.48	234400.00	34.58	8105552.00
Discovery Communications Inc (DISCA)	DISCA	STOCK	0.23	72130.00	54.00	3895020.00
Domtar Corp	UFS	STOCK	0.11	24000.00	76.71	1841040.00
Dow Chemical Co	DOW	STOCK	0.16	88100.00	31.50	2775150.00
Dr Pepper Snapple Group, Inc.	DPS	STOCK	0.07	28600.00	43.75	1251250.00
EMC Corporation	EMC	STOCK	0.49	323002.00	25.63	8278541.26
EOG Resources	EOG	STOCK	0.63	118400.00	90.11	10669024.00
Eastman Chemical Company	EMN	STOCK	0.14	48400.00	50.37	2437908.00
Edison International	EIX	STOCK	0.17	61300.00	46.20	2832060.00
El Paso Electric Company	EE	STOCK	0.39	202100.00	33.16	6701636.00
Eli Lilly and Company	LLY	STOCK	0.21	84900.00	42.91	3643059.00
Endo Pharmaceutical Holdings, Inc.	ENDP	STOCK	0.03	14300.00	30.98	443014.00
Endurance Specialty Holdings, Ltd.	ENH	STOCK	0.04	19600.00	38.32	751072.00
Entergy Corp	ETR	STOCK	0.32	80400.00	67.89	5458356.00
Equity Residential	EQR	STOCK	0.02	5800.00	62.36	361688.00
Estee Lauder Cos Inc	EL	STOCK	0.66	205856.00	54.12	11140926.72
Everest Re Group, Ltd.	RE	STOCK	0.08	12400.00	103.49	1283276.00
Exelis Inc	XLS	STOCK	0.01	16200.00	9.86	159732.00
Exelon Corp	EXC	STOCK	0.13	56422.00	37.62	2122595.64
Expeditors International of Washington, Inc.	EXPD	STOCK	0.28	123600.00	38.75	4789500.00
Express Scripts	ESRX	STOCK	0.61	185618.00	55.83	10363052.94
Exxon Mobil Corporation	XOM	STOCK	1.21	239400.00	85.57	20485458.00
FMC Technologies, Inc.	FTI	STOCK	0.33	144478.00	39.23	5667871.94

Primary Rank: ▲ Holding

Holding	Ticker	Security Type	Allocation %	Number of shares	Price	Final Market Value
Portfolio	**---**	**---**	**100.00**	**41030175.00**	**---**	**1697843939.52**
FedEx Corporation	FDX	STOCK	0.07	12300.00	91.61	1126803.00
Fidelity National Information Services, Inc.	FIS	STOCK	0.04	20600.00	34.08	702048.00
Fifth Third Bancorp	FITB	STOCK	0.28	356000.00	13.40	4770400.00
Fiserv, Inc.	FISV	STOCK	0.03	8200.00	72.22	592204.00
Fluor Corporation	FLR	STOCK	0.47	162949.00	49.34	8039903.66
Foot Locker Inc	FL	STOCK	0.20	113100.00	30.58	3458598.00
Ford Motor Co	F	STOCK	0.09	164500.00	9.59	1577555.00
Forest Oil Corp	FST	STOCK	0.02	55500.00	7.33	406815.00
Fossil, Inc.	FOSL	STOCK	0.23	50707.00	76.54	3881113.78
Freeport-McMoRan Copper & Gold	FCX	STOCK	0.20	101200.00	34.07	3447884.00
GameStop Corp	GME	STOCK	0.10	92300.00	18.36	1694628.00
Gannett Co Inc	GCI	STOCK	0.06	67500.00	14.73	994275.00
Gap, Inc.	GPS	STOCK	0.36	226400.00	27.36	6194304.00
General Cable Corporation	BGC	STOCK	0.03	20700.00	25.94	536958.00
General Dynamics	GD	STOCK	0.10	25300.00	65.96	1668788.00
General Electric Co	GE	STOCK	1.53	1244630.00	20.84	25938089.20
General Motors Co	GM	STOCK	0.12	100300.00	19.72	1977916.00
Genpact Ltd.	G	STOCK	0.25	256328.00	16.63	4262734.64
Genworth Financial Inc	GNW	STOCK	0.01	31700.00	5.66	179422.00
Gilead Sciences Inc	GILD	STOCK	0.27	89000.00	51.28	4563920.00
Goldman Sachs Group Inc	GS	STOCK	0.14	24200.00	95.86	2319812.00
Google, Inc.	GOOG	STOCK	1.64	47901.00	580.07	27785933.07
Granite Construction Inc.	GVA	STOCK	0.01	5000.00	26.11	130550.00
Groupon Inc	GRPN	STOCK	0.04	66240.00	10.63	704131.20
Guess, Inc.	GES	STOCK	0.03	16500.00	30.37	501105.00
H&R Block Inc	HRB	STOCK	0.05	53000.00	15.98	846940.00
HCC Insurance Holdings Inc.	HCC	STOCK	0.02	13100.00	31.40	411340.00
HCP Inc	HCP	STOCK	0.02	8000.00	44.15	353200.00
Halliburton Company	HAL	STOCK	0.39	232370.00	28.39	6596984.30
Harley-Davidson Inc	HOG	STOCK	0.54	201175.00	45.73	9199732.75
Harman International Industries, Inc.	HAR	STOCK	0.04	17200.00	39.60	681120.00
Harris Corporation	HRS	STOCK	0.06	25400.00	41.85	1062990.00
Harsco Corporation	HSC	STOCK	0.01	10900.00	20.38	222142.00
Hartford Financial Services Group Inc	HIG	STOCK	0.10	93700.00	17.63	1651931.00
Hasbro, Inc.	HAS	STOCK	0.04	21700.00	33.87	734979.00
Health Care REIT, Inc.	HCN	STOCK	0.01	4000.00	58.30	233200.00
Health Net Inc	HNT	STOCK	0.17	121100.00	24.27	2939097.00
Helix Energy Solutions Group Inc	HLX	STOCK	0.00	3000.00	16.41	49230.00
Herbalife, Ltd.	HLF	STOCK	0.05	18500.00	48.33	894105.00
Hess Corp	HES	STOCK	0.19	75000.00	43.45	3258750.00
Hewlett-Packard Co	HPQ	STOCK	0.19	163100.00	20.11	3279941.00
Hill-Rom Holdings, Inc.	HRC	STOCK	0.04	22400.00	30.85	691040.00
HollyFrontier Corp	HFC	STOCK	0.01	3900.00	35.43	138177.00
Home Depot, Inc.	HD	STOCK	0.38	120410.00	52.99	6380525.90
Honeywell International, Inc.	HON	STOCK	0.28	84430.00	55.84	4714571.20
Hospitality Properties Trust	HPT	STOCK	0.11	76300.00	24.77	1889951.00
Host Hotels & Resorts Inc	HST	STOCK	0.01	14300.00	15.82	226226.00

Primary Rank: ▲ Holding

Holding	Ticker	Security Type	Allocation %	Number of shares	Price	Final Market Value
Portfolio	**---**	**---**	**100.00**	**41030175.00**	**---**	**1697843939.52**
Humana	HUM	STOCK	0.25	54770.00	77.44	4241388.80
Huntington Bancshares Inc	HBAN	STOCK	0.26	688100.00	6.40	4403840.00
Huntington Ingalls Industries Inc	HII	STOCK	0.01	5883.00	40.24	236731.92
Huntsman Corporation	HUN	STOCK	0.06	72600.00	12.94	939444.00
ITT Corp	ITT	STOCK	0.04	35350.00	17.60	622160.00
ITT Educational Services, Inc.	ESI	STOCK	0.07	20500.00	60.75	1245375.00
Idexx Laboratories	IDXX	STOCK	0.40	71187.00	96.13	6843206.31
Ingersoll-Rand PLC	IR	STOCK	0.02	7200.00	42.18	303696.00
Ingram Micro, Inc.	IM	STOCK	0.03	26300.00	17.47	459461.00
Intel Corp	INTC	STOCK	1.55	989301.00	26.65	26364871.65
IntercontinentalExchange, Inc.	ICE	STOCK	0.55	68050.00	135.98	9253439.00
International Business Machines Corp	IBM	STOCK	0.67	58316.00	195.58	11405443.28
International Paper Co.	IP	STOCK	0.11	64600.00	28.91	1867586.00
Interpublic Group of Cos Inc	IPG	STOCK	0.07	103500.00	10.85	1122975.00
Intuit, Inc.	INTU	STOCK	0.80	228750.00	59.35	13576312.50
Intuitive Surgical, Inc.	ISRG	STOCK	0.45	13658.00	553.79	7563663.82
JPMorgan Chase & Co	JPM	STOCK	1.37	648890.00	35.73	23184839.70
Jabil Circuit, Inc.	JBL	STOCK	0.02	17600.00	20.33	357808.00
Johnson & Johnson	JNJ	STOCK	0.82	206940.00	67.56	13980866.40
Johnson Controls Inc	JCI	STOCK	0.42	255424.00	27.71	7077799.04
KBR, Inc.	KBR	STOCK	0.20	136900.00	24.71	3382799.00
Kansas City Southern, Inc.	KSU	STOCK	0.17	40780.00	69.56	2836656.80
KeyCorp	KEY	STOCK	0.41	904400.00	7.74	7000056.00
Kimberly-Clark Corporation	KMB	STOCK	0.21	42800.00	83.77	3585356.00
Kimco Realty Corp	KIM	STOCK	0.01	5500.00	19.03	104665.00
Kinder Morgan, Inc.	KMI	STOCK	0.18	95500.00	32.22	3077010.00
Kohl's Corp	KSS	STOCK	0.10	37400.00	45.49	1701326.00
Kraft Foods Inc	KFT	STOCK	0.09	38700.00	38.62	1494594.00
Kroger Co	KR	STOCK	0.27	201100.00	23.19	4663509.00
L-3 Communications Holdings Inc	LLL	STOCK	0.25	57300.00	74.01	4240773.00
Lear Corporation	LEA	STOCK	0.04	19500.00	37.73	735735.00
Legg Mason, Inc.	LM	STOCK	0.02	13300.00	26.37	350721.00
Lender Processing Services, Inc.	LPS	STOCK	0.06	38000.00	25.28	960640.00
Lexmark International, Inc.	LXK	STOCK	0.05	29200.00	26.58	776136.00
LifePoint Hospitals, Inc.	LPNT	STOCK	0.03	11800.00	40.98	483564.00
Limited Brands, Inc.	LTD	STOCK	0.05	18400.00	42.53	782552.00
Lincoln National Corp (Radnor, PA)	LNC	STOCK	0.09	66300.00	21.87	1449981.00
Lockheed Martin Corporation	LMT	STOCK	0.36	70700.00	87.08	6156556.00
Loews Corporation	L	STOCK	0.07	29200.00	40.91	1194572.00
Lorillard, Inc.	LO	STOCK	0.27	34300.00	131.95	4525885.00
Lowe's Companies Inc.	LOW	STOCK	0.63	373939.00	28.44	10634825.16
LyondellBasell Industries NV	LYB	STOCK	0.18	75900.00	40.27	3056493.00
MGM Resorts International	MGM	STOCK	0.01	22500.00	11.16	251100.00
Macerich Company	MAC	STOCK	0.01	1800.00	59.05	106290.00
Mack-Cali Realty Corp	CLI	STOCK	0.04	21600.00	29.07	627912.00
Macy's Inc	M	STOCK	0.57	282850.00	34.35	9715897.50
Marathon Oil Corp	MRO	STOCK	0.25	166000.00	25.57	4244620.00

Primary Rank: ▲ Holding

Holding	Ticker	Security Type	Allocation %	Number of shares	Price	Final Market Value
Portfolio	**---**	**---**	**100.00**	**41030175.00**	**---**	**1697843939.52**
Marathon Petroleum Corp	MPC	STOCK	0.16	60350.00	44.92	2710922.00
MasterCard Incorporated	MA	STOCK	1.57	62038.00	430.11	26683164.18
McDonald's Corporation	MCD	STOCK	0.48	91100.00	88.53	8065083.00
McKesson, Inc.	MCK	STOCK	0.28	51100.00	93.75	4790625.00
Mead Johnson Nutrition Company	MJN	STOCK	0.84	177154.00	80.51	14262668.54
Medtronic, Inc.	MDT	STOCK	0.05	21900.00	38.73	848187.00
Merck & Co Inc	MRK	STOCK	0.89	360400.00	41.75	15046700.00
MetLife Inc	MET	STOCK	0.06	34400.00	30.85	1061240.00
Microchip Technology, Inc.	MCHP	STOCK	0.27	136680.00	33.08	4521374.40
Microsoft Corporation	MSFT	STOCK	0.37	202700.00	30.59	6200593.00
Molex, Inc. (MOLX)	MOLX	STOCK	0.01	4300.00	23.94	102942.00
Monsanto Company	MON	STOCK	0.38	78870.00	82.78	6528858.60
Montpelier RE Holdings Ltd	MRH	STOCK	0.03	27200.00	21.29	579088.00
Morgan Stanley	MS	STOCK	0.05	61400.00	14.59	895826.00
Motorola Solutions, Inc.	MSI	STOCK	0.03	11600.00	48.11	558076.00
Murphy Oil Corporation	MUR	STOCK	0.25	85600.00	50.29	4304824.00
National Instruments Corporation	NATI	STOCK	0.32	203813.00	26.86	5474417.18
National Oilwell Varco, Inc.	NOV	STOCK	0.14	36910.00	64.44	2378480.40
Navistar International Corp	NAV	STOCK	0.01	8600.00	28.37	243982.00
NetApp, Inc.	NTAP	STOCK	0.43	227154.00	31.82	7228040.28
Newmont Mining Corporation	NEM	STOCK	0.02	6400.00	48.51	310464.00
News Corp (NWS)	NWS	STOCK	0.33	248300.00	22.52	5591716.00
Nike, Inc.	NKE	STOCK	0.78	151451.00	87.78	13294368.78
Noble Energy Inc	NBL	STOCK	0.23	47000.00	84.82	3986540.00
Nordstrom, Inc.	JWN	STOCK	0.48	165531.00	49.69	8225235.39
Norfolk Southern Corporation	NSC	STOCK	0.21	50500.00	71.77	3624385.00
Northrop Grumman Corp	NOC	STOCK	0.43	114600.00	63.79	7310334.00
Novo Nordisk A/S (NVO)	NVO	STOCK	0.51	59730.00	145.34	8681158.20
Nu Skin Enterprises, Inc.	NUS	STOCK	0.06	20700.00	46.90	970830.00
Occidental Petroleum Corporation	OXY	STOCK	0.15	30000.00	85.77	2573100.00
Omnicare Inc	OCR	STOCK	0.11	60200.00	31.23	1880046.00
Oracle Corporation	ORCL	STOCK	0.61	350784.00	29.70	10418284.80
Owens-Corning, Inc.	OC	STOCK	0.01	7700.00	28.54	219758.00
Owens-Illinois Inc	OI	STOCK	0.06	49500.00	19.17	948915.00
PDL BioPharma, Inc.	PDLI	STOCK	0.04	105200.00	6.63	697476.00
PG&E Corp	PCG	STOCK	0.07	27100.00	45.27	1226817.00
PNC Financial Services Group Inc	PNC	STOCK	0.50	138600.00	61.11	8469846.00
PPG Industries, Inc.	PPG	STOCK	0.03	5500.00	106.12	583660.00
Pall Corporation	PLL	STOCK	0.21	63940.00	54.81	3504551.40
Parker Hannifin Corporation	PH	STOCK	0.09	19800.00	76.88	1522224.00
PartnerRe Ltd.	PRE	STOCK	0.05	11000.00	75.67	832370.00
Patterson-UTI Energy, Inc.	PTEN	STOCK	0.04	41300.00	14.56	601328.00
PepsiCo Inc	PEP	STOCK	0.12	29700.00	70.66	2098602.00
Perrigo Company	PRGO	STOCK	0.33	47300.00	117.93	5578089.00
Pfizer Inc	PFE	STOCK	1.58	1166940.00	23.00	26839620.00
Philip Morris International, Inc.	PM	STOCK	0.98	191140.00	87.26	16678876.40

Primary Rank: ▲ Holding

Holding	Ticker	Security Type	Allocation %	Number of shares	Price	Final Market Value
Portfolio	**---**	**---**	**100.00**	**41030175.00**	**---**	**1697843939.52**
Polycom, Inc.	PLCM	STOCK	0.13	210800.00	10.52	2217616.00
Popular Inc	BPOP	STOCK	0.21	209600.00	16.61	3481456.00
Portland General Electric Company	POR	STOCK	0.06	36600.00	26.66	975756.00
Precision Castparts Corp.	PCP	STOCK	0.68	70074.00	164.49	11526472.26
Priceline.com, Inc.	PCLN	STOCK	0.67	17000.00	664.52	11296840.00
Procter & Gamble Co	PG	STOCK	0.63	173500.00	61.25	10626875.00
Progressive Corporation	PGR	STOCK	0.49	400200.00	20.83	8336166.00
Prologis Inc	PLD	STOCK	0.02	9000.00	33.23	299070.00
Protective Life Corp	PL	STOCK	0.07	40000.00	29.41	1176400.00
Prudential Financial Inc	PRU	STOCK	0.24	84000.00	48.43	4068120.00
Public Service Enterprise Group Inc	PEG	STOCK	0.29	150900.00	32.50	4904250.00
Public Storage	PSA	STOCK	0.02	2700.00	144.41	389907.00
Qualcomm, Inc.	QCOM	STOCK	1.61	491197.00	55.68	27349848.96
Quicksilver Resources, Inc.	KWK	STOCK	0.02	69100.00	5.42	374522.00
R.R. Donnelley & Sons Company	RRD	STOCK	0.04	56200.00	11.77	661474.00
RadioShack Corp	RSH	STOCK	0.02	76500.00	3.84	293760.00
Ralph Lauren Corp	RL	STOCK	0.17	20180.00	140.06	2826410.80
Rayonier, Inc.	RYN	STOCK	0.05	17700.00	44.90	794730.00
Raytheon Company	RTN	STOCK	0.23	70100.00	56.59	3966959.00
Regions Financial Corporation	RF	STOCK	0.19	470000.00	6.75	3172500.00
Reinsurance Group of America Inc	RGA	STOCK	0.05	15900.00	53.21	846039.00
Reynolds American Inc	RAI	STOCK	0.07	25900.00	44.87	1162133.00
Rock-Tenn	RKT	STOCK	0.04	12550.00	54.55	684602.50
Roper Industries, Inc.	ROP	STOCK	0.43	74815.00	98.58	7375262.70
Ryder System Inc	R	STOCK	0.07	34100.00	36.01	1227941.00
SAIC, Inc.	SAI	STOCK	0.07	97400.00	12.12	1180488.00
SLM Corp	SLM	STOCK	0.11	114400.00	15.71	1797224.00
SUPERVALU Inc	SVU	STOCK	0.02	60800.00	5.18	314944.00
Safeway Inc.	SWY	STOCK	0.13	123400.00	18.15	2239710.00
Salesforce.com, Inc.	CRM	STOCK	0.40	48554.00	138.26	6713076.04
Schlumberger NV	SLB	STOCK	0.58	152316.00	64.91	9886831.56
Seacor Holdings Inc	CKH	STOCK	0.01	2000.00	89.38	178760.00
Seagate Technology PLC	STX	STOCK	0.06	41100.00	24.73	1016403.00
Sempra Energy	SRE	STOCK	0.36	89500.00	68.88	6164760.00
Service Corporation International, Inc.	SCI	STOCK	0.03	45777.00	12.37	566261.49
Simon Property Group Inc	SPG	STOCK	0.06	6200.00	155.66	965092.00
Smithfield Foods, Inc.	SFD	STOCK	0.07	53500.00	21.63	1157205.00
Staples, Inc.	SPLS	STOCK	0.30	394200.00	13.05	5144310.00
Starbucks Corporation	SBUX	STOCK	0.16	50990.00	53.32	2718786.80
State Street Corp	STT	STOCK	0.12	44100.00	44.64	1968624.00
Steel Dynamics Inc	STLD	STOCK	0.08	113700.00	11.72	1332564.00
Stericycle, Inc.	SRCL	STOCK	0.56	103764.00	91.67	9512045.88
SunTrust Banks Inc (STI)	STI	STOCK	0.03	23300.00	24.23	564559.00
Symantec Corp	SYMC	STOCK	0.16	189400.00	14.61	2767134.00
Syngenta AG (SYT)	SYT	STOCK	0.42	103791.00	68.44	7103456.04
Sysco Corporation	SYY	STOCK	0.02	9200.00	29.81	274252.00
TE Connectivity Ltd	TEL	STOCK	0.04	21600.00	31.91	689256.00

Primary Rank: ▲ Holding

Holding	Ticker	Security Type	Allocation %	Number of shares	Price	Final Market Value
Portfolio	**---**	**---**	**100.00**	**41030175.00**	**---**	**1697843939.52**
TRW Automotive Holdings Corp	TRW	STOCK	0.04	19200.00	36.76	705792.00
Target Corp	TGT	STOCK	0.79	230346.00	58.19	13403833.74
Tech Data Corporation	TECD	STOCK	0.05	17900.00	48.17	862243.00
Telephone and Data Systems, Inc. (TDS)	TDS	STOCK	0.01	8152.00	21.29	173556.08
Teradata Corporation	TDC	STOCK	0.43	102000.00	72.01	7345020.00
Tesoro Corporation	TSO	STOCK	0.10	71000.00	24.96	1772160.00
Textron Inc	TXT	STOCK	0.06	42200.00	24.87	1049514.00
Time Warner Cable Inc	TWC	STOCK	0.66	136320.00	82.10	11191872.00
Time Warner Inc	TWX	STOCK	0.01	5600.00	38.50	215600.00
Timken Company	TKR	STOCK	0.11	40300.00	45.79	1845337.00
Torchmark Corporation	TMK	STOCK	0.12	41650.00	50.55	2105407.50
Travelers Companies, Inc.	TRV	STOCK	0.18	49200.00	63.84	3140928.00
Tupperware Brands Corporation	TUP	STOCK	0.02	5900.00	54.76	323084.00
Tyson Foods, Inc. (TSN)	TSN	STOCK	0.11	95500.00	18.83	1798265.00
U.S. Bancorp	USB	STOCK	0.38	198500.00	32.16	6383760.00
UGI Corporation	UGI	STOCK	0.06	34000.00	29.43	1000620.00
URS Corporation	URS	STOCK	0.05	22269.00	34.88	776742.72
Under Armour, Inc.	UA	STOCK	0.24	43500.00	94.48	4109880.00
Union Pacific Corp	UNP	STOCK	0.52	73550.00	119.31	8775250.50
United Continental Holdings Inc	UAL	STOCK	0.04	29800.00	24.33	725034.00
United Technologies Corp	UTX	STOCK	0.07	16800.00	75.53	1268904.00
UnitedHealth Group Inc	UNH	STOCK	0.37	108100.00	58.50	6323850.00
Unum Group	UNM	STOCK	0.16	140100.00	19.13	2680113.00
Valero Energy Corporation	VLO	STOCK	0.40	283600.00	24.15	6848940.00
Validus Holdings, Inc.	VR	STOCK	0.04	21200.00	32.03	679036.00
Ventas Inc	VTR	STOCK	0.02	4915.00	63.12	310234.80
VeriSign, Inc.	VRSN	STOCK	0.62	240600.00	43.57	10482942.00
Verizon Communications Inc	VZ	STOCK	1.24	475323.00	44.44	21123354.12
Visa, Inc.	V	STOCK	1.13	155850.00	123.63	19267735.50
Vishay Intertechnology, Inc.	VSH	STOCK	0.06	116000.00	9.43	1093880.00
Vornado Realty Trust	VNO	STOCK	0.02	3600.00	83.98	302328.00
Wal-Mart Stores Inc	WMT	STOCK	0.42	103200.00	69.72	7195104.00
Walgreen Company	WAG	STOCK	0.32	186500.00	29.58	5516670.00
Walt Disney Co	DIS	STOCK	0.12	41100.00	48.50	1993350.00
Warner Chilcott PLC	WCRX	STOCK	0.05	46100.00	17.93	826573.00
Washington Post Company	WPO	STOCK	0.03	1200.00	373.82	448584.00
Waste Management Inc	WM	STOCK	0.05	25800.00	33.40	861720.00
WellPoint Inc	WLP	STOCK	0.44	116100.00	63.79	7406019.00
Wells Fargo & Co	WFC	STOCK	1.05	532200.00	33.44	17796768.00
Western Digital Corporation	WDC	STOCK	0.16	87400.00	30.48	2663952.00
Weyerhaeuser Co	WY	STOCK	0.01	11100.00	22.36	248196.00
Whirlpool Corporation	WHR	STOCK	0.08	21300.00	61.16	1302708.00
Whole Foods Market, Inc.	WFM	STOCK	0.91	161410.00	95.32	15385601.20
Wyndham Worldwide Corporation	WYN	STOCK	0.24	77400.00	52.74	4082076.00
Xerox Corporation	XRX	STOCK	0.09	194800.00	7.87	1533076.00
Zimmer Holdings Inc	ZMH	STOCK	0.10	25200.00	64.36	1621872.00

Primary Rank: ▲ Security Name

Security Name	Ticker	Equity Style Box	Industry	Tot Ret 3 Mo	Tot Ret 12 Mo	Tot Ret Annlzd 3 Yr
3M Co	MMM		Diversified Industrials	1.10	-3.13	16.94
Abbott Laboratories	ABT		Drug Manufacturers - Major	6.02	26.23	14.09
Accenture PLC	ACN		Information Technology Servic	-5.79	1.69	23.79
ACE Ltd	ACE		Insurance - Property _Casualty	1.27	14.59	20.34
Activision Blizzard, Inc.	ATVI		Electronic Gaming Multimedia	-6.47	4.20	-0.38
Adobe Systems Inc	ADBE		Software - Application	-5.65	2.93	4.58
AES Corp	AES		Utilities - Diversified	-1.84	0.71	3.39
Aetna Inc	AET		Health Care Plans	-22.36	-10.59	16.54
Aflac Inc	AFL		Insurance - Life	-6.68	-6.00	14.10
AGCO Corp	AGCO		Farm Construction Equipment	-3.13	-7.35	16.30
Agrium Inc	AGU		Agricultural Inputs	3.01	1.64	30.87
Air Products & Chemicals Inc	APD		Chemicals	-11.36	-12.98	10.52
AK Steel Holding Corporation	AKS		Steel	-21.69	-61.48	-30.40
Alcoa Inc	AA		Aluminum	-12.38	-44.07	-4.10
Alexion Pharmaceuticals, Inc.	ALXN		Biotechnology	6.94	111.14	69.05
Allergan, Inc.	AGN		Drug Manufacturers - Specialty	-2.94	11.44	25.11
Alliant Techsystems Inc	ATK		Aerospace Defense	1.30	-27.98	-14.34
Allstate Corp	ALL		Insurance - Property _Casualty	7.26	17.75	15.47
Altera Corp.	ALTR		Semiconductors	-14.82	-26.30	28.54
Altria Group Inc.	MO		Tobacco	13.25	37.03	33.61
Amdocs Ltd. (DOX)	DOX		Software - Infrastructure	-5.89	-2.20	11.48
Ameren Corp	AEE		Utilities - Diversified	4.17	21.79	15.35
American Capital Ltd	ACAS		Asset Management	15.90	1.31	46.34
American Electric Power Co Inc	AEP		Utilities - Regulated Electric	4.64	10.85	16.11
American Express Co	AXP		Credit Services	0.95	13.68	37.34
American Financial Group Inc	AFG		Insurance - Property _Casualty	2.14	11.85	23.93
American Tower Corp	AMT		Telecom Services	11.62	35.09	30.88
Ameriprise Financial Inc	AMP		Asset Management	-7.91	-7.51	31.20
AmerisourceBergen Corp	ABC		Medical Distribution	-0.45	-3.73	31.73
Amgen Inc	AMGN		Biotechnology	7.80	27.15	11.91
Amphenol Corp	APH		Electronic Components	-7.94	2.17	20.44
Anheuser-Busch Inbev SA (BUD)	BUD		Beverages - Brewers	11.33	39.56	-
Annaly Capital Management, Inc.	NLY		REIT - Diversified	9.54	5.60	17.26
Ansys, Inc.	ANSS		Software - Application	-2.94	15.44	26.52
Apache Corporation	APA		Oil Gas EP	-12.33	-28.27	7.53
Apollo Group Inc	APOL		Education _Training Services	-6.34	-17.15	-20.16
Apple, Inc.	AAPL		Computer Systems	-2.59	73.98	60.06
Archer-Daniels Midland Company	ADM		Farm Products	-6.21	0.18	5.47
Ashland Inc	ASH		Chemicals	13.88	8.42	36.32
Assurant Inc	AIZ		Insurance - Diversified	-13.46	-1.87	15.23
AT&T Inc	T		Telecom Services	15.59	19.07	17.95
Atmos Energy Corp	ATO		Utilities - Regulated Gas	12.57	9.61	16.05
Autodesk, Inc.	ADSK		Software - Application	-17.32	-9.35	22.62
Autoliv, Inc.	ALV		Auto Parts	-17.78	-28.01	26.30
AvalonBay Communities Inc	AVB		REIT - Residential	0.78	13.09	39.65
Avery Dennison Corp	AVY		Diversified Industrials	-8.36	-26.53	5.41

Primary Rank: ▲ Security Name

Security Name	Ticker	Equity Style Box	Industry	Tot Ret 3 Mo	Tot Ret 12 Mo	Tot Ret Annlzd 3 Yr
Bank of America Corporation	BAC		Banks - Regional - US	-14.42	-25.00	-14.33
Bank Of Napa Na	BNNP	-	Banks - Regional - US	-0.77	-7.86	5.45
Bank of New York Mellon	BK		Asset Management	-8.50	-12.30	-7.46
Beam Inc	BEAM		Beverages - Wineries _Distilleri	7.04	28.27	33.86
Bed Bath & Beyond, Inc.	BBBY		Specialty Retail	-6.04	5.88	26.20
Berkshire Hathaway Inc (BRK.B)	BRK.B		Insurance - Diversified	2.69	7.68	12.89
Best Buy Co Inc	BBY		Specialty Retail	-10.14	-31.23	-11.90
Big Lots, Inc.	BIG		Discount Stores	-5.18	23.05	24.71
BlackRock Inc	BLK		Asset Management	-16.39	-8.22	1.67
Boston Properties Inc	BXP		REIT - Office	3.74	4.11	33.90
Boston Scientific, Inc.	BSX		Medical Devices	-5.18	-17.95	-17.61
Brandywine Realty Trust	BDN		REIT - Office	8.80	11.65	23.23
Bristol-Myers Squibb Company	BMY		Drug Manufacturers - Major	7.53	27.62	25.19
Brocade Communications Systems Inc	BRCD		Data Storage	-14.26	-23.68	-14.33
Bunge Ltd	BG		Farm Products	-7.96	-7.56	2.82
CA, Inc.	CA		Software - Infrastructure	-0.80	21.23	17.14
Canadian Natural Resources Ltd	CNQ		Oil Gas EP	-18.77	-34.94	1.95
Capital One Financial Corp	COF		Credit Services	-1.85	6.17	36.18
Cardinal Health Inc	CAH		Medical Distribution	-2.02	-5.59	26.50
Career Education Corporation	CECO		Education _Training Services	-17.00	-68.37	-35.46
Caterpillar Inc	CAT		Farm _Construction Equipment	-19.86	-18.51	39.76
CBL & Associates Properties, Inc.	CBL		REIT - Retail	4.44	12.52	59.13
CBS Corporation (CBS)	CBS		Broadcasting - TV	-3.04	16.46	69.38
Celgene Corporation	CELG		Biotechnology	-17.23	6.37	10.28
CF Industries Holdings Inc	CF		Agricultural Inputs	6.29	37.88	38.30
Charles Schwab Corp	SCHW		Capital Markets	-9.60	-19.94	-8.02
Chemed Corporation	CHE		Medical Care	-3.32	-6.78	16.31
Chevron Corp	CVX		Oil _Gas Integrated	-0.76	5.80	20.01
Chubb Corp	CB		Insurance - Property _Casualty	5.96	18.86	24.73
Cigna Corp	CI		Health Care Plans	-10.66	-14.37	22.35
Cisco Systems Inc	CSCO		Communication Equipment	-18.44	11.66	-2.12
Citigroup Inc	C		Banks - Global	-24.98	-34.08	-2.58
Citrix Systems, Inc.	CTXS		Software - Infrastructure	6.37	4.93	38.07
Clorox Company	CLX		Household _Personal Products	6.27	11.00	12.30
CME Group, Inc.	CME		Financial Exchanges	-6.56	-4.53	-2.53
Coach, Inc.	COH		Luxury Goods	-23.94	-7.00	31.06
Coca-Cola Co	KO		Beverages - Soft Drinks	6.34	19.11	20.36
Coca-Cola Enterprises Inc	CCE		Beverages - Soft Drinks	-1.40	-1.92	33.28
Cognizant Technology Solutions Corporation	CTSH		Information Technology Service	-22.03	-18.19	30.98
Comcast Corp (CMCSA)	CMCSA		Pay TV	7.61	28.78	32.13
Commerce Bancshares, Inc.	CBSH		Banks - Regional - US	-5.90	-5.23	13.80
Commercial Metals Company	CMC		Steel	-13.90	-9.41	-4.50
Community Health Systems Inc	CYH		Medical Care	26.03	9.15	3.54
Computer Sciences Corporation	CSC		Information Technology Service	-16.43	-32.51	-15.72
ConAgra Foods, Inc.	CAG		Packaged Foods	-0.34	4.15	14.43
ConocoPhillips	COP		Oil _Gas Integrated	-2.42	1.27	24.20

Primary Rank: ▲ Security Name

Security Name	Ticker	Equity Style Box	Industry	Tot Ret 3 Mo	Tot Ret 12 Mo	Tot Ret Annlzd 3 Yr
Consolidated Edison, Inc.	ED		Utilities - Regulated Electric	7.49	21.34	22.84
Constellation Brands Inc. (STZ)	STZ		Beverages - Wineries Distilleri	14.71	29.97	28.75
Convergys Corporation	CVG		Software - Application	11.01	8.65	16.89
Cooper Tire & Rubber Company	CTB		Rubber Plastics	15.93	-9.25	23.75
Core Laboratories N.V.	CLB		Oil Gas Equipment _Services	-11.70	4.86	39.71
Corning Inc	GLW		Electronic Components	-7.63	-27.25	-5.38
Costco Wholesale Corporation	COST		Discount Stores	4.93	18.16	28.70
Covance, Inc.	CVD		Diagnostics _Research	0.46	-19.40	-0.92
Coventry Health Care, Inc.	CVH		Health Care Plans	-10.28	-12.15	19.64
Covidien PLC	COV		Medical Instruments _Supplies	-1.75	2.15	14.26
Crown Castle International Corp	CCI		Telecom Services	9.97	43.81	34.67
CSX Corp	CSX		Railroads	4.55	-12.81	26.67
Ctrip.com International, Ltd.	CTRP		-Lodging	-22.55	-61.10	-10.21
CVS Caremark Corp	CVS		Pharmaceutical Retailers	4.67	25.88	14.67
Danaher Corporation	DHR		Diversified Industrials	-6.96	-1.53	19.24
DaVita Inc	DVA		Medical Care	8.92	13.39	25.69
Dell Inc	DELL		Computer Systems	-24.62	-24.96	-3.05
Delta Air Lines Inc	DAL		Airlines	10.44	19.41	23.66
Devon Energy Corp	DVN		Oil Gas EP	-18.18	-25.48	3.27
Dillards, Inc.	DDS		Department Stores	1.13	22.52	91.10
DIRECTV	DTV		Pay TV	-1.05	-3.94	25.48
Discover Financial Services	DFS		Credit Services	4.02	30.47	50.60
Discovery Communications Inc (DISCA)	DISCA		Media - Diversified	6.72	31.84	33.87
DISH Network Corp	DISH		Pay TV	-13.30	-0.39	26.16
Domtar Corp	UFS		Paper _Paper Products	-19.17	-17.67	68.39
Dow Chemical Co	DOW		Conglomerates	-8.14	-9.53	28.03
Dr Pepper Snapple Group, Inc.	DPS		Beverages - Soft Drinks	9.65	7.49	30.13
DST Systems, Inc.	DST		Business Services	0.15	4.28	14.87
DTE Energy Holding Company	DTE		Utilities - Regulated Electric	8.88	23.31	27.33
Eastman Chemical Company	EMN		Chemicals	-2.05	0.73	41.08
Edison International	EIX		Utilities - Diversified	9.44	22.57	16.72
El Paso Electric Company	EE		Utilities - Regulated Electric	2.83	5.48	34.93
Eli Lilly and Company	LLY		Drug Manufacturers - Major	7.79	19.56	12.09
EMC Corporation	EMC		Data Storage	-14.22	-6.97	25.07
Endo Pharmaceutical Holdings, Inc.	ENDP		Drug Manufacturers - Specialty	-20.01	-22.88	20.02
Endurance Specialty Holdings, Ltd.	ENH		Insurance - Property _Casualty	-4.99	-4.33	12.43
Entergy Corp	ETR		Utilities - Diversified	2.26	4.29	0.04
EOG Resources	EOG		Oil Gas EP	-18.74	-13.19	10.63
Equity Residential	EQR		REIT - Residential	0.12	6.57	44.28
Estee Lauder Cos Inc	EL		Household _Personal Products	-12.63	3.90	50.15
Everest Re Group, Ltd.	RE		Insurance - Reinsurance	12.38	28.94	15.14
Exelis Inc	XLS		-Communication Equipment	-20.42	-	-
Exelon Corp	EXC		Utilities - Diversified	-3.09	-7.28	-4.99
Expeditors International of Washington, Inc.	EXPD		Integrated Shipping Logistics	-16.08	-23.27	6.36
Express Scripts	ESRX		Health Care Plans	3.05	3.43	17.55
Exxon Mobil Corporation	XOM		Oil _Gas Integrated	-0.68	7.58	9.20

Primary Rank: ▲ Security Name

Security Name	Ticker	Equity Style Box	Industry	Tot Ret 3 Mo	Tot Ret 12 Mo	Tot Ret Annlzd 3 Yr
FedEx Corporation	FDX		Integrated Shipping _Logistics	-0.23	-2.86	18.72
Fidelity National Information Services, Inc.	FIS		Business Services	3.50	12.31	20.56
Fifth Third Bancorp	FITB		Banks - Regional - US	-4.02	7.61	25.10
Fiserv, Inc.	FISV		Business Services	4.08	15.31	16.47
Fluor Corporation	FLR		Engineering _Construction	-17.55	-22.81	-0.25
FMC Technologies, Inc.	FTI		Oil Gas Equipment _Services	-22.19	-12.41	27.81
Foot Locker Inc	FL		Apparel Stores	-0.93	31.54	45.83
Ford Motor Co	F		Auto Manufacturers	-22.73	-29.73	16.87
Forest Oil Corp	FST		Oil Gas EP	-39.52	-51.10	-4.34
Fossil, Inc.	FOSL		Footwear _Accessories	-42.01	-34.98	47.03
Freeport-McMoRan Copper & Gold	FCX		Copper	-9.61	-33.59	13.96
GameStop Corp	GME		Specialty Retail	-15.25	-30.03	-5.36
Gannett Co Inc	GCI		Publishing	-2.61	6.77	63.52
Gap, Inc.	GPS		Apparel Stores	5.62	54.41	20.53
General Cable Corporation	BGC		Diversified Industrials	-10.80	-39.08	-11.62
General Dynamics	GD		Aerospace _Defense	-9.42	-9.54	8.52
General Electric Co	GE		Diversified Industrials	4.68	14.00	24.19
General Motors Co	GM		Auto Manufacturers	-23.12	-35.05	-
Genpact Ltd.	G		Business Services	2.02	-3.54	12.28
Genworth Financial Inc	GNW		Insurance - Diversified	-31.97	-44.94	-6.79
Gilead Sciences Inc	GILD		Biotechnology	4.95	23.83	3.06
Goldman Sachs Group Inc	GS		Capital Markets	-22.55	-26.84	-12.09
Google, Inc.	GOOG		Internet Content _Information	-9.54	14.55	11.22
Granite Construction Inc.	GVA		Engineering Construction	-8.70	8.56	-5.97
Groupon Inc	GRPN		Internet Content _Information	-42.17	-	-
Guess, Inc.	GES		Apparel Stores	-2.18	-26.37	9.99
H&R Block Inc	HRB		Personal Services	-1.76	4.30	1.34
Halliburton Company	HAL		Oil Gas Equipment _Services	-14.19	-43.63	12.50
Harley-Davidson Inc	HOG		Recreational Vehicles	-6.51	12.99	42.71
Harman International Industries, Inc.	HAR		Consumer Electronics	-15.24	-12.44	28.56
Harris Corporation	HRS		Communication Equipment	-6.43	-4.42	16.59
Harsco Corporation	HSC		Steel	-12.25	-34.97	-6.91
Hartford Financial Services Group Inc	HIG		Insurance - Diversified	-15.89	-31.63	16.00
Hasbro, Inc.	HAS		Leisure	-6.78	-20.03	15.17
HCC Insurance Holdings Inc.	HCC		Insurance - Diversified	1.24	1.65	11.34
HCP Inc	HCP		REIT - Healthcare Facilities	13.15	25.67	33.00
Health Care REIT, Inc.	HCN		REIT - Healthcare Facilities	7.42	16.75	25.07
Health Net Inc	HNT		Health Care Plans	-38.90	-24.37	16.00
Helix Energy Solutions Group Inc	HLX		Oil Gas Equipment Services	-7.81	-0.91	14.72
Herbalife, Ltd.	HLF		Household _Personal Products	-29.34	-14.42	47.21
Hess Corp	HES		Oil _Gas Integrated	-26.12	-41.35	-6.00
Hewlett-Packard Co	HPQ		Computer Systems	-15.06	-43.40	-18.04
Hill-Rom Holdings, Inc.	HRC		Medical Instruments _Supplies	-7.29	-31.96	25.62
HollyFrontier Corp	HFC		Oil Gas Refining Marketing	12.22	9.60	62.35
Home Depot, Inc.	HD		Home Improvement Stores	5.90	49.39	33.33
Honeywell International, Inc.	HON		Aerospace _Defense	-7.92	-3.86	23.93

Primary Rank: ▲ Security Name

Security Name	Ticker	Equity Style Box	Industry	Tot Ret 3 Mo	Tot Ret 12 Mo	Tot Ret Annlzd 3 Yr
Hospitality Properties Trust	HPT		REIT - Hotel _Motel	-4.72	9.57	35.02
Host Hotels & Resorts Inc	HST		REIT - Hotel _Motel	-3.23	-5.37	25.31
Humana	HUM		Health Care Plans	-15.98	-2.59	34.62
Huntington Bancshares Inc	HBAN		Banks - Regional - US	-0.08	0.00	16.68
Huntington Ingalls Industries Inc	HII		Aerospace _Defense	0.00	16.64	-
Huntsman Corporation	HUN		Specialty Chemicals	-6.92	-29.23	41.13
Idexx Laboratories	IDXX		Diagnostics _Research	9.93	23.94	27.67
Ingersoll-Rand PLC	IR		Diversified Industrials	2.39	-5.88	27.53
Ingram Micro, Inc.	IM		Computer Distribution	-5.87	-3.69	-0.06
Intel Corp	INTC		Semiconductors	-4.46	24.05	20.23
IntercontinentalExchange, Inc.	ICE		Financial Exchanges	-1.05	9.04	5.98
International Business Machines Corp	IBM		Computer Systems	-5.86	15.81	24.95
International Paper Co.	IP		Paper _Paper Products	-16.89	0.47	26.82
Interpublic Group of Cos Inc	IPG		Advertising Agencies	-4.38	-11.28	30.45
Intuit, Inc.	INTU		Software - Application	-1.10	15.31	28.49
Intuitive Surgical, Inc.	ISRG		Medical Instruments _Supplies	2.22	48.82	50.13
ITT Corp	ITT		Diversified Industrials	-22.88	-8.11	8.01
ITT Educational Services, Inc.	ESI		Education _Training Services	-8.15	-22.35	-15.49
Jabil Circuit, Inc.	JBL		Contract Manufacturers	-18.75	2.18	41.90
Johnson & Johnson	JNJ		Drug Manufacturers - Major	3.35	5.05	9.26
Johnson Controls Inc	JCI		Auto Parts	-14.13	-31.81	10.79
JPMorgan Chase & Co	JPM		Banks - Global	-21.64	-10.16	3.10
Kansas City Southern, Inc.	KSU		Railroads	-2.43	17.90	63.14
KBR, Inc.	KBR		Engineering Construction	-30.35	-33.91	11.13
KeyCorp	KEY		Banks - Regional - US	-8.35	-5.40	15.05
Kimberly-Clark Corporation	KMB		Household _Personal Products	14.37	30.18	20.57
Kimco Realty Corp	KIM		REIT - Retail	-0.21	6.06	27.62
Kinder Morgan, Inc.	KMI		Oil _Gas Midstream	-15.81	16.43	-
Kohl's Corp	KSS		Department Stores	-8.43	-6.76	3.30
Kraft Foods Inc	KFT		Packaged Foods	2.37	12.92	18.44
Kroger Co	KR		Grocery Stores	-3.82	-4.68	3.47
L-3 Communications Holdings Inc	LLL		Aerospace _Defense	5.28	-13.20	4.47
Lear Corporation	LEA		Auto Parts	-18.54	-28.46	-
Legg Mason, Inc.	LM		Asset Management	-5.19	-18.44	3.58
Lender Processing Services, Inc.	LPS		Business Services	-2.38	22.81	-1.57
Lexmark International, Inc.	LXK		Computer Systems	-19.13	-6.43	19.99
LifePoint Hospitals, Inc.	LPNT		Medical Care	3.90	4.86	16.01
Limited Brands, Inc.	LTD		Apparel Stores	-10.88	18.15	62.89
Lincoln National Corp (Radnor, PA)	LNC		Insurance - Life	-16.73	-22.32	9.00
Lockheed Martin Corporation	LMT		Aerospace _Defense	-1.98	12.18	6.04
Loews Corporation	L		Insurance - Property _Casualty	2.77	-2.21	14.99
Lorillard, Inc.	LO		Tobacco	3.10	26.44	29.30
Lowe's Companies Inc.	LOW		Home Improvement Stores	-8.92	24.41	15.36
LyondellBasell Industries NV	LYB		Specialty Chemicals	-6.83	19.08	-
Macerich Company	MAC		REIT - Retail	3.20	14.39	58.29
Mack-Cali Realty Corp	CLI		REIT - Office	2.43	-6.28	14.77

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Macy's Inc	M		Department Stores	-13.04	19.53	44.39
Marathon Oil Corp	MRO		Oil _Gas Integrated	-18.80	-18.04	14.43
Marathon Petroleum Corp	MPC	-	Oil Gas Refining _Marketing	4.17	10.80	-
MasterCard Incorporated	MA		Credit Services	2.35	42.98	37.20
McDonald's Corporation	MCD		Restaurants	-9.04	8.21	18.54
McKesson, Inc.	MCK		Medical Distribution	7.04	13.03	29.62
Mead Johnson Nutrition Company	MJN		Packaged Foods	-2.02	20.84	38.14
Medtronic, Inc.	MDT		Medical Devices	-0.55	3.04	5.89
Merck & Co Inc	MRK		Drug Manufacturers - Major	9.82	22.95	18.42
MetLife Inc	MET		Insurance - Life	-17.40	-27.99	3.29
MGM Resorts International	MGM		Resorts Casinos	-18.06	-15.52	20.43
Microchip Technology, Inc.	MCHP		Semiconductors	-10.13	-9.06	18.17
Microsoft Corporation	MSFT		Software - Infrastructure	-4.54	20.58	10.97
Molex, Inc. (MOLX)	MOLX		Electronic Components	-14.08	-3.92	18.80
Monsanto Company	MON		Agricultural Inputs	4.16	15.74	4.92
Montpelier RE Holdings Ltd	MRH		Insurance - Property Casualty	10.74	20.58	19.08
Morgan Stanley	MS		Capital Markets	-25.46	-35.72	-18.93
Motorola Solutions, Inc.	MSI		Communication Equipment	-4.92	6.41	21.74
Murphy Oil Corporation	MUR		Oil Gas Integrated	-10.14	-21.73	-0.51
National Instruments Corporation	NATI		Software - Application	-5.33	-7.95	23.09
National Oilwell Varco, Inc.	NOV		Oil Gas Equipment Services	-18.76	-17.01	26.84
Navistar International Corp	NAV		Truck Manufacturing	-29.86	-49.75	-13.35
NetApp, Inc.	NTAP		Data Storage	-28.93	-39.71	17.29
Newmont Mining Corporation	NEM		Gold	-4.70	-7.62	7.60
News Corp (NWS)	NWS		Media - Diversified	12.77	25.55	29.56
Nike, Inc.	NKE		Footwear Accessories	-18.72	-0.90	20.87
Noble Energy Inc	NBL		Oil Gas EP	-13.03	-4.38	13.90
Nordstrom, Inc.	JWN		Department Stores	-10.34	7.99	37.96
Norfolk Southern Corporation	NSC		Railroads	9.74	-1.82	26.61
Northrop Grumman Corp	NOC		Aerospace _Defense	5.34	-5.06	18.65
Novo Nordisk A/S (NVO)	NVO		Biotechnology	4.78	17.47	40.02
Nu Skin Enterprises, Inc.	NUS		Household _Personal Products	-18.67	26.82	47.02
Occidental Petroleum Corporation	OXY		Oil _Gas Integrated	-9.37	-15.64	11.33
Omnicare Inc	OCR		Medical Care	-12.00	-1.38	7.14
Oracle Corporation	ORCL		Software - Infrastructure	2.06	-9.02	12.32
Owens-Corning, Inc.	OC		Building Materials	-20.79	-23.59	30.71
Owens-Illinois Inc	OI		Packaging _Containers	-17.87	-25.73	-11.87
Pall Corporation	PLL		Diversified Industrials	-7.73	-1.16	28.88
Parker Hannifin Corporation	PH		Diversified Industrials	-8.59	-12.61	23.38
PartnerRe Ltd.	PRE		Insurance - Reinsurance	12.37	13.45	8.19
Patterson-UTI Energy, Inc.	PTEN		Oil Gas Drilling	-15.50	-53.31	5.64
PDL BioPharma, Inc.	PDLI		Biotechnology	6.60	23.17	10.64
PepsiCo Inc	PEP		Beverages - Soft Drinks	7.31	3.28	11.67
Perrigo Company	PRGO		Drug Manufacturers - Specialty	14.23	34.56	62.30
Pfizer Inc	PFE		Drug Manufacturers - Major	2.54	15.73	19.00

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PG&E Corp	PCG		Utilities - Regulated Electric	5.33	12.04	9.64
Philip Morris International, Inc.	PM		Tobacco	-0.65	35.30	29.72
PNC Financial Services Group Inc	PNC		Banks - Regional - US	-4.62	4.95	17.90
Polycom, Inc.	PLCM		Communication Equipment	-44.83	-67.28	1.25
Popular Inc	BPOP		Banks - Regional - US	-18.98	-39.82	-8.94
Portland General Electric Company	POR		Utilities - Regulated Electric	7.81	9.67	15.22
PPG Industries, Inc.	PPG		Specialty Chemicals	11.39	19.42	36.96
Precision Castparts Corp.	PCP		Metal Fabrication	-4.85	-0.02	31.18
Priceline.com, Inc.	PCLN		Leisure	-7.38	29.81	81.28
Procter & Gamble Co	PG		Household Personal Products	-8.03	-0.29	9.54
Progressive Corporation	PGR		Insurance - Property _Casualty	-10.14	-0.67	14.69
Prologis Inc	PLD		REIT - Industrial	-6.97	-4.16	25.15
Protective Life Corp	PL		Insurance - Life	-0.10	30.00	39.64
Prudential Financial Inc	PRU		Insurance - Life	-23.60	-21.56	11.60
Public Service Enterprise Group Inc	PEG		Utilities - Diversified	7.33	3.84	3.92
Public Storage	PSA		REIT - Industrial	5.31	30.26	33.10
Qualcomm, Inc.	QCOM		Communication Equipment	-17.82	0.00	8.84
Quicksilver Resources, Inc.	KWK		Oil Gas EP	7.54	-63.28	-16.44
R.R. Donnelley & Sons Company	RRD		Business Services	-2.91	-34.68	8.62
RadioShack Corp	RSH		Specialty Retail	-36.25	-65.51	-28.56
Ralph Lauren Corp	RL		Apparel Manufacturing	-19.43	6.37	38.42
Rayonier, Inc.	RYN		Conglomerates	2.74	6.73	26.66
Raytheon Company	RTN		Aerospace _Defense	8.17	17.11	11.29
Regions Financial Corporation	RF		Banks - Regional - US	2.58	9.52	19.36
Reinsurance Group of America Inc	RGA		Insurance - Reinsurance	-10.22	-11.39	16.24
Reynolds American Inc	RAI		Tobacco	9.70	27.15	38.12
Rock-Tenn	RKT		Packaging Containers	-18.96	-16.57	14.08
Roper Industries, Inc.	ROP		Scientific _Technical Instrumen	-0.45	18.94	30.13
Ryder System Inc	R		Rental _Leasing Services	-31.25	-34.62	12.02
Safeway Inc.	SWY		Grocery Stores	-9.33	-19.73	-1.13
SAIC, Inc.	SAI		Aerospace _Defense	-7.27	-27.23	-12.94
Salesforce.com, Inc.	CRM		Software - Application	-10.52	-7.20	53.58
Schlumberger NV	SLB		Oil Gas Equipment _Services	-6.79	-23.66	7.77
Seacor Holdings Inc	CKH		Oil Gas Equipment _Services	-6.68	-10.58	11.53
Seagate Technology PLC	STX		Data Storage	-7.33	58.35	35.06
Sempra Energy	SRE		Utilities - Diversified	15.88	34.34	14.42
Service Corporation International, Inc.	SCI		Personal Services	10.30	7.62	33.03
Simon Property Group Inc	SPG		REIT - Retail	7.54	37.24	47.87
SLM Corp	SLM		Credit Services	0.48	-3.87	16.55
Smithfield Foods, Inc.	SFD		Packaged Foods	-1.82	-1.10	15.69
Staples, Inc.	SPLS		Specialty Retail	-18.72	-14.75	-11.07
Starbucks Corporation	SBUX		Restaurants	-4.29	36.64	57.80
State Street Corp	STT		Asset Management	-1.36	0.86	-0.93
Steel Dynamics Inc	STLD		Steel	-18.71	-25.42	-4.80
Stericycle, Inc.	SRCL		Waste Management	9.60	2.86	21.17
SunTrust Banks Inc (STI)	STI		Banks - Regional - US	0.46	-5.31	14.22

Primary Rank: ▲ Security Name

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SUPERVALU Inc	SVU		Grocery Stores	-7.75	-41.23	-20.92
Symantec Corp	SYMC		Software - Application	-21.87	-25.91	-2.12
Syngenta AG (SYT)	SYT		Agricultural Inputs	1.54	3.45	15.88
Sysco Corporation	SYY		Food Distribution	0.74	-1.83	13.22
Target Corp	TGT		Discount Stores	0.38	26.60	15.66
TE Connectivity Ltd	TEL		Electronic Components	-12.60	-11.15	21.86
Tech Data Corporation	TECD		Computer Distribution	-11.22	-1.47	13.77
Telephone and Data Systems, Inc. (TDS)	TDS		Telecom Services	-7.51	-23.93	-4.64
Teradata Corporation	TDC		Data Storage	5.66	19.62	45.39
Tesoro Corporation	TSO		Oil Gas Refining _Marketing	-7.00	8.95	25.41
Textron Inc	TXT		Aerospace _Defense	-10.56	5.68	37.50
Time Warner Cable Inc	TWC		Pay TV	1.42	7.87	39.91
Time Warner Inc	TWX		Media - Diversified	2.68	8.58	20.61
Timken Company	TKR		Tools _Accessories	-9.30	-7.44	40.86
Torchmark Corporation	TMK		Insurance - Life	1.71	19.13	28.03
Travelers Companies, Inc.	TRV		Insurance - Property _Casualty	8.61	12.25	18.53
TRW Automotive Holdings Corp	TRW		Auto Parts	-20.86	-37.73	48.17
Tupperware Brands Corporation	TUP		Household _Personal Products	-13.20	-16.86	30.78
Tyson Foods, Inc. (TSN)	TSN		Farm Products	-1.46	-2.21	15.26
U.S. Bancorp	USB		Banks - Regional - US	2.13	28.58	23.00
UGI Corporation	UGI		Utilities - Regulated Gas	8.99	-4.42	8.26
Under Armour, Inc.	UA		Apparel Manufacturing	0.51	22.21	61.62
Union Pacific Corp	UNP		Railroads	11.56	16.46	33.65
United Continental Holdings Inc	UAL		Airlines	13.16	7.51	96.84
United Technologies Corp	UTX		Diversified Industrials	-8.36	-12.50	15.87
UnitedHealth Group Inc	UNH		Health Care Plans	-0.39	14.77	33.84
Unum Group	UNM		Insurance - Life	-21.43	-23.27	8.49
URS Corporation	URS		Engineering _Construction	-17.50	-21.14	-10.69
Valero Energy Corporation	VLO		Oil Gas Refining _Marketing	-5.70	-3.60	14.34
Validus Holdings, Inc.	VR		Insurance - Reinsurance	4.30	6.72	16.56
Ventas Inc	VTR		REIT - Healthcare Facilities	11.63	24.28	32.73
VeriSign, Inc.	VRSN		Software - Application	13.61	30.22	38.61
Verizon Communications Inc	VZ		Telecom Services	17.55	24.70	20.39
Visa, Inc.	V		Credit Services	4.96	47.69	26.32
Vishay Intertechnology, Inc.	VSH		Semiconductors	-22.45	-37.30	15.57
Vornado Realty Trust	VNO		REIT - Diversified	0.56	-6.91	27.03
Wal-Mart Stores Inc	WMT		Discount Stores	14.57	34.07	15.03
Walgreen Company	WAG		Pharmaceutical Retailers	-11.00	-28.21	2.57
Walt Disney Co	DIS		Media - Diversified	10.78	25.77	28.80
Warner Chilcott PLC	WCRX		Drug Manufacturers - Specialty	6.66	-25.69	26.20
Washington Post Company	WPO		Education _Training Services	0.72	-8.48	4.46
Waste Management Inc	WM		Waste Management	-3.45	-6.65	9.83
WellPoint Inc	WLP		Health Care Plans	-13.17	-17.65	8.70
Wells Fargo & Co	WFC		Banks - Regional - US	-1.41	21.60	12.63
Western Digital Corporation	WDC		Data Storage	-26.36	-16.22	4.77
Weyerhaeuser Co	WY		REIT - Industrial	2.69	5.03	27.68

Primary Rank: ▲ Security Name

Security Name	Ticker	Equity Style Box	Industry	Tot Ret 3 Mo	Tot Ret 12 Mo	Tot Ret Annlzd 3 Yr
Whirlpool Corporation	WHR		Consumer Electronics	-19.78	-22.33	16.14
Whole Foods Market, Inc.	WFM		Grocery Stores	14.90	51.05	71.74
Wyndham Worldwide Corporation	WYN		Lodging	13.89	58.99	64.91
Xerox Corporation	XRX		Business Equipment	-2.01	-22.77	8.95
Zimmer Holdings Inc	ZMH		Medical Devices	0.40	2.41	14.96
CNA Financial Corp	CNA		Insurance - Property _Casualty	-4.98	-2.86	22.47