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ING GROEP NV
Form 13F-HR
May 15, 2009

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2009

Check here if Amendment []; Amendment Number:

This Amendment (Check only one.):

is a restatement.

adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: ING Groep N.V.
Address: Amstelveenseweg 500
1081 KL, Amsterdam,
The Netherlands

Form 13F File Number: 28-13263

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: J.A.M. Emke-Petrelluzzi Bojanic
Title: Compliance Officer
Phone: +31 20 576 65 41

Signature, Place, and Date of Signing:

/s/ J.A.M. Emke-Petrelluzzi Bojanic, Amsterdam, May 14, 2009

Name: M.J.P. Edixhoven
Title: Head of Corporate Compliance Risk Management
Phone: +31 20 576 51 17

Signature, Place, and Date of Signing:

/s/ M.J.P. Edixhoven, Amsterdam, May 14, 2009

Report Type (Check only one.):

13F HOLDINGS REPORT.

13F NOTICE.

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[X] 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

| Form 13F File Number | Name |
|----------------------|---|
| 28-13194 | ING Investment Management, Inc. |
| 28-11943 | ING Investment Management (Europe) B.V. |

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:

Form 13F Information Table Entry Total: 1216

Form 13F Information Table Value Total: \$ 39,698,043
(USD thousands)

List of Other Included Managers:

| No. | Form 13F File Number | Name |
|-----|----------------------|---|
| 01 | | Other wholly owned subsidiary of ING Groep N.V. |
| 02 | | ING Investment Management Advisors B.V. |

Form 13F Information Table

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | |
|--------------------------|----------------|--------------------------|-------------------|----------------|---------------------|------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| 1ST SOURCE CORP | | COM 336901103 | 701 | 38,950 | SH | DEF |
| 3COM CORP | | COM 885535104 | 1,928 | 644,970 | SH | DEF |
| 3M CO | | COM 88579Y101 | 17,372 | 357,075 | SH | DEF |
| A D C TELECOMMUNICATIONS | | COM NEW 000886309 | 4,842 | 7,750 | SH | DEF |
| AAR CORP | | COM 000361105 | 1,186 | 94,790 | SH | DEF |
| AARON RENTS INC | | COM 002535201 | 3,366 | 125,870 | SH | DEF |
| ABAXIS INC | | COM 002567105 | 213 | 12,317 | SH | DEF |
| ABBOTT LABS | | COM 002824100 | 265,920 | 2,762,652 | SH | DEF |
| ABERCROMBIE & FITCH CO | | CL A 002896207 | 809 | 33,590 | SH | DEF |
| ACADIA RLTY TR | | COM SH BEN INT 004239109 | 741 | 72,697 | SH | DEF |
| ACTUANT CORP | | CL A NEW 00508X203 | 5,483 | 548,300 | SH | DEF |
| ACUITY BRANDS INC | | COM 00508Y102 | 4,632 | 207,226 | SH | DEF |
| ACXIOM CORP | | COM 005125109 | 1,041 | 139,930 | SH | DEF |
| ADAPTEC INC | | COM 00651F108 | 476 | 199,339 | SH | DEF |
| ADMINISTAFF INC | | COM 007094105 | 366 | 17,309 | SH | DEF |
| ADOBE SYS INC | | COM 00724F101 | 40,740 | 930,429 | SH | DEF |

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| | | | | | | |
|--------------------------------|---------|-----------|--------|-----------|----|-----|
| ADTRAN INC | COM | 00738A106 | 491 | 30,600 | SH | DEF |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 872 | 135,248 | SH | DEF |
| AEROPOSTALE | COM | 007865108 | 11,095 | 420,760 | SH | DEF |
| AES CORP | COM | 00130H105 | 14,697 | 2,601,246 | SH | DEF |
| AETNA INC NEW | COM | 00817Y108 | 19,801 | 841,891 | SH | DEF |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 5,351 | 111,394 | SH | DEF |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 705 | 17,950 | SH | DEF |
| AGCO CORP | COM | 001084102 | 1,925 | 99,466 | SH | DEF |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1,238 | 80,410 | SH | DEF |
| AGILYSYS INC | COM | 00847J105 | 138 | 16,350 | SH | DEF |
| AGL RESOURCES, INC. | COM | 001204106 | 848 | 31,952 | SH | DEF |
| AIR PRODS & CHEMS INC | COM | 009158106 | 17,834 | 321,853 | SH | DEF |
| AIR PRODUCTS & CHEMICALS, INC. | COM | 009158106 | 493 | 8,756 | SH | DEF |
| AIRGAS INC | COM | 009363102 | 22,947 | 697,910 | SH | DEF |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 6,208 | 159,660 | SH | DEF |
| ALASKA AIR GROUP INC | COM | 011659109 | 774 | 46,190 | SH | DEF |
| ALASKA COMMUNICATIONS SYS GR | COM | 01167P101 | 6,574 | 991,484 | SH | DEF |
| ALBANY INTL CORP | CL A | 012348108 | 680 | 76,500 | SH | DEF |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 204 | 23,940 | SH | DEF |
| ALBEMARLE CORP | COM | 012653101 | 9,664 | 452,840 | SH | DEF |
| ALCOA INC | COM | 013817101 | 11,054 | 1,652,391 | SH | DEF |
| ALCON, INC. | COM SHS | H01301102 | 555 | 6,102 | SH | DEF |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 3,657 | 107,501 | SH | DEF |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 4,414 | 115,400 | SH | DEF |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 142 | 17,800 | SH | DEF |
| ALKERMES INC | COM | 01642T108 | 1,268 | 107,300 | SH | DEF |
| ALLEGHENY ENERGY INC | COM | 017361106 | 2,697 | 118,517 | SH | DEF |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 1,186 | 54,662 | SH | DEF |
| ALLERGAN INC | COM | 018490102 | 5,084 | 105,122 | SH | DEF |
| ALLETE INC | COM NEW | 018522300 | 498 | 19,040 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|---------------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| ALLIANCE DATA SYSTEMS CORP | | COM 018581108 | 8,331 | 245,099 | SH | DEF |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 520 | 18,000 | SH | DEF |
| ALLIANT ENERGY CORP | | COM 018802108 | 1,988 | 82,600 | SH | DEF |
| ALLIANT TECHSYSTEMS INC | | COM 018804104 | 4,205 | 65,700 | SH | DEF |
| ALLIED CAP CORP NEW | | COM 01903Q108 | 19 | 12,350 | SH | DEF |
| ALLSTATE CORP | | COM 020002101 | 5,190 | 280,112 | SH | DEF |
| ALTRIA GROUP INC | | COM 02209S103 | 83,123 | 5,074,663 | SH | DEF |
| ALTRIA GROUP, INC. | | COM 02209S103 | 6,028 | 376,253 | SH | DEF |
| AMAZON COM INC | | COM 023135106 | 60,433 | 424,114 | SH | DEF |
| AMB PROPERTY CORP | | COM 00163T109 | 5,234 | 395,595 | SH | DEF |
| AMBAC FINL GROUP INC | | COM 023139108 | 63 | 90,300 | SH | DEF |
| AMEREN CORP | | COM 023608102 | 28,065 | 1,233,063 | SH | DEF |
| AMEREN CORP. | | COM 023608102 | 10,820 | 466,580 | SH | DEF |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 61,120 | 767,066 | SH | DEF |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 1,484 | 54,819 | SH | DEF |
| AMERICAN AXLE & MFG HLDGS IN | | COM 024061103 | 17 | 12,700 | SH | DEF |
| AMERICAN EAGLE OUTFITTERS NE | | COM 02553E106 | 25,411 | 2,062,550 | SH | DEF |
| AMERICAN ELEC PWR INC | | COM 025537101 | 10,164 | 405,277 | SH | DEF |
| AMERICAN FINL GROUP INC OHIO | | COM 025932104 | 3,512 | 225,242 | SH | DEF |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 348 | 68,240 | SH | DEF |

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|------------------------------|---------------|-----------|---------|-----------|----|-----|
| AMERICAN INTL GROUP INC | COM | 026874107 | 3,575 | 1,139,396 | SH | DEF |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 1,502 | 134,500 | SH | DEF |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 292 | 17,700 | SH | DEF |
| AMERICREDIT CORP | COM | 03060R101 | 814 | 144,350 | SH | DEF |
| AMERIGROUP CORP | COM | 03073T102 | 3,521 | 130,028 | SH | DEF |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 35,920 | 1,113,462 | SH | DEF |
| AMGEN INC | COM | 031162100 | 143,956 | 1,408,696 | SH | DEF |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 107 | 42,840 | SH | DEF |
| AMPHENOL CORP NEW | CL A | 032095101 | 36,069 | 1,277,239 | SH | DEF |
| AMR CORP | COM | 001765106 | 61 | 19,300 | SH | DEF |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 2,473 | 218,450 | SH | DEF |
| ANADARKO PETE CORP | COM | 032511107 | 35,911 | 923,643 | SH | DEF |
| ANADIGICS INC | COM | 032515108 | 28 | 13,550 | SH | DEF |
| ANALOG DEVICES INC | COM | 032654105 | 10,690 | 553,309 | SH | DEF |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 13,716 | 188,463 | SH | DEF |
| ANIXTER INTL INC | COM | 035290105 | 2,241 | 71,640 | SH | DEF |
| ANNALY CAP MGMT INC | COM | 035710409 | 4,817 | 178,953 | SH | DEF |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 291 | 48,640 | SH | DEF |
| APACHE CORP | COM | 037411105 | 76,323 | 1,202,699 | SH | DEF |
| APOLLO GROUP INC | CL A | 037604105 | 47,591 | 602,875 | SH | DEF |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 1,214 | 72,233 | SH | DEF |
| APPLIED MATLS INC | COM | 038222105 | 27,599 | 732,525 | SH | DEF |
| AQUA AMERICA INC | COM | 03836W103 | 10,085 | 256,091 | SH | DEF |
| ARBITRON INC | COM | 03875Q108 | 9,098 | 611,395 | SH | DEF |
| ARCH COAL INC | COM | 039380100 | 20,017 | 1,489,382 | SH | DEF |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 56,040 | 1,052,040 | SH | DEF |
| ARIBA INC | COM NEW | 04033V203 | 318 | 35,708 | SH | DEF |
| ARRIS GROUP INC | COM | 04269Q100 | 1,641 | 219,026 | SH | DEF |
| ARROW ELECTRS INC | COM | 042735100 | 3,970 | 213,090 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|-----------------------------|----------------|-----------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 101 | 40,300 | SH | DEF |
| ARTHUR J GALLAGHER & CO. | COM | 363576109 | 776 | 45,648 | SH | DEF |
| ARVINMERITOR INC | COM | 043353101 | 29 | 29,150 | SH | DEF |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 250 | 55,847 | SH | DEF |
| ASHLAND INC NEW | COM | 044209104 | 1,741 | 177,650 | SH | DEF |
| ASIAINFO HLDGS INC | COM | 04518A104 | 173 | 10,300 | SH | DEF |
| ASSOCIATED BANC CORP | COM | 045487105 | 4,028 | 277,250 | SH | DEF |
| ASTORIA FINL CORP | COM | 046265104 | 1,116 | 125,710 | SH | DEF |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 1,532 | 22,367 | SH | DEF |
| ASYST TECHNOLOGY CORP | COM | 04648X107 | 13 | 50,200 | SH | DEF |
| AT&T, INC. | COM | 00206R102 | 15,200 | 603,175 | SH | DEF |
| ATMEL CORP | COM | 049513104 | 1,575 | 238,400 | SH | DEF |
| ATMI INC | COM | 00207R101 | 268 | 17,350 | SH | DEF |
| ATMOS ENERGY CORP | COM | 049560105 | 4,297 | 183,538 | SH | DEF |
| ATWOOD OCEANICS INC | COM | 050095108 | 1,709 | 104,630 | SH | DEF |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 3,141 | 186,543 | SH | DEF |
| AUTODESK INC | COM | 052769106 | 3,104 | 203,804 | SH | DEF |
| AUTOLIV INC | COM | 052800109 | 76,438 | 1,415,525 | SH | DEF |
| AUTONATION INC | COM | 05329W102 | 327 | 23,585 | SH | DEF |
| AVALONBAY CMNTYS INC | COM | 053484101 | 7,315 | 166,900 | SH | DEF |
| AVERY DENNISON CORP | COM | 053611109 | 2,487 | 112,835 | SH | DEF |

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|--------------------------|---------------|---------|-----------|----|-----|
| AVID TECHNOLOGY INC | COM 05367P100 | 421 | 45,460 | SH | DEF |
| AVIS BUDGET GROUP | COM 053774105 | 12 | 14,750 | SH | DEF |
| AVNET INC | COM 053807103 | 3,554 | 206,366 | SH | DEF |
| AVOCENT CORP | COM 053893103 | 8,796 | 736,712 | SH | DEF |
| AVON PRODS INC | COM 054303102 | 25,869 | 1,372,337 | SH | DEF |
| AXCELIS TECHNOLOGIES INC | COM 054540109 | 36 | 88,000 | SH | DEF |
| AXSYS TECHNOLOGIES INC | COM 054615109 | 779 | 19,660 | SH | DEF |
| BAKER HUGHES INC | COM 057224107 | 6,402 | 216,368 | SH | DEF |
| BALL CORP | COM 058498106 | 4,892 | 113,008 | SH | DEF |
| BANCORPSOUTH INC | COM 059692103 | 1,278 | 64,100 | SH | DEF |
| BANK HAWAII CORP | COM 062540109 | 6,212 | 194,300 | SH | DEF |
| BANK MONTREAL QUE | COM 063671101 | 10,848 | 431,186 | SH | DEF |
| BANK MUTUAL CORP NEW | COM 063750103 | 6,965 | 791,454 | SH | DEF |
| BANK NOVA SCOTIA HALIFAX | COM 064149107 | 146,639 | 3,006,753 | SH | DEF |
| BANK OF THE OZARKS INC | COM 063904106 | 3,341 | 152,010 | SH | DEF |
| BARD C R INC | COM 067383109 | 34,006 | 428,660 | SH | DEF |
| BARNES & NOBLE INC | COM 067774109 | 348 | 16,100 | SH | DEF |
| BARNES GROUP INC | COM 067806109 | 9,283 | 904,770 | SH | DEF |
| BARRICK GOLD CORP | COM 067901108 | 98,587 | 1,548,124 | SH | DEF |
| BAXTER INTL INC | COM 071813109 | 41,950 | 828,890 | SH | DEF |
| BB&T CORP | COM 054937107 | 13,205 | 811,621 | SH | DEF |
| BE AEROSPACE INC | COM 073302101 | 174 | 19,710 | SH | DEF |
| BEAZER HOMES USA INC | COM 07556Q105 | 25 | 23,550 | SH | DEF |
| BEBE STORES INC | COM 075571109 | 92 | 13,850 | SH | DEF |
| BECKMAN COULTER INC | COM 075811109 | 613 | 12,250 | SH | DEF |
| BECTON DICKINSON & CO | COM 075887109 | 11,882 | 179,003 | SH | DEF |
| BED BATH & BEYOND INC | COM 075896100 | 4,283 | 175,514 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|-----------|----------------|-------------|-----------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/PRN PUT/CALL | INVEST DISCRE |
| BELO CORP | COM SER A | 080555105 | 27 | 38,950 | SH | DEF |
| BEMIS INC | COM | 081437105 | 6,174 | 297,956 | SH | DEF |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 2,602 | 236,290 | SH | DEF |
| BEST BUY INC | COM | 086516101 | 5,864 | 158,619 | SH | DEF |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 65,949 | 765,781 | SH | DEF |
| BIG LOTS INC | COM | 089302103 | 5,044 | 238,247 | SH | DEF |
| BIOGEN IDEC INC | COM | 09062X103 | 22,627 | 430,659 | SH | DEF |
| BIOVAIL CORP | COM | 09067J109 | 7,460 | 696,620 | SH | DEF |
| BJ SVCS CO | COM | 055482103 | 46,829 | 4,715,923 | SH | DEF |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 2,853 | 88,570 | SH | DEF |
| BLACK & DECKER CORP | COM | 091797100 | 2,794 | 91,462 | SH | DEF |
| BLACK BOX CORP DEL | COM | 091826107 | 2,012 | 86,290 | SH | DEF |
| BLACK HILLS CORP | COM | 092113109 | 6,523 | 370,860 | SH | DEF |
| BLACKROCK INC | COM | 09247X101 | 3,066 | 24,550 | SH | DEF |
| BLOCK H & R INC | COM | 093671105 | 9,211 | 529,955 | SH | DEF |
| BLOCKBUSTER INC | CL A | 093679108 | 34 | 43,650 | SH | DEF |
| BLOUNT INTL INC NEW | COM | 095180105 | 107 | 12,100 | SH | DEF |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 2,320 | 199,960 | SH | DEF |
| BMC SOFTWARE INC | COM | 055921100 | 12,943 | 392,108 | SH | DEF |
| BOB EVANS FARMS INC | COM | 096761101 | 307 | 14,000 | SH | DEF |
| BORDERS GROUP INC | COM | 099709107 | 59 | 90,750 | SH | DEF |
| BORGWARNER INC | COM | 099724106 | 8,440 | 404,590 | SH | DEF |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 312 | 98,840 | SH | DEF |

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|------------------------------|----------------|-----------|------------|-----------|----|-----|
| BOSTON PROPERTIES INC | COM | 101121101 | 17,309 | 180,749 | SH | DEF |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 6,401 | 804,109 | SH | DEF |
| BP PLC | SPONSORED ADR | 055622104 | 10,764 | 136,497 | SH | DEF |
| BRADY CORP | CL A | 104674106 | 5,823 | 339,350 | SH | DEF |
| BRE PROPERTIES INC | CL A | 05564E106 | 3,111 | 171,144 | SH | DEF |
| BRIGGS & STRATTON CORP | COM | 109043109 | 2,281 | 140,790 | SH | DEF |
| BRIGHAM EXPLORATION CO | COM | 109178103 | 44 | 23,950 | SH | DEF |
| BRIGHTPOINT INC | COM NEW | 109473405 | 660 | 155,410 | SH | DEF |
| BRINKER INTL INC | COM | 109641100 | 756 | 50,674 | SH | DEF |
| BRINKS CO | COM | 109696104 | 8,539 | 320,310 | SH | DEF |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 62,942 | 2,994,398 | SH | DEF |
| BRISTOL-MYERS SQUIBB CO. | COM | 110122108 | 15,397 | 702,425 | SH | DEF |
| BROADCOM CORP | CL A | 111320107 | 51,953 | 1,295,596 | SH | DEF |
| BROOKFIELD PPTYS CORP | COM | 112900105 | 1,466 | 264,533 | SH | DEF |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 695 | 76,618 | SH | DEF |
| BROWN FORMAN CORP | CL A | 115637100 | 24,117,003 | 1,319,700 | SH | DEF |
| BROWN FORMAN CORP | CL B | 115637209 | 1,094 | 28,562 | SH | DEF |
| BROWN SHOE INC NEW | COM | 115736100 | 239 | 65,470 | SH | DEF |
| BRUNSWICK CORP | COM | 117043109 | 296 | 85,840 | SH | DEF |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 49,455 | 810,598 | SH | DEF |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 11,102 | 248,472 | SH | DEF |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 200 | 15,800 | SH | DEF |
| CABOT CORP | COM | 127055101 | 1,787 | 178,550 | SH | DEF |
| CABOT OIL & GAS CORP | COM | 127097103 | 1,840 | 76,840 | SH | DEF |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 545 | 24,335 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|-----------|----------------|-------------|-----------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/PRN PUT/CALL | INVEST DISCRE |
| CALGON CARBON CORP | COM | 129603106 | 1,543 | 109,961 | SH | DEF |
| CALIFORNIA COASTAL CMNTYS IN | COM NEW | 129915203 | 2,107 | 1,755,683 | SH | DEF |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 3,481 | 266,320 | SH | DEF |
| CALLAWAY GOLF CO | COM | 131193104 | 222 | 30,200 | SH | DEF |
| CALLON PETE CO DEL | COM | 13123X102 | 19 | 19,350 | SH | DEF |
| CAMBREX CORP | COM | 132011107 | 37 | 16,950 | SH | DEF |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 987 | 49,050 | SH | DEF |
| CAMECO CORP | COM | 13321L108 | 1,094 | 32,400 | SH | DEF |
| CAMPBELL SOUP CO | COM | 134429109 | 2,609 | 96,626 | SH | DEF |
| CANADIAN NAT RES LTD | COM | 136385101 | 23,803 | 612,196 | SH | DEF |
| CANON INC | ADR | 138006309 | 22,409 | 384,900 | SH | DEF |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 4,200 | 370,039 | SH | DEF |
| CARBO CERAMICS INC | COM | 140781105 | 1,020 | 36,940 | SH | DEF |
| CARDINAL HEALTH INC | COM | 14149Y108 | 4,024 | 128,087 | SH | DEF |
| CAREER EDUCATION CORP | COM | 141665109 | 3,583 | 142,360 | SH | DEF |
| CARMAX INC | COM | 143130102 | 950 | 76,150 | SH | DEF |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 8,598 | 410,981 | SH | DEF |
| CASEYS GEN STORES INC | COM | 147528103 | 8,454 | 313,344 | SH | DEF |
| CASTLE A M & CO | COM | 148411101 | 220 | 25,910 | SH | DEF |
| CATHAY GENERAL BANCORP | COM | 149150104 | 375 | 38,050 | SH | DEF |
| CEC ENTMT INC | COM | 125137109 | 1,919 | 78,379 | SH | DEF |
| CELGENE CORP | COM | 151020104 | 16,473 | 363,251 | SH | DEF |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 1,314 | 130,016 | SH | DEF |
| CENTEX CORP | COM | 152312104 | 694 | 90,301 | SH | DEF |
| CENTRAL EUROPEAN DIST CORP | COM | 153435102 | 4,025 | 388,511 | SH | DEF |

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|------------------------------|---------------|-----------|--------|---------|----|-----|
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 426 | 24,800 | SH | DEF |
| CENTURYTEL INC | COM | 156700106 | 959 | 35,110 | SH | DEF |
| CEPHALON INC | COM | 156708109 | 8,135 | 119,510 | SH | DEF |
| CERADYNE INC | COM | 156710105 | 1,880 | 100,070 | SH | DEF |
| CERNER CORP | COM | 156782104 | 1,959 | 44,800 | SH | DEF |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 781 | 97,440 | SH | DEF |
| CHARMING SHOPPES INC | COM | 161133103 | 60 | 40,500 | SH | DEF |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 3 | 128,600 | SH | DEF |
| CHATTEM INC | COM | 162456107 | 11,833 | 204,200 | SH | DEF |
| CHECKPOINT SYS INC | COM | 162825103 | 926 | 103,534 | SH | DEF |
| CHEESECAKE FACTORY INC | COM | 163072101 | 261 | 22,450 | SH | DEF |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 7,007 | 401,775 | SH | DEF |
| CHEVRON CORP. | COM | 166764100 | 11,568 | 172,039 | SH | DEF |
| CHICOS FAS INC | COM | 168615102 | 1,010 | 192,370 | SH | DEF |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 1,945 | 87,460 | SH | DEF |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 9,752 | 113,686 | SH | DEF |
| CHINA MOBILE LTD. | SPONSORED ADR | 16941M109 | 1,196 | 27,483 | SH | DEF |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 360 | 54,780 | SH | DEF |
| CHOICE HOTELS INTL INC | COM | 169905106 | 483 | 18,958 | SH | DEF |
| CHUBB CORP | COM | 171232101 | 11,129 | 272,367 | SH | DEF |
| CHURCH & DWIGHT INC | COM | 171340102 | 12,211 | 234,340 | SH | DEF |
| CIA DE BEBIDAS DAS AMERICAS | SPON ADR PFD | 20441W203 | 2,437 | 51,028 | SH | DEF |
| CIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 10,030 | 889,168 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|-----------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| CIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 931 | 70,022 | SH | DEF |
| CIBER INC | COM | 17163B102 | 967 | 371,960 | SH | DEF |
| CIGNA CORP | COM | 125509109 | 7,018 | 409,700 | SH | DEF |
| CINTAS CORP | COM | 172908105 | 707 | 29,001 | SH | DEF |
| CIRCOR INTL INC | COM | 17273K109 | 214 | 9,550 | SH | DEF |
| CIRRUS LOGIC INC | COM | 172755100 | 90 | 23,750 | SH | DEF |
| CISCO SYS INC | COM | 17275R102 | 419,496 | 12,699,927 | SH | DEF |
| CIT GROUP INC | COM | 125581108 | 513 | 187,900 | SH | DEF |
| CITIGROUP INC | COM | 172967101 | 10,025 | 4,339,678 | SH | DEF |
| CITRIX SYS INC | COM | 177376100 | 3,257 | 147,931 | SH | DEF |
| CITY NATL CORP | COM | 178566105 | 302 | 9,250 | SH | DEF |
| CKE RESTAURANTS INC | COM | 12561E105 | 115 | 13,950 | SH | DEF |
| CLARCOR INC | COM | 179895107 | 1,393 | 55,390 | SH | DEF |
| CLECO CORP NEW | COM | 12561W105 | 9,913 | 456,811 | SH | DEF |
| CMS ENERGY CORP | COM | 125896100 | 8,518 | 723,674 | SH | DEF |
| COACH INC | COM | 189754104 | 38,906 | 2,376,664 | SH | DEF |
| COCA COLA CO | COM | 191216100 | 175,151 | 3,987,947 | SH | DEF |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 6,419 | 490,388 | SH | DEF |
| COCA-COLA CO. | COM | 191216100 | 11,996 | 272,949 | SH | DEF |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 291 | 327,100 | SH | DEF |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 1,774 | 88,370 | SH | DEF |
| COLDWATER CREEK INC | COM | 193068103 | 512 | 202,550 | SH | DEF |
| COLGATE PALMOLIVE CO | COM | 194162103 | 9,995 | 170,004 | SH | DEF |
| COLONIAL BANCGROUP INC | COM | 195493309 | 56 | 56,950 | SH | DEF |
| COLUMBIA BKG SYS INC | COM | 197236102 | 377 | 63,220 | SH | DEF |
| COMCAST CORP NEW | CL A | 20030N101 | 40,674 | 2,979,772 | SH | DEF |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 351 | 27,500 | SH | DEF |

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| | | | | | | |
|------------------------------|---------------|-----------|--------|-----------|----|-----|
| COMERICA INC | COM | 200340107 | 11,371 | 650,150 | SH | DEF |
| COMFORT SYS USA INC | COM | 199908104 | 279 | 26,790 | SH | DEF |
| COMMERCE BANCSHARES INC | COM | 200525103 | 3,845 | 110,458 | SH | DEF |
| COMMERCIAL METALS CO | COM | 201723103 | 11,671 | 511,870 | SH | DEF |
| COMMSCOPE INC | COM | 203372107 | 2,510 | 230,073 | SH | DEF |
| COMMUNITY BK SYS INC | COM | 203607106 | 814 | 49,700 | SH | DEF |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 2,233 | 148,300 | SH | DEF |
| COMPANHIA PARANAENSE ENERG C | SPON ADR PFD | 20441B407 | 2,454 | 119,600 | SH | DEF |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 361 | 12,500 | SH | DEF |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 28,151 | 1,078,600 | SH | DEF |
| COMPUTER SCIENCES CORP | COM | 205363104 | 12,926 | 352,403 | SH | DEF |
| COMPUWARE CORP | COM | 205638109 | 4,020 | 613,676 | SH | DEF |
| COMSTOCK RES INC | COM NEW | 205768203 | 4,159 | 140,738 | SH | DEF |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 2,668 | 112,000 | SH | DEF |
| CONAGRA FOODS INC | COM | 205887102 | 18,081 | 1,087,894 | SH | DEF |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 9,032 | 481,950 | SH | DEF |
| CONOCOPHILLIPS | COM | 20825C104 | 97,172 | 2,490,307 | SH | DEF |
| CONSECO INC | COM NEW | 208464883 | 13 | 18,650 | SH | DEF |
| CONSOL ENERGY INC | COM | 20854P109 | 6,337 | 246,669 | SH | DEF |
| CONSOLIDATED EDISON INC | COM | 209115104 | 39,510 | 1,019,622 | SH | DEF |
| CONSOLIDATED EDISON, INC. | COM | 209115104 | 11,448 | 289,007 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | |
|------------------------------|----------------|-----------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 624 | 52,345 | SH | DEF |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 1,285 | 64,582 | SH | DEF |
| CONVERGYS CORP | COM | 212485106 | 218 | 27,887 | SH | DEF |
| COOPER COS INC | COM NEW | 216648402 | 816 | 31,460 | SH | DEF |
| COOPER TIRE & RUBR CO | COM | 216831107 | 2,912 | 737,313 | SH | DEF |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 2,792 | 134,750 | SH | DEF |
| CORN PRODS INTL INC | COM | 219023108 | 9,740 | 450,948 | SH | DEF |
| CORNING INC | COM | 219350105 | 27,800 | 1,041,684 | SH | DEF |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 817 | 57,500 | SH | DEF |
| CORUS BANKSHARES INC | COM | 220873103 | 8 | 33,550 | SH | DEF |
| COSTAR GROUP INC | COM | 22160N109 | 229 | 7,700 | SH | DEF |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 12,083 | 261,252 | SH | DEF |
| COUSINS PPTYS INC | COM | 222795106 | 1,486 | 247,600 | SH | DEF |
| COVANCE INC | COM | 222816100 | 663 | 18,549 | SH | DEF |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 644 | 50,282 | SH | DEF |
| CRANE CO | COM | 224399105 | 5,014 | 300,942 | SH | DEF |
| CREDICORP LTD. | COM | G2519Y108 | 1,333 | 28,462 | SH | DEF |
| CREE INC | COM | 225447101 | 1,297 | 56,338 | SH | DEF |
| CSG SYS INTL INC | COM | 126349109 | 1,284 | 93,530 | SH | DEF |
| CSX CORP | COM | 126408103 | 12,532 | 488,953 | SH | DEF |
| CTS CORP | COM | 126501105 | 717 | 207,716 | SH | DEF |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 5,243 | 325,440 | SH | DEF |
| CULLEN FROST BANKERS INC | COM | 229899109 | 5,078 | 111,900 | SH | DEF |
| CUMMINS INC | COM | 231021106 | 26,206 | 1,068,342 | SH | DEF |
| CV THERAPEUTICS INC | COM | 126667104 | 362 | 18,200 | SH | DEF |
| CVB FINL CORP | COM | 126600105 | 108 | 17,800 | SH | DEF |
| CVS CAREMARK CORPORATION | COM | 126650100 | 119,746 | 1,462,102 | SH | DEF |
| CYBERONICS INC | COM | 23251P102 | 961 | 76,170 | SH | DEF |
| CYMER INC | COM | 232572107 | 762 | 34,529 | SH | DEF |

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| | | | | | | | |
|----------------------------|---------|-------|-----------|--------|-----------|----|-----|
| CYPRESS BIOSCIENCES INC | COM PAR | \$.02 | 232674507 | 806 | 112,300 | SH | DEF |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 1,162 | 172,460 | SH | DEF |
| D R HORTON INC | COM | | 23331A109 | 10,756 | 1,068,170 | SH | DEF |
| DAKTRONICS INC | COM | | 234264109 | 234 | 35,300 | SH | DEF |
| DANAHER CORP DEL | COM | | 235851102 | 7,064 | 131,178 | SH | DEF |
| DARDEN RESTAURANTS INC | COM | | 237194105 | 9,946 | 284,590 | SH | DEF |
| DAVITA INC | COM | | 23918K108 | 6,483 | 74,038 | SH | DEF |
| DEAN FOODS CO NEW | COM | | 242370104 | 1,794 | 100,635 | SH | DEF |
| DEERE & CO | COM | | 244199105 | 7,738 | 238,827 | SH | DEF |
| DELL INC | COM | | 24702R101 | 37,916 | 2,069,414 | SH | DEF |
| DELPHI FINL GROUP INC | CL A | | 247131105 | 4,554 | 371,412 | SH | DEF |
| DELTA PETE CORP | COM NEW | | 247907207 | 21 | 18,100 | SH | DEF |
| DELUXE CORP | COM | | 248019101 | 144 | 15,600 | SH | DEF |
| DENBURY RES INC | COM NEW | | 247916208 | 3,289 | 220,730 | SH | DEF |
| DENDREON CORP | COM | | 24823Q107 | 104 | 23,950 | SH | DEF |
| DENTSPLY INTL INC NEW | COM | | 249030107 | 1,847 | 70,230 | SH | DEF |
| DEPOMED INC | COM | | 249908104 | 64 | 27,800 | SH | DEF |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 41,551 | 931,214 | SH | DEF |
| DEVRY INC DEL | COM | | 251893103 | 3,891 | 79,090 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|-----------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 10,056 | 115,800 | SH | DEF |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 4,522 | 68,707 | SH | DEF |
| DIGI INTL INC | COM | 253798102 | 343 | 44,880 | SH | DEF |
| DIGITAL RIV INC | COM | 25388B104 | 2,156 | 72,880 | SH | DEF |
| DILLARDS INC | CL A | 254067101 | 108 | 18,850 | SH | DEF |
| DIODES INC | COM | 254543101 | 382 | 36,370 | SH | DEF |
| DISNEY WALT CO | COM DISNEY | 254687106 | 17,680 | 990,460 | SH | DEF |
| DOMINION RES INC VA NEW | COM | 25746U109 | 7,278 | 238,544 | SH | DEF |
| DOW CHEM CO | COM | 260543103 | 77,755 | 3,809,803 | SH | DEF |
| DOW CHEMICAL CO. | COM | 260543103 | 10,654 | 1,263,788 | SH | DEF |
| DRESS BARN INC | COM | 261570105 | 6,262 | 505,800 | SH | DEF |
| DRUGSTORE COM INC | COM | 262241102 | 54 | 46,950 | SH | DEF |
| DST SYS INC DEL | COM | 233326107 | 3,485 | 103,018 | SH | DEF |
| DTE ENERGY CO | COM | 233331107 | 3,847 | 139,231 | SH | DEF |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 62,768 | 2,862,220 | SH | DEF |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 86,123 | 1,525,925 | SH | DEF |
| DUKE ENERGY CORP. | COM | 26441C105 | 10,046 | 701,564 | SH | DEF |
| DUKE REALTY CORP | COM NEW | 264411505 | 3,690 | 743,947 | SH | DEF |
| DUKE REALTY CORP | COM NEW | 264411505 | 1,143 | 230,360 | SH | DEF |
| DURECT CORP | COM | 266605104 | 55 | 25,500 | SH | DEF |
| DYCOM INDS INC | COM | 267475101 | 691 | 129,250 | SH | DEF |
| DYNAMIC MATLS CORP | COM | 267888105 | 89 | 10,400 | SH | DEF |
| E M C CORP MASS | COM | 268648102 | 28,600 | 2,551,337 | SH | DEF |
| EAGLE MATERIALS INC | COM | 26969P108 | 1,296 | 56,000 | SH | DEF |
| EARTHLINK INC | COM | 270321102 | 187 | 28,900 | SH | DEF |
| EASTMAN CHEM CO | COM | 277432100 | 3,256 | 123,607 | SH | DEF |
| EASTMAN KODAK CO | COM | 277461109 | 4,102 | 1,041,223 | SH | DEF |
| EBAY INC | COM | 278642103 | 27,889 | 2,234,732 | SH | DEF |
| ECOLAB INC | COM | 278865100 | 34,139 | 998,790 | SH | DEF |
| EDISON INTL | COM | 281020107 | 4,059 | 143,723 | SH | DEF |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 799 | 13,081 | SH | DEF |

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| | | | | | | |
|------------------------------|---------------|---------------|--------|-----------|----|-----|
| EI DU PONT DE NEMOURS & CO. | COM | 263534109 | 12,193 | 546,036 | SH | DEF |
| EL PASO CORP | COM | 28336L109 | 2,538 | 407,431 | SH | DEF |
| ELAN PLC | ADR | 284131208 | 3,745 | 293,000 | SH | DEF |
| ELDORADO GOLD CORP NEW | COM | 284902103 | 16,368 | 1,849,194 | SH | DEF |
| ELECTRONIC ARTS INC | COM | 285512109 | 3,597 | 197,879 | SH | DEF |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM | SHS 29081M102 | 1,297 | 33,278 | SH | DEF |
| EMCORE CORP | COM | 290846104 | 29 | 38,750 | SH | DEF |
| EMERSON ELEC CO | COM | 291011104 | 33,836 | 1,211,474 | SH | DEF |
| EMERSON ELECTRIC CO. | COM | 291011104 | 10,769 | 376,805 | SH | DEF |
| EMULEX CORP | COM NEW | 292475209 | 5,388 | 1,046,188 | SH | DEF |
| ENBRIDGE INC | COM | 29250N105 | 27,347 | 963,340 | SH | DEF |
| ENCANA CORP | COM | 292505104 | 84,646 | 2,081,781 | SH | DEF |
| ENCORE WIRE CORP | COM | 292562105 | 345 | 15,910 | SH | DEF |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 4,562 | 264,130 | SH | DEF |
| ENERGEN CORP | COM | 29265N108 | 3,549 | 124,100 | SH | DEF |
| ENERGIZER HLDGS INC | COM | 29266R108 | 3,694 | 75,305 | SH | DEF |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 23,959 | 493,586 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|-----------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| ENERPLUS RESOURCES FUND | UNIT TR G NEW | 29274D604 | 6,377 | 389,525 | SH | DEF |
| ENERSIS S A | SPONSORED ADR | 29274F104 | 26,649 | 888,294 | SH | DEF |
| ENERSIS SA | SPONSORED ADR | 29274F104 | 1,876 | 124,255 | SH | DEF |
| ENI S P A | SPONSORED ADR | 26874R108 | 5,301 | 70,700 | SH | DEF |
| ENNIS INC | COM | 293389102 | 92 | 10,900 | SH | DEF |
| ENSCO INTL INC | COM | 26874Q100 | 7,625 | 277,694 | SH | DEF |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 39 | 32,800 | SH | DEF |
| ENTERGY CORP NEW | COM | 29364G103 | 10,217 | 152,658 | SH | DEF |
| ENZO BIOCHEM INC | COM | 294100102 | 143 | 35,670 | SH | DEF |
| EOG RES INC | COM | 26875P101 | 22,897 | 404,105 | SH | DEF |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 1,784 | 458,711 | SH | DEF |
| EPIQ SYS INC | COM | 26882D109 | 235 | 13,450 | SH | DEF |
| EQUIFAX INC | COM | 294429105 | 4,740 | 196,921 | SH | DEF |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 7,643 | 448,795 | SH | DEF |
| ERESEARCHTECHNOLOGY INC | COM | 29481V108 | 326 | 65,250 | SH | DEF |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 1,513 | 40,660 | SH | DEF |
| ESSEX PPTY TR INC | COM | 297178105 | 3,531 | 64,381 | SH | DEF |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 1,760 | 88,930 | SH | DEF |
| EURONET WORLDWIDE INC | COM | 298736109 | 269 | 20,850 | SH | DEF |
| EVERGREEN SOLAR INC | COM | 30033R108 | 97 | 46,150 | SH | DEF |
| EXELON CORP | COM | 30161N101 | 86,404 | 1,931,671 | SH | DEF |
| EXELON CORP. | COM | 30161N101 | 6,617 | 145,777 | SH | DEF |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 1,832 | 65,933 | SH | DEF |
| EXPRESS SCRIPTS INC | COM | 302182100 | 36,317 | 806,516 | SH | DEF |
| EXXON MOBIL CORP | COM | 30231G102 | 661,441 | 9,637,782 | SH | DEF |
| EXXON MOBIL CORP. | COM | 30231G102 | 964 | 14,154 | SH | DEF |
| F M C CORP | COM NEW | 302491303 | 4,554 | 108,350 | SH | DEF |
| F5 NETWORKS INC | COM | 315616102 | 8,496 | 399,790 | SH | DEF |
| FACTSET RESH SYS INC | COM | 303075105 | 1,410 | 30,050 | SH | DEF |
| FAIR ISAAC CORP | COM | 303250104 | 2,301 | 171,200 | SH | DEF |
| FAMILY DLR STORES INC | COM | 307000109 | 11,288 | 334,571 | SH | DEF |
| FASTENAL CO | COM | 311900104 | 1,944 | 61,000 | SH | DEF |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 93 | 122,200 | SH | DEF |

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|------------------------------|----------------|---------------|--------|---------|----|-----|
| FEDERAL NATL MTG ASSN | | COM 313586109 | 135 | 201,150 | SH | DEF |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 9,024 | 212,039 | SH | DEF |
| FEDERATED INVS INC PA | CL B | 314211103 | 1,697 | 81,022 | SH | DEF |
| FEDEX CORP | COM | 31428X106 | 10,459 | 237,273 | SH | DEF |
| FEI CO | COM | 30241L109 | 5,763 | 385,248 | SH | DEF |
| FELCOR LODGING TR INC | COM | 31430F101 | 46 | 32,550 | SH | DEF |
| FERRO CORP | COM | 315405100 | 22 | 16,750 | SH | DEF |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 26,503 | 371,819 | SH | DEF |
| FIFTH THIRD BANCORP | COM | 316773100 | 424 | 170,839 | SH | DEF |
| FINANCIAL FED CORP | COM | 317492106 | 2,233 | 53,660 | SH | DEF |
| FINISAR | COM | 31787A101 | 52 | 133,762 | SH | DEF |
| FINISH LINE INC | CL A | 317923100 | 523 | 80,699 | SH | DEF |
| FIRST HORIZON NATL CORP | COM | 320517105 | 463 | 45,606 | SH | DEF |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 34 | 15,800 | SH | DEF |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 1,203 | 149,262 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|---------------|----------------|-------------|-----------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/PRN PUT/CALL | INVEST DISCRE |
| FIRST NIAGARA FINL GP INC | | COM 33582V108 | 6,341 | 597,064 | SH | DEF |
| FIRST ACCEPTANCE CORP | | COM 318457108 | 42 | 17,000 | SH | DEF |
| FIRST AMERN CORP CALIF | | COM 318522307 | 4,302 | 165,600 | SH | DEF |
| FIRST BANCORP P R | | COM 318672102 | 11,580 | 182,299 | SH | DEF |
| FIRST COMWLTH FINL CORP PA | | COM 319829107 | 392 | 22,800 | SH | DEF |
| FIRSTENERGY CORP | | COM 337932107 | 7,642 | 197,103 | SH | DEF |
| FIRSTMERIT CORP | | COM 337915102 | 7,275 | 419,094 | SH | DEF |
| FISERV INC | | COM 337738108 | 27,163 | 768,625 | SH | DEF |
| FLIR SYS INC | | COM 302445101 | 25,335 | 1,240,705 | SH | DEF |
| FLOWERS FOODS INC | | COM 343498101 | 9,763 | 422,267 | SH | DEF |
| FLOWSERVE CORP | | COM 34354P105 | 9,199 | 166,891 | SH | DEF |
| FLUOR CORP NEW | | COM 343412102 | 14,884 | 427,330 | SH | DEF |
| FNB CORP PA | | COM 302520101 | 705 | 48,796 | SH | DEF |
| FOOT LOCKER INC | | COM 344849104 | 10,912 | 515,671 | SH | DEF |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1,435 | 520,029 | SH | DEF |
| FOREST LABS INC | | COM 345838106 | 20,348 | 950,845 | SH | DEF |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 2,122 | 80,270 | SH | DEF |
| FORRESTER RESH INC | | COM 346563109 | 1,345 | 65,500 | SH | DEF |
| FORTUNE BRANDS INC | | COM 349631101 | 8,952 | 364,065 | SH | DEF |
| FOSSIL INC | | COM 349882100 | 7,993 | 497,680 | SH | DEF |
| FPL GROUP INC | | COM 302571104 | 17,072 | 344,968 | SH | DEF |
| FRANKLIN ELEC INC | | COM 353514102 | 1,811 | 81,700 | SH | DEF |
| FREDS INC | CL A | 356108100 | 1,060 | 93,000 | SH | DEF |
| FRESENIUS MED CARE AG&CO KGA | SPONSORED ADR | 358029106 | 762 | 4,000 | SH | DEF |
| FRONTIER FINL CORP WASH | | COM 35907K105 | 95 | 87,999 | SH | DEF |
| FRONTIER OIL CORP | | COM 35914P105 | 4,938 | 380,980 | SH | DEF |
| FUELCELL ENERGY INC | | COM 35952H106 | 46 | 19,800 | SH | DEF |
| FULLER H B CO | | COM 359694106 | 5,712 | 440,385 | SH | DEF |
| FX ENERGY INC | | COM 302695101 | 58 | 19,300 | SH | DEF |
| GALLAGHER ARTHUR J & CO | | COM 363576109 | 10,394 | 623,508 | SH | DEF |
| GANNETT INC | | COM 364730101 | 154 | 68,277 | SH | DEF |
| GARDNER DENVER INC | | COM 365558105 | 7,371 | 345,388 | SH | DEF |
| GARTNER INC | | COM 366651107 | 2,045 | 190,210 | SH | DEF |
| GENCORP INC | | COM 368682100 | 48 | 23,350 | SH | DEF |
| GENERAL DYNAMICS CORP | | COM 369550108 | 59,525 | 702,938 | SH | DEF |

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| | | | | | | |
|-----------------------------|------|-----------|---------|------------|----|-----|
| GENERAL ELECTRIC CO | COM | 369604103 | 155,118 | 15,621,102 | SH | DEF |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 8 | 14,950 | SH | DEF |
| GENERAL MLS INC | COM | 370334104 | 24,743 | 492,292 | SH | DEF |
| GENERAL MTRS CORP | COM | 370442105 | 656 | 242,894 | SH | DEF |
| GENERAL ELECTRIC CO. | COM | 369604103 | 10,132 | 1,002,196 | SH | DEF |
| GENESCO INC | COM | 371532102 | 865 | 45,760 | SH | DEF |
| GENESEE & WYO INC | CL A | 371559105 | 2,922 | 135,012 | SH | DEF |
| GENTEX CORP | COM | 371901109 | 265 | 27,200 | SH | DEF |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 1,313 | 89,079 | SH | DEF |
| GENUINE PARTS CO | COM | 372460105 | 2,030 | 68,296 | SH | DEF |
| GENZYME CORP | COM | 372917104 | 10,219 | 173,358 | SH | DEF |
| GERDAU AMERISTEEL CORP | COM | 37373P105 | 1,758 | 559,700 | SH | DEF |
| GERON CORP | COM | 374163103 | 120 | 27,200 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|---------------|----------------|-------------|-----------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/PRN PUT/CALL | INVEST DISCRE |
| GEVITY HR INC | | COM 374393106 | 142 | 35,700 | SH | DEF |
| GILEAD SCIENCES INC | | COM 375558103 | 253,387 | 2,777,150 | SH | DEF |
| GLATFELTER | | COM 377316104 | 357 | 55,190 | SH | DEF |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 18 | 14,150 | SH | DEF |
| GLOBAL PMTS INC | | COM 37940X102 | 10,032 | 306,885 | SH | DEF |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 8,683 | 262,172 | SH | DEF |
| GOLDCORP INC NEW | | COM 380956409 | 29,430 | 868,386 | SH | DEF |
| GOODRICH CORP | | COM 382388106 | 7,759 | 205,328 | SH | DEF |
| GOODYEAR TIRE & RUBR CO | | COM 382550101 | 1,425 | 230,210 | SH | DEF |
| GRACO INC | | COM 384109104 | 574 | 33,750 | SH | DEF |
| GRANITE CONSTR INC | | COM 387328107 | 3,320 | 89,220 | SH | DEF |
| GRAY TELEVISION INC | | COM 389375106 | 65 | 58,750 | SH | DEF |
| GREAT ATLANTIC & PAC TEA INC | | COM 390064103 | 60 | 11,450 | SH | DEF |
| GREAT PLAINS ENERGY INC | | COM 391164100 | 766 | 57,300 | SH | DEF |
| GREATBATCH INC | | COM 39153L106 | 3,778 | 196,881 | SH | DEF |
| GREIF INC | CL A | 397624107 | 2,086 | 63,092 | SH | DEF |
| GRIFFON CORP | | COM 398433102 | 874 | 115,004 | SH | DEF |
| GROUPE CGI INC | CL A SUB VTG | 39945C109 | 7,878 | 507,616 | SH | DEF |
| GRUPO TELEVISIA SA | SP ADR REP ORD | 40049J206 | 441 | 32,311 | SH | DEF |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | 40049J206 | 527 | 19,598 | SH | DEF |
| GUESS INC | | COM 401617105 | 2,629 | 132,784 | SH | DEF |
| HAIN CELESTIAL GROUP INC | | COM 405217100 | 631 | 43,533 | SH | DEF |
| HALLIBURTON CO | | COM 406216101 | 22,390 | 1,415,325 | SH | DEF |
| HANOVER INS GROUP INC | | COM 410867105 | 7,223 | 126,772 | SH | DEF |
| HANSEN NAT CORP | | COM 411310105 | 2,962 | 83,450 | SH | DEF |
| HARMAN INTL INDS INC | | COM 413086109 | 289 | 21,845 | SH | DEF |
| HARRIS CORP DEL | | COM 413875105 | 4,615 | 165,517 | SH | DEF |
| HARSCO CORP | | COM 415864107 | 1,116 | 51,490 | SH | DEF |
| HARTE-HANKS INC | | COM 416196103 | 422 | 80,000 | SH | DEF |
| HARTFORD FINL SVCS GROUP INC | | COM 416515104 | 925 | 120,004 | SH | DEF |
| HARVEST NATURAL RESOURCES IN | | COM 41754V103 | 187 | 56,700 | SH | DEF |
| HASBRO INC | | COM 418056107 | 4,950 | 198,566 | SH | DEF |
| HAWAIIAN ELEC INDUSTRIES | | COM 419870100 | 1,270 | 93,472 | SH | DEF |
| HCC INS HLDGS INC | | COM 404132102 | 2,368 | 95,929 | SH | DEF |
| HEALTH CARE REIT INC | | COM 42217K106 | 3,624 | 128,750 | SH | DEF |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 1,585 | 654,800 | SH | DEF |
| HEALTH NET INC | | COM 42222G108 | 3,406 | 243,108 | SH | DEF |

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| | | | | | | |
|-------------------------|----------------|-----------|---------|-----------|----|-----|
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 204 | 13,650 | SH | DEF |
| HEARTLAND EXPRESS INC | COM | 422347104 | 7,535 | 528,038 | SH | DEF |
| HECLA MNG CO | COM | 422704106 | 70 | 37,400 | SH | DEF |
| HEICO CORP NEW | COM | 422806109 | 282 | 11,850 | SH | DEF |
| HEINZ H J CO | COM | 423074103 | 14,817 | 446,437 | SH | DEF |
| HERSHEY CO | COM | 427866108 | 5,405 | 77,789 | SH | DEF |
| HEWLETT PACKARD CO | COM | 428236103 | 173,400 | 5,398,518 | SH | DEF |
| HEXCEL CORP NEW | COM | 428291108 | 1,986 | 309,400 | SH | DEF |
| HIGHWOODS PPTYS INC | COM | 431284108 | 4,029 | 208,320 | SH | DEF |
| HNI CORP | COM | 404251100 | 579 | 57,888 | SH | DEF |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 3,120 | 147,788 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | |
|-------------------------------|----------------|-----------|----------------|-------------|-------------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL DISCRE | INVEST DISCRE |
| HOLOGIC INC | COM | 436440101 | 4,540 | 350,024 | SH | DEF |
| HOME DEPOT INC | COM | 437076102 | 65,570 | 2,804,543 | SH | DEF |
| HOME DEPOT, INC. | COM | 437076102 | 8,214 | 348,646 | SH | DEF |
| HOME PROPERTIES INC | COM | 437306103 | 2,749 | 95,600 | SH | DEF |
| HONEYWELL INTERNATIONAL, INC. | COM | 438516106 | 10,418 | 373,928 | SH | DEF |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 2,346 | 297,300 | SH | DEF |
| HORMEL FOODS CORP | COM | 440452100 | 2,544 | 80,900 | SH | DEF |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 4,897 | 442,410 | SH | DEF |
| HOT TOPIC INC | COM | 441339108 | 1,109 | 101,400 | SH | DEF |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 33 | 21,750 | SH | DEF |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 51 | 17,300 | SH | DEF |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 960 | 18,000 | SH | DEF |
| HUBBELL INC | CL B | 443510201 | 4,538 | 171,820 | SH | DEF |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 1,386 | 1,523,448 | SH | DEF |
| HUMANA INC | COM | 444859102 | 3,308 | 131,573 | SH | DEF |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 35,207 | 1,479,917 | SH | DEF |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 155 | 107,444 | SH | DEF |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 340 | 123,250 | SH | DEF |
| HYPERCOM CORP | COM | 44913M105 | 33 | 33,000 | SH | DEF |
| IAMGOLD CORP | COM | 450913108 | 4,712 | 583,200 | SH | DEF |
| IBERIABANK CORP | COM | 450828108 | 285 | 6,550 | SH | DEF |
| ICICI BANK LTD. | ADR | 45104G104 | 924 | 69,500 | SH | DEF |
| ICICI BK LTD | ADR | 45104G104 | 12,155 | 479,297 | SH | DEF |
| IDACORP INC | COM | 451107106 | 3,961 | 169,860 | SH | DEF |
| IDEX CORP | COM | 45167R104 | 4,552 | 211,110 | SH | DEF |
| II VI INC | COM | 902104108 | 327 | 19,170 | SH | DEF |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 60,451 | 1,991,154 | SH | DEF |
| ILLUMINA INC | COM | 452327109 | 311 | 8,450 | SH | DEF |
| IMATION CORP | COM | 45245A107 | 1,412 | 190,520 | SH | DEF |
| IMS HEALTH INC | COM | 449934108 | 6,889 | 562,848 | SH | DEF |
| INCYTE CORP | COM | 45337C102 | 1,408 | 631,500 | SH | DEF |
| INFORMATICA CORP | COM | 45666Q102 | 1,970 | 139,335 | SH | DEF |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 7,014 | 135,572 | SH | DEF |
| INGRAM MICRO INC | CL A | 457153104 | 5,210 | 416,134 | SH | DEF |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 512 | 167,870 | SH | DEF |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 39 | 10,100 | SH | DEF |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 3,122 | 684,600 | SH | DEF |
| INTEL CORP | COM | 458140100 | 317,754 | 11,093,054 | SH | DEF |
| INTEL CORP. | COM | 458140100 | 10,327 | 686,187 | SH | DEF |

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| | | | | | | |
|------------------------------|---------|-----------|-------|-----------|----|-----|
| INTERMUNE INC | COM | 45884X103 | 4,613 | 277,700 | SH | DEF |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 1,085 | 147,450 | SH | DEF |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 2,602 | 283,092 | SH | DEF |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 157 | 11,685 | SH | DEF |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 5,916 | 1,418,645 | SH | DEF |
| INTL PAPER CO | COM | 460146103 | 8,299 | 1,123,061 | SH | DEF |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 2,855 | 15,200 | SH | DEF |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 6,717 | 276,287 | SH | DEF |
| IRON MTN INC | COM | 462846106 | 916 | 42,300 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|---|----------------|-----------|----------------|-------------|-----------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/PRN PUT/CALL | INVEST DISCRE |
| ISHARES FTSE/XINHUA CHINA 25 INDEX FUND | FTSE XNHUA IDX | 464287184 | 2,104 | 73,762 | SH | DEF |
| ISHARES MSCI EAFE INDEX FUND | MSCI EAFE IDX | 464287465 | 2,742 | 72,943 | SH | DEF |
| ISHARES MSCI EMERGING MARKETS INDEX FUND | MSCI EMERG MKT | 464287234 | 3,189 | 128,545 | SH | DEF |
| ISHARES MSCI SOUTH KOREA INDEX FUND | MSCI S KOREA | 464286772 | 1,332 | 46,789 | SH | DEF |
| ISHARES MSCI TAIWAN INDEX FUND | MSCI TAIWAN | 464286731 | 1,687 | 209,000 | SH | DEF |
| ISHARES S&P GLOBAL ENERGY SECTOR INDEX FUND | S&P GBL ENER | 464287341 | 876 | 33,058 | SH | DEF |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 2,567 | 173,200 | SH | DEF |
| ITRON INC | COM | 465741106 | 2,643 | 55,130 | SH | DEF |
| ITT CORP NEW | COM | 450911102 | 53,810 | 466,857 | SH | DEF |
| J & J SNACK FOODS CORP | COM | 466032109 | 1,422 | 41,740 | SH | DEF |
| JABIL CIRCUIT INC | COM | 466313103 | 291 | 53,224 | SH | DEF |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 10,148 | 263,050 | SH | DEF |
| JAKKS PAC INC | COM | 47012E106 | 910 | 72,857 | SH | DEF |
| JANUS CAP GROUP INC | COM | 47102X105 | 215 | 35,347 | SH | DEF |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 1,190 | 91,300 | SH | DEF |
| JOHNSON & JOHNSON | COM | 478160104 | 195,360 | 3,685,344 | SH | DEF |
| JOHNSON & JOHNSON | COM | 478160104 | 983 | 18,686 | SH | DEF |
| JOHNSON CTLS INC | COM | 478366107 | 2,886 | 244,536 | SH | DEF |
| JONES APPAREL GROUP INC | COM | 480074103 | 69 | 15,650 | SH | DEF |
| JOY GLOBAL INC | COM | 481165108 | 4,344 | 205,299 | SH | DEF |
| JPMORGAN & CHASE & CO | COM | 46625H100 | 353,672 | 6,310,042 | SH | DEF |
| JUNIPER NETWORKS INC | COM | 48203R104 | 11,860 | 784,384 | SH | DEF |
| KB HOME | COM | 48666K109 | 299 | 21,731 | SH | DEF |
| KELLOGG CO | COM | 487836108 | 6,367 | 174,523 | SH | DEF |
| KELLY SVCS INC | CL A | 488152208 | 1,086 | 135,970 | SH | DEF |
| KENSEY NASH CORP | COM | 490057106 | 1,273 | 64,860 | SH | DEF |
| KEYCORP NEW | COM | 493267108 | 910 | 124,954 | SH | DEF |
| KILROY RLTY CORP | COM | 49427F108 | 1,889 | 117,253 | SH | DEF |
| KIMBERLY CLARK CORP | COM | 494368103 | 33,944 | 731,711 | SH | DEF |
| KIMBERLY-CLARK CORP. | COM | 494368103 | 10,296 | 223,287 | SH | DEF |
| KIMCO REALTY CORP | COM | 49446R109 | 2,290 | 328,486 | SH | DEF |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 12,123 | 262,064 | SH | DEF |
| KINDER MORGAN ENERGY PARTNERS LP | UT LTD PARTNER | 494550106 | 494 | 10,581 | SH | DEF |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 1,857 | 90,540 | SH | DEF |
| KING PHARMACEUTICALS INC | COM | 495582108 | 528 | 76,351 | SH | DEF |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 22,229 | 1,239,491 | SH | DEF |

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| | | | | | | |
|----------------------------|---------|-----------|--------|-----------|----|-----|
| KIRBY CORP | COM | 497266106 | 6,432 | 246,435 | SH | DEF |
| KLA-TENCOR CORP | COM | 482480100 | 1,027 | 51,119 | SH | DEF |
| KOHL'S CORP | COM | 500255104 | 10,160 | 244,049 | SH | DEF |
| KORN FERRY INTL | COM NEW | 500643200 | 1,385 | 155,650 | SH | DEF |
| KRAFT FOODS INC | CL A | 50075N104 | 97,592 | 2,234,239 | SH | DEF |
| KRAFT FOODS, INC. | CL A | 50075N104 | 10,455 | 469,046 | SH | DEF |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 26 | 16,050 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|-----------|----------------|-------------|-----------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/PRN PUT/CALL | INVEST DISCRE |
| KROGER CO | COM | 501044101 | 11,981 | 558,559 | SH | DEF |
| K-SWISS INC | CL A | 482686102 | 326 | 38,400 | SH | DEF |
| KT CORP | SPONSORED ADR | 48268K101 | 12,039 | 437,146 | SH | DEF |
| KT CORP. | SPONSORED ADR | 48268K101 | 703 | 51,015 | SH | DEF |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 51 | 20,900 | SH | DEF |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 11,602 | 171,833 | SH | DEF |
| LACLEDE GROUP INC | COM | 505597104 | 592 | 15,470 | SH | DEF |
| LAM RESEARCH CORP | COM | 512807108 | 3,744 | 167,276 | SH | DEF |
| LANDAUER INC | COM | 51476K103 | 1,212 | 24,300 | SH | DEF |
| LANDEC CORP | COM | 514766104 | 68 | 12,400 | SH | DEF |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 1,253 | 228,211 | SH | DEF |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 56 | 40,100 | SH | DEF |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1,729 | 70,156 | SH | DEF |
| LAYNE CHRISTENSEN CO | COM | 521050104 | 180 | 10,860 | SH | DEF |
| LEAR CORP | COM | 521865105 | 122 | 152,250 | SH | DEF |
| LEE ENTERPRISES INC | COM | 523768109 | 13 | 43,933 | SH | DEF |
| LEGG MASON INC | COM | 524901105 | 915 | 30,615 | SH | DEF |
| LEGGETT & PLATT INC | COM | 524660107 | 18,277 | 1,426,777 | SH | DEF |
| LEGGETT & PLATT, INC. | COM | 524660107 | 11,246 | 865,734 | SH | DEF |
| LENNAR CORP | CL A | 526057104 | 559 | 64,145 | SH | DEF |
| LENNOX INTL INC | COM | 526107107 | 3,099 | 117,250 | SH | DEF |
| LEUCADIA NATL CORP | COM | 527288104 | 607 | 44,027 | SH | DEF |
| LEXINGTON REALTY TRUST | COM | 529043101 | 1,049 | 237,260 | SH | DEF |
| LIBBEY INC | COM | 529898108 | 9 | 10,300 | SH | DEF |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 4,656 | 264,700 | SH | DEF |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 2,187 | 108,050 | SH | DEF |
| LILLY ELI & CO | COM | 532457108 | 37,344 | 1,137,142 | SH | DEF |
| LIMITED BRANDS INC | COM | 532716107 | 586 | 67,366 | SH | DEF |
| LINCARE HLDGS INC | COM | 532791100 | 2,462 | 115,428 | SH | DEF |
| LINCOLN NATL CORP IND | COM | 534187109 | 698 | 108,903 | SH | DEF |
| LINDSAY CORP | COM | 535555106 | 206 | 3,750 | SH | DEF |
| LOCKHEED MARTIN CORP | COM | 539830109 | 25,214 | 365,372 | SH | DEF |
| LORILLARD, INC. | COM | 544147101 | 9,971 | 161,498 | SH | DEF |
| LOUISIANA PAC CORP | COM | 546347105 | 111 | 53,800 | SH | DEF |
| LOWES COS INC | COM | 548661107 | 16,835 | 912,474 | SH | DEF |
| LSI CORPORATION | COM | 502161102 | 895 | 146,752 | SH | DEF |
| LSI INDS INC | COM | 50216C108 | 68 | 13,148 | SH | DEF |
| LTC PPTYS INC | COM | 502175102 | 217 | 12,900 | SH | DEF |
| LUBRIZOL CORP | COM | 549271104 | 285 | 8,500 | SH | DEF |
| LUFKIN INDS INC | COM | 549764108 | 699 | 18,972 | SH | DEF |
| LYDALL INC DEL | COM | 550819106 | 295 | 99,010 | SH | DEF |
| M & T BK CORP | COM | 55261F104 | 5,513 | 125,285 | SH | DEF |
| M D C HLDGS INC | COM | 552676108 | 2,684 | 84,980 | SH | DEF |

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|---------------------|------|-----------|-------|---------|----|-----|
| M/I HOMES INC | COM | 55305B101 | 525 | 73,590 | SH | DEF |
| MACK CALI RLTY CORP | COM | 554489104 | 2,772 | 150,830 | SH | DEF |
| MACY'S, INC. | COM | 55616P104 | 496 | 55,720 | SH | DEF |
| MADDEN STEVEN LTD | COM | 556269108 | 257 | 13,850 | SH | DEF |
| MAGNA INTL INC | CL A | 559222401 | 4,604 | 86,117 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUM |
|------------------------------|----------------|-----------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| MANHATTAN ASSOCS INC | COM | 562750109 | 1,518 | 92,400 | SH | DEF |
| MANITOWOC INC | COM | 563571108 | 92 | 30,040 | SH | DEF |
| MANPOWER INC | COM | 56418H100 | 4,599 | 149,960 | SH | DEF |
| MARATHON OIL CORP | COM | 565849106 | 97,544 | 3,831,251 | SH | DEF |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 1,082 | 66,659 | SH | DEF |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 7,953 | 400,443 | SH | DEF |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 1,129 | 60,880 | SH | DEF |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 1,698 | 21,450 | SH | DEF |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 5,791 | 221,800 | SH | DEF |
| MASCO CORP | COM | 574599106 | 16,545 | 2,469,446 | SH | DEF |
| MASCO CORP. | COM | 574599106 | 12,436 | 1,781,706 | SH | DEF |
| MASSEY ENERGY CORP | COM | 576206106 | 1,110 | 107,960 | SH | DEF |
| MASTEC INC | COM | 576323109 | 156 | 13,200 | SH | DEF |
| MATRIX SVC CO | COM | 576853105 | 663 | 81,100 | SH | DEF |
| MATTEL INC | COM | 577081102 | 17,495 | 1,513,404 | SH | DEF |
| MATTEL, INC. | COM | 577081102 | 7,290 | 632,286 | SH | DEF |
| MATTHEWS INTL CORP | CL A | 577128101 | 3,301 | 117,380 | SH | DEF |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 28 | 32,800 | SH | DEF |
| MAXIMUS INC | COM | 577933104 | 310 | 7,950 | SH | DEF |
| MBIA INC | COM | 55262C100 | 440 | 104,489 | SH | DEF |
| MCAFFEE INC | COM | 579064106 | 13,479 | 416,920 | SH | DEF |
| MCDERMOTT INTL INC | COM | 580037109 | 13,384 | 1,013,950 | SH | DEF |
| MCDONALDS CORP | COM | 580135101 | 52,951 | 982,033 | SH | DEF |
| MCGRAW HILL COS INC | COM | 580645109 | 2,345 | 103,445 | SH | DEF |
| MCKESSON CORP | COM | 58155Q103 | 18,755 | 519,253 | SH | DEF |
| MCMORAN EXPLORATION CO | COM | 582411104 | 3,944 | 803,251 | SH | DEF |
| MDU RES GROUP INC | COM | 552690109 | 1,665 | 105,487 | SH | DEF |
| MEADOWBROOK INS GROUP INC | COM | 58319P108 | 887 | 146,925 | SH | DEF |
| MEADWESTVACO CORP | COM | 583334107 | 14,698 | 1,234,067 | SH | DEF |
| MEADWESTVACO CORP. | COM | 583334107 | 7,578 | 632,040 | SH | DEF |
| MECHEL OAO | SPONSORED ADR | 583840103 | 584 | 139,947 | SH | DEF |
| MEDAREX INC | COM | 583916101 | 186 | 37,050 | SH | DEF |
| MEDCATH CORP | COM | 58404W109 | 178 | 24,650 | SH | DEF |
| MEDIA GEN INC | CL A | 584404107 | 97 | 26,550 | SH | DEF |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 79 | 19,350 | SH | DEF |
| MEDICINES CO | COM | 584688105 | 3,546 | 347,654 | SH | DEF |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 4,892 | 198,370 | SH | DEF |
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 6 | 13,500 | SH | DEF |
| MEDTRONIC INC | COM | 585055106 | 61,948 | 1,063,025 | SH | DEF |
| MEMC ELECTR MATLS INC | COM | 552715104 | 1,706 | 102,668 | SH | DEF |
| MENS WEARHOUSE INC | COM | 587118100 | 1,011 | 66,221 | SH | DEF |
| MENTOR GRAPHICS CORP | COM | 587200106 | 13,311 | 1,530,041 | SH | DEF |
| MERCK & CO INC | COM | 589331107 | 86,287 | 3,249,991 | SH | DEF |
| MERCK & CO., INC. | COM | 589331107 | 14,860 | 555,504 | SH | DEF |
| MERCURY COMPUTER SYS | COM | 589378108 | 239 | 44,410 | SH | DEF |

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|-------------------------|-----|-----------|-------|---------|----|-----|
| MEREDITH CORP | COM | 589433101 | 1,467 | 88,691 | SH | DEF |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 8,691 | 485,801 | SH | DEF |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 4 | 16,550 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|-------------------------------|----------------|----------------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| MERITAGE HOMES CORP | | COM 59001A102 | 909 | 79,180 | SH | DEF |
| METHANEX CORP | | COM 59151K108 | 253 | 16,700 | SH | DEF |
| METLIFE INC | | COM 59156R108 | 18,272 | 849,872 | SH | DEF |
| MGE ENERGY INC | | COM 55277P104 | 288 | 9,250 | SH | DEF |
| MGM MIRAGE | | COM 552953101 | 462 | 8,950 | SH | DEF |
| MICREL INC | | COM 594793101 | 4,267 | 602,728 | SH | DEF |
| MICROCHIP TECHNOLOGY INC | | COM 595017104 | 890 | 42,080 | SH | DEF |
| MICRON TECHNOLOGY INC | | COM 595112103 | 3,662 | 943,873 | SH | DEF |
| MICROS SYS INC | | COM 594901100 | 12,044 | 629,593 | SH | DEF |
| MICROSOFT CORP | | COM 594918104 | 448,369 | 12,410,538 | SH | DEF |
| MICROSOFT CORP. | | COM 594918104 | 1,572 | 85,569 | SH | DEF |
| MID-AMER APT CMNTYS INC | | COM 59522J103 | 6,625 | 232,770 | SH | DEF |
| MIDDLEBY CORP | | COM 596278101 | 348 | 10,776 | SH | DEF |
| MILLER HERMAN INC | | COM 600544100 | 2,033 | 192,292 | SH | DEF |
| MILLIPORE CORP | | COM 601073109 | 707 | 12,505 | SH | DEF |
| MINERALS TECHNOLOGIES INC | | COM 603158106 | 6,333 | 201,610 | SH | DEF |
| MIPS TECHNOLOGIES INC | | COM 604567107 | 57 | 21,350 | SH | DEF |
| MKS INSTRUMENT INC | | COM 55306N104 | 9,748 | 663,161 | SH | DEF |
| MOBILE TELESYSTEMS FINANCE SA | SPONSORED | ADR 607409109 | 1,397 | 46,700 | SH | DEF |
| MOBILE TELESYSTEMS OJSC | SPONSORED | ADR 607409109 | 2,120 | 35,781 | SH | DEF |
| MODINE MFG CO | | COM 607828100 | 26 | 10,650 | SH | DEF |
| MOLEX INC | | COM 608554101 | 520 | 38,555 | SH | DEF |
| MOLSON COORS BREWING CO | | CL B 60871R209 | 4,867 | 142,108 | SH | DEF |
| MONSANTO CO NEW | | COM 61166W101 | 60,923 | 736,143 | SH | DEF |
| MOODYS CORP | | COM 615369105 | 1,539 | 70,292 | SH | DEF |
| MOOG INC | | CL A 615394202 | 11,443 | 506,121 | SH | DEF |
| MPS GROUP INC | | COM 553409103 | 2,110 | 358,315 | SH | DEF |
| MSC INDL DIRECT INC | | CL A 553530106 | 4,350 | 143,600 | SH | DEF |
| MURPHY OIL CORP | | COM 626717102 | 35,498 | 779,837 | SH | DEF |
| NACCO INDS INC | | CL A 629579103 | 305 | 12,640 | SH | DEF |
| NASH FINCH CO | | COM 631158102 | 742 | 26,780 | SH | DEF |
| NATIONAL FUEL GAS CO N J | | COM 636180101 | 2,668 | 86,680 | SH | DEF |
| NATIONAL HEALTH INVS INC | | COM 63633D104 | 233 | 9,107 | SH | DEF |
| NATIONAL SEMICONDUCTOR CORP | | COM 637640103 | 11,670 | 1,146,323 | SH | DEF |
| NATIONWIDE HEALTH PPTYS INC | | COM 638620104 | 6,408 | 318,650 | SH | DEF |
| NAUTILUS INC | | COM 63910B102 | 8 | 12,200 | SH | DEF |
| NBT BANCORP INC | | COM 628778102 | 1,150 | 55,400 | SH | DEF |
| NBTY INC | | COM 628782104 | 384 | 26,850 | SH | DEF |
| NCI BUILDING SYS INC | | COM 628852105 | 264 | 111,020 | SH | DEF |
| NCR CORP NEW | | COM 62886E108 | 3,573 | 447,130 | SH | DEF |
| NEKTAR THERAPEUTICS | | COM 640268108 | 2,182 | 409,474 | SH | DEF |
| NETFLIX INC | | COM 64110L106 | 3,043 | 72,410 | SH | DEF |
| NEW JERSEY RES | | COM 646025106 | 3,137 | 91,979 | SH | DEF |
| NEW YORK CMNTY BANCORP INC | | COM 649445103 | 21,093 | 991,200 | SH | DEF |
| NEW YORK TIMES CO | | CL A 650111107 | 129 | 27,816 | SH | DEF |
| NEWELL RUBBERMAID INC | | COM 651229106 | 16,869 | 2,652,377 | SH | DEF |
| NEWELL RUBBERMAID, INC. | | COM 651229106 | 7,742 | 1,213,448 | SH | DEF |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|-----------------------------|----------------|---------------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| NEWMARKET CORP | | COM 651587107 | 2,257 | 26,200 | SH | DEF |
| NEWMONT MINING CORP | | COM 651639106 | 51,099 | 1,128,013 | SH | DEF |
| NEWPORT CORP | | COM 651824104 | 299 | 67,250 | SH | DEF |
| NEXEN INC | | COM 65334H102 | 49,378 | 2,948,705 | SH | DEF |
| NICOR INC | | COM 654086107 | 1,017 | 30,986 | SH | DEF |
| NII HLDGS INC | CL B NEW | 62913F201 | 1,175 | 82,374 | SH | DEF |
| NIKE INC | CL B | 654106103 | 14,046 | 303,634 | SH | DEF |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 5,232 | 133,400 | SH | DEF |
| NISOURCE INC | | COM 65473P105 | 15,691 | 1,617,617 | SH | DEF |
| NISOURCE, INC. | | COM 65473P105 | 981 | 100,106 | SH | DEF |
| NOBLE ENERGY INC | | COM 655044105 | 4,817 | 92,271 | SH | DEF |
| NORDSON CORP | | COM 655663102 | 6,225 | 226,453 | SH | DEF |
| NORDSTROM INC | | COM 655664100 | 2,280 | 135,893 | SH | DEF |
| NORFOLK SOUTHERN CORP | | COM 655844108 | 9,006 | 271,831 | SH | DEF |
| NORTHEAST UTILS | | COM 664397106 | 2,878 | 133,743 | SH | DEF |
| NORTHERN TR CORP | | COM 665859104 | 22,785 | 399,807 | SH | DEF |
| NORTHGATE MINERALS CORP | | COM 666416102 | 274 | 208,500 | SH | DEF |
| NORTHROP GRUMMAN CORP | | COM 666807102 | 20,780 | 477,806 | SH | DEF |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 27,907 | 254,509 | SH | DEF |
| NOVARTIS AG | SPONSORED ADR | 66987V109 | 9,628 | 254,509 | SH | DEF |
| NOVATEL WIRELESS INC | COM NEW | 66987M604 | 597 | 103,680 | SH | DEF |
| NOVAVAX INC | COM | 670002104 | 12 | 14,050 | SH | DEF |
| NOVELL INC | COM | 670006105 | 354 | 82,190 | SH | DEF |
| NRG ENERGY INC | COM NEW | 629377508 | 1,865 | 109,402 | SH | DEF |
| NSTAR | COM | 67019E107 | 32,039 | 1,017,113 | SH | DEF |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 206 | 20,250 | SH | DEF |
| NUCOR CORP | COM | 670346105 | 11,043 | 289,917 | SH | DEF |
| NVIDIA CORP | COM | 67066G104 | 5,439 | 265,231 | SH | DEF |
| NYSE EURONEXT | COM | 629491101 | 8,632 | 482,243 | SH | DEF |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 1,082 | 30,869 | SH | DEF |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 104,009 | 1,850,695 | SH | DEF |
| OCEANEERING INTL INC | COM | 675232102 | 2,552 | 67,800 | SH | DEF |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 628 | 16,850 | SH | DEF |
| OFFICE DEPOT INC | COM | 676220106 | 79 | 61,374 | SH | DEF |
| OGE ENERGY CORP | COM | 670837103 | 12,071 | 512,369 | SH | DEF |
| OGE ENERGY CORP. | COM | 670837103 | 9,615 | 403,671 | SH | DEF |
| OIL STS INTL INC | COM | 678026105 | 1,850 | 133,030 | SH | DEF |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 5,769 | 248,972 | SH | DEF |
| OLD NATL BANCORP IND | COM | 680033107 | 4,994 | 482,054 | SH | DEF |
| OLD REP INTL CORP | COM | 680223104 | 890 | 86,600 | SH | DEF |
| OLIN CORP | COM PAR \$1 | 680665205 | 2,709 | 196,890 | SH | DEF |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 1,944 | 148,540 | SH | DEF |
| OMNICARE INC | COM | 681904108 | 10,938 | 452,185 | SH | DEF |
| OMNICOM GROUP INC | COM | 681919106 | 16,041 | 697,132 | SH | DEF |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 313 | 44,840 | SH | DEF |
| ON ASSIGNMENT INC | COM | 682159108 | 510 | 186,040 | SH | DEF |
| ONEOK INC NEW | COM | 682680103 | 2,655 | 119,180 | SH | DEF |
| ONEOK PARTNERS LP | UNIT LTD PARTN | 68268N103 | 3,197 | 80,000 | SH | DEF |
| ONLINE RES CORP | COM | 68273G101 | 60 | 14,700 | SH | DEF |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|-----------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| OPEN TEXT CORP | COM | 683715106 | 791 | 23,000 | SH | DEF |
| ORACLE CORP | COM | 68389X105 | 111,266 | 6,300,463 | SH | DEF |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 48 | 18,950 | SH | DEF |
| ORBITAL SCIENCES CORP | COM | 685564106 | 1,861 | 154,300 | SH | DEF |
| ORTHOVITA INC | COM | 68750U102 | 61 | 22,500 | SH | DEF |
| OSHKOSH CORP | COM | 688239201 | 851 | 59,900 | SH | DEF |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 10,989 | 287,075 | SH | DEF |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 1,609 | 70,550 | SH | DEF |
| OWENS & MINOR INC NEW | COM | 690732102 | 10,400 | 307,414 | SH | DEF |
| OWENS ILL INC | COM NEW | 690768403 | 1,372 | 95,585 | SH | DEF |
| OXFORD INDS INC | COM | 691497309 | 84 | 13,000 | SH | DEF |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 3,816 | 166,057 | SH | DEF |
| PACCAR INC | COM | 693718108 | 271,511 | 2,161,713 | SH | DEF |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 31 | 19,177 | SH | DEF |
| PACKAGING CORP AMER | COM | 695156109 | 1,114 | 86,550 | SH | DEF |
| PACTIV CORP | COM | 695257105 | 7,049 | 494,679 | SH | DEF |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 55 | 13,200 | SH | DEF |
| PALL CORP | COM | 696429307 | 1,078 | 52,873 | SH | DEF |
| PALM INC NEW | COM | 696643105 | 1,168 | 138,050 | SH | DEF |
| PANERA BREAD CO | CL A | 69840W108 | 3,391 | 61,850 | SH | DEF |
| PANTRY INC | COM | 698657103 | 212 | 12,600 | SH | DEF |
| PAPA JOHNS INTL INC | COM | 698813102 | 6,566 | 286,224 | SH | DEF |
| PARALLEL PETE CORP DEL | COM | 699157103 | 21 | 17,000 | SH | DEF |
| PAREXEL INTL CORP | COM | 699462107 | 276 | 28,700 | SH | DEF |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 200 | 11,500 | SH | DEF |
| PARKER DRILLING CO | COM | 701081101 | 218 | 116,980 | SH | DEF |
| PARKER HANNIFIN CORP | COM | 701094104 | 1,519 | 45,028 | SH | DEF |
| PARKWAY PPTYS INC | COM | 70159Q104 | 557 | 56,790 | SH | DEF |
| PATTERSON COMPANIES INC | COM | 703395103 | 585 | 30,555 | SH | DEF |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 34,290 | 3,735,278 | SH | DEF |
| PAYCHEX INC | COM | 704326107 | 20,750 | 82,408 | SH | DEF |
| PEABODY ENERGY CORP | COM | 704549104 | 52,157 | 1,041,472 | SH | DEF |
| PEETS COFFEE & TEA INC | COM | 705560100 | 366 | 17,150 | SH | DEF |
| PENN VA CORP | COM | 707882106 | 1,681 | 157,730 | SH | DEF |
| PENNEY J C INC | COM | 708160106 | 3,414 | 167,175 | SH | DEF |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 358 | 106,400 | SH | DEF |
| PEOPLES BANCORP INC | COM | 709789101 | 195 | 15,350 | SH | DEF |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 58 | 13,100 | SH | DEF |
| PEPCO HOLDINGS INC | COM | 713291102 | 647 | 52,830 | SH | DEF |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 14,364 | 649,947 | SH | DEF |
| PEPSIAMERICAS INC | COM | 71343P200 | 545 | 31,867 | SH | DEF |
| PERFICIENT INC | COM | 71375U101 | 726 | 137,160 | SH | DEF |
| PERINI CORP | COM | 713839108 | 274 | 23,050 | SH | DEF |
| PERKINELMER INC | COM | 714046109 | 5,808 | 469,163 | SH | DEF |
| PEROT SYS CORP | CL A | 714265105 | 557 | 43,800 | SH | DEF |
| PERRIGO CO | COM | 714290103 | 2,795 | 112,610 | SH | DEF |
| PETRO-CDA | COM | 71644E102 | 10,437 | 387,219 | SH | DEF |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 17,182 | 108,500 | SH | DEF |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|--------------------------------------|----------------|---------------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| PETROLEO BRASILEIRO SA | SP ADR NON | VTG 71654V101 | 8,370 | 341,613 | SH | DEF |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON | VTG 71654V101 | 25,262 | 511,790 | SH | DEF |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED | ADR 71654V408 | 16,181 | 131,167 | SH | DEF |
| PETSMART INC | | COM 716768106 | 5,363 | 251,541 | SH | DEF |
| PFIZER INC | | COM 717081103 | 165,404 | 12,073,273 | SH | DEF |
| PFIZER, INC. | | COM 717081103 | 14,762 | 1,083,844 | SH | DEF |
| PG&E CORP | | COM 69331C108 | 41,104 | 1,080,820 | SH | DEF |
| PHILIP MORRIS INTERNATIONAL, INC. | | COM 718172109 | 9,937 | 279,274 | SH | DEF |
| PHILLIPS VAN HEUSEN CORP | | COM 718592108 | 3,455 | 150,480 | SH | DEF |
| PIEDMONT NAT GAS INC | | COM 720186105 | 2,425 | 93,550 | SH | DEF |
| PINNACLE ENTMT INC | | COM 723456109 | 108 | 15,400 | SH | DEF |
| PINNACLE WEST CAP CORP | | COM 723484101 | 682 | 26,231 | SH | DEF |
| PIONEER NAT RES CO | | COM 723787107 | 1,760 | 104,700 | SH | DEF |
| PITNEY BOWES INC | | COM 724479100 | 44,431 | 1,924,256 | SH | DEF |
| PITNEY BOWES, INC. | | COM 724479100 | 10,929 | 468,039 | SH | DEF |
| PLANTRONICS INC NEW | | COM 727493108 | 285 | 24,997 | SH | DEF |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 27 | 14,600 | SH | DEF |
| PLEXUS CORP | | COM 729132100 | 10,133 | 723,290 | SH | DEF |
| PLUG POWER INC | | COM 72919P103 | 25 | 34,350 | SH | DEF |
| PLUM CREEK TIMBER CO INC | | COM 729251108 | 5,070 | 187,843 | SH | DEF |
| PLX TECHNOLOGY INC | | COM 693417107 | 35 | 14,350 | SH | DEF |
| PMC-SIERRA INC | | COM 69344F106 | 669 | 104,110 | SH | DEF |
| PMI GROUP INC | | COM 69344M101 | 21 | 34,800 | SH | DEF |
| PNC FINL SVCS GROUP INC | | COM 693475105 | 23,615 | 883,810 | SH | DEF |
| PNM RES INC | | COM 69349H107 | 568 | 69,820 | SH | DEF |
| POLARIS INDS INC | | COM 731068102 | 3,451 | 160,284 | SH | DEF |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 2,368 | 55,623 | SH | DEF |
| POPULAR INC | | COM 733174106 | 113 | 28,200 | SH | DEF |
| POSCO | SPONSORED | ADR 693483109 | 7,131 | 54,935 | SH | DEF |
| POST PPTYS INC | | COM 737464107 | 344 | 35,750 | SH | DEF |
| POTASH CORP SASK INC | | COM 73755L107 | 7,061 | 85,550 | SH | DEF |
| POWER-ONE INC | | COM 739308104 | 23 | 26,250 | SH | DEF |
| PPG INDS INC | | COM 693506107 | 19,674 | 533,612 | SH | DEF |
| PPL CORP | | COM 69351T106 | 5,047 | 180,884 | SH | DEF |
| PRE PAID LEGAL SVCS INC | | COM 740065107 | 1,313 | 22,728 | SH | DEF |
| PRECISION CASTPARTS CORP | | COM 740189105 | 15,281 | 256,303 | SH | DEF |
| PREMIERE GLOBAL SVCS INC | | COM 740585104 | 28 | 27,050 | SH | DEF |
| PRESIDENTIAL LIFE CORP | | COM 740884101 | 438 | 58,050 | SH | DEF |
| PRIDE INTL INC DEL | | COM 74153Q102 | 5,602 | 306,600 | SH | DEF |
| PRINCIPAL FINANCIAL GROUP IN | | COM 74251V102 | 453 | 56,752 | SH | DEF |
| PROASSURANCE CORP | | COM 74267C106 | 6,435 | 142,501 | SH | DEF |
| PROCTER & GAMBLE CO | | COM 742718109 | 216,716 | 4,583,667 | SH | DEF |
| PROCTER & GAMBLE CO. | | COM 742718109 | 743 | 15,776 | SH | DEF |
| PROGRESS ENERGY INC | | COM 743263105 | 2,489 | 69,026 | SH | DEF |
| PROGRESS SOFTWARE CORP | | COM 743312100 | 6,016 | 357,661 | SH | DEF |
| PROGRESSIVE CORP OHIO | | COM 743315103 | 1,827 | 142,826 | SH | DEF |
| PROLOGIS | SH BEN | INT 743410102 | 2,801 | 532,430 | SH | DEF |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|------------------------------|----------------|-----------|----------------|-------------|-----------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/PRN PUT/CALL | INVEST DISCRE |
| PROTECTIVE LIFE CORP | COM | 743674103 | 1,653 | 332,545 | SH | DEF |
| PRUDENTIAL FINL INC | COM | 744320102 | 4,617 | 256,478 | SH | DEF |
| PSS WORLD MED INC | COM | 69366A100 | 2,173 | 150,710 | SH | DEF |
| PSYCHIATRIC SOLUTIONS INC | COM | 74439H108 | 7,159 | 457,757 | SH | DEF |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 18,990 | 668,883 | SH | DEF |
| PULTE HOMES INC | COM | 745867101 | 1,010 | 91,664 | SH | DEF |
| QLOGIC CORP | COM | 747277101 | 3,421 | 303,579 | SH | DEF |
| QUALCOMM INC | COM | 747525103 | 126,242 | 3,333,568 | SH | DEF |
| QUANTA SVCS INC | COM | 74762E102 | 16,458 | 765,110 | SH | DEF |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 1,834 | 38,981 | SH | DEF |
| QUEST SOFTWARE INC | COM | 74834T103 | 549 | 43,380 | SH | DEF |
| QUESTAR CORP | COM | 748356102 | 1,432 | 48,942 | SH | DEF |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 1,013 | 182,790 | SH | DEF |
| QUIKSILVER INC | COM | 74838C106 | 49 | 39,000 | SH | DEF |
| RADIAN GROUP INC | COM | 750236101 | 34 | 22,200 | SH | DEF |
| RADIOSHACK CORP | COM | 750438103 | 686 | 76,183 | SH | DEF |
| RADISYS CORP | COM | 750459109 | 1,109 | 181,520 | SH | DEF |
| RAIT FINANCIAL TRUST | COM | 749227104 | 54 | 22,300 | SH | DEF |
| RANGE RES CORP | COM | 75281A109 | 4,262 | 102,348 | SH | DEF |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 4,863 | 268,537 | SH | DEF |
| RAYONIER INC | COM | 754907103 | 13,148 | 461,509 | SH | DEF |
| RAYONIER, INC. | COM | 754907103 | 7,369 | 243,831 | SH | DEF |
| RAYTHEON CO | COM NEW | 755111507 | 23,956 | 617,435 | SH | DEF |
| RC2 CORP | COM | 749388104 | 244 | 42,840 | SH | DEF |
| REALTY INCOME CORP | COM | 756109104 | 1,519 | 88,190 | SH | DEF |
| REGAL ENTMT GROUP | CL A | 758766109 | 15,067 | 1,170,710 | SH | DEF |
| REGENCY CTRS CORP | COM | 758849103 | 3,000 | 122,116 | SH | DEF |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 1,470 | 103,633 | SH | DEF |
| REGIS CORP MINN | COM | 758932107 | 4,146 | 286,516 | SH | DEF |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 3,597 | 138,600 | SH | DEF |
| RENT A CTR INC NEW | COM | 76009N100 | 4,060 | 210,460 | SH | DEF |
| RENTECH INC | COM | 760112102 | 46 | 83,000 | SH | DEF |
| REPUBLIC SVCS INC | COM | 760759100 | 1,938 | 115,224 | SH | DEF |
| RES-CARE INC | COM | 760943100 | 1,425 | 98,490 | SH | DEF |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1,079 | 12,356 | SH | DEF |
| RESMED INC | COM | 761152107 | 2,370 | 68,700 | SH | DEF |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 2,133 | 143,250 | SH | DEF |
| REYNOLDS AMERICAN INC | COM | 761713106 | 61,230 | 836,251 | SH | DEF |
| REYNOLDS AMERICAN, INC. | COM | 761713106 | 1,007 | 28,086 | SH | DEF |
| RF MICRODEVICES INC | COM | 749941100 | 70 | 52,300 | SH | DEF |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 36,996 | 139,084 | SH | DEF |
| RITE AID CORP | COM | 767754104 | 12 | 33,450 | SH | DEF |
| ROBBINS & MYERS INC | COM | 770196103 | 1,138 | 75,440 | SH | DEF |
| ROBERT HALF INTL INC | COM | 770323103 | 1,086 | 62,334 | SH | DEF |
| ROCK-TENN CO | CL A | 772739207 | 2,588 | 96,455 | SH | DEF |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1,593 | 73,002 | SH | DEF |
| ROCKWELL COLLINS INC | COM | 774341101 | 1,129 | 34,823 | SH | DEF |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 394 | 11,700 | SH | DEF |

COLUMN 1 COLUMN 2 COLUMN 3 COLUMN 4 COLUMN 5 COLUMN 6

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
|------------------------------|----------------|---------------|-------------------|----------------|---------------------|------------------|
| ROGERS CORP | COM | 775133101 | 5,704 | 76,380 | SH | DEF |
| ROHM & HAAS CO | COM | 775371107 | 8,399 | 106,870 | SH | DEF |
| ROLLINS INC | COM | 775711104 | 179 | 11,150 | SH | DEF |
| ROPER INDS INC NEW | COM | 776696106 | 47,972 | 1,148,206 | SH | DEF |
| ROWAN COS INC | COM | 779382100 | 1,256 | 102,316 | SH | DEF |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 43,557 | 508,589 | SH | DEF |
| ROYAL GOLD INC | COM | 780287108 | 930 | 20,870 | SH | DEF |
| RPM INTL INC | COM | 749685103 | 6,639 | 532,864 | SH | DEF |
| RTI INTL METALS INC | COM | 74973W107 | 296 | 25,880 | SH | DEF |
| RUDDICK CORP | COM | 781258108 | 3,759 | 166,540 | SH | DEF |
| RYLAND GROUP INC | COM | 783764103 | 6,415 | 374,275 | SH | DEF |
| S & T BANCORP INC | COM | 783859101 | 1,266 | 62,050 | SH | DEF |
| SAFEWAY INC | COM NEW | 786514208 | 8,261 | 409,570 | SH | DEF |
| SAKS INC | COM | 79377W108 | 55 | 29,650 | SH | DEF |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 718 | 77,490 | SH | DEF |
| SANDISK CORP | COM | 80004C101 | 781 | 64,350 | SH | DEF |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 91 | 21,450 | SH | DEF |
| SAPIENT CORP | COM | 803062108 | 139 | 31,400 | SH | DEF |
| SARA LEE CORP. | COM | 803111103 | 10,884 | 1,347,022 | SH | DEF |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 15,856 | 691,510 | SH | DEF |
| SCANA CORP NEW | COM | 80589M102 | 1,475 | 48,516 | SH | DEF |
| SCANSOURCE INC | COM | 806037107 | 1,289 | 71,176 | SH | DEF |
| SCHEIN HENRY INC | COM | 806407102 | 2,854 | 72,259 | SH | DEF |
| SCHERING PLOUGH CORP | COM | 806605101 | 30,922 | 1,309,688 | SH | DEF |
| SCHLUMBERGER LTD | COM | 806857108 | 1,004,746 | 2,221,317 | SH | DEF |
| SCHNITZER STL INDS | CL A | 806882106 | 324 | 10,550 | SH | DEF |
| SCHOLASTIC CORP | COM | 807066105 | 580 | 38,920 | SH | DEF |
| SCHOOL SPECIALTY INC | COM | 807863105 | 1,239 | 70,638 | SH | DEF |
| SCHULMAN A INC | COM | 808194104 | 3,062 | 116,590 | SH | DEF |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 1,521 | 124,363 | SH | DEF |
| SEAGATE TECHNOLOGY, INC. | SHS | G7945J104 | 464 | 77,123 | SH | DEF |
| SEALED AIR CORP NEW | COM | 81211K100 | 4,117 | 301,402 | SH | DEF |
| SEATTLE GENETICS INC | COM | 812578102 | 2,917 | 295,225 | SH | DEF |
| SEI INVESTMENTS CO | COM | 784117103 | 167 | 14,250 | SH | DEF |
| SEMPRA ENERGY | COM | 816851109 | 9,599 | 213,791 | SH | DEF |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 5,781 | 442,283 | SH | DEF |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 14,062 | 461,671 | SH | DEF |
| SHAW GROUP INC | COM | 820280105 | 4,217 | 152,560 | SH | DEF |
| SHERWIN WILLIAMS CO | COM | 824348106 | 7,264 | 139,346 | SH | DEF |
| SIGMA ALDRICH CORP | COM | 826552101 | 2,629 | 70,352 | SH | DEF |
| SILGAN HOLDINGS INC | COM | 827048109 | 14,435 | 278,783 | SH | DEF |
| SILICONWARE PRECISION INDS L | SPONSD ADR | SPL 827084864 | 1,071 | 93,619 | SH | DEF |
| SILVER STD RES INC | COM | 82823L106 | 280 | 8,700 | SH | DEF |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 374 | 7,550 | SH | DEF |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 2,541 | 138,640 | SH | DEF |
| SKYWEST INC | COM | 830879102 | 2,535 | 204,742 | SH | DEF |
| SL GREEN RLTY CORP | COM | 78440X101 | 3,504 | 335,028 | SH | DEF |
| SLM CORP | COM | 78442P106 | 460 | 105,771 | SH | DEF |

COLUMN 1

COLUMN 2

COLUMN 3

COLUMN 4

COLUMN 5

COLUMN 6

TITLE OF

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OF

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| NAME OF ISSUER | CLASS | CUSIP | (x 1000) | SHARES | PRN | PUT/CALL | DISCRE |
|---------------------------------------|----------------|-----------|----------|-----------|-----|----------|--------|
| SMITH A O | COM | 831865209 | 1,352 | 54,564 | SH | | DEF |
| SMITH INTL INC | COM | 832110100 | 22,366 | 995,823 | SH | | DEF |
| SMITHFIELD FOODS INC | COM | 832248108 | 702 | 79,300 | SH | | DEF |
| SMUCKER J M CO | COM NEW | 832696405 | 2,529 | 69,754 | SH | | DEF |
| SNAP ON INC | COM | 833034101 | 1,765 | 70,072 | SH | | DEF |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 3,613 | 67,995 | SH | | DEF |
| SOCIEDAD QUIMICA Y MINERA DE CHILE SA | SPON ADR SER B | 833635105 | 497 | 18,711 | SH | | DEF |
| SONICWALL INC | COM | 835470105 | 251 | 55,970 | SH | | DEF |
| SONOCO PRODS CO | COM | 835495102 | 2,150 | 103,712 | SH | | DEF |
| SONOSITE INC | COM | 83568G104 | 1,312 | 72,600 | SH | | DEF |
| SOUTH FINL GROUP INC | COM | 837841105 | 27 | 25,200 | SH | | DEF |
| SOUTH JERSEY INDS INC | COM | 838518108 | 2,547 | 72,430 | SH | | DEF |
| SOUTHERN CO | COM | 842587107 | 30,681 | 1,011,247 | SH | | DEF |
| SOUTHERN CO. | COM | 842587107 | 11,068 | 361,479 | SH | | DEF |
| SOUTHERN COPPER CORP | COM | 84265V105 | 1,179 | 69,250 | SH | | DEF |
| SOUTHWEST AIRLS CO | COM | 844741108 | 1,086 | 175,986 | SH | | DEF |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 18,222 | 600,000 | SH | | DEF |
| SPECTRA ENERGY CORP. | COM | 847560109 | 7,509 | 531,022 | SH | | DEF |
| SPSS INC | COM | 78462K102 | 3,811 | 138,229 | SH | | DEF |
| SPX CORP | COM | 784635104 | 3,439 | 71,930 | SH | | DEF |
| ST JUDE MED INC | COM | 790849103 | 89,367 | 2,437,718 | SH | | DEF |
| ST MARY LD & EXPL CO | COM | 792228108 | 1,252 | 46,910 | SH | | DEF |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 1,325 | 69,799 | SH | | DEF |
| STANDARD PAC CORP NEW | COM | 85375C101 | 131 | 140,550 | SH | | DEF |
| STANDARD REGISTER CO | COM | 853887107 | 48 | 10,200 | SH | | DEF |
| STANLEY WKS | COM | 854616109 | 678 | 23,374 | SH | | DEF |
| STAPLES INC | COM | 855030102 | 11,600 | 638,040 | SH | | DEF |
| STAR SCIENTIFIC INC | COM | 85517P101 | 93 | 21,650 | SH | | DEF |
| STATE STR CORP | COM | 857477103 | 18,283 | 653,442 | SH | | DEF |
| STATOILHYDRO ASA | SPONSORED ADR | 85771P102 | 11,055 | 211,900 | SH | | DEF |
| STEEL DYNAMICS INC | COM | 858119100 | 1,135 | 136,554 | SH | | DEF |
| STEELCASE INC | CL A | 858155203 | 106 | 20,800 | SH | | DEF |
| STEINWAY MUSICAL INSTRS INC | COM | 858495104 | 131 | 10,700 | SH | | DEF |
| STERICYCLE INC | COM | 858912108 | 1,112 | 23,585 | SH | | DEF |
| STERIS CORP | COM | 859152100 | 4,154 | 182,450 | SH | | DEF |
| STERLING BANCSHARES INC | COM | 858907108 | 1,811 | 293,560 | SH | | DEF |
| STERLING FINL CORP WASH | COM | 859319105 | 245 | 121,100 | SH | | DEF |
| STILLWATER MNG CO | COM | 86074Q102 | 56 | 15,400 | SH | | DEF |
| STONE ENERGY CORP | COM | 861642106 | 72 | 20,881 | SH | | DEF |
| STRATASYS INC | COM | 862685104 | 1,635 | 197,750 | SH | | DEF |
| STRAYER ED INC | COM | 863236105 | 2,993 | 16,470 | SH | | DEF |
| STRYKER CORP | COM | 863667101 | 4,099 | 122,538 | SH | | DEF |
| STURM RUGER & CO INC | COM | 864159108 | 182 | 15,100 | SH | | DEF |
| SUNCOR ENERGY INC | COM | 867229106 | 21,603 | 958,995 | SH | | DEF |
| SUNOCO INC | COM | 86764P109 | 3,758 | 141,746 | SH | | DEF |
| SUNTRUST BKS INC | COM | 867914103 | 1,742 | 160,592 | SH | | DEF |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 2,033 | 152,370 | SH | | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|----------------|----------------|----------|----------------|-------------|--------------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL INVEST DISCRE |

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| | | | | | | |
|---|---------------|-----------|---------|-----------|----|-----|
| SUPERVALU INC | COM | 868536103 | 9,861 | 708,406 | SH | DEF |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 2,368 | 261,960 | SH | DEF |
| SWIFT ENERGY CO | COM | 870738101 | 1,704 | 48,340 | SH | DEF |
| SYCAMORE NETWORKS INC | COM | 871206108 | 300 | 113,720 | SH | DEF |
| SYKES ENTERPRISES INC | COM | 871237103 | 3,261 | 202,450 | SH | DEF |
| SYMANTEC CORP | COM | 871503108 | 42,211 | 1,351,097 | SH | DEF |
| SYNAPTICS INC | COM | 87157D109 | 9,721 | 395,165 | SH | DEF |
| SYNOVUS FINL CORP | COM | 87161C105 | 73 | 25,450 | SH | DEF |
| SYSCO CORP | COM | 871829107 | 5,859 | 257,084 | SH | DEF |
| TAIWAN SEMICONDUCTOR MANUFACTURING CO., LTD. | SPONSORED ADR | 874039100 | 10,312 | 1,152,150 | SH | DEF |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 110,503 | 6,214,997 | SH | DEF |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 1,134 | 137,930 | SH | DEF |
| TALISMAN ENERGY INC | COM | 87425E103 | 43,872 | 4,248,464 | SH | DEF |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 5,513 | 200,270 | SH | DEF |
| TARGET CORP | COM | 87612E106 | 76,732 | 2,305,656 | SH | DEF |
| TASER INTL INC | COM | 87651B104 | 92 | 21,250 | SH | DEF |
| TAUBMAN CTNS INC | COM | 876664103 | 4,541 | 289,433 | SH | DEF |
| TCF FINL CORP | COM | 872275102 | 839 | 74,480 | SH | DEF |
| TECH DATA CORP | COM | 878237106 | 4,598 | 215,660 | SH | DEF |
| TECHNE CORP | COM | 878377100 | 1,144 | 21,255 | SH | DEF |
| TECHNITROL INC | COM | 878555101 | 21 | 11,300 | SH | DEF |
| TECO ENERGY INC | COM | 872375100 | 508 | 47,031 | SH | DEF |
| TEKELEC | COM | 879101103 | 1,250 | 94,971 | SH | DEF |
| TELE NORTE LESTE PART S A | SPON ADR PFD | 879246106 | 9,634 | 357,615 | SH | DEF |
| TELE NORTE LESTE PARTICIPACOES SA | SPON ADR PFD | 879246106 | 636 | 45,947 | SH | DEF |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 9,720 | 362,419 | SH | DEF |
| TELEFLEX INC | COM | 879369106 | 2,077 | 53,550 | SH | DEF |
| TELETECH HOLDINGS INC | COM | 879939106 | 193 | 18,100 | SH | DEF |
| TEMPLE INLAND INC | COM | 879868107 | 910 | 172,694 | SH | DEF |
| TENET HEALTHCARE CORP | COM | 88033G100 | 108 | 96,851 | SH | DEF |
| TENNECO INC | COM | 880349105 | 32 | 20,400 | SH | DEF |
| TERADYNE INC | COM | 880770102 | 164 | 36,172 | SH | DEF |
| TEREX CORP NEW | COM | 880779103 | 1,144 | 121,300 | SH | DEF |
| TERRA INDS INC | COM | 880915103 | 4,468 | 163,780 | SH | DEF |
| TESORO CORP | COM | 881609101 | 5,350 | 404,359 | SH | DEF |
| TETRA TECH INC NEW | COM | 88162G103 | 963 | 47,650 | SH | DEF |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 2,170 | 686,609 | SH | DEF |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 91,752 | 1,030,229 | SH | DEF |
| TEVA PHARMACEUTICAL INDUSTRIES LTD. | ADR | 881624209 | 3,719 | 82,551 | SH | DEF |
| TEXAS INDS INC | COM | 882491103 | 1,827 | 76,560 | SH | DEF |
| TEXAS INSTRS INC | COM | 882508104 | 45,469 | 1,551,995 | SH | DEF |
| TEXTRON INC | COM | 883203101 | 319 | 57,751 | SH | DEF |
| THOMAS & BETTS CORP | COM | 884315102 | 2,640 | 108,164 | SH | DEF |
| THOR INDS INC | COM | 885160101 | 571 | 38,000 | SH | DEF |
| THORATEC CORP | COM NEW | 885175307 | 1,499 | 61,250 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|----------------|----------------|-----------|----------------|-------------|-----------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/PRN PUT/CALL | INVEST DISCRE |
| THQ INC | COM NEW | 872443403 | 1,682 | 557,002 | SH | DEF |

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|------------------------------|----------------|-----------|---------|-----------|----|-----|
| TIDEWATER INC | COM | 886423102 | 11,701 | 314,046 | SH | DEF |
| TIFFANY & CO NEW | COM | 886547108 | 563 | 26,558 | SH | DEF |
| TIMBERLAND CO | CL A | 887100105 | 1,675 | 139,200 | SH | DEF |
| TITANIUM METALS CORP | COM NEW | 888339207 | 227 | 43,090 | SH | DEF |
| TIVO INC | COM | 888706108 | 211 | 31,050 | SH | DEF |
| TJX COS INC NEW | COM | 872540109 | 47,157 | 1,832,066 | SH | DEF |
| TOLL BROTHERS INC | COM | 889478103 | 4,124 | 223,550 | SH | DEF |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 291 | 6,746 | SH | DEF |
| TORO CO | COM | 891092108 | 6,310 | 261,839 | SH | DEF |
| TOTAL S A | SPONSORED ADR | 89151E109 | 6,473 | 66,869 | SH | DEF |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 5,209 | 41,000 | SH | DEF |
| TRACTOR SUPPLY CO | COM | 892356106 | 2,928 | 80,820 | SH | DEF |
| TRADESTATION GROUP INC | COM | 89267P105 | 477 | 77,100 | SH | DEF |
| TRANSALTA CORP | COM | 89346D107 | 12,213 | 830,601 | SH | DEF |
| TRANSCANADA CORP | COM | 89353D107 | 39,496 | 1,649,889 | SH | DEF |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 223,161 | 1,931,123 | SH | DEF |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 36 | 23,550 | SH | DEF |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 683 | 268,879 | SH | DEF |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 2,199 | 57,940 | SH | DEF |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 1,118 | 202,451 | SH | DEF |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 1,491 | 91,070 | SH | DEF |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 2,164 | 90,000 | SH | DEF |
| TYSON FOODS INC | CL A | 902494103 | 729 | 78,145 | SH | DEF |
| U S CONCRETE INC | COM | 90333L102 | 26 | 13,550 | SH | DEF |
| UCBH HOLDINGS INC | COM | 90262T308 | 229 | 168,469 | SH | DEF |
| UGI CORP NEW | COM | 902681105 | 5,370 | 226,578 | SH | DEF |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 2,224 | 128,200 | SH | DEF |
| UMB FINL CORP | COM | 902788108 | 8,122 | 198,295 | SH | DEF |
| UNION BANKSHARES CORP | COM | 905399101 | 157 | 11,670 | SH | DEF |
| UNISYS CORP | COM | 909214108 | 15 | 29,200 | SH | DEF |
| UNIT CORP | COM | 909218109 | 4,786 | 230,419 | SH | DEF |
| UNITED FIRE & CAS CO | COM | 910331107 | 413 | 18,730 | SH | DEF |
| UNITED NAT FOODS INC | COM | 911163103 | 735 | 39,724 | SH | DEF |
| UNITED ONLINE INC | COM | 911268100 | 692 | 158,979 | SH | DEF |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 55,083 | 1,133,161 | SH | DEF |
| UNITED STATES STL CORP NEW | COM | 912909108 | 27,394 | 1,271,183 | SH | DEF |
| UNITED STATIONERS INC | COM | 913004107 | 344 | 12,200 | SH | DEF |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 38,418 | 901,821 | SH | DEF |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 8,860 | 133,853 | SH | DEF |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 34,439 | 1,676,683 | SH | DEF |
| UNITRIN INC | COM | 913275103 | 3,213 | 233,670 | SH | DEF |
| UNIVERSAL CORP VA | COM | 913456109 | 2,999 | 98,580 | SH | DEF |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 244 | 8,970 | SH | DEF |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 11,941 | 320,121 | SH | DEF |
| UNUM GROUP | COM | 91529Y106 | 18,043 | 767,155 | SH | DEF |
| URBAN OUTFITTERS INC | COM | 917047102 | 3,606 | 218,406 | SH | DEF |
| URS CORP NEW | COM | 903236107 | 4,291 | 108,930 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|-------------------|----------------|-----------|----------------|-------------|------------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/ PRN PUT/CALL | INVEST DISCRE |
| USEC INC | COM | 90333E108 | 362 | 76,580 | SH | DEF |
| V F CORP | COM | 918204108 | 1,975 | 34,524 | SH | DEF |
| VAALCO ENERGY INC | COM NEW | 91851C201 | 472 | 90,500 | SH | DEF |

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| | | | | | | |
|------------------------------|------------|-----------|---------|-----------|----|-----|
| VAIL RESORTS INC | COM | 91879Q109 | 232 | 11,500 | SH | DEF |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 50 | 32,550 | SH | DEF |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 1,929 | 110,760 | SH | DEF |
| VALENCE TECHNOLOGY INC | COM | 918914102 | 42 | 18,750 | SH | DEF |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 25,810 | 1,455,729 | SH | DEF |
| VALSPAR CORP | COM | 920355104 | 5,599 | 278,550 | SH | DEF |
| VARIAN INC | COM | 922206107 | 9,054 | 385,766 | SH | DEF |
| VARIAN MED SYS INC | COM | 92220P105 | 6,192 | 204,898 | SH | DEF |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 4,863 | 113,999 | SH | DEF |
| VASCO DATA SEC INTL INC | COM | 92230Y104 | 708 | 123,126 | SH | DEF |
| VCA ANTECH INC | COM | 918194101 | 2,127 | 95,682 | SH | DEF |
| VECTOR GROUP LTD | COM | 92240M108 | 96,015 | 7,284,930 | SH | DEF |
| VEECO INSTRS INC DEL | COM | 922417100 | 649 | 97,706 | SH | DEF |
| VENTAS INC | COM | 92276F100 | 7,256 | 338,442 | SH | DEF |
| VERISIGN INC | COM | 92343E102 | 2,443 | 129,687 | SH | DEF |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 9,753 | 340,185 | SH | DEF |
| VIAD CORP | COM NEW | 92552R406 | 1,305 | 93,550 | SH | DEF |
| VIVUS INC | COM | 928551100 | 62 | 17,700 | SH | DEF |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | 110 | 15,517 | SH | DEF |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 11,356 | 363,842 | SH | DEF |
| VULCAN MATLS CO | COM | 929160109 | 2,173 | 48,995 | SH | DEF |
| WABTEC CORP | COM | 929740108 | 18,974 | 726,974 | SH | DEF |
| WADDELL & REED FINL INC | CL A | 930059100 | 1,166 | 68,650 | SH | DEF |
| WAL MART STORES INC | COM | 931142103 | 178,826 | 3,454,907 | SH | DEF |
| WALGREEN CO | COM | 931422109 | 18,825 | 724,330 | SH | DEF |
| WASHINGTON POST CO | CL B | 939640108 | 456 | 1,290 | SH | DEF |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 279 | 17,100 | SH | DEF |
| WASTE CONNECTIONS INC | COM | 941053100 | 17,370 | 699,562 | SH | DEF |
| WASTE MGMT INC DEL | COM | 94106L109 | 38,139 | 1,506,268 | SH | DEF |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 13,743 | 476,511 | SH | DEF |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 7,964 | 407,550 | SH | DEF |
| WD-40 CO | COM | 929236107 | 211 | 8,700 | SH | DEF |
| WEBSense INC | COM | 947684106 | 3,989 | 335,469 | SH | DEF |
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 414 | 21,718 | SH | DEF |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 2,263 | 256,243 | SH | DEF |
| WELLS FARGO & CO NEW | COM | 949746101 | 76,768 | 5,741,782 | SH | DEF |
| WERNER ENTERPRISES INC | COM | 950755108 | 1,576 | 106,154 | SH | DEF |
| WESCO INTL INC | COM | 95082P105 | 666 | 37,650 | SH | DEF |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 636 | 19,480 | SH | DEF |
| WESTAR ENERGY INC | COM | 95709T100 | 1,373 | 78,840 | SH | DEF |
| WESTERN DIGITAL CORP | COM | 958102105 | 7,133 | 376,237 | SH | DEF |
| WET SEAL INC | CL A | 961840105 | 3,346 | 964,382 | SH | DEF |
| WEYERHAEUSER CO | COM | 962166104 | 3,734 | 137,095 | SH | DEF |
| WGL HLDGS INC | COM | 92924F106 | 9,745 | 295,208 | SH | DEF |
| WHIRLPOOL CORP | COM | 963320106 | 555 | 19,089 | SH | DEF |

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 |
|---------------------------|----------------|-----------|----------------|-------------|-----------------|---------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x 1000) | # OF SHARES | SH/PRN PUT/CALL | INVEST DISCRE |
| WHITNEY HLDG CORP | COM | 966612103 | 1,992 | 185,504 | SH | DEF |
| WHOLE FOODS MKT INC | COM | 966837106 | 603 | 35,555 | SH | DEF |
| WILLIAMS COS INC DEL | COM | 969457100 | 16,040 | 1,448,938 | SH | DEF |
| WIMM BILL DANN FOODS OJSC | SPONSORED ADR | 97263M109 | 48,219 | 91,145 | SH | DEF |
| WIMM-BILL-DANN FOODS OJSC | SPONSORED ADR | 97263M109 | 2,456 | 77,200 | SH | DEF |

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|--------------------------|----------------|---------|-----------|----|-----|
| WIND RIVER SYSTEMS INC | COM 973149107 | 1,412 | 217,950 | SH | DEF |
| WISCONSIN ENERGY CORP | COM 976657106 | 1,362 | 33,490 | SH | DEF |
| WMS INDS INC | COM 929297109 | 10,834 | 511,510 | SH | DEF |
| WOLVERINE WORLD WIDE INC | COM 978097103 | 7,625 | 495,123 | SH | DEF |
| WOODWARD GOVERNOR CO | COM 980745103 | 3,358 | 152,200 | SH | DEF |
| WORLD ACCEP CORP DEL | COM 981419104 | 558 | 32,991 | SH | DEF |
| WYETH | COM 983024100 | 222,213 | 2,662,155 | SH | DEF |
| WYETH | COM 983024100 | 987 | 22,922 | SH | DEF |
| XCEL ENERGY INC | COM 98389B100 | 2,652 | 145,691 | SH | DEF |
| XEROX CORP | COM 984121103 | 6,204 | 1,351,549 | SH | DEF |
| XILINX INC | COM 983919101 | 8,224 | 427,199 | SH | DEF |
| YAHOO INC | COM 984332106 | 28,064 | 1,082,925 | SH | DEF |
| YAMANA GOLD INC | COM 98462Y100 | 18,552 | 1,032,560 | SH | DEF |
| YRC WORLDWIDE INC | COM 984249102 | 136 | 15,950 | SH | DEF |
| YUM BRANDS INC | COM 988498101 | 6,288 | 227,316 | SH | DEF |
| ZALE CORP NEW | COM 988858106 | 30 | 16,150 | SH | DEF |
| ZEBRA TECHNOLOGIES CORP | CL A 989207105 | 213 | 11,330 | SH | DEF |
| ZENITH NATL INS CORP | COM 989390109 | 969 | 41,045 | SH | DEF |
| ZIMMER HLDGS INC | COM 98956P102 | 8,754 | 123,063 | SH | DEF |
| ZIONS BANCORPORATION | COM 989701107 | 1,028 | 109,570 | SH | DEF |
| ZOLL MED CORP | COM 989922109 | 194 | 13,700 | SH | DEF |
| ZORAN CORP | COM 98975F101 | 437 | 50,440 | SH | DEF |