Investment Desc I	Rating Coupon Yie	ld Identifier	F Maturity	Par/Shares	Book Value	
	Group - I.I	QUIDITY RESERVES				
	Portfolio - LO		Y RESERVE			
	Instrument - CF	. ~	AL PAPER (DISCOUNT)			
AMERICAN GENERAL	0.0000 1.	890 02635SA49	01/04/2002	15,000,000.00	14,997,650.00	14,997,650.00
CARGIL INC	0.0000 1.	748 14178MA32	01/03/2002	15,000,000.00	14,998,550.00	14,998,550.00
CARGIL INC	0.0000 1.	748 14178MA40	01/04/2002	26,000,000.00	25,996,230.00	25,996,230.00
CARGILL INC.		091 14178MA24	01/02/2002	19,000,000.00	18,998,902.22	18,998,902.22
CHEVRONTEXACO CORP		859 1667T1A27	01/02/2002	27,000,000.00	26,998,612.50	26,998,612.50
CHEVRONTEXACO CORP.		758 1667T1AJ0	01/18/2002	33,000,000.00	32,972,729.17	32,972,729.17
COCA COLA CO.		809 19121EA78	01/07/2002	35,000,000.00	34,989,500.00	34,989,500.00
COCA-COLA CO.		758 19121EAH6	01/17/2002	15,000,000.00	14,988,333.34	14,988,333.34
DUKE POWER COMPANY		879 26440BA73	01/07/2002	16,833,000.00	16,827,753.71	16,827,753.71
EMERSON ELECTRIC		717 29101BA28	01/02/2002	34,000,000.00	33,998,385.00	33,998,385.00
EXXON CORP		758 30230WA24	01/02/2002	50,000,000.00	49,997,569.44	49,997,569.44
EXXON CORP		758 30230WA32	01/03/2002	25,000,000.00	24,997,569.44	24,997,569.44
GANNETT INC		859 36473MA45	01/04/2002	26,000,000.00	25,995,991.67	25,995,991.67
GANNETT INC		859 36473KA72	01/07/2002	25,000,000.00	24,992,291.67	24,992,291.67
GE CAPITAL CORP.		930 36959JA94	01/09/2002	40,000,000.00	39,982,933.34	39,982,933.34
GE CAPITAL CORP.		920 36959JAA1	01/10/2002	35,000,000.00	34,983,287.50	34,983,287.50
GOLDMAN SACHS & CO.		859 38142UAE2	01/14/2002	40,000,000.00	39,973,277.78	39,973,277.78
GOLDMAN SACHS GROUP		758 38142UA36	01/03/2002	25,000,000.00	24,997,569.44	24,997,569.44
INTERNATIONAL BUSINESS MACHS		829 44922BA24	01/02/2002	29,000,000.00	28,998,533.89	28,998,533.89
KOCH INDUSTRIES		859 50000BA83	01/08/2002	32,000,000.00	31,988,488.89	31,988,488.89
MAY DEPT STORES CO	0.0000 1.	879 57778BA39	01/03/2002	30,000,000.00	29,996,883.33	29,996,883.33
MORGAN STANLEY DEAN WITTER	0.0000 1.	910 61745BA80	01/08/2002	20,000,000.00	19,992,611.11	19,992,611.11
NATIONAL CITY CORP NESTLES CAPITAL CORP.	0.0000 1.	869 63541KA25	01/02/2002	25,000,000.00	24,998,708.33	24,998,708.33
NESTLES CAPITAL CORP.	0.0000 1.	839 64105HAB8	01/11/2002	19,000,000.00	18,990,341.66	18,990,341.66
NIKE INC.		860 6541D3A97	01/09/2002	27,500,000.00	27,488,694.44	27,488,694.44
NIKE INC.		859 6541D3AE6	01/14/2002	3,000,000.00	2,997,995.83	2,997,995.83
TOYOTA MOTOR CREDIT		839 8923E3AF0	01/15/2002	25,000,000.00	24,982,208.33	24,982,208.33
TYCO INTERNATIONAL		789 9021A1A29	01/02/2002	15,000,000.00	14,999,258.33	14,999,258.33
UNITED PARCEL SERVICE		789 91130UAB1 779 91130UAG0	01/11/2002 01/16/2002	22,000,000.00	21,989,122.22	21,989,122.22
UNITED PARCEL SERVICE UNITED PARCEL SERVICE		778 91130UAGU 778 91130UA21	01/16/2002	40,000,000.00 11,000,000.00	39,970,500.00 10,999,459.17	39,970,500.00 10,999,459.17
US TREASURY				, ,		
USAA CAPITAL CORP.		681 912795JK8 859 90328BAA9	03/14/2002 01/10/2002	5,000,000.00 35,000,000.00	4,983,159.69 34,983,812.50	4,983,159.69 34,983,812.50
USAA CAPITAL CORP.		960 90328BA43	01/10/2002	17,000,000.00	16,997,237.50	16,997,237.50
WELLS FARGO CO.		869 9497F1A83	01/04/2002	35,000,000.00	34,987,341.67	34,987,341.67
Instrument Total	35			892,333,000.00	892,031,493.11	892,031,493.11
	Instrumen	t -FUTURES5 FUT	URES EXPOSURE			
S&P FUTURES INDEX 03/02	0.0000 0.	000 CD:SP02H0	00/00/0000	-500.00	-142,843,750.00	-143,650,000.00

Monthly	Market	Portfolio

Investment Desc	Rating	g Coupon	Yield	Identifie	er F	Maturity	Par/Shares	Book Value	Market Value
		folio -	LQR	DITY RESERV LIQUID ES5 FUTURE	DITY RESER				
Instrument Total	1						-500.00	-142,843,750.00	-143,650,000.00
		Instru	ment -	ISR S	STATE OF 1	ISRAEL BOND	S		
STATE OF ISRAEL BOND STATE OF ISRAEL BOND	NR NR	8.5000 8.5000		CAEL02 CAEL01		06/01/2004 06/01/2004			5,032,812.50 5,032,812.50
Instrument Total	2						10,000,000.00	9,999,999.98	10,065,625.00
		Instru	ment -	STIF S	SHORT TERM	M INVESTMEN	T FUND		
SEI PRIME OBLIGATION FUND		0.0000	0.000	SEI275		12/31/2002	4,500,000.00	4,500,000.00	4,500,000.00
Instrument Total	1						4,500,000.00	4,500,000.00	4,500,000.00
Portfolio Total	39						906,832,500.00	763,687,743.09	762,947,118.11
Group Total	39				906,83	32,500.00 /	0.00	763,687,743.09	762,947,118.11

Investment Desc I	Rating Coupon Yie		F Maturity	Par/Shares	Book Value	Market Value
	Group - LI	OUIDITY RESERVES				
	Portfolio - LQ		RESERVE			
	Instrument - CP		L PAPER (DISCOUNT)	1		
AMERICAN GENERAL		390 02635SA49	01/04/2002	15,000,000.00	14,997,650.00	14,997,650.00
CARGIL INC		748 14178MA32	01/03/2002	15,000,000.00	14,998,550.00	14,998,550.00
CARGIL INC		748 14178MA40	01/04/2002	26,000,000.00	25,996,230.00	25,996,230.00
CARGILL INC.		91 14178MA24	01/02/2002	19,000,000.00	18,998,902.22	18,998,902.22
CHEVRONTEXACO CORP		359 1667T1A27	01/02/2002	27,000,000.00	26,998,612.50	26,998,612.50
CHEVRONTEXACO CORP.		758 1667T1AJ0	01/18/2002	33,000,000.00	32,972,729.17	32,972,729.17
COCA COLA CO.		309 19121EA78	01/07/2002	35,000,000.00	34,989,500.00	34,989,500.00
COCA-COLA CO.		758 19121EAH6	01/17/2002	15,000,000.00	14,988,333.34	14,988,333.34
DUKE POWER COMPANY		379 26440BA73	01/07/2002	16,833,000.00	16,827,753.71	16,827,753.71
EMERSON ELECTRIC		717 29101BA28	01/02/2002	34,000,000.00	33,998,385.00	33,998,385.00
EXXON CORP		758 30230WA24	01/02/2002	50,000,000.00	49,997,569.44	49,997,569.44
EXXON CORP		758 30230WA32	01/03/2002	25,000,000.00	24,997,569.44	24,997,569.44
GANNETT INC		359 36473MA45	01/04/2002	26,000,000.00	25,995,991.67	25,995,991.67
GANNETT INC		359 36473KA72	01/07/2002	25,000,000.00	24,992,291.67	24,992,291.67
GE CAPITAL CORP.		930 36959JA94	01/09/2002	40,000,000.00	39,982,933.34	39,982,933.34
GE CAPITAL CORP. GOLDMAN SACHS & CO.		920 36959JAA1 859 38142UAE2	01/10/2002 01/14/2002	35,000,000.00 40,000,000.00	34,983,287.50 39,973,277.78	34,983,287.50 39,973,277.78
GOLDMAN SACHS & CO. GOLDMAN SACHS GROUP		758 38142UA36				
INTERNATIONAL BUSINESS MACHS		329 44922BA24	01/03/2002 01/02/2002	25,000,000.00 29,000,000.00	24,997,569.44 28,998,533.89	24,997,569.44 28,998,533.89
KOCH INDUSTRIES		359 50000BA83	01/02/2002	32,000,000.00	31,988,488.89	31,988,488.89
MAY DEPT STORES CO		379 57778BA39	01/08/2002	30,000,000.00	29,996,883.33	29,996,883.33
MORGAN STANLEY DEAN WITTER		910 61745BA80	01/03/2002	20,000,000.00	19,992,611.11	19,992,611.11
NATIONAL CITY CORP		369 63541KA25	01/08/2002	25,000,000.00	24,998,708.33	24,998,708.33
NESTLES CAPITAL CORP.		339 64105HAB8	01/02/2002	19,000,000.00	18,990,341.66	18,990,341.66
NIKE INC.		360 6541D3A97	01/09/2002	27,500,000.00	27,488,694.44	27,488,694.44
NIKE INC.		359 6541D3AE6	01/03/2002	3,000,000.00	2,997,995.83	2,997,995.83
TOYOTA MOTOR CREDIT		339 8923E3AF0	01/15/2002	25,000,000.00	24,982,208.33	24,982,208.33
TYCO INTERNATIONAL		789 9021A1A29	01/02/2002	15,000,000.00	14,999,258.33	14,999,258.33
UNITED PARCEL SERVICE		789 91130UAB1	01/11/2002	22,000,000.00	21,989,122.22	21,989,122.22
UNITED PARCEL SERVICE		779 91130UAG0	01/16/2002	40,000,000.00	39,970,500.00	39,970,500.00
UNITED PARCEL SERVICE		778 91130UA21	01/02/2002	11,000,000.00	10,999,459.17	10,999,459.17
US TREASURY		581 912795JK8	03/14/2002	5,000,000.00	4,983,159.69	4,983,159.69
USAA CAPITAL CORP.		359 90328BAA9	01/10/2002	35,000,000.00	34,983,812.50	34,983,812.50
USAA CAPITAL CORP.		060 90328BA43	01/04/2002	17,000,000.00	16,997,237.50	16,997,237.50
WELLS FARGO CO.		369 9497F1A83	01/08/2002	35,000,000.00	34,987,341.67	34,987,341.67
Instrument Total	35			892,333,000.00	892,031,493.11	892,031,493.11
	Instrumen	: -FUTURES5 FUTU	RES EXPOSURE			
S&P FUTURES INDEX 03/02	0.0000 0.	000 CD:SP02H0	00/00/0000	-500.00	-142,843,750.00	-143,650,000.00

Monthly	Market	Portfolio

Investment Desc	Rating	g Coupon	Yield	Identifie	er F	Maturity	Par/Shares	Book Value	Market Value
		folio -	LQR	DITY RESERV LIQUID ES5 FUTURE	DITY RESER				
Instrument Total	1						-500.00	-142,843,750.00	-143,650,000.00
		Instru	ment -	ISR S	STATE OF 1	ISRAEL BOND	S		
STATE OF ISRAEL BOND STATE OF ISRAEL BOND	NR NR	8.5000 8.5000		CAEL02 CAEL01		06/01/2004 06/01/2004			5,032,812.50 5,032,812.50
Instrument Total	2						10,000,000.00	9,999,999.98	10,065,625.00
		Instru	ment -	STIF S	SHORT TERM	M INVESTMEN	T FUND		
SEI PRIME OBLIGATION FUND		0.0000	0.000	SEI275		12/31/2002	4,500,000.00	4,500,000.00	4,500,000.00
Instrument Total	1						4,500,000.00	4,500,000.00	4,500,000.00
Portfolio Total	39						906,832,500.00	763,687,743.09	762,947,118.11
Group Total	39				906,83	32,500.00 /	0.00	763,687,743.09	762,947,118.11

ASOF04	Date 01/24/2002 Time 21:29:07	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2001 To 12/31/2001 Page 001
--------	-------------------------------	--	--

Portfolio ID		Par/Shares	Book Value	Market Value
	Group - FIXED INCOME - INTERNALLY MANAGED			
FI FIXED INCOME		7,509,178,754.50	7,571,444,259.21	7,934,669,568.81
Group Total	0.00	/ 7,509,178,754.50	7,571,444,259.21	7,934,669,568.81
	Group - FIXED INCOME - EXTERNALLY MANAGED			
HUFF W.R. HUFF ASSET MANA PIMCO PACIFIC INVESTMENT C SALOMON SALOMON BROS. ASSET FIDELITY FIDELITY INVESTMENTS		2,462,705.49 2,760,771.93 2,134,677.13 2,123,841.15	246,270,549.89 276,077,193.42 213,467,713.57 212,384,115.21	243,892,354.55 275,020,023.84 226,051,889.00 221,415,577.00
Group Total	0.00	/ 9,481,995.72	948,199,572.09	966,379,844.39
Group Total - FIXED INCOME	0.00	/ 7,518,660,750.22	8,519,643,831.30	8,901,049,413.20

Investment Desc	Rating Coupon	Yield Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group -	FIXED INCOME				
	Portfolio -		OME			
	Instrument -	ABSCARD ABSCARD E	ULLET MATURITY			
AMER EXP MT CARD 94-3A	AAA 7.8500	8.382 025928AF9	S 09/15/2004	31,675,000.00	31,269,350.77	35,230,325.18
Instrument Total	1			31,675,000.00	31,269,350.77	35,230,325.18
	Instru	ment -AGC AGEN	CY BONDS WITH COU	PONS		
FHLMC REFERENCE	AAA+5.1250	5.787 3134A2UJ5	S 10/15/2008	42,000,000.00	40,453,408.18	41,879,436.67
FHLMC REFERENCE	AAA+5.5000	5.889 3134A4HF4	S 09/15/2011	47,200,000.00	45,849,736.43	46,906,730.67
FHLMC REFERENCE	AAA+6.7500	6.599 3134A4AA2	S 03/15/2031	20,000,000.00	20,385,000.86	21,642,900.00
FNMA BENCH CALLABLE	AAA+6.4000	6.430 31359MET6	S 05/14/2009	40,000,000.00	39,930,382.09	41,087,822.23
FNMA BENCH CALLABLE	AAA+5.5000	5.657 31359MKE2	S 07/18/2006	26,000,000.00	25,837,994.32	27,035,652.23
FNMA BENCHMARK	AAA+5.1250	5.682 31359MEM1	S 02/13/2004	25,800,000.00	25,514,639.89	27,185,230.66
FNMA BENCHMARK	AAA+5.2500	6.062 31359MEK5	S 01/15/2009	53,000,000.00	50,558,994.65	53,709,051.67
FNMA BENCHMARK	AAA+6.2500	6.951 31359MEU3	S 05/15/2029	53,000,000.00	48,443,949.33	53,204,903.89
FNMA BENCHMARK	AAA+6.6250	6.994 31359MEY5	S 09/15/2009	42,800,000.00	41,859,564.62	46,398,065.22
FNMA BENCHMARK FNMA BENCHMARK	AAA+6.0000 AAA+6.3750	7.119 31359MDU4 6.055 31359MEV1	S 05/15/2008 S 06/15/2009	4,900,000.00 31,600,000.00	4,622,477.98	5,126,755.67
FNMA MTN CALLABLE	AAA+6.3750 AAA+6.2900	6.406 31364FZF1	S 06/15/2009 S 04/23/2008	31,235,000.00	32,197,799.50 31,126,900.42	33,386,453.33 32,281,719.56
FNMA MIN CALLABLE	AAA+6.2300	6.410 31364FYA3	S 04/23/2008 S 04/16/2008	37,000,000.00	36,803,762.99	38,209,129.17
		0.110 3130111113	5 01/10/2000	, ,	, ,	
Instrument Total	13			454,535,000.00	443,584,611.26	468,053,850.97
	Instru	ment -ASB ASSE	T BACKED NOTES ANI	BONDS		
PACIFIC GAS & ELECTRIC 97 A6	AAA 6.3200	6.379 130335AF9	0 09/25/2003	5,000,000.00	4,999,478.97	5,188,066.67
SOUTHERN CALIFORNIA EDISON 9	7- AAA 6.2800	6.334 130335AN2	Q 09/25/2005	5,000,000.00	4,999,720.35	5,170,083.33
SOUTHERN CALIFORNIA EDISON 9	7- AAA 6.3800	6.365 130335AP7	Q 09/25/2008	32,000,000.00	32,060,902.99	33,449,066.66
Instrument Total	3			42,000,000.00	42,060,102.31	43,807,216.66
	Instru	ment -CAN CANA	DIAN BONDS			
ONTARIO PROVINCE GLOBAL	AA3 7.3750	5.609 683234HG6	S 01/27/2003	25,000,000.00	25,452,221.98	26,946,465.28
ONTARIO PROVINCE GLOBAL		6.351 683234MF2	S 10/01/2008	40,000,000.00	38,151,993.96	40,576,400.00
		6.742 748148PB3	S 07/15/2023	5,000,000.00	5,426,015.34	5,664,116.67
OUEBEC PROVINCE						
QUEBEC PROVINCE GLOBAL		6.566 748148QQ9	S 02/15/2009	15,000,000.00	14,311,251.67	15,280,833.33

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - Portfolio - Instrument -	FI	FIXED INCO		GAGE BACKED	- AMORTIZING		
FULBA 1998-C2 A1 LBCMT 1999-C1 A2	AAA 6.2500 AAA 6.7800				11/15/2035 10/15/2030	15,628,154.67 30,000,000.00	15,675,443.97 32,029,385.48	16,230,828.41 31,291,800.00
Instrument Total	2					45,628,154.67	47,704,829.45	47,522,628.41
	Instru	ment -C	CMBS COMME	RCIAL	MORTGAGE BA	CKED BULLET MATUR	I	
WELLS FARGO APT FINANCING TI	RUS AAA 6.5600	7.254	94974AAA0	S	12/29/2002	8,059,259.26	8,006,617.84	8,224,850.18
Instrument Total	1					8,059,259.26	8,006,617.84	8,224,850.18
	Instru	ment -C	COR CORPO	RATE	NOTES/BONDS			
ABBEY NATIONAL PLC ABBEY NATIONAL PLC ABBEY NATIONAL PLC ABN AMRO BK NV (CHICAGO) ABN AMRO BK NV (CHICAGO) AIG SUNAMER GLOB FIN II AMERICAN ELECTRIC POWER AMERICAN HOME PRODUCTS ANHEUSER BUSCH AOL TIME WARNER AOL TIME WARNER INCORPORATEI AOL TIME WARNER INCORPORATEI AOL TIME WARNER INCORPORATEI	BAA16.1250 A3 7.9000 A1 7.1000 BAA16.1250 D BAA16.6250	7.739 7.112 6.213 6.577 6.227 6.778 6.635 6.310 6.574	002920AC0 00279RAA2 00077QAG5 00077QAG5 001392AA7 025537AA9 026609AE7 035229BM4 00184AAA3 887315BN8 887315AN9	5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	10/26/2029 10/17/2005 06/28/2006 06/18/2007 06/15/2005 05/15/2006 02/15/2005 06/15/2007 04/15/2006 05/15/2029 06/15/2005	10,000,000.00 25,000,000.00 15,000,000.00 10,000,000.00 26,800,000.00 39,175,000.00 31,120,000.00 15,000,000.00 25,000,000.00 17,790,000.00	9,910,674.19 24,148,624.37 15,247,012.54 10,416,121.76 27,622,103.05 24,902,639.00 40,388,829.98 31,770,544.39 14,896,205.66 25,157,356.29 18,572,379.13	11,330,941.67 26,664,791.67 16,257,887.50 10,668,829.17 29,309,492.45 24,994,159.72 43,485,599.36 31,607,200.89 15,531,158.33 23,567,881.95 19,160,264.86
ARCHER DANIELS MIDLAND ARCHER DANIELS MIDLAND ATT-TCI COMM GLOBAL ATT-TCI COMM INC ATT-TCI COMM INC BANK OF AMERICA CORP (CAP SI BANK OF SCOTLAND BANK ONE CORP	A1 7.5000 A1 6.7500 A2 6.3750 A2 7.8750 A2 7.8750 AA2 6.6250 AA3 7.8000 AA3 7.4000 ECS aa2 8.0600 A1 7.7000 A1 6.0000	6.520 6.463 6.386 6.912 7.003 7.492 7.514 7.473 7.663 7.675 7.732 6.051	039483AM4 039483AN2 872287AM9 872287AF4 879240AX7 066050CW3 060505AD6 060505AG9 068056AE0 066048AA7 809326AC5 06422QAA7	9999999999999	03/15/2027 12/15/2027 05/01/2003 02/15/2026 08/01/2013 06/15/2004 02/15/2010 01/15/2011 12/01/2026 12/15/2026 08/15/2010 02/17/2009	10,000,000.00 15,000,000.00 10,000,000.00 25,000,000.00 10,000,000.00 10,000,000.00 9,000,000.00 15,000,000.00 15,935,000.00 15,000,000.00 15,000,000.00	11,203,341.74 15,536,408.68 9,998,559.14 27,804,826.32 10,683,890.94 9,807,994.73 10,170,521.97 8,957,638.03 15,655,192.70 16,556,175.82 22,454,868.04 14,956,182.57	11,024,833.33 14,906,550.00 10,387,350.00 26,562,750.00 10,980,525.00 10,609,544.44 11,222,166.67 9,942,320.00 15,565,150.00 16,470,504.53 25,237,775.00 15,044,150.00
BANK ONE CORP BANK ONE CORP BANK ONE CORP	AA3 7.6250 A1 7.8750 AA3 6.5000	7.734	06423AAF0 06423AAG8 06423AAM5	S	08/01/2005 08/01/2010 02/01/2006	10,000,000.00 10,000,000.00 12,000,000.00	9,984,922.41 10,085,692.98 12,228,323.91	11,156,108.33 11,337,925.00 12,866,320.00

	Rating Coupon Yie		F Maturity	Par/Shares	Book Value	Market Value
	Group - FI	XED INCOME				
	Portfolio - FI	FIXED IN	COME			
	Instrument - CO	R CORPORATI	E NOTES/BONDS			
BANK ONE CORP (NBD BANK MICH:	IG AA3 6.2500 6.	532 628931AA5	S 08/15/2003	7,000,000.00	6,969,876.79	7,454,377.78
BOEING CO.	A2 9.7500 6.	366 580169AM2	S 04/01/2012	10,000,000.00	12,517,626.31	12,443,350.00
BOEING CO.	A1 6.3500 6.	450 097023AL9	S 06/15/2003	5,000,000.00	4,993,051.18	5,185,711.11
BOEING CO. (ROCKWELL INTERNAT:	IO A1 6.6250 7.	198 774347AP3	S 06/01/2005	10,100,000.00	9,926,605.89	10,429,975.42
CARGILL INC	A1 6.2500 6.	214 141781AL8	S 05/01/2006	10,000,000.00	10,012,908.46	10,355,466.67
CARGILL, INC.		420 141781AC8	S 10/01/2025	13,180,000.00	13,114,024.60	13,419,315.85
CASE CREDIT CORP		762 147433AC0	S 10/21/2007	14,000,000.00	13,992,063.31	11,663,750.00
CIT GROUP		259 125569DP5	S 08/01/2002	20,000,000.00	20,011,197.68	20,901,650.00
CITIGROUP		185 172967AX9	S 03/15/2009	10,000,000.00	9,453,517.25	10,302,455.56
CITIGROUP (ASSOCIATES CORP)		587 046003JS9	S 11/01/2003	17,225,000.00	17,272,350.43	18,070,804.92
CITIGROUP (ASSOCIATES CORP)		296 046003KA6	S 04/20/2004	23,000,000.00	22,279,899.14	24,165,844.44
CITIGROUP (COMMERCIAL CREDIT		621 201615DS7	S 08/01/2004	9,000,000.00	8,974,012.39	9,733,890.00
CITIGROUP INC		795 172967BF7	S 05/10/2006	20,000,000.00	19,965,769.32	20,650,916.67
CLEAR CHANNEL COMMUNICAT		652 184502AG7	S 06/15/2005	5,000,000.00	5,032,726.40	5,287,450.00
COCA COLA ENTERPRISES		629 191219AY0	S 11/15/2026	10,000,000.00	10,387,618.92	10,418,005.56
COCA-COLA ENTERPRISES		817 191219BB9	S 08/01/2017	15,000,000.00	15,434,293.65	16,314,712.50
COMCAST CABLE COMMUNICAT		572 20029PAJ8	S 11/15/2008	5,000,000.00	4,637,317.01	4,976,361.11
COMCAST CABLE COMMUNICAT COMCAST CABLE COMMUNICAT		306 20029PAK5 034 20029PAL3	S 01/30/2006 S 01/30/2011	7,500,000.00 30,000,000.00	7,517,404.95 29,429,456.49	7,836,671.88 31,108,875.00
COMPUTER SCIENCES CORP		568 205363AC8	S 08/08/2011 S 08/08/2005	10,000,000.00	9,978,891.69	10,748,116.67
COMPUTER SCIENCES CORP		134 205363AE4	S 06/15/2011	11,000,000.00	11,178,682.06	11,286,305.56
CONAGRA FOODS INC		787 205887AW2	S 09/15/2010	10,000,000.00	10,054,069.82	11,140,075.00
CONAGRA FOODS INC		538 205887AV4	S 09/15/2005	15,000,000.00	15,465,903.06	16,304,000.00
CONOCO		483 20825UAA2	S 10/15/2006	12,000,000.00	11,983,395.64	12,175,933.33
COUNTRYWIDE HOME LOAN		669 22237LLQ3	S 08/01/2006	10,000,000.00	9,932,561.58	10,183,472.22
COUNTRYWIDE HOME LOANS		917 22237LEJ7	S 05/10/2004	19,025,000.00	19,164,041.57	20,364,486.83
DAIMLERCHRYSLER	A3 7.2000 7.	159 233835AA5	S 09/01/2009	5,000,000.00	5,011,464.92	5,113,300.00
DAIMLERCHRYSLER	A3 7.4000 7.	521 233835AD9	S 01/20/2005	20,000,000.00	19,934,218.91	21,410,888.89
DAIMLERCHRYSLER NA HLDG	A3 7.7500 7.	587 233835AJ6	S 06/15/2005	10,000,000.00	10,047,550.85	10,529,544.44
DEUTSCHE BANK FINANCIAL	A1 6.7000 7.	838 251529AE3	S 12/13/2006	10,000,000.00	9,539,459.66	10,465,000.00
DEUTSCHE TELEKOM INT FIN	A2 8.2500 8.	141 25156PAC7	S 06/15/2030	20,000,000.00	20,237,519.54	22,037,933.33
DEUTSCHE TELEKOM INT FIN		795 25156PAA1	S 06/15/2005	27,500,000.00	27,464,692.46	29,555,747.22
DIAGEO CAPITAL PLC		146 25243YAB5	S 06/24/2004	33,220,000.00	32,831,752.35	35,184,903.02
E.I. DU PONT DE NEMOURS		035 26353LHL8	S 03/06/2003	15,000,000.00	14,993,777.90	15,756,100.00
E.I. DU PONT DE NEMOURS		402 263534BH1	S 10/15/2004	21,286,000.00	20,939,717.73	22,854,991.06
ELECTRONIC DATA SYSTEMS		316 285659AD0	S 10/15/2004	16,355,000.00	16,164,456.69	17,452,929.33
ELECTRONIC DATA SYSTEMS		139 285659AE8	S 10/15/2009	12,000,000.00	11,989,987.94	12,901,580.00
FIRSTENERGY CORP		493 337932AA5	S 11/15/2006	15,000,000.00	15,004,202.83	14,830,766.67
FIRSTENERGY CORP	BAA26.4500 6.	498 337932AB3	S 11/15/2011	3,000,000.00	2,989,627.08	2,962,295.00

Investment Desc R	Rating Coupon Yield		F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME				
	Portfolio - FI	FIXED IN	COME			
	Instrument - COR	CORPORAT	E NOTES/BONDS			
FLEET NATIONAL BANK		7 33901LAA2	S 01/15/2009	17,000,000.00	16,856,822.09	16,887,356.11
FLEETBOSTON FINL CORP		8 339030AB4	S 09/15/2005	10,000,000.00	9,991,022.13	10,969,672.21
FORD MOTOR CORPORATION		2 345370BT6	S 02/15/2028	5,000,000.00	4,827,337.76	4,224,288.89
FORD MOTOR CREDIT CO		0 345397TS2	S 02/01/2011	5,000,000.00	5,130,319.85	5,051,345.84
FORD MOTOR CREDIT CO		3 345397TX1	S 01/25/2007	26,000,000.00	25,867,499.57	25,724,053.33
FORD MOTOR CREDIT GLOBAL		1 345397SG9	S 01/12/2009	20,000,000.00	18,333,579.82	18,620,155.56
GENERAL ELEC CAP CORP		0 36962GUU6	S 05/15/2005	27,430,000.00	27,292,824.98	30,151,421.73
GENL MOTORS ACCEPT CORP		7 370425RX0	S 09/15/2011	10,000,000.00	9,817,175.04	9,954,759.72
GEORGIA PACIFIC		0 373298BN7	S 12/01/2025	8,100,000.00	8,112,164.96	6,778,613.25
GMAC		1 370426AA6	S 03/15/2003	17,500,000.00	17,416,153.17	18,261,337.50
GMAC		4 370425BG4	S 05/01/2003	10,000,000.00	9,977,609.31	10,420,850.00
GOLDMAN SACHS GROUP		1 38141GAA2	S 05/15/2009	20,000,000.00	19,917,927.45	20,422,344.44
GOLDMAN SACHS GROUP INC HANSON OVERSEAS BV		4 38141GAQ7	S 08/17/2005	20,000,000.00	19,936,170.84	22,228,438.89
HANSON PLC		5 411347AC1 0 411352AA5	S 09/15/2005 S 09/27/2010	10,000,000.00	9,778,066.08 10,641,438.38	10,548,450.00
HARTFORD FIN SVCS GRP (ITT HA		7 45068HAF3	S 11/01/2015	10,800,000.00 10,000,000.00	9,977,348.97	11,856,483.00 10,618,466.67
HARTFORD FIN SVCS GRP (III HA		4 45068HAD8	S 11/01/2015 S 11/01/2002	10,000,000.00	9,977,346.97	10,363,450.00
HOUSEHOLD FINANCE CORP		9 441812GL2	S 05/09/2005	10,000,000.00	9,876,627.36	10,859,455.56
HOUSEHOLD FINANCE CORPORATION		7 441812GD0	S 11/15/2008	22,275,000.00	21,879,860.76	22,361,996.25
HOUSEHOLD FINANCE CORPORATION		0 441812GK4	S 03/01/2007	11,385,000.00	11,400,737.87	12,550,254.75
HOUSEHOLD FINANCE CORPORATION		7 441812GF5	S 05/01/2004	16,000,000.00	15,997,328.78	16,632,640.00
HSBC BANK PLC		5 597433AE1	S 05/01/2001 S 06/15/2006	21,500,000.00	21,489,724.34	23,411,756.11
HUTCHISON WHAMPOA FIN		5 448414AE2	S 08/01/2027	7,795,000.00	7,071,066.50	7,676,204.20
HUTCHISON WHAMPOA FINANCE		5 448414AC6	S 08/01/2017	10,250,000.00	9,781,904.61	10,496,427.08
IBM CORPORATION		3 459200AM3	S 10/30/2025	9,000,000.00	9,225,958.42	9,561,700.00
IBM CORPORATION		4 459200AS0	S 01/15/2028	12,000,000.00	11,857,723.23	12,246,266.65
ICI WILMINGTON INC.		2 449909AG5	S 09/15/2002	20,000,000.00	19,999,321.43	20,709,700.00
INT BANK RCON. & DEV. WORLD E		0 4590560A8	S 01/27/2005	20,000,000.00	19,890,399.60	22,085,088.88
JOHN HANCOCK		4 41020VAA9	S 02/15/2024	15,000,000.00	14,011,239.54	15,545,116.68
JP MORGAN CHASE & CO		7 16161LCJ1	S 12/01/2004	15,000,000.00	14,536,653.03	15,985,725.00
JP MORGAN CHASE & CO		3 16161ABY3	S 06/15/2010	10,000,000.00	10,223,077.31	11,006,300.00
JP MORGAN CHASE & CO		5 46625HAL4	S 08/15/2006	10,500,000.00	10,470,506.65	10,898,225.63
KERR-MCGEE		6 492386AD9	S 11/01/2011	20,000,000.00	18,329,562.37	19,092,533.33
KfW FINANCE INTERNATIONAL		4 48245RAL8	S 02/15/2005	10,000,000.00	9,975,472.53	11,044,266.66
KIMBERLY CLARK		6 494368AT0	S 07/15/2018	24,000,000.00	23,710,822.13	24,384,466.66
KROGER CO		1 501044CA7	S 04/01/2011	15,000,000.00	14,957,414.45	15,519,750.00
KROGER REGIONAL HEADQUARTERS			M 05/01/2016	4,980,359.42	5,065,329.62	5,319,127.62
LOCKHEED MARTIN		5 539830AC3	S 05/15/2006	20,000,000.00	19,914,399.96	21,498,077.77
LOCKHEED MARTIN (MARTIN MARIE		5 573275AM6	S 04/15/2003	12,200,000.00	12,144,114.29	12,699,373.11
,			, -, -, -			, .,

Investment Desc	Rating Coupon Yield			Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME				
	Portfolio - FI	FIXED IN	COME			
	Instrument - COR	CORPORATI	E NOTES/BONDS			
LOCKHEED MARTIN CORP		539830AK5	S 12/01/2029	10,000,000.00	10,349,127.26	11,932,333.34
LUCENT TECHNOLOGIES INC		549463AD9	S 11/15/2008	10,550,000.00	10,628,990.71	7,986,643.06
LUCENT TECHNOLOGIES INC		549463AE7	S 03/15/2029	30,000,000.00	29,495,051.23	20,669,750.00
MEAD		582834AL1	S 03/01/2002	7,000,000.00	7,000,000.00	7,188,930.00
MELLON CAPITAL I		58551GAA3	S 12/01/2026	10,000,000.00	10,114,900.56	10,280,233.33
MELLON CAPITAL II		58551HAA1	S 01/15/2027	10,000,000.00	10,430,806.70	10,835,258.33
MORGAN ST DEAN WITTER		617446AZ2	S 03/01/2007	10,000,000.00	9,978,467.57	10,847,966.67
MORGAN ST DEAN WITTER		617446GL7	S 04/15/2006	20,000,000.00	19,983,131.55	20,872,755.56
NATIONAL CITY - CLEVELAND		635349AA1	S 05/01/2003	10,000,000.00	10,089,037.49	10,508,633.33
NATIONAL CITY CORP		634902NCC	S 02/01/2009	22,000,000.00	21,545,208.70	21,732,663.33
NATIONWIDE CSN TRUST		63859RAA8	S 02/15/2025	39,000,000.00	42,952,207.80	42,655,686.66
NISOURCE FINANCE CORP		65473QAH6	S 11/15/2005	10,000,000.00	10,406,513.86	10,497,930.56
NISOURCE FINANCE CORP		65473QAJ2	S 11/15/2010	10,000,000.00	10,437,928.86	10,377,725.00
NORTHERN TELECOM CAPITAL		665810AA5	S 06/15/2006	15,700,000.00	15,797,540.46	13,082,635.56
NORTHERN TRUST	A1 6.7000 6.221	66586GBB2	S 09/15/2005	15,000,000.00	15,233,937.80	16,108,766.67
ONTARIO (PROVINCE OF)	AA3 7.0000 7.247	683234JM1	S 08/04/2005	10,000,000.00	9,922,921.47	11,065,833.33
PACIFICORP	A3 9.0000 8.995	73899PAC9	S 09/01/2003	3,303,981.81	3,303,981.81	3,619,181.67
PEARSON INC	A3 7.3750 7.462	704913AA0	S 09/15/2006	15,000,000.00	14,948,910.68	16,041,979.17
PEPSI BOTTLING HLDGS INC	A1 5.6250 8.074	713411AB2	S 02/17/2009	10,000,000.00	8,690,931.86	10,112,975.00
PEPSI BOTTLING HLDGS INC	A1 5.3750 7.332	713411AA4	S 02/17/2004	10,000,000.00	9,620,622.33	10,488,869.44
PNC BANK NA	A2 7.8750 7.709	69347SAA3	S 04/15/2005	15,000,000.00	15,069,205.20	16,547,025.00
PNC FUNDING CORP	A3 6.8750 8.317	693476AF0	S 03/01/2003	5,000,000.00	4,921,406.66	5,314,133.33
PNC FUNDING CORP	A3 7.5000 8.444	693476AP8	S 11/01/2009	14,000,000.00	13,252,509.96	15,127,560.00
PRAXAIR INC.	A3 6.6250 6.611	74005PAF1	S 10/15/2007	15,000,000.00	15,008,795.08	15,633,241.67
PRAXAIR INC.	A3 8.7000 6.700	74005PAA2	S 07/15/2022	7,600,000.00	8,354,718.24	8,284,886.67
PROGRESS ENERGY INC	BAA16.7500 6.771	743263AC9	S 03/01/2006	5,000,000.00	4,996,124.73	5,325,600.00
PROGRESS ENERGY INC	BAA17.1000 7.119	743263AD7	S 03/01/2011	15,000,000.00	14,980,562.70	15,977,200.00
PROGRESSIVE CORP.	A3 7.3000 7.329	743315AH6	S 06/01/2006	10,000,000.00	9,989,182.22	10,611,433.34
PUBLIC SERVICE OF COLORADO	A3 6.0000 6.035	744448BJ9	S 04/15/2003	15,000,000.00	14,993,624.98	15,554,800.00
OWEST CAPITAL FUNDING		74913EAH3	S 02/15/2011	10,000,000.00	10,052,089.62	10,000,188.89
OWEST COMM (US WEST)		912920AF2	S 09/15/2005	11,852,000.00	11,822,147.93	11,924,853.59
QWEST COMM (US WEST)		912920AJ4	S 10/15/2002	10,000,000.00	9,981,439.91	10,284,083.33
QWEST COMM (US WEST)		912920AE5	S 11/15/2005	8,500,000.00	8,120,315.68	8,307,019.31
OWEST COMMUNICATIONS INT		749121AL3	S 11/01/2008	18,850,000.00	18,224,497.50	19,203,626.00
R.R. DONNELLEY & SONS, CO.		25786TBG7	S 07/06/2005	21,000,000.00	20,954,729.00	21,970,200.00
RAYTHEON CO		755111AB7	S 07/15/2005	5,000,000.00	4,924,660.46	5,262,411.11
RAYTHEON CO		755111AD3	S 08/15/2002	10,000,000.00	10,006,941.27	10,436,866.67
RAYTHEON CO		755111AD3 755111AK7	S 03/15/2005	7,000,000.00	6,991,914.98	7,232,890.00
RAYTHEON CO		755111AK7	S 03/13/2005 S 03/01/2006	5,000,000.00	4,999,217.61	5,567,566.67

Investment Desc	Rating Coupon Yield			Par/Shares	Book Value	Market Value
	Group - FIXE	O INCOME				
	Portfolio - FI	FIXED IN	COME			
	Instrument - COR	CORPORAT	E NOTES/BONDS			
SBC-AMERITECH CAP FUNDING		1 030955AF5	S 04/01/2005	6,540,000.00	6,739,304.28	7,159,665.00
SBC-AMERITECH CAP FUNDING		L 030955AH1	S 10/15/2004	12,000,000.00	11,984,486.40	12,783,120.00
SBC-SOUTHERN NE TELECOM		9 84348QAJ6	S 02/15/2002	15,000,000.00	14,999,028.51	15,437,183.34
SPRINT CAPITAL CORP		852060AJ1	S 01/30/2011	10,000,000.00	10,384,313.86	10,774,226.39
SPRINT CAPITAL CORPORATION		852060AD4	S 11/15/2028	20,000,000.00	19,968,367.36	18,299,094.44
SPRINT CAPITAL CORPORATION		852060AC6	S 11/15/2008	3,000,000.00	3,032,687.27	2,935,999.17
SPRINT CAPITAL CORPORATION	BAA15.8750 5.99	2 852060AE2	S 05/01/2004	13,000,000.00	12,967,414.29	13,332,171.67
STORA ENSO OYJ	BAA17.3750 7.13	2 86210MAA4	S 05/15/2011	14,000,000.00	14,228,005.26	14,739,950.55
TARGET CORP	A2 7.5000 7.32	L 87612EAA4	S 02/15/2005	10,000,000.00	10,048,375.83	10,968,233.34
TARGET CORP (DAYTON HUDSON)	A2 6.6500 6.79	L 239753DL7	S 08/01/2028	20,000,000.00	19,651,783.64	20,243,966.67
TELEFONICA EUROPE BV	A2 7.7500 7.80	2 879385AC6	S 09/15/2010	25,000,000.00	24,919,440.46	27,157,236.11
TELEFONICA EUROPE BV	A2 8.2500 8.25	4 879385AD4	S 09/15/2030	15,000,000.00	14,993,766.66	16,725,625.00
TELUS CORPORATION	BAA27.5000 7.60	4 87971MAB9	S 06/01/2007	10,000,000.00	9,954,516.85	10,497,200.00
TELUS CORPORATION	BAA28.0000 8.07	7 87971MAC7	S 06/01/2011	15,000,000.00	14,924,786.49	15,950,200.00
THE BOC GROUP, INC.	A1 7.4500 7.45	3 055617AA2	S 06/15/2006	15,000,000.00	14,998,066.70	15,866,566.67
TOYOTA MOTOR CREDIT CORP	AA1 5.6500 5.68	5 89233PMW3	S 01/15/2007	11,000,000.00	10,982,629.20	11,502,724.44
TRANSAMERICA CORP	A2 6.7500 6.83	L 893485AM4	S 11/15/2006	15,650,000.00	15,597,940.10	16,348,850.75
TYSON FOODS	BAA26.0000 6.10	902494AC7	S 01/15/2003	15,000,000.00	14,985,168.10	15,669,550.00
U.S. BANCORP	A1 6.8750 7.61	91159HFE5	S 12/01/2004	15,000,000.00	14,711,511.87	16,067,537.50
UNILEVER (BESTFOODS)	A1 6.6250 6.47	08658EAA5	S 04/15/2028	5,000,000.00	5,090,602.28	4,690,180.56
UNILEVER (CPC INTL)	A1 7.2500 6.46	7 126149AD5	S 12/15/2026	5,380,000.00	5,898,093.65	5,735,791.36
UNILEVER CAPITAL CORP	A1 6.8750 6.96	1 904764AF4	S 11/01/2005	20,000,000.00	19,940,652.85	21,544,766.67
VERIZON COMM (GTE CORP)		362320AS2	S 06/01/2003	9,950,000.00	10,283,325.82	10,792,698.67
VERIZON COMM (GTE SOUTH)		36233TAD1	S 08/01/2002	6,895,000.00	6,897,821.94	7,274,282.46
VERIZON COMM (GTE SOUTHWEST		362338AT2	S 01/15/2006	20,000,000.00	19,566,541.36	21,021,933.33
VIACOM INC		2 925524AD2	S 06/01/2005	31,080,000.00	31,431,814.45	33,543,349.01
VIACOM INC		7 925524AJ9	S 07/30/2010	10,000,000.00	10,207,753.92	11,211,172.22
VIACOM INC		L 925524A03	S 05/15/2011	15,000,000.00	15,033,929.92	15,402,229.17
VIRGINIA ELECTRIC POWER		5 927804DH4	S 02/01/2007	19,500,000.00	19,510,704.09	20,696,032.50
VODAFONE AIRTOUCH PLC) 92857TAG2	S 02/15/2010	27,000,000.00	26,709,220.91	30,263,700.00
VODAFONE AIRTOUCH PLC		L 92857TAH0	S 02/15/2030	7,000,000.00	6,978,830.32	8,006,320.00
VODAFONE AIRTOUCH PLC		1 92857TAF4	S 02/15/2005	20,000,000.00	20,063,526.63	22,058,911.12
WACHOVIA CORP		3 33738MAC5	S 12/01/2008	14,000,000.00	13,331,558.10	13,810,346.67
WACHOVIA CORP		337358DF9	S 02/15/2005	10,750,000.00	10,736,424.85	11,895,615.55
WACHOVIA CORP		337330DF3 3 929771A06	S 07/15/2005	20,000,000.00	20,012,350.33	22,199,855.56
WACHOVIA CORP		2 929771AM5	S 03/15/2009	15,000,000.00	13,813,683.04	15,123,575.01
WAL-MART STORES GLOBAL		931142BE2	S 08/10/2009	53,325,000.00	53,182,396.55	58,680,807.47
WAL-MART STORES GLOBAL		931142BE2 931142BD4	S 08/10/2009 S 08/10/2004	10,000,000.00	9,991,519.32	10,869,041.67
WELLS FARGO & CO.		931142BD4 949746AA9	S 07/15/2004 S 07/15/2004	22,000,000.00	21,946,979.34	23,943,889.44
WELLD PARGO & CO.	AA3 0.0230 0.73)) I) I TORRY	5 07/15/2004	22,000,000.00	21,910,919.34	23,943,009.44

Group - FIXED INCOME	
Portfolio - FI FIXED INCOME	
Instrument - COR CORPORATE NOTES/BONDS	
WELLS FARGO COMPANY AA2 5.9000 5.929 949746CD1 S 05/21/2006 10,000,000.00 9,989,009.94 10,381,35	55.56
WISCONSON ELECTRIC POWER AA2 7.2500 6.358 976656BB3 S 08/01/2004 11,110,000.00 11,342,005.12 12,111,43	36.88
WORLDCOM A3 6.9500 6.998 98155KAJ1 S 08/15/2028 30,000,000.00 29,824,294.30 28,015,36	66.67
WORLDCOM INC A3 7.5000 7.659 98157DAJ5 S 05/15/2011 8,000,000.00 7,916,096.19 8,253,22	26.67
Instrument Total 2,676,962,341.23 2,679,962,997.83 2,799,993,39	92.84
Instrument -FHLMC FEDERAL HOME LOAN MORTGAGE POOL	
FHLMC GR 14-0013 AAA+8.2500 8.929 31340AAN1 M 10/01/2009 169,138.16 166,496.44 178,45	
FHLMC GR 14-0437 AAA+8.0000 10.187 31340AL41 M 07/01/2008 206,126.51 202,429.31 217,45	
FHLMC GR 14-0544 AAA+6.2500 9.155 31340AS93 M 10/01/2002 41,518.00 39,893.10 41,31	
FHLMC GR 14-1104 AAA+8.0000 8.302 31340BGM5 M 09/01/2011 369,500.58 366,237.60 389,95	
FHLMC GR 14-1214 AAA+8.0000 9.361 31340BK32 M 05/01/2008 67,056.13 65,750.37 70,72	
FHLMC GR 16-0034 AAA+8.5000 8.473 313401EL1 M 12/01/2007 101,055.94 100,796.48 107,94	
FHLMC GR 16-0039 AAA+8.5000 8.425 313401ER8 M 03/01/2008 342,154.61 341,585.61 365,46	
FHLMC GR 17-0008 AAA+7.2500 7.776 313401HS3 M 01/01/2007 114,032.04 112,910.96 116,31	
FHLMC GR 17-0011 AAA+8.0000 8.216 313401HV6 M 02/01/2007 109,368.16 108,841.43 114,77	
FHLMC GR 17-0013 AAA+8.0000 8.207 313401HX2 M 03/01/2007 240,699.76 239,718.01 252,60	
FHLMC GR 17-0021 AAA+6.7500 5.716 313401JF9 M 07/01/2008 372,618.00 374,714.86 379,93	
FHLMC GR 18-0117 AAA+8.0000 8.142 31340LDW4 M 01/01/2009 47,539.90 47,410.48 49,92	
FHLMC GR 18-0327 AAA+8.0000 8.339 31340LLG0 M 03/01/2009 38,503.90 38,162.86 40,42 FHLMC GR 18-0398 AAA+8.0000 8.185 31340LNP8 M 01/01/2010 35,153.92 35,102.01 36,91	
FHLMC GR 18-0478 AAA+8.0000 8.264 31340LQ75 M 07/01/2009 12,077.68 11,983.77 12,68 FHLMC GR 18-0660 AAA+8.0000 8.166 31340LWV5 M 06/01/2009 250,351.14 248,726.42 262,85	
FHLMC GR 18-0688 AAA+8.0000 8.273 31340LXR3 M 06/01/2008 147,509.60 146,517.32 154,87 FHLMC GR 18-0946 AAA+8.5000 8.629 31340MBP9 M 11/01/2007 205,121.15 204,178.45 219,14	
FHLMC GR 18-1078 AAA+7.5000 8.476 31340MFF7 M 03/01/2009 707,405.80 691,152.98 736,00	
FHLMC GR 18-1078 AAA+7.0000 8.470 31340MF17 M 03/01/2003 707,403.00 091,132.98 730,00	
FHLMC GR 18-1113 AAA+7.0000 8.737 31340MgW9 M 08/01/2003 21,074.24 21,571.22 22,30 FHLMC GR 18-1263 AAA+8.0000 8.412 31340MML6 M 06/01/2009 83,564.64 82,767.87 87,73	
FHLMC GR 18-1203 AAA+0.0000 8.412 31340MMJ0 M 00/01/2009 83,564.64 82,767.87 87,73 FHLMC GR 18-1293 AAA+8.5000 9.121 31340MNJ0 M 11/01/2008 170,360.81 167,997.67 181,94	
FHLMC GR 18-1293 AAA+0.5000 9.121 31340MN00 M 11/01/2008 170,500.61 107,997.67 101,94 FHLMC GR 18-1311 AAA+8.5000 8.500 31340MN43 M 11/01/2009 46,111.51 46,111.53 49,26	
FHLMC GR 18-1311 AAA+0.3000 8.300 31340MN45 M 11/01/2009 40,111.31 40,111.33 49,20 FHLMC GR 18-1381 AAA+7.0000 8.461 31340MRA5 M 04/01/2004 31,535.28 31,044.84 32,41	
FHLMC GR 18-1501 AAA+7.0000 6.461 31340MRAS M 04/01/2004 31,535.26 31,044.84 32,41 FHLMC GR 18-1506 AAA+7.0000 7.720 31340MU78 M 01/01/2009 118,279.67 117,252.80 121,65	
	06.36
FHLMC GR 18-1665 AAA+8.5000 8.638 31340MZ65 M 07/01/2008 345,178.80 343,263.11 368,64	
FHLMC GR 18-1689 AAA+8.0000 8.404 31340M2W4 M 03/01/2009 355,983.85 353,079.64 373,76	
FHLMC GR 18-1773 AAA+7.0000 8.495 31340M6J9 M 06/01/2008 608,645.16 566,168.09 626,20	

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	TNCOME				
	Portfolio - FI	FIXED INCOME				
	Instrument - FHLMC		LOAN MORTGAGE I	ΡΩΟΤ.		
	THE THE	FEDERAL HOME	LOAN MORTOAGE	1001		
FHLMC GR 18-1964	AAA+8.5000 8.474	31340NFD0	M 06/01/2011	59,825.73	59,731.06	63,915.02
FHLMC GR 18-3168	AAA+7.5000 7.908	31340PQV3	M 11/01/2008	470,652.00	466,090.15	489,680.47
FHLMC GR 18-3184	AAA+8.0000 8.287	31340PRD2	M 09/01/2008	171,447.52	170,518.26	179,976.46
FHLMC GR 18-3249	AAA+7.5000 8.806	31340PTE8	M 12/01/2008	48,329.20	47,400.75	50,283.15
FHLMC GR 18-3326	AAA+8.5000 9.903	31340PVT2	M 09/01/2008	100,477.30	97,287.58	107,307.07
FHLMC GR 18-3460	AAA+7.5000 8.235	31340PZZ4	M 05/01/2009	240,335.17	236,605.48	250,051.93
FHLMC GR 18-3466	AAA+7.5000 8.264	31340PZ76	M 11/01/2008	329,189.56	324,436.58	342,498.69
FHLMC GR 18-3847	AAA+7.7500 8.567	31340QHY5	M 10/01/2007	506,943.00	499,338.36	527,047.52
FHLMC GR 18-4093	AAA+7.2500 7.769	31340QRN8	M 01/01/2005	173,796.30	173,198.57	177,295.11
FHLMC GR 18-4245	AAA+8.5000 8.599	31340QWE2	M 10/01/2009	304,141.69	302,760.94	324,815.22
FHLMC GR 18-4517	AAA+8.5000 8.500	31340RAS3	M 10/01/2009	77,658.60	77,658.60	82,937.31
FHLMC GR 18-5864	AAA+8.0000 8.784	31340SQR6	M 12/01/2008	625,934.00	614,915.98	657,203.57
FHLMC GR 18-6122	AAA+8.2500 8.708	31340SYT3	M 06/01/2008	422,923.64	418,327.84	446,224.62
FHLMC GR 18-6434	AAA+7.7500 8.818	31340TEF3	M 07/01/2006	50,056.00	49,248.03	52,015.11
FHLMC GR 18-6544	AAA+8.0000 8.220	31340THV5	M 04/01/2008	73,519.12	73,244.99	77,191.90
FHLMC GR 18-6640	AAA+8.0000 8.650	31340TLV0	M 01/01/2010	67,450.74	67,131.33	70,829.80
FHLMC GR 18-6885	AAA+8.5000 8.890	31340TUJ7	M 06/01/2009	21,292.37	21,254.34	22,739.69
FHLMC GR 18-6979	AAA+8.5000 8.700	31340TXG0	M 06/01/2009	57,199.62	56,961.01	61,087.66
FHLMC GR 18-8366	AAA+7.7500 8.454	31340VJK2	M 11/01/2007	73,943.89	73,171.28	76,876.38
FHLMC GR 18-9823	AAA+8.7500 8.569	31340W4G5	M 12/01/2008	437,990.14	437,990.11	467,029.62
FHLMC GR 18-9895	AAA+8.5000 9.418	31340W7G2	M 09/01/2005	45,394.70	45,111.62	48,476.71
FHLMC GR 20-0058	AAA+8.5000 0.000	313401WF4	M 11/01/2001	0.00	0.00	0.00
FHLMC GR 20-0061		313401WN7	M 12/01/2001	0.00	0.00	0.00
FHLMC GR 20-0067		313401XB2	M 02/01/2002	3,612.89	3,584.65	3,873.13
FHLMC GR 20-0069	AAA+7.5000 8.241	313401XH9	M 03/01/2002	8,592.35	8,512.48	9,211.26
FHLMC GR 20-0070	AAA+7.5000 8.134	313401XN6	M 04/01/2002	18,915.58	18,749.61	20,278.07
FHLMC GR 21-3686	AAA+7.5000 0.000	31341SCX7	M 11/01/2001	0.00	0.00	0.00
FHLMC GR 21-5450		31341UBT2	M 03/01/2002	5,542.70	5,476.44	5,803.71
FHLMC GR 21-5588		31341UF50	M 03/01/2002	15,182.82	14,976.99	15,897.78
FHLMC GR 21-6370	AAA+8.2500 6.311	31341VCF9	M 05/01/2002	23,780.86	24,217.73	24,915.56
FHLMC GR 21-7795		31341WUU4	M 07/01/2002	2,261.92	2,220.18	2,369.39
FHLMC GR 22-0019		31342DAU7	M 01/01/2001	47,130.69	47,130.68	47,694.30
FHLMC GR 22-0020		31342DAV5	M 01/01/2002	398.40	398.38	403.16
FHLMC GR 25-0016		31341AAR1	M 09/01/2008	757,381.24	742,784.93	799,086.45
FHLMC GR 25-0661		31341AWW6	M 06/01/2007	19,849.39	19,561.31	20,632.25
FHLMC GR 25-1228		31341BLH9	M 10/01/2010	461,125.36	461,125.35	492,644.82
FHLMC GR 25-1335		31341BPU6	M 07/01/2005	17,654.01	17,640.46	18,852.61
FHLMC GR 25-1660		31341BZZ4	M 01/01/2014	301,083.73	295,433.19	316,124.88
FHLMC GR 25-2091	AAA+8.0000 8.801	31341CKC9	M 12/01/2003	1,273.21	1,257.13	1,364.91

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	TNCOME				
	Portfolio - FI	FIXED IN	ICOME:			
	Instrument - FHLMC		HOME LOAN MORTGAGE I	POOL		
DUI MG	777.0 2500 0 277	212416255	M 11 /01 /0000	72 240 06	70 405 72	77 000 40
FHLMC GR 25-2616 FHLMC GR 25-4387		31341C3Z7 31341E2U5	M 11/01/2009 M 04/01/2005	73,248.96 5,132.56	72,405.73 5,061.21	77,282.43 5,113.55
FHLMC GR 25-4387 FHLMC GR 25-5156		31341E2U5 31341FWR6	M 04/01/2005 M 08/01/2008	213,377.81	212,922.81	227,864.75
FHLMC GR 25-5150		31341FWR0	M 03/01/2008 M 01/01/2009	30,501.91	30,439.98	32,698.56
FHLMC GR 25-6044		31341GWD5	M 06/01/2009	38,817.25	38,337.06	39,926.00
FHLMC GR 25-6079		31341GWD3	M 07/01/2004 M 07/01/2003	34,808.16	34,492.02	34,675.72
FHLMC GR 25-6500		31341HGH2	M 11/01/2009	230,474.02	225,651.89	246,140.10
FHLMC GR 25-7266		31341JCB5	M 11/01/2007	179,234.42	178,168.06	194,993.31
FHLMC GR 25-7378		31341JFT3	M 08/01/2008	356,134.98	353,615.86	373,926.30
FHLMC GR 25-8283		31341KFY9	M 11/01/2003	48,753.62	47,828.92	49,304.37
FHLMC GR 26-0192		313411F96	M 09/01/2004	11,586.87	11,575.57	12,227.92
FHLMC GR 27-1360		31343BQM1	M 08/01/2012	287,207.66	287,207.66	312,454.17
FHLMC GR 27-1817		31343CAS3	M 06/01/2008	74,284.57	74,284.56	79,362.17
FHLMC GR 27-2204		31343CNV2	M 07/01/2008	259,622.72	258,611.94	272,592.61
FHLMC GR 27-2987		31343DJ86	M 06/01/2009	272,941.11	270,422.93	291,597.55
FHLMC GR 27-3821	AAA+8.0000 8.845	31343EG61	M 02/01/2008	176,407.99	173,299.76	189,255.20
FHLMC GR 27-4122	AAA+9.7500 8.037	31343ESK7	M 03/01/2005	36,518.82	37,037.04	39,955.80
FHLMC GR 27-4621	AAA+8.0000 8.206	31343FD20	M 06/01/2008	289,139.40	287,375.03	303,583.85
FHLMC GR 27-5186	AAA+8.0000 8.220	31343FXP7	M 07/01/2015	70,803.87	70,540.21	75,960.29
FHLMC GR 27-5221	AAA+7.0000 11.135	31343FYS0	M 08/01/2016	143,060.12	123,963.46	147,200.76
FHLMC GR 27-7196	AAA+8.0000 9.745	31343H7H0	M 08/01/2016	238,015.83	223,375.57	255,349.73
FHLMC GR 27-7752	AAA+8.5000 9.118	31343JTH2	M 02/01/2009	111,591.96	110,635.55	121,401.27
FHLMC GR 27-8784	AAA+8.5000 9.281	31343KXM3	M 09/01/2016	173,201.00	168,128.87	188,425.94
FHLMC GR 27-9033	AAA+8.0000 8.705	31343LBA1	M 10/01/2016	87,765.89	85,249.20	94,157.59
FHLMC GR 28-0463	AAA+8.0000 8.754	31344JQQ4	M 11/01/2016	106,833.21	103,543.93	114,613.52
FHLMC GR 28-1274		31344KMX0	M 08/01/2008	135,003.62	134,162.67	142,515.90
FHLMC GR 28-1299	AAA+8.0000 9.010	31344KNQ4	M 10/01/2016	100,177.12	94,490.43	107,472.70
FHLMC GR 28-1743	AAA+8.5000 8.886	31344K5C5	M 11/01/2016	293,689.00	288,651.90	319,505.25
FHLMC GR 28-2795		31344MC82	M 05/01/2006	14,156.68	14,156.68	15,187.67
FHLMC GR 28-2810		31344MDP3	M 07/01/2006	42,079.10	41,693.11	45,778.00
FHLMC GR 28-2813		31344MDS7	M 06/01/2014	2,346,968.41	2,327,699.59	2,517,890.31
FHLMC GR 28-3406	AAA+8.2500 9.199	31344MYB1	M 01/01/2008	14,614.20	14,565.12	15,412.64
FHLMC GR 28-3670	AAA+7.5000 7.900	31344NCF4	M 06/01/2008	122,150.06	121,619.82	127,496.58
FHLMC GR 28-4106		31344NR35	M 12/01/2007	66,922.87	65,889.29	69,592.99
FHLMC GR 28-4655		31344PE42	м 09/01/2009	724,647.80	718,359.22	777,312.80
FHLMC GR 28-4656		31344PE59	M 03/01/2011	517,611.27	514,914.54	563,173.14
FHLMC GR 28-8100		31344S7M4	M 10/01/2007	281,436.10	278,679.61	292,777.98
FHLMC GR 28-8597		31344TRS7	M 02/01/2006	46,401.65	46,299.21	47,764.63
FHLMC GR 29-1329	AAA+8.0000 9.152	31344XPN1	M 11/01/2017	22,281.02	22,072.11	23,397.22

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME				
	Portfolio - FI	FIXED IN	COME			
	Instrument - FHLMC		HOME LOAN MORTGAGE I	900L		
FHLMC GR 29-6213	AAA+8.5000 9.359	3134453W6	M 02/01/2010	46,631.00	45,728.57	49,796.93
FHLMC GR 29-7793		313447US1	M 07/01/2017	304,285.07	295,408.32	331,032.74
FHLMC GR 29-7925		313447YW8	M 06/01/2017	932,436.22	909,032.54	1,014,204.67
FHLMC GR 29-8373		313448JS2	M 07/01/2008	12,928.70	12,806.00	13,576.39
FHLMC GR 29-9968		313454CD0	M 07/01/2009	463,245.31	474,029.81	496,353.46
FHLMC GR 30-0412		31345BN59	M 02/01/2004	37,690.12	37,593.04	39,765.53
FHLMC GR 30-0833		31345B4S0	M 07/01/2006	32,340.27	32,178.52	33,647.80
FHLMC GR 30-0850		31345B5K6	M 07/01/2008	4,199.62	3,958.85	4,486.68
FHLMC GR 30-1628		31345CYZ9	M 03/01/2009	22,554.60	22,243.08	23,207.19
FHLMC GR 30-3994		31345FNK7	M 10/01/2003	16,821.05	16,682.91	17,484.48
FHLMC GR 30-4044	AAA+8.5000 9.229	31345FP58	M 12/01/2007	216,328.64	212,832.93	231,033.23
FHLMC GR 30-4047		31345FP82	M 12/01/2004	21,321.07	21,241.43	22,768.63
FHLMC GR 30-4064	AAA+8.0000 8.930	31345FQR9	M 12/01/2002	3,367.73	3,332.56	3,535.97
FHLMC GR 30-4342		31345FZF5	M 04/01/2013	191,879.97	189,570.44	204,922.70
FHLMC GR 30-4396		31345F3D5	M 11/01/2014	167,703.73	165,754.65	176,081.66
FHLMC GR 30-6578	AAA+8.5000 9.308	31345JJX6	M 10/01/2018	288,610.22	279,904.94	313,919.41
FHLMC GR 30-6610	AAA+8.0000 8.981	31345JKX4	M 12/01/2018	323,325.10	311,251.90	346,871.80
FHLMC GR 30-6645	AAA+8.5000 9.766	31345JL21	M 02/01/2019	222,379.84	212,097.98	241,927.77
FHLMC GR 50-0313	AAA+7.5000 8.583	31345PK28	M 07/01/2002	53,803.30	53,050.49	56,336.90
FHLMC GR 50-1709	AAA+8.5000 9.660	31345Q3S8	M 10/01/2004	28,596.08	28,394.73	29,966.51
FHLMC GR 50-1713		31345Q3W9	M 10/01/2002	37,469.70	38,144.36	39,249.76
FHLMC GR 50-1730	AAA+8.0000 9.253	31345Q4P3	M 01/01/2005	89,555.28	88,745.14	93,809.76
FHLMC GR 50-2163		31345RML0	M 01/01/2005	125,422.37	124,492.58	131,380.77
FHLMC GR 50-2210	AAA+1.5000 8.810	31345RN39	M 07/01/2004	7,232.09	7,391.22	7,825.59
FHLMC GR 50-2724	AAA+8.0000 6.190	31345SAZ0	M 07/01/2002	51,838.55	51,838.55	54,301.23
FHLMC GR 50-3880	AAA+8.0000 6.309	31345TJZ9	M 12/01/2002	89,159.40	90,528.37	93,395.07
FHLMC GR 50-4007	AAA+8.5000 6.762	31345TNY7	M 06/01/2006	436,039.57	437,359.70	457,938.93
FHLMC GR 53-0022	AAA+8.5000 9.028	31347MAX6	M 07/01/2002	4,943.21	4,885.33	5,279.22
FHLMC GR 53-0976	AAA+8.0000 8.854	31347NCM6	M 01/01/2017	537,854.68	531,439.78	564,799.42
FHLMC GR 53-4730		31347SHF5	M 06/01/2019	12,890.94	12,874.50	13,772.09
FHLMC GR 53-5060	AAA+8.5000 6.551	31347STR6	M 08/01/2017	222,012.12	236,404.28	241,554.37
FHLMC GR 53-9336	AAA+8.0000 8.554	31347XLR3	M 02/01/2008	94,854.00	94,307.56	99,572.67
FHLMC GR 54-5677	AAA+7.2500 8.518	31354CJW1	M 01/01/2006	147,101.28	145,113.52	150,062.68
FHLMC GR 54-5678		31354CJX9	M 12/01/2007	46,670.09	46,102.23	48,526.16
FHLMC GR 55-4908		31290KNZ8	M 04/01/2011	1,576,756.32	1,608,887.43	1,684,532.88
FHLMC GR 55-5129	AAA+2.0000 0.025	31290KVW6	M 06/01/2020	446,153.94	583,962.03	514,651.96
FHLMC GR 55-5155		31290KWQ8	M 07/01/2016	550,184.82	559,417.39	577,747.25
FHLMC GR 55-5187		31290KXQ7	M 07/01/2017	1,101,704.75	1,120,572.35	1,156,896.49
FHLMC GR 55-5188		31290KXR5	M 12/01/2018	7,125,531.39	7,272,277.02	7,752,031.86

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED					
	Portfolio - FI Instrument - FHLMC	FIXED INCO FEDERAL HO	ME LOAN MORTGAGE	POOL		
FHLMC GR 85-0015	AAA+8.5000 10.241	31347BAQ5	M 05/01/2005	181,992.48	177,737.49	191,016.27
FHLMC GR 85-0082	AAA+9.0000 9.136	31347BCT7	M 10/01/2005	140,516.80	140,150.90	148,947.81
Instrument Total	149			36,131,412.54	36,151,039.05	38,528,648.46
	Instrument -	FHLMC-G FHLMC	GOLD			
FHLMC GOLD # C00210	AAA+8.0000 7.578	31292GGT7	M 01/01/2023	11,346,661.63	11,575,551.68	12,137,259.19
FHLMC GOLD # G00198		31283GGF8	M 01/01/2024	13,407,864.54	13,900,132.77	14,342,079.85
FHLMC GOLD #A00850		31295V5K2	M 10/01/2022	346,724.56	390,863.81	367,022.40
FHLMC GOLD #A00854		31295V5P1	M 11/01/2009	241,441.79	256,619.86	255,576.20
FHLMC GOLD #A01179		31295WJY5	M 12/01/2019	928,498.21	954,146.44	1,002,143.61
FHLMC GOLD #C00290		31292GKB1	M 01/01/2024	26,219,914.08	23,848,358.53	26,681,821.56
FHLMC GOLD #C00425		31292GPJ9	M 10/01/2025	14,551,926.00	14,676,498.79	15,234,265.81
FHLMC GOLD #C00428		31292GPM2	M 11/01/2025	10,388,846.15	10,489,893.41	10,875,979.15
FHLMC GOLD #C00438		31292GPX8	M 12/01/2025	14,849,524.80	14,836,979.75	15,269,964.35
FHLMC GOLD #C00742		31292GZF6	M 04/01/2029	16,211,159.43	15,627,609.95	16,393,156.72
FHLMC GOLD #C00760		31292GZZ2	M 05/01/2029	38,912,993.59	37,346,117.59	39,349,856.80
FHLMC GOLD #C00785		31292G2S4	M 06/01/2029	20,977,164.51	20,144,673.27	21,212,668.15
FHLMC GOLD #C00835		31292G4U7	M 07/01/2029	80,779,900.73	78,730,070.60	81,686,789.74
FHLMC GOLD #C00896		31292G7H3	M 12/01/2029	27,777,680.00	27,724,791.42	28,841,287.37
FHLMC GOLD #C00910		31292HAK0	M 01/01/2030	14,293,507.50	14,193,880.10	14,829,656.96
FHLMC GOLD #C01271		31292HMU5	M 00/00/0000	25,000,000.00	25,089,165.28	25,205,416.67
FHLMC GOLD #C01277		31292HM27	M 00/00/0000	30,808,121.98	31,441,376.77	31,575,346.91
FHLMC GOLD #C19467		31293FQU4	M 12/01/2028	35,092,055.44	35,401,493.32	35,505,322.88
FHLMC GOLD #C22347		31293KTC0	M 02/01/2029	28,933,317.29	28,632,942.18	28,682,754.77
FHLMC GOLD #C23918(low wac)		31293MK76	M 03/01/2029	47,588,036.05	47,561,797.44	48,122,291.07
FHLMC GOLD #C25795(low wac)		31293PNL5	M 04/01/2029	14,170,531.27	14,162,819.19	14,329,619.10
FHLMC GOLD #C28188		31293SCZ0	M 06/01/2029	14,205,692.29	13,681,322.82	14,365,174.86
FHLMC GOLD #C29186		31293TF36	M 07/01/2029	20,891,355.63	20,317,135.41	21,125,895.92
FHLMC GOLD #C29188		31293TF51	M 05/01/2029	16,731,154.51	15,918,916.68	16,918,989.61
FHLMC GOLD #C29245		31293THW0	M 07/01/2029	21,744,432.69	20,687,667.42	21,988,550.18
FHLMC GOLD #C29249		31293TH26	M 07/01/2029	21,977,232.20	20,595,872.46	21,786,909.37
FHLMC GOLD #C29986		31293UCX0	M 08/01/2029	18,942,475.00	18,333,546.91	19,155,135.85
FHLMC GOLD #C30083		31293VCU4	M 08/01/2029	21,101,005.00	20,422,688.43	21,337,898.95
FHLMC GOLD #C30265		31293VJJ2	M 08/01/2029	21,355,235.20	20,449,633.81	21,594,983.31
FHLMC GOLD #C32961		31293YJE7	M 11/01/2029	779,636.24	751,163.90	788,388.96
FHLMC GOLD #C35366		31294B6B6	M 01/01/2030	12,772,545.00	12,683,518.90	13,261,605.75
FHLMC GOLD #C80343	AAA+7.0000 7.387	31335GLY9	M 09/01/2025	16,654,024.21	16,384,123.46	17,125,555.15

	Rating Coupon Yield	Identifier 	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME				
	Portfolio - FI	FIXED INCOM	ΙE			
	Instrument - FHLM					
THLMC GOLD #C80349	AAA+7.5000 7.39	3 31335GL60	M 10/01/2025	13,876,674.97	13,979,748.11	14,527,352.27
THLMC GOLD #D01338	AAA+2.0000 12.00		M 09/01/2013	35,639.93	35,639.62	36,281.46
THLMC GOLD #D06779		0 313939086	M 12/01/2014	647,634.00	677,412.60	704,301.98
THLMC GOLD #D64823		6 3128F4LC3	M 10/01/2025	16,672,923.33	16,404,908.39	17,144,989.37
HLMC GOLD #D67588		5 3128F7ND2	M 01/01/2026	9,230,002.65	9,246,892.62	9,491,334.79
HLMC GOLD #E69095		7 31280QC89	M 02/01/2013	4,485,784.05	4,511,636.21	4,631,646.80
HLMC GOLD #E76026 (15 YEAR)		3 3128GAVT0	M 04/01/2014	18,174,865.00	18,115,560.29	18,491,289.40
HLMC GOLD #G00474	AAA+9.0000 7.11	0 31283GQ34	M 04/01/2025	7,915,486.50	8,324,129.88	8,634,291.84
HLMC GOLD #G00853 (giant)	AAA+7.0000 6.47	7 31283G5N3	M 01/01/2028	28,917,390.54	29,422,195.56	29,737,005.78
HLMC GOLD #G00920 (low wac)) AAA+7.0000 6.39	2 31283HAV7	M 05/01/2028	13,071,072.89	13,262,568.58	13,425,865.39
THLMC GOLD #G00921 (giant)	AAA+7.5000 6.64	4 31283HAW5	M 04/01/2028	14,402,924.40	14,630,643.08	15,040,109.78
THLMC GOLD #G00983	AAA+6.5000 6.55	2 31283HCU7	M 11/01/2028	13,475,799.33	13,468,699.44	13,634,499.33
HLMC GOLD #G01309	AAA+7.0000 6.41	0 31283HN27	M 00/00/0000	22,452,900.36	22,903,694.42	23,012,052.43
HLMC GOLD #G10186		8 31283JF30	M 09/01/2008	10,894,923.45	11,111,399.38	11,557,116.90
HLMC GOLD #G10703		5 31283JX89	M 07/01/2012	25,980,213.60	26,298,230.95	27,486,546.39
HLMC GOLD #G10707		1 31283JYC9	M 07/01/2012	14,015,639.88	14,086,274.65	14,647,651.80
HLMC GOLD #G10710		6 31283JYF2	M 07/01/2012	19,734,167.37	20,033,693.24	20,885,458.71
HLMC GOLD #G10790		0 31283J2X8	M 03/01/2013	22,608,890.00	22,736,546.80	23,342,247.03
THLMC GOLD #G01041 (giant)		2 31283HEN1	M 06/01/2029	22,945,423.84	21,496,823.93	22,746,716.47
CHLMC GOLD #GOO487 (giant)	AAA+7.0000 6.42	7 31283GRG4	M 06/01/2026	12,098,828.80	12,326,825.63	12,441,749.94
Instrument Total	52			951,617,842.49	940,284,895.73	972,967,875.03
	Instrument	-FNMA FEDERA	L NATIONAL MORT	GAGE ASSN POOL		
NGL POOL #8241	AAA+9.5000 7.76	2 31360KEN0	M 05/01/2010	14,681,556.09	15,325,421.29	16,265,940.69
NMA DWARF POOL #313313		4 31374GAN7	M 12/01/2011	41,015,528.12	41,529,268.73	41,935,506.42
NMA DWARF POOL #323980		8 31374T2M0	M 04/01/2014	22,946,439.63	22,799,303.43	23,357,410.37
NMA DWARF POOL #420835		6 31379JPU4	M 07/01/2013	18,527,559.34	18,362,410.64	18,859,387.94
NMA DWARF POOL #429755		0 31379UMC2	M 05/01/2013	13,058,204.00	12,968,656.27	13,292,076.43
NMA DWARF POOL #431241		6 31379WBJ5	M 07/01/2013	38,638,338.70	38,296,288.46	39,330,351.36
NMA DWARF POOL #433207	AAA+6.0000 6.23	6 31379YGQ0	M 07/01/2013	18,752,379.60	18,585,782.70	19,088,234.72
NMA DWARF POOL #437914	AAA+6.0000 6.23	6 31380EN75	M 08/01/2013	16,686,452.00	16,538,633.50	16,985,306.36
NMA DWARF POOL #437946	AAA+6.0000 6.17	8 31380EP73	M 07/01/2013	21,586,749.82	21,440,242.40	21,973,368.52
NMA DWARF POOL #535213	AAA+7.0000 6.02	5 31384VSA1	M 03/01/2015	30,048,191.10	30,755,593.37	31,283,271.91
NMA POOL # 125248	AAA+7.0000 6.68	6 31365EBR3	M 10/01/2023	19,553,648.20	19,871,989.82	20,204,263.26
NMA POOL # 190605	AAA+7.5000 6.57	6 31368HU68	M 02/01/2009	10,757,445.29	10,968,261.94	11,405,366.22
NMA POOL # 266202		6 31371YU33	M 01/01/2024	18,610,687.55	18,431,057.15	18,915,282.47
NMA POOL # 268312	AAA+6.5000 6.80	1 31372CAM0	M 01/01/2024	10,990,733.81	10,829,773.44	11,167,428.17

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	TNCOME				
	Portfolio - FI	FIXED IN	COME:			
	Instrument - FNMA		NATIONAL MORTGAGE	ASSN POOL		
FNMA POOL # 50965	AAA+6.5000 6.711	313615TW6	M 01/01/2024	33,594,750.84	33,261,392.55	34,134,842.45
FNMA POOL #001171	AAA+7.7500 8.205	31360BJQ8	M 05/01/2009	311,595.80	308,942.24	324,697.89
FNMA POOL #007	AAA+8.5000 8.604	31360AAG1	M 01/01/2010	113,774.52	113,488.33	124,344.55
FNMA POOL #119609	AAA+6.5000 8.009	31364WYE8	M 12/01/2005	8,222.91	8,122.78	8,426.15
FNMA POOL #124485	AAA+8.5000 7.267	31365DF26	M 09/01/2007	2,203,293.25	2,245,565.57	2,353,939.76
FNMA POOL #124570	AAA+8.5000 7.180	31365DJP1	M 09/01/2007	2,571,730.85	2,626,639.63	2,747,568.67
FNMA POOL #124749	AAA+8.5000 6.878	31365DQA6	M 01/01/2008	164,155.51	164,860.69	175,205.37
FNMA POOL #13819	AAA+6.2500 9.108	31360RK81	M 01/01/2003	40,715.70	40,666.93	40,082.51
FNMA POOL #141631	AAA+7.5000 6.079	31365YHG7	M 06/01/2007	190,714.08	192,249.11	199,263.79
FNMA POOL #1464	AAA+7.7500 8.446	31360BTV6	M 06/01/2008	983,560.35	969,158.59	1,024,917.43
FNMA POOL #1500	AAA+4.7500 8.300	31360BUZ5	M 03/01/2012	77,322.40	87,607.55	91,812.75
FNMA POOL #17359	AAA+7.0000 9.109	31360VJC5	M 02/01/2004	40,200.72	39,639.93	41,567.67
FNMA POOL #190031	AAA+8.0000 7.101	31368HA86	M 12/01/2019	2,796,893.19	2,888,694.87	3,013,419.34
FNMA POOL #190068	AAA+8.5000 6.871	31368HCD3	M 10/01/2008	18,442.58	18,779.20	19,708.74
FNMA POOL #190101	AAA+8.0000 7.216	31368HDE0	M 01/01/2023	6,447,461.09	6,641,168.54	6,944,345.43
FNMA POOL #190700	AAA+7.5000 6.612	31368HX57	M 02/01/2009	12,109,520.83	12,342,363.81	12,838,877.28
FNMA POOL #20216	AAA+6.5000 8.457	31360YN91	M 04/01/2004	22,095.30	21,987.76	22,641.43
FNMA POOL #20249	AAA+7.7500 7.305	31360YQA5	M 03/01/2005	67,556.26	67,649.93	70,338.12
FNMA POOL #20340	AAA+7.2500 7.700	31360YS54	M 01/01/2008	74,735.56	74,556.63	76,715.43
FNMA POOL #2039	AAA+8.0000 8.231	31360CHQ8	M 08/01/2010	1,011,555.97	1,005,438.07	1,089,857.15
FNMA POOL #2114	AAA+8.2500 8.931	31360CK35	M 11/01/2008	321,264.67	316,995.51	338,807.33
FNMA POOL #22022	AAA+8.5000 9.019	313606PF6	M 06/01/2014	263,752.41	261,631.09	283,091.62
FNMA POOL #2436	AAA+5.0000 15.014	31360CV58	M 11/01/2012	13,414.01	13,413.98	15,974.34
FNMA POOL #2440	AAA+4.7500 8.875	31360CV90	M 08/01/2012	99,723.94	111,239.62	118,412.37
FNMA POOL #2459	AAA+8.5000 9.084	31360CWU2	M 06/01/2015	672,915.90	663,842.44	722,108.30
FNMA POOL #252645	AAA+6.5000 7.498	31371HTA6	M 08/01/2029	24,487,894.26	23,166,683.96	24,732,446.70
FNMA POOL #252981	AAA+7.5000 7.054	31371H6S2	M 01/01/2030	13,869,313.75	14,038,519.65	14,393,296.42
FNMA POOL #253481	AAA+8.0000 7.865	31371JRA4	M 09/01/2030	28,320,201.00	28,534,306.98	29,805,501.14
FNMA POOL #2558	AAA+7.0000 9.522	31360CZX3	M 05/01/2008	168,660.13	162,013.57	174,327.67
FNMA POOL #25934	AAA+8.0000 8.732	31361AY74	M 07/01/2008	374,394.71	370,863.10	394,910.30
FNMA POOL #27070	AAA+7.5000 6.222	31361CCF6	M 10/01/2014	419,947.80	427,043.21	438,921.04
FNMA POOL #277	AAA+8.5000 8.500	31360AJW7	M 09/01/2009	413,329.03	413,329.08	443,635.69
FNMA POOL #28017		31361DDW6	M 06/01/2016	9,623.26	9,534.79	10,513.64
FNMA POOL #28947	AAA+6.5000 9.330	31361EEU7	M 07/01/2007	24,029.41	23,862.28	24,259.78
FNMA POOL #28961	AAA+8.2500 8.287	31361EFA0	M 10/01/2003	47,484.38	47,424.64	50,104.82
FNMA POOL #30349	AAA+8.5000 8.956	31361FWJ9	M 08/01/2016	57,286.81	56,409.94	62,587.18
FNMA POOL #323500		31374TKM0	M 01/01/2029	18,693,137.41	17,938,530.68	19,222,776.30
FNMA POOL #34870		31361LW72	M 09/01/2016	21,624.69	21,358.65	23,625.48
FNMA POOL #35470		31361MMT3	M 11/01/2002	10,368.64	9,902.09	10,268.79

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME				
	Portfolio - FI	FIXED IN	ICOME:			
	Instrument - FNMA		NATIONAL MORTGAGE A	ASSN POOL		
FNMA POOL #36082	AAA+8.2500 8.45	7 31361NCT2	M 07/01/2008	104,146.63	103,697.45	109,878.35
FNMA POOL #37115	AAA+8.5000 8.96	6 31361PGY2	M 11/01/2016	71,431.46	70,306.40	78,040.54
FNMA POOL #37931	AAA+7.5000 9.05	8 31361QEC0	M 09/01/2007	473,647.85	460,593.08	493,422.65
FNMA POOL #40290		7 31361SXT8	M 10/01/2004	1,247.81	1,228.18	1,280.87
FNMA POOL #40294		9 31361SXX9	M 02/01/2005	424,415.61	423,557.75	447,061.02
FNMA POOL #408220		3 31378TPD1	M 01/01/2028	15,160,310.65	14,836,965.14	15,010,981.59
FNMA POOL #42917		9 31361VVJ5	M 01/01/2009	9,690.87	9,671.50	10,226.27
FNMA POOL #433690		5 31379YXT5	M 11/01/2028	19,387,918.37	19,191,322.11	19,196,947.3
FNMA POOL #440702		5 31380HRX7	M 11/01/2028	39,288,727.50	38,890,584.32	38,901,733.54
FNMA POOL #44599		1 31361XRU1	M 09/01/2010	407,053.51	406,009.87	429,280.67
FNMA POOL #44601		4 31361XRW7	M 12/01/2002	24,959.22	24,952.50	26,321.66
FNMA POOL #47856		8 313612E58	M 05/01/2002	4,488.24	4,414.14	4,755.9
FNMA POOL #481713		7 31382GDS3	M 02/01/2029	33,741,926.30	33,341,302.31	33,407,881.23
FNMA POOL #487317(low wac)		8 31382NK68	M 04/01/2029	18,181,806.64	18,194,051.10	18,363,382.29
FNMA POOL #487367(low wac)		7 31382NMQ2	M 04/01/2029	15,169,992.05	15,157,651.62	15,321,489.70
FNMA POOL #490228(low wac) FNMA POOL #490800		7 31382RSR5 6 31382SGH8	M 03/01/2029 M 04/01/2029	23,013,446.32 23,780,147.96	23,029,061.57 22,478,473.35	23,243,273.94 24,017,632.3
FNMA POOL #490800 FNMA POOL #493925(low wac)		8 31382VVS0	M 04/01/2029 M 04/01/2029	17,082,172.59	17,093,676.56	17,252,766.5
FNMA POOL #493925(10w wac)		6 31382VVT8	M 04/01/2029	16,408,191.24	16,403,776.57	16,572,054.3
FNMA POOL #493920(10w wac)		6 31382VV18	M 04/01/2029	16,802,106.00	16,797,585.46	16,969,903.0
FNMA POOL #494181(low wac)		0 31382V4R7	M 04/01/2029	18,771,167.54	18,753,492.88	18,958,628.9
FNMA POOL #494232(low wac)		0 31382WA93	M 04/01/2029	16,172,473.84	16,157,245.81	16,333,982.9
FNMA POOL #50930		8 313615ST4	M 11/01/2023	26,000,023.92	26,309,147.06	26,865,131.4
NMA POOL #50947		5 313615TC0	M 12/01/2023	22,689,134.54	22,963,891.44	23,444,077.6
FNMA POOL #52206		7 313617AF9	M 07/01/2017	245,443.96	239,684.27	264,445.4
FNMA POOL #52602		5 313617NT5	M 06/01/2002	30,094.16	30,063.74	31,889.2
NMA POOL #535041		3 31384VLW0	M 12/01/2029	13,278,568.93	12,762,959.55	13,618,677.3
FNMA POOL #535116		3 31384VN99	M 01/01/2030	25,047,833.33	25,353,387.63	25,994,140.4
FNMA POOL #535661	AAA+7.5000 7.18	8 31384WB66	M 01/01/2031	24,242,225.96	24,474,522.40	25,142,339.8
FNMA POOL #54086	AAA+8.2500 8.95	2 313619CX4	M 07/01/2002	12,886.31	12,818.64	13,599.5
NMA POOL #54267	AAA+7.5000 7.74	6 313619VU9	M 06/01/2002	26,710.57	26,707.18	28,303.8
NMA POOL #54465	AAA+8.5000 9.15	2 313619QS0	M 07/01/2017	167,416.60	163,626.42	182,965.1
NMA POOL #558684	AAA+7.5000 7.19	4 31386BUH5	M 01/01/2031	14,961,425.31	15,104,267.33	15,516,943.0
FNMA POOL #563868		5 31386HMR9	M 01/01/2031	10,240,924.00	10,338,696.23	10,621,169.5
FNMA POOL #564536	AAA+7.5000 7.13	6 31386JEH6	M 01/01/2031	15,307,299.60	15,483,277.18	15,875,659.6
FNMA POOL #59306		1 31362E3P9	M 05/01/2008	228,792.96	226,111.07	241,384.59
FNMA POOL #59308	AAA+8.5000 9.07	8 31362E3R5	M 03/01/2018	211,167.47	208,814.30	226,604.5
FNMA POOL #593826		9 31387TVT8	M 08/01/2029	19,420,960.49	19,229,079.73	19,625,786.89
FNMA POOL #607154	AAA+7.0000 6.32	8 31388KQF2	M 00/00/0000	33,042,043.60	33,741,202.21	33,896,620.99

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	G DINDD	THEOME				
	Group - FIXED Portfolio - FI	FIXED INCOME	ATC			
	Instrument - FNMA		ηL ΓΙΟΝΑL MORTGAGE Α	SSM DOOL		
	Instrument - FNMA	FEDERAL NA.	IIONAL MORIGAGE A	ASSN POOL		
FNMA POOL #60877	AAA+7.5000 9.205	31362GUA7	M 04/01/2018	326,389.64	306,291.93	342,154.27
FNMA POOL #63780	AAA+8.2500 8.689	31362K2M3	M 05/01/2006	90,425.73	89,973.99	95,296.52
FNMA POOL #68105	AAA+7.5000 9.970	31362QU64	M 02/01/2008	122,565.98	120,154.45	127,637.77
FNMA POOL #70189		31362S7A7	M 03/01/2011	117,539.07	116,894.38	124,007.84
FNMA POOL #70545		31362TL27	M 02/01/2004	41,819.90	41,890.09	44,990.54
FNMA POOL #70672		31362TQZ9	M 10/01/2002	13,276.17	13,278.40	14,068.10
FNMA POOL #70764		31362TTV5	M 07/01/2002	2,597.39	3,088.07	2,755.30
FNMA POOL #70816		31362TVH3	M 01/01/2019	1,274,777.51	1,241,888.38	1,345,204.73
FNMA POOL #7263		31360JB89	M 03/01/2008	213,744.86	210,812.87	225,508.31
FNMA POOL #7265		31360JCA3	M 02/01/2011	272,821.74	272,821.73	292,825.95
FNMA POOL #7338		31360JEK9	M 09/01/2010	429,055.45	416,676.79	448,440.19
FNMA POOL #77721		313624LA4	M 08/01/2014	229,823.88	227,945.56	246,675.34
FNMA POOL #7774		31360JT72	M 08/01/2008	552,536.83	552,536.77	582,814.02
FNMA POOL #8199		31360KDC5	M 06/01/2007	1,369,097.65	1,354,931.45	1,426,421.77
FNMA POOL #8245		31360KES9	M 12/01/2008	628,197.92	624,228.44	662,520.57
FNMA POOL #82574		313629XB8	M 09/01/2010	51,490.64	51,338.27	53,178.68
FNMA POOL #8307		31360KGQ1	M 05/01/2008	2,691,282.30	2,664,148.17	2,838,325.00
FNMA POOL #84228		31363BSR3	M 08/01/2003	25,498.92	25,247.91	25,743.38
FNMA POOL #85		31360ACW4	M 03/01/2011	218,454.94	217,805.34	238,913.98
FNMA POOL #93146 FNMA POOL #9808		31363MP76 31360L3R1	M 02/01/2005 M 10/01/2004	142,127.48 799,191.17	141,638.12 795,972.48	152,392.41 842,944.23
FINMA POOL #9000	AAA+8.0000 8.091	31360L3R1	M 10/01/2004	199,191.11	195,912.40	042,944.23
Instrument Total	113			936,237,712.63	934,396,000.75	957,544,819.48
	Instrument -	GNMA GOVERI	NMENT NATIONAL MC	RTGAGE ASSOCIATIO	N	
ONDER DOOL # 255500	77.7.7.0000 7.077	262045550	M 10/15/0005	15 000 405 10	15 000 425 77	15 526 005 07
GNMA POOL # 377622 GNMA POOL # 410297		36204RPF9 36206FX23	M 10/15/2025 M 11/15/2025	15,022,485.10 6,488,055.21	15,008,435.77 6,571,562.17	15,536,905.07 6,809,992.51
GNMA POOL # 410297 GNMA POOL # 414637		36206LS26	M 11/15/2025 M 10/15/2025	8,472,283.79	8,464,333.37	8,762,403.03
GNMA POOL # 414637 GNMA POOL #05139		362030V88	M 10/15/2025 M 02/01/2005	72,379.66	71,348.53	74,539.59
GNMA POOL #05139 GNMA POOL #103868		36214EJM8	M 04/01/2008	228,081.42	222,415.21	242,287.86
GNMA POOL #103888 GNMA POOL #103871		36214EJQ9	M 10/01/2009	248,163.90	246,743.44	269,344.70
GNMA POOL #103071 GNMA POOL #196063		36217KWY0	M 03/01/2005 M 03/01/2017	111,468.23	107,527.98	121,847.42
GNMA POOL #190003 GNMA POOL #221981		36218GRA6	M 10/01/2017	1,822,803.49	1,783,755.34	2,016,367.00
GNMA POOL #221901 GNMA POOL #327203		36224FNU0	M 02/01/2017	1,981,958.84	1,850,405.14	2,018,836.49
GNMA POOL #337519		36224S4C3	M 09/01/2023	6,266,590.76	5,805,192.97	6,383,191.12
GNMA POOL #345139		36203CLU4	M 12/01/2023	4,510,943.57	4,106,688.70	4,594,877.20
GNMA POOL #345605		36203C3N0	M 03/01/2024	6,498,879.10	6,064,473.27	6,617,916.90
GNMA POOL #315005		36203DG61	M 01/01/2024	14,117,500.30	12,853,801.42	14,380,179.93
1002 010721	1111.0.0000 0.179		11 01, 01, 2021	,,	,,	_ 1,000, 1.0.00

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	TNCOME				
	Portfolio - FI	FIXED IN	COME			
	Instrument - GNMA		NT NATIONAL MORTGAG	E ASSOCIATION		
GNMA POOL #345990	AAA+6.5000 7.866	36203DKB5	M 12/01/2023	8,043,172.44	7,455,360.59	8,192,829.07
GNMA POOL #345000 GNMA POOL #346013		36203DKB5	M 01/01/2024	14,772,906.85	13,208,158.91	15,047,781.41
GNMA POOL #346691		36203EC48	M 08/15/2023	3,660,460.42	3,483,134.07	3,853,037.25
GNMA POOL #346927		36203ELG1	M 12/01/2023	8,052,636.70	7,465,674.99	8,202,469.43
GNMA POOL #347041		36203EP28	M 01/01/2024	3,274,668.30	2,946,090.35	3,335,598.96
GNMA POOL #351410		36203KKX1	M 01/01/2024	24,730,269.30	22,568,329.75	25,190,417.19
GNMA POOL #352113		36203LDS8	M 08/15/2023	6,465,984.23	6,152,986.11	6,806,159.66
GNMA POOL #354587	AAA+7.5000 8.524	36203N2U1	M 05/15/2023	2,398,496.49	2,281,561.12	2,524,681.39
GNMA POOL #354610	AAA+7.5000 8.518	36203N3T3	M 07/15/2023	2,772,026.42	2,637,347.68	2,917,862.74
GNMA POOL #354687	AAA+6.5000 7.736	36203N6Y9	M 11/01/2023	4,513,978.02	4,214,218.98	4,597,968.11
GNMA POOL #354693	AAA+7.0000 8.109	36203N7E2	M 11/01/2023	9,526,151.53	8,998,829.74	9,870,267.89
GNMA POOL #354733	AAA+6.5000 8.510	36203PBA0	M 01/01/2024	8,057,574.25	7,205,071.84	8,207,498.85
GNMA POOL #354739	AAA+6.5000 8.507	36203PBG7	M 01/01/2024	26,357,883.41	23,573,239.45	26,848,315.77
GNMA POOL #354798	AAA+7.0000 7.452	36203PDB6	M 04/01/2024	24,545,392.19	24,028,566.53	25,426,899.05
GNMA POOL #354809	AAA+6.5000 7.842	36203PDN0	M 04/01/2024	13,195,128.68	12,236,302.32	13,436,819.46
GNMA POOL #366657		36204DJA8	M 12/01/2023	12,651,730.41	11,518,264.67	12,887,136.95
GNMA POOL #366685		36204DJ67	M 01/01/2024	3,673,956.80	3,302,398.92	3,742,316.90
GNMA POOL #366737		36204DLS6	M 04/01/2024	21,796,632.54	19,806,709.70	22,195,874.20
GNMA POOL #366792		36204DNH8	M 05/01/2024	9,779,431.60	8,925,578.71	9,958,558.19
GNMA POOL #371713		36204J3W4	M 04/01/2024	6,649,530.36	6,206,926.63	6,771,327.60
GNMA POOL #376371		36204QCG3	M 01/01/2024	31,439,895.11	31,128,376.25	32,575,608.93
GNMA POOL #376506		36204QGP9	M 05/01/2024	11,646,128.27	10,832,207.68	11,859,446.52
GNMA POOL #376507		36204QGQ7	M 05/01/2024	4,698,934.44	4,278,165.68	4,785,003.26
GNMA POOL #379194		36204TGB4	M 01/01/2024	7,093,016.49	6,459,643.58	7,222,936.91
GNMA POOL #385849		36205BTE2	M 08/15/2024	2,674,308.81	2,549,339.96	2,813,747.28
GNMA POOL #412373		36206JCJ1	M 11/15/2027	5,082,328.00	5,111,423.31	5,242,285.80
GNMA POOL #412383		36206JCU6	M 12/15/2027	13,594,913.05	13,776,669.41	14,022,790.28
GNMA POOL #412389		36206JC28	M 12/15/2027	12,081,339.84	12,235,457.28	12,461,579.88
GNMA POOL #413442		36206KHT1	M 10/15/2025	10,667,888.34	10,708,239.86	11,197,228.96
GNMA POOL #413451		36206KH46	M 10/15/2025	9,641,313.92	9,748,570.27	10,119,715.92
GNMA POOL #414636		36206LSZ3	M 10/15/2025	4,231,180.85	4,247,185.46	4,441,132.05
GNMA POOL #414675		36206LT82	M 10/15/2025	4,502,713.69	4,552,804.87	4,726,138.34
GNMA POOL #416782		36206N6T7	M 11/15/2025	10,113,869.86	10,269,148.93	10,615,720.09
GNMA POOL #461111		36208UGU5	M 12/15/2027	12,050,101.40	12,202,321.08	12,429,358.26
GNMA POOL #462363		36208VTU9	M 11/15/2027	5,633,896.34	5,666,151.83	5,811,213.85
GNMA POOL #462495		36208VXY6	M 01/15/2028	39,023,870.90	39,528,961.08	40,227,887.40
GNMA POOL #462599		36208V3G8	M 03/15/2028	19,842,492.90	20,116,417.80	20,096,609.09
GNMA POOL #477482		36209PM79 362097PT8	M 10/15/2028	14,544,908.94	14,737,766.43	14,731,180.75 234,808.00
GNMA POOL #64334	AAA+8.0000 8./93	30209/P18	M 01/01/2009	221,040.15	217,002.70	234,808.00

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	O INCOME				
	Portfolio - FI	FIXED INC	OME			
	Instrument - GNMA	GOVERNMEN	T NATIONAL MORTGAG	GE ASSOCIATION		
GNMA POOL #780047		2 36225ABQ2	M 12/15/2017	4,571,660.25	4,801,675.00	5,057,582.02
GNMA POOL #780109		2 36225ADN7	M 11/15/2015	6,218,307.98	7,018,538.30	7,395,164.23
GNMA POOL #780141		36225AEN6	M 12/15/2020	5,411,147.50	5,701,862.00	6,065,210.94
GNMA POOL #780158		7 36225AE71	M 11/15/2017	24,826,463.50	25,569,523.14	26,605,693.38
GNMA POOL #780421		36225APE4	M 08/15/2026	4,606,346.82	4,745,608.69	4,823,121.51
GNMA POOL #780465		36225AQS2	M 11/15/2026	21,826,176.82	21,967,376.06	22,513,119.36
GNMA POOL #780498		36225ART9	M 01/15/2027	4,219,883.07	4,349,408.93	4,418,470.78
GNMA POOL #780587		7 36225AUL2	M 06/15/2027	5,654,148.33	5,689,593.44	5,832,103.22
GNMA POOL# 423911		9 36206W3U7	M 05/15/2026	7,405,875.67	7,604,427.81	7,883,159.67
GNMA POOL# 442138		9 36207UEK0	M 11/15/2026	4,208,625.83	4,316,619.66	4,479,857.74
GNMA POOL# 447754		36208DMB8	M 07/15/2027	4,730,608.26	4,860,499.53	4,953,230.68
GNMA POOL# 455273		36208MXA8	M 08/15/2027	4,384,666.21	4,508,780.06	4,591,008.60
GNMA POOL# 455322 GNMA POOL# 462481		9 36208MYT6 2 36208VXJ9	M 10/15/2027 M 01/15/2028	5,213,382.04 26,588,978.06	5,355,446.51 27,105,933.65	5,458,723.81 27,425,821.83
				13,259,090.59		
GNMA POOL# 462738 GNMA POOL# 464819		1 36208WBF9 3 36208YK81	M 05/15/2028 M 09/15/2028		13,449,102.52	13,668,177.74
GNMA POOL# 464819 GNMA POOL# 464837		36208YLS6	M 09/15/2028 M 09/15/2028	15,249,781.00 11,109,059.68	15,351,251.17 11,264,281.29	15,445,079.87 11,451,811.20
GNMA POOL# 404837 GNMA POOL# 475562		36209MJF2	M 09/15/2028 M 09/15/2028	20,834,406.02	20,972,766.00	21,101,225.32
GNMA POOL# 473302 GNMA POOL# 780137		36225AEJ5	M 05/15/2028 M 05/15/2015	12,428,229.29	13,175,860.80	13,887,510.55
GNMA POOL# 780137 GNMA POOL# 780220		1 36225AE63	M 08/15/2015	8,048,017.12	8,291,890.36	8,426,756.82
GNMA POOL# 780545		2 36225ATA8	M 04/15/2027	16,970,871.26	17,478,627.22	17,769,520.45
GNMA POOL# 780601		1 36225AU24	M 07/15/2027	11,636,588.66	11,877,593.89	12,002,830.89
GNMA POOL# 780798		5 36225A3F5	M 12/15/2027	31,550,540.16	32,373,009.07	33,035,308.59
Instrument Total	75			770,496,600.02	757,566,962.93	797,747,389.66
	Instrument ·	-GNMA II GNMA	II			
GNMA POOL# 2699	AAA+6.0000 7.70	3 36202C7L1	M 01/20/2029	40,095,781.46	36,086,211.69	39,671,568.10
		3 302020722	11 01, 20, 2023	, ,	, ,	
Instrument Total	1			40,095,781.46	36,086,211.69	39,671,568.10
	Instrument	-MTN MEDI	UM TERM NOTES			
AIR PRODUCTS & CHEMICALS	A3 6.8500 6.830	00915XBQ3	S 10/09/2003	6,000,000.00	6,002,526.87	6,289,046.67
CIT GROUP) 12560QAQ2	S 06/17/2002	22,400,000.00	22,458,903.75	22,849,810.67
KEYCORP		9 49326GAA6	S 09/16/2002	5,000,000.00	5,014,778.37	5,271,030.56
R.R. DONNELLEY & SONS, CO.		3 25786TBE2	S 07/05/2005	5,000,000.00	5,021,652.99	5,236,905.56
R.R. DONNELLEY & SONS, CO.		3 25786TBA0	S 06/21/2005	5,000,000.00	5,021,466.46	5,237,405.56
Instrument Total	5			43,400,000.00	43,519,328.44	44,884,199.02

Investment Desc	Rating Coupon	Yield Identifie	r F Maturity	Par/Shares	Book Value	Market Value
	Group - Portfolio - Instrument -		INCOME D AMORTIZATION CLASS	I		
FHLMC 1682 PH PAC I FHLMC 1766 BC PAC I FHLMC 179 A PAC I		8.605 3133T3M39 8.576 3133T5XL2 9.419 3129038G5	M 03/15/2023 M 04/15/2022 M 07/01/2021	12,500,000.00 25,000,000.00 668,122.11	11,756,145.49 23,529,912.93 668,122.12	13,002,604.17 25,846,875.00 686,662.50
Instrument Total	3			38,168,122.11	35,954,180.54	39,536,141.67
	Instru	ment -SUP S	UPRANATIONALS			
ASIAN DEVELOPMENT BANK DEUTSCHE AUSGLEICHSBANK INTL FINANCE CORPORATION		7.341 045167BE2 7.113 251516AF7 7.149 45950VAG1	S 05/31/2005 S 06/23/2005 S 04/06/2005	50,000,000.00 50,000,000.00 20,000,000.00	50,232,789.27 49,827,353.60 19,984,118.38	55,040,416.67 53,998,777.79 21,951,658.34
Instrument Total	3			120,000,000.00	120,044,261.25	130,990,852.80
	Instru	ment -TBD T	REASURY BONDS			
US TREASURY	AAA+6.0000	5.412 9128275N8	S 08/15/2009	13,000,000.00	13,470,611.35	14,144,169.57
Instrument Total	1			13,000,000.00	13,470,611.35	14,144,169.57
	Instru	ment -TIPS T	REASURY INFLATION PR	OTECTED SECURITIES	3	
TSY INFL IX NOTE		3.541 912810FD5 3.492 9128273T7	M 04/15/2028 M 01/15/2008	26,370,670.34 24,111,857.73	26,407,514.19 24,150,002.37	29,756,718.17 27,228,344.57
Instrument Total	2			50,482,528.07	50,557,516.56	56,985,062.74
	Instru	ment -TSO T	REASURY ZERO STRIPS			
U S TREASURY PRINCIPAL U S TREASURY PRINCIPAL	AAA+0.0000 AAA+0.0000	6.389 912803AG8 6.388 912803AD5	08/15/2005 05/15/2005	25,000,000.00 89,400,000.00	19,907,090.33 72,322,710.07	21,448,500.00 77,968,422.00
Instrument Total	2			114,400,000.00	92,229,800.40	99,416,922.00
	Instru	ment -TSN T	REASURY NOTES			
U S TREASURY U S TREASURY U S TREASURY	AAA+6.2500 AAA+6.3750 AAA+7.8750	5.029 912827J78 2.158 912827G55 3.116 912827R87	S 02/15/2003 S 08/15/2002 S 11/15/2004	29,100,000.00 55,400,000.00 26,400,000.00	29,480,378.38 56,834,495.10 29,823,006.71	31,079,013.51 58,294,067.40 29,624,877.41
Instrument Total	3			110,900,000.00	116,137,880.19	118,997,958.32

Investment Desc	Rating Coupon Yie	ld Identifie	er F	Maturity	Par/Shares	Book Value	Market Value
	Group - FI	XED INCOME					
	Portfolio - FI		INCOME				
	Instrument - TS	Y USTR	REASURIES				
U S TREASURY	AAA+6.1250 5.	926 912810FB9	s i	11/15/2027	27,385,000.00	28,091,045.87	29,000,779.30
U S TREASURY	AAA+8.0000 6.	857 912810EL8	S I	11/15/2021	36,700,000.00	41,206,827.19	46,830,915.37
U S TREASURY	AAA+6.8750 6.	357 912827X80	s (05/15/2006	31,120,000.00	31,721,303.79	34,562,684.40
U S TREASURY	AAA+0.3750 7.	767 912810CK2		11/15/2009	111,230,000.00	118,668,150.47	132,367,070.70
U S TREASURY		368 912810EG9		08/15/2020	121,960,000.00	153,013,350.53	167,710,887.92
U S TREASURY		327 912810DY1		05/15/2017	56,774,000.00	70,015,465.29	75,218,197.58
U S TREASURY		556 912810DF2		08/15/2013	70,000,000.00	90,277,436.90	100,456,026.08
U S TREASURY		476 912810EC8		02/15/2019	88,200,000.00	109,710,196.81	121,309,611.31
U S TREASURY		962 912810EM6		08/15/2022	92,555,000.00	106,519,923.93	111,508,830.39
US TREASURY		897 9128276D9		05/15/2005	37,200,000.00	40,519,338.24	40,783,245.81
US TREASURY		137 9128272Y7		06/30/2002	65,400,000.00	66,722,733.82	66,877,559.42
US TREASURY		884 9128277B2		08/15/2011	40,115,000.00	40,448,543.35	40,747,046.71
US TREASURY N/B US TREASURY N/B		127 9128276J6 016 9128276H0		08/15/2010 07/31/2002	24,550,000.00 25,600,000.00	25,601,602.82 26,222,866.46	26,289,582.31
US TREASURY N/B		580 9128274V1		11/15/2008	60,000,000.00	60,592,181.84	26,928,253.22 60,092,827.63
US TREASURY N/B		318 9128274VI		03/31/2002	14,600,000.00	14,747,557.42	15,010,364.29
US IREASURI N/B	AAA+0.5000 2.	310 912027063	5 (03/31/2002	14,000,000.00	14,747,557.42	15,010,304.29
Instrument Total	16				903,389,000.00	1,024,078,524.73	1,095,693,882.44
	Instrumen	t -VADM V	ERY ACCUR	ATELY DEFIN	ED MATURITY		
FNR 2001-20 VB	AAA+6.0000 6.	692 31359SXA3	М (09/25/2017	37,000,000.00	35,037,053.19	36,260,000.00
Instrument Total	1				37,000,000.00	35,037,053.19	36,260,000.00
Portfolio Total	636				7,509,178,754.50	7,571,444,259.21	7,934,669,568.81
Group Total	636		7,509,178	8,754.50 /	0.00	7,571,444,259.21	7,934,669,568.81

Monthly	Market	Portfolio

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value		
Group - FIXED INCOME - EXTERNALLY MANAGED Portfolio - HUFF W.R. HUFF ASSET MANA Instrument - EXFI EXTERNAL MANAGED FI								
HUFF - FIXED INCOME HUFF - LIQUIDITY		O IF-HUFF O IL-HUFF	00/00/0000 00/00/0000	2,238,320.68 224,384.80	223,832,068.91 22,438,480.98			
Instrument Total	2	0 11 11011	00, 00, 0000	2,462,705.49	246,270,549.89			
	Instrument -INTF INTERNATIONAL FUNDS							
SECURITY LENDING INCOME -	EXT. 0.0000 0.00	0 SL-EXFI	00/00/0000	0.00	0.00			
Instrument Total	1			0.00	0.00			
Portfolio Total	3			2,462,705.49	246,270,549.89	243,892,354.55		

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED Portfolio - PIMCO Instrument - EXFI	INCOME - EXTER PACIFIC IN EXTERNAL M	VESTMENT C			
PIMCO - FIXED INCOME PIMCO - LIQUIDITY		IF-PIMCO IL-PIMCO	00/00/0000 00/00/0000	2,543,234.34 217,537.58	254,323,434.64 21,753,758.78	
Instrument Total	2			2,760,771.93	276,077,193.42	
Portfolio Total	2			2,760,771.93	276,077,193.42	275,020,023.84

Monthly	Market	Portfolio

Investment Desc	Rating Coupon Yield Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED INCOME - EXTERN Portfolio - SALOMON SALOMON BRO Instrument - EXFI EXTERNAL MA	S. ASSET			
SALOMON - FIXED INCOME SALOMON - LIQUIDITY	0.0000 0.000 IF-SALOMON 0.0000 0.0000 IL-SALOMON	00/00/0000 00/00/0000	2,113,808.56 20,868.57	211,380,856.30 2,086,857.27	
Instrument Total	2		2,134,677.13	213,467,713.57	
Portfolio Total	2		2,134,677.13	213,467,713.57	226,051,889.00

Monthly	Market	Portfolio

Investment Desc	Rating Coupon Yield Identifier	F Maturity	Par/Shares	Book Value	Market Value
		ERNALLY MANAGED INVESTMENTS MANAGED FI			
FIDELITY - FIXED INCOME FIDELITY - LIQUIDITY	0.0000 0.000 IF-FIDELIT 0.0000 0.000 IL-FIDELIT	00/00/0000 00/00/0000	1,963,323.36 160,517.78	196,332,336.29 16,051,778.92	
Instrument Total	2		2,123,841.15	212,384,115.21	
Portfolio Total	2		2,123,841.15	212,384,115.21	221,415,577.00
Group Total	9	9,481,995.72 /	0.00	948,199,572.09	966,379,844.39

Portfolio ID		Par/Shares	Book Value	Market Value
	Group - COMMON STOCK - INTERNALLY MANAGED			
VAL LARGE CAP VALUE ACTI VAP LARGE CAP VALUE PASS IND LARGE CAP SELECT MV4 MID-CAP VALUE MG4 MID-CAP GROWTH GP5 LARGE CAP GROWTH SNP S&P 500 PASSIVE SP4 S&P 400 PASSIVE SP6 S&P 600 PASSIVE HCP HEALTHCARE TEC TECHNOLOGY		48,923,357.54 193,300,998.47 35,822,392.77 22,459,063.12	1,709,575,872.18 5,161,967,623.94 815,689,705.39 635,004,831.09 4,076,481,842.94 3,313,618,586.18 114,920,477.74 346,224,325.19 47,754,710.08	125,157,903.55 377,261,295.44 49,603,384.08
Group Total	0.00 /	662,431,032.12	19,952,619,505.42	23,192,988,353.96
	Group - COMMON STOCK - EXTERNALLY MANAGED			
6DG DAVID J. GREENE - VA 6DH DUNCAN-HURST - GROWT 6FT FULLER & THALER - BL 6JL JACOBS LEVY - VALUE 6LA LORD, ABBETT & CO - 6PI PIMCO - GROWTH 6NC NEXT CENTURY GROWTH Group Total	0.00 /	11,575,693.14 2,302,413.47 3,102,087.82 2,540,562.39 8,434,875.72 5,161,441.90 2,889,290.65	44,572,626.24 14,556,827.50 34,925,345.51 83,271,145.64 51,362,290.91 52,867,573.96	52,559,659.73 20,262,268.79 38,737,701.35 92,570,345.29 56,811,497.07 62,953,067.50
Group Total	0.00 /	30,000,305.10	347,314,330.70	350,735,741.00
Group Total - COMMON STOCK	0.00 /	698,437,397.22	20,300,134,044.18	23,583,744,095.82

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - VAL		RGE CAP VALUE	л Стт			
	Instrument - COM		MMON STOCK	ACII			
	THE CLUMCHE COM	COL	Milon Block				
ADC COMMUNICATIONS INC	0.000	ADCT	000886101	4.6000	474,500.00	10,505,593.88	2,182,700.00
ADVANCED MICRO DEVICES INC			007903107	15.8600	216,000.00	4,274,692.04	3,425,760.00
AES CORP	0.000	AES	00130H105	16.3500	822,000.00	22,984,198.27	13,439,700.00
AETNA INC.	0.121		00817Y108	32.9900	62,000.00	1,102,878.19	2,045,380.00
AFLAC INC	0.814		001055102	24.5600	270,000.00	5,747,823.87	6,631,200.00
AGILENT TECHNOLOGIES INC	0.000		00846U101	28.5100	330,400.00	12,272,600.68	9,419,704.00
AIR PROD. & CHEM.	1.705		009158106Q	46.9100	77,100.00	2,991,110.02	3,616,761.00
ALBERTSON'S, INC.	2.413		013104104Q	31.4900	244,200.00	9,080,578.57	7,689,858.00
ALCAN INC	1.669		013716105Q	35.9300	160,000.00	5,178,715.56	5,748,800.00
ALCOA INC.	1.687		013817101Q	35.5500	668,400.00	20,810,166.51	23,761,620.00
ALLEGHENY ENERGY INC.	4.748		017361106Q	36.2200	75,600.00	2,377,023.54	2,738,232.00
ALLEGHENY TECHNOLOGIES INC			01741R102	16.7500	60,000.00	1,215,330.00	1,005,000.00
ALLIED WASTE INDUSTRIES	0.000		019589308	14.0600	121,000.00	1,694,000.00	1,701,260.00
ALLSTATE CORP	2.255		020002101Q	33.7000	460,000.00	16,764,961.04	15,502,000.00
ALLTEL CORP	2.203		020039103Q	61.7300	197,500.00	13,960,736.47	12,191,675.00
AMBAC FINANCIAL GROUP INC.	0.622 6.004		023139108Q	57.8600	59,400.00	2,454,499.89	3,436,884.00
AMERICAN ELECTRIC DOWER	5.513		023608102Q	42.3000 43.5300	85,000.00	3,062,935.87 9,511,592.08	3,595,500.00
AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO.	0.896		025537101Q 025816109Q	35.6900	248,600.00 773,100.00	28,311,271.58	10,821,558.00 27,591,939.00
AMERICAN EXPRESS CO. AMERICAN INTL GROUP	0.898		026874107Q	79.4000	1,638,043.00	91,730,455.87	130,060,614.20
AMERICAN INIL GROUP AMERICAN POWER CONVERSION	0.214	-	029066107	14.4600	184,700.00	3,525,447.62	2,670,762.00
AMERISOURCEBERGEN CORP	0.047		03073E105	63.5500	33,000.00	2,103,386.30	2,070,702.00
AMR CORP.	0.000		001765106	22.1700	190,800.00	7,113,508.42	4,230,036.00
AMSOUTH BANCORPORATION	4.656		032165102	18.9000	275,600.00	4,968,523.85	5,208,840.00
ANADARKO PETROLEUM CORP	0.527		032511107Q	56.8500	240,000.00	11,525,954.25	13,644,000.00
AOL TIME WARNER INC	0.000		00184A105	32.1000	2,787,200.00	119,625,337.61	89,469,120.00
AON CORP	2.533	AOC	0373891030	35.5200	250,000.00	8,864,575.00	8,880,000.00
APACHE CORP.	0.200	APA	037411105	49.8800	83,380.00	3,904,560.00	4,158,994.40
APPLE COMPUTER INC.	0.000	AAPL	037833100	21.9000	200,000.00	4,328,000.00	4,380,000.00
APPLIED MICRO CIRCUITS COR	P 0.000	AMCC	03822W109	11.3200	383,900.00	5,194,628.63	4,345,748.01
ARCHER DANIELS MIDLAND CO	1.393		039483102Q	14.3500	509,251.00	6,547,618.45	7,307,751.85
AT&T CORPORATION	0.826		001957109Q	18.1400	2,145,000.00	52,220,742.17	38,910,300.00
AT&T WIRELESS SERVICES INC			00209A106	14.3700	1,651,148.00	34,640,808.16	23,726,996.76
AUTODESK INC.	0.643		052769106Q	37.2700	33,000.00	1,283,148.90	1,229,910.00
BAKER HUGHES CORP	1.261		057224107Q	36.4700	233,600.00	6,382,020.74	8,519,392.00
BANK OF AMERICA CORP.	3.812		060505104Q	62.9500	1,003,000.00	59,953,187.65	63,138,850.00
BANK ONE CORPORATION	2.151		06423A103Q	39.0500	751,400.00	34,622,634.71	29,342,169.98
BARRICK GOLD CORP.	1.379		067901108S	15.9500	305,000.00	5,857,112.99	4,864,750.00
BAUSCH & LOMB INC	2.761	ROT	071707103Q	37.6600	50,000.00	2,088,240.00	1,883,000.00

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
Group - COMMON STOCK							
	Portfolio - VAL	т.	ARGE CAP VALUE	ACTI			
BB&T CORPORATION BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY BELLSOUTH BEMIS CO. BIG LOTS, INC. BLACK & DECKER BMC SOFTWARE BOEING CO BOISE CASCADE CORP BROADCOM CORP CL A BRUNSWICK CORP BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES CALPINE CORPORATION CAPITAL ONE FINANCIAL CORP. CARNIVAL CORP CATERPILLAR INC. CENDANT CORP. CENTEX CORP CENTEX CORP CENTURYTEL, INC. CHARTER ONE FNCL INC. CHEVRONTEXACO CORP CIENA CORP. CIGNA CORP. CIGNA CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINCINCATI FINANCIAL CORP. CINCICUIT CITY STORES CITIGROUP INC. CLEAR CHANNEL COMMUNICATION CMS ENERGY CORP COCA-COLA ENTERPRISE COMCAST CP CL A SPL COMPAQ COMPUTER CORP. COMPUTER ASSOCIATE INTL. IN COMPUTER SCIENCES COMPUWARE CORP	Portfolio - VAL Instrument - COM	C	OMMON STOCK				
BB&T CORPORATION	2.880	BBT	054937107	36.1100	210,200.00		7,590,322.00
BEAR STEARNS COMPANIES INC	1.023	BSC	073902108	58.6400	62,900.00	3,034,038.84	3,688,456.00
BECTON DICKINSON & COMPANY	1.146	BDX	075887109Q		263,500.00	7,636,370.19	8,735,025.00
BELLSOUTH	1.992	BLS	079860102Q		1,166,800.00	48,136,457.96	44,513,420.00
BEMIS CO.	2.033	BMS	081437105Q	49.1800	33,000.00	1,043,645.76	1,622,940.00
BIG LOTS, INC.	0.000	BLI	089302103	10.4000	69,400.00 52,500.00	1,227,745.18	721,760.00 1,980,825.00
BLACK & DECKER	1.272	BDK	091797100Q	37.7300	52,500.00	2,305,805.92	1,980,825.00
BMC SOFTWARE	0.000	BMC	055921100	16.3700	52,500.00 270,000.00 550,000.00 35,000.00 225,900.00 61,900.00	8,322,468.38	4,419,900.00
BOEING CO	1.753	BA	097023105Q	38.7800	550,000.00	20,400,873.93	21,329,000.00
BOISE CASCADE CORP	1.764	BCC	097383103Q	34.0100	35,000.00	1,286,169.50	1,190,350.00
BROADCOM CORP CL A	0.000	BRCM	111320107	40.8700	225,900.00	33,738,373.03	9,232,533.00
BRUNSWICK CORP	2.297	BC BC	117043109Q	21.7600	61,900.00	1,161,888.76	1,346,944.00
BURLINGTON NORTHERN SANTA F	E 1.682	BNI	12189T104Q	28.5300	285,000.00	7,523,197.00	8,131,050.00
BURLINGTON RESOURCES	1.465	BR	122014103Q	37.5400	123,800.00	4,801,036.14	4,647,452.00
CALPINE CORPORATION	0.000	CPN	131347106	16.7900	746,900.00	14,712,171.91	12,540,450.99
CAPITAL ONE FINANCIAL CORP.	0.203	COF	14040H105	53.9500	746,900.00 123,200.00	6,032,918.59	6,646,640.00
CARNIVAL CORP	1.495	CCL	1436581020	28.0800	451,800.00 245,000.00 530,400.00	18,599,147.24	12,686,544.00
CATERPILLAR INC.	2.679	CAT	1491231010	52.2500	245,000.00	12,361,665.79	12,801,250.00
CENDANT CORP.	0.000	CD	151313103	19.6100	530,400.00	10,381,572.99	10,401,144.00
CENTEX CORP	0.280	CTX	1523121040	57.0900	10,000.00	240,691.33	570,900.00
CENTURYTEL, INC.	0.609	CTL	156700106	32.8000	10,000.00 90,000.00	240,691.33 2,881,202.95	2,952,000.00
CHARTER ONE FNCL INC.	2.946	CF	160903100Q	27.1500	60,797.00	1,455,673.29	1,650,638.55
CHEVRONTEXACO CORP	3.124	CVX	166764100Q	89.6100	60,797.00 677,485.00	54,459,981.21	60,709,430.86
CHUBB CORP	1.971	CB	171232101Q	69.0000	677,485.00 180,000.00 190,000.00 86,500.00	9,491,157.45	12,420,000.00
CIENA CORP.	0.000	CIEN	171779101	14.3100	190,000.00		2,718,900.00
CIGNA CORP.	1.381	CI	1255091090	92.6500	86,500.00	6,861,789.21	8,014,225.00
CINCINNATI FINANCIAL CORP	2.201	CINE	1720621010	38.1500	150.600.00	5,617,156.98	5,745,390.00
CINERGY CORP	5.384	CIN	1724741080	33.4300	150,600.00 128,000.00	3,681,027.42	4,279,040.00
CIRCUIT CITY STORES	0.269	CC	172737108Q	25.9500	394,800.00	8,144,202.27	10,245,060.00
CITIGROUP INC.	1.265	' C	172967101Q	50.4800	3,201,591.00	108,895,948.05	161,616,313.68
CLEAR CHANNEL COMMUNICATION	0.000	CCII	184502102			31,323,945.06	21,321,108.00
CMS ENERGY CORP	6 075	CMS	125896100Q	24.0300	418,800.00 88,400.00	2,198,417.92	2,124,252.00
COCA-COLA ENTERPRISE	0.844	CCE	191219104	18.9400	381,600.00		7,227,504.00
COMCAST CD CI. A SDI.	0.001	CMCSK	2003002000	36.0000	685 900 00	23,164,897.37	24,692,400.00
COMERICA INC	3 071	CMA	200300200Q 200340107Q	57.3000	685,900.00 165,000.00	7,811,628.77	9,454,500.00
COMPAO COMPLITER CORP	1 024	CPO	204493100	9.7600	1,335,000.00	29,650,372.10	13,029,600.00
COMPILTED ASSOCIATE INTI. IN	U 233	CZ	204912109S			15,862,562.48	12,243,950.00
COMPUTER ASSOCIATE INTL. IN	0.232	CCC	205363104	48.9800	110 000 00		
COMPUTER SCIENCES COMPUWARE CORP	0.000	CPWR	205638109	11.7900	110,000.00 259,400.00	7,200,923.96 3,202,387.16	5,387,800.00 3,058,326.00
COLIT OWARLE CORE	0.000	CEMIC	203030109	11.7500	239,400.00	3,202,307.10	3,030,320.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ				
	Portfolio - VAL		ARGE CAP VALUE	ACTI			
	Instrument - COM	CC	OMMON STOCK				
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	22.3700	115,000.00	3,676,286.47	2,572,550.00
CONAGRA FOODS, INC.	3.954		2058871020	23.7700	510,000.00	10,860,422.47	12,122,700.00
CONEXANT SYSTEMS INC.	0.000	CNXT	207142100~	14.3600	159,100.00	8,186,663.67	2,284,676.00
CONOCO INC	2.685	COC	208251504	28.3000	419,800.00	10,161,974.67	11,880,340.00
CONSECO INC	0.000	CNC	208464107	4.4600	200,000.00	2,027,420.00	892,000.00
CONSOLIDATED EDISON INC.	5.450	ED	209115104Q	40.3600	60,000.00	1,970,660.96	2,421,600.00
COOPER INDUSTRIES	4.009	CBE	216669101Q	34.9200	51,400.00	2,165,219.17	1,794,888.00
COORS (ADOLPH) CL-B	1.535	RKY	217016104Q	53.4000	97,000.00	5,497,610.94	5,179,800.00
CORNING INC	0.000		219350105Q	8.9200	1,578,100.00	31,803,719.02	14,076,652.00
CORNING INC COSTCO WHOLESALE CORP.	0.000	COST	22160K105	44.3800	255,000.00	10,968,490.36	11,316,900.00
CSX CORP.	1.141		126408103Q	35.0500	40,600.00	1,943,893.07	1,423,030.00
CVS CORP.	0.775		126650100Q	29.6000	245,000.00	8,570,602.71	7,252,000.00
DANA CORP	0.288		235811106Q	13.8800	216,600.00	4,956,874.93	3,006,408.00
DANAHER CORP	0.132		235851102	60.3100	83,500.00	3,370,821.38	5,035,885.00
DARDEN RESTAURANTS INC	0.226		237194105	35.4000	43,600.00	784,156.77	1,543,440.00
DEERE & CO.	2.015	DE	244199105Q	43.6600	175,400.00	7,363,225.35	7,657,964.00
DELPHI AUTOMOTIVE SYSTEMS CO	ORP 2.049	DPH	247126105	13.6600	314,000.00	4,595,962.77	4,289,240.00
DELTA AIR LINES, INC. DEVON ENERGY CORPORATION	0.341	DAL	247361108Q	29.2600	135,000.00	6,976,450.53	3,950,100.00
DEVON ENERGY CORPORATION	0.517	DVN	25179M103	38.6500	150,000.00	7,307,020.82	5,797,500.00
DISNEY (WALT) CO.	1.013		254687106Q	20.7200	1,310,900.00	42,911,876.92	27,161,848.00
DOLLAR GENERAL	0.872	DG	256669102	14.9000	205,000.00	2,956,619.73	3,054,500.00
DOMINION RESOURCES INC-VA	4.292 3.233	D	25746U109Q	60.1000	156,000.00	6,887,771.52	9,375,600.00
DONNELLEY (R.R.) & SONS CO.	3.233		257867101Q	29.6900	151,000.00	4,497,081.92	4,483,190.00
DOVER CORP.	1.456		260003108Q	37.0700	201,100.00	7,621,927.89	7,454,777.00
DOW CHEMICAL CO	3.966		260543103Q	33.7800	624,733.00	20,448,549.39	21,103,480.74
DTE ENERGY COMPANY	4.911		233331107Q	41.9400	103,800.00	3,848,100.63	4,353,372.00
DUKE ENERGY CORPORATION	2.801		264399106Q	39.2600	480,400.00	13,903,520.67	18,860,504.00
DYNEGY INC	1.176		26816Q101	25.5000	456,300.00	11,389,994.11	11,635,650.00
E I DUPONT DE NEM.	3.293		263534109Q	42.5100	645,000.00	39,119,846.63	27,418,950.00
EASTMAN CHEMICAL CO.	4.510		277432100Q	39.0200	41,200.00	1,802,255.39	1,607,624.00
EASTMAN KODAK	6.116		277461109Q	29.4300	123,800.00	7,397,517.97	3,643,434.00
EATON CORP.	2.365		278058102Q	74.4100	89,000.00	6,455,339.32	6,622,490.00
DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO. DOVER CORP. DOW CHEMICAL CO DTE ENERGY COMPANY DUKE ENERGY COMPANY DUKE ENERGY CORPORATION DYNEGY INC E I DUPONT DE NEM. EASTMAN CHEMICAL CO. EASTMAN KODAK EATON CORP. EL PASO CORP EMERSON ELECTRIC CO ENTERGY CORP. EOG RESOURCES INC EXELEON CORP	1.905		28336L109	44.6100	560,000.00	22,012,569.51	24,981,600.00
EMERSON ELECTRIC CO	2.714		291011104Q	57.1000	301,200.00	12,696,799.43	17,198,520.00
ENTERGY CORP.	3.375		29364G103Q	39.1100	142,300.00	4,051,240.27	5,565,353.00
EUG RESOURCES INC	0.409		26875P101	39.1100	15,500.00	653,444.88	606,205.00
EXELEON CORP	3.529		30161N101Q	47.8800	198,900.00	7,045,713.23	9,523,332.00
			30231G102Q	39.3000	4,390,000.00	129,127,128.26	172,527,000.00
FEDERATED DEPARTMENT STORES	0.000	FD	31410H101	40.9000	60,000.00	2,286,722.51	2,454,000.02

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - VAL		ARGE CAP VALUE	ACTI			
	Instrument - COM		OMMON STOCK				
FEDEX CORPORATION	0.000	FDX	31428X106	51.8800	110,000.00	4,138,300.55	5,706,800.00
FIRST ENERGY CORP.	4.288		337932107Q	34.9800	220,000.00	5,463,506.82	7,695,600.00
FLEETBOSTON FINANCIAL CORP			339030108Q	36.5000	756,094.00	20,787,034.82	27,597,431.00
FLUOR CORP (NEW)	1.711		343412102	37.4000	49,000.00	1,881,544.56	1,832,600.01
FORD MOTOR COMPANY	3.816		345370860	15.7200	984,600.00	26,973,198.16	15,477,912.00
FORTUNE BRANDS INC.	2.525		349631101Q	39.5900	100,300.00	2,928,800.85	3,970,877.00
FPL GROUP INC.	3.971		302571104Q	56.4000	107,500.00	5,354,291.82	6,063,000.00
FRANKLIN RESOURCES INC	0.737		354613101Q	35.2700	183,000.00	6,858,354.76	6,454,410.00
FREDDIE MAC	1.223		313400301Q	65.4000	442,500.00	20,191,294.12	28,939,500.00
GANNETT INC	1.368		364730101Q	67.2300	164,800.00	10,725,060.31	11,079,504.00
GAP INC	0.645		364760108Q	13.9400	540,000.00	15,644,521.73	7,527,600.00
GATEWAY INC.	0.000		367626108	8.0400	200,000.00	5,920,794.55	1,608,000.00
GENERAL DYNAMICS CORP.	1.406		369550108Q	79.6400	100,000.00	5,090,728.17	7,964,000.00
GENERAL MOTORS CORP	4.115		370442105Q	48.6000	351,600.00	21,610,766.82	17,087,760.00
GENUINE PARTS CO	3.106		372460105Q	36.7000	109,500.00	3,454,111.48	4,018,650.00
GEORGIA PACIFIC GOLDEN WEST FINANCIAL CORP GOODRICH CORP.	1.810		373298108Q	27.6100	46,472.00	1,656,457.57	1,283,091.92
GOLDEN WEST FINANCIAL CORP	0.492		381317106Q	58.8500	19,600.00	976,219.21	1,153,460.00
GOODRICH CORP.	4.132		382388106Q	26.6200	111,400.00	4,009,316.41	2,965,468.00
HALLIBURTON COMPANY	3.816		406216101Q	13.1000	267,000.00	8,325,521.49	3,497,700.00
HARRAH'S ENTERTAINMENT INC.			413619107	37.0100	70,000.00	1,555,059.06	2,590,700.00
HARTFORD FINL SERVICES	1.655		416515104	62.8300	211,000.00	11,164,670.76	13,257,130.00
HCA INC	0.207		404119109	38.5400	377,000.00	10,768,347.13	14,529,580.00
HEALTH MGMT ASSOCIATES CL A	0.000		421933102	18.4000	111,000.00	1,652,410.54	2,042,400.01
HEALTHSOUTH CORP	0.000		421924101	14.8200	254,000.00	3,911,148.00	3,764,280.00
HEWLETT-PACKARD CO	1.557		428236103Q	20.5400	1,206,900.00	36,071,980.27	24,789,726.00
HONEYWELL INTERNATIONAL INC			438516106Q	33.8200	570,000.00	27,637,122.67	19,277,400.00
HOUSEHOLD INTL. INC.	1.518		441815107Q	57.9400	250,000.00	10,028,946.54	14,485,000.00
ILLINOIS TOOL WORKS	1.299		452308109Q	67.7200	166,000.00	10,514,201.58	11,241,520.00
INCO LTD	0.000		453258402Q	16.9400	40,000.00	702,096.00	677,600.00
INGERSOLL-RAND CO-A	1.626		G4776G101Q	41.8100	132,800.00	6,113,266.91	5,552,368.00
INTERNATIONAL PAPER	2.478 1.188		460146103Q	40.3500	324,900.00	11,849,497.62	13,109,715.00
ITT INDUSTRIES INC	1.188		450911102	50.5000 26.9000	46,400.00 230,000.00	1,579,349.43	2,343,200.00
J C PENNEY INC			708160106Q			6,045,793.39	6,187,000.00
JABIL CIRCUIT INC	0.000		466313103	22.7200 8.6800	204,400.00 1,950,200.00	5,196,975.42	4,643,968.00
JDS UNIPHASE CORP JEFFERSON PILOT	2.377		46612J101 4750701080	46.2700	50,500.00	93,445,180.01 2,226,590.89	16,927,736.00 2,336,635.00
JOHNSON CONTROLS	1.634		4783661070	80.7500	15,500.00	942,839.00	1,251,625.00
JP MORGAN CHASE & CO.	3.741		478366107Q 46625H1000	36.3500	1,264,000.00	52,048,044.87	45,946,400.00
K MART CORP	0.000		482584109	5.4600	1,335,000.00	10,948,599.35	7,289,100.00
K MAKI COKP	0.000	1/1,1	402304103	5.4000	1,333,000.00	10,940,399.35	1,209,100.00

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	K				
			ARGE CAP VALUE	ACTI			
	Instrument - COM	C	OMMON STOCK				
KERR MCGEE CORP.	3.284	KMG	492386107Q	54.8000	64,600.00	3,710,806.65	3,540,080.00
KEYCORP	4.848		493267108Q	24.3400	361,200.00	7,984,082.18	8,791,608.00
KEYSPAN CORPORATION	5.137		49337W100	34.6500	86,400.00	2,653,926.30	2,993,760.00
KNIGHT RIDDER	1.540		499040103Q	64.9300	47,800.00	2,459,109.35	3,103,654.00
KRAFT FOODS INC - A	1.528		50075N104	34.0300	137,500.00	4,283,784.00	4,679,125.00
LEGGETT & PLATT INC	2.087		524660107	23.0000	125,000.00	2,323,850.53	2,875,000.00
LEHMAN BROTHERS HOLDING	0.419		524908100Q	66.8000	140,300.00	5,456,959.93	9,372,040.00
LIMITED INC.	2.038		532716107Q	14.7200	320,800.00	5,660,486.96	4,722,176.00
LIMITED INC. LINCOLN NATIONAL CORP LOCKHEED MARTIN CORPORATION	2.635		534187109Q	48.5700	58,800.00	2,329,142.78	2,855,916.00
LOCKHEED MARTIN CORPORATION	0.942		539830109Q	46.6700	139,300.00	4,651,005.01	6,501,131.00
LOCKHEED MARTIN CORPORATION LOEWS CORP LSI LOGIC CORP LUCENT TECHNOLOGIES MARATHON OIL CORP MARRIOTT INT'L INC CL-A MASCO CORP. MAY DEPT STORES MBIA INC.	1.083		540424108Q	55.3800	135,000.00	4,127,476.46	7,476,300.00
LSI LOGIC CORP	0.000		502161102	15.7800	441,820.17	8,423,612.68	6,971,922.28
LUCENT TECHNOLOGIES	0.000		549463107	6.2900	2,765,000.00	77,323,380.10	17,391,850.00
MARATHON OIL CORP	3.066		565849106Q	30.0000	258,711.00	5,396,631.08	7,761,330.00
MARRIOTT INT'L INC CL-A	0.639		571903202	40.6500	147,500.00	4,653,036.10	5,995,875.00
MAX DEDE GEODES	2.204 2.541		574599106Q	24.5000 36.9800	133,100.00 120,000.00	3,189,744.70 4,495,830.13	3,260,950.00
MBIA INC.	1.118		577778103Q 55262C100Q	53.6300	75,750.00	2,750,427.24	4,437,600.00 4,062,472.50
MBNA CORP	1.022		55262L100Q	35.2000	525,000.00	12,729,186.18	18,480,000.00
MCDONALDS CORDODATION	0.868		580135101Q	26.4700	1,134,400.00	38,182,223.35	30,027,568.00
MCVECCON CODD	0.641		58155Q103Q	37.4000	170,000.00	4,999,241.94	6,358,000.00
MCDONALDS CORPORATION MCKESSON CORP MERRILL LYNCH & CO. INC.	1.227		590188108Q	52.1200	526,300.00	23,920,572.39	27,430,756.01
METLIFE INC	0.631		59156R108	31.6800	377,500.00	12,575,424.80	11,959,200.00
MGIC INVESTMENT CORP	0.162		5528481030	61.7200	66,000.00	3,500,967.40	4,073,520.00
MICRON TECHNOLOGY INC	0.000		595112103Q	31.0000	378,000.00	12,213,479.03	11,718,000.00
MIDANE CODD	0 000		604675108	16.0200	665,052.21	12,033,863.00	10,654,136.40
MORGAN STANLEY DEAN WITTER &	C 1.644		6174464480	55.9400	685,000.00	42,722,077.48	38,318,900.00
MOTOROLA INC	1.065		620076109Q	15.0200	1,394,300.00	40,854,019.73	20,942,386.00
NABORS INDUSTRIES	0.000		629568106	34.3300	570,600.00	14,694,420.07	19,588,698.00
NAME ONLY CODD	4 025	MAGG	6354051030	29.2400	455,000.00	11,622,832.41	13,304,200.00
NATIONAL SEMICONDUCTOR CORP.	0.000	NSM	637640103	30.7900	115,000.00	3,167,527.40	3,540,850.00
NEWELL RUBBERMAID INC.	3.046	NWL	651229106Q	27.5700	171,000.00	4,888,503.04	4,714,470.00
NIKE INCCL B	0.853	NKE	654106103Q	56.2400	127,300.00	5,756,409.71	7,159,352.00
NISOURCE INCORPORATED	5.030	NI	65473P105Q	23.0600	125,000.00	2,530,271.23	2,882,500.00
NOBLE DRILLING CORP.	0.000	NE	655042109~	34.0400	148,600.00	3,553,985.68	5,058,344.00
NORFOLK SOUTHERN CORP.	1.309	NSC	655844108Q	18.3300	112,400.00	2,323,527.76	2,060,292.00
NATIONAL CITY CORP NATIONAL SEMICONDUCTOR CORP. NEWELL RUBBERMAID INC. NIKE INCCL B NISOURCE INCORPORATED NOBLE DRILLING CORP. NORFOLK SOUTHERN CORP. NORTEL NETWORKS CORP. HOLDIN	G 0.000	NT	656568102Q	7.5000	4,800,000.00	88,799,409.64	36,000,000.00
NORTHROP GRUMMAN CORP.	1.58/	NOC	666807102Q	100.8100	52,282.00	3,113,298.16	5,270,548.42
NOVELLUS SYSTEMS INC.	0.000	NVLS	670008101	39.4500	65,000.00	2,594,897.50	2,564,250.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - VAL		RGE CAP VALUE	ACTI			
	Instrument - COM	CO	MMON STOCK				
NUCOR CORP OCCIDENTAL PETROLEUM CORP. PACIFIC GAS & ELEC. CO.	1.284		670346105Q	52.9600	103,100.00	4,931,934.67	5,460,176.00
OCCIDENTAL PETROLEUM CORP.	3.769	OXY	674599105Q	26.5300	254,600.00	6,010,184.70	6,754,538.00
PACIFIC GAS & ELEC. CO.	0.000	PCG	69331C108Q	19.2400	240,300.00	6,856,120.15	4,623,372.00
OCCIDENTAL PETROLEUM CORP. PACIFIC GAS & ELEC. CO. PALM, INC PARKER-HANNIFIN CORP. PEPSI BOTTLING GROUP INC PHELPS DODGE CORP. PHILIP MORRIS COS PHILLIPS PETROLEUM PLACER DOME INC. PNC FINANCIAL SERVICES GROUP POWER ONE INC.	0.000	PALM	696642107	3.8800	150,000.00	3,076,846.83	582,000.00
PARKER-HANNIFIN CORP.	1.568	PH	701094104Q	45.9100	45,000.00	1,960,200.00	2,065,950.00
PEPSI BOTTLING GROUP INC	0.340	PBG	713409100	23.5000	80,000.00	1,772,300.00	1,880,000.00
PHELPS DODGE CORP.	0.000	PD	717265102Q	32.4000	20,000.00	833,076.00	648,000.00
PHILIP MORRIS COS	5.060	MO	718154107Q	45.8500	282,146.00	7,568,225.20	12,936,394.10
PHILLIPS PETROLEUM	2.389	P	718507106Q	60.2600	215,160.00	9,933,550.34	12,965,541.60
PLACER DOME INC.	0.916	PDG	725906101Q	10.9100	150,000.00	2,081,246.31	1,636,500.00
PNC FINANCIAL SERVICES GROUP	P 3.416	PNC	693475105Q	56.2000	183,000.00	9,195,295.56	10,284,600.00
POWER ONE INC.	0.000		739308104	10.4100	52,800.00	3,434,842.10	549,648.00
PPG INDUSTRIES INC.	3.248		693506107Q	51.7200	114,400.00	6,488,171.95	5,916,768.00
PPL CORPORATION	3.041		69351T106Q	34.8500	92,800.00	2,259,889.50	3,234,080.00
PRAXAIR INC.	0.000 3.248 3.041 1.230 4.708 0.187		74005P104Q	55.2500	65,000.00	2,728,453.04	3,591,250.00
PROGRESS ENERGY, INC	4.708 0.187		743263105Q	45.0300 149.3000	136,800.00 25,800.00	4,765,824.99	6,160,104.00
PROGRESSIVE CORP PROVIDIAN FINANCIAL CORP W/ PRUDENTIAL FINANCIAL INC PUBLIC SVC ENTERPRISES QWEST COMMUNICATIONS INTL. RAYTHEON COMPANY	0.187	PGR	743315103	3.5500		2,659,651.43	3,851,940.00
DDIDENTIAL CINANCIAL CORP W/.	0.000	PVN	74406A102 744320102	33.1900	275,000.00 50,000.00	6,275,176.27 1,375,000.00	976,250.00 1,659,500.00
DIDLIC CVC ENTERDRICEC	U.UUU	DEC	744520102	42.1900	164,533.00	4,842,909.96	6,941,647.27
OMEGA COMMINICATIONS INTE	0 252	PEG	749121109	14.1300	1,075,000.00	43,206,680.30	15,189,750.00
DAVTHEON COMPANY	2 463	עייים	7551115070	32.4700	392,600.00	12,226,016.41	12,747,722.00
DEEDOK INTEDNATIONAL LTD	0.000	DDK	7581113070	26.5000	33,500.00	786,758.70	887,750.00
RECTONS FINANCIAL CORD	3 740	RCBK	758940100Q	29.9400	160,000.00	4,459,754.72	4,790,400.00
RELIANT ENERGY INC	5 656	RET	75952J1080	26.5200	180,000.00	5,314,246.64	4,773,600.00
ROCKWELL COLLINS	1 846	COL	774341101	19.5000	117,900.00	2,594,146.59	2,299,050.00
ROCKWELL INT'L	3.695	ROK	773903109Q	17.8600	117,900.00	3,170,623.62	2,105,694.00
ROHM & HAAS CO	2.310	ROH	775371107Q	34.6300	131,200.00	4,478,105.05	4,543,456.00
ROWAN COS.	0.000	RDC	779382100	19.3700	80,000.00	1,497,192.00	1,549,600.00
ROYAL DUTCH PETE	2.448	RD	780257804S	49.0200	1,375,000.00	74,039,046.29	67,402,500.00
RYDER SYS. INC.	2.708	R	783549108Q	22.1500	42,500.00	888,733.52	941,375.00
SABRE HOLDINGS CORP.	0.000	TSG	785905100	42.3500	34,700.00	1,137,867.44	1,469,545.00
SAFECO CORP.	2.375	SAFC	786429100Q	31.1500	87,700.00	2,035,395.50	2,731,855.00
QWEST COMMUNICATIONS INTL. RAYTHEON COMPANY REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. RELIANT ENERGY INC. ROCKWELL COLLINS ROCKWELL INT'L ROHM & HAAS CO ROWAN COS. ROYAL DUTCH PETE RYDER SYS. INC. SABRE HOLDINGS CORP. SAFEWAY INC SANMINA-SCI CORP SBC COMMUNICATIONS INC. SCHLUMBERGER	0.000	SWY	786514208	41.7500	410,000.00	13,496,256.97	17,117,500.00
SANMINA-SCI CORP	0.000	SANM	800907107	19.9000	611,552.00	9,200,396.21	12,169,884.80
SBC COMMUNICATIONS INC.	2.629	SBC	78387G103Q	39.1700	2,115,600.00	90,767,423.36	82,868,052.00
SCHLUMBERGER	1.364	SLB	806857108Q	54.9500	425,000.00	25,510,020.82	23,353,750.00
SCIENTIFIC ATLANTA INC.	0.167	SFA	808655104Q	23.9400	96,000.00	3,951,159.62	2,298,240.00
SEARS ROEBUCK & CO.	1.931	S	812387108Q	47.6400	200,000.00	8,179,260.59	9,528,000.00

Investment Desc	Rating Coupon Yield	Ticke:	r Identifier F	Price	Par/Shares	Book Value	Market Value		
	Group - COMMON STOCK								
	Portfolio - VAL	T.2	ARGE CAP VALUE	ACTI					
	Portfolio - VAL Instrument - COM	CC	OMMON STOCK						
SEMPRA ENERGY SOLECTRON CORP SOUTHERN CO SOUTHWEST AIRLINES SPRINT CORP. ST. PAUL COMPANIES STAPLES INC STAPLES INC STARWOOD HOTELS & RESORTS STILLWELL FINANCIAL INC SYMBOL TECHNOLOGIES INC SYMOVUS FINANCIAL CORP T ROWE PRICE GROUP INC. TECO ENERGY TELLABS INC. TEMPLE-INLAND INC. TEMPLE-INLAND INC. TENET HEALTHCARE CORP TERADYNE INC TEXTRON INC. THOMAS & BETTS CORP. TMP WORLDWIDE INC TRANSOCEAN SEDCO FOREX INC. TRIBUNE CO TRW INC. TXU CORPORATION TYCO INT'L. LTD NEW UNION PACIFIC CORP. UNITED STATES STEEL CORP. UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNOCAL UNUMPROVIDENT CORP. US BANCORP VERIZON COMMUNICATIONS VIACOM INC-CLASS B VISTEON CORP VITESSE SEMICONDUCTOR CORP WACHOVIA CORP. NEW WASHINGTON MUTUAL INC.	4.073	SRE	816851109	24.5500	206,300.00	4,509,916.49	5,064,665.00		
SOLECTRON CORP	0.000	SLR	834182107	11.2800	455,400.00	10,563,723.30	5,136,912.00		
SOUTHERN CO	5.286	SO	842587107Q	25.3500	375,800.00	6,951,331.90	9,526,530.00		
SOUTHWEST AIRLINES	0.108	LUV	844741108Q	18.4800	402,300.00	5,388,723.11	7,434,504.00		
SPRINT CORP.	2.490	FON	852061100Q	20.0800	625,300.00	32,566,780.44	12,556,024.00		
ST. PAUL COMPANIES	2.547	SPC	792860108Q	43.9700	210,000.00	7,729,552.99	9,233,700.00		
STAPLES INC	0.000	SPLS	855030102	18.7000	209,400.00	3,967,442.99	3,915,780.00		
STARWOOD HOTELS & RESORTS	2.680	HOT	85590A203	29.8500	43,300.00 211,638.00	1,457,495.20	1,292,505.00		
STILLWELL FINANCIAL INC	0.147	SV	860831106	27.2200	211,638.00	4,818,367.32	5,760,786.36		
SUNTRUST BANKS INC.	2.551	STI	867914103Q	62.7000	172,900.00	10,797,717.55	10,840,830.00		
SYMBOL TECHNOLOGIES INC	0.125	SBL	871508107	15.8800	172,900.00 193,200.00 182,000.00	4,065,281.26	3,068,016.00		
SYNOVUS FINANCIAL CORP	2.035	SNV	87161C105	25.0500	182,000.00	4,232,812.29	4,559,100.00		
T ROWE PRICE GROUP INC.	1.727	TROW	74144T108Q	34.7300	90,800.00 90,800.00	3,431,120.82	3,153,484.00		
TECO ENERGY	5.259	TE	872375100Q	26.2400	90,800.00	1,980,126.88	2,382,592.00		
TELLABS INC.	0.000	TLAB	879664100	14.9600		9,529,773.47	3,814,800.00		
TEMPLE-INLAND INC.	2.256	TIN	879868107Q	56.7300	18,600.00	9,529,773.47 946,639.41	1,055,178.00		
TENET HEALTHCARE CORP	0.000	THC	88033G100	58.7200	150,600.00	4,448,302.45	8,843,232.00		
TERADYNE INC	0.000	TER	880770102	30.1400	112,500.00	6,008,863.13	3,390,750.00		
TEXTRON INC.	3.135	TXT	883203101Q	41.4600	145,000.00	8,968,480.59	6,011,700.00		
THOMAS & BETTS CORP.	0.000	TNB	884315102Q	21.1500	39,200.00 69,000.00	1,091,615.95	829,080.00 2,960,100.01		
TMP WORLDWIDE INC	0.000	TMPW	872941109	42.9000	69,000.00	3,447,658.20	2,960,100.01		
TRANSOCEAN SEDCO FOREX INC.	0.354	RIG	G90078109	33.8200	315,000.00	14,925,531.77	10,653,300.00		
TRIBUNE CO	1.175	TRB	8960471070	37.4300	185,700.00	6,886,718.81	6,950,751.00		
TRW INC.	1.889	TRW	8726491080	37.0400	113,500.00 161,100.00	4,806,182.62	4,204,040.00		
TXU CORPORATION	5.090	TXU	8731681080	47.1500	161,100.00	6,082,798.75	7,595,865.00		
TYCO INT'L. LTD NEW	0.084	TYC	902124106Q	58.9000	1,255,000.00	47,371,830.32	73,919,500.00		
UNION PACIFIC CORP.	1.403	UNP	9078181080			8,178,520.38	9,690,000.00		
UNISYS CORP.	0.000	UIS	909214108	12.5400	170,000.00 199,800.00	4,568,233.01	2,505,492.00		
UNITED STATES STEEL CORP.	2.208	X	9129091080	18.1100	30,000.00 294,000.00	607,773.00	543,300.00		
UNITED TECHNOLOGIES	1.392	UTX	913017109Q	64.6300	294,000.00	16,332,336.60	19,001,220.00		
UNOCAL	2.217	UCL	9152891020	36.0700	149,600.00	3,907,498.76	5,396,072.00		
UNUMPROVIDENT CORP.	2.225	UNM	91529Y106Q	26.5100	43,300.00	1,363,412.15	1,147,883.00		
US BANCORP	3.583	USB	902973304	20.9300	1,283,585.00	25,634,858.07	26,865,434.05		
VERIZON COMMUNICATIONS	3.244	VZ	92343V1040	47.4600	1,748,300.00	76,016,091.61	82,974,318.00		
VIACOM INC-CLASS B	0.000	VIA.B	925524308			46,187,861.15	49,315,550.00		
VISTEON CORP	1.595	VC.	92839U107	15.0400	1,117,000.00 75,000.00 454,400.00	1,281,952.50	1,128,000.00		
VITESSE SEMICONDUCTOR CORP	0.000	VTSS	928497106	12.4300	454,400.00	8,844,698.28	5,648,192.00		
WACHOVIA CORP - NEW	3 061	WB	9299031020	31.3600	778,400.00	32,064,529.91	24,410,624.00		
WASHINGTON MUTUAL INC	2.935	WM	939322103	32.7000	778,400.00 578,500.00	16,264,162.96	18,916,950.00		
	2.755		- 0,022203	32.7000	3.0,000.00	, _0 1, _0 2, 9	_3,,,,,,,,,,,,,		

Investment Desc	_	-				Par/Shares		Market Value
		Group - COMMO	N STO	СК				
	Port	folio - VAL		LARGE CAP VALUE	ACTI			
				COMMON STOCK				
WASTE MANAGEMENT INC.		0.031	WMI	94106L109	31.9100	376,500.00	11,653,777.51	12,014,115.00
WATSON PHARMACEUTICALS INC		0.000) WPI	942683103	31.3900	70,000.00	2,429,608.20	2,197,300.00
WELLPOINT HEALTH NETWORKS		0.000) WLP	94973H108	116.8500	40,600.00	2,807,844.28	4,744,110.00
WELLS FARGO COMPANY		2.393	WFC	949746101	43.4500	1,164,200.00	42,511,953.19	50,584,490.00
WENDY'S INTL		0.822	2 WEN	950590109Q	29.1700	219,000.00	4,994,674.26	6,388,230.00
WEYERHAEUSER CO.		2.958	B WY	962166104Q	54.0800	147,000.00	8,467,372.41	7,949,760.00
WILLAMETTE INDUSTRIES		1.765	WLL	969133107Q	52.1200	68,300.00	2,855,649.42	3,559,796.00
WILLIAMS COS. INC.		3.134	WMB	969457100Q	25.5200	595,000.00	16,869,894.00	15,184,400.00
WINN-DIXIE STORES INC.		7.157		974280109M	14.2500	162,600.00	2,058,066.36	2,317,050.00
WORLDCOM INC-WORLDCOM GROU	P	0.000) WCOM	98157D106	14.0800	2,410,000.00	51,549,981.20	33,932,800.00
XCEL ENERGY INC		5.407	XEL	98389B100Q	27.7400	210,000.00	5,042,266.33	5,825,400.00
XEROX CORP		0.000	XRX	984121103Q	10.4200	250,600.00	8,134,462.61	2,611,252.00
XL CAPITAL LTD - CLASS A		2.014	XL	G98255105	91.3600	44,500.00	4,061,920.00	4,065,520.00
ZIONS BANCORPORATION		1.521	ZION	989701107	52.5800	38,000.00	2,311,086.05	1,998,040.00
Instrument Total	287					109,223,523.38	3,658,668,249.20	3,372,050,575.78
		Instrument -	REIT	REAL ESTAT	E INVESTMENT	TRUST		
EQUITY RESIDENTIAL PROPERT	IES	6.025	EQR	29476L107Q	28.7100	169,000.00	3,456,013.04	4,851,990.03
Instrument Total	1					169,000.00	3,456,013.04	4,851,990.03
Portfolio Total	288					109,392,523.38	3,662,124,262.24	3,376,902,565.81

Investment Desc	Rating Coupon Yield	Ticke	dentifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ				
	Portfolio - VAP	L	ARGE CAP VALUE	PASS			
	Instrument - COM	C	OMMON STOCK				
ADC COMMUNICATIONS INC	0.000	ADCT	000886101	4.6000	238,200.00	5,336,959.50	1,095,720.00
ADVANCED MICRO DEVICES INC	. 0.000	AMD	007903107	15.8600	102,474.00	1,947,370.19	1,625,237.64
AES CORP	0.000		00130H105	16.3500	160,937.99	6,099,592.69	2,631,336.29
AETNA INC.	0.121		00817Y108	32.9900	43,288.00	1,155,018.08	1,428,071.12
AFLAC INC	0.814		001055102	24.5600	157,572.00	3,378,439.89	3,869,968.32
AGILENT TECHNOLOGIES INC	0.000		00846U101	28.5100	139,000.00	5,364,169.13	3,962,890.00
AIR PROD. & CHEM.	1.705		009158106Q	46.9100	68,576.00	2,730,693.28	3,216,900.16
ALBERTO CULVER CL-B	0.737		013068101Q	44.7400	17,125.00	439,747.36	766,172.50
ALBERTSON'S, INC.	1.705 0.737 2.413 1.669 1.687 4.748		013104104Q	31.4900	122,500.00	5,705,137.76	3,857,525.00
ALCAN INC	1.669		013716105Q	35.9300	96,752.00	2,676,124.66	3,476,299.36
ALCOA INC.	1.687		013817101Q	35.5500	256,266.00	5,900,712.85	9,110,256.30
ALLEGHENY ENERGY INC.	4.748	AYE	017361106Q	36.2200	37,700.00	1,198,269.18	1,365,494.00
ALLEGHENY TECHNOLOGIES INC ALLIED WASTE INDUSTRIES ALLSTATE CORP ALLTEL CORP	4.776	ATI	01741R102	16.7500	24,200.00	443,776.04 831 006 00	405,350.00
ALLIED WASTE INDUSTRIES	0.000		019589308	14.0600	59,400.00	031,000.00	835,164.00
ALLSTATE CORP	2.255		020002101Q	33.7000	215,239.00	8,669,852.35	7,253,554.30
ALLTEL CORP	2.203	AT	020039103Q	61.7300	93,742.00	5,882,129.65	5,786,693.66
AMBAC FINANCIAL GROUP INC.			023139108Q	57.8600	31,750.00	1,222,446.78	1,837,055.00
AMERADA HESS CORP.	1.920		023551104Q	62.5000	26,767.00 41,523.00	1,531,588.03	1,672,937.50
AMEREN CORP.	6.004	AEE	023608102Q	42.3000	41,523.00	1,627,847.57	1,756,422.90
AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. AMERICAN GREETING CL A	5.513	AEP	025537101Q	43.5300	97,166.00	4,355,922.24	4,229,635.98
AMERICAN EXPRESS CO.	0.896	AXP	025816109Q	35.6900	402,600.00	14,743,394.05	14,368,794.00
AMERICAN GREETING CL A	2.902	AM	026375105Q	13.7800	19,160.00	432,219.55	264,024.80
AMERICAN INTL GROUP	0.214		026874107Q	79.4000	788,367.00	43,580,376.84	62,596,339.80
AMERICAN POWER CONVERSION	0.000		029066107	14.4600	59,000.00	1,156,807.10	853,140.00
AMERISOURCEBERGEN CORP	0.047		03073E105	63.5500	31,000.00	1,975,908.35	1,970,050.00
AMR CORP.	0.000		001765106	22.1700	46,590.00	1,939,940.98	1,032,900.30
AMSOUTH BANCORPORATION	4.656		032165102	18.9000	110,007.00 75,118.00	2,145,046.24	2,079,132.30
ANADARKO PETROLEUM CORP	0.527		032511107Q	56.8500	75,118.00	2,435,381.90	4,270,458.30
ANDREW CORP.	0.000		034425108	21.8900	24,637.00	540,417.54	539,303.93
AOL TIME WARNER INC	0.000		00184A105	32.1000	1,335,800.00	57,314,841.51	42,879,180.00
AON CORP	2.533		037389103Q	35.5200	81,154.00	3,238,605.25	2,882,590.08
APACHE CORP.	0.200		037411105	49.8800	41,363.30	1,404,581.25	2,063,201.40
APPLE COMPUTER INC.	0.000		037833100	21.9000	105,852.00	4,662,469.44	2,318,158.80
APPLIED MICRO CIRCUITS COR			03822W109	11.3200	90,000.00	2,690,084.87	1,018,800.00
ARCHER DANIELS MIDLAND CO	1.393		039483102Q	14.3500	199,607.00	2,911,654.30	2,864,360.45
ASHLAND INC	2.387		044204105Q	46.0800	20,830.99	771,045.94	959,892.45
AT&T CORPORATION	0.826		001957109Q	18.1400	1,067,663.00	26,159,710.60	19,367,406.82
AT&T WIRELESS SERVICES INC			00209A106	14.3700	763,630.00	15,865,090.22	10,973,363.10
AUTODESK INC.	0.643	ADSK	052769106Q	37.2700	16,545.00	648,971.93	616,632.15

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO)CK				
			PASS			
	Portfolio - VAP Instrument - COM	COMMON STOCK				
BAKER HUGHES CORP BALL CORPORATION BANK OF AMERICA CORP. BANK ONE CORPORATION BARRICK GOLD CORP. BAUSCH & LOMB INC BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY BELLSOUTH BEMIS CO. BIG LOTS, INC. BLACK & DECKER BMC SOFTWARE BOEING CO BOISE CASCADE CORP BROADCOM CORP CL A BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA FI BURLINGTON RESOURCES CALPINE CORPORATION CAPITAL ONE FINANCIAL CORP. CARRIVAL CORP. CENTEX CORP CENTEX CORP CENTURYTEL, INC. CHARTER ONE FNCL INC. CHEVRONTEXACO CORP CIGNA CORP. CIGNA CORP. CIGNA CORP. CIGNA CORP. CIGNA CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CIGNA CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI CORP. CINCINNATI CORP. CINCINNATI CORP. CINCINNATI CORP. CINCINNATI CORP. CINCININATI CORP. CINCININATI CORP. CITIZENS COMMUNICATIONS CO CLEAR CHANNEL COMMUNICATIONS	1 261 DUT	0572241070		101,409.00	2,546,438.38	3,698,386.23
DALL CODDODATION	1.201 BHI	057224107Q 058498106Q	70.7000	8,258.00	288,846.66	583,840.60
BANK OF AMEDICA CODD	2 912 DAC	0605051040	62.9500	474,796.00	29,625,239.66	29,888,408.20
BANK ONE CORDORATION	2 151 ONE	06423A103Q	39.0500	351,901.00	17,176,683.20	13,741,734.05
BARR ONE CORPORATION	1 270 ARY	067901108S	15.9500	161,684.28	3,206,308.59	2,578,864.26
DAIRCH C IOMD INC	2 761 DOI	071707103Q		16 242 00		611 711 20
BRST CODDODATION	2.701 BOL	054937107	36.1100	16,243.00 136,717.00	1,022,021.53 4,397,880.12	611,711.38 4,936,850.87
DEAD CTEADING COMPANIES INC	1 022 BCC	073902108	58.6400	29 416 00	1,118,315.00	1,666,314.24
DECTON DICKINGON & COMDANY	1 1/6 PDV	0758871090	33.1500	28,416.00 77,965.00	1,703,090.97	2,584,539.75
BECTON DICKINSON & COMPANY	1.140 BDA 1 000 DIC	0798601020	38.1500	77,965.00 566 419 00	21,466,189.23	21,608,884.85
DENIC CO	2.022 DMC	081437105Q	49.1800	566,419.00 15,911.00 34,396.00	E10 070 E0	782,502.98
DIC LOWS ING	0.000 DIT	089302103	10.4000	24 206 00	722 401 00	357,718.40
BIG LOIS, INC.	1 272 DDV	0917971000	37.7300	34,390.00	1 120 226 14	357,710.40
DMC COPTWARE	1.2/2 BDR	055921100	16.3700	24,091.00 73,700.00	722,491.88 1,129,226.14 3,023,611.82	908,953.43 1,206,469.00
BOETNE CO	0.000 BMC	00000000	38.7800	73,700.00	0 745 601 00	0 700 426 26
BOTTLE CARCADE CODD	1.755 BA	097023105Q	34.0100	252,667.00 17,507.00	9,745,691.00 451,329.04	9,798,426.26 595,413.07
BOISE CASCADE CORP	1.764 BCC	097383103Q 1 111320107	40.8700	70 200 00	15,211,107.82	3 336 004 00
DROWN FORMAN OLD	0.000 BRCI	111320107	62.6000	79,200.00 20,605.00 26,537.00	1 072 752 05	3,236,904.00 1,289,873.00
DRUMN-FORMAN -CL B	2.230 BF.1	3 115637209Q	21.7600	20,605.00	1,072,752.05	1,209,0/3.00
BRUNSWICK CORP	2.29/ BC	117043109Q	21.7600	26,537.00	507,126.58 3,694,840.48 2,410,757.65	577,445.12 3,328,024.50 2,273,084.54
BURLINGTON NORTHERN SANTA FI	1.682 BNI	12189T104Q	28.5300	116,650.00 60,551.00	3,694,840.48	3,328,024.50
BURLINGION RESOURCES	1.405 BR	122014103Q	37.5400	60,551.00	2,410,757.65	2,2/3,084.54
CALPINE CORPORATION	0.000 CPN	131347106	16.7900	92,100.00 64,800.00	2,481,943.64	1,546,358.99
CAPITAL ONE FINANCIAL CORP.	0.203 COF	14040H105	53.9500	64,800.00	3,173,158.48	3,495,960.00
CARNIVAL CORP	1.495 CCL	143658102Q	28.0800	176,870.00 103,626.00	7,872,790.43	4,966,509.60
CATERPILLAR INC.	2.679 CAT	149123101Q	52.2500	103,626.00	5,435,016.88	5,414,458.50
CENDANT CORP.	0.000 CD	151313103	19.6100	296,246.00	6,580,973.77	5,809,384.06
CENTEX CORP	0.280 CTX	152312104Q	57.0900	18,338.00 42,574.00	430,410.11 1,584,455.35	1,046,916.42
CENTURYTEL, INC.	0.609 CTL	156700106	32.8000	42,574.00		1,396,427.20
CHARTER ONE FNCL INC.	2.946 CF	160903100Q	27.1500	67,850.00 321,859.00	1,624,837.29	1,842,127.50
CHEVRONTEXACO CORP	3.124 CVX	166764100Q	89.6100	321,859.00	25,043,537.90	28,841,784.99
CHUBB CORP	1.971 CB	171232101Q	69.0000	51,200.00 98,700.00	2,057,105.49	3,532,800.00
CIENA CORP.	0.000 CIE	171779101	14.3100	98,700.00	1,825,950.00	1,412,397.00
CIGNA CORP.	1.381 CI	125509109Q	92.6500	43,615.00 48,674.00 47,955.00	3,034,037.27	4,040,929.75
CINCINNATI FINANCIAL CORP.	2.201 CINI	172062101Q	38.1500	48,674.00	1,845,439.40	1,856,913.10
CINERGY CORP	5.384 CIN	172474108Q	33.4300	47,955.00		1,603,135.65
CIRCUIT CITY STORES	0.269 CC	172737108Q	25.9500	62,882.00	2,551,600.47	1,631,787.90
CITIGROUP INC. CITIZENS COMMUNICATIONS CO CLEAR CHANNEL COMMUNICATIONS	1.267 C	172967101Q	50.4800	1,552,475.00	44,519,760.47	78,368,938.00
CITIZENS COMMUNICATIONS CO	0.000 CZN	17453B101	10.6600	84,500.00 180,279.00	1,254,308.61	900,770.00 9,178,003.89
CLEAR CHANNEL COMMUNICATIONS	0.000 CCU	184502102	50.9100	180,279.00	12,651,536.12	9,178,003.89

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - VAP	LAI	RGE CAP VALUE	PASS			
	Instrument - COM	COI	MMON STOCK				
CMS ENERGY CORP COCA-COLA ENTERPRISE COMCAST CP CL A SPL COMERICA INC. COMPAQ COMPUTER CORP. COMPUTER ASSOCIATE INTL. INC	6.075	CMS	125896100Q				963,795.24
COCA-COLA ENTERPRISE	0.844	CCE	191219104	18.9400	134,218.00	4,870,304.76 9,066,921.20	2,542,088.91
COMCAST CP CL A SPL	0.000	CMCSK	200300200Q	36.0000	285,100.00	9,066,921.20	10,263,600.00
COMERICA INC.	3.071	CMA	200340107Q	57.3000	53,700.00	3,057,907.30	3,077,010.00
COMPAQ COMPUTER CORP.	1.024	CPQ	204493100	9.7600	511,155.00	12,347,307.04	4,988,872.80
COMPUTER ASSOCIATE INTL. INC	C. 0.232	CA	204912109S	34.4900		8,030,647.86	5,994,362.00
COMPUTER SCIENCES	0.000	CSC	205363104	48.9800	51,420.00	2,938,522.21	2,518,551.60
COMPOWARE CORP	0.000	CPWR	205638109	11.7900 22.3700	112,200.00	2,025,541.28	1,322,838.00
COMVERSE TECHNOLOGY INC.	0.000	CMV.I.	205862402 2058871020	22.3700	56,000.00 162,117.00	2,499,183.01 3,794,337.81	1,252,720.00
CONFINE CYCTEMS INC.	0.000	CMUT	207142100			4,831,812.12	1,104,284.00
CONCANT SISTEMS INC.	2 685	COC	208251504	28.3000	76,900.00 188,733.00	4,056,799.43	5,341,143.90
CONSECO INC	0.000	CNC		4.4600	100,733.00	3,237,148.45	463 750 80
CONSOLIDATED EDISON INC.	5.450	ED	2091151040	40.3600	103,980.00 63,967.00 49,381.00	2,178,517.78	463,750.80 2,581,708.12
CONSTELLATION ENERGY GROUP I	NC 1.807	CEG	2103711000	26.5500	49,381.00 28,280.00 21,856.00	1,354,112.11	1,311,065.55
COOPER INDUSTRIES	4.009	CBE	216669101Q	34.9200	28,280.00	1,161,786.55	987,537.60
COOPER TIRE & RUBBER	2.631	CTB	216831107Q	15.9600	21,856.00	1,161,786.55 330,897.24	348,821.76
COORS (ADOLPH) CL-B	1.535	RKY	217016104Q	53.4000	10,863.00	485,317.31	580,084.20 2,545,768.00
CORNING INC	0.000	GLW	219350105Q	8.9200	10,863.00 285,400.00	485,317.31 9,352,899.68	2,545,768.00
COSTCO WHOLESALE CORP.	0.000	COST	22160K105	44.3800	136,534.00	5,360,073.73	6,059,378.92
COUNTRYWIDE CREDIT IND INC.	0.976	CCR	222372104Q	40.9700	136,534.00 36,947.00	1,600,318.74	1,513,718.59
CRANE CO	1.560	CR	224399105Q	25.6400	18,045.00 64,303.00	350,564.10 3,061,688.68 653,777.73	462,673.80 2,253,820.11 483,330.14 3,489,839.99 621,796.24
CSX CORP.	1.141	CSX	126408103Q	35.0500	64,303.00	3,061,688.68	2,253,820.15
CUMMINS INC.	3.113	CUM	231021106Q	38.5400	12,541.00	653,777.73	483,330.1
CVS CORP.	0.777	CVS	126650100Q	29.6000	12,541.00 117,900.00 44,798.00	4,124,383.91	3,489,839.99
DANA CORP	0.288	DCN	235811106Q	13.8800	44,798.00	1,754,148.15	621,796.24
DANAHER CORP	0.132	DHR	235851102	60.3100	43,138.00 35,167.00	1,208,108.91	2,601,652.78
DARDEN RESTAURANTS INC	0.226	DRI	237194105	35.4000	35,167.00	582,567.05	1,244,911.80
DEERE & CO.	2.015	DE	244199105Q	43.6600	70,945.00 169,144.00	3,177,894.34	3,097,458.70
DELPHI AUTOMOTIVE SYSTEMS CO	DRP 2.049	DPH	247126105	13.6600 29.2600	169,144.00	2,455,419.64	2,310,507.04
DELIA AIK LINES, INC.	0.341 0.517	DAL	247361108Q 25179M103	38.6500	37,156.00	2,096,419.15 1,424,721.55	1,087,184.50
OTILIADE THE CILA	1 000	סטט מאמ	2540671010	16.0000	38,000.00 25,290.00	533,371.29	404,640.00
COMPAQ COMPUTER CORP. COMPUTER ASSOCIATE INTL. INC COMPUTER SCIENCES CONSECT INC. CONSECT INC CONSECT INC CONSECT INC CONSTELLATION ENERGY GROUP I COOPER INDUSTRIES COOPER INDUSTRIES COOPER TIRE & RUBBER COORS (ADOLPH) CL-B CONTING INC COSTCO WHOLESALE CORP. COUNTRYWIDE CREDIT IND INC. CRANE CO CEX CORP. COUMINS INC. CVS CORP. COMMINS INC. CVS CORP. DARDEN RESTAURANTS INC DEERE & CO. DELPHI AUTOMOTIVE SYSTEMS CO DELTA AIR LINES, INC. DEVON ENERGY CORPORATION DILLARDS INC. CL-A DILLARDS INC. CL-A DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO. DOVER CORP. DOW CHEMICAL CO	1 013	מעע	254687106Q	20.7200	615 196 00	19,592,761.80	12,746,861.1
OOLLAR GENERAL	0.872	DG	256669102	14.9000			1,487,020.01
DOMINION RESOURCES INC-VA	4.292	D	25746U1090	60.1000	79,393.00	3,203,713.08	4,771,519.30
DONNELLEY (R.R.) & SONS CO.	3.233	DNY	2578671010	29.6900	34.562.00	1,284,913.14	1,026,145.78
DOVER CORP.	1.456	DOV	2600031080	37.0700	61,100.00 272,247.00		2,264,977.00
DOW CHEMICAL CO	3 966	DOM	260543103Q	33.7800	272 247 00	8,968,575.80	9,196,503.66

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value					
	Group - COMMON STOCK Portfolio - VAP LARGE CAP VALUE PASS Instrument - COM COMMON STOCK											
	Instrument - COM	COI	MMON CTOCK	PASS								
			MMON STOCK									
DTE ENERGY COMPANY DUKE ENERGY CORPORATION DYNEGY INC E I DUPONT DE NEM. EASTMAN CHEMICAL CO. EASTMAN KODAK EATON CORP. EL PASO CORP EMERSON ELECTRIC CO ENGELHARD CORP. ENTERGY CORP. EOG RESOURCES INC EXELEON CORP EXXON MOBIL CORPORATION FEDERATED DEPARTMENT STORES	4.911	DTE	2333311070	41.9400	49,104.00	1,563,415.84	2,059,421.76					
DUKE ENERGY CORPORATION	2.801	DUK	264399106Q	39.2600	234,196.00	6,687,366.84	9,194,534.96					
DYNEGY INC	1.176	DYN	26816Q101	25.5000	105,900.00	2,138,818.99	2,700,450.00					
E I DUPONT DE NEM.	3.293	DD	263534109Q	42.5100	309,369.00	18,702,289.63	13,151,276.19					
EASTMAN CHEMICAL CO.	4.510	EMN	277432100Q	39.0200	23,302.00	1,375,640.03	909,244.04					
EASTMAN KODAK	6.116	EK	277461109Q	29.4300	87,773.00	5,877,002.32	2,583,159.39					
EATON CORP.	2.365	ETN	278058102Q	74.4100	20,918.00	1,570,526.72	1,556,508.38					
EL PASO CORP	1.905	EP	28336L109	44.6100	153,964.00	5,057,473.17	6,868,334.04					
EMERSON ELECTRIC CO	2.714	EMR	291011104Q	57.1000	129,073.00	3,908,077.30	7,370,068.30					
ENGELHARD CORP.	1.445	EC	292845104Q	27.6800	39,225.00	688,025.64	1,085,748.00					
ENTERGY CORP.	3.375	ETR	29364G103Q	39.1100	129,073.00 39,225.00 66,652.00	1,730,476.99	2,606,759.72					
EOG RESOURCES INC	0.409	EOG	26875P101	39.1100	34,800.00	1,463,703.80	1,361,028.00					
EXELEON CORP	3.529	EXC	30161N101Q	47.8800	96,800.00	3,428,984.61	4,634,784.00					
EXXON MOBIL CORPORATION	2.341	MOX	30231G102Q	39.3000	2,064,156.00	46,167,041.41	81,121,330.80					
FEDERATED DEPARTMENT STORES FEDEX CORPORATION FIRST ENERGY CORP. FLEETBOSTON FINANCIAL CORP	0.000	FD	31410H101	40.9000	58,087.00	2,625,755.72	2,375,758.30					
FEDEX CORPORATION	0.000	FDX	31428X106	51.8800	90,028.00	3,409,231.99	4,670,652.64					
FIRST ENERGY CORP.	4.288	FE	337932107Q	34.9800	89,803.00	2,158,511.14	3,141,308.94					
FLEETBOSTON FINANCIAL CORP	3.835	FBF	3390301080	36.5000	89,803.00 315,394.00	2,158,511.14 9,542,085.85	11,511,881.00					
FLUOR CORP (NEW)	1.711 3.816 2.525 3.971 0.737	FLR	343412102	37.4000	24,200.00	929,252.62	905,080.01					
FORD MOTOR COMPANY	3.816	F	345370860	15.7200	546,470.00	13,581,254.69	8,590,508.40					
FORTUNE BRANDS INC.	2.525	FO	349631101Q	39.5900	44.772.00	1,479,599.77	1,772,523.48					
FPL GROUP INC.	3.971	FPL	3025711040	56.4000	53,133.00 78,677.00 209,674.00	3,168,545.59	2,996,701.20					
FRANKLIN RESOURCES INC	0.737	BEN	3546131010	35.2700	78,677.00	2,569,345.79	2,774,937.79					
FREDDIE MAC	1.223	FRE	3134003010	65.4000	209,674.00	9,096,186.76	13,712,679.60					
FREEPORT MCMORAN CLASS B	0 000		35671D857	13.3900	43,400.00	576,920.88	581,126.00					
GANNETT INC GAP INC GATEWAY INC. GENERAL DYNAMICS CORP. GENERAL MOTORS CORP GENUINE PARTS CO GEORGIA PACIFIC	1.368	GCI	3647301010	67.2300	79,912.00	3,784,286.04	5,372,483.76 3,628,582.00 786,312.00					
GAP INC	0.645	GPS	364760108Q	13.9400	260,300.00	7,541,238.90	3,628,582.00					
GATEWAY INC.	0.000		367626108	8.0400	97,800.00	5,628,961.59	786,312.00					
GENERAL DYNAMICS CORP.	1.406	GD	369550108Q	79.6400	60,937.00	2,930,379.71	4,853,022.68					
GENERAL MOTORS CORP	4.115		3704421050	48.6000	167,573.00	9,223,559.46	8,144,047.80					
GENUINE PARTS CO	3.106		372460105Q	36.7000	52,315.00	1,660,490.83	1,919,960.50					
GEORGIA PACIFIC	1.810	CD	3732981080	27.6100	69,264.00	2,668,185.36	1,912,379.04					
GOLDEN WEST FINANCIAL CORP	0.492	GDW	381317106Q	58.8500	47,620.00	1,487,466.82	2,802,437.00					
GOODRICH CORP.	4.132	GR	3823881060	26.6200	30,762.00	847,408.52	818,884.44					
GOODYEAR T & R	2.016	GT	382550101Q	23.8100	49,196.00	2,891,218.46	1,171,356.76					
GOODRICH CORP. GOODYEAR T & R GRAINGER W W INC GREAT LAKES CHEMICAL CORP.	1.458	GWW	384802104Q	48.0000	28,232.00	1,389,094.65	1,355,136.00					
GREAT LAKES CHEMICAL CORP	1.318	GLK	390568103Q	24.2800	15,130.00	662,416.88	367,356.40					
HALLIBURTON COMPANY	3.816	HAL	4062161010	13.1000	129,600.00	4,041,152.02	1,697,760.01					
HARRAH'S ENTERTAINMENT INC.			413619107	37.0100		758,583.30	1,254,416.94					
	2.300			22200	,	,	_,,					

Investment Desc	Rating Coupon Yield Tick	er Identifier F 	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO	CK				
			PASS			
	Portfolio - VAP Instrument - COM	COMMON STOCK	11100			
HARTFORD FINL SERVICES HASBRO BRADLEY HCA INC HEALTH MGMT ASSOCIATES CL A HEALTHSOUTH CORP HERCULES INCORPORATED HEWLETT-PACKARD CO HILTON HOTELS CORP. HONEYWELL INTERNATIONAL INC HOUSEHOLD INTL. INC. HUMANA INC. HUMTINGTON BANCSHARES ILLINOIS TOOL WORKS INCO LTD INGERSOLL-RAND CO-A INTERNATIONAL PAPER ITT INDUSTRIES INC J C PENNEY INC JABIL CIRCUIT INC JOB UNIPHASE CORP JEFFERSON PILOT JOHN HANCOCK FINANCIAL SRVCS JOHNSON CONTROLS JONES APPAREL GROUP INC						
HARTFORD FINL SERVICES	1.655 HIG	416515104	62.8300	74,004.00 52,094.00	3,687,901.83	4,649,671.32
HASBRO BRADLEY	0.739 HAS	418056107Q	16.2300	52,094.00	866,426.79	845,485.62
HCA INC	0.207 HCA	404119109	38.5400	155,400.00	4,205,944.78	5,989,116.00
HEALTH MGMT ASSOCIATES CL A	0.000 HMA	421933102	18.4000	74,000.00 118,410.00	1,101,607.04	1,361,600.00
HEALTHSOUTH CORP	0.000 HRC	421924101	14.8200	118,410.00		1,754,836.20
HERCULES INCORPORATED	0.000 HPC	427056106Q	10.0000	32,727.00	1,200,576.72	327,270.00
HEWLETT-PACKARD CO	1.557 HWP	428236103Q	20.5400	585,402.00	11,474,247.24	12,024,157.08
HILTON HOTELS CORP.	0.732 HLT	432848109Q	10.9200	111,400.00 245,422.12	1,176,711.34	1,216,488.00
HONEYWELL INTERNATIONAL INC	2.217 HON	438516106Q		-,	11,132,870.88	8,300,176.27
HOUSEHOLD INTL. INC.	1.518 HI	441815107Q	57.9400	138,060.00	5,275,926.23	7,999,196.40
HUMANA INC.	0.000 HUM	444859102	11.7900	50,883.00	715,239.31 1,550,352.16	7,999,196.40 599,910.5
HUNTINGTON BANCSHARES	3.723 HBAN	446150104	17.1900	75,784.00	1,550,352.16	1,302,726.96
ILLINOIS TOOL WORKS	1.299 ITW	452308109Q	67.7200	91,945.00 54,884.00	5,990,193.06 1,374,872.46	6,226,515.40 929,734.90
INCO LTD	0.000 N	453258402Q	16.9400	54,884.00	1,374,872.46	929,734.96
INGERSOLL-RAND CO-A	1.626 IR	G4776G101Q	41.8100	50,741.00	2,503,504.48	2,121,481.23
INTERNATIONAL PAPER	2.478 IP	460146103Q	40.3500	145,369.00	4,791,428.01	5,865,639.15
ITT INDUSTRIES INC	1.188 ITT	450911102	50.5000	26,697.00	861,061.31	1,348,198.50
J C PENNEY INC	1.858 JCP	708160106Q	26.9000	50,741.00 145,369.00 26,697.00 79,574.00 59,500.00	861,061.31 3,830,630.09	2,140,540.60
JABIL CIRCUIT INC	0.000 JBL	466313103	22.7200	59,500.00	2,204,453.79	1,351,840.00
JDS UNIPHASE CORP	0.000 JDSU	46612J101	8.6800	400,700.00 45,393.50	41,398,500.26	3,478,076.00
JEFFERSON PILOT	2.377 JP	475070108Q	46.2700	45,393.50	1,761,696.10	2,100,357.29
JOHN HANCOCK FINANCIAL SRVC	S 0.750 JHF	41014S106	41.3000	90,100.00	3,600,396.00	3,721,130.00
JOHNSON CONTROLS	1.634 JCI	4783661070	80.7500	90,100.00 26,338.00	3,600,396.00 1,488,492.47	2,126,793.50
JONES APPAREL GROUP INC	0.000 JNY	480074103~	33.1700		966,548.74	1,257,143.00
JP MORGAN CHASE & CO.	3.741 JPM	46625H100O	36.3500	595,400.00	21,837,907.68	21,642,790.00
K MART CORP	0.000 KM	482584109	5.4600		2.181.888.75	821.216.76
KB HOME	0.748 KBH	48666K109O	40 1000	15 227 00	358,139.03	610,602.70
KERR MCGEE CORP.	3.284 KMG	4923861070	54.8000	30,208.00	1,688,898.29	610,602.70
KEYCORP	4.848 KEY	493267108Q	24.3400	127,758.00	3.492.923.43	3,109,629.72
KEYSPAN CORPORATION	5.137 KSE	49337W100	34.6500	127,758.00 42,000.00	3,492,923.43 1,226,902.07	1,455,300.00
KINDER MORGAN INC.	0.359 KMT	49455P101	55.6900	33.700.00	923.110.85	1,876,753.00
KNIGHT RIDDER	1.540 KRT	499040103Q	64.9300	33,700.00 25,352.00	923,110.85 1,366,036.55	1,646,105.30
LEGGETT & PLATT INC	2.087 LEG	524660107	23.0000	59,349.00	1,210,212.67	1,365,027.00
JOHN HANCOCK FINANCIAL SRVCS JOHNSON CONTROLS JOHNSON CONTROLS JONES APPAREL GROUP INC JP MORGAN CHASE & CO. K MART CORP KB HOME KERR MCGEE CORP. KEYCORP KEYSPAN CORPORATION KINDER MORGAN INC. KNIGHT RIDDER LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING LIMITED INC. LINCOLN NATIONAL CORP LIZ CLAIBORNE LOCKHEED MARTIN CORPORATION	0.419 TEH	5249081000	66.8000	59,349.00 71,934.00 129,260.00	2,208,481.48	4,805,191.20
LIMITED INC.	2.038 1.17	532716107Q	14.7200	129.260.00	2,121,267.48	1,902,707.20
LINCOLN NATIONAL CORP	2.635 INC	534187109Q	48.5700	57.199.00		
LIZ CLATBORNE	0 904 1.17	5393201010	49.7500	57,199.00 15,929.00	2,344,722.58 673,650.28	2,778,155.43 792,467.79
LIZ CLAIBORNE LOCKHEED MARTIN CORPORATION	0.20± 11Z	5398301090	46.6700	132 906 00	5 887 403 56	6,202,723.02
LOCKHEED MARIIN CORPORATION	1.083 LTR	5404241080	55.3800	132,906.00 57,820.00	5,887,403.56 1,499,382.21	3,202,071.60

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOC	K				
	Portfolio - VAP		ARGE CAP VALUE	PASS			
	Instrument - COM	C	OMMON STOCK				
LOUISIANNA PACIFIC	0.00	0 LPX	546347105Q	8.4400	31,534.00	440,703.24	266,146.96
LSI LOGIC CORP	0.00	0 LSI	502161102	15.7800	110,662.64	4,160,542.67	1,746,256.46
LUCENT TECHNOLOGIES	0.00	0 LU	549463107	6.2900	1,030,300.00	35,282,047.34	6,480,587.00
MANOR CARE INC.		0 HCR	564055101	23.7100	30,925.00	686,908.03	733,231.75
MARATHON OIL CORP		6 MRO	565849106Q	30.0000	93,374.00	1,919,701.47	2,801,220.00
MARRIOTT INT'L INC CL-A		9 MAR	571903202	40.6500	72,672.00	2,256,796.02	2,954,116.80
MASCO CORP.		4 MAS	574599106Q	24.5000	138,539.00	3,695,434.59	3,394,205.50
MAY DEPT STORES		1 MAY	577778103Q	36.9800	90,311.00	3,634,572.42	3,339,700.78
MBIA INC.		8 MBI	55262C100Q	53.6300	44,819.50	1,927,267.96	2,403,669.78
MBNA CORP		2 KRB	55262L100Q	35.2000	257,000.00	6,257,937.86	9,046,400.00
MCDERMOTT INTERNATIONAL		0 MDR	580037109Q	12.2700	18,555.00	203,043.40	227,669.85
MCDONALDS CORPORATION		8 MCD	580135101Q	26.4700	387,917.00	11,935,409.49	10,268,162.99
MCKESSON CORP		1 MCK	58155Q103Q	37.4000	86,321.00	4,648,900.12	3,228,405.40
MEAD CORPORATION		1 MEA	582834107Q	30.8900	30,001.00	1,100,074.18	926,730.89
MEREDITH CORPORATION		3 MDP	589433101Q	35.6500	14,869.00	430,260.39	530,079.85
MERRILL LYNCH & CO. INC.		7 MER	590188108Q	52.1200	255,408.00	10,127,504.77	13,311,864.96
METLIFE INC		1 MET	59156R108	31.6800	218,700.00	7,880,511.37	6,928,416.00
MGIC INVESTMENT CORP		2 MTG	552848103Q	61.7200	32,289.00	1,561,583.37	1,992,877.08
MICRON TECHNOLOGY INC	0.00		595112103Q	31.0000	180,800.00	5,448,289.80	5,604,800.00
MIRANT CORP		0 MIR	604675108	16.0200	120,857.79	2,421,141.01	1,936,141.79
MOLEX INC	0.32	3 MOLX	608554101	30.9500	59,078.75	2,393,573.51	1,828,487.31
MORGAN STANLEY DEAN WITTER 8	& C 1.64	4 MWD	617446448Q	55.9400	330,978.00	19,455,930.12	18,514,909.32
MOTOROLA INC		5 MOT	620076109Q	15.0200	671,737.01	16,099,247.64	10,089,489.97
NABORS INDUSTRIES	0.00	0 NBR	629568106	34.3300	42,500.00	1,204,053.10	1,459,025.00
		5 NCC	635405103Q	29.2400	182,948.00	5,865,355.15	5,349,399.52
NATIONAL SEMICONDUCTOR CORP.	. 0.00	0 NSM	637640103	30.7900	53,129.00	1,059,674.43	1,635,841.91
NAVISTAR INTL. CORP.		0 NAV	63934E108	39.5000	17,903.00	649,228.55	707,168.50
NCR CORPORATION		0 NCR	62886E108	36.8600	29,300.00	875,006.06	1,079,998.00
NEWELL RUBBERMAID INC.		6 NWL	651229106Q	27.5700	80,513.00	2,453,042.14	2,219,743.41
NEWMONT MNG. CORP.		7 NEM	651639106Q	19.1100	59,189.00	1,359,728.07	1,131,101.79
NIAGARA MOHAWK HOLDINGS INC		0 NMK	653520106	17.7300	48,397.00	651,454.17	858,078.81
NICOR INC.		6 GAS	654086107Q	41.6400	13,488.00	418,353.97	561,640.32
NIKE INCCL B		3 NKE	654106103Q	56.2400	81,090.00	3,977,291.66	4,560,501.60
NISOURCE INCORPORATED	5.03		65473P105Q	23.0600	62,351.00	1,124,662.18	1,437,814.06
NOBLE DRILLING CORP.	0.00		655042109	34.0400	39,900.00	823,156.47	1,358,196.00
NORDSTROM INC		9 JWN	655664100Q	20.2300	40,605.00	1,256,900.76	821,439.15
NORFOLK SOUTHERN CORP.		9 NSC	655844108Q	18.3300	116,265.00	2,498,374.75	2,131,137.45
NORTEL NETWORKS CORP. HOLDIN			656568102Q	7.5000	965,900.00	36,304,143.24	7,244,250.00
NORTHROP GRUMMAN CORP.	1.58	7 NOC	666807102Q	100.8100	33,254.00	2,355,542.46	3,352,335.74

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK					
	Portfolio - VAP Instrument - COM		RGE CAP VALUE	PASS			
NOVELL INC NOVELLUS SYSTEMS INC. NUCOR CORP OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC	0.000	NOVI	670006105	4.5900	109,345.00	1.449.993.74	501,893.55
NOVELLUS SYSTEMS INC.	0.000	NVLS	670008101	39.4500	43,200.00	1,021,168.68	1,704,240.00 1,242,123.84
NUCOR CORP	1.284	NUE	670346105Q	52.9600	43,200.00 23,454.00	1,176,849.80	1,242,123.84
OCCIDENTAL PETROLEUM CORP.	3.769	OXY	674599105Q	26.5300	112,664.00 92,607.00	2,304,459.08	2,988,975.92
OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC PACCAR INC PACIFIC GAS & ELEC. CO. PACTIV CORPORATION PALL CORPORATION PALM, INC PARKER-HANNIFIN CORP. PEOPLES ENERGY CORP PEPSI BOTTLING GROUP INC PERKIN ELMER INC PHELPS DODGE CORP. PHILLIPS PETROLEUM PINNACLE WEST CAPITAL CORP PLACER DOME INC.	0.000	ODP	676220106	18.5400	92,607.00	1,086,514.93	1,716,933.78
PACCAR INC	1.828	PCAR	693718108Q	65.6200	23,208.00	1,245,071.91	1,522,908.96
PACIFIC GAS & ELEC. CO.	0.000	PCG	69331C108Q	19.2400	23,208.00 116,871.00 48,119.00	3,687,735.07	2,248,598.04
PACTIV CORPORATION	0.000	PTV	695257105	17.7500	48,119.00	1,464,472.73	854,112.25
PALL CORPORATION	2.826	PLL	696429307Q	24.0600 3.8800	36,922.00 171,400.00 35,375.00	828,146.89	888,343.32 665,032.00 1,624,066.25 405,016.54 2,013,950.00 1,302,744.00 767,296.80 6,938,095.36 1,067,258.70
DARVER LANNITEIN CORD	1 560	PALM	696642107 701094104Q	45.9100	1/1,400.00 25 275 00	3,515,810.31 1,461,179.38	1 624 066 25
DEODIES ENERGY CORD	1.300 5.378	PR DCT	711030106Q	37.9300	35,375.00 10,678.00	1,461,179.38 333,509.40 1,893,774.92	405 016 54
PERST BOTTLING GROUP INC	0.340	PRG	713409100	23.5000	85 700 00	1 893 774 92	2 013 950 00
PERKIN ELMER INC	0.799	PKI	7140461090	35.0200	37 200 00	949,716.46	1.302.744.00
PHELPS DODGE CORP.	0.000	PD	7172651020	32.4000	23,682.00	1,427,994.24	767,296.80
PHILLIPS PETROLEUM	2.389	P	718507106Q	60.2600	115,136.00	5,199,925.37 797,609.01 1,574,321.54 4,595,403.86	6,938,095.36
PINNACLE WEST CAPITAL CORP	3.823	PNW	723484101Q	41.8500	115,136.00 25,502.00	797,609.01	1,067,258.70
PLACER DOME INC. PNC FINANCIAL SERVICES GROU	0.916	PDG	725906101Q	10.9100	99,088.00 85,747.00	1,574,321.54	1,081,050.08
PNC FINANCIAL SERVICES GROU	P 3.416	PNC	693475105Q	56.2000	85,747.00	4,595,403.86	1,081,050.08 4,818,981.40
POWER ONE INC.	0.000	PWER	739308104	10.4100	23,800.00 50,768.00	1,548,281.10	247,758.00 2,625,720.96
POWER ONE INC. PPG INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PROGRESS ENERGY, INC PROGRESSIVE CORP	3.248	PPG	693506107Q	51.7200	50,768.00		
PPL CORPORATION	3.041	PPL	69351T106Q	34.8500	44,221.00	1,025,596.08	1,541,101.85
PRAXAIR INC.	1.230	PX	74005P104Q	55.2500	48,457.00	1,984,784.87	2,677,249.25
PROGRESS ENERGY, INC	4.708	PGN	743263105Q	45.0300	05,996.00	2,234,257.09	2,971,799.88
PROGRESSIVE CORP	U.18/	PGK	743315103 74406A102	149.3000 3.5500	44,221.00 48,457.00 65,996.00 22,088.00 85,800.00	2,798,132.22 2,862,251.86	3,297,738.40
PROGRESS ENERGY, INC PROGRESSIVE CORP PROVIDIAN FINANCIAL CORP W/ PUBLIC SVC ENTERPRISES PULTE HOMES, INC. QUINTILES TRANSNATIONAL COR QWEST COMMUNICATIONS INTL. RAYTHEON COMPANY	5.30U 5.110	PVN	744573106Q	42.1900	62,600.00	1,797,814.08	2 6/1 052 /2
PILITE HOMES INC	0.358	PHM	745867101Q	44.6700	62,618.00 17,755.00	422,552.33	3,297,738.40 304,590.02 2,641,853.42 793,115.85
OUITNITILES TRANSNATIONAL COR	P. 0.000	OTRN	748767100	16.0500	36.056.00	932,090.66	578.698.80
OWEST COMMUNICATIONS INTL.	0.353	0	749121109	14.1300	36,056.00 502,400.00	20,681,090.83	578,698.80 7,098,912.00 3,830,615.79
RAYTHEON COMPANY	2.463	RTN	755111507Q	32.4700		6,388,731.63	3,830,615.79
REEBOK INTERNATIONAL LTD.	0.000	RBK	758110100Q	26.5000	17.754.00	253,178.41	470,481.00
REGIONS FINANCIAL CORP.	3.740	RGBK	758940100Q	29.9400	68,608.00	1,672,626.10	2,054,123.52
RELIANT ENERGY INC.	5.656	REI	75952J108Q	26.5200	89,950.00 55,377.00	2,532,122.98	2,385,474.00
QUINTILES TRANSNATIONAL COR QWEST COMMUNICATIONS INTL. RAYTHEON COMPANY REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. RELIANT ENERGY INC. ROCKWELL COLLINS ROCKWELL INT'L ROHM & HAAS CO ROWAN COS. ROYAL DUTCH PETE	1.846	COL	774341101	19.5000	55,377.00	1,236,995.43	1,079,851.50
ROCKWELL INT'L	3.695	ROK	773903109Q	17.8600	55,477.00 66,472.00	1,513,630.30	990,819.22 2,301,925.36
ROHM & HAAS CO	2.310	ROH	775371107Q	34.6300	66,472.00	2,205,791.85	2,301,925.36
ROWAN COS.	0.000	RDC	779382100	19.3700	28,311.00	662,464.13 34,084,926.88	548,384.07
ROYAL DUTCH PETE	2.448	KD	780257804S	49.0200	641,028.00	34,084,926.88	31,423,192.56

Investment Desc	Rating Coupon Yield T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK				
			PASS			
	Portfolio - VAP Instrument - COM	COMMON STOCK	11100			
DUDED GUG TNG				10 240 00	466 075 16	406 075 20
RIDER SIS. INC.	2.708 R	. 783549108Q SG 785905100	42.1500	18,342.00 40,300.00	466,275.16 1,321,500.24	406,275.30 1,706,705.00
SABRE HOLDINGS CORP.	2 275 0	AFC 7864291000	31.1500	38,581.00	1,555,803.19	1,706,703.00
RYDER SYS. INC. SABRE HOLDINGS CORP. SAFECO CORP. SAFEWAY INC SANMINA-SCI CORP SAPIENT CORP SBC COMMUNICATIONS INC.	0.000.9	WY 786514208	41.7500	151 533 00	4,003,664.94	6,326,502.75
SANMINA-SCI CORP	0.000 2	ANM 800907107	19.9000	151,533.00 157,200.00	2,486,925.35	3,128,279.99
SADIENT CORP	0.000 2	APE 803062108	7.7200	38,100.00	1,541,271.36	294,132.00
SBC COMMUNICATIONS INC.	2.629.5	BC 78387G1030	39.1700	1,014,400.00	43,521,683.80	39,734,048.00
SCHLUMBERGER	1.364 8	LB 8068571080	54.9500	173,652.00	8,731,999.37	9,542,177.40
SCIENTIFIC ATLANTA INC.	0.167 S	FA 8086551040	23.9400	173,652.00 47,200.00	1,942,653.47	1,129,968.00
SEARS ROEBUCK & CO.	1.931 8	8123871080	47.6400	97,301.00	4.796.139.85	4,635,419.64
SEMPRA ENERGY	4.073 S	RE 816851109	24.5500	47,200.00 97,301.00 62,455.00 46,582.00 22,093.00 17,492.00	1,380,046.88 997,413.94	1,533,270.25
SHERWIN-WILLIAMS CO	2.109 \$	HW 8243481060	27.5000	46,582.00	997,413.94	1 281 005 00
SIGMA-ALDRICH	0.862 S	IAL 8265521010	39.4100	22,093.00	663,621.43	870,685.13
SNAP-ON TOOLS CORP.	2.852 S	NA 833034101Q	33.6600	17,492.00	663,621.43 482,248.30 5,448,021.90 4,052,378.35	870,685.13 588,780.72 2,792,928.00 5,318,886.30
SOLECTRON CORP	0.000 S	LR 834182107	11.2800	247,600.00	5,448,021.90	2,792,928.00
SOUTHERN CO	5.286 \$	O 842587107Q	25.3500	247,600.00 209,818.00	4,052,378.35	5,318,886.30
SOUTHTRUST CORP	2.270 S	OTR 844730101	24.6700	103,402.00 230,997.00	1,714,344.12	2,550,927.34
SOUTHWEST AIRLINES	0.108 I	UV 844741108Q	18.4800	230,997.00	2,610,045.05	4,268,824.56
SPRINT CORP.	2.490 F	ON 852061100Q	20.0800	267,694.00	10,741,059.74	5,375,295.52
ST. PAUL COMPANIES	2.547 \$	PC 7928601080	43.9700	62,550.00	1,929,307.61	2,750,323.50
STAPLES INC	0.000 S	PLS 855030102	18.7000	62,550.00 139,293.00	3,516,614.05	2,604,779.10
STARWOOD HOTELS & RESORTS	2.680 H	OT 85590A203	29.8500	EQ 700 00	1 060 067 52	1,782,045.00
STILLWELL FINANCIAL INC	0.147 S	V 860831106	27.2200	59,700.00 66,800.00	1 523 020 15	1 818 296 00
SUNOCO, INC.	2.678 S	UN 86764P109Q	37.3400	23,739.00	686,841.67	886,414.26 5,470,010.70 888,560.40 1,094,132.00
SUNTRUST BANKS INC.	2.551 S	TI 867914103Q	62.7000	23,739.00 87,241.00	686,841.67 5,481,583.81	5,470,010.70
SUPER VALU STORES INC.	2.531 S	VU 868536103Q	22.1200	40,170.00	683,852.34 1,448,781.61	888,560.40
SYMBOL TECHNOLOGIES INC	0.125 S	BL 871508107	15.8800	68,900.00	1,448,781.61	1,094,132.00
SYNOVUS FINANCIAL CORP	2.035 S	NV 87161C105	25.0500	40,170.00 68,900.00 87,900.00	2,044,308.79	2,201,895.00
T ROWE PRICE GROUP INC.	1.727 T	ROW 74144T108Q	34.7300	37,345.00	1,288,742.28	1,296,991.85
TECO ENERGY	5.259 T	E 872375100Q	26.2400	37,345.00 42,100.00	1,288,742.28 922,127.15	1,104,704.00
TEKTRONIX, INC.	r 000.0	EK 8791311000	25.7800	27,800.00	383,790.30	716,684.00
TELLABS INC.	T 000.0	LAB 879664100	14.9600	27,800.00 123,700.00	383,790.30 5,118,671.96	716,684.00 1,850,552.00
TEMPLE-INLAND INC.	2.256 T	'IN 879868107Q	56.7300	14,928.00	933,306.79	846,865.44
SAPIENT CORP SBC COMMUNICATIONS INC. SCHLUMBERGER SCIENTIFIC ATLANTA INC. SEARS ROEBUCK & CO. SEMPRA ENERGY SHERWIN-WILLIAMS CO SIGMA-ALDRICH SNAP-ON TOOLS CORP. SOLECTRON CORP SOUTHERN CO SOUTHTRUST CORP SOUTHWEST AIRLINES SPRINT CORP. ST. PAUL COMPANIES STAPLES INC STARWOOD HOTELS & RESORTS STILLWELL FINANCIAL INC SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SYMBOL TECHNOLOGIES INC SYNOVUS FINANCIAL CORP T ROWE PRICE GROUP INC. TECO ENERGY TEKTRONIX, INC. TELLABS INC. TEMPLE-INLAND INC. TENET HEALTHCARE CORP TERADYNE INC TEXTRON INC. THERMO ELECTRON CORP. THOMAS & BETTS CORP. TMP WORLDWIDE INC	0.000 T	HC 88033G100	58.7200	98,214.00 54,600.00	933,306.79 2,836,173.04	846,865.44 5,767,126.08
TERADYNE INC	0.000 T	ER 880770102	30.1400	54,600.00	3,308,580.26	1,645,644.00
TEXTRON INC.	3.135 T	XT 883203101Q	41.4600	42,630.00		1 767 439 80
THERMO ELECTRON CORP.	T 000.0	MO 883556102	23.8600	42,630.00 53,713.00	3,025,193.02 1,131,861.20	1,281,592.18
THOMAS & BETTS CORP.	T 000.0	NB 8843151020	21.1500	17,549.00	523,021.50	371,161.35
TMP WORLDWIDE INC	r 000.0	MPW 872941109	42.9000	17,549.00 33,400.00	523,021.50 1,668,866.44	1,432,859.99

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	J STOCK					
			RGE CAP VALUE	PASS			
	Instrument - COM	CO	MMON STOCK	11100			
TORCHMARK CORP TOYS R US INC. TRANSOCEAN SEDCO FOREX INC.	0.915	TMK	891027104Q	39.3300	37,474.00 59,925.00	1,013,789.02	1,473,852.42
TOYS R US INC.	0.000	TOY	892335100	20.7400	59,925.00	1,211,288.75	1,242,844.50
TRANSOCEAN SEDCO FOREX INC.	. 0.354	RIG	G90078109	33.8200	96,244.00 89,939.00	3,854,095.64	3,254,972.0
IRIBUNE CO	1.1/5	TRB	896047107Q	37.4300 37.0400	89,939.00	3,368,557.52	3,366,416.7
TRW INC.	1.889	TRW	872649108Q	37.0400	38,065.00 79,967.00 602,100.00	1,886,924.21	1,409,927.60
TXU CORPORATION	5.090	TXU	873168108Q	47.1500 58.9000	79,967.00	3,071,010.33	3,770,444.0
IYCO INI'L, LID NEW	1.402	TYC	902124106Q	57.0000	74,958.00	22,235,628.00 3,956,278.94	35,463,690.03 4,272,606.00
UNION PACIFIC CORP.	1.403	UNP	907818108Q	57.0000	41,457.00		
UNION PLANIERS CORP.	4.431	UPC	908068109		96,279.00	1,617,902.45	1,870,954.4
UNISIS CURP.	2.200	012	909214108	12.5400 18.1100	26,926.00	2,915,261.63	1,207,338.60 487,629.80
UNITED TECHNOLOGIES	2.200	A TITTY	912909108Q 913017109Q	64.6300	141 400 00	744,612.28 7,855,076.17 1,783,323.27	9,138,682.0
UNITED TECHNOLOGIES	2.392	UIA	01500171090	36.0700	141,400.00 73,581.00	1 702 202 27	
UNUCAL	2.21/	UCL	915289102Q 91529Y106Q	26.5100	73,581.00	3,648,640.32	2,654,066.6 1,936,131.3
UNUMPROVIDENT CORP.	2.223	OIMM	902973304	20.9300	588,685.00	11,653,474.26	12,321,177.0
US BANCORP	2.503	USB	9182041080	39.0100	33,451.00	925,194.34	1,304,923.5
V F CORP	2.400	VFC	92343V104Q	47.4600	819,078.00	38,672,430.78	38,873,441.8
VERIZON COMMONICATIONS	0.000	77T 7 D	925524308	44.1500	525 100 00	22,111,510.65	23,624,665.0
VIACON INC-CLASS B	1 505	VIA.D	92839U107	15.0400	535,100.00 39,348.00 57,500.00	521,095.14	591,793.9
VIDIEON CORF	0.000	VC VTCC	928497106	12.4300	57,540.00	2,139,025.90	714 725 0
WILCAN MATERIALS CO	1 877	VIDD	929160109	47.9400	57,500.00 30,642.00	1,197,821.69	714,725.0 1,468,977.4
WACHOUTA CODD - NEW	3 061	MD	929903102Q	31.3600	410,723.00	18,852,635.87	12,880,273.2
WACHIOVIA CORF. NEW	2 935	MM	939322103	32.7000			8,642,838.9
WASHINGTON MOTURE INC.	0.031	MMT	94106L109	31.9100		9,475,599.83	6,043,115.8
WATSON DHARMACRITTCALS INC.	0.031	MDT	942683103		32 092 00	1,612,868.11	1,007,367.8
WELLDOINT HEALTH NETWORKS	0.000	WI I	94973H108	116.8500	32,092.00 19,206.00		2,244,221.1
WELLICINI HEALIH NEIWOKKS	2 393	MEC	949746101	43.4500	511 613 00	17,729,371.15	22,229,584.8
WENDY'S INTL	0.822	WEN	950590109Q	29.1700	511,613.00 31,640.00		
WESTVACO CORP	3 093	W	961548104Q	28.4500	30 857 00	835,653.58 938,282.59 3,629,403.08	922,938.8 877,881.6 3,532,289.2
WESTVACO CORT	2 958	MY	9621661040	54.0800	30,857.00 65,316.00	3 629 403 08	3 532 289 2
WHIRIDOOL CORD	1 854	MHB	963320106Q	73.3300	20 169 00	1,288,158.98	1,478,992.7
WILLIAMETTE INDUSTRIES	1 765	WT.T.	969133107Q	52.1200	20,169.00 33,248.00	1,425,450.99	1,732,885.7
WILLIAMS COS. INC.	3 134	WMB	969457100Q	25.5200	155,543.00	3,426,718.30	3,969,457.3
WINN-DIXIE STORES INC	7 157	WTN	974280109M	14.2500	42,400.00	963,549.17	604,200.0
WORLDCOM INC-WORLDCOM GROUP	0.000	WCOM	98157D106	14.0800	890,032.50	13,730,554.47	12,531,657.6
WORTHINGTON INDS	4.507	WOR	981811102Q	14.2000	25,770.00	393,473.99	365,934.0
XCEL ENERGY INC	5.407	XEL	98389B1000	27.7400	104,256.15	2,468,802.24	2,892,065.6
XEROX CORP	0.000	XRX	984121103Q	10.4200	217,288.00	8,808,964.47	2,264,140.9
TOYS R US INC. TRANSOCEAN SEDCO FOREX INC. TRANSOCEAN SEDCO FOREX INC. TRIBUNE CO TRW INC. TXU CORPORATION TYCO INT'L. LTD NEW UNION PACIFIC CORP. UNION PLANTERS CORP. UNISYS CORP. UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNOCAL UNUMPROVIDENT CORP. US BANCORP V F CORP VERIZON COMMUNICATIONS VIACOM INC-CLASS B VISTEON CORP VITESSE SEMICONDUCTOR CORP VULCAN MATERIALS CO WACHOVIA CORP. NEW WASHINGTON MUTUAL INC. WASTE MANAGEMENT INC. WATSON PHARMACEUTICALS INC. WELLPOINT HEALTH NETWORKS WELLS FARGO COMPANY WENDY'S INTL WESTVACO CORP WEYERHAEUSER CO. WHIRLPOOL CORP WILLAMETTE INDUSTRIES WILLIAMS COS. INC. WONLDOM INC-WORLDCOM GROUE WORTHINGTON INDS XCEL ENERGY INC XEROX CORP XL CAPITAL LTD - CLASS A ZIONS BANCORPORATION	2.014	XL	G98255105	91.3600	40,000.00	3,343,896.30	3,654,400.00
TIONS BANCODDODATION	1 521	7.T.O.N.T	989701107	52.5800	27 700 00	1,684,660.10	1,456,466.00

	- : 01/04/0000 -! 01 00 15		
ASOF02	Date 01/24/2002 Time 21:29:17	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2001 To 12/31/2001 Page 018

Monthly	Market	Portfolio	
			_

Investment Desc	Rating	Coupon Yield T	icker Ider	ntifier F	Price	Par/Shares	Book Value	Market Value
	Portf	Group - COMMON olio - VAP ument - COM		CAP VALUE STOCK	PASS			
Instrument Total	352					48,674,129.54	1,704,902,925.60	1,585,818,916.00
		Instrument -RE	IT RE	EAL ESTATE	INVESTMENT	TRUST		
EQUITY OFFICE PROPERTIES EQUITY RESIDENTIAL PROPER		6.648 E 6.025 E		1741103 176L107Q	30.0800 28.7100	125,000.00 81,700.00	2,991,531.17 1,681,415.41	3,759,999.99 2,345,606.98
Instrument Total	2					206,700.00	4,672,946.58	6,105,606.97
		Instrument -WA	RRANT WA	ARRANT				
PROGRESS ENERGY - CVO		0.000 0	PLVZ 743	3263AA3	0.3600	42,528.00	0.00	15,310.08
Instrument Total	1					42,528.00	0.00	15,310.08
Portfolio Total	355					48,923,357.54	1,709,575,872.18	1,591,939,833.05

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK					
	Portfolio - IND	LA	RGE CAP SELECT				
	Instrument - COM	CC	MMON STOCK				
ABBOTT LABORATORIES ADC COMMUNICATIONS INC ADOBE SYSTEMS INC. ADVANCED MICRO DEVICES INC.	1.506	ABT	002824100Q	55.7500	1,039,400.00	29,856,574.88	57,946,550.00
ADC COMMUNICATIONS INC	0.000	ADCT	000886101	4.6000	691,200.00	8,785,279.61	3,179,519.99
ADOBE SYSTEMS INC.	0.161		00724F101Q	31.0500	165,700.00	4,801,372.10	5,144,984.98
ADVANCED MICRO DEVICES INC.	0.000		007903107	15.8600	105,100.00	2,058,558.42	1,666,886.01
AES CORP	0.000	AES	00130H105	16.3500	789,400.00	25,652,420.95	12,906,689.99
AETNA INC.	0.121		00817Y108	32.9900	62,800.00	1,830,499.64	2,071,771.99
AFLAC INC	0.814		001055102	24.5600	351,200.00	9,476,423.22	8,625,472.00
AGILENT TECHNOLOGIES INC	0.000	A	00846U101	28.5100	357,840.00	10,775,349.76	10,202,018.40
AIR PROD. & CHEM.	1.705 2.413 1.669 1.687 4.748 4.776	APD	009158106Q	46.9100	223,900.00	5,768,280.50	10,503,148.99
ALBERTSON'S, INC.	2.413	ABS	013104104Q	31.4900	254,600.00	8,159,410.90	8,017,354.00
ALCAN INC	1.669	AL	013716105Q	35.9300	202,100.00	7,265,156.56	7,261,452.99
ALCOA INC.	1.687	AA	013817101Q	35.5500	624,800.00	12,950,687.15	22,211,640.00
ALLEGHENY ENERGY INC.	4.748	AYE	017361106Q	36.2200	91,900.00	4,624,550.07	3,328,617.99
ALLEGHENY TECHNOLOGIES INC	4.776	ATI	01741R102	16.7500	23,150.00	610,815.53	387,762.50
ALLERGAN PHARMACEUTICALS INC	0.479	AGN	018490102Q	75.0500	103,700.00	7,170,490.53	7,782,685.01
ALLIED WASTE INDUSTRIES	0.000		019589308	14.0600	46,100.00	630,323.61	648,166.00
ALLSTATE CORP	2.255 2.203		0200021010	33.7000 61.7300	488,700.00 130,200.00	13,052,574.22 6,909,711.62	16,469,190.01
ALLTEL CORP	0.000		020039103Q	21.2200	255,000.00		8,037,245.98 5,411,099.99
ALTERA CORP	0.000	ALIK	021441100	57.8600	131,000.00	7,535,697.13 6,548,238.70	
AMBAC FINANCIAL GROUP INC. AMERADA HESS CORP.	1 020	ADA	023139108Q 0235511040	62.5000	42,700.00	3,155,797.03	7,579,659.99 2,668,750.01
AMERICAN ELECTRIC POWER	1.920	ARC	025537104Q 025537101Q	43.5300	258,000.00	10,518,689.08	11,230,740.02
AMERICAN EXPRESS CO.	0.00	ALP	025816109Q	35.6900	664,700.00	17,316,772.20	23,723,143.01
AMERICAN EXPRESS CO. AMERICAN HOME PRODUCTS	1 400	AAP	0256101090	61.3600	1,084,600.00	33,979,555.26	66,551,056.00
AMERICAN HOME PRODUCTS AMERICAN INTL GROUP	1.920 5.513 0.896 1.499 0.214	ALC	026874107Q	79.4000	1,774,796.00	45,653,035.43	140,918,802.38
AMERICAN PHARMACEUTICAL PART		1110	020874107Q 02886P109	20.8000	5,400.00	88,106.00	112,320.00
AMERICAN POWER CONVERSION	0.000		029066107	14.4600	242,100.00	3,634,490.14	3,500,766.01
AMERISOURCEBERGEN CORP	0.047		03073E105	63.5500	59,610.00	3,793,936.52	3,788,215.49
AMGEN INC		AMGN	031162100	56.4400	730,600.00	21,302,136.95	41,235,064.01
AMR CORP.	0.000		001765106	22.1700	206,300.00	5,659,013.73	4,573,671.01
ANADARKO PETROLEUM CORP	0.527		0325111070	56.8500	296,675.00	12,514,772.33	16,865,973.75
ANALOG DEVICES	0.000		032654105	44.3900	87,400.00	3,109,816.75	3,879,685.99
ANHEUSER-BUSCH	1.592		0352291030	45.2100	619,700.00	11,410,149.70	28,016,637.00
AOL TIME WARNER INC	0.000		00184A105	32.1000	2,992,500.00	87,730,216.20	96,059,250.01
AON CORP	2.533		037389103Q	35.5200	171,200.00	5,527,501.77	6,081,023.99
APACHE CORP.	0.200	APA	037411105	49.8800	30,126.30	1,628,991.28	1,502,699.84
APPLE COMPUTER INC.	0.000		037833100	21.9000	217,000.00	3,635,595.22	4,752,299.99
APPLERA CORP - APPLIED BIOSY	ST 0.432	ABI	038020103Q	39.2700	93,600.00	2,842,698.79	3,675,671.99
APPLIED MATERIALS INC.	0.000	AMAT	038222105	40.1000	554,100.00	19,674,623.26	22,219,410.00

Investment Desc	Rating Coupon Yield	Ticke	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCE	ζ				
			ARGE CAP SELECT				
	Instrument - COM	C	DMMON STOCK				
APPLIED MICRO CIRCUITS CORP	0.000	AMCC	03822W109		23,700.00	907,209.97	268,284.02
ARCHER DANIELS MIDLAND CO	1.393	ADM	039483102Q		568,812.00	7,154,173.95	8,162,452.21
ARCHER DANIELS MIDLAND CO AT&T CORPORATION AT&T WIRELESS SERVICES INC	0.826	T	001957109Q	18.1400 14.3700	2,483,732.00	43,704,788.22	45,054,898.48
ATAT WIRELESS SERVICES INC AUTODESK INC. AUTOMATIC DATA PROC. AUTOZONE INC AVAYA INC AVERY DENNISON AVON PRODUCTS BAKER HUGHES CORP BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BANK ONE CORPORATION BAXTER INTL BB&T CORPORATION BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY	0.000	AME	00209A106 052769106Q	37.2700	1,817,607.00 37,400.00	30,670,829.91 1,305,522.36	26,119,012.59 1,393,898.01
AUTODESK INC.	0.043	ADD	0530151030	58.9000	397,975.00	12,549,963.47	23,440,727.48
AUTOZONE INC	0.781	AZO	053332102	71.8000	51,300.00	1,942,756.69	3,683,340.00
AVAYA INC	0.000	AV	053499109	12.1500	182,300.00	2,245,751.19	2,214,944.99
AVERY DENNISON	2.335	AVY	053611109Q	F.C. F.2.0.0	EO 000 00	4,063,515.71	4,454,564.00
AVON PRODUCTS	1.634	AVP	054303102Q	46.5000	160,200.00	5,064,870.19	7,449,300.00
BAKER HUGHES CORP	1.261	BHI	057224107Q	36.4700	51,900.00	1,808,901.39	1,892,793.00
BANK OF AMERICA CORP.	3.812	BAC	060505104Q	62.9500	1,138,200.00	61,386,042.59	71,649,690.00
BANK OF NEW YORK CO, INC	1.764	BK	064057102Q	40.8000	527,400.00	17,873,011.82	21,517,920.00
BANK ONE CORPORATION	2.151	ONE	06423A103Q	39.0500	822,800.00	29,149,810.13	32,130,339.98
BAXTER INTL	1.081	BAX	071813109Q	53.6300	474,600.00	12,396,183.27	25,452,798.00
BB&T CORPORATION	2.880	BB.I.	054937107 073902108	36.1100 58.6400	399,600.00	13,452,736.35 1,236,522.04	14,429,555.99 1,622,099.68
BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BEST BUY COMPANY INC BIOGEN INC. BIOMET INC. BJ'S WHOLESALE CLUB INC. BLACK & DECKER	1.023	BDA	075887109Q	33.1500	399,600.00 27,662.00 200,700.00	6,369,109.89	6,653,204.98
BECION DICKINSON & COMPANI	0.000	BBBV	075896100	33.9000	200,700.00 192,400.00 1,087,100.00	3,855,124.48	6,522,359.99
BELLSOUTH	1.992	BLS	0798601020	38.1500	1,087,100.00	27,943,911.06	41,472,865.01
BEST BUY COMPANY INC	0.000	BBY	086516101	74.4800	141,700.00	6,489,837.35	10,553,815.99
BIOGEN INC.	0.000	BGEN	090597105	57.3500	152,000.00		8,717,199.99
BIOMET INC.	0.000	BMET	090613100	30.9000	109,387.00	1,682,750.10	3,380,058.30
BJ'S WHOLESALE CLUB INC.	0.000	BJ	05548J106	44.1000	74,800.00	3,291,566.52	3,298,680.00
BLACK & DECKER	1.272	BDK	091797100Q	37.7300	143,300.00	5,635,874.04	5,406,708.99
BMC SOFTWARE	0.000	BMC	055921100	16.3700	155,000.00	2,530,754.27	2,537,350.00
BOEING CO	1.753	BA	097023105Q	38.7800	540,800.00	17,011,884.95	20,972,224.01
BU S WHOLESALE CLUB INC. BLACK & DECKER BMC SOFTWARE BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA FI	0.000	BSX	101137107	24.1200	207,400.00	4,701,068.71	5,002,487.99
BRISTOL-MYERS SQUIBB	2.156	BMY	110122108Q	51.0000	1,370,500.00	40,006,569.97	69,895,499.99
BROADCOM CORP CL A	0.000	BRCM	111320107	40.8700 62.6000	307,800.00 50,200.00	27,192,731.01 2,793,694.00	12,579,785.99 3,142,520.00
BROWN-FORMAN -CL B	2.230	BC.B	115637209Q 1170431090	21.7600	57,100.00	1,067,340.09	1,242,495.99
BIIRI.INGTON NORTHERN SANTA F	E 1 682	BNT	12189T1040	28.5300	263,800.00	7,269,782.20	7,526,214.00
CALPINE CORPORATION	0.000	CPN	131347106	16.7900	424,500.00	14,085,311.65	7,127,355.00
CALPINE CORPORATION CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CARNIVAL CORP CATERPILLAR INC.	2.109	CPB	134429109Q	29.8700		2,532,847.67	2,831,676.00
CAPITAL ONE FINANCIAL CORP.	0.203	COF	14040H105	53.9500	138,600.00	7,540,900.24	7,477,470.00
CARDINAL HEALTH INC.	0.154	CAH	14149Y108Q	64.6600	292,050.00	9,652,750.53	18,883,953.00
CARNIVAL CORP	1.495	CCL	143658102Q	28.0800	337,300.00	12,610,219.19	9,471,384.01
CATERPILLAR INC.	2.679	CAT	149123101Q	52.2500	231,300.00	9,827,530.60	12,085,424.99

			Identifier F				Market Value
	Group - COMMC	N STOCE	ζ				
			ARGE CAP SELECT				
	Instrument - COM	CC	OMMON STOCK				
CENDANT CORP	0.000	CD	151313103	19.6100	745,600.00	14,859,297.81	14,621,216.01
CENDANT CORP. CENTURYTEL, INC. CHARTER COMMUNICATIONS	0.609		156700106	32.8000	45,500.00	1,475,628.78	1,492,399.99
CHARTER COMMUNICATIONS	0.000		16117M107	16.4300	134,900.00	2,624,448.95	2,216,407.00
CHARTER COMMUNICATIONS CHARTER ONE FNCL INC. CHEVRONTEXACO CORP CHIRON CORP CHIRON CORP CIGNA CORP. CINCINNATI FINANCIAL CORP. CINERGY CORP CINTAS CORP CIRCUIT CITY STORES CIRRUS LOGIC INC CISCO SYSTEMS CITIGROUP INC. CITIZENS COMMUNICATIONS CO	2.946	CF	160903100Q	27.1500	133,391.00	2,159,175.48	3,621,565.65
CHEVRONTEXACO CORP	3.124	CVX	166764100Q	89.6100	575,201.00	41,476,603.01	51,543,761.61
CHIRON CORP	0.000	CHIR	170040109	43.8400	153,200.00	4,483,073.84	6,716,287.99
CHUBB CORP	1.971	CB	171232101Q	69.0000	214,800.00	13,525,819.51	14,821,200.00
CIGNA CORP.	1.381	CI	125509109Q	92.6500	82,200.00	5,859,867.11	7,615,830.00
CINCINNATI FINANCIAL CORP.	2.201	CINF	172062101Q	38.1500	101,000.00	3,771,295.84	3,853,149.99
CINERGY CORP	5.384	CIN	172474108Q	33.4300	101,200.00	3,271,922.68	3,383,116.00
CINTAS CORP	0.458	CTAS	172908105	48.0000	87,200.00	3,587,476.00	4,185,599.98
CIRCUIT CITY STORES	0.269	CC	172737108Q	25.9500	203,000.00	3,585,077.33	5,267,850.01
CIRRUS LOGIC INC	0.000	CRUS	172755100	13.2200	63,600.00	683,377.01	840,792.00
CISCO SYSTEMS	0.000	CSCO	17275R102	18.1100	5,216,400.00	69,654,323.84	94,469,003.99
CITIGROUP INC.	1.267	C	172967101Q	50.4800	3,544,136.00	59,550,151.22	178,907,985.29
CITIZENS COMMUNICATIONS CO	0.000	CZN	17453B101	10.6600	20,500.00	308,674.07	218,530.01
CITRIX SYSTEMS INC CLEAR CHANNEL COMMUNICATIONS CMS ENERGY CORP COCA COLA CO. COCA-COLA ENTERPRISE COLGATE PALMOLIVE COMCAST CORP CLASS A COMCAST CP CL A SPL COMERICA INC. COMPAQ COMPUTER CORP. COMPUTER ASSOCIATE INTL. INC COMPUTER SCIENCES COMPUWARE CORP COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONCORD EFS INC. CONCEXANT SYSTEMS INC. CONOCO INC	0.000	CTXS	177376100		131,500.00	6,269,752.28	2,979,789.99
CLEAR CHANNEL COMMUNICATIONS	0.000	CCU	184502102	50.9100	408,500.00	25,379,971.54	20,796,735.02
CMS ENERGY CORP	6.075	CMS	125896100Q	24.0300	84,600.00	2,367,995.68	2,032,938.00
COCA COLA CO.	1.527	KO	191216100Q	47.1500	1,646,400.00	59,676,627.45	77,627,760.00
COCA-COLA ENTERPRISE	0.844	CCE	191219104	18.9400	212,200.00	6,018,444.47	4,019,068.00
COLGATE PALMOLIVE	1.246	CL	194162103Q	57.7500	369,200.00	13,780,118.98	21,321,300.00
COMCAST CORP CLASS A	0.000	CMCSA	200300101	36.0000	212,500.00	8,256,036.00	7,650,000.00
COMCAST CP CL A SPL	0.000	CMCSK	200300200Q	36.0000	411,900.00	7,756,470.88	14,828,400.01
COMERICA INC.	3.071	. CMA	200340107Q	57.3000	67,112.00	3,916,950.25	3,845,517.61
COMPAQ COMPUTER CORP.	1.024	CPQ	204493100	9.7600	1,111,200.00	10,541,081.71	10,845,311.99
COMPUTER ASSOCIATE INTL. INC	C. 0.232	CA	204912109S	34.4900	390,900.00	11,096,873.16	13,482,141.01
COMPUTER SCIENCES	0.000	CSC	205363104	48.9800	107,100.00	3,754,422.44	5,245,758.01
COMPUWARE CORP	0.000	CPWR	205638109	11.7900	245,900.00	2,405,232.88	2,899,161.00
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	22.3700	84,600.00	2,619,710.46	1,892,502.00
CONAGRA FOODS, INC.	3.954	CAG	205887102Q	23.7700	412,900.00	9,372,847.76	9,814,633.00
CONCORD EFS INC.	0.000	CEFT	206197105	32.7800	460,100.00	8,155,445.02	15,082,078.02
CONEXANT SYSTEMS INC.	0.000	CNXT	207142100	14.3600	152,100.00	9,849,490.77	2,184,156.00
			208251504	28.3000	953,531.00	24,340,354.75	26,984,927.30
CONSECO INC	0.000	CNC	208464107	4.4600	228,200.00	2,856,622.66	1,017,772.00
CONSTELLATION ENERGY GROUP	INC 1.807	CEG	210371100Q	26.5500	103,900.00	4,583,583.93	2,758,545.02
CONVERGYS CORPORATION	0.000	CVG	212485106	37.4900	197,600.00	5,117,102.73	7,408,023.99
CONSTELLATION ENERGY GROUP : CONVERGYS CORPORATION COOPER INDUSTRIES COORS (ADOLPH) CL-B	4.009	CBE	216669101Q	34.9200	69,900.00	2,701,300.76	2,440,908.00
COOKS (ADOLPH) CL-B	1.535	KKY	217016104Q	53.4000	54,400.00	2,790,373.37	2,904,960.00

Investment Desc Ratir	ng Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	I STOCK					
Por			GE CAP SELECT				
	strument - COM	COM	MON STOCK				
CORNING INC COSTCO WHOLESALE CORP. COUNTRYWIDE CREDIT IND INC.	0.000	GLW	219350105Q	8.9200	155,600.00	3,839,372.51	1,387,951.99
COSTCO WHOLESALE CORP.	0.000	COST	22160K105	44.3800	231,400.00	5,177,550.97	10,269,532.01
COUNTRYWIDE CREDIT IND INC.	0.976	CCR	222372104Q	40.9700	72,200.00	2,973,806.14	2,958,034.00
CRANE CO	1.560	CR	224399105Q	25.6400	48,700.00 179,600.00	1,155,005.02	1,248,668.01
CSX CORP.	1.141	CSX	126408103Q	35.0500	179,600.00	5,779,233.13	6,294,979.99
CUMMINS INC.	3.113	CUM	231021106Q	38.5400	17,900.00 578,700.00	697,864.55	689,866.00
CVS CORP.	0.777	CVS	126650100Q	29.6000	578,700.00	21,822,555.61	17,129,519.99
DANA CORP	0.288	DCN	235811106Q	13.8800	218,200.00 85,600.00	6,074,534.03	3,028,615.99
DANAHER CORP	0.132	DHR	235851102	60.3100	85,600.00	3,175,940.23	5,162,536.01
DARDEN RESTAURANTS INC	0.226	DRI	237194105	35.4000	130,100.00	3,195,577.99	4,605,540.01
DEERE & CO.	2.015	DE	244199105Q	43.6600	130,100.00 161,800.00	7,586,884.96	7,064,188.00
DELL COMPUTER CORP.	0.000	DELL	247025109	27.1800	1,716,500.00	20,621,331.47	46,654,469.99
DELPHI AUTOMOTIVE SYSTEMS CORP	2.049	DPH	247126105	13.6600	578,700.00	8,432,121.34	7,905,041.99
DELTA AIR LINES, INC.	0.341	DAL	247361108Q	29.2600	578,700.00 132,500.00	5,373,871.58	3,876,950.01
DEVON ENERGY CORPORATION	0.517	DVN	25179M103	38.6500	152,500.00	6,765,062.89	5,894,125.01
DILLARDS INC. CL-A	1.000	DDS	2540671010	16.0000	46,300.00	762,971.82	740,800.00
DISNEY (WALT) CO.	1.013	DIS	254687106Q	20.7200	152,500.00 46,300.00 1,283,300.00	30,770,970.96	26,589,976.00
DOLLAR GENERAL	0.872	DG	256669102	14.9000	341,150.00	5,948,961.68	5,083,135.00
DOMINION RESOURCES INC-VA	4.292	D	25746U109Q	60.1000	233,326.00	9,969,776.51	14,022,892.60
DONNELLEY (R.R.) & SONS CO.	3.233	DNY	2578671010	29.6900	27,800.00	948,058.26	825.382.00
DOVER CORP.	1.456	DOV	2600031080	37.0700	27,800.00 171,300.00	5,936,059.54	6,350,091.00
DOW CHEMICAL CO	3.966	DOW	260543103Q	33.7800	639,980.00	19,313,304.63	21,618,524.41
DOW JONES & CO INC	1.827	DJ	260561105Q	54.7300	639,980.00 13,800.00	728,281.37	755,274.00
DUKE ENERGY CORPORATION	2.801	DUK	2643991060	39.2600	624,100.00	17,588,203.52	24,502,166.00
DYNEGY INC	1.176	DYN	26816Q101	25.5000	239,700.00	5,578,803.24	6,112,349.98
E I DUPONT DE NEM.	3.293	DD	263534109Q		623,069.00	25,133,131.17	26,486,663.19
EASTMAN KODAK	6.116	EK	2774611090	29.4300	141,000.00	6,932,913.69	4,149,630.00
EATON CORP.	2.365	ETN	2780581020	74.4100		1,788,463.52	2,440,647.99
ECOLAB INC	1.291	ECL	278865100Q	40.2500	88,600.00	3,317,507.97	3.566.150.00
EDISON INTERNATIONAL	0.000	EIX	281020107Q	15.1000	225,900.00	4,092,535.42	3,566,150.00 3,411,090.01 21,452,948.99
EL PASO CORP	1 905	ED	28336L109	44.6100	480,900.00	16,741,371.21	21,452,948.99
ELECTRONIC DATA SYSTEMS	0.875	EDS	285661104Q	68.5500	323,400.00	18,576,216.19	22,169,070.00
ELT LILLY & COMPANY	1 426	I.I.Y	532457108Q	78.5400	570,800.00	24,202,050.42	44,830,631.99
EMC CORP	0 000	EMC	268648102	13.4400	1,447,600.00	24,753,602.28	19,455,744.00
EMERSON ELECTRIC CO	2 714	EMR	2910111040		249,700.00	11,651,568.47	14,257,870.00
ENTERGY CORP	2.714	ETR	29364G103Q		221 600 00	6,476,653.79	8,666,776.00
FOG RESOURCES INC	0.373	FOG	26875P101	39.1100	221,600.00 71,700.00	3,034,817.87	2,804,187.00
EALIEUM CUDD	2 520	EAC	30161N1010	47.8800	267,975.00	9,910,544.81	12,830,643.00
EXYON MODIL CODDODATION	3.329 9.341	AUM	30231G102O	39.3000	4,393,138.00	89,565,234.85	
COSTCO WHOLESALE CORP. COUNTRYWIDE CREDIT IND INC. CRANE CO CSX CORP. CUMMINS INC. CVS CORP. DANA CORP DANAHER CORP DANAHER CORP DANAHER CORP DELECTORP DELECTORP DELL COMPUTER CORP. DELPHI AUTOMOTIVE SYSTEMS CORP DELTA AIR LINES, INC. DEVON ENERGY CORPORATION DILLARDS INC. CL-A DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO. DOVER CORP. DOW CHEMICAL CO DOW JONES & CO INC DUKE ENERGY CORPORATION DYNEGY INC E I DUPONT DE NEM. EASTMAN KODAK EATON CORP. ECOLAB INC EDISON INTERNATIONAL EL PASO CORP ELECTRONIC DATA SYSTEMS ELI LILLY & COMPANY EMC CORP EMERSON ELECTRIC CO ENTERGY CORP. EOG RESOURCES INC EXELEON CORP EXXON MOBIL CORPORATION	2.541	2101.1	30231G102Q	37.3000	1,373,130.00	00,000,201.00	112,030,323.40

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - IND	LA	RGE CAP SELECT				
	Instrument - COM	CO	MMON STOCK				
FAMILY DOLLAR STORES	0.800	FDO	307000109Q	29.9800	125,000.00	3,417,504.59	3,747,500.00
FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES	1.509	FNM	313586109Q	79.5000	786,100.00	30,645,363.41	62,494,950.00
FEDERATED DEPARTMENT STORES	0.000	FD	31410H101	40.9000	303,500.00	10,303,350.52	12,413,150.00
FEDEX CORPORATION	0.000 1.304 0.102 4.288 0.000	FDX	31428X106	51.8800	172,500.00	6,559,167.22	8,949,300.01
FIFTH THIRD BANCORP	1.304	FITB	316773100Q	61.3300	505,470.00	23,609,179.51	31,000,475.10
FIRST DATA CORP	0.102	FDC	319963104Q	78.4500	308,400.00	12,269,531.74	24,193,980.00
FIRST ENERGY CORP.	4.288	FE	337932107Q	34.9800	295,583.00	9,312,169.59	10,339,493.33
FISERV INC. WISCONSIN	0.000	FISV	337738108	42.3200	38,500.00	948,632.58	1,629,320.01
FLEETBOSTON FINANCIAL CORP FLUOR CORP (NEW) FORD MOTOR COMPANY FOREST LABORATORIES INC.	3.835	FBF	339030108Q	36.5000	761,932.00	23,455,413.92	27,810,518.00
FLUOR CORP (NEW)	1.711	FLR	343412102	37.4000	92,710.00	3,754,734.93	3,467,354.00
FORD MOTOR COMPANY FOREST LABORATORIES INC. FORTUNE BRANDS INC. FPL GROUP INC. FRANKLIN RESOURCES INC FREDDIE MAC	3.816	F	345370860	15.7200	1,248,263.00	20,265,831.17	19,622,694.35
FOREST LABORATORIES INC.	0.000	FRX	345838106	81.9500	170,800.00	8,899,254.59	13,997,060.00
FORTUNE BRANDS INC.	2.525	FO	349631101Q	39.5900	155,800.00	4,510,807.27	6,168,122.01
FPL GROUP INC.	3.971	FPL	302571104Q	56.4000	119,300.00	5,450,777.02	6,728,520.00
FRANKLIN RESOURCES INC	0.737	BEN	354613101Q	35.2700	180,900.00	5,987,359.50	6,380,343.01
FREDDIE MAC	1.223	FRE	313400301Q	65.4000	655,700.00	33,768,866.48	42,882,779.99
FREEPORT MCMORAN CLASS B	1.223 0.000 1.368 0.645 0.000 1.406 1.596 2.115 4.115 3.106 0.000 1.810 1.946 0.492 4.132 1.458	FCX	35671D857	13.3900	362,800.00	4,661,046.21	4,857,892.00
GANNETT INC	1.368	GCI	364730101Q	67.2300	202,600.00	9,658,889.18	13,620,798.01
GAP INC	0.645	GPS	364760108Q	13.9400	519,800.00	9,526,573.78	7,246,012.00
GATEWAY INC.	0.000	GTW	367626108	8.0400	242,600.00	10,478,496.68	1,950,504.01
GENERAL DYNAMICS CORP.	1.406	GD	369550108Q	79.6400	119,300.00	7,172,702.71	9,501,052.00
GENERAL ELECTRIC CO	1.596	GE	369604103Q	40.0800	6,637,800.00	85,432,456.11	266,043,024.01
GENERAL MILLS INC	2.115	GIS	370334104Q	52.0100	355,800.00	14,598,525.28	18,505,157.99
GENERAL MOTORS CORP	4.115	GM	370442105Q	48.6000	366,113.00	18,919,456.53	17,793,091.81
GENUINE PARTS CO	3.106	GPC	372460105Q	36.7000	119,100.00	3,990,181.04	4,370,970.01
GENZYME CORP. GEN. DIV.	0.000	GENZ	372917104	59.8600	137,700.00	4,620,465.34	8,242,722.01
GEORGIA PACIFIC	1.810	GP	373298108Q	27.6100	112,864.00	3,764,159.19	3,116,175.04
GILLETTE CO	1.946	G	375766102Q	33.4000	749,600.00	26,088,953.73	25,036,640.00
GOLDEN WEST FINANCIAL CORP	0.492	GDW	381317106Q	58.8500	49,200.00	2,896,260.14	2,895,419.99
GOODRICH CORP.	4.132	GR	382388106Q	26.6200	119,000.00	4,263,671.83	3,167,780.00
GRAINGER W W INC	1.458	GWW	384802104Q	48.0000	59,500.00	2,245,685.20	2,855,999.99
GREAT LAKES CHEMICAL CORP.	1.318		390568103Q	24.2800	68,800.00	1,721,016.52	1,670,464.01
GUIDANT CORP.	0.000		401698105Q	49.8000	241,700.00	9,518,454.03	12,036,660.00
H & R BLOCK INC.	1.431		093671105Q	44.7000	121,800.00	4,759,969.32	5,444,460.02
HALLIBURTON COMPANY	3.816		406216101Q	13.1000	293,900.00	7,879,219.68	3,850,090.02
HARLEY-DAVIDSON INC	0.221		412822108Q	54.3100	194,000.00	6,990,401.64	10,536,140.00
HARRAH'S ENTERTAINMENT INC.	0.000		413619107	37.0100	94,500.00	2,149,436.91	3,497,445.01
HARRAH'S ENTERTAINMENT INC. HARTFORD FINL SERVICES HASBRO BRADLEY	1.655	HIG	416515104	62.8300	339,100.00	15,950,177.05	21,305,653.00
HASBRO BRADLEY	0.739	HAS	418056107Q	16.2300	153,800.00	2,566,319.73	2,496,174.00

Investment Desc	Rating Coupon Yield	Ticke:	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOC	K				
			ARGE CAP SELECT	Г			
	Instrument - COM	C	OMMON STOCK				
HCA INC	0.207	HCA	404119109	38.5400	543,700.00	14,782,242.22	20,954,197.99
HCA INC HEALTH MGMT ASSOCIATES CL A HEALTHSOUTH CORP HEINZ H. J. CO. HERSHEY FOODS CORP. HEWLETT-PACKARD CO HILTON HOTELS CORP. HOME DEPOT INC. HONEYWELL INTERNATIONAL INC. HOUSEHOLD INTL. INC. ILLINOIS TOOL WORKS IMMUNEX CORP IMS HEALTH INC. INCO LTD INGERSOLL-RAND CO-A INTEL CORP. INTERNATIONAL PAPER INTERPUBLIC GROUP	0.000	HMA	421933102	18.4000	133,775.00	1,996,728.66	2,461,460.01
HEALTHSOUTH CORP	0.000	HRC	421924101	14.8200	378,500.00	6,148,547.59	5,609,370.00
HEINZ H. J. CO.	3.939	HNZ	423074103Q	41.1200	125,000.00	4,742,253.97	5,139,999.99
HERSHEY FOODS CORP.	1./8/	HSY	427866108Q	67.7000 20.5400	111,900.00 1,296,400.00	7,000,194.30 22,263,590.48	7,575,630.01 26,628,056.00
HEWLEII-PACKARD CO	1.55/	HWP	428236103Q 4328481090	10.9200	207,700.00	1,901,838.82	2,268,084.01
HOME DEPOT INC	0.732	HD	437076102Q	51.0100	1,566,500.00	25,490,740.95	79,907,165.00
HONEYWELL INTERNATIONAL INC	2.217	HON	438516106Q	33.8200	474,200.00	20,070,444.00	16,037,444.01
HOUSEHOLD INTL. INC.	1.518	HI	4418151070	57.9400	315,200.00	16,637,497.14	18,262,688.00
ILLINOIS TOOL WORKS	1.299	ITW	452308109Q	67.7200	184,875.00	7,024,010.97	12,519,735.01
IMMUNEX CORP	0.000	IMNX	452528102	27.7100	251,800.00	5,041,145.03	6,977,378.00
IMS HEALTH INC.	0.410	RX	449934108	19.5100	183,500.00	4,285,294.72	3,580,085.01
INCO LTD	0.000	N	453258402Q	16.9400	185,200.00	4,177,094.16	3,137,288.00
INGERSOLL-RAND CO-A	1.626	IR	G4776G101Q	41.8100		7,855,771.54	7,254,035.00
INTEL CORP.	0.254	INTC	458140100Q	31.4500	4,385,400.00	62,746,586.82	137,920,830.00
INTERNATIONAL PAPER	2.478	IP	460146103Q	40.3500	376,938.00	14,142,795.11	15,209,448.30
			460690100Q	29.5400	228,400.00	6,606,702.96	6,746,936.03
INTERSIL HOLDINGS CORP	0.000		46069S109	32.2500 120.9600	68,400.00 1,142,700.00	1,756,830.80	2,205,900.00
INTL BUS MACH CORP INTL GAME TECHNOLOGY	0.463		459200101Q 459902102	68.3000	58,500.00	57,463,662.40 1,517,439.88	138,220,992.00 3,995,550.00
INTUIT INC.	0.000		461202103	42.7800	135,800.00	4,764,970.39	5,809,524.00
ITT INDUSTRIES INC	1.188		450911102	50.5000	119,000.00	3,856,393.31	6,009,500.00
J C PENNEY INC	1.858		708160106Q	26.9000	437,400.00	13,881,033.55	11,766,059.99
JABIL CIRCUIT INC	0.000		466313103	22.7200	127,800.00	3,610,903.22	2,903,616.00
JDS UNIPHASE CORP	0.000	JDSU	46612J101	8.6800	1,073,600.00	89,327,234.13	9,318,848.01
JEFFERSON PILOT	2.377	JP	475070108Q	46.2700	75,100.00	3,495,859.16	3,474,877.01
JOHNSON & JOHNSON	1.218	JNJ	478160104Q	59.1000	2,023,800.00	61,559,972.06	119,606,580.01
JOHNSON CONTROLS	1.634		478366107Q	80.7500	38,300.00	2,877,250.25	3,092,725.00
JONES APPAREL GROUP INC	0.000		480074103	33.1700	78,900.00	1,993,723.04	2,617,112.99
JP MORGAN CHASE & CO.	3.741		46625H100Q	36.3500	1,181,800.00	39,538,389.57	42,958,430.00
K MART CORP	0.000		482584109	5.4600	2,115,200.00	17,119,550.96	11,548,992.00
KELLOGG CO.	3.355 3.284		487836108Q	30.1000	102,800.00	4,150,516.67	3,094,280.00
KERR MCGEE CORP. KEYCORP	3.284 4.848		492386107Q	54.8000 24.3400	95,000.00 223,300.00	4,653,035.76	5,206,000.01
KEYCORP KIMBERLY-CLARK CORP	1.872		493267108Q 4943681030	59.8000	420,696.00	6,471,115.58 19,020,326.37	5,435,121.99 25,157,620.80
KINDER MORGAN INC.	0.359		49455P101	55.6900	104,800.00	3,809,623.88	5,836,312.00
KING PHARMACEUTICALS	0.000		495582108	42.1300	172,200.00	6,146,023.56	7,254,786.00
KLA-TENCOR CORP.	0.000		482480100	49.5600	43,900.00	2,309,883.02	2,175,684.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - IND		RGE CAP SELECT	i			
	Instrument - COM		MMON STOCK				
KNIGHT RIDDER KOHLS CORP KRAFT FOODS INC - A KROGER CO. LEHMAN BROTHERS HOLDING	1.540		499040103Q	64.9300	60,700.00	3,173,263.05	3,941,251.00
KOHLS CORP	0.000		500255104	70.4400	240,300.00	11,156,876.95	16,926,732.01
KRAFT FOODS INC - A	1.528		50075N104	34.0300	97,000.00	3,031,340.22	3,300,910.00
KROGER CO.	0.000		501044101	20.8700	586,000.00	10,342,185.64	12,229,820.00
LEHMAN BROTHERS HOLDING	0.419	LEH	524908100Q	66.8000	183,100.00	9,668,194.58	12,231,079.99
T.FYMARK TNTFRNATIONAL TNC	0.000	LXK	529771107	59.0000	82,500.00	3,889,485.25	4,867,500.00
LIMITED INC.	2.038	LTD	532716107Q	14.7200	301,500.00	4,288,319.08	4,438,080.00
LIMITED INC. LINCOLN NATIONAL CORP LINEAR TECHNOLOGY CORP LIZ CLAIBORNE LOCKHEED MARTIN CORPORATION	2.635	LNC	534187109Q	48.5700	121,100.00	5,205,894.13	5,881,827.00
LINEAR TECHNOLOGY CORP	0.409	LLTC	535678106	39.0400	404,900.00	15,972,649.21	15,807,296.00
LIZ CLAIBORNE	0.904	LIZ	539320101Q	49.7500	49,400.00	2,391,097.60	2,457,649.99
LOCKHEED MARTIN CORPORATION	0.942	TM.I.	539830109Q	46.6700	294,100.00	12,795,549.15	13,725,646.99
LOEWS CORP	1.083	T.I.K	540424108Q 5486611070	55.3800 46.4100	137,100.00 546,000.00	5,830,285.55 8,690,264.35	7,592,597.99 25,339,860.00
TOME, 2 CO2	0.1/2	TOM	5021611070	15.7800	504,520.17	17,049,361.39	7,961,328.29
INCENT TECHNOLOGIES	0.000	TOT	549463107	6.2900	2,552,500.00	49,857,723.65	16,055,225.01
MANOD CARE INC	0.000	TO TO	564055107	23.7100	45,100.00	717,008.13	1,069,320.99
MARRIOTT INT'I, INC CL-A	0.000	MAR	571903202	40.6500	151,000.00	4,536,629.27	6,138,150.00
MARSH & MCLENNAN COS	1 973	MMC	5717481020	107.4500	187,800.00	10,828,003.31	20,179,109.99
MASCO CORP	2.204	MAS	5745991060	24.5000	353,700.00	8,665,538.06	8,665,650.00
MATTEL INC.	0.290	MAT	5770811020	17.2000	344,800.00	4,514,710.90	5,930,560.00
MAXIM INTGRTD PRDCTS INC.	0.000	MXIM	57772K101	F0 F100	20 100 00	1,408,959.30	2,053,140.99
MAY DEPT STORES	2.541	MAY	577778103Q	36 9800	98 100 00	3,376,731.00	3,627,738.00
MAYTAG COMPANY	2.320	MYG	5785921070	31.0300	99,400.00 98,500.00 159,300.00	3,666,486.55	3,084,382.00
MBIA INC.	1.118	MBI	55262C100Q	53.6300	98,500.00	3,888,379.06	5,282,555.01
MBNA CORP	1.022	KRB	55262L100Q	35.2000	159,300.00	3,212,237.62	5,607,359.99
MCDERMOTT INTERNATIONAL	0.000	MDR	580037109Q	12.2700	38,200.00	400,828.19	468,713.99
MCDONALDS CORPORATION	0.868	MCD	580135101Q	26.4700	879,900.00	22,414,246.36	23,290,953.01
MCGRAW HILL INC	1.607	MHP	580645109Q	60.9800	90,400.00	4,344,068.57	5,512,592.00
MCKESSON CORP	0.641	MCK	58155Q103Q	37.4000	110,600.00	6,234,344.92	4,136,440.00
MEAD CORPORATION	2.201	MEA	582834107Q	30.8900	81,100.00	2,379,856.07	2,505,179.00
MEDIMMUNE INC	0.000	MEDI	584699102	46.3500	79,800.00	3,434,293.34	3,698,730.00
MEDTRONIC INC	0.449	MDT	585055106Q	51.2100	815,500.00	22,702,961.18	41,761,754.99
MELLON NATIONAL CORP.	1.275	MEL	58551A108Q	37.6200	232,100.00	4,740,947.51	8,731,602.01
MERCK & CO INC	2.381	MRK	589331107Q	58.8000	1,465,900.00	61,422,409.64	86,194,919.99
MERCURY INTERACTIVE CORP.	0.000	MERQ	589405109	33.9800	77,200.00	2,213,605.84	2,623,256.01
LOCKHEED MARTIN CORPORATION LOEWS CORP LOWE'S COS LSI LOGIC CORP LUCENT TECHNOLOGIES MANOR CARE INC. MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS. MASCO CORP. MATTEL INC. MAXIM INTGRTD PRDCTS INC. MAY DEPT STORES MAYTAG COMPANY MBIA INC. MBNA CORP MCDERMOTT INTERNATIONAL MCDONALDS CORPORATION MCGRAW HILL INC MCKESSON CORP MEAD CORPORATION MEDIMMUNE INC MEDTRONIC INC MEDTRONIC INC MERCURY INTERACTIVE CORP. MERCURY INTERACTIVE CORP. MERCH & CO INC. MERRILL LYNCH & CO. INC. MERTLIL LYNCH & CO. INC. MERTLIL INC MGIC INVESTMENT CORP	0.953	MDP	589433101Q	35.6500	39,300.00	1,337,861.37	1,401,044.99
MERRILL LYNCH & CO. INC.	1.227	MER	590188108Q	52.1200	780,300.00	28,413,792.50	40,669,235.99
METLIFE INC MGIC INVESTMENT CORP	0.631 0.162	MEG.	59156R108 5528481030	31.6800 61.7200	261,600.00 68,200.00	6,975,680.36 3,869,237.36	8,287,488.00 4,209,303.99
MGIC INVESIMENT CORP	0.162	MIG	5528481U3Q	01./200	00,∠00.00	3,809,431.30	4,209,303.99

Investment Desc	Rating Coupon Yield	Ticker	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ.				
	Portfolio - IND			ľ			
	Instrument - COM	CC	OMMON STOCK				
MICRON TECHNOLOGY INC MICROSOFT CORP. MINN MINING & MFG CO MIRANT CORP MOLEX INC	0.000	MU	5951121030	31.0000	343,900.00	9,767,563.70	10,660,900.00
MICROSOFT CORP.	0.000	MSFT	594918104	66.2500	3.586.500.00	110,460,769.08	237,605,625.03
MINN MINING & MFG CO	2.030	MMM	6040591050	118.2100	3,586,500.00 243,700.00 466,907.00	16,874,459.69	28,807,777.00
MIRANT CORP	0.000	MIR	604675108	16.0200	466,907.00	8,992,470.77	7,479,850.13
MOLEX INC	0.323	MOLX	608554101	30.9500	147,700.00	4,446,856.64	4,571,315.00
MORGAN STANLEY DEAN WITTER MOTOROLA INC	& C 1.644	MWD	617446448Q	55.9400	755,000.00 1,707,800.00	22,389,892.53	42,234,700.00
MOTOROLA INC	1.065	MOT	620076109Q	15.0200	1,707,800.00	38,945,620.55	25,651,156.00
MOTOROLA INC WABORS INDUSTRIES WATIONAL CITY CORP WATIONAL SEMICONDUCTOR CORF	0.000	NBR	629568106	34.3300	488,900.00	13,538,450.08	16,783,937.0
NATIONAL CITY CORP	4.035	NCC	635405103Q	29.2400	368,700.00	10,036,311.45	10,780,788.0
NATIONAL SEMICONDUCTOR CORF	0.000	NSM	637640103	30.7900	65,900.00	2,016,125.19	2,029,061.0
NAVISTAR INTL. CORP.	0.000	NAV	63934E108	39.5000	20,200.00	630,282.31	797,899.9
NCR CORPORATION	0.000	NCR	62886E108	36.8600	20,200.00 72,000.00	2,333,900.93	2,653,920.0
NETWORK APPLIANCE INC.	0.000	NTAP	64120L104	21.8700	239,100.00	3,206,847.59	5,229,116.9
NEW YORK TIMES CO. CL A	1.156	NYT	650111107Q	43.2500	163,100.00	5,422,540.15	7,054,075.0
NEWELL RUBBERMAID INC.	3.046	NWL	6512291060	27.5700	350,272.00	10,308,356.44	9,656,999.0
JEWMONT MNG. CORP.	0.627	NEM	6516391060	19.1100	137,100.00	2,810,743.11	2,619,980.9
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	10.9600		4,180,575.23	1,880,736.0
NIKE INCCL B	0.853	NKE	654106103Q	56.2400	203,400.00	10,356,048.09	11,439,216.0
NOBLE DRILLING CORP.	0.000	NE	655042109	34.0400	336,300.00	9,533,051.81	11,447,652.0
JORFOLK SOUTHERN CORP.	1.309	NSC	655844108Q	18.3300	139,300.00	2,728,346.60	2,553,369.0
NORTEL NETWORKS CORP. HOLDI	NG 0.000	NT	6565681020	7 5000	2 457 500 00	37,270,353.97	18,431,249.9
ORTHERN TRUST CORP	1.129	NTRS	665859104	60.2200	154,400.00 61,835.00	9,107,355.65	9,297,968.0
JORTHROP GRUMMAN CORP.	1.587	NOC	6668071020	100.8100	61,835.00	4,480,852.26	6,233,586.3
NOVELL INC	0.000	NOVL	670006105	4.5900	171,100.00		
NOVELLUS SYSTEMS INC.	0.000	NVLS	670008101	39.4500	171,100.00 69,100.00	3,019,294.67	785,349.0 2,725,995.0
RG ENERGY INC.	0.000	NRG	629377102	15.5000	29,400.00	451,801.60	455,700.0
UCOR CORP	1.284	NUE	670346105Q	52.9600	29,400.00 56,800.00	451,801.60 2,714,003.18	455,700.0 3,008,127.9
VIDIA CORP	0.000	NVDA	67066G104	66.9000	93,200.00	3,179,241.61	6,235,079.9
OCCIDENTAL PETROLEUM CORP.	3.769	OXY	6745991050	26.5300	154,400.00	3,837,050.81	4,096,232.0
OFFICE DEPOT INC	0.000	ODP	676220106	18.5400	331,200.00	4,966,210.84	6,140,447.9
OMNICOM GROUP	0.895	OMC	681919106	89.3500	116,400.00	7,626,275.32	10,400,339.9
PRACLE SYS. CORP.	0.000	ORCL	68389X105	13.8100	3,748,200.00	21,538,901.40	51,762,641.9
PACCAR INC	1.828	PCAR	693718108Q			972,650.51	1,351,772.0
IATIONAL CITY CORP IATIONAL SEMICONDUCTOR CORP IATIONAL SEMICONDUCTOR CORP IAVISTAR INTL. CORP. ICR CORPORATION IETWORK APPLIANCE INC. IEW YORK TIMES CO. CL A IEWELL RUBBERMAID INC. IEWMONT MNG. CORP. IEXTEL COMMUNICATIONS CL-A IKE INCCL B IOBLE DRILLING CORP. IORFOLK SOUTHERN CORP. IORTHEL NETWORKS CORP. HOLDI IORTHERN TRUST CORP IORTHROP GRUMMAN CORP. IOVELL INC IOVELLUS SYSTEMS INC. INC ENERGY INC. IUCOR CORP IVIDIA CORP IVIDIA CORP IORTHOP GRUP INCIDENTAL PETROLEUM CORP. IORACLE SYS. CORP. IORAC	0.000	PCG	69331C108Q	19.2400	20,600.00 270,100.00	4 022 702 25	E 106 724 0
PACTIV CORPORATION	0.000	PTV	695257105	17.7500	270,100.00 84,600.00 12,600.00	2,586,135.73 304,092.55 867,411.32 1,466,889.46 2,412,927.93	1,501,650.0
PALL CORPORATION	2.826	PLL	6964293070	24.0600	12,600.00	304.092.55	303.156.0
PALM, INC	0.000	PALM	696642107		190,500.00	867.411.32	739,140.0
PARAMETRIC TECHNOLOGY CORP	0 000	PMTC	699173100		218,100.00 55,800.00	1,466,889,46	1,703,361 0
DARKED TANKTEIN CODD	1 560	DII	7010941040	45.9100	55,200.00	2,100,000.10	2,.55,501.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
			RGE CAP SELECT				
			WINON STOCK				
PAYCHEX INC PEOPLESOFT INC PEPSI BOTTLING GROUP INC PEPSICO INC. PFIZER INC. PHARMACIA CORPORATION PHELPS DODGE CORP. PHILIP MORRIS COS PHILLIPS PETROLEUM PITNEY-BOWES, INC. PLACER DOME INC. PMC-SIERRA INC PMC FINANCIAL SERVICES GROUP POWER ONE INC.	1.262	PAYX	704326107	34.8500	186,800.00		6,509,980.00
PEOPLESOFT INC	0.000	PSFT	712713106	40.2000	208,600.00 115,800.00	7,465,383.04	8,385,720.01
PEPSI BOTTLING GROUP INC	0.340	PBG	713409100	23.5000	115,800.00	2,565,907.24	2,721,300.00
PEPSICO INC.	1.191	PEP	713448108Q 717081103Q	48.6900 39.8500	1,149,600.00 4,358,100.00	24,523,321.18 67,271,066.55	55,974,023.99 173,670,285.00
DHADMACIA CODDODATION	1 266	DHY	717081103Q 71713U102		910,300.00	36,164,286.54	38,824,294.99
PHELPS DODGE CORP	0.000	DD	717265102 717265102Q	32.4000	44,600.00	2,357,382.86	1,445,040.01
PHILIP MORRIS COS	5.060	MO	7181541070	45.8500	1,491,200.00	40,268,416.40	68,371,520.01
PHILLIPS PETROLEUM	2.389	P	718507106Q			15,497,074.15	19,956,906.80
PITNEY-BOWES, INC.	3.084	PBI	724479100Q	37.6100	331,180.00 212,100.00	6,518,593.22	7,977,081.01
PLACER DOME INC.	0.916	PDG	725906101Q	10.9100	91,900.00 56,300.00	1,021,099.82	1,002,628.99
PMC-SIERRA INC	0.000	PMCS	69344F106	21.2600		2,053,809.96	1,196,938.01
PNC FINANCIAL SERVICES GROUP	P 3.416	PNC	693475105Q	56.2000	170,000.00	9,425,104.71	9,554,000.01 525,704.99
POWER ONE INC.	0.000	PWER	739308104	10.4100	50,500.00	3,522,014.73	
PPG INDUSTRIES INC.	3.248	PPG	693506107Q	51.7200	195,100.00	9,612,281.46	10,090,572.01
PPL CORPORATION	3.041	PPL	69351T106Q	34.8500	100,100.00	2,522,400.70	3,488,485.01
PNC FINANCIAL SERVICES GROUPOWER ONE INC. PPG INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PROCTER & GAMBLE CO PROGRESS ENERGY, INC PROVIDIAN FINANCIAL CORP W/PRUDENTIAL FINANCIAL INC PUBLIC SVC ENTERPRISES QLOGIC CORPORATION QUALCOMM INC OWEST COMMUNICATIONS INTL.	1.230	PX	74005P104Q	55.2500 79.1300	119,800.00	5,175,158.67	6,618,950.00
DROCHER & GAMBLE CO	1.920	PG DCM	742718109Q 743263105Q	45.0300	870,300.00 58,200.00	42,960,731.13 2,385,126.48	68,866,839.00 2,620,746.01
DPOVIDIAN FINANCIAL COPD W/	T 2 290	DUM		3.5500	914 200 00		
PRIDENTIAL FINANCIAL CORF W/	0.000	DRII	744320102	33.1900	914,200.00 27,100.00	756,516.50	3,245,410.01 899,449.00
PUBLIC SVC ENTERPRISES	5.119	PEG	744573106Q	42.1900	147,200.00	6,617,980.17	6,210,368.00
OLOGIC CORPORATION	0.000	OLGC	747277101	44.5100	40,700.00	1,987,633.36	1,811,556.99
QUALCOMM INC	0.000	QCOM	747525103	50.5000	510,200.00	17,304,827.11	25,765,099.99
QWEST COMMUNICATIONS INTL.	0.353	Q	749121109	14.1300	1,303,251.00 52,500.00	48,956,008.87	18,414,936.63
RADIOSHACK CORP	0.730	RSH	750438103Q	30.1000	52,500.00	1,463,619.47	1,580,249.99
QUALCOMM INC QWEST COMMUNICATIONS INTL. RADIOSHACK CORP RAYTHEON COMPANY REEBOK INTERNATIONAL LTD.	2.463	RTN	755111507Q	32.4700	464,100.00 111,800.00	13,273,505.45	15,069,326.99
REEBOK INTERNATIONAL LTD.	0.000	RBK	758110100Q	26.5000	111,800.00	2,537,115.46	2,962,699.99
RELIANT ENERGY INC.	5.656	REI	75952J108Q	26.5200	96,600.00 128,300.00	2,748,943.33	2,561,832.01
ROBERT HALF INTL INC	0.000	RHI	770323103			3,046,215.30	3,425,609.99
ROCKWELL COLLINS	1.846	COL	774341101	19.5000	86,000.00	1,372,489.45	1,677,000.01
ROCKWELL INT'L	3.695	ROK	773903109Q	17.8600	148,800.00	2,854,382.92	2,657,568.01
ROHM & HAAS CO	2.310	ROH	775371107Q	34.6300	95,300.00	2,793,102.70	3,300,238.99
ROYAL DUTCH PETE SAFECO CORP.	2.448	KD KD	780257804S 786429100Q	49.0200 31.1500	1,704,100.00 90,800.00	61,645,312.95 2,631,325.57	83,534,982.01 2,828,420.00
SAFEWAY INC	0.000 5.656 0.000 1.846 3.695 2.310 2.448 2.375 0.000 0.000 0.000	SMV	786514208	41.7500	320,000.00	14,783,931.66	13,359,999.99
SANMINA-SCI CORP	0.000	SAMM	800907107	19.9000	363,880.00	8,496,941.55	7,241,211.99
SAPIENT CORP	0.000	SAPE		7.7200	147,600.00		1,139,472.01
SARA LEE CORP.	2 600	QT.F	803111103Q	22.2300	758,900.00		16,870,347.01

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM						
	Portfolio - IND	L	ARGE CAP SELECT				
	Instrument - COM		OMMON STOCK				
SBC COMMUNICATIONS INC. SCHERING-PLOUGH SCHLUMBERGER SCHWAB (CHARLES) CORP SEALED AIR CORP. SEARS ROEBUCK & CO. SEMPRA ENERGY SHERWIN-WILLIAMS CO SIEBEL SYSTEMS INC. SIGMA-ALDRICH SMURFIT-STONE CONTAINER CO	2.62	9 SBC	78387G103Q	39.1700	2,352,700.00	60,813,149.49	92,155,259.00
SCHERING-PLOUGH	1.78	7 SGP	806605101Q	35.8100	699,800.00	16,323,896.43	25,059,838.01
SCHLUMBERGER	1.36	4 SLB	806857108Q	54.9500	259,400.00	13,138,243.76	14,254,030.00
SCHWAB (CHARLES) CORP	0.25	8 SCH	808513105	15.4700	699,800.00	11,555,767.79	10,825,905.99
SEALED AIR CORP.	0.00	0 SEE	81211K100	40.8200	71,200.00	2,625,614.19	2,906,384.00
SEARS ROEBUCK & CO.	1.93	1 S	812387108Q	47.6400	184,700.00	8,315,130.25	8,799,108.00
SEMPRA ENERGY	4.07	3 SRE	816851109	24.5500	129,300.00	2,844,450.25	3,174,315.00
SHERWIN-WILLIAMS CO	2.10	9 SHW	824348106Q	27.5000	53,600.00	1,442,885.04	1,474,000.00
SIEBEL SYSTEMS INC.	0.00	0 SEBL	826170102	27.9800	316,000.00	7,194,602.33	8,841,680.01
SIGMA-ALDRICH SMURFIT-STONE CONTAINER CO SOLECTRON CORP SOUTHERN CO SOUTHTRUST CORP SOUTHWEST AIRLINES SPRINT CORP. SPRINT PCS GROUP ST JUDE MED. INC. ST. PAUL COMPANIES STANLEY WORKS STAPLES INC STARBUCKS CORP. STARBUCKS CORP. STARTWOOD HOTELS & RESORTS STATE STREET CORP	0.86	2 SIAL	826552101Q	39.4100	89,800.00	2,094,228.04	3,539,018.01
SMURFIT-STONE CONTAINER CO	RPOR 0.00	0 SSCC	832727101	15.9700	160,600.00	2,568,343.92	2,564,782.00
SOLECTRON CORP	0.00	0 SLR	834182107	11.2800	656,000.00	16,233,419.74	7,399,680.00
SOUTHERN CO	5.28	6 SO	842587107Q	25.3500	147,200.00	2,616,508.61	3,731,520.00
SOUTHTRUST CORP	2.2/	0 SOTR	844730101	24.6700	488,100.00	8,952,808.38	12,041,426.99
SOUTHWEST AIRLINES	0.10	8 TOA	844741108Q	18.4800	402,600.00	6,045,083.23	7,440,048.01
SPRINT CORP.	2.49	0 FON	852061100Q	20.0800	726,200.00	18,417,266.11	14,582,096.00
SPRINI PCS GROUP	0.00	O PCS	852061506	24.4100	740,400.00	17,740,262.40	18,073,164.00
SI JUDE MED. INC.	0.00	2 aba	790849103	77.6500 43.9700	55,400.00 273,600.00	3,668,128.66	4,301,810.01
SI. PAUL COMPANIES	2.54	1 SPC	792860108Q	46.5700	17,200.00	10,327,196.09 559,081.60	12,030,192.00 801,004.00
STANLEY WORKS	2.06	T SMK	854616109Q	18.7000	267,800.00	5,326,542.39	
STAPLES INC	0.00	O ODITY	855030102		,		5,007,860.01
SIARBUCKS CURP.	0.00	O DROY	855244109	19.0500 29.8500	213,200.00 139,300.00	3,600,551.66 4,183,800.79	4,061,460.02 4,158,104.99
STARWOOD HOLELS & RESORTS	2.08	O HOI	85590A203 857477103	52.2500	154,500.00	6,866,465.49	8,072,624.99
STATE SIREET CORP	0.76	7 077	05/4//103	27.2200	217,300.00	5,397,453.63	5,914,906.01
SILLIMELL FINANCIAL INC	0.14	7 000	860831106 863667101	58.3700	103,400.00	2,985,572.99	6,035,458.00
SIRINER CORP.	0.13	U CITATA	866810104	12.3000	2,177,800.00	20,365,459.51	26,786,940.00
SUN MICROSISIEMS INC.	2.56	O SUNW	867914103Q		180,600.00	10,955,791.17	11,323,619.99
CVMDOI TECHNOLOCIEC INC	0.13	E CDI	871508107	15.8800	360,325.00	5,718,613.28	5,721,961.02
SIMBOL IECHNOLOGIES INC	2 03	E CMUI	87161C105	25.0500	159,500.00	3,838,172.70	3,995,475.00
CVCCO CODD	1 25	2 GAA	8718291070	26.2200	224,300.00	5,581,476.44	5,881,145.99
TARGET CORR	0.53	5 DII 5 TCT	87612E106Q	41.0500	602,000.00	8,952,327.09	24,712,099.99
TECO ENERGY	5 25	0 TGI	8723751000	26.2400	94,900.00	2,092,985.20	2,490,176.01
TEMBLE INLAND INC	2.25	S TEN	8798681070	56.7300	37,400.00	1,671,590.67	2,121,702.01
TENET HEALTHCARE CORP	0 00	0 THC	88033G100	58.7200	135,400.00	4,244,096.13	7,950,688.00
TERADYNE INC	0.00	O TER	880770102			7,537,346.20	5,545,759.99
TEXAS INSTRS INC	0.00	1 TYN	8825081040	28.0000	184,000.00 1,329,400.00	26,997,755.68	37,223,200.01
TEXTRON INC.	2 12	5 TXT	8832031010	41.4600	109,400.00		4,535,724.00
STARWOOD HOTELS & RESORTS STATE STREET CORP STILLWELL FINANCIAL INC STRYKER CORP. SUN MICROSYSTEMS INC. SUNTRUST BANKS INC. SYMBOL TECHNOLOGIES INC SYNOVUS FINANCIAL CORP SYSCO CORP. TARGET CORP TECO ENERGY TEMPLE-INLAND INC. TENET HEALTHCARE CORP TERADYNE INC TEXAS INSTRS INC TEXTRON INC. THERMO ELECTRON CORP.	0.00	0 TMO	883556102	23.8600	126,100.00	2,583,052.06	3,008,746.00
	0.00		100000101	_5.5555	120,100.00	=,555,552.00	3,000,.10.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	I STOCK					
	Portfolio - IND	LAI	RGE CAP SELECT				
TIFFANY & CO TJX COS. INC. TMP WORLDWIDE INC TOYS R US INC. TRIBUNE CO TRICON GLOBAL RESTAURANTS-W TRIQUENT SEMICONDUCTOR TRY INC. TXU CORPORATION TYCO INT'L. LTD NEW UNILEVER UN UNILEVER UN UNILEVER UN UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNIVISION COMMUNICATIONS UNOCAL UNUMPROVIDENT CORP. US BANCORP UST INC. V F CORP VERITAS SOFTWARE CORPORATION VIACOM INC-CLASS B VISTEON CORP VITESSE SEMICONDUCTOR CORP VITESSE SEMICONDUCTOR CORP VULCAN MATERIALS CO WACHOVIA CORP. NEW WAL MART STORES INC WALGREEN CO. WASHINGTON MUTUAL INC. WASTE MANAGEMENT INC. WATERS CORPORATION WELLPOINT HEALTH NETWORKS WELLS FARGO COMPANY WENDY'S INTL WEYERHAEUSER CO. WHIRLPOOL CORP	Instrument - COM	COI					
TIFFANY & CO	0.508	TIF	886547108	31.4700	93,900.00	2,977,184.35	2,955,033.00
TJX COS. INC.	0.451	TJX	872540109Q	39.8600	177,400.00 82,400.00	5,850,049.90	7,071,163.99
TMP WORLDWIDE INC	0.000	TMPW	872941109			5,018,118.10	3,534,960.00
TOYS R US INC.	0.000	TOY	892335100	20.7400	134,100.00	3,007,598.06	2,781,234.01
TRIBUNE CO	1.175	TRB	896047107Q	37.4300	153,900.00	5,611,591.13	5,760,477.02
TRICON GLOBAL RESTAURANTS-W	0.000	YUM	895953107	49.2000	85,200.00 365,351.00	3,462,879.39	4,191,839.99
TRIQUENT SEMICONDUCTOR	0.000	TQNT	89674K103			7,629,626.72	4,479,203.24
TRW INC.	1.889	TRW	872649108Q	37.0400	92,000.00	4,223,641.96	3,407,680.00
TXU CORPORATION	5.090	TXU	873168108Q	47.1500	176,600.00	6,444,121.21	8,326,690.00
TYCO INT'L. LTD NEW	0.084	TYC	902124106Q	58.9000	1,342,500.00	41,241,347.65	79,073,249.98
UNILEVER UN	1.909	UN	904784709S	57.6100	337,021.00 193,300.00	16,805,895.00	19,415,779.81
UNION PACIFIC CORP.	1.403	UNP	907818108Q	57.0000	193,300.00	9,333,490.26	11,018,100.00
UNISYS CORP.	0.000	UIS	909214108	12.5400	213,200.00	2,049,939.95	2,673,528.00
UNITED STATES STEEL CORP.	2.208	X	912909108Q	18.1100	101,800.00	2,090,613.60	1,843,598.01
UNITED TECHNOLOGIES	1.392	UTX	913017109Q	64.6300	304,890.00	12,592,983.31	19,705,040.70
UNITEDHEALTH GROUP INC	0.042	UNH	91324P102A	70.7700	256,100.00	7,830,492.42	18,124,197.01
UNIVISION COMMUNICATIONS	0.000	UVN	914906102	40.4600	158,100.00	5,456,727.75	6,396,726.00
UNOCAL	2.217	UCL	915289102Q	36.0700	55,200.00	1,489,659.84	1,991,064.00
UNUMPROVIDENT CORP.	2.225	UNM	91529Y1060	26.5100	55,200.00 164,200.00	5,238,706.56	4,352,942.00
US BANCORP	3.583	USB	902973304	20.9300	1,276,350.00	31,417,697.64	26,714,005.50
UST INC.	5.257	UST	9029111060				1,729,000.02
V F CORP	2.460	VFC	9182041080			391,614.36	511,031.00
VERITAS SOFTWARE CORPORATIO	N 0.000	VRTS	923436109	44.8300	274,289.00	8,091,122.71	12,296,375.88
VERIZON COMMUNICATIONS	3.244	VZ	92343V1040	47.4600	1,835,100.00	68,822,364.93	87,093,845.99
VIACOM INC-CLASS B	0 000	VTA R	925524308	44.1500	1,212,375.00	41,274,751.68	53,526,356.25
VISTEON CORD	1 595	VC	92839U107			1,348,657.58	1,595,202.57
VITTEGE GEMICONDUCTOR CORD	0.000	TTTCC	928497106		•	7,014,537.57	2,829,068.00
VILEBBE BENICONDUCTOR CORF	1 877	VIDD	929160109	47.9400	67,500.00	2,373,632.73	3,235,950.00
WACHOUTA COPD - NEW	3 061	MD	929903102Q	31.3600	844,400.00	34,117,466.42	26,480,384.00
WACHOVIA CORP NEW	0.496	MD	9311421030	57.5500	2,616,500.00	47,369,311.31	150,579,575.01
WAL MARI STORES INC	0.486	MMIT	931142103Q 931422109Q	33.6600	675,700.00	11,888,216.48	22,744,061.99
WALGREEN CO.	0.445	WAG	939322103	32.7000	522,100.00	13,705,833.33	
WASHINGION MUTUAL INC.	0.031	MIAI MIAI		31.9100			17,072,670.00
WARTE MANAGEMENT INC.	0.031	MIAIT	94106L109		473,800.00	17,972,703.61	15,118,958.00
WAIERS CURPURALIUN	0.000	WAI	941848103	116.8500	87,000.00 42,500.00	3,200,238.18	3,371,249.99
WELLFOINI HEALIH NEIWORKS	0.000	MTL	94973H108			3,314,066.69	4,966,125.01
WELLS FARGO COMPANY	2.393	MT.C.	949746101	43.4500	1,274,200.00	28,831,350.44	55,363,990.00
MENDY, S INTL	0.822	WEN	950590109Q	29.1700	79,100.00 167,900.00	1,800,297.74	2,307,347.01
WEYERHAEUSER CO.	2.958	WY	962166104Q	54.0800	167,900.00	8,057,435.07	9,080,031.99
WHIRLPOOL CORP	1.854	WHR	963320106Q	73.3300	49,900.00	2,525,662.58	3,659,166.99

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Greature GOMMON	T GEOGIA					
	Group - COMMON Portfolio - IND		RGE CAP SELECT				
	Instrument - COM		MMON STOCK				
	211202 40110	00.					
WILLAMETTE INDUSTRIES	1.765	WLL	969133107Q	52.1200	91,000.00	3,378,920.63	4,742,919.99
WILLIAMS COS. INC.	3.134	WMB	969457100Q	25.5200	424,428.00	10,940,373.60	10,831,402.57
WORLDCOM INC-WORLDCOM GROUP	0.000	WCOM	98157D106	14.0800	2,210,800.00	25,597,637.53	31,128,064.01
WRIGLEY WM JR CO	1.479	WWY	982526105Q	51.3700	94,500.00	4,556,729.59	4,854,464.99
XCEL ENERGY INC	5.407		98389B100Q	27.7400	241,450.00	5,772,266.49	6,697,823.00
XEROX CORP	0.000		984121103Q	10.4200	480,000.00	4,986,236.08	5,001,600.02
XILINX INC	0.000		983919101	39.0500	210,900.00	9,018,524.08	8,235,645.02
XL CAPITAL LTD - CLASS A	2.014		G98255105	91.3600	85,400.00	6,916,983.21	7,802,143.99
YAHOO INC	0.000		984332106	17.7400	379,700.00	38,507,089.24	6,735,878.00
ZIMMER HOLDINGS INC	0.000		98956P102	30.5400	164,360.00	2,659,850.83	5,019,554.40
ZIONS BANCORPORATION	1.521	ZION	989701107	52.5800	61,100.00	3,676,307.14	3,212,638.00
Instrument Total	440				192,844,298.47	5,149,147,218.57	6,965,271,847.11
	Instrument -F	REIT	REAL ESTATE	INVESTMENT	TRUST		
EQUITY OFFICE PROPERTIES TR	RUST 6.648	EOP	294741103	30.0800	276,200.00	8,444,434.72	8,308,095.98
EQUITY RESIDENTIAL PROPERTI	ES 6.025	EQR	29476L107Q	28.7100	180,500.00	4,375,970.65	5,182,155.04
Instrument Total	2				456,700.00	12,820,405.37	13,490,251.02
Portfolio Total	442				193,300,998.47	5,161,967,623.94	6,978,762,098.13

	nstrument - COM	COM	O-CAP VALUE IMON STOCK				
I GCOM CORP. ACXIOM CORP. ADTRAN INC. ADVANCED FIBRE COMMUNICATION AGCO CORP. AGL RESOURCES INC AIRBORNE INC. AIRBOS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC	nstrument - COM	COM					
GCOM CORP. ACXIOM CORP. ADTRAN INC. ADVANCED FIBRE COMMUNICATION AGCO CORP. AGL RESOURCES INC AIRBORNE INC. AIRGAS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC			MON STOCK				
ADVANCED FIBRE COMMUNICATION AGCO CORP. AGL RESOURCES INC AIRBORNE INC. AIRGAS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC	0.000	aaa					
ADVANCED FIBRE COMMUNICATION AGCO CORP. AGL RESOURCES INC AIRBORNE INC. AIRGAS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC		COMS	885535104	6.3800	646,000.00	6,306,978.07	4,121,480.00
ADVANCED FIBRE COMMUNICATION AGCO CORP. AGL RESOURCES INC AIRBORNE INC. AIRGAS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC	0.000		005125109	17.4700	160,000.00	3,202,651.39	2,795,200.00
ADVANCED FIBRE COMMUNICATION AGCO CORP. AGL RESOURCES INC AIRBORNE INC. AIRGAS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC	0.000		00738A106	25.5200	80,000.00	2,116,729.89	2,041,600.00
AGCO CORP. AGL RESOURCES INC AIRBORNE INC. AIRGAS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC ALLIETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP. AMERICAN FINANCIAL GROUP INC.	0.000	AFCI	00754A105	17.6700	157,000.00	4,068,740.50	2,774,190.00
AGL RESOURCES INC AIRBORNE INC. AIRBORNE INC. AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC ALLETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP. AMERICAN FINANCIAL GROUP INC.	0.000 2	AG	001084102	15.7800	167,000.00	3,386,181.08	2,635,260.00
AIRBORNE INC. AIRGAS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC ALLIETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL GROUP INC. AMERICAN WATER WORKS	4.691	ATG	001204106		83,000.00	1,744,278.70	1,910,660.00
AIRGAS INC ALKSAS INC ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC ALLETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP. AMERICAN FINANCIAL GROUP INC. AMERICAN WATER WORKS	1.078 /	ABF.	009269101Q	14.8300 15.1200	66,000.00	741,163.78 767,390.51	978,780.00
ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC ALLETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP. AMERICAN FINANCIAL GROUP INC. AMERICAN WATER WORKS	2 196	AKG AKC	009363102 001547108		102,000.00	2,187,706.15	1,542,240.00
ALBANY INTL CL-A ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC ALLETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP. AMERICAN FINANCIAL GROUP INC. AMERICAN WATER WORKS	0 000	AI.K	011659109	29.1000	49 000.00	1,561,762.71	1,425,900.00
ALBEMARLE CORP ALEXANDER & BALDWIN INC ALLETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP. AMERICAN FINANCIAL GROUP INC. AMERICAN WATER WORKS	0.230	ATN	012348108Q	21.7000	231,000.00 49,000.00 32,000.00	460,164.09	694,400.00
ALEXANDER & BALDWIN INC ALLETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL GROUP AMERICAN FINANCIAL GROUP INC. AMERICAN WATER WORKS	2.166	ALB	012653101	24.0000	32,000.00 92,000.00	2,126,927.62	2,208,000.00
ALLETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP. AMERICAN FINANCIAL GROUP INC. AMERICAN WATER WORKS	3.370	ALEX	014482103	26.7000	110,000.00	2,854,387.46	2,937,000.00
ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP. AMERICAN FINANCIAL GROUP INC. AMERICAN WATER WORKS	4.246	ALE	010500100	25.2000	155,000.00	3,670,371.56	3,906,000.00
ALLMERICA FINANCIAL CORP. AMERICAN FINANCIAL GROUP INC. AMERICAN WATER WORKS	6.587	LNT	018802108	30.3600	162,000.00	4,620,731.55	4,918,320.00
AMERICAN FINANCIAL GROUP INC. AMERICAN WATER WORKS	0.561	AFC	019754100	44.5500	105,000.00	3,424,986.48	4,677,750.00
AMERICAN WATER WORKS	4.073	AFG	025932104Q	24.5500	123,000.00	3,027,579.96	3,019,650.00
	2.251	AWK	030411102Q	41.7500	185,000.00	2,217,477.27	7,723,750.00
AMERICREDIT CORP.	0.000 2	ACF	03060R101	31.5500	170,000.00	3,261,779.22	5,363,500.01
ARCH COAL INC.	1.013	ACI	039380100Q	22.7000	108,000.00	2,141,361.00	2,451,600.00
ARROW ELECTRONICS	0.000 1	ARW	042735100	29.9000	190,000.00	3,394,928.16	5,681,000.00
ARVINMERITOR INC.	2.036	ARM	043353101	19.6400 4.0500	119,000.00	3,505,255.16	2,337,160.00
ASCENTIAL SUFTWARE CORP	0.000 A	ASCL	04362P108 045487105	35.2900	481,500.00 122,000.00	2,700,340.14 3,817,235.88	1,950,075.00 4,305,380.00
ASSOCIATED BANC-CORP.	5 130	A CEC	046265104	26.4600	180,000.00	3,981,539.04	4,762,800.00
ATIAS ATE WORLDWIDE HOLDINGS	0 000 0	760	049164106	14.6500	61,000.00	2,415,421.67	893,650.00
ATMEL CORP	0.000	ATMI.	049513104	7.3700	900,000.00	9,063,444.77	6,633,000.00
AVNET INC.	1.177	AVT	053807103Q	25.4700	238,000.00	5,276,218.35	6,061,860.00
AVOCENT CORPORATION	0.000	AVCT	053893103		88,000.00	2,318,551.47	2,134,000.00
BANDAG INC	3.624 1	BDG	059815100Q	34.7600	45,000.00	1,629,039.92	1,564,200.00
BANKNORTH GROUP INC.	2.397 1	BKNG	06646R107	22.5200	301,000.00	5,326,197.03	6,778,520.00
BANTA CORP	2.168	BN	066821109	29.5200	37,000.00	975,614.37	1,092,240.00
BARNES & NOBLE INC.	0.000 1	BKS	067774109	29.6000	126,000.00	4,032,150.16	3,729,600.00
BELO CORP	1.600 1	BLC	080555105Q	18.7500	203,000.00	3,207,760.09	3,806,250.00
BLACK HILLS CORP	3.309 1	BKH	092113109	33.8400	50,000.00	1,689,792.64	1,692,000.00
BLYTH INC.	0.860 1	BTH	09643P108	23.2500	87,000.00 50,000.00	2,196,299.22	2,022,750.00
BOB EVANS FARMS	1.628 1	BOBE	096761101Q	24.5700	50,000.00	912,785.98	1,228,500.00
BORDERS GROUP INC	0.000 1	BGP BGP	099709107 099724106	19.8400 52.2500	156,000.00 53,000.00	3,240,109.76 2,295,908.39	3,095,040.00 2,769,250.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - MV4	MI	D-CAP VALUE				
	Instrument - COM	CO	MMON STOCK				
BOWATER INC. BROADWING INC. CABOT CORP CALLAWAY GOLF COMPANY CALPINE CORPORATION CARLISLE COS INC CARPENTER TECHNOLOGY CBRL GROUP INC. CEDAR FAIR LP CERIDIAN CORP - NEW CHECKFREE CORP CITY NATIONAL CORP CLAYTON HOMES INC. CLECO CORP. HOLDING CO. CNF TRANSPORTATION	1.677	BOW	102183100Q	47.7000	111,000.00	5,348,183.50	5,294,700.00
BROADWING INC.	0.000	BRW	111620100	9.5000	430,000.00	9,879,287.24	4,085,000.00
CABOT CORP	1.456	CBT	127055101	35.7000	127,000.00	2,665,370.75	4,533,900.00
CALLAWAY GOLF COMPANY	1.462	ELY	131193104	19.1500	148,000.00	2,231,737.58	2,834,199.99
CALPINE CORPORATION	0.000	CPN	131347106 142339100	16.7900 36.9800	10,000.00	320,600.00 2,757,045.28	167,900.00 2,107,860.00
CARLISLE COS INC	2.2/1 4 050	CPT	144285103	26.6200	57,000.00 52,000.00	1,512,981.93	1,384,240.00
TRRI. CROUD INC	0.067	CRDI.	12489V106Q	29.4400	90,000.00	1,198,729.54	2,649,600.00
TEDAR FAIR LP	6.615	FUN	150185106	24.7900	25,000.00	451,422.05	619,750.00
CERIDIAN CORP - NEW	0.000	CEN	156779100	18.7500	293,000.00	6,537,501.74	5,493,750.00
CHECKFREE CORP	0.000	CKFR	162813109	18.0000	162,000.00	7,234,927.32	2,916,000.00
CITY NATIONAL CORP	1.579	CYN	178566105	46.8500	90,000.00	3,277,806.94	4,216,500.00
CLAIRE'S STORES INC	1.059	CLE	179584107	15.1000	95,000.00	2,265,867.26	1,434,500.00
CLAYTON HOMES INC.	0.350	CMH	184190106Q	17.1000	290,000.00	3,088,420.29	4,959,000.00
CLECO CORP. HOLDING CO.	4.005	CNL	12561W105		90,000.00	2,239,124.02	1,977,300.00
CNF TRANSPORTATION	1.192	CNF	12612W104Q	33.5500	89,500.00	2,768,306.30	3,002,725.00
COLONIAL BANCGROUP INC.	3.406	CNB	195493309	14.0900	216,000.00	3,088,055.00	3,043,440.00
COMMSCOPE INC. COMPASS BANCSHARES INC CONECTIV INC. COOPER CAMERON CORP. COVANTA ENERGY CORPORATION	0.000	CTV	203372107	21.2700	94,000.00	1,319,386.32	1,999,380.00
COMPASS BANCSHARES INC	3.250	CBSS	20449H109	28.3000	245,000.00	5,026,146.80	6,933,500.00
CONECTIV INC.	3.593	CIV	206829103	24.4900	163,000.00	3,826,624.28	3,991,870.00
COUPER CAMERON CORP.	0.000	CAM	216640102	40.3600 4.5200	103,000.00	6,002,726.40	4,157,080.00
DEDENCE CYCTEMS CORD	0.000	COV	22281N103Q 225302108	18.5700	135,300.00 121,000.00	1,648,600.39 4,759,163.05	611,556.01 2,246,970.00
REDENCE SISIEMS CORP	2.222		227116100Q	9.0000	220,000.00	4,185,459.88	1,980,000.00
TTS CORD	0.754		126501105	15.9000	19,000.00	611,731.60	302,100.00
TYTEC INDUSTRIES	0.000		232820100Q	27.0000	73,000.00	2,560,084.81	1,971,000.00
DANA CORP	0.288		235811106Q	13.8800	10,000.00	147,550.00	138,800.00
DEAN FOODS CO	0.000		242370104	68.2000	79,314.00	3,244,787.91	5,409,214.80
DIME BANCORP INC.	1.330		25429Q102	36.0800	249,000.00	6,699,642.11	8,983,920.00
OOLE FOOD COMPANY INC	1.490	DOL	256605106Q	26.8300	99,000.00	1,560,837.13	2,656,170.00
OSP GROUP INC.	0.000	DSPG	23332B106	23.2600	51,000.00	1,641,626.33	1,186,260.00
DUQUESNE LIGHT COMPANY	8.874	DQE	23329J104Q	18.9300	81,000.00	2,968,663.74	1,533,330.00
DYCOM INDUSTRIES INC.	0.000		267475101	16.7100	55,000.00	1,080,411.81	919,050.00
COVANTA ENERGY CORPORATION CREDENCE SYSTEMS CORP CROMPTON CORPORATION CTS CORP. CYTEC INDUSTRIES DANA CORP DEAN FOODS CO DIME BANCORP INC. DOLE FOOD COMPANY INC DOLE FOOD COMPANY INC DOLUCESNE LIGHT COMPANY DYCOM INDUSTRIES INC. E*TRADE GROUP INC. EDWARDS (A.G.) INC EGL, INC. EMMIS COMMUNICATIONS CL A ENCORE ACQUISITION CO ENERGIZER HOLDINGS INC.	0.000		269246104	10.2500	725,000.00	13,298,323.51	7,431,250.00
EDWARDS (A.G.) INC	1.448		281760108	44.1700	155,000.00	4,965,754.62	6,846,350.00
EGL, INC.	0.000		268484102	13.9500	67,000.00	1,557,620.15	934,650.00 2,482,200.00
EMMIS COMMUNICATIONS CL A	0.000		291525103	23.6400	105,000.00	2,639,913.21	2,482,200.00
ENCORE ACQUISITION CO	0.000		29255W100	13.3100	35,000.00	482,625.00 3,414,157.75	465,850.00 3,448,050.00
ENERGIZER HOLDINGS INC.	0.000	ENK	29266R108	19.0500	181,000.00	3,414,15/./5	3,448,050.00

nvestment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	-				
	Portfolio - MV4	MI	D-CAP VALUE				
	Instrument - COM	CC	MMON STOCK				
NERGY EAST CORP. NSCO INTL INC NTERASYS NETWORKS INC.	4.844	EAS	29266M109	18.9900	209,000.00	4,969,414.64	3,968,910.00
NSCO INTL INC	0.402	ESV	26874Q100	24.8500	286,000.00	8,071,582.53	7,107,100.00
INTERASYS NETWORKS INC.	0.000	ETS	293637104	8.8500	399,000.00	5,044,927.25	3,531,150.0
VEREST RE GROUP LTD. EXTENDED STAY AMERICA INC	0.396	RE	G3223R108	70.7000	87,000.00	3,055,398.72	6,150,900.0
EXTENDED STAY AMERICA INC PEDERAL SIGNAL CORP PIDELITY NATIONAL FINL INC PIRST VIRGINIA BANKS INC PIRSTMERIT CORPORATION PMC CORP. POREST OIL CORP. PULLER H B CO PURNITURE BRANDS INTERNATION PATY CORP	0.000	ESA	30224P101	16.4000 22.2700	174,000.00	2,935,302.90	2,853,600.0
EDERAL SIGNAL CORP	3.502	FSS	313855108 316326107		19,000.00 160,000.00	347,148.96 3,594,874.16	423,129.9 3,968,000.0
TDELITI NATIONAL FINE INC	2 072	EME	337477103	50.7600	160,000.00 83,700.00	3,728,997.17	4,248,612.0
TRST VINGINIA BANKS INC	3.073	EMEB	337915102	27.0900	164 000 00	2,879,215.43	4,442,760.0
'MC CORP.	0.000	FMC	302491303	30.7100	164,000.00 46,570.00	1,547,418.15	1,430,164.6
OREST OIL CORP.	0.000	FST	346091705	28.2100	95,000.00	2,512,231.50	2,679,950.0
ULLER H B CO	1.494	FULL	359694106Q	28.7700	95,000.00 46,000.00	902,730.36	1,323,420.0
URNITURE BRANDS INTERNATIO	NAL 0.000	FBN	360921100	32.0200	114,000.00 104,000.00	1,919,338.05	3,650,280.0
ATX CORP	3.813	GMT	361448103			4,211,179.43	3,382,080.0
SATX CORP SENAISSANCE PHARMACEUTICALS SHATFELTER SOLDEN STATE BANCORP SERANITE CONSTRUCTION INC SERANT PRIDECO INC. SEREAT PLAINS ENERGY INC SEREATER BAY BANCORP SEREATER BAY BANCORP SELENPOINT FINANCIAL SULLFMARK OFFSHORE INC SANOVER COMPRESSOR COMPANY SARRIS CORP.	0.000	GNSC	36867W105		25,000.00	113,416.67	116,250.0
LATFELTER	4.492	GLT	377316104	15.5800	59,000.00	793,459.40	919,220.0
OLDEN STATE BANCORP	1.529	GSB	381197102	26.1500	251,000.00	7,432,430.77	6,563,650.0
RANITE CONSTRUCTION INC	1.328	GVA	387328107	24.0800	60,000.00	1,370,223.69	1,444,800.0
FRANT PRIDECO INC.	0.000	GRP	38821G101	11.5000	249,000.00	2,672,342.87	2,863,500.0
REAT PLAINS ENERGY INC	6.587	GXP	391164100	25.2000 28.5800	118,000.00	3,102,790.11	2,973,600.0
REALER BAY BANCORP	1.009	GBBK	391648102 395384100	35.7500	16,000.00 196,000.00	424,732.47 6,395,939.29	457,280.0 7,007,000.0
THE THE PROPERTY OF THE STATE O	2.797	CMDE	402629109	28.3100	15,000.00	431,973.00	424,650.0
DANOVER COMPRESSOR COMPANY	0.000	HC	410768105	25.2600	134,000.00	4,178,479.92	3,384,840.0
ARRIS CORP	0.000	HRS	413875105Q	30.5100	125,000.00	3,835,596.15	3,813,750.0
IARSCO CORP	2.915	HSC.	415864107Q	34.3000	74,000.00	1,650,005.78	2,538,200.0
AWAIIAN ELECTRIC INDS	6.156	HE	419870100	40.2800	52,000.00	1,879,912.06	2,094,560.0
ANOVER COMPRESSOR COMPANY IARRIS CORP. IARSCO CORP IAWAIIAN ELECTRIC INDS ICC INSURANCE HOLDINGS INC. IEALTH NET	0.907	HCC	404132102	27.5500	109,000.00	2,658,184.04	3,002,950.0
EALTH NET	0.000	HNT	42222G108	21.7800	235,000.00	4,939,913.35	5,118,300.0
ELMERICH & PAYNE, INC	0.898	HP	423452101Q	33.3800	96,000.00	2,968,947.22	3,204,480.0
IIBERNIA CORP CL-A	3.147	HIB	428656102	17.7900	307,000.00	3,744,998.05	5,461,530.0
IISPANIC BROADCASTING A	0.000	HSP	43357B104	25.5000	215,000.00	6,569,763.90	5,482,500.0
EALTH NET ELMERICH & PAYNE, INC HEBERNIA CORP CL-A HISPANIC BROADCASTING A HORACE MANN EDUCATORS HIBBELL, INC	1.979	HMN	440327104Q	21.2200	215,000.00 83,000.00 94,000.00	1,119,043.73	1,761,260.0
ORACE MANN EDUCATORS UUBBELL INC UNT (JB) TRANSPRT SVCS INC DACORP, INC. MATION CORP MC GLOBAL INC. NCYTE GENOMICS, INC.	4.492	HUB.B	443510201Q	29.3800	94,000.00	2,537,341.99	2,761,720.0
IUNT (JB) TRANSPRT SVCS INC	0.000	JBHT	445658107	23.2000	64,000.00	1,208,605.06	1,484,800.0
DACUKP, INC.	4.581	TDA	451107106	40.6000	71,000.00 73,000.00	3,335,965.08	2,882,600.0
MALLON CORP	0.000	TOT	45245A107 4496691000	21.5800 13.0000	234,000.00	1,606,511.99 4,526,936.37	1,575,340.0 3,042,000.0
MC GLUBAL INC.	0.615	TGT	45337C102	19.4400	234,000.00 135,000.00	2,526,403.09	2,624,400.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK					
	Portfolio - MV4		D-CAP VALUE				
	Instrument - COM	CON	MMON STOCK				
INDEPENDENCE COMMUNITY BANK	1.757	TCBC	453414104	22.7600	105,000.00	2,397,577.20	2,389,800.00
INDYMAC BANCORP INC	0.000		456607100	23.3800	126,000.00	3,504,054.80	2,945,880.00
INFOCUS CORPORATION	0.000		45665B106	22.0200	81,000.00	1,471,254.05	1,783,620.00
INFORMATION HOLDINGS INC.	0.000		456727106	28.3100	19,000.00	504,294.87	537,890.00
INFORMATION HOLDINGS INC. INTERNATIONAL RECTIFIER COR	P 0.000		460254105	34.8800	121,000.00	4,192,187.33	4,220,480.00
INTERNATIONAL SPEEDWAY CORPO	ORA 0.153		460335201	39.1000	90,000.00	4,051,745.04	3,519,000.00
INTERNATIONAL SPEEDWAY CORPO JO-ANN STORES, INC. KAYDON CORP	0.000		47758P109	7.1500	100,000.00	1,190,246.55	715,000.00
KAYDON CORP	2.116	KDN	486587108Q	22.6800	70,000.00	1,708,853.98	1,587,600.00
KELLY SERVICES INC CL-A KEMET CORP. KENNAMETAL INC KNIGHT RIDDER	4.568		488152208	21.8900	51,000.00	1,291,184.84	1,116,390.00
KEMET CORP.	0.000		488360108	17.7500	182,000.00	2,530,802.96	3,230,500.00
KENNAMETAL INC	1.688		489170100	40.2700	50,000.00	1,420,746.60	2,013,500.00
KNIGHT RIDDER	1.540		499040103Q	64.9300	7,500.00	397,809.75	486,975.00
VODM / PPDDV TMPPDMAPTOMAI	0 000		500643200	10.6500	50,000.00	949,418.68	532,500.00
LABRANCHE & CO., INC.	0.000		505447102	34.4600	120,000.00	4,689,022.51	4,135,200.00
LEAR CORP.	0.000		521865105	38.1400	125,000.00	4,658,912.54	4,767,500.00
LABRANCHE & CO., INC. LEAR CORP. LEE ENTERPRISES LENNAR CORPORATION LEUCADIA NATIONAL CORP LONGS DRUG STORES INC LONGVIEW FIBRE CO LUBRIZOL CORP LYONDELL CHEMICAL COMPANY	1.869		523768109	36.3700	72,000.00	2,455,356.67	2,618,640.00
LENNAR CORPORATION	0.106		526057104	46.8200	107,000.00	3,951,553.48	5,009,740.00
LEUCADIA NATIONAL CORP	0.866		527288104	28.8700	99,000.00	3,219,682.09	2,858,130.00
LONGS DRUG STORES INC	2.395		543162101Q	23.3800	60,000.00	1,343,067.81	1,402,799.99
LUNGVIEW FIBRE CO	4.064		543213102	11.8100	72,000.00	967,022.78	850,320.00
LUBRIZOL CORP	2.963 6.280		549271104	35.0900 14.3300	87,000.00 237,000.00	2,291,674.67 3,644,560.54	3,052,830.00 3,396,210.00
M&T BANK CORPORATION	1.372		552078107Q 55261F104	72.8500	186,000.00	12,070,285.43	13,550,100.00
MACROMEDIA INC	0.000		556100105	17.8000	22,000.00	524,879.65	391,600.00
MANDALAY RESORT GROUP	0.000		562567107	21.4000	105,000.00	2,365,533.19	2,247,000.00
MANPOWER INC	0.593		56418H100	33.7100	14,000.00	442,223.60	471,940.00
MARSHALL & ILSLEY CORP	1.833		571834100	63.2800	201,000.00	10,450,591.08	12,719,280.00
MARTIN MARIETTA MATERIALS			573284106	46.6000	99,000.00	5,106,273.50	4,613,400.00
MASTEC INC	0.000		576323109	6.9500	100,000.00	2,133,151.36	695,000.00
MDU RESOURCES GROUP	3.268		552690109	28.1500	119,000.00	4,099,053.00	3,349,850.00
			582834107Q	30.8900	13,000.00	405,278.40	401,570.00
MEAD CORPORATION MEDIA GENERAL INC - CL A	1.364		584404107	49.8300	50,000.00	2,496,656.96	2,491,500.00
MERCANTILE BANC.	2.602	MRBK	587405101Q	43.0400	129,000.00	1,319,984.18	5,552,160.00
METRIS COMPANIES INC.	0.155		591598107	25.7100	131,000.00	3,430,635.83	3,368,010.00
MINERALS TECHNOLOGIES INC	0.214		603158106	46.6400	41,000.00	1,409,270.83	1,912,240.00
MODINE MANUFACTURING CO	4.286	MODI	607828100	23.3300	50,000.00	1,227,167.95	1,166,500.00
MONTANA POWER CO	0.000	MTP	612085100	5.7500	197,000.00	7,328,114.77	1,132,750.00
MPS GROUP INC	0.000		553409103	7.1400	175,000.00	926,501.03	1,249,500.00
MURPHY OIL CORP	1.784	MUR	626717102Q	84.0400	82,800.00	3,140,892.99	6,958,512.00

Investment Desc I	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - MV4		-CAP VALUE				
	Instrument - COM	COM	MON STOCK				
NATIONAL COMMERCE FINANCIAL	2.371	NCF	63545P104	25.3000	388,000.00	8,123,318.87	9,816,400.00
NATIONAL FUEL & GAS NATIONAL-OILWELL INC. NCO GROUP INC. NEIMAN MARCUS GROUP INC-CLASS	4.089	NFG	636180101Q	24.7000	134,000.00	3,346,199.57	3,309,800.00
NATIONAL-OILWELL INC.	0.000	NOI	637071101	20.6100	154,000.00	4,742,378.72	3,173,940.00
NCO GROUP INC.	0.000	NCOG	628858102	22.9000	73,000.00	1,462,563.48	1,671,700.00
NEIMAN MARCUS GROUP INC-CLASS NEW YORK COMMUNITY BANCORP NEWPORT CORP NOBLE AFFILIATES INC NORTHEAST UTILITIES NSTAR CO. OCEAN ENERGY INC OGE ENERGY CORP OHIO CASUALTY CORP. OLD REPUBLIC INT'L CORP. OLIN CORP ONEOK INC. ONMICARE INC.	0.000	NMG.A	640204202	31.0700	96,000.00	3,220,929.65	2,982,720.00
NEW YORK COMMUNITY BANCORP	2.798	NYCB	649445103	22.8700	190,000.00	4,362,088.06	4,345,300.00
NEWPORT CORP	0.103	NEWP	651824104	19.2800	70,000.00	1,523,725.00	1,349,600.00
NOBLE AFFILIATES INC	0.453	NBL	654894104	35.2900	114,000.00	2,704,406.97	4,023,060.00
NORTHEAST UTILITIES	2.836	NU	664397106	17.6300	266,000.00	5,404,560.20	4,689,580.00
NSTAR CO.	4.593	NST	67019E107	44.8500	94,000.00	3,861,890.38	4,215,900.00
OCEAN ENERGY INC	0.833	OEI	67481E106	19.2000	341,000.00	4,697,190.38	6,547,200.00
OGE ENERGY CORP	5.762	OGE	670837103	23.0800	133,000.00	3,594,165.81	3,069,640.00
OHIO CASUALTY CORP.	0.000	OCAS	677240103Q	16.0500	104,000.00	1,046,681.64	1,669,200.00
OLD REPUBLIC INT'L CORP.	2.142	ORI	680223104	28.0100	231,000.00	5,568,859.12	6,470,310.00
OLIN CORP	4.956	OLN	680665205Q	16.1400	86,000.00	1,735,614.16	1,388,040.00
ONEOK INC.	3.475	OKE	682680103Q	17.8400	110,000.00	1,723,345.86	1,962,400.00
ONMICARE INC.	0.361	OCR	681904108	24.8800	170,000.00	3,398,186.25	4,229,600.00
OVERSEAS SHIPHOLDING GROUP	2.666	OSG	690368105	22.5000	81,000.00	2,004,212.53	1,822,500.00
PACIFIC CENTURY FINL CORP	2.781	BOH	694058108	25.8900	133,000.00	3,300,078.68	3,443,370.00
PACIFICARE HEALTH SYSTEM	0.000	PHSY	695112102	16.0000	60,000.00	3,857,508.49	960,000.00
PACKAGING CORP OF AMERICA	0.000	PKG	695156109	18.1500	190,000.00	3,646,469.60	3,448,500.00
PARK PLACE ENTERTAINMENT COR	0.000	PPE	700690100	9.1700	610,000.00	7,142,875.28	5,593,700.00
PATTERSON-UTI ENERGY INC	0.000	PTEN	703481101	23.3100	125,000.00	2,366,715.01	2,913,750.00
PAYLESS SHOESOURCE INC	0.000	PSS	704379106	56.1500	48,000.00	2,605,086.59	2,695,200.00
PENNZOIL-QUAKER STATE COMPANY	0.692	PZL	709323109	14.4500	115,000.00	1,176,434.68	1,661,750.00
PENTAIR INC.	1.972	PNR	709631105Q	36.5100	80,000.00	1,769,714.86	2,920,800.00
PEPSIAMERICAS INC	0.289	PAS	71343P200Q	13.8000	285,000.00	4,581,901.50	3,933,000.00
PACIFICARE HEALTH SYSTEM PACKAGING CORP OF AMERICA PARK PLACE ENTERTAINMENT CORD PATTERSON-UTI ENERGY INC PAYLESS SHOESOURCE INC PENNZOIL-QUAKER STATE COMPANY PENTAIR INC. PEPSIAMERICAS INC PERRIGO CO. PIONEER NATURAL RESOURCES CO	0.000	PRGO	714290103	11.8200	128,000.00	894,322.69	1,512,960.00
PIONEER NATURAL RESOURCES CO	0.000	PXD	723787107	19.2600	210,000.00	2,545,994.19	4,044,600.00
PITTSTON BRINK'S GROUP	0.452	PZB	725701106Q	22.1000	141,000.00	2,896,337.49	3,116,100.00
PLAINS RESOURCES INC.	0.000	PLX	726540503	24.6100	15,000.00	368,400.00	369,150.00
PMI GROUP INC.	0.238	PMI	69344M101	67.0100	82,000.00	3,163,024.41	5,494,820.00
PERRIGO CO. PIONEER NATURAL RESOURCES CO PITTSTON BRINK'S GROUP PLAINS RESOURCES INC. PMI GROUP INC. POTLATCH CORP. POTOMAC ELECTRIC POWER	2.046	PCH	737628107Q	29.3200	40,000.00	1,420,421.74	1,172,800.00
POTOMAC ELECTRIC POWER	4.430	POM	737679100	22.5700	203,000.00	5,489,624.35	4,581,710.00
PRECISION CASTPARTS CORP	0.424 0.000 1.935 3.653	PCP	740189105	28.2500	105,000.00	3,672,954.36	2,966,250.00
PRIDE INTERNATIONAL INC.	0.000	PDE	74153Q102	15.1000	270,000.00	5,054,089.08	4,077,000.00
PROTECTIVE LIFE CORP	1.935	PL	743674103	28.9300	125,000.00	2,806,407.95	3,616,250.00
PROVIDENT FINANCIAL GROUP	3.653	PFGI	743866105	26.2800	100,000.00	3,147,895.74	2,628,000.00
PUBLIC SERVICE CO OF N MEX	2.862	DNM	69349H107		87,000.00	2,293,068.74	2,431,650.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK					
	Portfolio - MV4	MI	D-CAP VALUE				
	Instrument - COM	CO	MMON STOCK				
PUGET ENERGY INC	8.405	PSD	745310102Q	21.8900	155,000.00	3,863,485.84	3,392,950.00
PUGET ENERGY INC QUANTA SERVICES INC. QUANTUM CORPORATION- DLT & S	0.000	PWR	74762E102	15.4300	133,000.00	5,507,098.47	2,052,189.99
QUANTUM CORPORATION- DLT & S	STO 0.000	DSS	747906204	9.8500	279,000.00	3,307,843.17	2,748,150.00
QUESTAR CORP R.J. REYNOLDS TOBACCO HOLDII RADIAN GROUP INC. RAYONIER INC. REPUBLIC SERVICES INC RPM INC. OHIO RSA SECURITY INC. RUDDICK CORP. SAKS INCORPORATED SANDISK CORP SCANA CORP SCHULMAN (A.) INC. SENSIENT TECHNOLOGIES SEQUA CORP - CL A SIERRA PACIFIC RESOURCES SILICON VALLEY BANCSHARES	2.874	STR	748356102Q	25.0500	140,000.00	3,264,581.98	3,507,000.00
R.J. REYNOLDS TOBACCO HOLDIN	NGS 6.216	RJR	76182K105	56.3000	193,000.00	6,138,653.99	10,865,900.00
RADIAN GROUP INC.	0.186		750236101	42.9500	172,000.00	5,187,074.93	7,387,400.00
RAYONIER INC.	2.853		754907103Q	50.4700	47,000.00	1,910,077.67	2,372,090.00
REPUBLIC SERVICES INC	0.000		760759100	19.9700	295,000.00	5,608,259.81	5,891,150.00
RPM INC. OHIO	3.457		749685103Q	14.4600	164,000.00	796,487.71	2,371,440.00
RSA SECURITY INC.	0.000	RSAS	749719100	17.4600	130,000.00	3,319,351.13	2,269,800.00
RUDDICK CORP.	2.251		781258108Q	15.9900	88,000.00	566,003.64	1,407,120.00
SAKS INCORPORATED	0.000		79377W108	9.3400	290,000.00	8,978,324.23	2,708,600.00
SANDISK CORP	0.000	SNDK	80004C101	14.4000	137,000.00	4,305,432.86	1,972,800.00
SCANA CORP	4.311		80589M102Q	27.8300	192,000.00	5,185,041.92	5,343,360.00
SCHULMAN (A.) INC.	3.956	SHLM	808194104Q	13.6500	55,000.00	704,448.72	750,750.00
SENSIENT TECHNOLOGIES	2.546		81725T100Q	20.8100	96,200.00	1,656,605.56	2,001,922.00
SEQUA CORP - CL A	0.000	SQA.A	817320104	47.5200	12,000.00	568,372.12	570,240.00
SIERRA PACIFIC RESOURCES	5.315		826428104	15.0500	180,000.00	3,380,174.30	2,709,000.00
	0.000	SIVB	827064106	26.7300	100,000.00	2,828,706.39	2,673,000.00
SINCLAIR BROADCAST GROUP-A		SBGI	829226109	9.4600	50,000.00	457,001.00	473,000.00
SIX FLAGS INC.	0.000		83001P109	15.3800	200,000.00	4,261,282.32	3,076,000.00
SMITH INTERNATIONAL INC SOVEREIGN BANCORP INC	0.000 0.817		832110100 845905108	53.6200 12.2400	94,000.00 460,000.00	4,880,400.01 7,097,768.30	5,040,280.00 5,630,400.00
STANCORP FINANCIAL GROUP	0.817		852891100	47.2500	55,000.00	2,629,555.20	2,598,750.00
STEAK N SHAKE COMPANY	0.000		857873103	11.0400	35,000.00	269,377.57	386,400.00
	0 000		8591521000	18.2700	22,000.00	539,755.42	401,940.00
STERIS CORP STEWART & STEVENSON SERVICE:	S 1.807		860342104Q	18.8100	70,000.00	1,676,643.24	1,316,700.00
STORAGE TECHNOLOGY CORP	0.000		862111200	20.6700	200,000.00	4,420,852.54	4,134,000.00
SUPERIOR INDUSTRIES INTL	1.093		868168105	40.2500	46,000.00	1,295,588.08	1,851,500.00
SWIFT TRANSPORTATION CO.		SWFT	870756103	21.5100	149,000.00	2,667,269.19	3,204,990.00
SYBASE INC.	0.000		871130100	15.7600	207,000.00	4,381,981.28	3,262,320.00
CVKEC ENTEDDDICEC	0 000	SYKE	871237103	9.3400	60,000.00	381,745.10	560,400.00
SYLVAN LEARNING SYSTEMS INC	0.000		871399101	22.0700	74,000.00	1,309,304.55	1,633,180.00
TECH DATA CORP	0.000		878237106	43.2800	94,000.00	3,513,006.62	4,068,320.00
TECUMSEH PRODUCTS CO CL-A		TECUA	878895200	50.6300	28,000.00	1,390,841.54	1,417,640.00
TELEFLEX INC	1.437		8793691060	47.3100	69,000.00	1,365,354.63	3,264,390.00
TELEPHONE & DATA	0.601		879433100	89.7500	112,000.00	7,153,817.64	10,052,000.00
THE MONY GROUP INC.	1.301		615337102	34.5700	98,000.00	3,626,899.70	3,387,860.00
TIDEWATER INC	1.769		886423102Q	33.9000	105,000.00	3,980,299.45	3,559,500.00
			~		•		, ,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - MV4	MI	D-CAP VALUE				
	Instrument - COM	CO	MMON STOCK				
TRANSACTION SYSTEMS ARCHITEC	CTS 0.000	TSAI	893416107	12.2600	55,000.00	1,856,354.46	674,300.00
TRANSWITCH CORP	0.000	TXCC	894065101	4.5000	170,000.00	3,983,279.45	765,000.02
TRIAD HOSPITALS INC	0.000	TRI	89579K109	29.3500	132,000.00	4,324,074.26	3,874,200.00
TRIGON HEALTHCARE CORP.	0.000	TGH	89618L100	69.4500	72,000.00	3,833,069.94	5,000,400.00
TRINITY INDUSTRIES	0.000 2.650 0.000	TRN	896522109	27.1700	83,000.00	2,011,303.61	2,255,110.00
TRIQUENT SEMICONDUCTOR	0.000	TQNT	89674K103	12.2600	29,000.00	612,220.60	355,540.00
TYSON FOODS INC. CL-A	0.000 1.385	TSN	902494103	11.5500	680,000.00	10,075,283.85	7,853,999.99
UNIFI INC	0.000		904677101	7.2500	49,300.00	353,328.46	357,425.00
UNITED RENTALS INCORPORATED	0.000	URI	911363109	22.7000	122,000.00	2,677,600.28	2,769,400.00
UNITRIN INC.	4.048	UTR	913275103	39.5200	122,000.00	4,161,678.09	4,821,440.00
UNIVERSAL CORP-VA	3.515	UVV	913456109Q	36.4100	49,700.00	1,198,776.99	1,809,577.00
UTILICORP UNITED INC	4.767	UCU	918005109	25.1700	202,700.00	5,477,336.37	5,101,959.00
VALERO ENERGY CORP.	1.049	VLO	91913Y100Q	38.1200	257,308.77	5,042,453.17	9,808,610.31
VALSPAR CORP	1.363	VAL	920355104	39.6000	10,000.00	362,569.14	396,000.00
VARCO INTERNATIONAL INC.	0.000	VRC	922122106	14.9800	200,000.00	4,001,174.71	2,996,000.00
VECTREN CORPORATION	4.420	VVC	92240G101	23.9800	126,000.00	2,478,643.85	3,021,480.00
VERITAS DGC INC.	0.000	VTS	92343P107	18.5000	15,000.00	168,090.00	277,500.00
VERITY INC.	0.000	VRTY	92343C106	20.2500	21,000.00	302,018.00	425,250.00
VIAD CORP	1.520		92552R109	23.6800	170,000.00	4,341,364.78	4,025,600.00
VISHAY INTERTECHNOLOGY INC.	0.000	VSH	928298108	19.5000	314,000.00	3,907,210.12	6,123,000.00
WALLACE COMPUTER SVCS INC	3.475		932270101	18.9900	56,000.00	1,030,627.58	1,063,440.00
WAUSAU-MOSINEE PAPER CORP.	2.809	OMW	943315101	12.1000	71,000.00	902,668.89	859,100.00
WEATHERFORD INTERNATIONAL,	INC 0.000	WFT	947074100	37.2600	219,000.00	4,988,291.15	8,159,940.00
WEBSTER FINANCIAL CORPORATION		WBST	947890109	31.5300	83,000.00	2,444,199.62	2,616,990.00
WESTERN GAS RESOURCES INC	0.618	WGR	958259103	32.3200	60,000.00	2,218,923.75	1,939,200.00
WESTERN RESOURCES INC.	0.618 6.976	WR	959425109	17.2000	134,000.00	2,772,619.68	2,304,800.00
WGL HOLDINGS, INC.	6.976 4.334 3.546	WGL	92924F106	29.0700	79,000.00	2,056,292.37	2,296,530.00
WISCONSIN ENERGY CORP.	3.546	WEC	976657106Q	22.5600	209,000.00	5,693,409.74	4,715,040.00
YORK INTERNATIONAL CORP	1.573	YRK	986670107	38.1300	65,000.00	1,989,154.14	2,478,450.00
Instrument Total	263				35,664,392.77	812,184,770.47	820,022,867.83
	Instrument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
HOSPITALITY PROPERTIES TRUS	т 9.627	HPT	44106M102	29.5000	78,000.00	2,029,251.38	2,301,000.00
NEW PLAN EXCEL REALTY TRUST	, I 8.661	NXL	648053106Q	19.0500	80,000.00	1,475,683.54	1,524,000.00
Instrument Total	2				158,000.00	3,504,934.92	3,825,000.00
Portfolio Total	265				35,822,392.77	815,689,705.39	823,847,867.83

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price		Book Value	Market Value
	Group - COMM						
	Portfolio - MG4		D-CAP GROWTH				
	Instrument - COM		MMON STOCK				
ABERCROMBIE & FITCH CO	0.00	0 ANF	002896207	26.5300	181,600.00	4,716,446.75	4,817,848.00
ADAPTEC INC	0.00	0 ADPT	00651F108	14.5000	49,400.00	696,922.35	716,300.00
ADVENT SOFTWARE INC	0.00	0 ADVS	007974108	49.9500	54,200.00	3,422,113.50	2,707,290.00
AFFILIATED COMPUTER SERVICE	ES 0.00	0 ACS	008190100	106.1300	121,000.00	7,871,737.82	12,841,730.00
AMERICAN EAGLE OUTFITTERS	0.00	0 AEOS	02553E106	26.1700	146,100.00	4,173,313.24	3,823,437.00
AMERICAN STANDARD COMPANIES	0.00	0 ASD	029712106	68.2300	131,000.00	6,164,697.69	8,938,130.00
AMETEK INC.		2 AME	031100100Q	31.8900	47,700.00	885,153.91	1,521,153.00
APOGENT TECHNOLOGY	0.00	TOA 0	03760A101	25.8000	192,900.00	3,891,083.97	4,976,820.00
APOLLO GROUP INC		0 APOL	037604105	45.0100	200,600.00	4,879,118.90	9,029,006.00
APRIA HEALTHCARE GP. INC.		0 AHG	037933108	24.9900	99,500.00	2,220,447.15	2,486,505.00
ATI TECHNOLOGIES INC		0 ATYT	001941103	12.7000	60,400.00	576,182.36	767,080.03
AXCELIS TECHNOLOGIES INC		0 ACLS	054540109	12.8900	82,100.00	1,060,849.42	1,058,269.00
BARR LABORATORIES INC.		0 BRL	068306109	79.3600	87,200.00	5,669,171.79	6,920,192.00
BECKMAN COULTER INC.		7 BEC	075811109	44.3000	102,700.00	3,164,152.16	4,549,610.00
BISYS GROUP INC.		0 BSYS	055472104	63.9900	101,300.00	3,136,807.44	6,482,187.00
BJ SERVICES CO		0 BJS	055482103	32.4500	323,700.00	7,477,745.44	10,504,065.00
BJ'S WHOLESALE CLUB INC.	0.00		05548J106	44.1000	141,700.00	4,776,616.84	6,248,970.00
BRINKER INTERNATIONAL INC		0 EAT	109641100	29.7600	192,100.00	4,460,453.25	5,716,896.00
C.H.ROBINSON WORLDWIDE INC		1 CHRW	12541W100	28.9150	154,300.00	4,135,568.41	4,461,584.51
CABOT MICROELECTRONICS COR	-	0 CCMP	12709P103	79.2500	53,900.00	3,419,464.63	4,271,575.00
CADENCE DESIGN SYS INC		0 CDN	127387108	21.9200	446,300.00	8,850,978.42	9,782,896.01
CATALINA MARKETING CORP		0 POS	148867104	34.7000	89,400.00	2,490,338.18	3,102,180.00
CDW COMPUTER CENTERS		0 CDWC	125129106	53.7100	175,100.00	6,541,897.72	9,404,621.00
CERTEGY INC		0 CEY	156880106	34.2200	114,100.00	3,284,565.48	3,904,502.00
CHOICEPOINT INC.		0 CPS	170388102	50.6900	114,800.00	4,188,546.34	5,819,212.01
CHURCH & DWIGHT INC		6 CHD	171340102Q	26.6300	48,100.00	1,256,309.81	1,280,903.00
CIRRUS LOGIC INC		0 CRUS	172755100	13.2200	204,400.00	3,714,257.90	2,702,167.99
COACH INC		0 COH	189754104	38.9800	69,300.00	2,578,384.40	2,701,314.00
COMPUTER NETWORK TECH CORP		0 CMNT	204925101	17.7900	41,400.00	770,304.09	736,506.00
COR THERAPEUTICS INC		0 CORR	217753102	23.9300	101,600.00	2,326,567.57	2,431,288.02
COVANCE INC		0 CVD	222816100	22.7000	108,500.00	1,575,885.37	2,462,950.00
CREDENCE SYSTEMS CORP		0 CMOS	225302108	18.5700	19,200.00	331,996.89	356,544.00
CREE INC		0 CREE	225447101	29.4600	158,800.00	4,713,184.00	4,678,248.00
CSG SYSTEMS INTL. INC.		0 CSGS	126349109	40.4500	96,800.00	5,806,322.75	3,915,560.00
CUMMINS INC.		3 CUM	231021106Q	38.5400	20,000.00	774,113.75	770,800.00
CYPRESS SEMICONDUCTOR CORP		0 CY	232806109	19.9300	219,600.00	6,622,072.19	4,376,628.00
CYTYC CORPORATION		0 CYTC 7 XRAY	232946103	26.1000	211,800.00	5,770,027.28	5,527,980.01
DENTSPLY INTERNATIONAL INC	0.00		249030107Q 251893103	50.2000 28.4500	102,400.00 87,700.00	3,723,127.68 1,582,922.06	5,140,480.00 2,495,065.00
DEVILITIO.	0.00	עע ט	73T033T03	20.4500	67,700.00	1,302,322.00	2,499,009.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - MG4		O-CAP GROWTH				
	Instrument - COM	COI	MMON STOCK				
DIAL CORP/AZ	0.932		25247D101Q	17.1500	109,900.00	1,808,174.07	1,884,784.99
DIEBOLD INC	1.582		253651103	40.4400	120,700.00	3,441,725.30	4,881,108.00
DOLLAR TREE STORES INC	0.000		256747106	30.9100	218,700.00	6,242,438.97	6,760,017.00
DONALDSON CO INC	0.772		257651109	38.8400	71,100.00	2,234,744.76	2,761,524.00
DPL INC	3.903		233293109Q	24.0800	182,600.00	4,232,586.02	4,397,008.00
DREYER'S GRAND ICE CREAM INC			261878102	38.5100	34,200.00	1,140,104.02	1,317,042.00
DST SYSTEMS INC	0.000		233326107	49.8500	235,500.00	9,599,063.48	11,739,675.00
DUN & BRADSTREET CORP	0.000		26483E100	35.3000	122,400.00	2,610,177.01	4,320,720.00
EATON VANCE CORP. EDUCATION MANAGEMENT COPR EDWARDS LIFESCIENCES	0.815		278265103	35.5500	137,200.00	3,332,060.76	4,877,460.00
EDUCATION MANAGEMENT COPR	0.000		28139T101	36.2500	32,000.00	1,173,287.13	1,160,000.00
EDWARDS LIFESCIENCES	0.000		28176E108	27.6300	108,100.00	1,252,274.12	2,986,803.00
ELAN CORP PLC-ADR	0.000		284131208	45.0600	8,500.00	380,508.15	383,010.00
ELECTRONIC ARTS, INC	0.000		285512109	59.9500	262,400.00	10,706,787.69	15,730,879.99
EMC CORP	0.000		268648102	13.4400	51,600.00	813,620.26	693,503.99
ENTERCOM COMMUNICATIONS COR	P 0.000		293639100	50.0000	66,600.00	3,039,697.46	3,330,000.00
ENTERCOM COMMUNICATIONS CORD EQUITABLE RESOURCES INC EXPEDITORS INT'L. WASH INC. EXPRESS SCRIPTS	1.878		294549100	34.0700	128,400.00	4,462,702.67	4,374,588.00
EXPEDITORS INT'L. WASH INC.	0.351		302130109	56.9500	87,600.00	2,534,765.69	4,988,820.00
			302182100	46.7600	152,700.00	4,437,671.91	7,140,252.00
FAIRCHILD SEMICONDUTOR CORP	0.000		303726103	28.2000	199,000.00	5,483,850.50	5,611,800.00
FASTENAL CO	0.135		311900104	66.4300	69,300.00	4,047,284.25	4,603,599.00
FEDERAL SIGNAL CORP	3.502 0.000 2.248		313855108	22.2700	65,300.00	1,193,096.16	1,454,231.00
FEI COMPANY	0.000		30241L109	31.5100	58,400.00	2,197,938.72	1,840,184.00
FERRO CORP	2.248		315405100Q	25.8000	62,600.00	1,334,697.18	1,615,080.00
FIRST HEALTH GROUP CORP. FIRST TENNESSEE NATL CORP FLOWSERVE CORP.	0.000 2.757		320960107	24.7400	181,800.00	3,577,457.46	4,497,732.00
FIRST TENNESSEE NATH CORP FLOWSERVE CORP.	2.757		337162101	36.2600 26.6100	200,000.00	6,477,597.55	7,252,000.00
	0.000		34354P105Q	16.4500	81,000.00 78,398.12	2,118,771.30 1,398,088.63	2,155,410.00
FMC TECHNOLOGIES INC FOREST LABORATORIES INC.	0.000		30249U101 345838106	81.9500	4,700.00	381,962.95	1,289,649.09 385,165.00
CALLACUED (ADTIUD) T C CO	1.507		363576109Q	34.4900	132,700.00	2,317,256.33	4,576,823.00
GALLAGHER (ARTHUR) J & CO. GARTNER INC-CL B	0.000		366651206	11.2000	165,665.00	1,835,816.26	1,855,448.00
GENTEX CORP.	0.000		371901109	26.7300	137,000.00	3,577,570.90	3,662,010.00
GILEAD SCIENCES INC.	0.000		375558103	65.7200	186,400.00	6,956,001.58	12,250,207.99
GREATER BAY BANCORP	1.609		391648102	28.5800	103,900.00	2,811,390.24	2,969,461.99
GTECH HOLDINGS CORP	0.000		400518106	45.2900	52,500.00	1,018,752.82	2,369,461.99
HARTE-HANKS INC.	0.426		416196103	28.1700	100,900.00	2,380,728.58	2,842,353.00
HENRY (JACK) & ASSOCIATES			426281101	21.8400	106,100.00	1,276,497.97	2,317,224.00
HENRY SCHEIN INC	0.000		806407102	37.0300	77,900.00	2,902,134.53	2,884,637.00
HILLENBRAND IND.	1.519		4315731040	55.2700	113,900.00	5,769,422.40	6,295,253.00
HON INDUSTRIES	1.736		438092108	27.6500	107,000.00	2,678,972.98	2,958,550.00
HOI INDODIKIED	1.730	TITAT	130072100	27.0300	107,000.00	2,070,572.90	2,550,550.00

Investment Desc							
	Group - COMMO	N STOCK					
	101010110 1101		D-CAP GROWTH				
	Instrument - COM	CO	MMON STOCK				
HORMEL FOODS CORP ICN PHARMACEUTICALS IDEC PHARMACEUTICALS	1.451	HRL	440452100	26.8700	211,200.00	4,110,344.92	5,674,944.00
ICN PHARMACEUTICALS	0.895	ICN	448924100Q	33.5000	160,900.00	4,539,560.21	5,390,150.00
IDEC PHARMACEUTICALS	0.000) IDPH	449370105	68.9300	294,600.00	9,173,268.88	20,306,777.99
INTEGRATED CIRCUIT SYSTEMS	0.000) ICST	45811K208	22.5900	39,200.00	734,272.61 6,270,721.87	885,528.00
INTEGRATED DEVICE TECH INC	0.000) IDTI	458118106	26.5900	175,100.00		4,655,909.01
INTERNET SECURITY SYSTEMS	0.000) ISSX	46060X107	32.0600	87,200.00	2,844,464.00	2,795,632.00
INTERSIL HOLDINGS CORP	0.000 1.158	ISIL	46069S109	32.2500	11,300.00	398,428.59	364,425.00
INTERSTATE BAKERIES	1.158	BIBC	46072H108	24.1800	92,300.00	1,621,383.30	2,231,814.00
INVESTMENT TECHNOLOGY GROUP	IN 0.000) ITG	46145F105	39.0700	60,000.00 64,100.00	1,434,011.40	2,344,200.00
INVESTMENT TECHNOLOGY GROUP INVESTORS FINANCIAL SERVICES IVAX CORP JACOBS ENGINEERING GROUP	0.120) Trin	461915100	66.2100 20.1400	398,200.00	2,874,170.77 9,517,683.75	4,244,061.00 8,019,748.00
TACODE ENCINEEDING COOID	0.000) IVA	465823102 469814107	66.0000	43,300.00	1,765,468.46	2,857,800.00
KEANE INC.	0.000) REV	486665102	18.0300	117,700.00	3,021,212.17	2,122,131.00
KING PHARMACEUTICALS	0.000) KG	495582108	42.1300	9,200.00	380 362 54	387 596 00
KLA-TENCOR CORP.	0.000 0.000 0.000 0.000 IN 0.000) KLAC	482480100		14,400.00	380,362.54 644,829.59 5,465,194.64 6,037,993.79	713.664.01
L-3 COMMUNICATIONS HOLDINGS	IN 0.000) LLL	502424104	90.0000	75,900.00	5.465.194.64	6.831.000.00
L-3 COMMUNICATIONS HOLDINGS LAM RESEARCH CORP	0.000	LRCX	512807108	23.2200	260,700.00	6,037,993.79	6,053,454.01
LANCASTER COLONY CORP	2.027	LANC	513847103	35.5100	67,600.00	1,941,675.65	2,400,476.00
LAND'S END INC	0.000) LE	515086106	50.1600	67,600.00 46,500.00	1,932,552.26	2,332,440.00
LATTICE SEMICON. CORP.	0.000	LSCC	518415104	20.5700	199,600.00	3,270,751.21	4,105,772.00
LEGATO SYSTEMS INC.	0.000) LGTO	524651106	12.9700	190,700.00	3,967,506.22	2,473,379.00
LEGG MASON INC.	0.800) LM	524901105	49.9800	129,300.00	5,288,137.22	6,462,414.00
LIFEPOINT HOSPITALS INC.	0.000) LPNT	53219L109	34.0400	60,200.00	2,389,338.00	2,049,208.00
LINCARE HOLDINGS INC.	0.000) LNCR	532791100	28.6500	196,600.00	4,138,513.59	5,632,590.00
LSI LOGIC CORP	0.000) LSI	502161102	15.7800	24,100.00	426,099.12	380,298.04
LTX CORP	0.000) LTXX	502392103	20.9400	88,600.00	2,288,197.75	1,855,284.00
MACROMEDIA INC	0.000) MACR	556100105	17.8000	106,100.00	2,410,492.21	1,888,580.00
LAM RESEARCH CORP LANCASTER COLONY CORP LAND'S END INC LATTICE SEMICON. CORP. LEGATO SYSTEMS INC. LEGG MASON INC. LIFEPOINT HOSPITALS INC. LINCARE HOLDINGS INC. LSI LOGIC CORP LTX CORP MACROMEDIA INC MACROVISION CORP MANPOWER INC MCCORMICK & CO MCCORMICK & CO	0.000	MVSN	555904101	35.2200	136,500.00	7,159,766.87	4,807,530.00
MANPOWER INC	0.593	MAN	56418H100	33.7100	138,800.00	4,653,913.58	4,678,948.00
MCCORMICK & CO	2.001	MKC	579780206Q	41.9700 24.5000	135,100.00	4,423,329.02	5,670,147.00
MCDATA CORPORATION-A WI MENTOR GRAPHICS CORP. MICREL INCORPORATED	0.000	MENT MENT	580031201 587200106	24.5000	160,200.00 102,900.00	4,009,806.00 1,539,159.26	3,924,900.00 2,425,353.00
MICORI INCODDODATED	0.000	MCDT.	594793101	26.2300	128,700.00	2,986,169.14	3,375,801.00
MICROCHIP TECHNOLOGY INC.	0.000) MCHP	595017104	38.7400	215,400.00	5,809,296.37	8,344,595.98
MILT.FUNITIM DHARMACEITTICALS	0.000) MLNM	599902103	24.5100	432,100.00	13,178,218.75	10,590,770.97
MILLER (HERMAN) INC MIPS TECHNOLOGIES INC CL B MOHAWK INDUSTRIES INC.	0.634	MLHR	600544100	23.6600	106,000.00	2,176,652.04	2,507,960.00
MIPS TECHNOLOGIES INC CL B	0.000	MIPSB		7.9800	71,300.00	1,992,890.83	568,974.00
MOHAWK INDUSTRIES INC.	0.000) MHK	608190104	54.8800	88,900.00	1,865,263.22	4,878,832.00
MYLAN LABS	0.426	MYL	628530107Q	37.5000	249,600.00	7,260,525.98	9,360,000.00

Investment Desc R	ating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
	Portfolio - MG4		O-CAP GROWTH				
	Instrument - COM		MMON STOCK				
NATIONAL INSTRUMENTS CORP.	0.000	NATI	636518102	37.4600	63,000.00	1,768,618.79	2,359,980.00
NETWORKS ASSOCIATES INC.	0.000	NETA	640938106	25.8500	280,500.00	2,526,295.02	7,250,925.00
NEUBERGER BERMAN INC	0.683	NEU	641234109	43.9000	137,000.00	6,032,463.61	6,014,300.00
NORDSON CORP	2.120	NDSN	655663102	26.4100	61,600.00	1,656,751.64	1,626,855.99
NORTH FORK BANK	2.625	NFB	659424105	31.9900	260,400.00	6,022,481.20	8,330,195.99
OUTBACK STEAKHOUSE INC	0.000	OSI	689899102	34.2500	128,500.00	3,860,858.92	4,401,125.00
OXFORD HEALTH PLANS PAPA JOHN'S INTERNATIONAL	0.000	OHP	691471106	30.1400	142,400.00	3,415,632.07	4,291,935.98
PAPA JOHN'S INTERNATIONAL	0.000	PZZA	698813102	27.4800	12,800.00	357,398.19	351,744.00
PATTERSON DENTAL COMPANY	0.000	PDCO	703412106	40.9300	114,000.00	2,952,125.08	4,666,019.99
PEREGRINE SYSTEMS INC.	0.000	PRGN	71366Q101	14.8300	25,500.00	449,110.93	378,165.02
PLANTRONICS INC.	0.000	PLT	727493108	25.6400	38,600.00	925,178.34	989,704.00
PLEXUS CORP		PLXS	729132100	26.5600	76,000.00	2,291,233.90	2,018,560.00
POLYCOM INC.	0.000		73172K104	34.0700	152,600.00	4,180,768.91	5,199,081.98
POWERWAVE TECHNOLOGIES	0.000		739363109	17.2800	162,200.00	2,697,387.49	2,802,816.01
PRICE COMMUNICATIONS CORP	0.000		741437305	19.0900	55,900.00	1,059,967.28	1,067,131.00
PROTEIN DESIGN LABS INC	0.000	PDLI	74369L103	32.8000	183,700.00	5,663,368.05	6,025,360.01
PROTEIN DESIGN LABS INC PROXIM INC QUALCOMM INC	0.000	PROX	744284100	9.9200	44,500.00	518,922.68	441,440.00
QUALCOMM INC	0.000	QCOM	747525103	50.5000	21,700.00	1,195,132.23	1,095,850.03
QUEST DIAGNOSTICS INC	0.000		74834L100	71.7100	191,000.00	9,005,814.27	13,696,610.00
RATIONAL SOFTWARE CORPORATION	0.000		75409P202	19.5000	390,900.00	7,675,712.05	7,622,550.01
QUALCOMM INC QUEST DIAGNOSTICS INC RATIONAL SOFTWARE CORPORATION READERS DIGEST ASSOCIATION	0.866		755267101	23.0800	148,700.00	5,589,558.60	3,431,996.00
RETEK INC	0.000	RETK	76128Q109	29.8700	93,000.00	2,491,444.28	2,777,910.00
REYNOLDS & REYNOLDS CL-A	1.814		761695105	24.2500	85,300.00	2,099,895.98	2,068,525.00
RF MICRO-DEVICES	0.000		749941100	19.2300	341,700.00	7,443,043.27	6,570,891.00
RIVERSTONE NETWORKS INC	0.000	RSTN	769320102	16.6000	44,100.00	738,664.97	732,059.99
ROLLINS INC	1.000		775711104	20.0000	18,300.00	373,202.26	366,000.00
ROSLYN BANCORP INC	2.685	RSLN	778162107	17.5000	115,400.00	1,861,574.60	2,019,500.01
ROSS STORES INC	0.529		778296103	32.0800	133,500.00	3,455,706.98	4,282,680.00
SCHOLASTIC CORP	0.000		807066105	50.3300	56,300.00	2,231,599.19	2,833,579.00
SEI INVESTMENTS CO	0.110	SEIC	784117103	45.1100	205,800.00	3,904,302.29	9,283,638.00
SEMTECH CORPORATION	0.000		816850101	35.6900	128,400.00	4,215,809.42	4,582,596.00
SEPRACOR INC.	0.000	SEPR	817315104	57.0600	156,600.00	8,412,886.10	8,935,595.98
SMITHFIELD FOODS INC	0.000		832248108	22.0400	203,700.00	4,108,765.49	4,489,548.00
SMUCKER J M	1.808		832696306Q	35.3800	23,800.00	612,546.70	842,044.00
SOLUTIA INC.	0.285		834376105	14.0200	271,300.00	3,837,102.66	3,803,626.00
SONOCO PRODUCTS CO	3.009		835495102	26.5800	174,500.00	4,760,682.61	4,638,210.00
SOTHEBY'S HOLDINGS CL-A	0.000		835898107	16.6100	134,200.00	2,344,496.64	2,229,062.00
READERS DIGEST ASSOCIATION RETEK INC REYNOLDS & REYNOLDS CL-A RF MICRO-DEVICES RIVERSTONE NETWORKS INC ROLLINS INC ROSLYN BANCORP INC ROSS STORES INC SCHOLASTIC CORP SEI INVESTMENTS CO SEMTECH CORPORATION SEPRACOR INC. SMITHFIELD FOODS INC SMUCKER J M SOLUTIA INC. SONOCO PRODUCTS CO SOTHEBY'S HOLDINGS CL-A SPX CORP.	0.000		784635104Q	136.9000	76,500.00	8,063,923.86	10,472,850.00
STERIS CORP	0.000	STE	859152100Q	18.2700	126,600.00	2,975,706.66	2,312,982.00

Investment Desc	Rating Coupon Yield	Ticke				Book Value	
	Group - COMMO						
	Portfolio - MG4		MID-CAP GROWTH				
	Instrument - COM	(COMMON STOCK				
STMICROELECTRONICS NV-NY S			861012102	31.6700		657,424.60	747,411.99
STORAGE TECHNOLOGY CORP	0.000) STK	862111200	20.6700			365,859.00
SUN MICROSYSTEMS INC.	0.000) SUNW	866810104	12.3000	30,400.00	317,049.29	373,919.98
SUNGARD DATA SYSTEMS	0.000) SDS	867363103	28.9300	535,800.00	11,046,502.37	15,500,694.00
SYMANTEC CORP	0.000) SYMC	871503108	66.3300	138,200.00	6,357,263.02	9,166,806.00
SYNOPSYS INC.	0.000) SNPS	871607107	59.0700	114,800.00	5,793,653.45	6,781,236.00
TCF FINANCIAL CORP	2.084	ł TCB	872275102	47.9800	116,400.00	3,067,245.99	5,584,872.00
TIMBERLAND CO CL-A	0.000) TBL	887100105	37.0800	81,200.00	2,257,460.54	3,010,896.00
TITAN CORP	0.000) TTN	888266103	24.9500	111,900.00	2,400,744.48	2,791,905.01
TOOTSIE ROLL INDUSTRIES, I	NC. 0.716	TR	890516107Q	39.0800	63,300.00	2,908,086.77	2,473,764.01
TRIQUENT SEMICONDUCTOR		TQNT	89674K103	12.2600	231,500.00	4,854,465.36	2,838,189.99
UCAR INTERNATIONAL INC	0.000) UCR	90262K109	10.7000	101,800.00	1,073,048.62	1,089,260.00
UNIVERSAL HEALTH SERVICES	CL B 0.000) UHS	913903100	42.7800	109,900.00	4,514,872.06	4,701,522.00
VALASSIS COMMUNICATIONS IN	0.000) VCI	918866104	35.6200	76,100.00	2,252,178.86	2,710,682.00
VALSPAR CORP	1.363	3 VAL	920355104	39.6000	60,700.00	2,200,794.69	2,403,720.00
VARIAN SEMICONDUCTOR EQUIP	MENT 0.000) VSEA	922207105	34.5900	21,100.00	779,530.50	729,849.00
VERITAS SOFTWARE CORPORATION	ON 0.000) VRTS	923436109	44.8300	25,900.00	763,819.92	1,161,097.02
VERTEX PHARMAREUTICALS INC	0.000) VRTX	92532F100	24.5900	170,500.00	7,009,066.92	4,192,595.00
VISX INC	0.000) EYE	92844S105	13.2500	15,000.00	230,300.58	198,749.99
WADDELL & REED FINANCIAL-C	L A 1.087	7 WDR	930059100	32.2000	158,300.00	4,636,448.34	5,097,260.00
WASHINGTON POST CL. B	1.056	5 WPO	939640108Q	530.0000	13,200.00	7,228,132.89	6,996,000.00
WATERS CORPORATION	0.000) WAT	941848103	38.7500	10,000.00	367,843.47	387,499.98
WESTAMERICA BANCORPORATION	2.122	2 WABC	957090103	39.5700	53,300.00	1,714,432.00	2,109,081.00
WESTWOOD ONE	0.000) WON	961815107	30.0500	183,100.00	3,238,294.56	5,502,155.00
WILLIAMS-SONOMA INC	0.000		969904101	42.9000	104,000.00	2,539,007.11	4,461,600.00
WILMINGTON TRUST CO, DELAW	ARE 3.032	2 WL	971807102Q	63.3100	59,600.00	2,271,518.19	3,773,276.00
WIND RIVER SYSTEMS	0.000) WIND	973149107	17.9100	141,800.00	4,791,708.86	2,539,638.00
WORLDCOM INC-WORLDCOM GROUP	P 0.000) WCOM	98157D106	14.0800	52,000.00	756,739.42	732,160.00
Instrument Total	184				22,459,063.12	635,004,831.09	756,168,660.59
Portfolio Total	184				22,459,063.12	635,004,831.09	756,168,660.59

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Instrument - COM	CO	RGE CAP GROWTH				
ABBOTT LABORATORIES ADOBE SYSTEMS INC. ALLERGAN PHARMACEUTICALS INC	1.506	ABT	002824100Q	55.7500	1,439,000.00	41,428,134.86	80,224,250.01
ADOBE SYSTEMS INC.	0.161	ADBE	00724F101Q	31.0500	170,000.00	4,574,999.54	5,278,500.00
ALLERGAN PHARMACEUTICALS IN	C. 0.479	AGN	018490102Q	75.0500	160,000.00	9,755,238.43	12,008,000.00
ALTERA CORP	0.000 1.499	ALTR	021441100	21.2200	475,000.00	10,590,362.78	10,079,500.00
AMERICAN HOME PRODUCTS	1.499	AHP	026609107Q	61.3600	1,276,600.00	55,024,132.74	78,332,176.00
AMERICAN PHARMACEUTICAL PAR' AMGEN INC	0.000	APPX	02886P109	20.8000	5,000.00	80,000.00	104,000.00
AMGEN INC	0.000	AMGN	031162100	56.4400	977,000.00	34,579,493.65	55,141,880.01
ANALOG DEVICES	0.000	ADI	032654105	44.3900	280,000.00	14,125,200.06	12,429,200.00
AMGEN INC ANALOG DEVICES ANHEUSER-BUSCH APPLERA CORP - APPLIED BIOS' APPLIED MATERIALS INC.	1.592	BUD	0352291030	45.2100	828,300.00	27,609,366.80	37,447,443.00
APPLERA CORP - APPLIED BIOS	YST 0.432	ABI	0380201030	39.2700	183,000.00	7,834,917.22	7,186,410.00
APPLIED MATERIALS INC.	0.000	AMAT	038222105	40.1000	735,000.00	35,472,430.89	29,473,500.00
AUTOMATIC DATA PROC.	0.781	ADP	0530151030	58.9000	540,000.00	20,502,521.79	31,806,000.00
AUTOZONE INC	0.000	AZO	053332102	71.8000	7,000.00	510,715.10	502,600.00
AVAYA INC	0.000	AV	053499109	12.1500	340,000.00	6,174,681.97	4,131,000.00
AVERY DENNISON	2.335	AVY	053611109Q	56.5300	72,400.00	4,155,706.48	4,092,772.00
AVON PRODUCTS	1.634	AVP	0543031020	46.5000	195,000.00	5,317,464.06	9,067,500.00
BAKER HUGHES CORP	1.261	BHI	0572241070	36.4700	41,000.00	1,512,084.10	1,495,270.00
APPLERA CORP - APPLIED BIOS' APPLIED MATERIALS INC. AUTOMATIC DATA PROC. AUTOZONE INC AVAYA INC AVERY DENNISON AVON PRODUCTS BAKER HUGHES CORP BANK OF NEW YORK CO, INC BAXTER INTL BED BATH & BEYOND INC BEST BUY COMPANY INC BIOGEN INC. BIOGEN INC. BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB	1.764	BK	064057102Q	40.8000	741,000.00	26,281,635.91	30,232,800.00
BAXTER INTI.	1 081	BAX	0718131090	53.6300	591,000.00	16,916,738.70	31,695,329.99
BED BATH & BEYOND INC	0.000	BBBY	075896100	33.9000	317,000.00	6,071,531.27	10,746,300.00
BEST BILL COMPANY INC	0.000	BBY	086516101	74.4800	180,000.00	7,441,510.13	13,406,400.00
SIOGEN INC	0.000	BGEN	090597105	57.3500	157,900.00	7,625,157.20	9,055,565.00
BIOMET INC	0.000	BMET	090613100	30.9000	185,000.00	2,764,410.40	5,716,500.00
BOSTON SCIENTIFIC CORD	0.000	BGX	101137107	24.1200	381,000.00	8,738,140.17	9,189,720.00
BRISTOL-MYERS SOUTER	2.156	RMV	1101221080	51.0000	1,831,000.00	81,515,181.06	93,381,000.01
CALDINE COPPOPATION	0.000		131347106	16.7900	141,000.00	3,799,718.27	2,367,389.99
CAMPRELL CORPORATION	2.109		134429109Q	29.8700	300,000.00	10,539,649.95	8,961,000.00
CAMPBELL SOUP CO.	0.154		14149Y1080	64.6600	407,999.50	15,160,030.79	26,381,247.67
CANDINAL HEALTH INC.	0.000		151313103	19.6100	150,000.00	2,603,700.00	2,941,500.00
CENDANI CORP.	0.000		170040109	43.8400	147,500.00	3,740,566.76	6,466,400.00
CHIRON CORP	0.458		172908105	48.0000	116,000.00	4,499,304.30	
CINING CORP	0.458		172755100	13.2200	130,000.00	988,829.79	5,568,000.00 1,718,600.00
CIRRUS LOGIC INC	0.000					•	
CIBCO BIBIEMS INC	0.000		17275R102	18.1100 22.6600	6,880,000.00	206,674,916.83	124,596,800.00
BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB CALPINE CORPORATION CAMPBELL SOUP CO. CARDINAL HEALTH INC. CENDANT CORP. CHIRON CORP CINTAS CORP CIRTUS LOGIC INC CISCO SYSTEMS CITRIX SYSTEMS INC CLOROX COMPANY COCA COLA CO. COLGATE PALMOLIVE CONVERGYS CORPORATION	0.000 2.123		177376100	39.5500	213,000.00 149,077.00	7,677,777.59 6,331,482.91	4,826,580.00 5,895,995.35
CLURUA CUMPANI	2.123 1.527		189054109Q	47.1500			
COLA CULA CU.	1.52/		191216100Q		2,338,300.00	134,660,234.42	110,250,845.00
COLGATE PALMOLIVE	1.246		194162103Q	57.7500	481,500.00	16,138,265.32	27,806,625.00
CONCORD EFS INC.	0.000		206197105	32.7800	570,000.00	10,526,730.69	18,684,600.01
CONVERGYS CORPORATION	0.000	CAG	212485106	37.4900	247,000.00	8,131,290.32	9,260,029.99

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - GP5	LA	RGE CAP GROWTH				
	Instrument - COM	CO	MMON STOCK				
CVS CORP.	0.777	CVS	126650100Q	29.6000	86,000.00	3,008,456.46	2,545,600.02
DELL COMPUTER CORP.	0.000		247025109	27.1800	2,376,000.00	89,256,903.23	64,579,680.00
DOLLAR GENERAL	0.872		256669102	14.9000	112,000.00	1,615,323.96	1,668,800.01
DOW JONES & CO INC	1.827		260561105Q	54.7300	57,000.00	3,160,435.16	3,119,610.00
ECOLAB INC	1.291		278865100Q	40.2500	80,000.00	2,254,034.83	3,220,000.00
EDISON INTERNATIONAL	0.000		281020107Q	15.1000	146,000.37	3,437,812.37	2,204,605.66
ELECTRONIC DATA SYSTEMS ELI LILLY & COMPANY EMC CORP EQUIFAX INC FAMILY DOLLAR STORES FED. NATL. MTG. ASSN. FIFTH THIRD BANCORP FIRST DATA CORP FISERV INC. WISCONSIN FOREST LABORATORIES INC. GAP INC	0.875		285661104Q	68.5500	460,000.00	20,452,599.84	31,533,000.01
ELI LILLY & COMPANY	1.426		532457108Q	78.5400	990,000.00	47,084,756.30	77,754,600.00
EMC CORP	0.000		268648102	13.4400	2,110,000.00	59,384,577.48	28,358,400.01
EVALLY DOLLAR CHOREC	0.331 0.800		294429105	24.1500 29.9800	76,900.00 158,000.00	1,430,439.83 3,266,244.90	1,857,135.00 4,736,840.00
FAMILY DOLLAR STORES	1.509		307000109Q 3135861090	79.5000	930,000.00	50,282,046.60	73,935,000.00
FED. NAIL. MIG. ASSN.	1.304		3167731000	61.3300	544,000.00	25,193,944.03	33,363,520.00
FIRST DATA CODD	0.102		3199631040	78.4500	400,000.00	14,268,138.91	31,380,000.00
FISERV INC WISCONSIN	0.000		337738108	42.3200	120,000.00	2,990,241.98	5,078,400.00
FOREST LARORATORIES INC	0.000		345838106	81.9500	175,000.00	8,798,298.33	14,341,250.00
GAP INC	0.645		364760108Q	13.9400	156,000.00	4,519,528.49	2,174,640.01
FOREST LABORATORIES INC. GAP INC GENERAL ELECTRIC CO GENERAL MILLS INC GENZYME CORP. GEN. DIV. GILLETTE CO GUIDANT CORP. H & R BLOCK INC. HARLEY-DAVIDSON INC HCA INC HEINZ H. J. CO. HERSHEY FOODS CORP. HOME DEPOT INC. IMMUNEX CORP IMS HEALTH INC. INTEL CORP. INTERNATL FLAVORS & FRAGRANG	1.596		369604103Q	40.0800	9,295,000.00	260,543,962.84	372,543,600.00
GENERAL MILLS INC	2.115		370334104Q	52.0100	375,000.00	15,646,461.19	19,503,750.00
GENZYME CORP. GEN. DIV.	0.000		372917104	59.8600	193,000.00	5,957,851.88	11,552,980.00
GILLETTE CO	1.946		375766102Q	33.4000	1,010,900.00	37,765,434.80	33,764,060.00
GUIDANT CORP.	0.000	GDT	401698105Q	49.8000	326,000.00	12,796,147.34	16,234,800.00
H & R BLOCK INC.	1.431	HRB	093671105Q	44.7000	173,000.00	6,671,689.00	7,733,100.00
HARLEY-DAVIDSON INC	0.221	HDI	412822108Q	54.3100	255,000.00	8,408,087.29	13,849,050.00
HCA INC	0.207	HCA	404119109	38.5400	107,000.00	2,895,985.14	4,123,780.00
HEINZ H. J. CO.	3.939	HNZ	423074103Q	41.1200	290,000.00	10,991,789.60	11,924,800.00
HERSHEY FOODS CORP.	1.787	HSY	427866108Q	67.7000	95,000.00	4,379,401.10	6,431,500.00
HOME DEPOT INC.	0.392	HD	437076102Q	51.0100	2,197,999.50	75,103,100.09	112,119,954.50
IMMUNEX CORP	0.000	IMNX	452528102	27.7100	492,000.00	9,225,431.20	13,633,320.00
IMS HEALTH INC.	0.410		449934108	19.5100	350,000.00	5,690,368.28	6,828,500.00
INTEL CORP.	0.254		458140100Q	31.4500	6,120,000.00	170,425,402.09	192,474,000.01
INTERNATL FLAVORS & FRAGRANC			459506101Q	29.7100	29,052.00	1,173,470.09	863,134.92
INTERPUBLIC GROUP	1.286	IPG	460690100Q	29.5400	440,000.00	13,515,419.53	12,997,599.99
INTL BUS MACH CORP	0.463	IBM	459200101Q	120.9600	1,582,000.00	146,050,141.33	191,358,720.00
INTL GAME TECHNOLOGY	0.000		459902102	68.3000	64,000.00	1,806,169.61	4,371,200.00
INTUIT INC.	0.000		461202103	42.7800	200,000.00	5,886,891.30	8,556,000.00
JOHNSON & JOHNSON	1.218		478160104Q	59.1000	2,860,000.00	94,079,582.64	169,026,000.00
KELLOGG CO.	3.355		487836108Q	30.1000	292,000.00	9,401,108.65	8,789,200.00
KIMBERLY-CLARK CORP	1.872	KMB	494368103Q	59.8000	556,000.00	28,595,381.95	33,248,800.00

Investment Desc	Rating Coupon Yield	Ticker :	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
			GE CAP GROWTH	I			
	Instrument - COM	COM	MON STOCK				
KING PHARMACEUTICALS KLA-TENCOR CORP. KOHLS CORP KROGER CO. LEXMARK INTERNATIONAL INC. LINEAR TECHNOLOGY CORP	0.000 1		495582108	42.1300	280,000.00	9,569,892.23	11,796,400.00
KLA-TENCOR CORP.	0.000 1		482480100	49.5600	94,999.99	2,634,419.81	4,708,199.99
KOHLS CORP	0.000 1		500255104	70.4400	324,000.00	13,671,168.72	22,822,560.00
KROGER CO.	0.000 1		501044101	20.8700	794,000.00	14,329,609.61	16,570,780.00
LEXMARK INTERNATIONAL INC.	0.000	LXK	529771107	59.0000	123,000.00	7,027,544.39	7,257,000.00
LINEAR TECHNOLOGY CORP LOWE'S COS	0.409	PLIC	535678106 548661107Q	39.0400 46.4100	298,000.00 742,000.00	9,096,549.70 17,050,495.18	11,633,920.00 34,436,220.00
MARSH & MCLENNAN COS.	0.409 1 0.172 1 1.973 I	MMC	5717481020	107.4500	265,500.00	24,174,532.83	28,527,975.00
MATTEL INC	0.290 i	MAT'	577081102Q	17.2000	350,000.00	6,837,220.17	6,020,000.00
MATTEL INC. MAXIM INTGRTD PRDCTS INC.	0.000.0	MIXM	57772K101	52.5100	230,000.00	6,827,110.95	12,077,300.00
MAYTAG COMPANY MCGRAW HILL INC MEDIMMUNE INC MEDTRONIC INC MELLON NATIONAL CORP. MERCK & CO INC MERCURY INTERACTIVE CORP.	2.320 1	MYG	578592107Q	31.0300	114,000.00	3,523,493.08	3,537,420.00
MCGRAW HILL INC	1.607 1	MHP	580645109Q	60.9800	147,000.00	6,967,074.68	8,964,060.00
MEDIMMUNE INC	0.000	MEDI	584699102	46.3500	180,200.00	4,892,771.63	8,352,269.99
MEDTRONIC INC	0.449 1	TDM	585055106Q	51.2100	1,159,000.00	33,182,966.22	59,352,390.00
MELLON NATIONAL CORP.	1.275 [MEL	58551A108Q	37.6200	386,000.00	12,258,788.59	14,521,320.00
MERCK & CO INC	2.381 1	MRK	589331107Q	58.8000	2,105,000.00	99,090,321.75	123,774,000.00
MERCURY INTERACTIVE CORP.	0.000 I 1.227 I 0.000 I 0.724 I 2.030 I 0.451 I 0.000 I 1.156 I	MERQ	589405109	33.9800	143,000.00	4,323,956.63	4,859,140.00
MERRILL LYNCH & CO. INC.	1.227 [MER	590188108Q	52.1200	30,000.00	1,206,940.20	1,563,600.00
MICROSOFT CORP.	0.000 1	MSFT.	594918104	66.2500	5,012,000.00	358,592,933.42	332,045,000.00
MILLIPORE CORPORATION MINN MINING & MFG CO	0./24 1	MIMIM MITTI	601073109Q 6040591050	60.7000 118.2100	30,600.00 351,436.00	2,101,674.00 33,318,804.68	1,857,420.00 41,543,249.56
MOODY'S CORPORATION	0 451	ALCO	615369105	39.8600	75,800.00	1,709,013.46	3,021,388.00
NETWORK APPLIANCE INC.	0.000	·ICO VITIZ D	64120L104	21.8700	240,000.00	5,659,941.60	5,248,800.01
NEW YORK TIMES CO. CL A	1.156	TYT	650111107Q	43.2500	177,113.00	6,408,942.03	7,660,137.25
NEXTEL COMMUNICATIONS CL-A	0.00.0	NXTL	65332V103	10.9600	1,013,900.00	29,566,130.92	11,112,344.00
NORTHERN TRUST CORP	1.129 1		665859104	60.2200	204,000.00	8,891,666.15	12,284,880.00
NVIDIA CORP	0.000 I		67066G104	66.9000	134,000.00	4,687,423.01	8,964,600.01
OMNICOM GROUP	0.895	OMC	681919106	89.3500	134,000.00 171,000.00 5 103 000 00	10,763,683.46	15,278,850.00
ORACLE SYS. CORP.	0.000		68389X105	13.8100	5,103,000.00	69,946,457.11	70,472,430.00
PAYCHEX INC	1.262		704326107	34.8500	285,000.00	7,957,523.17	9,932,250.00
PEOPLESOFT INC	0.000		712713106	40.2000	230,000.00	6,833,826.27	9,246,000.00
PEPSICO INC.	1.191		713448108Q	48.6900	1,575,400.00	48,905,285.33	76,706,226.00
NEW YORK TIMES CO. CL A NEXTEL COMMUNICATIONS CL-A NORTHERN TRUST CORP NVIDIA CORP DMNICOM GROUP DRACLE SYS. CORP. PAYCHEX INC PEOPLESOFT INC PEFIZER INC. PHARMACIA CORPORATION PHILIP MORRIS COS PITNEY-BOWES, INC. PMC-SIERRA INC PROCTER & GAMBLE CO QLOGIC CORPORATION	1.104		717081103Q	39.8500	5,883,000.00	116,413,530.99	234,437,550.00
PHARMACIA CORPORATION	1.266		71713U102	42.6500	1,245,000.00	49,962,967.99	53,099,250.00
PHILIP MORRIS COS	5.060 1		718154107Q	45.8500	2,049,000.00	67,415,048.38	93,946,650.00
PIINEI-BUWES, INC.	3.084 I 0.000 I		724479100Q 69344F106	37.6100 21.2600	283,000.00 105,000.00	13,182,777.11 3,784,326.00	10,643,630.00
SUCCEPTERNA THE	1.920		7427181090	79.1300	1,218,000.00	74,934,484.01	96,380,340.00
PROCIER & GAMBLE CO PLOGIC CORPORATION	0.000		747277101		108,000.00		4,807,080.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI						
			RGE CAP GROWTH				
	Instrument - COM						
QUALCOMM INC RADIOSHACK CORP ROBERT HALF INTL INC	0.000	QCOM	747525103	50.5000	710,000.00	53,081,678.25	35,855,000.00
RADIOSHACK CORP	0.730	RSH	750438103Q	30.1000	198,000.00	5,982,463.96	5,959,800.00
ROBERT HALF INTL INC	0.000	RHI	770323103	26.7000	167,000.00	3,915,402.92	4,458,900.00
ROBERT HALF INTL INC SARA LEE CORP. SCHERING-PLOUGH SCHWAB (CHARLES) CORP SIEBEL SYSTEMS INC. SPRINT PCS GROUP ST JUDE MED. INC. STANLEY WORKS STARBUCKS CORP. STATE STREET CORP STRYKER CORP. SUN MICROSYSTEMS INC. SYMBOL TECHNOLOGIES INC SYNOVUS FINANCIAL CORP	2.699	SLE	803111103Q	22.2300	935,000.00	17,088,317.05	20,785,050.00
SCHERING-PLOUGH	1.787	SGP	806605101Q	35.8100	1,340,000.00	31,367,242.38	47,985,400.00
SCHWAB (CHARLES) CORP	0.258	SCH	808513105	15.4700	1,294,000.00	29,098,536.33	20,018,180.00
SIEBEL SYSTEMS INC.	0.000	SEBL	826170102	27.9800	500,000.00	11,991,292.87	13,989,999.99
SPRINT PCS GROUP	0.000	PCS	852061506	24.4100	980,000.00	38,245,095.42	23,921,800.00
ST JUDE MED. INC.	0.000	STJ	790849103	77.6500	25,966.00	726,826.63	2,016,259.90
STANLEY WORKS	2.061	SWK	854616109Q	46.5700	81,000.00	2,599,049.43	3,772,170.00
STARBUCKS CORP.	0.000	SBUX	855244109	19.0500	261,000.00	4,638,459.34	4,972,050.00
STATE STREET CORP	0.765	STT	857477103	52.2500	302,200.00	11,686,402.05	15,789,950.00
STRYKER CORP.	0.137	SYK	863667101	58.3700	151,100.00	4,259,088.75	8,819,707.00
SUN MICROSYSTEMS INC.	0.000	SUNW	866810104	12.3000	3,042,000.00	63,330,652.07	37,416,600.00
SYMBOL TECHNOLOGIES INC	0.125	SBL	871508107	15.8800	138,000.00	1,845,139.80	2,191,440.00
SYMBOL TECHNOLOGIES INC SYNOVUS FINANCIAL CORP SYSCO CORP. TARGET CORP TERADYNE INC TEXAS INSTRS INC TIFFANY & CO TJX COS. INC. TMP WORLDWIDE INC TRICON GLOBAL RESTAURANTS-WI	2.035	SNV	87161C105	25.0500	72,000.00	1,674,519.15	1,803,600.00
SYSCO CORP.	1.373	SYY	8718291070	26.2200	500,000.00	6,171,739.42	13,110,000.00
TARGET CORP	0.535	TGT	87612E106Q	41.0500	842,000.00	23,714,719.61	34,564,099.99
TERADYNE INC	0.000	TER	880770102	30.1400	842,000.00 70,000.00	2,082,650.50	2,109,800.00
TEXAS INSTRS INC	0.321	TXN	8825081040	28.0000	1,740,000.00	63,575,668.26	48,720,000.00
TIFFANY & CO	0.508	TIF	886547108		141,000.00	4,191,965.27	4,437,270.00
TIX COS. INC.	0.451	TJX	8725401090	39.8600	258,000.00	6,596,653.38	10,283,880.00
TMP WORLDWIDE INC	0.000	TMPW	872941109	42.9000	68,600.00	3,427,671.74	2,942,940.00
TRICON GLOBAL RESTAURANTS-W	0.000	YUM	895953107	49.2000	137,000.00	4,457,278.23	6,740,400.00
TRIGIENT SEMICONDUCTOR	0.000	TONT	89674K103			2,204,518.12	1,409,899.98
TYCO INT'I, ITD NEW	0.084	TYC	9021241060	58.9000	115,000.00 65,000.00	2,400,458.10	3,828,500.01
INTLEVER IN	1 909	IIN	904784709S	57.6100	492,000.00	31,008,201.96	28,344,120.00
UNITEDHEALTH GROUP INC	0.042	UNH	91324P102A	70.7700	230,140.00	5,617,577.28	16,287,007.80
TRICON GLOBAL RESTAURANTS-W. TRIQUENT SEMICONDUCTOR TYCO INT'L. LTD NEW UNILEVER UN UNILEDHEALTH GROUP INC UNIVISION COMMUNICATIONS	0.000	TIVN	914906102	40.4600	255,000.00	8,219,738.49	10,317,300.00
USA EDUCATION INC	0.952	ST.M	90390U102	84.0200	120,000.00	6,590,025.80	10,082,400.00
UST INC.	5.257		9029111060	35.0000	176,000.00	3,459,681.76	6,160,000.01
			923436109	44.8300	368,000.00	13,950,539.54	16,497,439.99
VERITAS SOFTWARE CORPORATION VITESSE SEMICONDUCTOR CORP	0.000	VICID	928497106	12.4300	78,000.00	1,033,137.02	969,540.00
VITESSE SEMICONDUCTOR CORP WAL MART STORES INC WALGREEN CO. WASTE MANAGEMENT INC. WATERS CORPORATION WRIGLEY WM JR CO XILINX INC	0.000	V I DD	931142103Q	57.5500	4,091,000.00	146,056,218.58	235,437,050.01
MATGBEEN GO	0.400	MVC	931422109Q 931422109Q		921,000.00	17,787,487.50	31,000,860.00
WARDINGEN CO.	0.443	WMT	94106L109		55,000.00	1,596,639.00	1,755,050.00
MATERS CORRORATION	0.031	M V 1V TV V TV TV	941848103	38.7500	122,000.00	4,487,690.34	4,727,500.01
WAIERS CORPORATION	1 470	MATA	9825261050	51.3700	161,300.00	5,526,612.55	8,285,981.00
MUTGUEI MM OK CO	1.479	VINV	983919101		348,000.00	11,990,446.38	13,589,400.01
VITINV TIM	0.000	VIIIV	2032TZTUT	39.0300	340,000.00	11,330,440.38	13,309,400.01

ASOF02 Date 01/24/2002 Time 21:29:23 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 047

Monthly	Markat	Portfolio
MODELLIV	Market	PORTIGIA

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
		CK LARGE CAP GROWTH COMMON STOCK				
YAHOO INC ZIMMER HOLDINGS INC	0.000 YHOO 0.000 ZMH		7.7400 0.5400	523,800.00 220,000.00	75,360,226.52 5,093,906.33	9,292,212.00 6,718,800.00
Instrument Total	158		1	16,214,483.37	4,076,481,842.94	4,830,790,446.68
Portfolio Total	158		1	16,214,483,37	4.076.481.842.94	4.830.790.446.68

### ABBOTT LABORATORIES ### ABOTT LABORAT	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
ABBOTT LABORATORIES 1.506 ABT 0.028241000 55.7500 605,933.00 17,895,273.87 33,780,764.75 ADC COMMUNICATIONS INC 0.000 ADCT 000886101 4.6000 308,169.00 5.097,780.73 1.417,577.41 ADOBE SYSTEMS INC. 0.161 ADBE 00724F1010 31.0500 92,632.00 1.745,739.15 2.876,223.60 ADVANCED MICRO DEVICES INC. 0.000 AMD 007903107 15.8600 132,639.00 2,437,082.29 2.103,654.53 AES CORP 0.000 AES 00130H105 16.3500 208,111.99 6,955,971.07 3,402,631.19 AFINA INC. 0.121 AET 00817Y108 32.990 55,788.00 1,235,337.47 1,846,714.21 AFILAC INC 0.814 AFL 001055102 24.5600 203,794.00 3,626,107.26 5,005,180.64 AGILENT TECHNOLOGIES INC 0.000 A 00846U10 128.5100 179,775.00 6,277.422.77 5,125,388.25 AIR PROD. & CHEM. 1.705 APD 0091581060 46.9100 88,637.00 2,512,718.96 4,157,961.68 ALBERTO CULVER CL-B 0.737 ACV 0130681010 44.7400 22,157.00 548,574.96 991,304.17 ALCAGA INC. 1.669 AL 0137161050 35.9300 125,287.00 3,844,109.76 4,501,561.91 ALCAGA INC. 1.667 AA 013817161050 35.9300 125,287.00 3,844,109.76 4,501,561.91 ALLEGHENY ENERGY INC. 4.748 AYE 0173611060 36.2200 48,730.00 1,670,560.11 1,765,000.61 ALLEGHENY ENERGY INC. 4.748 AYE 0173611060 36.2200 48,730.00 1,670,560.11 1,765,000.61 ALLEGRAN PHARMACEUTICALS INC. 4.748 AYE 0173611060 36.2200 48,730.00 1,670,560.11 1,765,000.61 ALLEGRAN PHARMACEUTICALS INC. 4.748 AYE 0173611060 36.2200 48,730.00 1,670,560.11 1,765,000.61 ALLEGRAN PHARMACEUTICALS INC. 4.748 AYE 0173611060 36.2200 48,730.00 1,670,560.11 1,765,000.61 ALLEGRAN PHARMACEUTICALS INC. 4.748 AYE 0173611060 36.2200 48,730.00 1,670,560.11 1,765,000.61 ALLEGRAN PHARMACEUTICALS INC. 4.748 AYE 0173611060 36.2200 48,730.00 1,670,560.11 1,765,000.61 ALLEGRAN PHARMACEUTICALS INC. 4.748 AYE 0173611060 36.2200 48,730.00 1,670,560.11 1,765,000.61 ALLEGRAN PHARMACEUTICALS INC. 4.748 AYE 0173611060 36.2200 48,730.00 1,670,560.11 1,765,000.61 ALLEGRAN PHARMACEUTICALS INC. 4.748 AYE 0173611060 36.2200 51,181.00 1,709,449.28 3,841,134.04 ALICED AMBERICAN ENERGY INC. 0.622 ABK 02313191080 57.8600 48,830.00 2,546,692.11 3,190.172.36 AMBACIAN BARENCAN ENERGS CO. 0		Group - COMMO	N STOCK					
ABBOTT LABORATORIES								
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51		Instrument - COM	CO					
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 7,575,968.71 9,379,586.20 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51								
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ABBOTT LABORATORIES	1.506	ABT	002824100Q			17,895,273.87	33,780,764.75
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 7,575,968.71 9,379,586.20 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ADC COMMUNICATIONS INC	0.000	ADCT	000886101	4.6000	308,169.00	5,097,780.73	1,417,577.41
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 7,575,968.71 9,379,586.20 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ADOBE SYSTEMS INC.	0.161	ADBE	00724F101Q				
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 7,575,968.71 9,379,586.20 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ADVANCED MICRO DEVICES INC.	0.000	AMD	007903107		132,639.00		2,103,654.53
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 7,575,968.71 9,379,586.20 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	AES CORP	0.000	AES	00130H105	16.3500	208,111.99		3,402,631.19
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	AETNA INC.	0.121	AET	00817Y108	32.9900	55,978.00		
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	AFLAC INC	0.814	AFL		24.5600	203,794.00		5,005,180.64
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	AGILENT TECHNOLOGIES INC	0.000	A	00846U101	28.5100	179,775.00		5,125,385.25
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	AIR PROD. & CHEM.	1.705	APD	009158106Q	46.9100	88,637.00	2,512,718.96	4,157,961.68
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ALBERTO CULVER CL-B	0.737	ACV			22,157.00		
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ALBERTSON'S, INC.	2.413	ABS				4,569,982.29	4,988,929.21
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ALCAN INC	1.669	AL	013716105Q	35.9300	125,287.00	3,844,109.76	4,501,561.91
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ALCOA INC.	1.687	AA	013817101Q	35.5500	331,522.00	7,268,310.46	11,785,607.10
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ALLEGHENY ENERGY INC.	4.748	AYE	017361106Q	36.2200	48,730.00	1,670,560.11	1,765,000.61
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 ALLTEL CORP 2.203 AT 020039103Q 61.7300 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ALLEGHENY TECHNOLOGIES INC	4.776	ATI	01741R102	16.7500	31,376.00	576,873.17	525,548.00
ALLIED WASTE INDUSTRIES 0.000 AW 019589308 14.0600 76,865.00 1,292,502.73 1,080,721.90 ALLSTATE CORP 2.255 ALL 020002101Q 33.7000 278,326.00 7,575,968.71 9,379,586.20 7,575,968.71 9,379,586.20 121,202.00 5,195,696.21 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ALLERGAN PHARMACEUTICALS INC	. 0.479	AGN	018490102Q	75.0500	51,181.00	1,709,449.28	
ALLIEL CORP 2.203 AT 020032101Q 33.7000 276,328.00 7,575,968.71 9,379,586.20 7,481,799.46 ALTERA CORP 0.000 ALTR 021441100 21.2200 150,338.00 2,546,692.11 3,190,172.36 AMBAC FINANCIAL GROUP INC. 0.622 ABK 023139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 023551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 023608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 02557101Q 43.5300 125,772.00 4,959,687.07 5,474,855.13 AMERICAN GREETING CL A 2.902 AM 0263751050 13.7800 24.834.00 623.824.44 342.212.51	ALLIED WASTE INDUSTRIES	0.000	AW	019589308	14.0600	76,865.00	1,292,502.73	1,080,721.90
ALITEL CORP ALITEL CORP O	ALLSTATE CORP	2.255	ALL	020002101Q	33.7000	278,326.00	7,575,968.71	
ALTERA CORP AMBAC FINANCIAL GROUP INC. 0.622 ABK 0.23139108Q 57.8600 41,236.00 1,499,567.59 2,385,914.96 AMERADA HESS CORP. 1.920 AHC 0.23551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 0.23608102Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 0.25537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 0.25816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0.26375105Q 13.7800 24,834.00 623,824.44 342,212.51 AMERICAN HOME PRODUCTS 1.499 AHP 0.26609107Q 61.3600 514,933.00 18,077,223.67 31,596,288.88 AMERICAN POWER CONVERSION 0.000 APC 0.29066107 14.4600 76,340.00 1,257,559,94 1,103,876.40 AMERISOURCEBERGEN CORP 0.047 ABC 0.007 AMGN 0.373E105 0.008 AMGN 0.31162100 55.4400 0.008 AMGN 0.01765106 22.1700 60,293.00 1,646,975.83 1,336,695.80 AMSOUTH BANCORPORATION 4.656 ASO 0.32165102 18.9000 142,254.00 3,992,383.64 3,992,283.64 3,199,172.36 42.3000 41,236.00 49,999,667.59 49,999,667.59 49,999,567.59 49,999,667.59 49,999,667.59 49,999,667.59 49,999,667.59 2,388,914.99 49,967.59 49,999,667.59 49,999 49,967.59 49,999,67 49,99,667.59 49,999,667.59 49,999,667.59 49,999,667.59 49,999,67 49,99,67 49,99,67 49,99,67 49,99,67 49,99 49,90 49,90 49,90 41,218,694 49,90 41,218,694 49,90 41,218,694 49,90 41,218,694 49,90 41,218,694 49,90 41,218,694 49,90 41,218,694 41,218,694 41,218,694 41,2	ALLTEL CORP	2.203	AT	020039103Q	61.7300	121,202.00	5,195,696.21	7,481,799.46
AMBRAC FINANCIAL GROUP INC. AMERADA HESS CORP. 1.920 AHC 0.23551104Q 62.5000 34,668.00 2,042,724.22 2,166,749.99 AMEREN CORP. 6.004 AEE 0.23608102Q 42,3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 0.25537101Q 43,5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 0.25816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0.26375105Q 13,7800 24,834.00 623,824.44 342,212.51 AMERICAN HOME PRODUCTS 1.499 AHP 0.26609107Q 0.14 AIG 0.26874107Q 0.29066107 14,4600 AMERISOURCEBERGEN CORP 0.000 AMCN 0.000 AMCN 0.31162100 AMSOUTH BANCORPORATION 4.656 ASO 0.32165102 18,900 141,230.00 1,499,567.59 2,388,914.96 2,008,933.52 2,269,775.70 4,959,687.07 5,474,855.15 48,212.51 48,212.	ALTERA CORP	0.000	ALTR		21.2200	150,338.00	2,546,692.11	
AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 42.3000 53,659.00 2,042,724.22 2,166,749.99 AMERICAN ELECTRIC POWER 5.513 AEP 025537101Q 43.5300 125,7772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN EXPRESS CO. 0.896 AXP 025816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 026375105Q 13.7800 24,834.00 623,824.44 342,212.51 AMERICAN HOME PRODUCTS 1.499 AHP 026609107Q 61.3600 514,933.00 18,077,223.67 31,596,288.88 AMERICAN INTL GROUP 0.214 AIG 026874107Q 79,4000 1,019,615.00 41,218,694.59 80,957,430.99 AMERICAN POWER CONVERSION 0.000 APCC 029066107 14.4600 76,340.00 1,257,559.94 1,103,876.40 AMERISOURCEBERGEN CORP 0.047 ABC 03073E105 63.5500 40,200.00 2,391,291.18 2,554,710.01 AMERISOURCEBERGEN CORP 0.000 AMGN 031162100 56.4400 408,029.00 12,360,469.06 23,029,156.76 AMR CORP. 0.000 AMR 001765106 22.1700 60,293.00 1,646,975.83 1,336,695.80 AMSOUTH BANCORPORATION 4.656 ASO 032165102 18.9000 142,254.00 3,498,364.33 2,688,600.60 ANADARKO PETROLEUM CORP 0.527 APC 032511107Q 56.8500 97,036.00 4,433,735.44 5,516,496.60 ANALOG DEVICES 0.000 ANDW 034425108 21.8900 31,773.00 672,086.19 695,510.98 ANHEUSER-BUSCH 1.592 BUD 035229103Q 45.2100 345,103.00 8,789,283.06 15,602,106.64 AOL TIME WARNER INC 0.000 AOL 00184A105 32.1000 17,277,695.00 53,763,102.29 55,459,009.50 50.000 AOL 037389103Q 35.5500 105,027.00 3,355,047.80 3,3730,559.50	AMBAC FINANCIAL GROUP INC.	0.622	ABK	023139108Q	57.8600	41,236.00		
AMERICAN ELECTRIC POWER 5.513 AEP 0.25637101Q 42.3000 53,659.00 2,008,933.52 2,269,775.70 AMERICAN ELECTRIC POWER 5.513 AEP 0.25537101Q 43.5300 125,772.00 4,959,687.07 5,474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 0.25816109Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 AMERICAN GREETING CL A 2.902 AM 0.26375105Q 13.7800 24,834.00 623,824.44 342,212.51 AMERICAN HOME PRODUCTS 1.499 AHP 0.26609107Q 61.3600 514,933.00 18,077,223.67 31,596,288.88 AMERICAN INTL GROUP 0.214 AIG 0.26874107Q 79.4000 1,019,615.00 41,218,694.59 80,957,430.99 AMERICAN POWER CONVERSION 0.000 APCC 0.29066107 14.4600 76,340.00 1,257,559.94 1,103,876.40 AMERISOURCEBERGEN CORP 0.047 ABC 0.3073E105 63.5500 40,200.00 2,391,291.18 2,554,710.01 AMGEN INC 0.000 AMGN 0.31162100 56.4400 408,029.00 12,360,469.06 23,029,156.76 AMR CORP. 0.000 AMR 0.01765106 22.1700 60,293.00 1,646,975.83 1,336,695.80 AMSOUTH BANCORPORATION 4.656 ASO 0.32165102 18.9000 142,254.00 3,498,364.33 2,688,600.60 ANADARKO PETROLEUM CORP 0.527 APC 0.32511107Q 56.8500 97,036.00 4,433,735.44 5,516,496.60 ANALOG DEVICES 0.000 ANDW 0.34425108 21.8900 31,773.00 672,086.19 695,510.98 ANHEUSER-BUSCH 1.592 BUD 0.35229103Q 45.2100 345,103.00 8,789,283.06 15,602,106.64 AOL TIME WARNER INC 0.000 AOL 0.0184A105 32.1000 1.727,695.00 53,763,102.29 55,459,009.50 AON CORP 2.533 AOC 0.37389103Q 35.5200 105,027.00 3,055,047.80 3,730,559.05	AMERADA HESS CORP.	1.920	AHC	023551104Q	62.5000	34,668.00		
AMERICAN ELECTRIC POWER 5.513 AEP 0.25537101Q 4.35300 1.25,772.00 4.959,687.07 5.474,855.15 AMERICAN EXPRESS CO. 0.896 AXP 0.25816109Q 35.6900 520,773.00 1.2509,239.16 1.8586,388.37 1.499 AMP 0.26375105Q 1.3.7800 2.4,834.00 6.23,824.44 342,212.51 AMERICAN HOME PRODUCTS 1.499 AMP 0.26609107Q 61.3600 514,933.00 18,077,223.67 31,596,288.88 AMERICAN INTL GROUP 0.214 AIG 0.26874107Q 0.29066107 14.4600 0.76,340.00 1,257,559,94 1,103,876.40 AMERISOURCEBERGEN CORP 0.047 ABC 0.000 AMGN 0.31162100 0.001 AGGN 0.31162100 0.001 AMGN 0.31162100 0.001 AMR 0.001765106 0.0	AMEREN CORP.	6.004	AEE	023608102Q	42.3000	53,659.00	2,008,933.52	2,269,775.70
AMERICAN EXPRESS CO. AMERICAN GREETING CL A 2.902 AM 0.26375105Q 13.7800 24,834.00 623,824.44 342,212.51 AMERICAN HOME PRODUCTS AMERICAN HOME PRODUCTS 1.499 AHP 0.26609107Q 61.3600 514,933.00 18,077,223.67 31,596,288.88 AMERICAN INTL GROUP 0.214 AIG 0.26874107Q 79.4000 1,019,615.00 41,218,694.59 80,957,430.99 AMERICAN POWER CONVERSION 0.000 APCC 0.29066107 14.4600 76,340.00 1,257,559.94 1,103,876.40 AMERISOURCEBERGEN CORP 0.047 ABC 0.000 AMGN 0.31162100 56.4400 408,029.00 12,360,469.06 23,029,156.76 AMR CORP. AMSOUTH BANCORPORATION 4.656 ASO 0.32165102 18.9000 142,254.00 3,498,364.33 2,688,600.60 ANADARKO PETROLEUM CORP 0.527 APC 0.32511107Q 56.8500 97,036.00 4,433,735.44 5,516,496.60 ANALOG DEVICES 0.000 ADI 0.32654105 44.3900 141,193.00 3,913,614.82 6,267,557.27 ANDREW CORP. ANHEUSER-BUSCH 1.592 BUD 0.35229103Q 45.2100 1,727,695.00 3,763,102.29 55,459,009.50 AON CORP 2.533 AOC 0.37389103Q 35.6900 520,773.00 12,509,239.16 18,586,388.37 348,361.33 12,509,239.16 11,592 BUD 0.35229103Q 35.6900 105,027.00 3,763,102.29 55,459,009.50 AON CORP	AMERICAN ELECTRIC POWER	5.513	AEP	025537101Q	43.5300	125,772.00	4,959,687.07	5,474,855.15
AMERICAN GREETING CL A AMERICAN HOME PRODUCTS 1.499 AHP 0.26609107Q 61.3600 514,933.00 18,077,223.67 31,596,288.88 AMERICAN INTL GROUP 0.214 AIG 0.26874107Q 79.4000 1,019,615.00 41,218,694.59 80,957,430.99 AMERICAN POWER CONVERSION 0.000 APCC 0.29066107 14.4600 76,340.00 1,257,559.94 1,103,876.40 AMERISOURCEBERGEN CORP 0.047 ABC 0.3073E105 63.5500 40,200.00 2,391,291.18 2,554,710.01 AMGEN INC AMR CORP. AMSOUTH BANCORPORATION 4.656 ASO 0.32165102 18.9000 142,254.00 3,498,364.33 2,688,600.60 ANADARKO PETROLEUM CORP 0.000 ADI 0.527 APC 0.32511107Q 0.000 ADI 0.32654105 ANADOREW CORP. ANADOREW CORP. 0.000 ANDW 0.34425108 21.8900 141,193.00 3,913,614.82 6,267,557.27 ANDREW CORP. ANHEUSER-BUSCH AON CORP 2.533 AOC 0.37389103Q 35.5200 105,027.00 3,055,047.80 3,730,559.05	AMERICAN EXPRESS CO.	0.896	AXP	025816109Q	35.6900	520,773.00		18,586,388.37
AMERICAN HOME PRODUCTS AMERICAN INTL GROUP O.214 AIG O26874107Q 79.4000 1,019,615.00 41,218,694.59 80,957,430.99 AMERICAN POWER CONVERSION O.000 APCC O29066107 14.4600 76,340.00 1,257,559.94 1,103,876.40 AMERISOURCEBERGEN CORP O.000 AMGN O31162100 56.4400 AMGN O31162100 56.4400 AMSOUTH BANCORPORATION AMSOUTH BANCORPORATION AND APCC O3073E105 AND APCC O3073E105 63.5500 40,200.00 2,391,291.18 2,554,710.01 2,360,469.06 23,029,156.76 AMR CORP. AMSOUTH BANCORPORATION A.656 ASO O32165102 18.9000 142,254.00 3,498,364.33 2,688,600.60 ANADARKO PETROLEUM CORP ANALOG DEVICES O.000 ADI O32654105 ANALOG DEVICES O.000 ADD O32654105 ANALOG DEVICES O.000 AND O34425108 21.8900 ANALOG DEVICES O.000 AND O34425108 ANHEUSER-BUSCH ANHEUSER-BUSCH AND APCC O37389103Q ASSISTANCE O.000 AOL O0184A105 O37389103Q O37389103Q O355,047.08 O3,730,559.05	AMERICAN GREETING CL A	2.902	AM	026375105Q	13.7800	24,834.00	623,824.44	342,212.51
AMERICAN INTL GROUP AMERICAN POWER CONVERSION O.000 APCC O29066107 14.4600 76,340.00 1,257,559.94 1,103,876.40 AMERISOURCEBERGEN CORP O.000 AMGN O31162100 56.4400 AMBROORP. O.000 AMR O01765106 22.1700 60,293.00 AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP O.527 APC ANALOG DEVICES O.000 ADI O32654105 O32664105 O326	AMERICAN HOME PRODUCTS	1.499	AHP	026609107Q	61.3600	514,933.00	18,077,223.67	31,596,288.88
AMERICAN POWER CONVERSION AND CORP AND CORP AMERICAN POWER CONVERSION AND CORP AND	AMERICAN INTL GROUP	0.214	AIG	026874107Q	79.4000	1,019,615.00	41,218,694.59	80,957,430.99
AMERISOURCEBERGEN CORP AMGEN INC O.000 AMGN O31162100 56.4400 408,029.00 12,360,469.06 23,029,156.76 AMR CORP. AMSOUTH BANCORPORATION 4.656 ASO O.527 APC O32511107Q 56.8500 97,036.00 44,333,735.44 5,516,496.60 ANALOG DEVICES O.000 ADI O32654105 ANDEW CORP. O.000 ANDW O34425108 21.8900 31,773.00 672,086.19 695,510.98 ANHEUSER-BUSCH AOL TIME WARNER INC O.000 AOL O0184A105 O.000 AOL O0184A105 O.000 AOL O0184A105 O.000 AOL O0184A105 O.000 O.0000 O.000 O.0000 O.00000 O.0000 O.00000 O.0000	AMERICAN POWER CONVERSION	0.000	APCC	029066107	14.4600	76,340.00	1,257,559.94	1,103,876.40
AMGEN INC AMR CORP. AMR CORP. AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP ANALOG DEVICES AND OUTO ADI ANDEW CORP. ANDEW COR	AMERISOURCEBERGEN CORP	0.047	ABC	03073E105	63.5500	40,200.00	2,391,291.18	2,554,710.01
AMR CORP. 0.000 AMR 001765106 22.1700 60,293.00 1,646,975.83 1,336,695.80 AMSOUTH BANCORPORATION 4.656 ASO 032165102 18.9000 142,254.00 3,498,364.33 2,688,600.60 ANADARKO PETROLEUM CORP 0.527 APC 032511107Q 56.8500 97,036.00 4,433,735.44 5,516,496.60 ANALOG DEVICES 0.000 ADI 032654105 44.3900 141,193.00 3,913,614.82 6,267,557.27 ANDREW CORP. 0.000 ANDW 034425108 21.8900 31,773.00 672,086.19 695,510.98 ANHEUSER-BUSCH 1.592 BUD 035229103Q 45.2100 345,103.00 8,789,283.06 15,602,106.64 AOL TIME WARNER INC 0.000 AOL 00184A105 32.1000 1,727,695.00 53,763,102.29 55,459,009.50 AON CORP 2.533 AOC 037389103Q 35.5200 105,027.00 3,055,047.80 3,730,559.05	AMGEN INC	0.000	AMGN	031162100	56.4400	408,029.00	12,360,469.06	23,029,156.76
AMSOUTH BANCORPORATION 4.656 ASO 032165102 18.9000 142,254.00 3,498,364.33 2,688,600.60 ANADARKO PETROLEUM CORP 0.527 APC 032511107Q 56.8500 97,036.00 4,433,735.44 5,516,496.60 ANALOG DEVICES 0.000 ADI 032654105 44.3900 141,193.00 3,913,614.82 6,267,557.27 ANDREW CORP. 0.000 ANDW 034425108 21.8900 31,773.00 672,086.19 695,510.98 ANHEUSER-BUSCH 1.592 BUD 035229103Q 45.2100 345,103.00 8,789,283.06 15,602,106.64 AOL TIME WARNER INC 0.000 AOL 00184A105 32.1000 1,727,695.00 53,763,102.29 55,459,009.50 AON CORP 2.533 AOC 037389103Q 35.5200 105,027.00 3,055,047.80 3,730,559.05	AMR CORP.	0.000	AMR	001765106	22.1700	60,293.00	1,646,975.83	1,336,695.80
ANADARKO PETROLEUM CORP ANALOG DEVICES O.000 ADI O.32511107Q O.325	AMSOUTH BANCORPORATION	4.656	ASO	032165102	18.9000	142,254.00		2,688,600.60
ANALOG DEVICES 0.000 ADI 032654105 44.3900 141,193.00 3,913,614.82 6,267,557.27 ANDREW CORP. 0.000 ANDW 034425108 21.8900 31,773.00 672,086.19 695,510.98 ANHEUSER-BUSCH 1.592 BUD 035229103Q 45.2100 345,103.00 8,789,283.06 15,602,106.09 AOL TIME WARNER INC 0.000 AOL 00184A105 32.1000 1,727,695.00 53,763,102.29 55,459,009.50 AON CORP 2.533 AOC 037389103Q 35.5200 105,027.00 3,055,047.80 3,730,559.05	ANADARKO PETROLEUM CORP	0.527	APC	032511107Q	56.8500	97,036.00		5,516,496.60
ANDREW CORP. 0.000 ANDW 034425108 21.8900 31,773.00 672,086.19 695,510.98 ANHEUSER-BUSCH 1.592 BUD 035229103Q 45.2100 345,103.00 8,789,283.06 15,602,106.64 AOL TIME WARNER INC 0.000 AOL 00184A105 32.1000 1,727,695.00 53,763,102.29 55,459,009.50 AON CORP 2.533 AOC 037389103Q 35.5200 105,027.00 3,055,047.80 3,730,559.05	ANALOG DEVICES	0.000	ADI	032654105	44.3900	141,193.00	3,913,614.82	6,267,557.27
ANHEUSER-BUSCH 1.592 BUD 035229103Q 45.2100 345,103.00 8,789,283.06 15,602,106.64 AOL TIME WARNER INC 0.000 AOL 00184A105 32.1000 1,727,695.00 53,763,102.29 55,459,009.50 AON CORP 2.533 AOC 037389103Q 35.5200 105,027.00 3,055,047.80 3,730,559.05	ANDREW CORP.	0.000	ANDW	034425108	21.8900	31,773.00	672,086.19	695,510.98
AOL TIME WARNER INC 0.000 AOL 00184A105 32.1000 1,727,695.00 53,763,102.29 55,459,009.50 AON CORP 2.533 AOC 037389103Q 35.5200 105,027.00 3,055,047.80 3,730,559.05	ANHEUSER-BUSCH	1.592	BUD	035229103Q	45.2100	345,103.00	8,789,283.06	
AON CORP 2.533 AOC 037389103Q 35.5200 105,027.00 3,055,047.80 3,730,559.05	AOL TIME WARNER INC	0.000	AOL	00184A105	32.1000	1,727,695.00	53,763,102.29	55,459,009.50
~	AON CORP	2.533	AOC	037389103Q	35.5200	105,027.00	3,055,047.80	3,730,559.05

Investment Desc	Rating Coupon Y	ield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -							
	Portfolio -			500 PASSIVE				
	Instrument -			MON STOCK				
	1112 01 amorro	0011	00.					
APACHE CORP.		0.200	APA	037411105	49.8800	53,541.29	2,136,031.93	2,670,640.04
ADDI.F COMDITTER INC		0.000	AAPL	037833100	21.9000	136,998.00	3,179,182.55	3,000,256.22
APPLERA CORP - APPLIED BIOS	SYST	0.432	ABI	0380201030	39.2700	82,705.00	3,119,814.53	3,247,825.34
APPLIED MATERIALS INC.		0.000	AMAT	038222105	40.1000	318,581.00	10,210,910.20	12,775,098.09
APPLIED MICRO CIRCUITS COR	P	0.000	AMCC	03822W109	11.3200	116,490.00	7,593,762.90	1,318,666.80
ARCHER DANIELS MIDLAND CO		1.393	ADM	0394831020	14.3500	258,115.00	3,218,904.28	3,703,950.25
ASHLAND INC		2.387	ASH	044204105Q	46.0800	26,944.99	1,020,840.04	1,241,625.58
AT&T CORPORATION		0.826	T	001957109Q	18.1400	1,381,072.00	25,313,584.28	25,052,646.08
AT&T WIRELESS SERVICES INC		0.000	AWE	00209A106	14.3700	987,561.00	17,532,141.64	14,191,251.56
AUTODESK INC.		0.643		052769106Q	37.2700	21,361.00	689,655.40	796,124.48
AUTOMATIC DATA PROC.		0.781	ADP	053015103Q	58.9000	240,719.00	7,747,251.86	14,178,349.10
AUTOZONE INC		0.000	AZO	053332102	71.8000	42,141.00	1,132,146.48	3,025,723.80
AVAYA INC		0.000	AV	053499109	12.1500	111,980.00	2,190,851.09	1,360,557.01
AVERY DENNISON		2.335		053611109Q	56.5300	42,941.00	1,401,662.93	2,427,454.74
AVON PRODUCTS		1.634	AVP	054303102Q	46.5000	92,209.00	2,285,106.56	4,287,718.50
BAKER HUGHES CORP		1.261	BHI	057224107Q	36.4700	131,136.00	3,440,168.90	4,782,529.92
BALL CORPORATION		0.848		058498106Q	70.7000	10,720.00	377,367.86	757,904.01
BANK OF AMERICA CORP.		3.812		060505104Q	62.9500	613,928.00	24,798,756.36	38,646,767.59
		1.764		064057102Q	40.8000	287,368.00	6,752,176.53	11,724,614.40
BANK ONE CORPORATION		2.151	-	06423A103Q	39.0500	455,069.00	15,741,420.87	17,770,444.45
BARD C. R. INC.		1.302		067383109Q	64.5000	19,964.00	717,722.53	1,287,678.01
BARRICK GOLD CORP.		1.379		067901108S	15.9500	209,159.37	4,689,791.59	3,336,091.95
BAUSCH & LOMB INC		2.761		071707103Q	37.6600	20,884.00	1,005,038.72	786,491.44
BAXTER INTL		1.081		071813109Q	53.6300	230,392.00	5,768,740.03	12,355,922.97
BB&T CORPORATION		2.880		054937107	36.1100	176,823.00	5,593,165.63	6,385,078.54
BEAR STEARNS COMPANIES INC		1.023		073902108	58.6400	36,720.00	1,517,318.96	2,153,260.80
BECTON DICKINSON & COMPANY		1.146		075887109Q	33.1500	100,915.00	2,060,700.57	3,345,332.26
BED BATH & BEYOND INC		0.000		075896100	33.9000	113,215.00	1,504,176.19	3,837,988.51
BELLSOUTH		1.992		079860102Q	38.1500	732,599.00	20,531,503.35	27,948,651.85
BEMIS CO.		2.033		081437105Q	49.1800	20,623.00	598,206.30	1,014,239.14
BEST BUY COMPANY INC		0.000		086516101	74.4800	82,247.00	2,268,873.91	6,125,756.57
BIG LOTS, INC.		0.000		089302103	10.4000	44,442.00	1,392,442.82	462,196.79
BIOGEN INC.		0.000	-	090597105	57.3500	57,645.00	1,865,424.32	3,305,940.76
BIOMET INC.		0.000		090613100	30.9000	105,248.00	1,273,287.77	3,252,163.20
BLACK & DECKER		1.272		091797100Q	37.7300	31,159.00	980,508.73	1,175,629.07
BMC SOFTWARE		0.000		055921100	16.3700	95,290.00	3,667,893.04	1,559,897.31
BOEING CO		1.753		097023105Q	38.7800	326,871.00	12,161,004.25	12,676,057.37
BOISE CASCADE CORP BOSTON SCIENTIFIC CORP.		1.764		097383103Q 101137107	34.0100 24.1200	22,583.00 157,343.00	672,288.81 3,405,713.51	768,047.83 3,795,113.16
DOBTON SCIENTIFIC CORP.		0.000	DOA	10113/10/	Z4.1ZUU	157,343.00	3,403,713.51	3,193,113.10

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOCK					
			P 500 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA F	2.156	BMY	110122108Q	51.0000	755,109.00	25,277,484.09	38,510,559.00
BROADCOM CORP CL A	0.000	BRCM	111320107	40.8700	102,380.00	17,303,531.55	4,184,270.61
BROWN-FORMAN -CL B	2.236	BF.B	115637209Q	62.6000	26,566.00	1,228,534.86	1,663,031.60
BRUNSWICK CORP	2.297	BC	117043109Q	21.7600	34,267.00	702,115.26 4,058,714.48	745,649.93 4,303,265.49
BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES CALPINE CORPORATION CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CARNIVAL CORP CATERPILLAR INC. CENDANT CORP. CENTEX CORP CENTEX CORP CENTEX CORP CHARTER ONE FNCL INC. CHEVRONTEXACO CORP CHIRON CORP CHUBB CORP CIENA CORP. CIGNA CORP. CIGNA CORP. CINCINNATI FINANCIAL CORP.	E 1.682	RNI	12189T104Q 1220141030	28.5300 37.5400	150,833.00 78,332.00	4,058,714.48 2,905,886.59	2,940,583.27
CALDING COPPORATION	1.465	CDM	131347106	16.7900	119,173.00	2,560,877.21	2,940,583.27
CAMPRELL SOUP CO	2 109	CPR	1344291090	29.8700	159,890.00	4,724,713.08	4,775,914.30
CAPITAL ONE FINANCIAL CORP.	0.203	COF	14040H105	53.9500	83,854.00	2,508,900.58	4,523,923.30
CARDINAL HEALTH INC.	0.154	CAH	14149Y1080	64.6600	175,994.50	6,557,269.96	11,379,804.36
CARNIVAL CORP	1.495	CCL	143658102Q	28.0800	228,752.00	9,368,619.44	6,423,356.17
CATERPILLAR INC.	2.679	CAT	149123101Q	52.2500	133,995.00	4,801,217.26	7,001,238.75
CENDANT CORP.	0.000	CD	151313103	19.6100	383,054.00 23,697.00 55,110.00	7,465,476.99	7,511,688.93
CENTEX CORP	0.280	CTX	152312104Q	57.0900	23,697.00	565,537.86	1,352,861.72
CENTURYTEL, INC.	0.609	CTL	156700106		,	1,538,495.85	1,807,608.01
CHARTER ONE FNCL INC.	2.946	CF	160903100Q	27.1500	87,772.00 416,448.00	2,116,410.84	2,383,009.80
CHEVRONTEXACO CORP	3.124	CVX	166764100Q			23,812,036.39	37,317,905.27
CHIRON CORP	0.000	CHIR	170040109	43.8400	73,812.00 66,287.00	1,835,698.16 3,364,888.68	3,235,918.09
CHUBB CORP	1.971	CB	171232101Q	69.0000	66,287.00		4,573,802.99
CIENA CORP.	0.000	CIEN	171779101	14.3100	127,700.00 56,479.00	2,343,459.86	1,827,386.99
CIGNA CORP. CINCINNATI FINANCIAL CORP.	1.381	CI	125509109Q	92.6500 38.1500	56,479.00	2,860,539.57	5,232,779.36
CINCINNAIL FINANCIAL CORP.	2.201	CINF	172062101Q	33.4300	63,080.00 62,145.00	1,406,373.34 1,900,729.11	2,406,502.00 2,077,507.35
CINERGI CORP	0.304	CIN	172474108Q 172908105	48.0000	66,200.00	2,332,593.57	3,177,600.00
CINIAS CORF	0.430	CLVD	172737108Q	25.9500	81,328.00	1,433,366.81	2,110,461.59
CISCO SYSTEMS	0.205	CSCO	172757100Q 17275R102	18.1100	2,862,973.00	58,726,147.04	51,848,441.04
CITIGROUP INC.	1.267	C	172967101Q	50.4800	2,007,987.00	49,423,659.59	101,363,183.76
CINCINNAIT FINANCIAL CORP. CINERGY CORP CINTAS CORP CIRCUIT CITY STORES CISCO SYSTEMS CITIGROUP INC. CITIZENS COMMUNICATIONS CO	0.000	CZN	17453B101		109,300.00	1,593,292.45	1,165,138.00
CITRIX SYSTEMS INC	0.000	CTXS	177376100			1,591,803.82	1,660,026.29
CLEAR CHANNEL COMMUNICATION	S 0.000	CCU	184502102	50.9100	73,258.00 233,345.00	14,074,354.19	11,879,593.96
CLOROX COMPANY	2.123	CLX	189054109Q	39.5500	90,740.00	2,387,082.86	3,588,767.00
CMS ENERGY CORP	6.075	CMS	125896100Q	24.0300	51,994.00	1,729,729.84	1,249,415.83
COCA COLA CO.	1.527	KO	191216100Q	47.1500	970,615.00	40,957,235.53	45,764,497.26
CITIZENS COMMUNICATIONS CO CITRIX SYSTEMS INC CLEAR CHANNEL COMMUNICATION CLOROX COMPANY CMS ENERGY CORP COCA COLA CO. COCA-COLA ENTERPRISE COLGATE PALMOLIVE COMCAST CP CL A SPL COMERICA INC. COMPAQ COMPUTER CORP. COMPUTER ASSOCIATE INTL. IN	0.844	CCE	191219104	18.9400	173,600.00	4,612,271.88	3,287,984.00
COLGATE PALMOLIVE	1.246	CL	194162103Q	57.7500	215,343.00	6,836,185.82	12,436,058.26
COMCAST CP CL A SPL	0.000	CMCSK	200300200Q	36.0000	368,852.00	10,223,804.95	13,278,672.00
COMERICA INC.	3.071	CMA	200340107Q	57.3000	69,554.00		3,985,444.20
COMPAQ COMPUTER CORP.	1.024	CPQ	204493100	9.7600	661,165.00	10,524,456.64	6,452,970.40
COMPUTER ASSOCIATE INTL. IN	C. 0.232	CA	204912109S	34.4900	224,799.00	7,036,734.57	7,753,317.52

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - SNP		P 500 PASSIVE				
	Instrument - COM		MMON STOCK				
			111011 010011				
COMPUTER SCIENCES	0.000	CSC	205363104	48.9800	66,496.00	3,450,069.01	3,256,974.07
COMPUTER SCIENCES COMPUWARE CORP COMVERSE TECHNOLOGY INC.	0.000	CPWR	205638109	11.7900	145,108.00	2,568,048.22	1,710,823.33
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	22.3700	72,336.00	3,167,831.60	1,618,156.31
CONAGRA FOODS, INC.	3.954	CAG	205887102Q	23.7700	209,791.00	4,100,269.64	4,986,732.07
CONCORD EFS INC.	0.000	CEFT	206197105	32.7800	196,700.00	3,224,666.65	6,447,825.98
CONEXANT SYSTEMS INC.	0.000	CNXT	207142100	14.3600	99,447.00	6,438,475.28	1,428,058.92
CONOCO INC	2.685	COC	208251504	28.3000	244,035.00	4,852,977.91	6,906,190.50
CONSECO INC	0.000	CNC	208464107	4.4600	134,539.00	3,659,441.04	600,043.94
CONSOLIDATED EDISON INC.	5.450	ED	209115104Q	40.3600	134,539.00 82,826.00 63,938.00	2,735,492.92	3,342,857.35
CONSTELLATION ENERGY GROUP	INC 1.807	CEG	210371100Q	26.5500	63,938.00	1,940,032.52	1,697,553.88
CONVERGYS CORPORATION	0.000	CVG	212485106	37.4900	67,198.00	1,784,311.17	2,519,253.03
COOPER INDUSTRIES	4.009	CBE	216669101Q	34.9200	36,482.00	1,452,284.87	1,273,951.44
COOPER TIRE & RUBBER	2.631	CTB	216831107Q	15.9600	28,243.00	551,948.70	450,758.27
COORS (ADOLPH) CL-B	1.535	RKY	217016104Q	53.4000	14,135.00	451,018.57	754,809.01
CORNING INC	0.000	GLW	219350105Q	8.9200	369,219.00	10,654,927.31	3,293,433.47
COSTCO WHOLESALE CORP.	0.000	COST	22160K105	44.3800	176,451.00	4,210,418.80	7,830,895.37
COUNTRYWIDE CREDIT IND INC.	. 0.976	CCR	222372104Q	40.9700	47,783.00	1,660,134.32	1,957,669.50
CRANE CO	1.560	CR	224399105Q	25.6400	23,319.00	420,015.31	597,899.16
CSX CORP.	1.141	CSX	126408103Q	35.0500	83,185.00 16,049.00	3,027,275.17	2,915,634.25
CUMMINS INC.	3.113	CUM	231021106Q	38.5400	16,049.00	703,329.51	618,528.46
CVS CORP.	0.777	CVS	126650100Q	29.6000	152,509.00	4,752,153.51	4,514,266.40
DANA CORP	0.288	DCN	235811106Q	13.8800	57,991.00	1,549,100.10	804,915.09
DANAHER CORP	0.132	DHR	235851102	60.3100	55,756.00	2,189,080.98	3,362,644.36
DARDEN RESTAURANTS INC	0.226	DRI	237194105	35.4000	45,441.00	645,333.09	1,608,611.41
DEERE & CO.	2.015	DE	244199105Q 247025109	43.6600 27.1800	91,668.00	2,876,739.67	4,002,224.88
DELL COMPUTER CORP.	0.000	DETT		13.6600	1,018,743.00 218,742.00	14,194,422.36 2,790,320.65	27,689,434.74 2,988,015.72
DELPHI AUTOMOTIVE SYSTEMS (CORP 2.045	DAI	247126105 2473611080	29.2600	48,087.00	1,831,564.75	1,407,025.61
DELIA AIR LINES, INC.	2 550	DIV	248019101Q	41.5800		750,661.21	1,075,840.91
DELOKE CORP.	0.555	עעע	25179M103	38.6500	25,874.00 49,204.00	1,985,217.67	1,901,734.61
DILLADDS INC. CL.A	1 000	סטט מאמ	2540671010	16.0000	32,714.00	985,321.40	523,423.99
DISNEY (WALT) CO	1 013	פעע	254687106Q	20.7200	795,568.00	17,813,523.77	16,484,168.96
DOLLAR GENERAL	0.873	DC	256669102	14.9000	129,066.00		1,923,083.40
DOMINION RESOURCES INC-VA	4 292	D	25746U1090	60.1000	102,605.00	4,382,083.30	6,166,560.49
DONNELLEY (R.R.) & SONS CO.	3.233	DNY	257867101Q	29.6900	44,644.00	1,327,701.37	1,325,480.36
COMPUWARE CORP COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONCORD EFS INC. CONCORD EFS INC. CONCORD EFS INC. CONCORD INC CONSECO INC CONSECO INC CONSECO INC CONSTELLATION ENERGY GROUP CONVERGYS CORPORATION COOPER INDUSTRIES COOPER TIRE & RUBBER COORS (ADOLPH) CL-B CORNING INC COSTCO WHOLESALE CORP. COUNTRYWIDE CREDIT IND INC. CRANE CO CSX CORP. CUMMINS INC. CVS CORP. DANA CORP DANAHER CORP DANAHER CORP DANABER CORP DELL COMPUTER CORP. DELPHI AUTOMOTIVE SYSTEMS (DELTA AIR LINES, INC. DELUXE CORP. DEVON ENERGY CORPORATION DILLARDS INC. CL-A DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO. DOVER CORP. DOW CHEMICAL CO DOW JONES & CO INC DTE ENERGY COMPANY	1.456	DOV	2600031080		78,968.00	1,970,671.00	2,927,343.76
DOW CHEMICAL CO	3.966	DOW	2605431030	33.7800	351.939.00	9,270,159.01	11,888,499.42
DOW JONES & CO INC	1.827	DJ	2605611050	54.7300	33,141.00		1,813,806.94
DTE ENERGY COMPANY	4.911	DTE	233331107Q	41.9400	63,422.00	2,160,284.81	
			~		•		

Investment Desc	Rating Coupon Yield Tic					
	Group - COMMON SI	COCK				
	Portfolio - SNP Instrument - COM	S&P 500 PASSIVE COMMON STOCK				
DUKE ENERGY CORPORATION	2.801 DUF		39.2600	302,872.00	7,321,839.90	11,890,754.72
DYNEGY INC E I DUPONT DE NEM. EASTMAN CHEMICAL CO.	1.176 DYN		25.5000	136,921.00	3,363,658.79	3,491,485.50
E I DUPONT DE NEM.	3.293 DD 4.510 EMN	263534109Q I 2774321000	42.5100 39.0200	400,141.00 30,062.00	17,253,167.04 1,691,410.84	17,009,993.90
EASTMAN KODAK	6.116 EK	277452100Q 277461109Q	29.4300	113,522.00	5,965,756.26	1,173,019.24 3,340,952.45
EATON CORP.	2.365 ETN		74.4100	27,045.00	1,605,472.49	2,012,418.46
ECOLAB INC	1.291 ECI		40.2500	49,879.00	1,138,576.42	2,012,110.10
EDISON INTERNATIONAL	0.000 EIX	~	15.1000	127,081.62	2,603,517.24	1,918,932.54
		28336L109	44.6100	199,169.00	6,604,307.35	8,884,929.09
EL PASO CORP ELECTRONIC DATA SYSTEMS	0.875 EDS	285661104Q	68.5500	185,039.00	8,808,211.88	12,684,423.44
ELI LILLY & COMPANY	1.426 LLY	532457108Q	78.5400	438,720.00	18,905,193.79	34,457,068.80
EMC CORP	0.000 EMC		13.4400	864,711.00	19,031,908.02	11,621,715.85
EMERSON ELECTRIC CO	2.714 EMF	291011104Q	57.1000	167,043.00 50,679.00 86,227.00	7,325,201.76	9,538,155.30
ENGELHARD CORP.	1.445 EC	292845104Q	27.6800	50,679.00	1,092,102.81	1,402,794.72
ENGELHARD CORP. ENTERGY CORP. EOG RESOURCES INC EQUIFAX INC EXELEON CORP EXXON MOBIL CORPORATION	3.375 ETF	29364G103Q		/	2,555,591.94	3,372,337.97
EOG RESOURCES INC	0.409 EO	26875P101	39.1100	45,084.00 56,554.00	1,900,146.25	1,763,235.23
EQUIFAX INC	0.331 EF2	294429105 30161N101Q	24.1500 47.8800	125 202 00	1,068,997.07 3,837,042.44	1,365,779.10 5,999,507.64
EXELEUN CORP	3.329 EAC	30181N101Q I 30231G102Q	39.3000	125,303.00 2,669,282.00	70,783,240.67	104,902,782.60
FAMILY DOLLAR STORES	0 800 FDC	3070001090	29.9800	67,300.00	1,055,912.25	2,017,654.00
FED. NATL. MTG. ASSN.	0.800 FDC 1.509 FNN	1 3135861090	79.5000	389,927.00	15,599,134.76	30,999,196.51
FEDERATED DEPARTMENT STORES		31410H101	40.9000	75,182.00	2,432,953.82	3.074.943.80
			51.8800	116,416.00	3,350,911.58	3,074,943.80 6,039,662.07
FIFTH THIRD BANCORP	0.000 FDX 1.304 FIT 0.102 FDC 4.288 FE		61.3300	225,459.00	8,253,645.67	13,827,400.47
FIRST DATA CORP	0.102 FDC	319963104Q	78.4500	148,893.00	5,808,395.63	11,680,655.85
FIRST ENERGY CORP.	4.288 FE	337932107Q	34.9800	116,197.00		4,064,571.06
FISERV INC. WISCONSIN	0.000 FIS	SV 337738108	42.3200		1,646,885.19	3,093,592.01
FLEETBOSTON FINANCIAL CORP	3.835 FBF	339030108Q	36.5000	407,817.00	11,634,238.05	14,885,320.50
FLUOR CORP (NEW)	3.835 FBF 1.711 FLF 3.816 F	343412102	37.4000	31,301.00	1,167,970.43	1,170,657.41
FORD MOTOR COMPANY			15.7200	706,785.00	12,525,148.48	11,110,660.19
FOREST LABORATORIES INC.	0.000 FR		81.9500	69,476.00	2,102,687.76	5,693,558.20
FORTUNE BRANDS INC.	2.525 FO	349631101Q	39.5900	58,025.00	1,843,226.84	2,297,209.76
FPL GROUP INC.	3.971 FPI 0.737 BEN		56.4000	68,605.00	3,081,018.76	3,869,322.00
FRANKLIN RESOURCES INC FREDDIE MAC	0.737 BEF 1.223 FRE	~	35.2700 65.4000	101,874.00 271,270.00	4,261,556.57 8,712,163.25	3,593,095.98 17,741,058.01
FREEDOIE MAC FREEPORT MCMORAN CLASS B	0.000 FC		13.3900	56,186.00	1,339,169.11	11,141,000.01 750 220 50
GANNETT INC	1.368 GCI		67.2300	103,390.00	4,354,947.43	752,330.53 6,950,909.69
GAP INC	0.645 GPS	~	13.9400	336,601.00	5,236,707.16	4,692,217.94
GATEWAY INC.	0.000 GTV		8.0400	126,392.00	4,093,239.90	1,016,191.67
	3.300 31	30.020130	0.0100	220,002.00	1,000,200.00	1,010,101

Portfol	ment - COM C	&P 500 PASSIVE COMMON STOCK	79.6400	T0 TT5 00		
Instrum	ment - COM C	OMMON STOCK	79.6400	50 555 00		
			79.6400	50 555 00		
GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP	1.406 GD 1.596 GE 2.115 GIS 4.115 GM	369550108Q 369604103Q	79.6400	BO BBE 00		
GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP	1.596 GE 2.115 GIS 4.115 GM	369604103Q		78,775.00	3,790,950.47	6,273,641.01
GENERAL MILLS INC GENERAL MOTORS CORP	2.115 GIS 4.115 GM		40.0800	3,874,674.00	104,711,141.11	155,296,933.93
GENERAL MOTORS CORP	4.115 GM	370334104Q	52.0100 48.6000	3,874,674.00 142,161.00 216,866.00	5,245,690.76 10,280,254.88	7,393,793.61 10,539,687.60
CEMITAE DARTE CO	3 106 CDC	370442105Q 372460105Q	36.7000	216,866.00 67,549.00 82,800.00		2,479,048.29
GENTINE PARIS CO	0.100 GPC	372917104	59.8600	82 800 00	2,300,840.04	4 956 408 01
GEORGIA PACIFIC	1.810 GP	3732981080	27.6100	82,800.00 89,625.00 411,848.00	2,386,625.84	4,956,408.01 2,474,546.25 13,755,723.20
GILLETTE CO	1.946 G	3757661020	33.4000	411,848.00	13,182,794.09	13,755,723.20
GOLDEN WEST FINANCIAL CORP	0.492 GDW	381317106Q	58.8500	61,498.00 39,790.00	1,625,954.43	3,619,157.30
GOODRICH CORP.	4.132 GR	382388106Q	26.6200	39,790.00	1,280,785.20	1,059,209.80
GOODYEAR T & R	2.016 GT	382550101Q	23.8100	63,629.00 36,447.00	2,366,313.39 1,264,089.77	1,515,006.49
GRAINGER W W INC	1.458 GWW	384802104Q	48.0000	36,447.00	1,264,089.77	1,749,455.99
GREAT LAKES CHEMICAL CORP.	1.318 GLK	390568103Q	24.2800	19,550.00 119,004.00	916,708.61 3,308,637.35 1,446,850.83	474,674.01 5,926,399.21 3,200,609.40 2,194,983.61 6,416,835.12
GUIDANT CORP.	0.000 GDT	401698105Q	49.8000	119,004.00	3,308,637.35	5,926,399.21
H & R BLOCK INC.	1.431 HRB	093671105Q		71,602.00	1,446,850.83	3,200,609.40
HALLIBURION COMPANY	3.810 HAL	406216101Q 412822108Q	13.1000 54.3100	167,556.00 118,152.00	5,044,668.11 2,532,285.60	2,194,983.01 6 416 835 12
GREAT LAKES CHEMICAL CORP. GUIDANT CORP. H & R BLOCK INC. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARRAH'S ENTERTAINMENT INC. HARTFORD FINL SERVICES HASBRO BRADLEY HCA INC	0.221 HD1	413619107			1,049,683.94	1,618,003.18
HARTFORD FINI, SERVICES	1.655 HTG	416515104	62.8300	43,718.00 95,689.00	3,659,232.15	6,012,139.87
HASBRO BRADLEY	0.739 HAS	4180561070	16.2300	67,511.00	1,006,481.99	1,095,703.53
HCA INC	0.207 HCA	404119109	38.5400	67,511.00 200,986.00	6.138.876.81	7.746.000.44
HEALTH MGMT ASSOCIATES CL A	0.000 HMA	421933102	18.4000	95,700.00	1,468,641.46	1,760,880.00 2,269,801.56 5,619,952.65
HEALTHSOUTH CORP	0.000 HRC	421924101	14.8200	153,158.00	2,553,659.36	2,269,801.56
HEINZ H. J. CO.	3.939 HNZ	423074103Q	41.1200	136,672.00	5,237,010.43	5,619,952.65
HERCULES INCORPORATED	0.000 HPC	427056106Q	10.0000	42,283.00	1,053,363.33	422,830.00
HERSHEY FOODS CORP.	1.787 HSY	427866108Q	67.7000	52,953.00	2,245,030.49	422,830.00 3,584,918.11
HEWLETT-PACKARD CO	1.557 HWP	428236103Q	20.5400	757,223.00	17,590,633.37	15,553,360.43
HILTON HOTELS CORP.	0./32 HLT	432848109Q 4370761020	10.9200 51.0100	144,206.00 914,636.50	1,478,847.20 23,801,744.22	1,574,729.52 46,655,607.88
HOME DEPOT INC.	0.392 HD	4385161060	33.8200	317,367.88	13,348,311.97	10,733,381.71
HOUSEHOLD INTERNATIONAL INC	2.217 HON 1 518 HT	441815107Q	57.9400		5,199,146.20	10,733,381.71
HUMANA INC.	0.000 HIIM	444859102	11.7900	65,791.00	1,264,894.39	775,675.88
HUNTINGTON BANCSHARES	3.723 HBAN	446150104	17.1900	98,004.00	2,120,280.98	1,684,688.75
ILLINOIS TOOL WORKS	1.299 ITW	452308109Q	67.7200	118,997.00	5,118,795.37	8,058,476.83
IMMUNEX CORP	0.000 IMNX	452528102	27.7100	212,600.00	3,865,637.37	5,891,146.00
HCA INC HEALTH MGMT ASSOCIATES CL A HEALTHSOUTH CORP HEINZ H. J. CO. HERCULES INCORPORATED HERSHEY FOODS CORP. HEWLETT-PACKARD CO HILTON HOTELS CORP. HOME DEPOT INC. HONEYWELL INTERNATIONAL INC HOUSEHOLD INTL. INC. HUMANA INC. HUNTINGTON BANCSHARES ILLINOIS TOOL WORKS IMMUNEX CORP IMS HEALTH INC. INCO LTD INGERSOLL-RAND CO-A INTEL CORP.	0.410 RX	449934108	19.5100	115,345.00 70,968.00 65,574.00	1,386,226.74	2,250,380.94
INCO LTD	0.000 N	453258402Q	16.9400	70,968.00	1,722,359.43	1,202,197.93
INGERSOLL-RAND CO-A	1.626 IR	G4776G101Q	11.0100	03,371.00	2,093,130.87	2,741,648.94
INTEL CORP.	0.254 INTC	458140100Q	31.4500	2,619,653.00	54,982,511.62	82,388,086.84

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	ζ.				
	Instrument - COM		P 500 PASSIVE DMMON STOCK				
INTERNATIONAL PAPER INTERNATL FLAVORS & FRAGRA INTERPUBLIC GROUP INTL BUS MACH CORP INTL GAME TECHNOLOGY INTUIT INC. ITT INDUSTRIES INC J C PENNEY INC JABIL CIRCUIT INC JDS UNIPHASE CORP JEFFERSON PILOT JOHN HANCOCK FINANCIAL SRV JOHNSON & JOHNSON	2.478	IP	460146103Q	40.3500	188,128.00	6,630,742.72	7,590,964.80
INTERNATL FLAVORS & FRAGRA	NCES 2.019	IFF	459506101Q	29.7100	37,004.00	1,498,906.73	1,099,388.84
INTERPUBLIC GROUP	1.286	IPG	460690100Q	29.5400	147,436.00	4,318,143.76	4,355,259.44
INTL BUS MACH CORP	0.463	IBM	459200101Q	120.9600	672,234.00	35,742,399.34	81,313,424.64
INTL GAME TECHNOLOGY	0.000	IGT	459902102		34,200.00	756,208.28	2,335,860.00
INTUIT INC.	0.000	INTU	461202103	42.7800	82,837.00	2,206,550.43	3,543,766.84
ITT INDUSTRIES INC	1.188	ITT	450911102	50.5000	34,491.00	975,745.91	1,741,795.50
J C PENNEY INC	1.858	JCP	708160106Q	26.9000	102,944.00	3,507,589.11	2,769,193.60
JABIL CIRCUIT INC	0.000	JBL	466313103	22.7200	77,002.00	2,012,991.26	1,749,485.44
JDS UNIPHASE CORP	0.000	JDSU	46612J101	8.6800	518,196.00	47,406,179.08	4,497,941.27
JEFFERSON PILOT	2.377	JP	475070108Q	46.2700	518,196.00 58,688.50 116,500.00	1,541,917.54	2,715,516.90
JOHN HANCOCK FINANCIAL SRV	CS 0.750	JHF	41014S106	41.3000	116,500.00	4,653,764.42	4,811,450.00
JOHNSON & JOHNSON	1.218	JNJ	4781601040	59.1000	1,197,537.90	38,422,915.41	70,774,489.90
JOHNSON CONTROLS	1.634	JCI	478366107Q	80.7500	34,058.00	1,395,066.21	2,750,183.51
JONES APPAREL GROUP INC	0.000	JNY	480074103	33.1700	48,983.00	1,252,542.16	1,624,766.11
JP MORGAN CHASE & CO.	3.741	JPM	46625H100Q	36.3500	770,047.00	22,459,895.02	27,991,208.46
K MART CORP	0.000	KM	482584109	5.4600	194,517.00	2,469,167.67	1,062,062.82
KB HOME	0.748	KBH	48666K109Q	40.1000	19,620.00	455,727.06	786,762.00
KELLOGG CO.	3.355	K	487836108Q	30.1000	158,624.00	5,442,869.74	4,774,582.39
KERR MCGEE CORP.	3.284	KMG	492386107Q	54.8000	39,056.00	2,188,285.72	2,140,268.80
KEYCORP	4.848	KEY	493267108Q	24.3400	165,334.00	3,501,200.88	4,024,229.55
KEYSPAN CORPORATION	5.137	KSE	49337W100	34.6500	54,333.00	1,720,383.76	1,882,638.46
KIMBERLY-CLARK CORP	1.872	KMB	4943681030	59.8000	204,882.00	9,678,806.89	12,251,943.60
KINDER MORGAN INC.	0.359	KMI	49455P101 [~]	55.6900	43,563.00	1,393,242.88	2,426,023.46
KING PHARMACEUTICALS	0.000	KG	495582108	42.1300	43,563.00 95,894.00	2,848,511.43	4,040,014.22
KLA-TENCOR CORP.	0.000	KLAC	482480100	49.5600	72,422.00	3,209,080.73	3,589,234.31
KNIGHT RIDDER	1.540	KRI	499040103Q	64.9300	32,853.00	1,412,351.72	2,133,145.29
KOHLS CORP	0.000	KSS	500255104	70.4400	130,687.00	3,912,202.79	9,205,592.27
JOHN HANCOCK FINANCIAL SRV JOHNSON & JOHNSON JOHNSON CONTROLS JOHNSON CONTROLS JONES APPAREL GROUP INC JP MORGAN CHASE & CO. K MART CORP KB HOME KELLOGG CO. KERR MCGEE CORP. KEYCORP KEYSPAN CORPORATION KIMBERLY-CLARK CORP KINDER MORGAN INC. KING PHARMACEUTICALS KLA-TENCOR CORP. KNIGHT RIDDER KOHLS CORP KROGER CO. LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING	0.000	KR	501044101	20.8700	313,568.00	4,398,450.31	6,544,164.15
LEGGETT & PLATT INC	2.087	LEG	524660107	23.0000	76,703.00	1,635,862.45	1,764,169.01
LEHMAN BROTHERS HOLDING	0.419	LEH	524908100Q	66.8000	92,974.00	3,578,301.91	6,210,663.23
			529771107	59.0000	50,730.00	1,833,958.24	2,993,070.00
LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING LEXMARK INTERNATIONAL INC. LIMITED INC.	2.038	LTD	5327161070	14.7200	167,258.00	2,452,101.90	2,462,037.76
LINCOLN NATIONAL CORP	2.635	LNC	534187109Q	48.5700	73,978.00	2,209,055.12	3,593,111.46
LINEAR TECHNOLOGY CORP	0.409	LLTC	535678106	39.0400	123,567.00	3,447,828.93	4,824,055.69
LEXMARK INTERNATIONAL INC. LIMITED INC. LINCOLN NATIONAL CORP LINEAR TECHNOLOGY CORP LIZ CLAIBORNE LOCKHEED MARTIN CORPORATIO LOEWS CORP	0.904	LIZ	539320101Q	49.7500	20,579.00	812,485.91	1,023,805.25
LOCKHEED MARTIN CORPORATIO	N 0.942	LMT	5398301090	46.6700	171,991.00	4,896,568.31	8,026,819.98
LOEWS CORP	1.083	LTR	5404241080				
LOUISIANNA PACIFIC	0.000		5463471050	8.4400	74,792.00 40,731.00	2,590,895.56 719,785.73	4,141,980.96 343,769.64

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - SNP		P 500 PASSIVE				
	Instrument - COM		MMON STOCK				
LOWE'S COS LSI LOGIC CORP LUCENT TECHNOLOGIES MANOR CARE INC. MARATHON OIL CORP MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS. MASCO CORP. MATTEL INC. MAXIM INTGRTD PRDCTS INC. MAY DEPT STORES MAYTAG COMPANY MBIA INC. MBNA CORP MCDERMOTT INTERNATIONAL MCDONALDS CORPORATION	0.172	T.OW	5486611070	46.4100	302,234.00	4,629,780.47	14,026,679.95
LSI LOGIC CORP	0.000	LSI	502161102	15.7800	143,168.85	3,553,533.13	2,259,204.44
LUCENT TECHNOLOGIES	0.000	LU	549463107	6.2900	1,332,569.00	32,718,153.30	8,381,859.00
MANOR CARE INC.	0.000	HCR	564055101	23.7100	39,926.00	749,030.31	946,645.46
MARATHON OIL CORP	3.066	MRO	565849106Q	30.0000	120,725.00	2,921,189.63	3,621,750.01
MARRIOTT INT'L INC CL-A	0.639	MAR	571903202	40.6500	94,011.00	2,177,412.81	3,821,547.14
MARSH & MCLENNAN COS.	1.973	MMC	571748102Q	107.4500	107,196.00	6,136,208.46	11,518,210.20
MASCO CORP.	2.204	MAS	574599106Q	24.5000	179,129.00	3,547,587.31	4,388,660.51
MATTEL INC.	0.290	MAT	577081102Q	17.2000	168,474.00	3,230,266.58	2,897,752.80
MAXIM INTGRTD PRDCTS INC.	0.000	MXIM	57772K101	52.5100	126,096.00	3,873,980.57	6,621,300.94
MAY DEPT STORES	2.541	MAY	577778103Q	36.9800	116,781.00	3,417,803.30	4,318,561.38
MAYTAG COMPANY	2.320	MYG	578592107Q	31.0300	29,876.00	734,832.38	927,052.28
MBIA INC.	1.118	MBI	55262C100Q	53.6300	57,882.50	2,145,770.20	3,104,238.47
MBNA CORP	1.022	KRB	55262L100Q	35.2000	332,416.00	5,746,845.51	11,701,043.21
MBIA INC. MBNA CORP MCDERMOTT INTERNATIONAL MCDONALDS CORPORATION MCGRAW HILL INC MCKESSON CORP MEAD CORPORATION MEDIMMUNE INC MEDTRONIC INC MELLON NATIONAL CORP. MERCK & CO INC MERCURY INTERACTIVE CORP. MERCHITH CORPORATION MERRILL LYNCH & CO. INC. METLIFE INC MGIC INVESTMENT CORP MICRON TECHNOLOGY INC MICROSOFT CORP. MILLIPORE CORPORATION	0.000	MDR	580037109Q	12.2700	24,136.00	477,160.45	296,148.72
MCDONALDS CORPORATION	0.868	MCD	580135101Q	26.4700	501,655.00	13,347,679.34	13,278,807.85
MCGRAW HILL INC	1.607	MHP	580645109Q	60.9800	75,511.00	2,478,873.87	4,604,660.78
MCKESSON CORP	0.641	MCK	58155Q103Q	37.4000	111,596.00	5,199,127.82	4,173,690.41
MEAD CORPORATION	2.201	MEA	582834107Q	30.8900	38,832.00	1,011,410.51	1,199,520.48
MEDIMMUNE INC	0.000	MEDI	584699102	46.3500	83,574.00	1,835,505.21	3,873,654.91
MEDTRONIC INC	0.449	MDT	585055106Q	51.2100	472,485.00	12,311,597.62	24,195,956.85
MELLON NATIONAL CORP.	1.275	MEL	58551A108Q	37.6200	182,577.00	3,900,927.72	6,868,546.75
MERCK & CO INC	2.381	MRK	589331107Q	58.8000	887,663.00	41,706,007.45	52,194,584.40
MERCURY INTERACTIVE CORP.	0.000	MERQ	589405109	33.9800	32,381.00	867,853.90	1,100,306.40
MEREDITH CORPORATION	0.953	MDP	589433101Q	35.6500	19,218.00	391,126.01	685,121.70
MERRILL LYNCH & CO. INC.	1.227	MER	590188108Q	52.1200	330,336.00	10,875,595.88	17,217,112.33
METLIFE INC	0.631	MET	59156R108	31.6800	282,839.00	9,956,555.93	8,960,339.53
MGIC INVESTMENT CORP	0.162	MTG	552848103Q	61.7200	41,841.00	1,724,764.51	2,582,426.53
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	31.0000	233,865.00	7,164,816.84	7,249,815.01
MICROSOFT CORP.	0.000	MSFT	594918104	66.2500	2,102,188.00	79,952,189.05	139,269,955.00
MILLIPORE CORPORATION	0.724	MIL	601073109Q	60.7000	18,640.00	643,886.57	1,131,448.00
MINN MINING & MFG CO	2.030	1-11-11-1	604059105Q	118.2100	153,064.00	12,345,240.05	18,093,695.44
MIRANT CORP	0.000	MIR	604675108	16.0200	156,419.00	2,974,869.09	2,505,832.36
MOLEX INC	0.323		608554101	30.9500	76,417.25	2,242,659.63	2,365,113.88
MOODY'S CORPORATION	0.451		615369105	39.8600	60,910.00	1,060,099.03	2,427,872.59
MORGAN STANLEY DEAN WITTER		MWD	617446448Q	55.9400	427,986.00	14,446,829.06	23,941,536.85
MOTOROLA INC	1.065	MOT	620076109Q	15.0200	868,747.00	19,138,826.20	13,048,579.94
NABORS INDUSTRIES	0.000		629568106	34.3300		1,686,793.95	1,889,420.21
NATIONAL CITY CORP	4.035	NCC	635405103Q	29.2400	236,542.00	5,336,225.72	6,916,488.08

Investment Desc F	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOCK					
			P 500 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
NATIONAL SEMICONDUCTOR CORP.	0.000	NSM	637640103	30.7900	68,691.00	1,771,759.18	2,114,995.89
NAVISTAR INTL. CORP. NOR CORPORATION NETWORK APPLIANCE INC. NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWMONT MNG. CORP. NEXTEL COMMUNICATIONS CL-A	0.000	NAV	63934E108	39.5000	23,219.00 37,912.00	590,257.42 1,252,680.77	917,150.49
ICR CORPORATION	0.000	NCR	62886E108				1,397,436.32
IETWORK APPLIANCE INC.	0.000	NTAP	64120L104	21.8700	129,227.00	5,218,204.84	2,826,194.49
IEW YORK TIMES CO. CL A	1.156	NYT	650111107Q	43.2500	59,218.00	1,448,332.61	2,561,178.50
NEWELL RUBBERMAID INC.	3.046	NWL	651229106Q	27.5700 19.1100	104,156.00	3,224,813.97	2,871,580.92
TEMMONI MNG. CORP.	0.627	NEM	651639106Q 65332V103	10.9600	76,424.00 311,598.00	2,193,778.08 8,522,743.96	1,460,462.65 3,415,114.07
TEATED COMMUNICATIONS CL-A	0.000	NWK	653520106	17.7300	62 552 00	0,522,745.90	1,109,046.96
TIAGAKA MOHAWK HOLDINGS INC	4 226	GAS	6540861070	41.6400	62,552.00 17,510.00	535 187 14	729,116.39
JIKE INCCL B	0.853	NKE	654106103Q	56.2400	104,904.00	948,386.10 535,187.14 4,902,407.42 1,359,984.88	5,899,800.97
JISOURCE INCORPORATED	5.030	NI	65473P105Q	23.0600	104,904.00 80,709.00	1,359,984.88	1,861,149.53
NOBLE DRILLING CORP.	0.000	NE	655042109	34.0400	51,631.00	1,373,768.16	1,757,519.23
NORDSTROM INC	1.779	JWN	655664100Q	20.2300	51,631.00 52,439.00 150,486.00	1,086,042.38	1,060,840.97
ORFOLK SOUTHERN CORP.	1.309	NSC	655844108Q	18.3300	150,486.00	3,351,872.83	2,758,408.39
JORTEL NETWORKS CORP. HOLDING	G 0.000	NT	656568102Q	7.5000	1,249,313.00	26,210,994.42	9,369,847.51
JORTHERN TRUST CORP	1.129	NTRS	665859104	60.2200	86,703.00	3,579,569.68	5,221,254.67
IORTHROP GRUMMAN CORP.	1.587	NOC	666807102Q	100.8100	43,071.00 141,323.00	3,015,284.14	4,341,987.50
IOVELL INC	0.000	NOVL	670006105	4.5900	141,323.00	1,743,082.56	648,672.56
OVELLUS SYSTEMS INC.	0.000	NVLS	670008101	39.4500 52.9600	55,984.00 30,375.00	1,426,475.34	2,208,568.80
TITOTA CORD	1.284	NUE	670346105Q 67066G104	66.9000	30,375.00 E6 400 00	1,355,107.28 2,026,438.95	1,608,659.99 3,773,159.99
MOTDEMENT DESERVIEUM CODD	2 760	OVV	674599105Q	26.5300	56,400.00 145,876.00 119,802.00	3,189,035.33	3,870,090.29
TETTE DEDOT INC	0.000	OVI	676220106	18.5400	119 802 00	1,605,014.63	2,221,129.08
MNICOM GROUP	0.000	OMC	681919106	89.3500	72,498.00	4,094,078.62	6,477,696.30
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.8100	2,170,526.00	21 005 220 22	29,974,964.06
PACCAR INC	1.828	PCAR	6937181080			1,072,282.48	1,960,331.87
ACIFIC GAS & ELEC. CO.	0.000	PCG	69331C108Q	19.2400	29,874.00 151,145.00	3,894,918.17	2,908,029.80
ACTIV CORPORATION	0.000	PTV	695257105	17.7500	62,185.00	1,607,096.47	1,103,783.74
PALL CORPORATION	2.826	PLL	696429307Q	24.0600	62,185.00 47,700.00	1,136,175.76	1,147,662.00
ALM, INC	0.000	PALM	696642107	3.8800	221,662.00	5,218,502.34	860,048.56
ARAMETRIC TECHNOLOGY CORP	0.000	PMTC	699173100	7.8100	102,477.00	1,966,065.16	800,345.37
JEWMONT MNG. CORP. JEXTEL COMMUNICATIONS CL-A JEXTEL COMMUNICATIONS CL-A JULIAGARA MOHAWK HOLDINGS INC SICOR INC. JULIAGARA MOHAWK HOLDINGS INC JULIAGARA MOHAWK HOLDINGS INC JULIAGARA MOHAWK HOLDING JULIAGARA MOHAWK HOLDING JULIAGARA MOHAWK CORP. JULIAGARA TORP JULIAGARA JULIAGARA TORP JULIAGARA TORP JULIAGARA TORP JULIAGARA TORP JULI	1.568	PH	701094104Q	45.9100	45,778.00	1,461,269.47	2,101,667.98
'AYCHEX INC	1.262	PAYX	704326107	34.8500	146,054.00	3,028,511.48	5,089,981.89
'EOPLES ENERGY CORP	5.378	PGL	711030106Q	37.9300	13,799.00	471,368.48	523,396.06
EUPLESUFT INC	0.000	PSFT	712713106	40.2000	118,126.00	2,836,738.53	4,748,665.19
EDGICO INC	0.340	PED FRG	713409100 7134481080	23.5000 48.6900	110,700.00 682,850.00	2,446,582.02 18,178,333.52	2,601,449.99 33,247,966.51
TEPSICO INC.	1.191	LFL LFL	7140461090				1,684,672.11

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - SNP Instrument - COM	S&	P 500 PASSIVE MMON STOCK				
			MMON STOCK				
PFIZER INC. PHARMACIA CORPORATION PHELPS DODGE CORP. PHILIP MORRIS COS PHILLIPS PETROLEUM PINNACLE WEST CAPITAL CORP PITNEY-BOWES. INC	1.104	PFE	717081103Q	39.8500	2,453,477.00	47,475,544.80	97,771,058.45
PHARMACIA CORPORATION	1.266	PHA	71713U102	42.6500	503,148.00 30,691.00	17,554,902.63	21,459,262.19
PHELPS DODGE CORP.	0.000	PD	717265102Q			1,727,299.40	994,388.39
PHILIP MORRIS COS	5.060	MO	718154107Q 718507106Q	45.8500 60.2600	845,594.00 148,785.00	25,286,226.62 6,018,879.80	38,770,484.90 8,965,784.09
DIMINGLE MECH CADITAL CODD	2.389	DMM	7234841010		33,111.00	1,239,312.08	1,385,695.34
DITNEY-ROWES INC	3.023	DRT	7244791000	37.6100	95,220.00	2,784,301.65	3,581,224.20
PITNEY-BOWES, INC. PLACER DOME INC. PMC-SIERRA INC PMC FINANCIAL SERVICES GROU	0.916	PDG	7259061010	10.9100	128,114.00	2,225,057.94	1,397,723.73
PMC-SIERRA INC	0.000	PMCS	69344F106			2,342,987.79	1,369,143.99
PNC FINANCIAL SERVICES GROUP	P 3.416	PNC	693475105Q	56.2000	64,400.00 110,830.00 30.760.00	4,741,311.74	6,228,645.99
POWER ONE INC.	0.000	PWER	739308104	10.4100	30,760.00	2,161,045.64	320,211.60
PPG INDUSTRIES INC.	3.248	PPG	693506107Q	51.7200	30,760.00 65,706.00	2,747,476.74	3,398,314.31
PPL CORPORATION	3.041	PPL	69351T106Q	34.8500	57,127.00 62,709.00 505,747.00	1,556,334.05	1,990,875.94
PRAXAIR INC.	1.230	PX	74005P104Q	55.2500	62,709.00	2,223,851.58	3,464,672.25
PROCTER & GAMBLE CO	1.920	PG	742718109Q	79.1300	505,747.00	28,824,545.42	40,019,760.11
PROGRESS ENERGY, INC	4.708	PGN	743263105Q	45.0300	85,417.00	3,064,947.53	3,846,327.50
PROGRESSIVE CORP	0.187	PGR	743315103	149.3000	28,645.00	2,919,198.96	4,276,698.49
PROVIDIAN FINANCIAL CORP W/	1 3.38U	PVN	74406A102 744573106Q	3.5500 42.1900	110,921.00 80,989.00 23,033.00	2,054,759.87 2,600,597.50	393,769.55 3,416,925.91
DILL TE HOMES INC	0 250	DUM	7458671010	44.6700	22 022 00	2,000,597.50 601 771 20	1 000 004 10
OLOGIC CORDORATION	0.338	OLGC	747277101	44.5100	23,033.00 36,170.00	601,771.38 1,746,425.44	1,028,884.10 1,609,926.70
OHALCOMM INC	0.000	OCOM	747525103	50.5000	298,392.00	13,868,808.15	15,068,796.01
OUINTILES TRANSNATIONAL COR	P. 0.000	OTRN	748767100	16.0500	46.714.00	1,640,293.88	749,759.69
QWEST COMMUNICATIONS INTL.	0.353	Q	749121109	14.1300	649,809.00	24,456,428.00	9,181,801.16
RADIOSHACK CORP	0.730	RSH	750438103Q	30.1000	69,950.00		
RAYTHEON COMPANY	2.463	RTN	755111507Q	32.4700	152,538.00	5,888,836.19	2,105,495.00 4,952,908.87
REEBOK INTERNATIONAL LTD.	0.000	RBK	758110100Q	26.5000	22,969.00 88.730.00	656,204.48 2,860,191.27	608,678.51
REGIONS FINANCIAL CORP.	3.740	RGBK	758940100Q	29.9400	88,730.00		2,656,576.19
RELIANT ENERGY INC.	5.656	REI	75952J108Q	26.5200	116,393.00 68,396.00 71,600.00	2,881,102.16	3,086,742.36
ROBERT HALF INTL INC	0.000	RHI	770323103	26.7000	68,396.00	1,475,640.20	1,826,173.21
ROCKWELL COLLINS	1.846	COL	774341101	19.5000	71,600.00	1,107,832.08	1,396,200.00
ROCKWELL INT'L	3.695	ROK	773903109Q	17.8600	71,700.00 86,014.00	1,334,019.67	1,280,561.99
PMC-SIERRA INC PNC FINANCIAL SERVICES GROUP POWER ONE INC. PPG INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PROCTER & GAMBLE CO PROGRESS ENERGY, INC PROGRESS ENERGY, INC PROGRESSIVE CORP PROVIDIAN FINANCIAL CORP W/PUBLIC SVC ENTERPRISES PULTE HOMES, INC. QLOGIC CORPORATION QUALCOMM INC QUINTILES TRANSNATIONAL CORP QUEST COMMUNICATIONS INTL. RADIOSHACK CORP RAYTHEON COMPANY REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. RELIANT ENERGY INC. ROBERT HALF INTL INC ROCKWELL COLLINS ROCKWELL INT'L ROHM & HAAS CO ROWAN COS. ROYAL DUTCH PETE RYDER SYS. INC. SABRE HOLDINGS CORP. SAFECO CORP. SAFEWAY INC	2.310	KOH	775371107Q	40 0000	06 555 00	2,324,850.42	2,978,664.82
ROWAN CUS.	0.00.0	KDC.	779382100 780257804S	19.3700 49.0200	36,557.00 828,957.00	690,379.35 35,079,093.78	708,109.10 40,635,472.15
DAULD CAG ING	2.440 2.700	Β VD	7835491080	22.1500	22 679 00		
SABRE HOLDINGS CORP	0 000	TSG	785905100	42.3500	23,679.00 52,099.00	583,879.00 1,653,108.36	524,489.85 2,206,392.66
SAFECO CORP.	2 375	SAFC	7864291000	31.1500	49,861.00	1,491,576.86	1,553,170.15
CARRIAN INC	0.000	CMV	786514208	41.7500	195,887.00	9,512,748.69	8,178,282.24

							Market Value
	Group - COMMON	N STOCK					
	Instrument - COM	CO	P 500 PASSIVE MMON STOCK				
SANMINA-SCI CORP SAPIENT CORP SARA LEE CORP. SBC COMMUNICATIONS INC. SCHERING-PLOUGH SCHLUMBERGER SCHWAB (CHARLES) CORP SCIENTIFIC ATLANTA INC. SEALED AIR CORP.	0.000	SANM	800907107	19.9000	203,250.00	3,305,371.73	4,044,675.00
SAPIENT CORP	0.000	SAPE	803062108	7.7200	49,321.00	1,954,158.70	380,758.11
SARA LEE CORP.	2.699	SLE	803111103Q	22.2300	305,737.00	5,580,830.90	6,796,533.52
SBC COMMUNICATIONS INC.	2.629	SBC	78387G103Q	39.1700	1,311,917.00	39,362,683.61	51,387,788.89
SCHERING-PLOUGH	1.787	SGP	806605101Q	35.8100	571,472.00	12,933,144.63	20,464,412.33
SCHLUMBERGER	1.364	SLB	806857108Q	54.9500	224,661.00	10,560,455.30	12,345,121.95
SCHWAB (CHARLES) CORP	0.258	SCH	808513105	15.4700	533,384.00	7,234,036.28	8,251,450.48
SCIENTIFIC ATLANTA INC. SEALED AIR CORP. SEARS ROEBUCK & CO. SEMPRA ENERGY SHERWIN-WILLIAMS CO SIEBEL SYSTEMS INC. SIGMA-ALDRICH SNAP-ON TOOLS CORP. SOLECTRON CORP SOUTHERN CO SOUTHTRUST CORP SOUTHWEST AIRLINES SPRINT CORP. SPRINT PCS GROUP ST JUDE MED. INC. ST. PAUL COMPANIES STANLEY WORKS STAPLES INC STARBUCKS CORP. STARWOOD HOTELS & RESORTS STATE STREET CORP	0.167	SFA	808655104Q	23.9400	60,927.00 32,655.00	1,410,734.96	1,458,592.39
SEALED AIR CORP.	0.000	SEE	81211K100	40.8200	32,655.00	1,427,580.13	1,332,977.10
SEARS ROEBUCK & CO.	1.931	S	812387108Q	47.6400	125,940.00	4,748,564.75	5,999,781.60
SEMPRA ENERGY	4.073	SRE	816851109	24.5500	125,940.00 80,835.00 60,260.00	1,777,928.34	1,984,499.24
SHERWIN-WILLIAMS CO	2.109	SHW	8243481060	27.5000	60,260.00	1,331,642.00	1,657,150.01
SIEBEL SYSTEMS INC.	0.000	SEBL	826170102	27.9800	180,417.00	4,770,709.90	5,048,067.65
SIGMA-ALDRICH	0.862	SIAL	826552101Q	39.4100	180,417.00 28,587.00	777,289.47	1,126,613.66
SNAP-ON TOOLS CORP.	2.852	SNA	833034101Q	33.6600	22,585.00	640,612.72	760,211.10
SOLECTRON CORP	0.000	SLR	834182107	11.2800	320,294.00	6,969,877.71	3,612,916.32
SOUTHERN CO	5.286	SO	8425871070	25.3500	271,246.00	4,596,014.68	6,876,086.09
SOUTHTRUST CORP	2.270	SOTR	844730101	24.6700	133,730.00	2,428,684.26	3,299,119.11
SOUTHWEST AIRLINES	0.108	LUV	844741108Q	18.4800	298,798.00	2,807,813.97	5,521,787.03
SPRINT CORP.	2.490		8520611000	20.0800	346,251.00	9,138,376.41	6,952,720.07
SPRINT PCS GROUP	0.000	PCS	852061506	24.4100	384,691.00	7,300,822.00	9,390,307.31
ST JUDE MED. INC.	0.000		790849103			1,197,670.95	2,631,092.60
ST. PAUL COMPANIES	2.547		7928601080	43.9700	33,884.00 80,930.00	2,565,412.55	3,558,492.11
STANLEY WORKS	2.061		854616109Q	46.5700	33,286.00	929,565.74	1,550,129.01
STAPLES INC	0.000		855030102	18.7000	180,164.00	2,788,038.08	3,369,066.80
STARBUCKS CORP	0.000		855244109	19.0500	148,850.00	2,196,752.97	2,835,592.51
STARWOOD HOTELS & RESORTS	2.680		85590A203	29.8500	77,226.00	2,594,858.74	2,305,196.10
STATE STREET CORP	0.765	STT	857477103	52.2500	127,002.00	4,212,316.79	6,635,854.51
STILLWELL FINANCIAL INC	0.763	SV	860831106	07 0000	06 202 00	2,028,677.48	2,349,167.66
CLDAKED CUDD	0.117	CAK	863667101	58.3700	76,747.00	2,263,090.37	4,479,722.41
CIN MICDOCYCTEMS INC	0.137	CITATA	866810104	12.3000	1,265,221.00	15,602,914.78	15,562,218.29
GINOCO THO	2 678	SOIM	86764P1090		30,593.00	926,229.42	1,142,342.62
CINTRICT DANKS INC	2.070	CTT	8679141030		112,740.00	5,499,698.18	7,068,797.99
CUIDED WALL CTOPE INC.	2.331	SILI	868536103Q	22.1200	51,962.00	860,008.12	1,149,399.43
STARWOOD HOTELS & RESORTS STATE STREET CORP STILLWELL FINANCIAL INC STRYKER CORP. SUN MICROSYSTEMS INC. SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SYMBOL TECHNOLOGIES INC SYNOVUS FINANCIAL CORP SYSCO CORP. T ROWE PRICE GROUP INC	2.53I 0.12E	CBT.	871508107	15.8800	89,185.00	1,596,691.72	1,416,257.80
CANOMIC ELMANGIAT CODD	2 025	CMM	87161C105	25.0500	113,668.00	2,290,758.47	2,847,383.40
SINOVUS FINANCIAL CORP	2.035	OMM DIM A		26.2200	260,155.00	3,390,913.43	6,821,264.09
T ROWE PRICE GROUP INC.	1.373	DII	871829107Q	34.7300	48,176.00		
TARGET CORP	0.535	110011	74144T108Q			1,596,217.48	1,673,152.48
TARGET CORP	0.535	161	87612E106Q	41.0500	352,393.00	6,149,604.50	14,465,732.65

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
			P 500 PASSIVE				
	Instrument - COM						
TECO ENERGY TEKTRONIX, INC. TELLABS INC. TEMPLE-INLAND INC. TEMPLE-INLAND INC. TENET HEALTHCARE CORP TERADYNE INC TEXAS INSTRS INC TEXTRON INC. THERMO ELECTRON CORP. THOMAS & BETTS CORP. TIFFANY & CO TJX COS. INC. TMP WORLDWIDE INC TORCHMARK CORP TOYS R US INC. TRANSOCEAN SEDCO FOREX INC. TRIBUNE CO TRICON GLOBAL RESTAURANTS-WITTEN INC. TUPPERWARE CORPORATION	5.259	TE	872375100Q	26.2400	54,400.00	1,262,767.80	1,427,455.99
TEKTRONIX, INC.	0.000	TEK	879131100Q	25.7800	35,856.00	586,889.37	924,367.68
TELLABS INC.	0.000	TLAB	879664100	14.9600	159,967.00	586,889.37 5,133,903.56	2,393,106.31
TEMPLE-INLAND INC.	2.256	TIN	879868107Q	56.7300	19,254.00	974,220.02	1,092,279.41
TENET HEALTHCARE CORP	0.000	THC	88033G100	58.7200			7,459,730.08
TERADYNE INC	0.000	TER	880770102	30.1400	70,572.00 676,055.00	2,075,455.81	2,127,040.09
TEXAS INSTRS INC	0.321	TXN	882508104Q	28.0000	676,055.00	16,682,772.27	18,929,540.00
TEXTRON INC.	3.135	TXT	883203101Q	41.4600	55,154.00 69,345.00 22,697.00	2,358,213.41	2,286,684.84
THERMO ELECTRON CORP.	0.000	TMO	883556102	23.8600	69,345.00	1,857,601.85	1,654,571.70
THOMAS & BETTS CORP.	0.000	TNB	884315102Q	21.1500	22,697.00	720,559.47	480,041.55
TIFFANY & CO	0.508	TIF	886547108	31.4700	57,028.00 106,512.00	1,169,121.90	1,794,671.16 4,245,568.32
TJX COS. INC.	0.451	TJX	872540109Q	39.8600	106,512.00	, ,	, -,
TMP WORLDWIDE INC	0.000	TMPW	872941109	42.9000	43,100.00 48,489.00	2,551,776.95	1,848,990.00
TORCHMARK CORP	0.915	TMK	891027104Q	39.3300	48,489.00	1,300,212.66	1,907,072.38
TOYS R US INC.	0.000	TOY	892335100	20.7400	77,465.00	2,152,145.90	1,606,624.13
TRANSOCEAN SEDCO FOREX INC.	0.354	RIG	G90078109	33.8200	124,447.00	5,014,350.56	4,208,797.55
TRIBUNE CO	1.175	TRB	896047107Q	37.4300	116,280.00	2,799,737.03	4,352,360.39
TRICON GLOBAL RESTAURANTS-W	0.000	YUM	895953107	49.2000	56,838.00 49,302.00	1,309,815.96	2,796,429.59
TRW INC.	1.889	TRW	872649108Q	37.0400	49,302.00	1,907,394.57	1,826,146.08
TUPPERWARE CORPORATION	4.571	TUP	899896104	19.2500	22,635.00 103,396.00	630,818.96 4,011,511.69	435,723.75 4,875,121.40
TXU CORPORATION	5.090	TXU	873168108Q	47.1500	103,396.00		
TYCO INT'L. LTD NEW	0.084	TYC	902124106Q	58.9000	778,692.00	24,101,483.27	45,864,958.80
UNILEVER UN	1.909	UN	904784709S	57.6100	223,041.00 96,867.00	10,094,502.84	12,849,392.02
UNION PACIFIC CORP.	1.403	UNP	907818108Q	57.0000	96,867.00		5,521,419.00
UNION PLANTERS CORP.	4.431	UPC	908068109	45.1300	53,577.00 124,623.00	2,420,313.91	2,417,930.03 1,562,772.42
UNISYS CORP.	0.000	UIS	909214108	12.5400	124,623.00	2,864,828.28	
TRECON GLOBAL RESTAURANTS-W. TRW INC. TUPPERWARE CORPORATION TXU CORPORATION TYCO INT'L. LTD NEW UNILEVER UN UNION PACIFIC CORP. UNION PLANTERS CORP. UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNIVISION COMMUNICATIONS	2.208	X	912909108Q	18.1100	34,812.00 182,807.00		630,445.32
UNITED TECHNOLOGIES	1.392	UTX	913017109Q				11,814,816.42
UNITEDHEALTH GROUP INC	0.042	UNH	91324P102A	70.7700			8,610,373.59
UNIVISION COMMUNICATIONS	0.000	UVN	914906102	40.4600	82,038.00	2,781,598.15	3,319,257.48
UNOCAL	2.217	UCL	915289102Q	36.0700	95,227.00	2,933,573.51	3,434,837.8
UNUMPROVIDENT CORP.	2.225	UNM	91529Y106Q	26.5100	94,434.00 761,480.00	3,093,349.85	2,503,445.33
US BANCORP	3.583	USB	902973304	20.9300	761,480.00	14,529,330.91	15,937,776.4
UNIVISION COMMUNICATIONS UNOCAL UNUMPROVIDENT CORP. US BANCORP USA EDUCATION INC USAIR GROUP INC. UST INC. V F CORP	0.952	SLM	90390U102	84.0200	61,216.00 26,582.00	3,228,038.28	5,143,368.32
USAIR GROUP INC.	0.000	U	911905107	6.3400	26,582.00	813,395.37	168,529.8
UST INC.	5.257	UST	902911106Q	35.0000	64,538.00	1,826,147.01	2,258,829.99
V F CORP	2.460	VFC	918204108Q	39.0100	43,279.00 156,535.00	1,286,057.67 6,232,152.70	1,688,313.80
VERITAS SOFTWARE CORPORATION	N U.UUU	VRTS	923436109	44.8300	156,535.00	6,232,152.70	1,688,313.80 7,017,464.05 50.281.117.33
VERIZON COMMUNICATIONS	3.244	VZ	92343V104Q	47.4600	1,059,442.00	45,727,083.39	50,281,117.32

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	
	Group - COMMO Portfolio - SNP		P 500 PASSIVE				
			MMON STOCK				
	THE CLAMCITE COM	CO.	MINON BIOCK				
VIACOM INC-CLASS B	0.000	VIA.B	925524308	44.1500	692,109.00	27,600,735.68	30,556,612.35
VISTEON CORP	1.595	VC	92839U107	15.0400	50,944.00	492,962.31	766,197.76
VITESSE SEMICONDUCTOR CORP	0.000	VTSS	928497106	12.4300	74,312.00	2,177,898.30 1,435,462.10 15,596,403.22	923,698.16 1,898,807.52
VULCAN MATERIALS CO	1.877	' VMC	929160109	47.9400	39,608.00	1,435,462.10	1,898,807.52
WACHOVIA CORP NEW	1.87 3.061 0.486 0.445 2.935	. WB	929903102Q	31.3600	531,113.00		
WAL MART STORES INC	0.486	WMT	931142103Q	57.5500	1,739,478.00	45,644,672.31	100,106,958.90
WALGREEN CO.	0.445	WAG	931422109Q	33.6600	398,174.00	6,909,063.01	13,402,536.85
WASHINGTON MUTUAL INC.	2.935	MM	939322103	32.7000	341,824.00	7,416,939.66	11,177,644.80
WASIE MANAGEMENI INC.	0.031	. MIAIT	94106L109	31.9100	245,004.00	7,663,845.88	7,818,077.64
WATERS CORPORATION	0.000	WAT	941848103	38.7500	51,000.00	1,793,707.69	1,976,250.00
WATSON PHARMACEUTICALS INC. WELLPOINT HEALTH NETWORKS	0.000	WPI	942683103	31.3900	41,573.00	1,636,904.57	1,304,976.46
WELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	116.8500	24,920.00	2,152,944.30	2,911,902.01
WELLS FARGO COMPANY	2.393 0.822 3.093 2.958 1.854	WFC	949746101	43.4500	661,554.00	18,619,604.02	28,744,521.30
WENDY'S INTL	0.822	WEN	950590109Q	29.1700	40,795.00	865,408.63	1,189,990.15
WESTVACO CORP	3.093	W	961548104Q	28.4500	39,942.00	1,007,074.57	1,136,349.90
WEYERHAEUSER CO.	2.958	WY	962166104Q	54.0800	84,392.00	4,144,154.94	4,563,919.36
WHIRLPOOL CORP	1.854	WHR	963320106Q	73.3300	26,082.00	1,358,410.55	1,912,593.07
WILLAMETTE INDUSTRIES	1.765	WLL	969133107Q	52.1200	42,917.00	1,599,640.71	2,236,834.05
WILLIAMS COS. INC.	3.134	WMB	969457100Q	25.5200	201,192.00	4,968,065.88	5,134,419.84
WINN-DIXIE STORES INC.	7.157		974280109M	14.2500	54,821.00	1,636,931.63	781,199.25
WORLDCOM INC-WORLDCOM GROUP		WCOM	98157D106	14.0800	1,151,250.50	14,794,295.85	16,209,607.04
WORTHINGTON INDS	4.507		981811102Q	14.2000	33,308.00	492,700.61	472,973.60
WRIGLEY WM JR CO	1.479		982526105Q	51.3700	87,860.00	2,585,336.14	4,513,368.20
XCEL ENERGY INC	5.407		98389B100Q	27.7400	134,888.85	3,363,812.49	3,741,816.69
XEROX CORP	0.000		984121103Q	10.4200	281,003.00	5,609,775.70	2,928,051.24
XILINX INC	0.000	XLNX	983919101	39.0500	130,403.00	3,420,933.01	5,092,237.15
XL CAPITAL LTD - CLASS A	2.014		G98255105	91.3600	51,800.00	4,328,200.78	4,732,447.99
YAHOO INC	0.000		984332106	17.7400	222,285.00	26,654,500.67	
ZIMMER HOLDINGS INC	0.000		98956P102	30.5400	75,590.00	1,266,405.57	
ZIONS BANCORPORATION	1.521	ZION	989701107	52.5800	35,800.00	1,932,928.04	1,882,364.00
Instrument Total	498				111,266,933.52	3,163,963,484.18	4,077,135,366.96
	Instrument -	FUTURES	5 FUTURES EX	POSURE			
S&P FUTURES INDEX 03/02	0.000	CD:SP0	2HCD:SP02H0	1,149.2000	500.00	142,843,750.00	143,650,000.00
Instrument Total	1				500.00	142,843,750.00	143,650,000.00

ASOF02 Date 01/24/2002 Time 21:29:26 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 061

Monthly	Market	Portfolio
---------	--------	-----------

Investment Desc	Rating Cou	pon Yield Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Portfoli		K &P 500 PASSIVE EAL ESTATE INVE	ESTMENT TRUS	ST		
EQUITY OFFICE PROPERTIES EQUITY RESIDENTIAL PROPER		6.648 EOP 6.025 EQR	294741103 29476L107Q	30.0800 28.7100	161,700.00 105,700.00	4,531,262.07 2,280,089.93	4,863,935.97 3,034,647.00
Instrument Total	2				267,400.00	6,811,352.00	7,898,582.97
	In	strument -WARRAN	r warrant				
PROGRESS ENERGY - CVO		0.000 CPLVZ	743263AA3	0.3600	36,572.00	0.00	13,165.92
Instrument Total	1				36,572.00	0.00	13,165.92
Portfolio Total	502				111,571,405.52	3,313,618,586.18	4,228,697,115.85

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK					
	Portfolio - SP4		P 400 PASSIVE				
	Instrument - COM	COI	MMON STOCK				
SCOM CORP. ABERCROMBIE & FITCH CO ACXIOM CORP. ADTRAN INC. ADVANCED FIBRE COMMUNICATION	0.000	COMS	885535104	6.3800	51,509.00	829,133.18	328,627.4
ABERCROMBIE & FITCH CO	0.000	ANF	002896207	26.5300	14,700.00	341,113.73 252,441.36	389,991.0
CXIOM CORP.	0.000	ACXM		17.4700	14,700.00 12,900.00 5,800.00 12,100.00	252,441.36	225,363.0
DTRAN INC.	0.000	ADTN	00738A106	25.5200	5,800.00	221,480.81 367,674.69	148,016.0
DVANCED FIBRE COMMUNICATION	0.000	AFCI		17.6700	12,100.00 5,000.00 8,900.00 10,700.00 8,100.00 7,100.00 10,200.00 15,900.00 3,900.00 4,613.00 6,700.00 6,000.00 12,300.00 12,954.00 7,800.00 10,650.00 10,100.00 14,800.00 14,800.00 12,500.00	367,674.69	213,807.0
DVENT SOFTWARE INC	0.000	ADVS		49.9500	5,000.00	309,353.42 534,413.80	249,750.0
FFILIATED COMPUTER SERVICES	0.000	ACS	008190100	106.1300	8,900.00	534,413.80	944,557.0
GCO CORP.	0.000	AG	001084102	15.7800	10,700.00	254,675.64 159,308.68 140,717.93	168,846.0
GL RESOURCES INC	4.691	ATG	001204106	23.0200	8,100.00	159,308.68	186,462.0
IRBORNE INC.	1.078	ABF	009269101Q	14.8300	7,100.00	140,717.93	105,293.0
IRGAS INC	0.000	ARG	009363102	15.1200	10,200.00	160,326.02 285,907.10	154,224.0
K STEEL HOLDING CORP	2.196	AKS	001547108	11.3800	15,900.00	285,907.10	180,942.0
LASKA AIRGROUP INC	0.000	ALK	011659109	29.1000	3,900.00	146,976.92 102,770.80	113,490.0
LBANY INTL CL-A	0.230	AIN	012348108Q	21.7000	4,613.00	102,770.80	100,102.1
LBEMARLE CORP	2.166	ALB	012653101	24.0000	6,700.00	154,275.16 158,394.31 237,652.62 369,329.08 249,688.72	160,800.0
LEXANDER & BALDWIN INC	3.370	ALEX	014482103	26.7000	6,000.00	158,394.31	160,200.0
LLETE, INC.	4.246	ALE		25.2000	12,300.00	237,652.62	309,960.0
LLIANT ENERGY CORPORATION	6.587	LNT	018802108	30.3600	12,954.00	369,329.08	393,283.4
LLMERICA FINANCIAL CORP.	0.561	AFC	019754100	44.5500	7,800.00	249,688.72	347,490.0
MERICAN EAGLE OUTFITTERS	0.000	AEOS	02553E106	26.1700	10,650.00	305,976.67 374,918.73	278,710.
MERICAN FINANCIAL GROUP INC	2. 4.073	AFG	025932104Q	24.5500	10,100.00	374,918.73	247,955.0
MERICAN STANDARD COMPANIES	0.000	ASD	029712106	68.2300	10,600.00	390,950.90 341,573.18	723,238.0
MERICAN WATER WORKS	2.251	AWK	030411102Q	41.7500	14,800.00	341,573.18	617,900.0
MERICREDIT CORP.	0.000	ACF	03060R101	31.5500	12,500.00 4,900.00	180,577.56 117,265.84	394,375.0
METEK INC.	0.752	AME	031100100Q	31.8900	4,900.00	117,265.84	156,261.0
POGENT TECHNOLOGY	0.000	AOT	03760A101	25.8000	15,600.00	214,844.89	402,480.0
POLLO GROUP INC	0.000	APOL	037604105	45.0100	16,950.00	382,660.54	762,919.
PRIA HEALTHCARE GP. INC.	0.000	AHG	037933108	24.9900	4,900.00 15,600.00 16,950.00 8,100.00 7,700.00 14,800.00 9,825.00 38,400.00	214,844.89 382,660.54 125,542.01 145,891.46 431,340.11	202,419.0
RCH COAL INC.	1.013	ACI	039380100Q	22.7000	7,700.00	145,891.46	174,790.0
RROW ELECTRONICS	0.000	ARW	042735100	29.9000	14,800.00	431,340.11	442,520.0
RVINMERITOR INC.	2.036	ARM	043353101	19.6400	9,825.00	258,359.65 303,512.06	192,963.
SCENTIAL SOFTWARE CORP	0.000	ASCL	04362P108	4.0500	38,400.00	303,512.06	155,520.0
SSOCIATED BANC-CORP.	3.513	ASBC		35.2900	9,762.00	323,794.74	344,500.9
STORIA FINANCIAL CORP.	5.139	ASFC		26.4600	9,762.00 13,700.00 5,700.00 68,900.00 17,500.00 6,600.00 3,100.00	323,794.74 277,274.61 231,262.95 514,375.23 546,981.51	362,502.0
TLAS AIR WORLDWIDE HOLDINGS	0.000	CGO	049164106	14.6500	5,700.00	231,262.95	83,505.0
DTRAN INC. DVANCED FIBRE COMMUNICATION DVENT SOFTWARE INC FFILIATED COMPUTER SERVICES GCO CORP. GL RESOURCES INC IRBORNE INC. IRGAS INC K STEEL HOLDING CORP LASKA AIRGROUP INC LBANY INTL CL-A LBEMARLE CORP LEXANDER & BALDWIN INC LLETE, INC. LLIANT ENERGY CORPORATION LLMERICA FINANCIAL CORP. MERICAN EAGLE OUTFITTERS MERICAN FINANCIAL GROUP INC MERICAN STANDARD COMPANIES MERICAN WATER WORKS MERICAN WATER WORKS MERICAN WATER WORKS METEK INC. POGENT TECHNOLOGY POLLO GROUP INC PRIA HEALTHCARE GP. INC. RCH COAL INC. RCH COAL INC. RCH COAL INC. SCENTIAL SOFTWARE CORP SSOCIATED BANC-CORP. STORIA FINANCIAL CORP. TLAS AIR WORLDWIDE HOLDINGS TMEL CORP VNET INC. VOCENT CORPORATION ANDAG INC	0.000	ATML	049513104	7.3700	68,900.00	514,375.23	507,793.0
VNET INC.	1.177	AVT	053807103Q	25.4700	17,500.00	546,981.51	445,725.0
VOCENT CORPORATION	0.000	AVCT	053893103	24.2500	6,600.00	207,160.52 153,874.07	160,050.0
ANDAG INC	3.624	BDG	059815100Q	34.7600	3,100.00	153,874.07	107,756.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - SP4	S&I	P 400 PASSIVE				
	Instrument - COM	COI	MMON STOCK				
BANKNORTH GROUP INC. BANTA CORP BARNES & NOBLE INC. BECKMAN COULTER INC. BECKMAN COULTER INC. BELO CORP BISYS GROUP INC. BJ SERVICES CO BJ'S WHOLESALE CLUB INC. BLACK HILLS CORP BLYTH INC. BOB EVANS FARMS BORDERS GROUP INC BORG WARNER INC. BOWATER INC. BRINKER INTERNATIONAL INC BROADWING INC. C.H.ROBLINSON WORLDWIDE INC CABOT CORP	2.397	BKNG	06646R107	22.5200	22,500.00	379,031.62	506,700.00
BANTA CORP	2.168	BN	066821109	29.5200	3,700.00 9,900.00	101,357.42	109,224.00
BARNES & NOBLE INC.	0.000	BKS	067774109	29.6000	9,900.00	285,971.91	293,040.00
BARR LABORATORIES INC.	0.000	BRL	068306109	79.3600	6,250.00	285,971.91 243,136.08 216,604.08 383,296.78 192,630.91 487,510.85 171,572.60 99,200.77 226,858.37 99,216.26	496,000.00
BECKMAN COULTER INC.	0.767	BEC	075811109	44.3000	9,000.00	216,604.08	398,700.00
BELO CORP	1.600	BLC	080555105Q	18.7500	16,300.00	383,296.78	305,625.00
BISYS GROUP INC.	0.000	BSYS	055472104	63.9900	8,700.00	192,630.91	556,713.00
BJ SERVICES CO	0.000	BUS		32.4500	24,300.00	487,510.85	788,535.00
BU'S WHOLESALE CLUB INC.	0.000	BU	05548J106 092113109	44.1000 33.8400	10,800.00	1/1,5/2.60	476,280.00 131,976.00
BLACK HILLS CORP	0.860	DTU	09643P108	23.2500	7 000 00	226 050 27	162,750.00
DOD FIANC FADMC	1 628	BUBE	096761101Q	24.5700	5 100 00	99 216 26	125,307.00
BORDERS GROUP INC	0.000	BGP	099709107	19.8400	12 000 00	99,216.26 396,117.20 200,268.77 358,371.11 159,801.82 610,160.46 272,371.78 173,475.98	238,080.00
BORG WARNER INC.	1.148	BWA	099724106	52.2500	3,900.00	200.268.77	203,775.00
BOWATER INC.	1.677	BOW	102183100Q	47.7000	8,100.00	358,371.11	386,370.00
BRINKER INTERNATIONAL INC	0.000	EAT	109641100	29.7600	14,550.00	159,801.82	433,008.00
BROADWING INC.	0.000	BRW		9.5000	32,400.00	610,160.46	307,800.00
C.H.ROBINSON WORLDWIDE INC	0.691	CHRW	12541W100	28.9150	12,500.00	272,371.78	361,437.50
CABOT CORP	1.456	CBT	127055101	35.7000	9,300.00	173,475.98	332,010.00
CABOT CORP CABOT MICROELECTRONICS CORPO CADENCE DESIGN SYS INC	RA 0.000	CCMP	12709P103	79.2500	3,604.00	125,835.56	285,617.0
CADENCE DESIGN SYS INC	0.000	CDN	127387108	21.9200	36,200.00	845,381.78	793,504.00
CALLAWAY GOLF COMPANY	1.462	ELY	131193104	19.1500	11,500.00	335,225.45 186,859.16 151,367.19	220,225.00
CARLISLE COS INC	2.271	CSL	142339100	36.9800	4,500.00	186,859.16	166,410.00
CARPENTER TECHNOLOGY	4.958	CRS	144285103	26.6200	3,300.00	151,367.19	87,846.00
CATALINA MARKETING CORP	0.000	POS	148867104	34.7000	8,200.00	119,783.00 238,083.10	284,540.00
CBRL GROUP INC.	0.067	CBRL	12489V106Q	29.4400	8,100.00	238,083.10	238,464.00
COMPUTER CENTERS	0.000	CDWC	125129106 156779100	53.7100 18.7500	3,300.00 36,200.00 11,500.00 4,500.00 3,300.00 8,200.00 8,100.00 13,100.00 21,600.00	442,339.32 298,356.09	703,601.00 405,000.00
PEDTECV INC	0.000	CEN	156880106	34.2200	10 200 00	253,646.38	349,044.0
HECKEBEE COBD	0.000	CREB	162813109	18.0000	10,200.00 11,400.00 9,300.00 5,800.00 11,800.00	567 639 28	205,200.0
HOTCEPOINT INC	0.000	CPS	170388102	50.6900	9 300 00	265 932 49	471,417.0
HURCH & DWIGHT INC	1.126	CHD	1713401020	26.6300	5,800.00	84,911.31	154,454.0
CIRRUS LOGIC INC	0.000	CRUS	172755100	13.2200	11,800.00	567,639.28 265,932.49 84,911.31 191,232.40	155,996.0
CITY NATIONAL CORP	1.579	CYN	178566105	46.8500	7,100.00	221,791.23	332,635.0
CLAIRE'S STORES INC	1.059	CLE	179584107	15.1000	7,100.00 7,200.00	221,791.23 143,755.50	108,720.0
CLAYTON HOMES INC.	0.350	CMH	184190106Q	17.1000	20,275.00	266,123.72 97,598.11	346,702.5
CLECO CORP. HOLDING CO.	4.005	CNL	12561W105	21.9700	6,700.00	97,598.11	147,199.00
CADENCE DESIGN SYS INC CADENCE DESIGN SYS INC CALLAWAY GOLF COMPANY CARLISLE COS INC CARPENTER TECHNOLOGY CATALINA MARKETING CORP CBRL GROUP INC. CDW COMPUTER CENTERS CERIDIAN CORP - NEW CERTEGY INC CHECKFREE CORP CHOICEPOINT INC. CHURCH & DWIGHT INC CITY NATIONAL CORP CLAIRE'S STORES INC CLAYTON HOMES INC. CLECO CORP. HOLDING CO. CNF TRANSPORTATION COACH INC	1.192	CNF		33.5500	7,200.00	280,290.38 183,457.50	241,560.00
COACH INC	0.000	COH	189754104	38.9800	6,400.00	183,457.50	249,472.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	ζ.				
	Portfolio - SP4	S8					
	Portfolio - SP4 Instrument - COM	CC	MMON STOCK				
COLONIAL BANCGROUP INC. COMMSCOPE INC. COMMASS BANCSHARES INC COMPASS BANCSHARES INC COMPASS BANCSHARES INC COMPECTIV INC. COOPER CAMERON CORP. COR THERAPEUTICS INC COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION CREDENCE SYSTEMS CORP CREE INC CROMPTON CORPORATION CSG SYSTEMS INTL. INC. CYPRESS SEMICONDUCTOR CORP CYTCC INDUSTRIES CYTYC CORPORATION DEAN FOODS CO DENTSPLY INTERNATIONAL INC. DEVRY INC. DIAL CORP/AZ DIEBOLD INC DIME BANCORP INC. DOLLAR TREE STORES INC DONALDSON CO INC DPL INC DSF GROUP INC. DST SYSTEMS INC DUN & BRADSTREET CORP DUQUESNE LIGHT COMPANY DYCOM INDUSTRIES INC. E*TRADE GROUP INC. EATON VANCE CORP. EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EGL, INC. ELECTRONIC ARTS, INC EMMIS COMMUNICATIONS CL A	2 406	ar	105402200	14 0000	15 000 00	251,555.04 102,968.73 539,373.45 263,471.62 610,166.19 87,527.89 179,102.39 179,146.05 377,825.29 317,683.00 544,193.85 474,545.37 286,516.90 242,222.37 460,566.14 364,210.65 237,081.18 164,030.05 268,151.19 454,703.32 410,175.75 375,296.92 372,405.33 145,606.52 354,959.41 124,466.54 191,861.67 584,452.51 167,360.85 319,362.44 189,876.08 575,279.28	020 520 00
COLUNIAL BANCGROUP INC.	3.406	CNB	195493309	14.0900	7,000.00	251,555.04	239,530.00
COMMSCOPE INC.	0.000	CLA	2033/210/	21.2700	7,600.00	102,968./3	161,652.00
COMPASS BANCSHARES INC	3.250	CBSS	20449H109	28.3000	18,900.00	539,373.45	334,870.00
CONECTIV INC.	3.593	CIV	200829103	40.3600	13,1/5.00	203,4/1.02	322,055.75
COOPER CAMERON CORP.	0.000	CAM	210040102	40.3600	8,000.00	07,100.19	322,880.00
CONTRERAPEUTICS INC	0.000	CORR	21//53102	23.9300	8,200.00	8/,52/.89	196,226.00
COVANCE INC	0.000	CAD	222816100	22.7000	8,800.00	179,102.39	199,760.00
COVANTA ENERGY CORPORATION	0.000	COV	22281N1U3Q	4.5200	7,400.00	1/9,146.05	33,448.00
CREDENCE SYSTEMS CORP	0.000	CMOS	225302108	18.5700	8,900.00	377,825.29	165,273.01
CREE INC	0.000	CREE	225447101	29.4600	10,700.00	317,683.00	315,222.00
CROMPTON CORPORATION	2.222	CK	227116100Q	9.0000	16,717.00	544,193.85	150,453.00
CSG SYSTEMS INTL. INC.	0.000	CSGS	126349109	40.4500	7,800.00	474,545.37	315,510.00
CYPRESS SEMICONDUCTOR CORP	0.000	CY	232806109	19.9300	17,800.00	286,516.90	354,754.00
CYTEC INDUSTRIES	0.000	CYT	232820100Q	27.0000	5,900.00	242,222.37	159,300.00
CYTYC CORPORATION	0.000	CYTC	232946103	26.1000	17,200.00	460,566.14	448,920.00
DEAN FOODS CO	0.000	DF	242370104	68.2000	6,530.80	364,210.65	445,400.56
DENTSPLY INTERNATIONAL INC.	0.557	XRAY	249030107Q	50.2000	7,700.00	237,081.18	386,540.00
DEVRY INC.	0.000	DV	251893103	28.4500	10,300.00	164,030.05	293,035.00
DIAL CORP/AZ	0.932	DL	25247D101Q	17.1500	14,000.00	268,153.19	240,100.00
DIEBOLD INC	1.582	DBD	253651103	40.4400	10,600.00	454,703.32	428,664.00
DIME BANCORP INC.	1.330	DME	25429Q102	36.0800	17,553.00	410,175.75	633,312.24
DOLE FOOD COMPANY INC	1.490	DOL	256605106Q	26.8300	8,300.00	375,296.92	222,689.00
DOLLAR TREE STORES INC	0.000	DLTR	256747106	30.9100	16,650.00	372,405.33	514,651.50
DONALDSON CO INC	0.772	DCI	257651109	38.8400	6,500.00	145,606.52	252,460.00
DPL INC	3.903	DPL	233293109Q	24.0800	18,699.00	354,959.41	450,271.92
DREYER'S GRAND ICE CREAM INC	0.623	DRYR	261878102	38.5100	5,100.00	124,466.54	196,401.00
DSP GROUP INC.	0.000	DSPG	23332B106	23.2600	4,000.00	191,861.67	93,040.00
DST SYSTEMS INC	0.000	DST	233326107	49.8500	17,800.00	584,452.51	887,330.00
DUN & BRADSTREET CORP	0.000	DNB	26483E100	35.3000	11,600.00	167,360.85	409,480.00
DUQUESNE LIGHT COMPANY	8.874	DQE	23329J104Q	18.9300	8,300.00	319,362.44	157,119.00
DYCOM INDUSTRIES INC.	0.000	DY	267475101	16.7100	6,400.00	189,876.08	106,944.00
E*TRADE GROUP INC.	0.000	ET	269246104	10.2500	55,100.00	575,279.28	564,775.00
EATON VANCE CORP.	0.815	EV	278265103	35.5500	10,200.00	84,398.26	362,610.00
EDUCATION MANAGEMENT COPR	0.000	EDMC	28139T101	36.2500	5,000.00	181,225.00	181,250.00
EDWARDS (A.G.) INC	1.448	AGE	281760108	44.1700	11,650.00	319,362.44 189,876.08 575,279.28 84,398.26 181,225.00 379,906.52 75,066.24 223,483.26 448,130.86 164,062.50	514,580.50
EDWARDS LIFESCIENCES	0.000	EW	28176E108	27.6300	8,800.00	75,066.24	243,144.00
EGL, INC.	0.000	EAGL	268484102	13.9500	7,100.00	223,483.26	99,045.00
ELECTRONIC ARTS, INC	0.000	ERTS	285512109	59.9500	20,300.00	448,130.86	1,216,985.00
EMMIS COMMUNICATIONS CL A	0.000	EMMS	291525103	23.6400	7,000.00	164,062.50	165,480.00
					•		•

Investment Desc	Rating Coupon Yield	Ticker	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	ζ.				
	Portfolio - SP4	S8					
	Portfolio - SP4 Instrument - COM	CC	OMMON STOCK				
ENERGIZER HOLDINGS INC. ENERGY EAST CORP. ENSCO INTL INC ENTERASYS NETWORKS INC. ENTERCOM COMMUNICATIONS CORE EQUITABLE RESOURCES INC EVEREST RE GROUP LTD. EXPEDITORS INT'L. WASH INC. EXPRESS SCRIPTS EXTENDED STAY AMERICA INC FAIRCHILD SEMICONDUTOR CORP FASTENAL CO FEDERAL SIGNAL CORP FEI COMPANY FERRO CORP FIDELITY NATIONAL FINL INC FIRST HEALTH GROUP CORP. FIRST TENNESSEE NATL CORP FIRST VIRGINIA BANKS INC FIRSTWERIT CORPORATION FLOWSERVE CORP. FMC CORP. FMC TECHNOLOGIES INC FOREST OIL CORP. FULLER H B CO FURNITURE BRANDS INTERNATION GALLAGHER (ARTHUR) J & CO. GARTNER INC-CL B GATX CORP. GILEAD SCIENCES INC. GLATFELTER GOLDEN STATE BANCORP GRANITE CONSTRUCTION INC GRANT PRIDECO INC. GREAT PLAINS ENERGY INC GREATER BAY BANCORP GREENPOINT FINANCIAL GTECH HOLDINGS CORP						154,573.79 268,032.78 638,888.53 518,147.54 307,731.00 327,892.50 245,041.27 141,048.31 177,968.27 239,057.50 417,138.00 269,718.95 154,478.87 187,436.00 122,521.33 250,593.59 199,833.78 538,595.46 335,027.01 326,130.64 183,696.80 138,955.73 155,334.43 182,298.00 104,471.59 201,856.00 138,076.48 186,197.34 236,110.56 135,776.26 394,583.28 113,128.53	
ENERGIZER HOLDINGS INC.	0.000	ENR	29266R108	19.0500	13,600.00	154,573.79	259,080.00
ENERGY EAST CORP.	4.844	EAS	29266M109	18.9900	17,265.00	268,032.78	327,862.35
ENSCO INTL INC	0.402	ESV	26874Q100	24.8500	19,900.00	638,888.53	494,515.00
ENTERASYS NETWORKS INC.	0.000	ETS	293637104	8.8500	28,700.00	518,147.54	253,995.00
ENTERCOM COMMUNICATIONS CORF	0.000	ETM	293639100	50.0000	6,700.00	307,731.00	335,000.00
EQUITABLE RESOURCES INC	1.878	EQT	294549100	34.0700	9,500.00	327,892.50	323,665.00
EVEREST RE GROUP LTD.	0.396	RE	G3223R108	70.7000	6,800.00	245,041.27	480,760.00
EXPEDITORS INT'L. WASH INC.	0.351	EXPD	302130109	56.9500	7,600.00	141,048.31	432,820.00
EXPRESS SCRIPTS	0.000	ESRX	302182100	46.7600	11,700.00	177,968.27	547,092.00
EXTENDED STAY AMERICA INC	0.000	ESA	30224P101	16.4000	13,800.00	239,057.50	226,320.00
FAIRCHILD SEMICONDUTOR CORP	0.000	FCS	303726103	28.2000	14,800.00	417,138.00	417,360.00
FASTENAL CO	0.135	FAST	311900104	66.4300	5,600.00	269,718.95	372,008.00
FEDERAL SIGNAL CORP	3.502	FSS	313855108	22.2700	6,700.00	154,478.87	149,209.00
FEI COMPANY	0.000	FEIC	30241L109	31.5100	4,700.00	187,436.00	148,097.00
FERRO CORP	2.248	FOE	315405100Q	25.8000	5,050.00	122,521.33	130,290.00
FIDELITY NATIONAL FINL INC	1.612	FNF	316326107	24.8000	12,700.00	250,593.59	314,960.00
FIRST HEALTH GROUP CORP.	0.000	FHCC	320960107	24.7400	14,700.00	199,833.78	363,678.00
FIRST TENNESSEE NATL CORP	2.757	FTN	337162101	36.2600	18,700.00	538,595.46	678,062.00
FIRST VIRGINIA BANKS INC	3.073	FVB	337477103	50.7600	7,050.00	335,027.01	357,858.00
FIRSTMERIT CORPORATION	3.543	FMER	337915102	27.0900	12,600.00	326,130.64	341,334.00
FLOWSERVE CORP.	0.000	FLS	34354P105Q	26.6100	6,600.00	183,696.80	175,626.00
FMC CORP.	0.000	FMC	302491303	30.7100	4,600.00	138,955.73	141,265.99
FMC TECHNOLOGIES INC	0.000	FTI	30249U101	16.4500	9,600.00	155,334.43	157,920.01
FOREST OIL CORP.	0.000	FST	346091705	28.2100	6,900.00	182,298.00	194,649.00
FULLER H B CO	1.494	FULL	359694106Q	28.7700	4,200.00	104,471.59	120,834.00
FURNITURE BRANDS INTERNATION	0.000	FBN	360921100	32.0200	7,500.00	201,856.00	240,150.00
GALLAGHER (ARTHUR) J & CO.	1.507	AJG	363576109Q	34.4900	12,500.00	138,076.48	431,125.00
GARTNER INC-CL B	0.000	IT.B	366651206	11.2000	12,739.00	186,197.34	142,676.80
GATX CORP	3.813	GMT	361448103	32.5200	7,200.00	236,110.56	234,144.00
GENTEX CORP.	0.000	GNTX	371901109	26.7300	11,100.00	135,776.26	296,703.00
GILEAD SCIENCES INC.	0.000	GILD	375558103	65.7200	14,200.00	394,583.28	933,224.00
GLATFELTER	4.492	GLT	377316104	15.5800	6,300.00	113,128.53	98,154.00
GOLDEN STATE BANCORP	1.529	GSB	381197102	26.1500	20,100.00	594,644.91	525,615.00
GRANITE CONSTRUCTION INC	1.328	GVA	387328107	24.0800	6,050.00	67,079.60	145,684.00
GRANT PRIDECO INC.	0.000	GRP	38821G101	11.5000	16,215.00	135, 776.26 394,583.28 113,128.53 594,644.91 67,079.60 222,096.96 266,677.45 242,357.37 394,515.49 135,838.11	186,472.50
GREAT PLAINS ENERGY INC	6.587	GXP	391164100	25.2000	9,200.00	266,677.45	231,840.00
GREATER BAY BANCORP	1.609	GBBK	391648102	28.5800	7,400.00	242,357.37	211,492.00
GREENPOINT FINANCIAL	2.797	GPT	395384100	35.7500	14,800.00	394.515.49	529.100.00
GTECH HOLDINGS CORP	0.000	GTK	400518106	45.2900	4,300.00	135,838.11	194,747.00
	0.000				-,	,	

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST	OCK				
	Dortfolio - CD4	CCD 400 DACCIVE				
	Portfolio - SP4 Instrument - COM	COMMON STOCK				
HANOVER COMPRESSOR COMPANY HARRIS CORP. HARSCO CORP HARTE-HANKS INC. HAWAIIAN ELECTRIC INDS HCC INSURANCE HOLDINGS INC. HEALTH NET HELMERICH & PAYNE, INC HENRY (JACK) & ASSOCIATES HENRY SCHEIN INC HIBERNIA CORP CL-A HILLENBRAND IND. HISPANIC BROADCASTING A HON INDUSTRIES HORACE MANN EDUCATORS HORMEL FOODS CORP HUBBELL INC HUNT (JB) TRANSPRT SVCS INC ICN PHARMACEUTICALS IDACORP, INC. IDEC PHARMACEUTICALS IMATION CORP IMC GLOBAL INC. INCYTE GENOMICS, INC. INCYTE GENOMICS, INC. INCYTE GENOMICS, INC. INTEGRATED DEVICE TECH INC INTEGRATED DEVICE TECH INC INTERNATIONAL RECTIFIER CORP INTERNATIONAL SPEEDWAY CORPO INTERNATIONAL SPEEDWAY CORPO INTERNATIONAL SPEEDWAY CORPO INTERSTATE BAKERIES INVESTMENT TECHNOLOGY GROUP INVESTORS FINANCIAL SERVICES IVAX CORP JACOBS ENGINEERING GROUP KAYDON CORP KEANE INC. KELLY SERVICES INC CL-A						
HANOVER COMPRESSOR COMPANY	0.000 HC	410768105	25.2600	9,300.00	174,233.47 191,095.94 247,732.49 252,142.53 190,365.63 242,261.33 484,566.50	234,918.00
HARRIS CORP.	0.655 HRS	413875105Q	30.5100	9,800.00	191,095.94	298,998.00
HARSCO CORP	2.915 HSC	415864107Q	34.3000	5,900.00	247,732.49	202,370.00
HARTE-HANKS INC.	0.426 HHS	416196103	28.1700	9,300.00	252,142.53	261,981.00
HAWAIIAN ELECTRIC INDS	6.156 HE	419870100	40.2800	5,000.00	190,365.63	201,400.00
HCC INSURANCE HOLDINGS INC.	0.907 HCC	404132102	27.5500	9,000.00	242,261.33	247,950.00
HEALTH NET	0.000 HNT	42222G108	21.7800	18,300.00	484,566.50 169,362.04 118,913.13 236,943.00 398,584.82 441,070.37 510,360.47 233,907.73 157,383.00 305,941.70 397,693.20 91,252.55 420,478.72 179,764.34 392,942.52 102,388.85 535,057.65 186,295.97	398,574.00
HELMERICH & PAYNE, INC	0.898 HP	423452101Q	33.3800	7,500.00	169,362.04	250,350.00
HENRY (JACK) & ASSOCIATES	0.549 JKH	Y 426281101	21.8400	13,100.00	118,913.13	286,104.00
HENRY SCHEIN INC	0.000 HSI	C 806407102	37.0300	6,300.00	236,943.00	233,289.00
HIBERNIA CORP CL-A	3.147 HIB	428656102	17.7900	23,500.00	398,584.82	418,065.00
HILLENBRAND IND.	1.519 HB	4315731040	55.2700	9,200.00	441,070.37	508,484.00
HISPANIC BROADCASTING A	0.000 HSP	43357B104	25.5000	16,100.00	510,360.47	410,550.00
HON INDUSTRIES	1.736 HNI	438092108	27.6500	8,700.00	233,907.73	240,555.00
HORACE MANN EDUCATORS	1.979 HMN	4403271040	21.2200	6,000.00	157,383.00	127,320.00
HORMEL FOODS CORP	1.451 HRL	440452100	26.8700	20,600.00	305,941.70	553,522.00
HUBBELL INC	4.492 HUB	.B 4435102010	29.3800	8,700.00	397,693.20	255,606.00
HUNT (JB) TRANSPRT SVCS INC	0.000 JBH	T 445658107	23.2000	5,300.00	91,252.55	122,960.00
ICN PHARMACEUTICALS	0.895 ICN	4489241000	33.5000	12,100.00	420.478.72	405,350.00
TDACORP. INC.	4.581 TDA	451107106	40.6000	5.500.00	179.764.34	223.300.00
IDEC PHARMACEUTICALS	0.000 IDP	н 449370105	68.9300	22,600.00	392.942.52	1.557.818.00
TMATION CORP	0.000 TMN	45245A107	21.5800	5.200.00	102.388.85	112.216.00
TMC GLOBAL INC	0 615 TGT	4496691000	13 0000	17 000 00	535 057 65	221 000 00
INCYTE GENOMICS. INC.	0.000 INC	Y 45337C102	19.4400	9.800.00	186.295.97	190.512.00
INDEPENDENCE COMMUNITY BANK	1 757 TCB	C 453414104	22 7600	8 700 00	199 665 00	198 012 00
TNDVMAC BANCORD INC	0 000 NDF	456607100	23 3800	9 000 00	244 878 39	210 420 00
INFOCIS CORDORATION	0.000 NDE	9 45665B106	22 0200	5 800 00	295 390 26	127 716 00
INTEGRATED DEVICE TECH INC	0.000 INF	T 458118106	26 5900	15 400 00	186,295.97 199,665.00 244,878.39 295,390.26 253,054.21	409 486 00
TNTERNATIONAL RECTIETER CORD	0.000 IDI	460254105	34 8800	9 400 00	189 267 19	327,872.00
INTERNATIONAL RECTIFIER CORE	DA 0.000 IRF	7 460335201	39 1000	7 900 00	482 559 04	308,890.00
INTERNATIONAL SPEEDWAT CORFO INTERNET CECTIDITY CVCTEMC	0.133 150	Y 46060V107	32.1000	7,300.00	221 228 90	227 626 00
INTERNET SECORTIT SISTEMS	1 150 TBC	46072H108	24 1800	7,100.00	231,320.90	191 350 00
INTERSTATE DAKEKIES	TN 0.000 TTC	4614EE10E	29.1000	7,300.00	117 /11 17	270 250 50
TMARSIMENT TECHNOLOGI GEOMA	C 0.000 IIG	M 461015100	66 2100	4 700 00	482,559.04 231,328.90 239,785.07 117,411.17 110,078.73 152,421.65 113,503.16 139,575.56	213,330.30 211 197 00
TIMATIONS ETMANCIAN SEKATORS	0.120 161	465923102	20.2100	20 162 00	152 421 65	511,107.00
INCODE ENGINEEDING COOM	0.000 IVA	460014107	40.1 4 00	4 000 00	112 EN2 16	26/ 000 00
NANDOM GODD	0.000 JEC	40901410/	22 6000	4,000.00	120 575 56	204,000.00
NAIDON CORP	2.116 KDN	40000/108Q	44.00UU	4,400.00	139,575.56	99,792.00
KEANE INC.	U.UUU KEA	486665102	18.0300	TI,ZUU.UU	350,654.88	201,936.00
KELLY SERVICES INC CL-A	4.568 KEL	1A 4881522U8	ZI.89UU	5,300.00	103,521.61	116,017.00

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOC	K				
			&P 400 PASSIVE				
	Instrument - COM						
KEMET CODD	0 00) KEM	100260100	17 7500	12,700.00	163,291.71	225,425.0
KEMET CORP. KENNAMETAL INC KORN/FERRY INTERNATIONAL	1 60) KEMT	488360108 489170100	40.2700	12,700.00		
KODN/FFDDV INTFDNATIONAI.	0.00) KEA) VMI	500643200	10.6500	5 600.00	220,484.00	185,242.0 59,640.0
I3 COMMINICATIONS HOLDINGS	TN 0.00) T.T.T.	502424104	90.0000	4,600.00 5,600.00 5,800.00 8,700.00	266 190 56	522,000.0
LABRANCHE & CO INC	0.00) I.AR	505447102	34.4600	8 700 00	266,190.56 393,475.00	299,802.0
LAM RESEARCH CORP	0.00) LRCX	512807108	23.2200	18,600.00 5,450.00	414 810 25	431,892.0
LANCASTER COLONY CORP	2.02	7 LANC	513847103	35.5100	5.450.00	414,810.25 190,792.95	193,529.5
LAND'S END INC	0.00) LE	515086106	50.1600	4,400.00 16,200.00 9,500.00	138,386.15 264,582.78 433,531.44	220,704.0
LATTICE SEMICON. CORP.	0.00) LSCC	518415104	20.5700	16,200.00	264.582.78	333,234.0
LEAR CORP.	0.00) LEA	521865105	38.1400	9,500.00	264,582.78 433,531.44	362,330.0
LEE ENTERPRISES	1.86	LEE	523768109	36.3700	6,500.00	174,927.47	236,405.0
LEGATO SYSTEMS INC.	0.00) LGTO	524651106	12.9700	6,500.00 13,200.00	174,927.47 418,999.73	171,204.0
LEGG MASON INC.	0.80) LM	524901105	49.9800	9,900.00	261,865.39	494,802.0
LENNAR CORPORATION	0.10	5 LEN	526057104	46.8200	9,900.00 9,500.00	261,865.39 263,394.68	444,790.0
LEUCADIA NATIONAL CORP	0.86	5 LUK	527288104	28.8700	8,200.00 5,800.00 15,900.00	271,092.00 229,397.00 223,277.16	236,734.0
LIFEPOINT HOSPITALS INC.	0.00) LPNT	53219L109	34.0400	5,800.00	229,397.00	197,432.0
LINCARE HOLDINGS INC.	0.00	LNCR	532791100	28.6500	15,900.00	223,277.16	455,535.0
LONGS DRUG STORES INC	2.39	LDG	543162101Q	23.3800	5,600.00 7,600.00	119,643.20	130,928.0 89,756.0
LONGVIEW FIBRE CO	4.06	1 LFB	543213102	11.8100	7,600.00	122,661.31	89,756.0
LTX CORP	0.00) LTXX	502392103	20.9400	7,200.00 7,600.00	202,534.00 288,383.59	150,768.0
LUBRIZOL CORP	2.96	3 LZ	549271104	35.0900	7,600.00	288,383.59	266,684.0
LYONDELL CHEMICAL COMPANY	6.28) LYO	552078107Q	14.3300	17,400.00 17,400.00 14,000.00 8,600.00	415,643.11	249,342.0 1,019,900.0
M&T BANK CORPORATION	1.37	2 MTB	55261F104	72.8500	14,000.00	769,294.32	1,019,900.0
MACROMEDIA INC	0.00) MACR	556100105	17.8000	8,600.00	229,731.93	153,080.0
MACROVISION CORP	0.00) MVSN	555904101	35.2200	7,500.00 10,500.00	522,775.00 221,006.34	264,150.0
MANDALAY RESORT GROUP	0.00) MBG	562567107	21.4000	10,500.00	221,006.34	224,700.0
MANPOWER INC	0.59	3 MAN	56418H100	33.7100	11,300.00 15,600.00	418,248.58 801,643.50	380,923.0
MARSHALL & ILSLEY CORP	1.83	3 MI	571834100	63.2800	15,600.00	801,643.50	987,168.0
MARTIN MARIETTA MATERIALS	1.20	L MLM	573284106	46.6000	7,200.00 10,200.00	268,061.48 271,571.46	335,520.0
McCORMICK & CO	2.00	L MKC	579780206Q	41.9700	10,200.00	271,571.46	428,094.0
MCDATA CORPORATION-A WI	0.00) MCDTA	580031201	24.5000	16,600.00	415,374.00	406,700.0
MDU RESOURCES GROUP	3.26	3 MDU	552690109	28.1500	16,600.00 10,200.00	346,780.74	287,130.0
MEDIA GENERAL INC - CL A	1.36	1 MEG	584404107	49.8300	3,400.00	415,374.00 346,780.74 138,293.32	169,422.0
MENTOR GRAPHICS CORP.	0.00) MENT	587200106	23.5700	9,500.00 10,300.00	94,576.38	223,915.0
MERCANTILE BANC.	2.60	2 MRBK	587405101Q	43.0400	10,300.00	94,576.38 346,512.09	443,312.0
METRIS COMPANIES INC.	0.15	5 MXT	591598107	25.7100	9,400.00 13,750.00	262,109.50 214,710.73	241,674.0
MICREL INCORPORATED	0.00) MCRL	594793101	26.2300	13,750.00	214,710.73	360,662.5
KENNAMETAL INC KORN/FERRY INTERNATIONAL L-3 COMMUNICATIONS HOLDINGS LABRANCHE & CO., INC. LAM RESEARCH CORP LANCASTER COLONY CORP LAND'S END INC LATTICE SEMICON. CORP. LEE ENTERPRISES LEGATO SYSTEMS INC. LEGG MASON INC. LEURANAR CORPORATION LEUCADIA NATIONAL CORP LIFEPOINT HOSPITALS INC. LONGS DRUG STORES INC LONGVIEW FIBRE CO LTX CORP LUBRIZOL CORP LUBRIZOL CORP LYONDELL CHEMICAL COMPANY M&T BANK CORPORATION MACROWEDIA INC MACROVISION CORP MANDALAY RESORT GROUP MANPOWER INC MARSHALL & ILSLEY CORP MARTIN MARIETTA MATERIALS MCCORMICK & CO MCDATA CORPORATION-A WI MDU RESOURCES GROUP MEDIA GENERAL INC - CL A MENTOR GRAPHICS CORP. METRIS COMPANIES INC. MICREL INCORPORATED MICROCHIP TECHNOLOGY INC. MILLENNIUM PHARMACEUTICALS	0.00) MCHP	595017104	38.7400	19,701.00 32,800.00	329,816.21 868,422.45	763,216.7
MILLENNIUM PHARMACEUTICALS	0.00) MLNM	599902103	24.5100	32,800.00	868,422.45	803,928.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - SP4		400 PASSIVE				
	Instrument - COM	COM	MON STOCK				
MILLER (HERMAN) INC MINERALS TECHNOLOGIES INC MIPS TECHNOLOGIES INC CL B MODINE MANUFACTURING CO MOHAWK INDUSTRIES INC. MONTANA POWER CO MPS GROUP INC MURPHY OIL CORP MYLAN LABS NATIONAL COMMERCE FINANCIAL NATIONAL FUEL & GAS NATIONAL INSTRUMENTS CORP. NATIONAL OILWELL INC. NCO GROUP INC. NEIMAN MARCUS GROUP INC-CLAS NETWORKS ASSOCIATES INC. NEUBERGER BERMAN INC NEUBERGER BERMAN INC NEW YORK COMMUNITY BANCORP NOWLE AFFILIATES INC NORDSON CORP NORTH FORK BANK NORTHEAST UTILITIES NSTAR CO. OCEAN ENERGY INC OGE ENERGY CORP OHIO CASUALTY CORP. OLD REPUBLIC INT'L CORP. OLD REPUBLIC INT'L CORP. OLIN CORP ONEOK INC. ONMICARE INC. OUTBACK STEAKHOUSE INC OVERSEAS SHIPHOLDING GROUP OXFORD HEALTH PLANS PACIFIC CENTURY FINL CORP	0.634	MLHR	600544100	23.6600	11,200.00	272,638.02	264,992.00
MINERALS TECHNOLOGIES INC	0.214	MTX	603158106	46.6400	11,200.00 2,900.00 5,800.00 4,900.00 7,800.00 15,400.00 6,700.00 6,700.00 18,600.00 30,150.00 11,700.00 7,600.00	122,889.31	135,256.00 46,284.00 114,317.00 428,064.00 88,550.00 103,530.00 563,668.00
MIPS TECHNOLOGIES INC CL B	0.000	MIPSB	604567206	7.9800	5,800.00	192,286.73	46,284.00
MODINE MANUFACTURING CO	4.286	MODI		23.3300	4,900.00	156,017.73	114,317.00
MOHAWK INDUSTRIES INC.	0.000	MHK	608190104	54.8800	7,800.00	164,475.14	428,064.00
MONTANA POWER CO	0.000	MTP	612085100	5.7500	15,400.00	212,936.95	88,550.00
MPS GROUP INC	0.000	MPS		7.1400	14,500.00	313,581.47	103,530.00
MURPHY OIL CORP	1.784	MUR	626717102Q	84.0400	6,700.00	350,954.64	563,068.00
MYLAN LABS	0.426	MYL	628530107Q	37.5000	18,600.00	392,417.26 702,520.56	697,500.00
NATIONAL COMMERCE FINANCIAL	2.3/1	NCF.	63545P104	25.3000	30,150.00	702,520.56	762,795.00
NATIONAL FUEL & GAS	4.089	NFG	636180101Q	24.7000	11,700.00	259,605.87 146,556.38	288,990.00
NATIONAL INSTRUMENTS CORP.	0.000	NAII	636518102 637071101	37.4600 20.6100	12,000.00	140,550.38	284,696.00
NATIONAL-OILWELL INC.	0.000	MCOC	628858102	22.9000	7,600.00 12,000.00 3,800.00 7,100.00 20,450.00 10,400.00 15,100.00 5,400.00	419,116.28 182,786.38 188,461.20	247,320.00 87,020.00
NETMAN MADOUS CROUD INC.OURS	0.000	NTMC A		31.0700	7 100 00	102,700.30	220,597.00
NETWODER ARROSS GROUP INC CLAS	0.000	META	640938106	25.8500	20 450 00	602 023 80	528,632.50
NEIBERGER BERMAN INC	0.000	NEII		43.9000	10 400 00	692,023.89 451,533.33	456,560.00
NEW YORK COMMINITY BANCORP	2.798	NYCB	649445103	22.8700	15.100.00	292.639.73	345,337.00
NEWPORT CORP	0.103	NEWP	651824104	19.2800	5,400.00	292,639.73 261,491.50	104,112.00
NOBLE AFFILIATES INC	0.453	NBL		35.2900	5,400.00 8,400.00 4,900.00 24,050.00 20,700.00 7,800.00 25,400.00 11,500.00	308.967.99	296,436.00
NORDSON CORP	2.120	NDSN	655663102	26.4100	4,900.00	308,967.99 130,639.69	129,409.00
NORTH FORK BANK	2.625	NFB	659424105	31.9900	24,050.00	540,427.57 261,030.04 328,030.56	769,359.50
NORTHEAST UTILITIES	2.836	NU	664397106	17.6300	20,700.00	261,030.04	364,941.00
NSTAR CO.	4.593	NST	67019E107	44.8500	7,800.00	328,030.56	349,830.00
OCEAN ENERGY INC	0.833	OEI	67481E106	19.2000	25,400.00	561,276.59	487,680.00
OGE ENERGY CORP	5.762	OGE	670837103	23.0800	11,500.00	561,276.59 282,532.40	265,420.00
OHIO CASUALTY CORP.	0.000	OCAS	677240103Q	16.0500	8,900.00 17,600.00	157,697.32	142,845.00
OLD REPUBLIC INT'L CORP.	2.142	ORI	680223104	28.0100	17,600.00	157,697.32 426,604.15	492,976.00
OLIN CORP	4.956	OLN	680665205Q	16.1400	6,400.00	174,480.34	103,296.0
ONEOK INC.	3.475	OKE	682680103Q	17.8400	8,800.00	114,418.79	156,991.9
ONMICARE INC.	0.361	OCR	681904108	24.8800	13,800.00	412,229.44	343,344.0
OUTBACK STEAKHOUSE INC	0.000	OSI	689899102	34.2500	11,350.00	217,453.21	388,737.5
OVERSEAS SHIPHOLDING GROUP	2.666	OSG	690368105	22.5000	6,400.00 8,800.00 13,800.00 11,350.00 5,100.00	174,480.34 114,418.79 412,229.44 217,453.21 112,903.45	114,750.0
OXFORD HEALTH PLANS PACIFIC CENTURY FINL CORP PACIFICARE HEALTH SYSTEM PACKAGING CORP OF AMERICA	0.000	OHP	691471106	30.1400	13,600.00	560,789.78 276,446.97 314,083.06 307,397.94 148,282.62 571,951.62	409,904.0
PACIFIC CENTURY FINL CORP	2.781	BOH	694058108	25.8900	11,400.00	276,446.97	295,146.00
PACIFICARE HEALTH SYSTEM	0.000	PHSY	695112102	16.0000	5,100.00	314,083.06	81,600.00
PACKAGING CORP OF AMERICA	0.000	PKG		18.1500	15,600.00	307,397.94	283,140.00
PAPA JOHN'S INTERNATIONAL	0.000 PO 0.000	PZZA		27.4800	3,400.00	148,282.62	93,432.00
PARK PLACE ENTERTAINMENT COR	0.000	PPE	700690100	9.1700	44,600.00	5/1,951.62	408,982.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP4	32	P 400 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
PATTERSON DENTAL COMPANY PATTERSON-UTI ENERGY INC PAYLESS SHOESOURCE INC PENNZOIL-QUAKER STATE COMPA PENTAIR INC. PEPSIAMERICAS INC PERRIGO CO. PIONEER NATURAL RESOURCES C PITTSTON BRINK'S GROUP PLANTRONICS INC. PLEXUS CORP PMI GROUP INC. POLYCOM INC. POTLATCH CORP. POTOMAC ELECTRIC POWER POWERWAVE TECHNOLOGIES PRECISION CASTPARTS CORP PRICE COMMUNICATIONS CORP PRICE COMMUNICATIONS CORP PRIDE INTERNATIONAL INC. PROTECTIVE LIFE CORP PROTEIN DESIGN LABS INC PROVIDENT FINANCIAL GROUP PUBLIC SERVICE CO OF N MEX PUGET ENERGY INC QUANTUM CORPORATION- DLT & QUESTA CORP R.J. REYNOLDS TOBACCO HOLDI RADIAN GROUP INC. READERS DIGEST ASSOCIATION REPUBLIC SERVICES INC RETEK INC REYNOLDS & REYNOLDS CL-A RF MICRO-DEVICES ROLLINS INC ROSLYN BANCORP INC	0.000	PDCO	703412106	40.9300	10,000.00	141,816.21	409,300.00
PATTERSON-UTI ENERGY INC	0.000	PTEN	703481101		,	214,504.73	263,403.00
PAYLESS SHOESOURCE INC	0.000	PSS	704379106	56.1500	3,300.00	172,342.95	185,295.00
PENNZOIL-QUAKER STATE COMPA	NY 0.692	PZL	709323109	14.4500	11,804.00 7,300.00	224,184.36	170,567.80
PENTAIR INC.	1.972	PNR	709631105Q	36.5100	7,300.00	271,606.85	266,523.00
PEPSIAMERICAS INC	0.289	PAS	71343P200Q	13.8000	23,079.00 10,900.00 14,498.00	348,286.14	318,490.20
PERRIGO CO.	0.000	PRGO	714290103	11.8200	10,900.00		
PIONEER NATURAL RESOURCES C	0.000	PXD	723787107	19.2600	14,498.00	144,097.12 428,665.52	279,231.48
PITTSTON BRINK'S GROUP	0.452	PZB	7257011060	22.1000	8,000.00	289,885.77	176,800.00
PLANTRONICS INC.	0.000	PLT	727493108	25.6400	8,000.00 6,900.00	289,885.77 156,469.42	176,916.00
PLEXUS CORP	0.000	PLXS	729132100	26.5600	6,200.00	156,469.42 83,231.46 281,094.64 418,405.81 174,758.99 367,926.45	164,672.00
PMI GROUP INC.	0.238	PMI	69344M101	67.0100	6,550.00	281,094.64	438,915.50
POLYCOM INC.	0.000	PLCM	73172K104	34.0700	13,300.00	418,405.81	453,130.99
POTLATCH CORP.	2.046	PCH	7376281070	29.3200	4,200.00	174,758.99	
POTOMAC ELECTRIC POWER	4.430	POM	737679100	22.5700	15,900.00	174,758.99 367,926.45	358,863.00
POWERWAVE TECHNOLOGIES	0.000	PWAV	739363109	17.2800	9,500.00	102,289.97	164,160.00
PRECISION CASTPARTS CORP	0.424	PCP	740189105	28.2500	9,500.00 7,600.00	102,289.97 229,224.40	214,700.00
PRICE COMMUNICATIONS CORP	0.000	PR	741437305	19.0900	8,100.00 19,700.00 10,100.00 13,000.00 7,300.00	170,164.21 457,747.97	154,629.00
PRIDE INTERNATIONAL INC.	0.000	PDE	74153Q102	15.1000	19,700.00	457,747.97	297,470.00
PROTECTIVE LIFE CORP	1.935	PL	743674103	28.9300	10,100.00	295,840.75	292,193.01
PROTEIN DESIGN LABS INC	0.000	PDLI	74369L103	32.8000	13,000.00	147,277.16	426,400.00
PROVIDENT FINANCIAL GROUP	3.653	PFGI	743866105	26.2800	7,300.00	335,125.07	191,844.00
PUBLIC SERVICE CO OF N MEX	2.862	PNM	69349H107	27.9500	5,800.00 12,800.00	116,086.46	162,110.00
PUGET ENERGY INC	8.405	PSD	745310102Q	21.8900	12,800.00	116,086.46 342,588.46	280,192.00
QUANTA SERVICES INC.	0.000	PWR	74762E102	15.4300	9,000.00	430,134.61	138,870.00 226,550.00 1,011,111.00
QUANTUM CORPORATION- DLT &	STO 0.000	DSS	747906204	9.8500	9,000.00 23,000.00	444,492.04	226,550.00
QUEST DIAGNOSTICS INC	0.000	DGX	74834L100	71.7100	14,100.00	725,652.30	1,011,111.00
QUESTAR CORP	2.874	STR	748356102Q	25.0500	12,100.00	430,134.61 444,492.04 725,652.30 242,625.94 349,445.21	303,105.00
R.J. REYNOLDS TOBACCO HOLDI	NGS 6.216	RJR	76182K105	56.3000	12,100.00 14,200.00	242,625.94 349,445.21	799,460.00
RADIAN GROUP INC.	0.186	RDN	750236101	42.9500	13,898.00	426,083.43	596,919.10
RATIONAL SOFTWARE CORPORATI	ON 0.000	RATL	75409P202	19.5000	13,898.00 28,700.00	426,083.43 607,047.57	559,650.00
RAYONIER INC.	2.853	RYN	754907103Q	50.4700	4,000.00	179,269.88	201,880.00
READERS DIGEST ASSOCIATION	0.866	RDA	755267101	23.0800	4,000.00 14,800.00 25,000.00	179,269.88 556,432.72 475,385.45	341,584.00
REPUBLIC SERVICES INC	0.000	RSG	760759100	19.9700	25,000.00	475,385.45	499,250.00
RETEK INC	0.000	RETK	76128Q109	29.8700	7,500.00	123,848.66	224,025.00
REYNOLDS & REYNOLDS CL-A	1.814	REY	761695105	24.2500	7,500.00 10,600.00	123,848.66 199,031.24	257,050.00
RF MICRO-DEVICES	0.000	RFMD	749941100	19.2300	24,700.00	657,014.21	474,981.00
ROLLINS INC	1.000	ROL	775711104	20.0000	4,400.00	657,014.21 89,208.75 184,772.58	88,000.00
ROSLYN BANCORP INC	2.685	RSLN	778162107	17.5000	13,050.00	184,772.58	228,375.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
			P 400 PASSIVE				
	Instrument - COM		MMON STOCK				
ROSS STORES INC RPM INC. OHIO RSA SECURITY INC. RUDDICK CORP. SAKS INCORPORATED SANDISK CORP SCANA CORP SCHOLASTIC CORP SCHULMAN (A.) INC. SEI INVESTMENTS CO SEMTECH CORPORATION SENSIENT TECHNOLOGIES SEPRACOR INC. SEQUA CORP - CL A SIERRA PACIFIC RESOURCES SILICON VALLEY BANCSHARES	0.529	ROST	778296103	32.0800	11,800.00	204,083.98	378,544.00
RPM INC. OHIO	3.457	RPM	749685103Q	14.4600	15,175.00	236,122.75	219,430.50
RSA SECURITY INC.	0.000	RSAS	749719100	17.4600	8,300.00	154,620.81	144,918.00
RUDDICK CORP.	2.251		781258108Q	15.9900	6,900.00 21,044.00	115,269.10	110,331.00
SAKS INCORPORATED	0.000	SKS	79377W108	9.3400	21,044.00	584,691.76	196,550.96
SANDISK CORP	0.000		80004C101	14.4000	10,100.00	676,466.00	145,440.00
SCANA CORP	4.311		80589M102Q	27.8300	15,498.00	375,724.29	431,309.34
SCHOLASTIC CORP	0.000		807066105	50.3300	10,100.00 15,498.00 5,200.00	110,921.30	261,716.00
SCHULMAN (A.) INC.	3.956		808194104Q	13.6500	4,300.00	00 100 26	58,695.00
SEI INVESTMENTS CO	0.110		784117103	45.1100	16,000.00	131,180.37	721,760.00
SEMTECH CORPORATION	0.000		816850101	35.6900	10,400.00	349,827.60	371,176.00
SENSIENT TECHNOLOGIES	2.546		81725T100Q	20.8100	7,000.00	142,150.09	145,670.00
SEPRACOR INC.	0.000		817315104	57.0600	11,500.00	576,332.11	656,190.00
SEQUA CORP - CL A	0.000	SQA.A	817320104	47.5200	1,500.00 1,500.00 15,127.00	88,020.45	71,280.00
SIERRA PACIFIC RESOURCES	5.315		826428104	15.0500	15,127.00	319,839.87	227,661.35
SILICON VALLEY BANCSHARES SIX FLAGS INC. SMITH INTERNATIONAL INC	0.000		827064106	26.7300	6,800.00 13,700.00 7,300.00	221,704.89 494,984.75 431,928.90	181,764.00
SIX FLAGS INC.	0.000		83001P109	15.3800	13,700.00	494,984.75	210,706.00
SMITH INTERNATIONAL INC	0.000	SII	832110100	53.6200	7,300.00	431,928.90	391,426.00
SMITH INTERNATIONAL INC SMITHFIELD FOODS INC SMUCKER J M SOLUTIA INC. SONOCO PRODUCTS CO SOTHEBY'S HOLDINGS CL-A SOVEREIGN BANCORP INC SPX CORP. STANCORP FINANCIAL GROUP STERIS CORP	0.000	SFD	832248108	22.0400	16,500.00 3,600.00	242,172.90 86,595.84 287,363.04 418,895.43 162,384.42	363,660.00
SMUCKER J M	1.808	SJM	832696306Q	35.3800	3,600.00	86,595.84	127,368.00
SOLUTIA INC.	0.285	SOI	834376105	14.0200	15,391.00	287,363.04	215,781.82
SONOCO PRODUCTS CO	3.009	SON	835495102	26.5800	14,120.00 9,100.00	418,895.43	375,309.60
SOTHEBY'S HOLDINGS CL-A	0.000	BID	835898107	16.6100	9,100.00	162,384.42	151,151.00
SOVEREIGN BANCORP INC	0.817	SOV	845905108	12.2400	36,600.00 6,000.00	442,695.52	447,984.00
SPX CORP.	0.000	SPW	784635104Q	136.9000	6,000.00	463,382.78	821,400.00
STANCORP FINANCIAL GROUP	0.677	SFG	852891100	47.2500	4,400.00	212,824.18	207,900.00
STERIS CORP	0.000	STE	859152100Q	18.2700	10,300.00	242,109.13	188,181.00
STEWART & STEVENSON SERVICES	S 1.807	SSSS	860342104Q	18.8100	4,200.00	94,932.50	79,002.00
STORAGE TECHNOLOGY CORP	0.000	STK	862111200	20.6700	15,500.00	434,824.90	320,385.00
SUNGARD DATA SYSTEMS	0.000	SDS	867363103	28.9300	41,400.00	613,289.06	1,197,702.00
SUPERIOR INDUSTRIES INTL	1.093	SUP	868168105	40.2500	3,800.00	100,901.22	152,950.00
SWIFT TRANSPORTATION CO.	0.000	SWFT	870756103	21.5100	12,600.00	259,635.45	271,026.00
SYBASE INC.	0.000	SY	871130100	15.7600	14,600.00	315,885.00	230,096.00
SYKES ENTERPRISES	0.000	SYKE	871237103	9.3400	6,000.00	165,511.22	56,040.00
SYLVAN LEARNING SYSTEMS INC	0.000	SLVN	871399101	22.0700	5,700.00	89,614.65	125,799.00
SYMANTEC CORP	0.000	SYMC	871503108	66.3300	10,300.00	280,728.20 289,562.09 293,940.57	683,199.00
SYNOPSYS INC.	0.000	SNPS	871607107	59.0700	8,800.00	289,562.09	519,816.00
TCF FINANCIAL CORP	2.084	TCB	872275102	47.9800	11,400.00	293,940.57	546,972.00
STANCORP FINANCIAL GROUP STERIS CORP STEWART & STEVENSON SERVICE: STORAGE TECHNOLOGY CORP SUNGARD DATA SYSTEMS SUPERIOR INDUSTRIES INTL SWIFT TRANSPORTATION CO. SYBASE INC. SYKES ENTERPRISES SYLVAN LEARNING SYSTEMS INC SYMANTEC CORP SYNOPSYS INC. TCF FINANCIAL CORP TECH DATA CORP	0.000	TECD	878237106	43.2800	8,200.00	298,465.87	354,896.00

Investment Desc I	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP4	S&I	2 400 PASSIVE				
	Instrument - COM	COI	MMON STOCK				
CECUMSEH PRODUCTS CO CL-A CELEFLEX INC CELEFLEX INC CELEFLEX INC CELEFLEX INC CELEFLONE & DATA CHE MONY GROUP INC. CIDEWATER INC CIMBERLAND CO CL-A CITAN CORP COOTSIE ROLL INDUSTRIES, INC CRANSACTION SYSTEMS ARCHITECT CRANSWITCH CORP CRIAD HOSPITALS INC CRIGON HEALTHCARE CORP. CRINITY INDUSTRIES CRIQUENT SEMICONDUCTOR CRISON FOODS INC. CL-A CORNIT INC CONIFI INC CONIFI INC CONIFI INC CONIFI INC CONITED RENTALS INCORPORATED CONITEN INC CONITED RENTALS INCORPORATED CONITEN INC CONIVERSAL CORP-VA CONIVERSAL HEALTH SERVICES CL CONIVERSAL HEALTH SERVICES CL CONIVERSAL CORP-VA CONIVERSAL CORP-VA CONIVERSAL HEALTH SERVICES CL CONIVERSAL HEALTH SERVICES CL CONIVERSAL CORP-VA CONIVERSAL HEALTH SERVICES CL CONIVERSAL CORP-VA CONIVERSAL HEALTH SERVICES CL CONIVERSAL HEALTH SERVICES COMMUNICATIONS CONIVERSAL HEALTH SERVICES CONIVERSAL HEALTH SERVICE	2 528	тесна	878895200	50 6300	2 700 00	140,046.95 209,534.12 368,830.91 264,912.87 443,188.45 101,476.24 358,469.37 346,800.00 194,558.92 589,199.02 392,056.38	136,701.00
TELEFLEX INC	1.437	TFX	879369106Q	47.3100	5.800.00	209.534.12	274,398.00
CELEPHONE & DATA	0.601	TDS	879433100	89.7500	8,700.00	368,830.91	780,825.00
THE MONY GROUP INC.	1.301	MNY	615337102	34.5700	7,000.00	264,912.87	241,990.00
CIDEWATER INC	1.769	TDW	8864231020	33.9000	9,000.00	443,188.45	305,099.99
IMBERLAND CO CL-A	0.000	TBL	887100105	37.0800	5,700.00	101,476.24	211,356.00
CITAN CORP	0.000	TTN	888266103	24.9500	10,300.00	358,469.37	256,985.00
COOTSIE ROLL INDUSTRIES, INC	. 0.716	TR	890516107Q	39.0800	7,478.00	346,800.00	292,240.23
RANSACTION SYSTEMS ARCHITECT	rs 0.000	TSAI	893416107	12.2600	5,400.00	194,558.92	66,204.00
TRANSWITCH CORP	0.000	TXCC	894065101	4.5000	13,500.00	589,199.02	66,204.00 60,750.00
TRIAD HOSPITALS INC	0.000	TRI	89579K109	29.3500	10,653.00 5,300.00	392,056.38	312,665.55 368,085.00
RIGON HEALTHCARE CORP.	0.000	TGH	89618L100	69.4500	5,300.00	195,208.97	368,085.00
RINITY INDUSTRIES	2.650	TRN	896522109	27.1700	6,500.00	242,457.27	176,605.00
RIQUENT SEMICONDUCTOR	0.000	TQNT	89674K103	12.2600	19,234.00	870,513.73	235,808.8
YSON FOODS INC. CL-A	1.385	TSN	902494103	11.5500	51,667.00	655,102.21	176,605.00 235,808.84 596,753.89
JCAR INTERNATIONAL INC	0.000	UCR	90262K109	10.7000	8,300.00	281,052.35	88,810.00
JNIFI INC	0.000	UFI	904677101	7.2500	5,300.00 6,500.00 19,234.00 51,667.00 8,300.00 10,800.00 10,000.00	286,157.84	88,810.00 58,000.00 245,160.00 395,200.00
NITED RENTALS INCORPORATED	0.000	URI	911363109	22.7000	10,800.00	252,908.45	245,160.00
NITRIN INC.	4.048	UTR	913275103	39.5200	10,000.00	301,429.53	395,200.0
NIVERSAL CORP-VA	3.515	UVV	913456109Q	36.4100	4,000.00	148,668.26 199,949.81	145,640.0
NIVERSAL HEALTH SERVICES CL	В 0.000	UHS	913903100	42.7800	4,000.00 8,900.00 17,150.00 7,900.00 19,191.16	199,949.81	380,742.0
TILICORP UNITED INC	4.767	UCU	918005109	25.1700	17,150.00	405,179.95	431,665.5
ALASSIS COMMUNICATIONS INC	0.000	VCI	918866104	35.6200	7,900.00	405,179.95 164,738.38 533,835.30	281,398.0
ALERO ENERGY CORP.	1.049	ATO	91913Y100Q	38.1200	19,191.16	533,835.30	731,567.0
ALSPAR CORP	1.363	VAL	920355104	39.6000	7,300.00	251,152.12 333,172.64	289,080.0
ARCO INTERNATIONAL INC.	0.000	VRC	922122106	14.9800 23.9800	14,158.00	333,1/2.64	212,086.8 241,382.6
ECIREN CORPORALION	4.420	VVC.	92240G101 92532F100	24.5900	7,300.00 14,158.00 10,066.00 11,100.00	205,387.85 318,814.01	272,949.0
TAD CODD	1 520	VKIA	92552F100 92552R109	23.6800	12 100 00	250 600 42	310,208.0
TOURY INTERPRECUNOLOGY INC	0.000	77CH 7.7.T	928298108	19.5000	23 584 00	259,600.43 345,767.42 77,031.02 356,273.84 196,320.02	459,888.0
TOY THE	0.000	V D II	92844S105	13.2500	23,304.00 8 100 00	77 031 02	107,325.0
ADDELL & REED FINANCIAL-CL	1 087	MDB	930059100	32.2000	11 800 00	356 273 84	379,960.0
ALLACE COMPUTER SUCS INC	3 475	WCS	932270101	18.9900	6 100 00	196 320 02	115,839.0
ASHINGTON POST CL. B	1.056	WPO	939640108Q	530.0000	1,429.00	755,455.22	757.370 N
AUSAU-MOSINEE PAPER CORP.	2.809	WMO	943315101	12.1000	7,600.00	120.761.43	757,370.0 91,960.0
EATHERFORD INTERNATIONAL. II	NC 0.000	WFT	947074100	37.2600	1,429.00 7,600.00 17,015.00 7,300.00	486,082.33	633,978.9
EBSTER FINANCIAL CORPORATION	N 2.156	WBST	947890109	31.5300	7,300.00	486,082.33 190,009.33	230,169.0
ESTAMERICA BANCORPORATION VESTERN GAS RESOURCES INC	2.122	WABC	957090103	39.5700	5,100.00 4,800.00	186,672.99 177,400.53	201,807.00
ESTERN GAS RESOURCES INC	0.618	WGR	958259103	32.3200	4 800 00	177 400 53	155,136.00

Investment Desc	Rating Coupor	n Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	_		N STOCK					
	Portfolio Instrument			P 400 PASSIVE MMON STOCK				
	Instrument	- COM	COI	MIMON STOCK				
WESTERN RESOURCES INC.		6.976	WR	959425109	17.2000	10,400.00	201,148.89	178,880.00
WESTWOOD ONE		0.000	NOM (961815107	30.0500	15,900.00	235,593.31	477,795.00
WGL HOLDINGS, INC.		4.334	WGL	92924F106	29.0700	7,200.00	190,406.34	209,304.00
WILLIAMS-SONOMA INC		0.000) WSM	969904101	42.9000	8,400.00	204,149.38	360,360.00
WILMINGTON TRUST CO, DELAW	ARE	3.032	WL	971807102Q	63.3100	4,800.00	270,640.85	303,888.00
WIND RIVER SYSTEMS		0.000) WIND	973149107	17.9100	11,500.00	424,508.99	205,965.01
WISCONSIN ENERGY CORP.		3.546	WEC	976657106Q	22.5600	17,200.00	453,727.15	388,032.00
YORK INTERNATIONAL CORP		1.573	3 YRK	986670107	38.1300	5,800.00	248,927.74	221,154.00
Instrument Total	398					4,542,157.96	114,430,443.24	124,637,808.55
	Instr	rument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
HOSPITALITY PROPERTIES TRU	ST	9.627	HPT	44106M102	29.5000	9,300.00	245,796.00	274,350.00
NEW PLAN EXCEL REALTY TRUS	Г, І	8.661	NXL	648053106Q	19.0500	12,900.00	244,238.50	245,745.00
Instrument Total	2					22,200.00	490,034.50	520,095.00
Portfolio Total	400					4,564,357.96	114,920,477.74	125,157,903.55

Investment Desc I	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP6	S&	P 600 PASSIVE				
	Instrument - COM	CC	MMON STOCK				
4KIDS ENTERTAINMENT INC. 99 CENTS ONLY STORES A.T. CROSS CO. AAR CORPORATION AARON RENTS INC ABM INDUSTRIES INC. ACCREDO HEALTH INC ACTION PERFORMANCE CO ACUITY BRANDS INC ADAPTEC INC ADMINISTAFF INC ADMINISTAFF INC ADVANCED ENERGY INDUSTRIES ADVANCED MARKETING SERVICES ADVANCED TISSUE SCIENCES INC ALUEN TELECOM INC. ALLIANCE SEMICONDUCTOR CORP ALLIANT TECHSYSTEMS INC. ALLHARMA, INCCL A ALPHARMA, INCCL A AMBERICAN FINANCIAL HLDGS INC AMBERICAN ITALIAN PASTA COMPAI AMERICAN MANAGEMENT SYSTEMS ANALOGIC CORP. ANALYSTS INTERNATIONAL CORP ANCHOLES OF PANCHOR BANCORP WISCONSIN INC	0.000	KDE	350865101	20.0300	11,900.00	224,946.88	238,357.00
99 CENTS ONLY STORES	0.000	NDN	65440K106	38.1000	52,099.00 58,700.00	980,056.97	1,984,971.90 346,330.00
A.T. CROSS CO.	0.000	ATX	~	5.9000	58,700.00	390,884.45 604,480.78 272,104.75 567,048.50 795,190.80 694,936.48 149,063.25 554,741.00 2,588,330.41 781,014.05 1,812,493.14 787,950.00 341,071.80 329,124.27 405,234.93 1,037,860.61 565,763.21 865,929.63	346,330.00
AR CORPORATION	1.109	AIR	000361105Q	9.0100	26,600.00 19,400.00	604,480.78	239,666.00
AARON RENTS INC	0.245	RNT	002535201	16.3000	19,400.00	272,104.75	316,220.00
ABM INDUSTRIES INC.	2.105	ABM	000957100	31.3500	23,300.00 26,500.00 22,100.00 17,500.00 40,700.00	567,048.50	730,455.00
ACCREDO HEALTH INC	0.000	ACDO ACDT	00437V104	39.7000 19.9100	26,500.00	795,190.80	1,052,050.00
ACTEL CORPORATION	0.000	ACIL	004934105 004933107	30.6100	17 500 00	140 062 25	440,011.00
ACTION PERFORMANCE CO	0.000	ACIN	004933107 00508Y102	12.1000	40 700 00	554 741 00	492 470 00
ACOITT BRANDS INC	0.000	VIDU. VII	005001102 00651F108	14.5000	103 231 00	2 588 330 41	1 496 849 50
ADMINISTAFF INC	0.000	ASF	007094105	27.4100	103,231.00 26,800.00	781.014.05	734.588.00
ADVANCE PCS	0.000	ADVP	00790K109	29.3500	91,900.00	1.812.493.14	2.697.265.00
ADVANCED ENERGY INDUSTRIES	0.000	AEIS	007973100	26.6400	91,900.00 30,900.00	787,950.00	823,176.00
ADVANCED MARKETING SERVICES	0.219	MKT	00753T105	18.2500	18,800.00 63,600.00 20,100.00	341,071.80	343,100.00
ADVANCED TISSUE SCIENCES INC	. 0.000	ATIS	00755F103	4.3600	63,600.00	329,124.27	277,296.00
ADVO INC.	0.000	AD	007585102	43.0000	20,100.00	405,234.93	864,300.00
AEROFLEX INC	0.000	ARXX	007768104	18.9300	55,400.00 30,500.00	1,037,860.61	1,048,722.00
ALLEN TELECOM INC.	0.000	ALN	018091108	8.5000	30,500.00	565,763.21	259,250.00
ALLIANCE SEMICONDUCTOR CORP	0.000	ALSC	01877H100	12.0800	35,400.00	865,929.63	427,632.00
ALLIANT TECHSYSTEMS INC.	0.000	ATK	018804104	77.2000	24,150.00	755,530.40	1,864,380.00
ALPHA INDUSTRIES INC	0.000	AHAA	020753109	21.8000	44,100.00	1,379,408.01	961,380.00
ALPHARMA, INCCL A	0.680	ALO	020813101Q	26.4500	43,500.00	1,192,968.59	1,150,575.00
AMERICAN FINANCIAL HLDGS INC	2.597	AMF'H	026075101	25.4100	38,700.00	912,538.84	983,367.00
AMERICAN ITALIAN PASTA COMPAI	NY 0.000	PLB	027070101	42.0300	18,200.00	416,500.03	764,946.00
MERICAN MANAGEMENT SYSTEMS	0.000	AMSY	027352103	18.0800	45,500.00	865,7929.63 755,530.40 1,379,408.01 1,192,968.59 912,538.84 416,500.03 1,186,360.64	822,640.00
MALUGIC CURP.	0.727	ALUG	032657207 032681108Q	4 1200	67 100 00	205 007 62	4//,524.00
MCHOD BANCODD WISCONSIN INC	1 860	VBCM	032839102	17.7400	44 100.00	596,294.25 385,087.62 710,003.18 175,053.35 704,288.25	782 334 00
NCHOR BANCORP WISCONSIN INC	2 952	ADCW ACT.	034663104	10.8400	14 800 00	175 053 35	160 432 0
NIXTER INTERNATIONAL INC	0.000	AXE	035290105	29.0100	38 600 00	704 288 25	1 119 786 00
ANNTAYLOR STORES CORP	0.000	ANN	036115103	35.0000	27,800.00	626,053.97	
APOGEE ENTERPRISES INC.	1.390	APOG	037598109	15.8200	44,100.00 14,800.00 38,600.00 27,800.00 26,700.00	457,066.96	422 394 00
APPLEBEES INT'L. INC.	0.204	APPB	037899101	34.2000	39,900.00	755,571.39	1,364,580.00
ANGELICA CORP ANIXTER INTERNATIONAL INC. ANNTAYLOR STORES CORP APOGEE ENTERPRISES INC. APPLEBEES INT'L. INC. APPLICA APPLIED INDUSTRIAL TECH INC. APTAR GROUP INC. ARBITRON INC ARCH CHEMICALS INC.	0.000	APN	03815A106	9.0100	39,900.00 21,400.00	152,376.27	1,364,580.00
APPLIED INDUSTRIAL TECH INC.	2.573	AIT	03820C105	18.6500	38,700.00 35,900.00	688,059.85	721,755.00 1,257,577.00
APTAR GROUP INC.	0.685	ATR	038336103Q	35.0300	35,900.00	918,097.44	1,257,577.00
ARBITRON INC	0.000	ARB	03875Q108	34.1500	28,601.00 21,900.00	767,266.56 431,766.05	976,724.15 508,080.00
ARCH CHEMICALS INC.	3.448	ARJ	03937R102	23.2000	21,900.00	431,766.05	508,080.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP6		P 600 PASSIVE				
	Instrument - COM		MMON STOCK				
ARCTIC CAT INC. ARGOSY GAMING COMPANY ARKANSAS BEST CORP ARMOR HOLDINGS INC ARQULE INC ARTESYN TECHNOLOGIES APTHROCAPE CORP	1.411	ACAT	039670104	17.0000	27,200.00	299,177.18	462,400.00
ARGOSY GAMING COMPANY	0.000		040228108	32.5200	28,400.00	793,496.00	923,568.00
ARKANSAS BEST CORP	0.000		040790107	28.8200	25,300.00	402,820.61	729,146.00
ARMOR HOLDINGS INC	0.000		042260109	26.9900	26,300.00	516,903.70	709,837.00
ARQULE INC	0.000		04269E107	17.0000	16,200.00	280,242.28	275,400.00
ARTESYN TECHNOLOGIES	0.000		043127109	9.3100	32,100.00	694,162.49	298,851.00
ARTHROCARE CORP	0.000		043136100	17.9300	24,000.00	492,304.90	430,320.00
ARTHROCARE CORP ASHWORTH INC ASPECT COMMUNICATIONS CORP ASPEN TECHNOLOGY INC ASTEC INDUSTRIES INC ASTROPOWER INC ATLANTIC COAST AIRLINES HOLD	0.000		04516H101	7.8900	50,400.00	325,826.18	397,656.00
ASPECT COMMUNICATIONS CORP	0.000		04523Q102	3.8800	31,000.00	93,235.84	120,280.00
ASPEN TECHNOLOGY INC	0.000		045327103	16.8000	28,900.00		485,520.00
ASTEC INDUSTRIES INC	0.000		046224101	14.4600	18,500.00	621,579.82	267,510.00
ASTROPOWER INC	0.000		04644A101	40.4300	14,700.00	515,481.65	594,321.00
ATLANTIC COAST AIRLINES HOLD	0.000 NIC		048396105	23.2900	44,700.00	483,167.70	1,041,063.00
ATMI INC ATMI INC ATMOS ENERGY CORP. ATWOOD OCEANICS AUDIOVOX CORP AVANT] CORPORATION AVID TECHNOLOGY INC. AVISTA CORP AWARE INC. AXCELIS TECHNOLOGIES INC AXT INC.	0.000		00207R101	23.8500	31,400.00	610,144.19	748,890.00
ATMOS ENERGY CORP.	5.552		049560105	21.2500	36,800.00	945,816.77	
ATWOOD OCEANICS	0.000	A'I'W	050095108	34.8500	11,300.00	504,621.71 1,093,241.06	393,805.00
AUDIOVOX CORP	0.000	VOXX	050757103	7.4600	28,800.00	1,093,241.06	
AVANT CORPORATION	0.000	AVNT	053487104	20.4900	35,100.00	561,214.30	719,199.00
AVID TECHNOLOGY INC.	0.000	AVID	05367P100	12.1500 13.2600	22,900.00	734,495.43	278,235.00
AVISTA CORP	3.619	AVA	05379B107	8.3000	50,300.00	993,652.34	666,978.00
AVARE INC.	0.000	AWKE	05453N100	12.8900	19,700.00 102,900.00	1,098,852.84 828,248.45	163,510.00
AXCELIS LECHNOLOGIES INC	0.000	ACLS	054540109	14.4300	20,400.00	358,771.70	1,326,381.00 294,372.00
AXI INC.	0.000	AXII	00246W103 054802103	18.3000	36,500.00	248,463.68	667,950.00
AZIAR CORP.	2.400	DEZ	057741100	20.9000	35,100.00	784,801.38	733,590.00
DALLY TOTAL EITHER HIDRE	2.400	DEZ	05873K108	21.5600	28,200.00	850,112.67	607,992.00
DADNES CHOID ING	2 224	D I	067806109	23.9900	19,800.00	357,123.00	475,002.00
DARNES GROUP INC.	0.00	D 1 D 7	068313105	47.0900	21,600.00	531,799.90	1,017,144.00
DARGETT FIIDNITTIDE INDO	5 710	DAKZ	0702031040	14.0100	11,500.00	335,353.25	161,115.00
DE AFROCRACE INC	0.000	DEVA	073302101	9.1700	30,100.00	800,996.52	276,017.00
DE AEROSFACE INC.	0.000	DEAV	05538P104	17.4400	34,000.00	736,123.00	592,960.00
REI FUSE INC-CL R	0.225	BELFE	077347300	25.0500	10,400.00	375,214.32	260,520.00
BELDEN INC	0.758	BMC	077459105	23.5500	24,800.00	799,264.37	584,040.00
AUDIOVOX CORP AVANT] CORPORATION AVID TECHNOLOGY INC. AVISTA CORP AWARE INC. AXCELIS TECHNOLOGIES INC AXT INC. AZTAR CORP. BALDOR ELECTRIC BALLY TOTAL FITNESS HLDGS BARNES GROUP INC. BARRES GROUP INC. BASSETT FURNITURE INDS. BE AEROSPACE INC. BEI TECHNOLOGIES INC BEL FUSE INC-CL B BELDEN INC. BELL MICROPRODUCTS INC BENCHMARK ELECTRONICS INC BIO-TECHNOLOGY GENERAL BLACK BOX CORPORATION	0.00	BELM	078137106	12.6200	14,700.00	237,689.49	185,514.00
BENCHMARK ELECTRONICS INC	0.000	BHE	08160H101	18.9600	15,400.00	523,007.76	291,984.00
BENCHMARK ELECTRONICS INC BIO-TECHNOLOGY GENERAL BLACK BOX CORPORATION	0.000	BTGC	090578105	8.2300	50,500.00		•
BLACK BOX CORPORATION	0.000	BBOX	091826107	52.8800	19,100.00	731,135.15 919,742.29	1,010,008.00
BOSTON COMMUNICATIONS GROUP	0.000	BCGI	100582105	11.3500	13,800.00	335,718.12	156,630.00
BOSTON COMMUNICATIONS GROUP BOSTON PRIVATE FINL HOLDING	0.634	BPFH	101119105	22.0700	21,700.00	465,240.00	478,919.00
	0.031				21,,00.00	100,210.00	1.0,515.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP6	S&	P 600 PASSIVE				
	Instrument - COM		MMON STOCK				
BOWNE & CO INC. BRADY CORPORATION BRIGGS & STRATTON BRIGHTPOINT INC. BROOKS AUTOMATION INC BROOKTROUT INC BROWN SHOE COMPANY INC BRUSH ENGINEERED MATERIALS BUCKEYE TECHNOLOGIES INC.	1.718	BNE	103043105	12.8000	32,300.00	574,889.18	413,440.00
BRADY CORPORATION	2.076	BRC	104674106	36.6000	22,100.00	543,775.14	
BRIGGS & STRATTON	2.904	BGG	109043109Q	42.7000	22,100.00 19,492.00	809,838.79	832,308.39
BRIGHTPOINT INC.	0.000	CELL	109473108	3.1400	40,000.00 16,500.00	133,400.00 624,130.65	125,600.00
BROOKS AUTOMATION INC	0.000	BRKS	11434A100	40.6700	16,500.00	624,130.65	671,055.00
BROOKTROUT INC	0.000	BRKT		6.5000	44,700.00 21,600.00 16,000.00	350,908.57 374,155.89 233,734.03	290,550.00
BROWN SHOE COMPANY INC	2.463	BWS	115736100Q	16.2400	21,600.00	374,155.89	350,784.00
BRUSH ENGINEERED MATERIALS	3.370	BW	117421107	14.2400	16,000.00	233,734.03	227,840.00
BUCKEYE TECHNOLOGIES INC. BUILDING MATERIALS HLDG. COR	0.000	BKI	118255108	11.5000	35,200.00 10,900.00	667,899.63 113,981.44	404,800.00
BUILDING MATERIALS HLDG. COR	RP. 0.000	BMHC	120113105	10.8500	10,900.00	113,981.44	118,265.00
BURLINGTON COAT FACTORY WARE	HO 0.119	BCF.	121579106	16.8000	46,200.00 8,800.00	713,610.34 285,277.30	776,160.00
BUTLER MANUFACTURING CO.	2.599	BBK	123655102	27.7000	8,800.00	285,277.30	243,760.00
COR ELECTRONICS	0.000	CCBT	125010108 124661109	14.5700 22.8500	31,400.00	285,277.30 941,939.68 760,539.39 718,927.96 598,248.69 315,692.22 571,564.70 549,315.31	457,498.00
TABLE DESIGN TECHNOLOGIES	0.202	CDT	126924109	13.6800	42 800 00	718 927 96	585 504 00
TAROT OIL & GAS CORD	0.000	COG	127097103Q	24.0500	31 100 00	598 248 69	747 955 00
CACI INTERNATIONAL INC. CL A	0.000	CACI	127190304	39.4850	25,400.00	315.692.22	1.002.919.00
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	24.6800	30,600.00	571,564.70	755,208.00
CAMBREX CORP.	0.275	CBM	132011107	43.6000	25,200.00	549,315.31	1,098,720.00
CARAUSTAR INDUSTRIES INC.	1.731	CSAR	140909102	6.9300	1,600.00	49,079.55	11,088.00
CARBO CERAMICS, INC.	0.919	CRR	140781105	6.9300 39.1600	14,800.00	460,334.02	579,568.00
CARREKER CORPORATION	0.000	CANI	144433109	5.9000	18,800.00	722,888.20	110,920.00
CASCADE NATURAL GAS CORP.	4.353	CGC	147339105	22.0500	10,900.00	176,397.70	240,345.00
CASEY'S GENERAL STORES INC.	0.536	CASY	147528103	14.9000	47,500.00	584,411.37	707,750.00
CASH AMERICAN INT'L. INC.	0.588	PWN	14754D100	8.5000	24,400.00	269,808.34	207,400.00
CASTLE (A.M.) & CO.	2.926	CAS	148411101	8.2000	7,900.00	49,079.55 460,334.02 722,888.20 176,397.70 584,411.37 269,808.34 176,558.58	64,780.00
CATAPULT COMMUNICATIONS CORF	0.000	CATT	149016107	26.0600	32,600.00 27,100.00	873,077.02	849,556.00
ATO CORP CL A	2.857	CACOA	149205106	18.9000	27,100.00	330,814.08	512,190.00
DI CORP.	0.000	CDI	125071100	19.0000	18,600.00 28,200.00	653,172.33	353,400.0
EC ENTERTAINMENT, INC.	0.000	CEC	125137109	43.3900	28,200.00	476,604.00	1,223,598.0
ENTRAL HUDSON GAS & ELEC.	4.968	CHG	12541M102 154785109	43.4700 19.6400	16,100.00	592,884.57	699,867.0
ENIKAL PARKING CORP.	U.3U3	CPC	155771108	16.7000	16,100.00 35,200.00 11,400.00	1,250,711.05	100 200 0
SUCKEYE TECHNOLOGIES INC. SUILDING MATERIALS HLDG. COR SURLINGTON COAT FACTORY WARE SUTTLER MANUFACTURING CO. C-COR ELECTRONICS CAD TECHNOLOGIES INC. CABLE DESIGN TECHNOLOGIES CABOT OIL & GAS CORP. CALL DIVE INTERNATIONAL INCCL AND CO. CARRAWSTAR INDUSTRIES INC. CARRAWSTAR INDUSTRIES INC. CARREKER CORPORATION CASCADE NATURAL GAS CORP. CASEY'S GENERAL STORES INC. CASHAMERICAN INT'L. INC. CASHAPULT COMMUNICATIONS CORP CATO CORP CL A CONTROL CORP. CEC ENTERTAINMENT, INC. CENTRAL HUDSON GAS & ELEC. CENTRAL PARKING CORP. CENTRAL VERMONT PUB SERV CENTURY ALUMINUM COMPANY CEPHALON INC. CERNER CORP. CHAMPION ENTERPRISES INC. CHECKPOINT SYSTEMS INC. CHEECKPOINT SYSTEMS INC.	5.209 1 <i>1</i> 07	CENX	156431108	13.3600	20 500 00	176,558.58 873,077.02 330,814.08 653,172.33 476,604.00 592,884.57 1,250,711.05 184,060.51 384,785.00	273 880 0
EPHALON INC	0 000	CEPH	156708109	75.5850	49.200.00	384,785.00 2,096,462.82	273,880.0 3,718,782.0
ERNER CORP.	0.000	CERN	156782104	49.9300	33,300.00	748,688.39	1,662,669.0
HAMPION ENTERPRISES INC.	0.000	CHB	158496109	12.3100	46,200.00	246,906.66	568,722.00
THECKPOINT SYSTEMS INC.	0.000	CKP	162825103	13.4000	28,900.00	748,688.39 246,906.66 432,110.86 457,462.60	387,260.00
THEESECAKE FACTORY (THE)	0.000	CAKE	163072101	34.7700	48 750 00	457 462 60	1 695 037 50

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP6	38	P 600 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
CHEMED CORP. CHEMFIRST INC CHEMFIRST INC CHESAPEAKE CORP CHICO'S FAS INC CHITTENDEN CORPORATION CHRISTOPHER & BANKS CORP CIBER INC. CLARCOR INC. CLEVELAND-CLIFFS INC COACHMEN INDUSTRIES INC COCA-COLA BOTTLING COGNEX CORP. COHERENT INC. COHU INC. COMMERCE BANCORP INC COMMERCIAL FEDERAL CORP. COMMERCIAL METALS CO. COMMUNITY FIRST BANKSHARES CONCORD COMMUNICATIONS INC CONSTELLATION BRANDS INC-A COOPER COMPANIES INC. COPART INC CORINTHIAN COLLEGES INC COONSTELLATION BRANDS INC-A COOPER TOMPANIES INC' CORYOLIFE INC COVENTRY HEALTH CARE INC. CRYOLIFE INC CTS CORP. CULLEN/FROST BANKERS INC CUNO INCORPORATED CURATIVE HEALTH SERVICES IN CYGNUS INC. CYGNUS INC.	1.297	CHE	163596109	33.9000	9,600.00	351,851.23	325,440.00
CHEMFIRST INC	1.668	CEM	16361A106	23.9700	14,000.00	351,851.23 328,179.04 346,359.37 654,945.16 887,558.12 819,968.56 1,097,877.34 462,859.10 222,187.03 185,877.47 420,590.55 1,091,290.45 540.012.54	335,580.00
CHESAPEAKE CORP	3.164	CSK	165159104	27.8100	14,900.00	346,359.37	414,369.00
CHICO'S FAS INC	0.000	CHS	168615102	39.7000	27,950.00	654,945.16	1,109,615.00
CHITTENDEN CORPORATION	2.753	CHZ	170228100	27.6000	34,125.00	887,558.12	941,850.00
CHRISTOPHER & BANKS CORP	0.000	CHBS		34.2500	28,950.00	819,968.56	991,537.50
CIBER INC.	0.000	CBR	17163B102	9.4500	67,200.00	1,097,877.34	635,040.00
CLARCOR INC.	1.768	CLC	179895107Q	27.1500	25,600.00	462,859.10	695,040.00
CLEVELAND-CLIFFS INC	2.185	CLF	185896107Q	18.3000	9,700.00	222,187.03	177,510.00
COACHMEN INDUSTRIES INC	1.666	COA	189873102	12.0000	10,600.00	185,877.47	127,200.00
COCA-COLA BOTTLING	2.641	COKE	191098102	37.8600	7,700.00	420,590.55	291,522.00
COGNEX CORP.	0.000	CGNX	192422103	25.6100	42,500.00	1,091,290.45	1,088,425.00
COHERENT INC.	0.000	COHR	192479103	10 7500	01 000 00	1 107 505 64	420 550 00
COMMEDGE DANGORD ING	1.012	COHU	192576106	19.7500 39.3400	21,800.00	540,012.54 1,107,595.64 1,402,515.51 1,236,788.17 404,395.70 957,048.02 210,624.07	430,550.00
COMMERCE BANCORP INC	1 261	CBH	200519106 201647104	23.5000	40,000.00	1,402,515.51	2,541,364.00
COMMERCIAL FEDERAL CORP.	1.301	CFB	201723103	34.9800	12 200 00	1,230,788.17	1,151,500.00
COMMERCIAL METALS CO.	2 902	CMC	203902101	25.6900	13,300.00	067 049 02	1 117 515 00
COMMOND COMMINICATIONS INC	0.002	CCBD	206186108	20.6500	15 000 00	210 624 07	200 750 00
CONCORD COMMONICATIONS INC	0.000	CUMD	207410101	19.9600	24 750 00	446 452 35	494 010 00
CONMED CORPORATION	0.000	CUMD	209341106	19.2500	12 900 00	748 296 72	248 325 0
CONSTRUIATION RRANDS INC.	0.000	STZ	21036P108	42.8500	43 500 00	210,624.07 446,452.35 748,296.72 1,164,642.77 429,716.43 1,122,435.08 949,795.98 717,714.60	1 863 975 00
COOPER COMPANIES INC	0.400	COO	216648402	49.9800	14 600 00	429 716 43	729 708 00
COPART INC	0.000	CPRT	217204106	36.3700	58.700.00	1.122.435.08	2.134.919.00
CORINTHIAN COLLEGES INC	0.000	COCO	218868107	40.8900	21.700.00	949.795.98	887.313.00
CORN PRODUCTS INT'L INC.	1.134	CPO	219023108	35.2500	34.400.00	717.714.60	1,212,600.00
COST PLUS INC	0.000	CPWM	221485105	26.5000	19,900.00	735,570.31	527,350.00
COVENTRY HEALTH CARE INC.	0.000	CVH	222862104	19.9500	62,100.00	776,231.99	1,238,895.00
CRYOLIFE INC	0.000	CRY	228903100	30.0000	19,400.00	540,884.12	582,000.0
CTS CORP.	0.754	CTS	126501105	15.9000	29,000.00	740,942.58	461,100.0
CULLEN/FROST BANKERS INC	2.785	CFR	229899109	30.8800	52,000.00	1,437,905.89	1,605,760.0
CUNO INCORPORATED	0.000	CUNO	126583103	30.5000	15,800.00	419,484.48	481,900.0
CURATIVE HEALTH SERVICES IN	C. 0.000	CURE	231264102	13.5000	12,200.00	717,714.60 735,570.31 776,231.99 540,884.12 740,942.58 1,437,905.89 419,484.48 83,401.84	164,700.0
CYGNUS INC.	0.000	CYGN	232560102	5.2500	17,700.00	258,495.93 745,688.05 1,238,151.33 377,168.35 419,644.96 89,581.09	92,925.0
CYMER INC	0.000	CYMI	232572107	26.7300	27,700.00	745,688.05	740,421.0
O.R. HORTON INC.	0.616	DHI		32.4600	78,099.00	1,238,151.33	2,535,093.5
DATASCOPE CORP	0.589	DSCP		33.9200	15,900.00	377,168.35	539,328.00
CYGNUS INC. CYMER INC D.R. HORTON INC. DATASCOPE CORP DAVOX CORP DELPHI FINANCIAL GROUP CL-A	0.000	DAVX		9.6700	45,400.00	419,644.96	439,018.00
DELPHI FINANCIAL GROUP CL-A	0.840	DFG	247131105	33.3000	2,800.00	89,581.09	93,240.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK					
	Portfolio - SP6	S&					
DELTA & PINE LAND CO. DELTIC TIMBER CORP DENDRITE INTERNATIONAL INC. DIAGNOSTIC PRODUCTS CORP DIGI INTERNATIONAL INC DIME COMMUNITY BANCSHARES DIMON INC. DIONEX CORP. DMC STRATEX NETWORKS, INC. DOWNEY FINANCIAL CORP. DRESS BARN INC. DRIL-QUIP INC DUPONT PHOTOMASKS INC EAST WEST BANCORP INC. EL PASO ELECTRIC COMPANY ELANTEC SEMICONDUCTOR INC ELCOR CORPORATION ELECTRO SCIENTIFIC INDS INC ENERGEN CORP. ENESCO GROUP INC. ENZO BIOCHEM INC. ENZO BIOCHEM INC. ESS TECHNOLOGY ESTERLINE TECHNOLOGIES CORP ETHAN ALLEN INTERIORS INC. EVERGREEN RESOURCES INC EXAR CORP F.Y.I. INCORPORATED FACTORY 2-U STORES INC FACTSET RESEARCH SYSTEMS IN FAIR ISAAC & COMPANY INC. FILENET CORP. FIRST AMERICAN CORP. FIRST BANCORP PR FIRST MIDWEST BANCORP INC. FIRST BANCORP PR FIRST MIDWEST BANCORP INC.	Instrument - COM	CO	MMON STOCK				
DELTA & PINE LAND CO.	0.883	DLP	247357106	22.6300	40,600.00 12,500.00 37,900.00	1,196,166.89	918,778.00
DELTIC TIMBER CORP	0.912	DEL	247850100	27.4000	12,500.00	269,004.48 641,075.70 351,968.83 389,257.44	342,500.00
DENDRITE INTERNATIONAL INC.	0.000	DRTE	248239105	14.0300	37,900.00	641,075.70	531,737.00
DIAGNOSTIC PRODUCTS CORP	0.546	DP	252450101	43.9500	29,000.00	641,075.70 351,968.83 389,257.44 519,040.00 498,173.20 588,489.99 1,030,742.87 678,027.80 354,122.07 574,505.44	1,274,550.00
DIGI INTERNATIONAL INC	0.000	DGII	253798102	6.3700	49,700.00	389,257.44	316,589.00
DIME COMMUNITY BANCSHARES	2.138	DCOM	253922108	28.0600	19,200.00	519,040.00	538,752.00
DIMON INC.	2.777	DMN	254394109	7.2000	70,800.00	498,173.20	509,760.00
DIONEX CORP.	0.000	DNEX	254546104	25.5100	21,500.00	588,489.99	548,465.00
DMC STRATEX NETWORKS, INC.	0.000	STXN	23322L106	7.7800	71,900.00	1,030,742.87	559,382.00
DOWNEY FINANCIAL CORP.	0.872	DSL	261018105	41.2500	27,600.00	678,027.80	1,138,500.00
DRESS BARN INC.	0.000	DBRN	261570105	25.0100	17,100.00	354,122.07	427,671.00
DRIL-QUIP INC	0.000	DRQ	262037104	24.1000	15,700.00	574,505.44	378,370.00
DUPONT PHOTOMASKS INC	0.000	DPMI	26613X101	43.4500	15,500.00	824,207.85	673,475.00
EAST WEST BANCORP INC.	0.466	EWBC	27579R104	25.7500	26,600.00	551,218.01	673,475.00 684,950.00
EL PASO ELECTRIC COMPANY	0.000	EE	283677854	14.5000	50,600.00	738,254.00	733,700.00
ELANTEC SEMICONDUCTOR INC	0.000	ELNT	284155108	38.4000	21,600.00	572,702.41	829,440.00
ELCOR CORPORATION	0.719	ELK	284443108	27.7900	15,700.00 15,500.00 26,600.00 50,600.00 21,600.00 18,300.00 27,600.00 19,200.00	572,702.41 631,099.29	508,557.00
ELECTRO SCIENTIFIC INDS INC	. 0.000	ESIO	285229100 285324109	30.0100	27,600.00	611,014.70 614,426.91	828,276.00
ELECTROGLAS INC.	0.000	EGLS	285324109	14.7700	19,200.00	614,426.91	283,584.00
EMCOR GROUP INC	0.000	EME	29084Q100	45.4000	14,600.00	587,066.00	662,840.00
ENERGEN CORP.	2.839	EGN	29265Ñ108	24.6500	30,500.00	547,431.44	751,825.00
ENESCO GROUP INC.	0.000	ENC	2929731040	6.3000	13,600.00	87,186.45	85,679.99
ENZO BIOCHEM INC.	0.000	ENZ	294100102	23.5000	28,200.00	417,830.39	662,700.00
EPRESENCE INC.	0.000	EPRE	294348107	4.1900	72,400.00	498,586.25	303,356.00
ESS TECHNOLOGY	0.000	ESST	269151106	21.2600	46,700.00	514,426.91 587,066.00 547,431.44 87,186.45 417,830.39 498,586.25 616,669.01 413,238.59	992,842.00
ESTERLINE TECHNOLOGIES CORP	0.000	ESL	297425100	16.0100	19,900.00	413,238.59	318,599.00
ETHAN ALLEN INTERIORS INC.	0.384	ETH	297602104	41.5900	37,900.00	920,904.78	1,576,261.00
EVERGREEN RESOURCES INC	0.000	EVG	299900308	38.6100	18,200.00	659,587.11	702,702.00
EXAR CORP	0.000	EXAR	300645108	20.8500	37,900.00 18,200.00 38,300.00 14,500.00 12,300.00	791,278.00	992,842.00 318,599.00 1,576,261.00 702,702.00 798,555.00
F.Y.I. INCORPORATED	0.000	FYII	302712104	33.5000	14,500.00	452,244.04	485,750.00 246,492.00
FACTORY 2-U STORES INC	0.000	FTUS	303072102	20.0400	12,300.00	491,671.02	246,492.00
FACTSET RESEARCH SYSTEMS IN	C. 0.457	FDS	303075105	34.9500	32,500.00	787,748.17	1,135,875.00
FAIR ISAAC & COMPANY INC.	0.126	FIC	202250104	63.0200	32,500.00 22,500.00	787,748.17 603,312.34	1,135,875.00 1,417,950.00
FILENET CORP	0.000	FILE	316869106	20.2900	34,000.00	738,392.88 472,374.00 906,808.47 1,230,500.50 1,077,320.57 329,584.00	689,860.00
FINANCIAL FEDERAL CORP.	0.000	FIF	317492106	31.2500	16,300.00	472,374.00	509,375.00
FIRST AMERICAN CORP.	1.494	FAF	318522307	18.7400	69,500.00	906,808.47	1,302,430.00
FIRST BANCORP PR	1.824	FBP	318672102	28.5000	44.500.00	1,230,500.50	1,268,250,00
FIRST MIDWEST BANCORP INC.	2.329	FMBI	320867104	29.1900	50.750.00	1.077.320.57	1.481.392.50
FIRST REPUBLIC BANK	0.000	FRC	336158100	24.1500	13,400.00	329,584.00	323.610.00
	0.000	- 1.0			10,100.00	323,331.00	323,020.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
			P 600 PASSIVE				
	Instrument - COM	CC	OMMON STOCK				
FIRSTFED FINANCIAL CORP FLEETWOOD ENT. FLEMING COS FLORIDA ROCK INDS FLOW INTL CORP FOOTSTAR INC FORWARD AIR CORPORATION FOSSIL INC. FOSTER WHEELER LTD. FRANKLIN COVEY CO. FREMONT GENERAL CORP. FRONTIER AIRLINES INC G & K SERV. CL-A GARDNER DENVER MACHINERY GBC BANCORP/CALIFORNIA GENCORP INC GENERAL COMMUNICATION GENESCO INC. GEORGIA GULF CORP GERBER SCIENTIFIC GLOBAL PAYMENTS INC-W/I GOODY'S FAMILY CLOTHING INC GRACO INC. GREAT ATL & PAC TEA GRIFFON CORPORATION GROUP 1 AUTOMOTIVE GYMBOREE CORP HAEMONETICS CORP/MASS HAIN CELESTIAL GROUP HALL KINION & ASSOCIATES IN HANCOCK FABRICS INC HARLAND JOHN H CO HARMAN INTERNATIONAL HARMONIC INC. HEARTLAND EXPRESS INC. HEIDRICK & STRUGGLES INTL HELIX TECHNOLOGY HILB ROGAL & HAMIL. HNC SOFTWARE	0.000	FED	337907109	25.6300	19,900.00	586,554.09	510,037.00
FLEETWOOD ENT.	1.412	FLE	339099103Q	11.3300	25,700.00	442,873.63	291,181.00
FLEMING COS	0.432	FLM	339130106Q	18.5000	42,800.00	632,950.90	791,800.00
FLORIDA ROCK INDS	0.929	FRK	341140101S	36.5800	27,600.00	523,648.79	1,009,608.00
FLOW INTL CORP	0.000	FLOW	343468104	12.3700	14,400.00	148,806.96	178,128.00
FOOTSTAR INC	0.000	FTS	344912100	31.3000	18,800.00	546,428.86	588,440.01
FORWARD AIR CORPORATION	0.000	FWRD	349853101	33.9200	20,600.00	877,513.78	698,752.00
FOSSIL INC.	0.000	FOSL	349882100	21.0000	32,300.00	877,513.78 867,973.33	678,300.00
FOSTER WHEELER LTD.	4.705	FWC	G36535105Q	5.1000	46,200.00	951,248.58 110,992.40	235,620.00
FRANKLIN COVEY CO.	0.000	FC	353469109	6.0300	19,500.00	110,992.40	117,585.00
FREMONT GENERAL CORP.	1.023	FMT	357288109	7.8200	68,600.00	324,092.81 759,240.00 778,600.64	536,452.00
FRONTIER AIRLINES INC	0.000	FRNT	359065109	17.0000	30,400.00	759,240.00	516,800.00
G & K SERV. CL-A	0.216	GKSRA	361268105Q	32.3000	20,200.00	778,600.64	652,460.00
GARDNER DENVER MACHINERY	0.000	GDI	365558105Q	22.3200	14,800.00	190,916.12	330,336.00
GBC BANCORP/CALIFORNIA	1.627	GBCB	361475106	29.5000	13,700.00	190,916.12 439,760.79	404,150.00
GENCORP INC	0.850	GY	368682100Q	14.1100	44,100.00	547,274.77 310,749.75 520,328.89	622,251.00
GENERAL COMMUNICATION	0.000	GNCMA	369385109	8.5300	45,200.00	310,749.75	385,556.00
GENESCO INC.	0.000	GCO	371532102	20.7600	22,700.00	520,328.89	471,252.00
GEORGIA GULF CORP	1.729	GGC	373200203	18.5000	31,300.00	596,412.35	579,050.00
GERBER SCIENTIFIC	3.440	GRB	373730100Q	9.3000	17,600.00	301,500.70	163,680.00
GLOBAL PAYMENTS INC-W/I	0.465	GPN	37940X102	34.4000	35,600.00	722,086.61	1,224,640.00
GOODY'S FAMILY CLOTHING INC	0.000	GDYS	382588101	4.2000	35,100.00	446,877.78	147,420.00
GRACO INC.	1.024	GGG	384109104	39.0500	32,500.00	627,136.03	1,269,125.00
GREAT ATL & PAC TEA	0.000	GAP	390064103Q	23.7800	34,400.00	615,382.53	818,032.00
GRIFFON CORPORATION	0.000	GFF	398433102	15.0000	54,860.00	679,012.92	822,900.00
GROUP 1 AUTOMOTIVE	0.000	GPI	398905109	28.5100	23,600.00	373,253.10	672,836.00
GYMBOREE CORP	0.000	GYMB	403777105	11.9300	21,900.00	261,871.45 741,364.17	261,267.00
HAEMONETICS CORP/MASS	0.000	HAE	405024100	33.9200	24,500.00	741,364.17	831,040.00
HAIN CELESTIAL GROUP	0.000	HAIN	405217100	27.4600	29,800.00	880,317.72	818,308.00
HALL KINION & ASSOCIATES IN	C 0.000	HAKI	406069104	9.3800	200.00	1,606.00	1,876.00
HANCOCK FABRICS INC	1.216	HKF	409900107	13.1500	15,300.00	124,389.72	201,195.00
HARLAND JOHN H CO	1.357	JH	412693103Q	22.1000	28,500.00	573,856.85	629,850.00
HARMAN INTERNATIONAL	0.221	HAR	413086109	45.1000	31,500.00	634,371.70	1,420,650.00
HARMONIC INC.	0.000	HLIT	413160102	12.0200	60,000.00	915,706.71	721,200.00
HEARTLAND EXPRESS INC.	0.000	HTLD	422347104	27.7700	33,100.00	599,870.11	919,187.00
HEIDRICK & STRUGGLES INTL	0.000	HSII	422819102	18.1500	18,900.00	1,224,569.11 847,576.64 311,843.31	343,035.00
HELIX TECHNOLOGY	1.419	HELX	423319102	22.5500	21,400.00	847,576.64	482,570.00
HILB ROGAL & HAMIL.	1.248	HRH	431294107Q	56.0500	14,800.00	311,843.31	829,540.00
HNC SOFTWARE	0.000	HNCS	40425P107	20.6000	34,200.00	826,598.96	704,520.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value					
Group - COMMON STOCK												
			P 600 PASSIVE									
	Instrument - COM	COI	MMON STOCK									
HOLOGIC INC. HOLOGIC INC. HOLOGIC INC. HOLOGIC INC. HOOPER HOLMES INC HOOPER HOLMES INC HOURD INC HOLOGIC												
HOLOGIC INC.	0.000		436440101	9.2900	18,000.00	168,524.63	167,220.00					
HOOPER HOLMES INC	0.335		439104100	8.9500	60,600.00	659,552.29	542,370.00					
HOT TOPIC INC	0.000		441339108	31.3900	21,400.00	710,259.00	671,746.00					
HUDSON UNITED BANCORP	3.623		444165104	28.7000	48,898.00	1,446,410.52	1,403,372.60					
HUFFY CORP	0.000		444356109	6.4000	39,900.00	296,238.60	255,360.00					
HUGHES SUPPLY INC.	1.101		444482103	30.8700	21,600.00	612,844.16	666,792.00					
HUTCHINSON TECH. HYPERION SOLUTIONS CORP.	0.000		448407106	23.2200	20,700.00	357,192.71	480,654.00					
HYPERION SOLUTIONS CORP.	0.000		44914M104	19.8600	34,200.00	905,377.77	679,212.00					
IDEA CORPORATION	1.023		45167R104	34.5000	31,100.00	854,750.93	1,072,950.00					
IDEXX LABS INC.	0.000		45168D104	28.5100	33,500.00	560,951.14	955,085.00					
IHOP CORP.	0.000		449623107	29.3000	1,500.00	24,900.72	43,950.00					
IMAGISTICS INTERNATIONAL IN IMCO RECYCLING INC. IMPATH INC INAMED CORP	1C 0.000		45247T104	12.3500	19,500.00	237,558.54	240,825.01					
IMCO RECYCLING INC.	0.000		449681105	7.1500	700.00	4,057.55	5,005.01					
IMPATH INC	0.000		45255G101	44.5100	14,900.00	759,661.95	663,199.00					
			453235103	30.0700	19,600.00	467,950.00	589,372.00					
INFORMATION HOLDINGS INC.	0.000		456727106	28.3100	21,300.00	730,164.00	603,003.00					
INFORMATION RESOURCES INC	0.000		456905108	8.3000 8.2100	28,700.00	171,002.50 897,971.18	238,210.00					
INPUT/OUTPUT INC. INSIGHT ENTERPRISES INC.	0.000		457652105 45765U103	24.6000	46,300.00 39,200.00		380,123.00					
INSIGHT ENTERPRISES INC. INSITUFORM TECHNOLOGIES CL		INSUA	457667103	25.5800	24,100.00	774,921.82 476,947.59	964,320.00 616,478.00					
INSTITUTORM TECHNOLOGIES CL INSURANCE AUTO AUCTIONS INC			457875102	14.5100	500.00	10,036.85	7,255.00					
INTER-TEL INC.	0.000		458372109	19.2200	23,800.00	341,145.75	457,436.00					
INTERFACE INC		IFSIA	458665106	5.6100	48,900.00	688,552.29	274,329.00					
INTERPACE INC	0.000		458771102	25.9000	14,892.00	355,134.15	385,702.80					
INTERMAGNETICS GENERAL CORE	0.000		461142101	12.8000	33,500.00	483,615.54	428,800.00					
INTERVOICE-BRITE INC.	3.347		460043102	23.9000	18,000.00	361,145.39	430,200.00					
INTO MODITIOODS CORP	0.148		461203101	33.7100	31,100.00	714,474.97	1,048,381.00					
TONTOS INC	0.000		462218108	30.0300	18,300.00	770,369.25	549,549.00					
INTERMAGNETICS GENERAL CORI INTERVOICE-BRITE INC. INTL MULTIFOODS CORP INVACARE CORP. IONICS INC ITRON INC.	0.000		465741106	30.3000	19,100.00	223,626.91	578,730.00					
ITT EDUCATIONAL SERVICES IN			45068B109	36.8700	25,900.00	770,507.37	954,933.00					
J & J SNACK FOODS CORP	0.000		466032109	24.4500	11,200.00	202,108.56	273,840.00					
JACK IN THE BOX INC.	0.000		466367109	27.5400	38,100.00	593,506.25	1,049,274.00					
JAKKS PACIFIC INC.	0.000		47012E106	18.9500	24,200.00	388,743.44	458,590.00					
JEFFRIES GROUP INC	0.472		472319102	42.3100	24,600.00	594,580.32	1,040,826.00					
JLG INDUSTIRES, INC.	0.187		466210101	10.6500	40,500.00	580,629.89	431,325.00					
JO-ANN STORES, INC.		JAS.A	47758P109	7.1500	9,700.00	115,453.91	69,355.00					
K-SWISS INC CL-A	0.180		482686102	33.2500	27,300.00	815,004.82	907,725.00					
K2 INC.	0.000		482732104	7.2100	15,500.00	106,658.60	111,755.00					
KAMAN CORP CL-A		KAMNA	483548103	15.6000	23,600.00	381,956.95	368,160.00					
					•	•	•					

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - SP6	S	P 600 PASSIVE				
	Instrument - COM	CC	OMMON STOCK				
KANSAS CITY SOUTHERN INDS	0.000	KSU	485170302Q	14.1300	54,100.00	880,794.56	764,433.00
KEITHLEY INSTRUMENTS INC KELLWOOD CO. KEY PRODUCTION COMPANY INC	0.887	KEI	487584104	16.9000	15,600.00 25,100.00	727,238.64 671,789.16	263,640.00
KELLWOOD CO.	2.665	KWD		24.0100	25,100.00	671,789.16	602,651.00
KEY PRODUCTION COMPANY INC	0.000	KP		17.0000	13,500.00 23,700.00	290,939.56 481,190.77	229,500.00
KIRBY CORP.	0.000	KEX		27.5500	23,700.00	481,190.77	652,935.00
KOPIN CORP	0.000	KOPN		14.0000	23,700.00 61,400.00 21,700.00 20,100.00 47,500.00 59,000.00	896,312.46	859,600.00
KROLL INC	0.000	KROL		15.1000 48.3800	21,700.00	535,800.29	327,670.00
KKUNUS INC.	0.000	KKUN		17.1500	20,100.00 47 500 00	284,740.74 011 507 06	9/2,438.00
I.A-7-ROV INC	1 649	LZR		21.8200	59 000 00	822 566 08	859,600.00 327,670.00 972,438.00 814,625.00 1,287,380.00
KEY PRODUCTION COMPANY INC KIRBY CORP. KOPIN CORP KROLL INC KRONOS INC. KULICKE & SOFFA INDUSTRIES LA-Z-BOY INC. LABOR READY INC LACLEDE GROUP HLDG. CO. LANCE INC LANDAMERICA FINANCIAL GROUP LANDRY'S RESTAURANTS INC. LANDSTAR SYSTEM INC. LAWSON PRODUCTS LENNOX INTERNATIONAL INC. LIBBEY INC LINDSAY MANUFACTURING CO. LINES 'N THINGS INC. LONE STAR STEAKHOUSE & SALOO	0.000	T.RW		5.1100	44.300.00	822,566.08 183,454.98 372,251.99 402,941.32 505,904.01 420,034.27 282,657.28 282,374.91 921,374.50 473,541.83 347,013.73 1,227,664.45 271,975.37 957,180.00 397,902.99 363,163.88 1,30,781.24 556,119.20	226.373.00
LACLEDE GROUP HLDG. CO.	5.606	LG	505597104	23.9000	18,600.00	372,251.99	444,540.00
LANCE INC	4.478	LNCE	514606102Q	14.2900	28,600.00	402,941.32	408,694.00
LANDAMERICA FINANCIAL GROUP	0.696	LFG	514936103	28.7000	15,300.00	505,904.01	439,110.00
LANDRY'S RESTAURANTS INC.	0.536	LNY	51508L103	18.6500	20,800.00	420,034.27	387,920.00
LANDSTAR SYSTEM INC.	0.000	LSTR	515098101	72.5100	8,300.00	282,657.28	601,833.00
LAWSON PRODUCTS	2.461	LAWS		26.0000	11,300.00	282,374.91	293,800.00
LENNOX INTERNATIONAL INC.	3.917	LII	526107107	9.7000	54,100.00	921,374.50	524,770.00
LIBBEY INC	0.918	LBY	529898108	32.6500	14,800.00	473,541.83	483,220.00
LINDSAY MANUFACTURING CO.	0.723	LNN		19.3500	15,100.00	347,013.73	292,185.00
LINES 'N THINGS INC.	0.000	TIN		25.5000	40,700.00	1,227,664.45	1,037,850.00
LONE STAR STEAKHOUSE & SALOO	N 3.3/1	STAR	542307103	14.8300	24,100.00	2/1,9/5.3/	357,403.00
TIIDVE THE	0.000	TOD		17.6000 5.7100	21,500.00	207 002 00	121 052 00
I.VDAI.I. INC	0.000	T.DT.	550819106	10.0000	18 400 00	363 163 88	184 000 00
MACDERMID INC	0.000	MRD		16.9500	31 000 00	1 130 781 24	525 450 00
MAF BANCORP INC	1.627	MAFB	55261R108	29.5000	24,500.00	556.119.20	722,750.00
MAGNETEK INC	0.000	MAG	559424106	0 0100	21 200 00	202 575 00	101 010 00
MANHATTAN ASSOCIATES INC	0.000	MANH		29.1500	27,300.00	917,553.00	795,795.00
MANITOWOC COMPANY INC.	2.893	MTW	563571108	31.1000	26,200.00	615,605.25	814,820.00
MAPINFO CORP	0.000	MAPS	565105103	15.6900	13,900.00	365,014.00	218,091.00
MARCUS CORPORATION	1.554	MCS	566330106	14.1500	28,200.00	477,996.53	399,030.00
MASSEY ENERGY CO	0.771	MEE	576206106Q	20.7300	72,500.00	283,575.99 917,553.00 615,605.25 365,014.00 477,996.53 711,652.12	1,502,925.00
MATERIAL SCIENCES CORP.	0.000	MSC	576674105	10.1200	600.00	8,119.92	6,072.00
MAXIMUS INC	0.000	MMS		42.0600	23,400.00	880,401.13	984,204.00
MDC HOLDINGS INC	0.740	MDC		37.7900	25,960.00	401,837.69	981,028.40
MEDICIS PHARMACEUTICAL CORP	0.000	MRX		64.5900	29,400.00	1,033,424.70	1,898,946.00
MEMBERWORKS INC	0.000	MBRS	586002107	14.0100	15,000.00	503,869.56	210,150.00
LINES 'N THINGS INC. LONE STAR STEAKHOUSE & SALOO LONE STAR TECHNOLOGIES INC LUBYS INC. LYDALL INC. MACDERMID INC. MAGNETEK INC MARF BANCORP INC MAGNETEK INC MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MAPINFO CORP MARCUS CORPORATION MASSEY ENERGY CO MATERIAL SCIENCES CORP. MAXIMUS INC MCDC HOLDINGS INC MEDICIS PHARMACEUTICAL CORP MEMBERWORKS INC MENTOR CORP/MINN	0.420	MNTR	587188103	28.5600	25,400.00	8,119,92 880,401.13 401,837.69 1,033,424.70 503,869.56 704,146.70	725,424

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK					
	Portfolio - SP6						
	Instrument - COM	CON	MON STOCK				
MERCURY COMPUTER SYSTEMS INC	0.000	MRCY	589378108	39.1100	22,200.00	995,836.31	868,242.00
MERCURY COMPUTER SYSTEMS INC MESA AIR GROUP INC METHODE ELECTRONICS CL-A	0.000	MESA	590479101	7.5200	33,500.00 38,200.00	268,532.71	251,920.00
MESA AIR GROUP INC METHODE ELECTRONICS CL-A METRO ONE TELECOMMUNICATIONS MGI PHARMA INC MICHAELS STORES MICROS SYSTEMS INC. MICROSEMI CORP MID ATLANTIC MEDICAL SERVICE MIDAS INC. MIDWAY GAMES INC. MIDWAY GAMES INC. MIDWEST EXPRESS HOLDINGS INC MILACRON, INC. MOBILE MINI INC. MONACO COACH CORPORATION MRO SOFTWARE INC MUTUAL RISK MANAGEMENT LTD MUTUAL RISK MANAGEMENT LTD MYTUAL RISK MANAGEMENT LTD MASH FINCH CO. NATIONAL PRESTO INDS INC NATIONAL PRESTO INDS INC NATURES SUNSHINE PRODS INC. NAUTICA ENTERPRISES INC. NBTY INC. NDC HEALTH CORP NETEGRITY INC NETWORK EQUIPMENT TECH. INC. NEW ENGLAND BUSINESS SERVICE NEWFIELD EXPLORATION COMPANY	2.500	METHA	591520200	8.0000	38,200.00	381,670.18	305,600.00
METRO ONE TELECOMMUNICATIONS	0.000	MTON	59163F105	30.2500	24,600.00	547,918.50	744,150.00
MGI PHARMA INC	0.000	MOGN	552880106	15.2800	2,200.00	381,670.18 547,918.50 38,704.71 966,666.07 550,485.59 861,577.02 752,381.66 274,290.97	33,616.01
MICHAELS STORES	0.000	MIK	594087108	32.9500	65,600.00	966,666.07	2,161,520.00
MICROS SYSTEMS INC.	0.000	MCRS	594901100	25.1000	19,000.00	550,485.59	476,900.00
MICROSEMI CORP	0.000	MSCC	595137100	29.7000	28,800.00	861,577.02	855,360.00
MID ATLANTIC MEDICAL SERVICE	5 0.000	MDC	59523C107 595626102	22.7000 11.5000	49,500.00	/52,381.66	1,123,650.00
MIDMAY CAMES INC	0.000	MMA	598148104	15.0100	11,900.00	627 770 22	620 010 00
MIDWAI GAMES INC. MIDWEST EXDRESS HOLDINGS INC	0.000	MEH	597911106	14.6000	41,900.00 15,900.00	376 300 56	628,919.00 232,140.00
MILACRON INC	0.000	MZ	598709103Q	15.8100	36 400 00	584 589 11	232,140.00 575,484.00 539,856.00 711,868.50 509,684.00 1,083,950.00
MOBILE MINI INC.	0.000	MINI	60740F105	39.1200	36,400.00 13,800.00	398.268.00	539,856.00
MONACO COACH CORPORATION	0.000	MNC	60886R103	21.8700	32,550.00	405,594.02	711,868.50
MRO SOFTWARE INC	0.000	MROI	55347W105	23.3800	21,800.00	790,911.63	509,684.00
MUELLER INDUSTRIES INC.	0.000	MLI	624756102	33.2500	21,800.00 32,600.00 41,100.00 23,430.00	808,875.57	1,083,950.00
MUTUAL RISK MANAGEMENT LTD	0.547	MM	628351108	7.3000	41,100.00	891,649.15	300,030.00
MYERS INDUSTRIES INC.	1.758	MYE	628464109Q	13.6500	23,430.00	325,268.96	300,030.00 319,819.50
NASH FINCH CO.	1.157	NAFC	631158102	31.1000	12,800.00 6,500.00	242,847.55 242,578.58	398,080.00
NATIONAL PRESTO INDS INC	7.207	NPK	637215104	27.7500	6,500.00	242,578.58	180,375.00
NATURES SUNSHINE PRODS INC.	1.107	NATR	639027101	11.7400	22,600.00	186,283.13	265,324.00
NAUTICA ENTERPRISES INC.	0.000	NAUT	639089101	12.7900	22,600.00 38,200.00 66,900.00	186,283.13 923,486.66 641,794.46	265,324.00 488,578.00 782,730.00 1,140,150.00 648,560.00
NBTY INC.	0.000	NBTY	628782104	11.7000	66,900.00	641,794.46	782,730.00
NDC HEALTH CORP	0.463	NDC	639480102	34.5500	33,000.00	821,526.11	1,140,150.00
NETEGRITY INC	0.000	NETE	64110P107	19.3600 5.4500	33,500.00	049,405.00	048,500.00
NEIWORK EQUIPMENT TECH. INC.	0.000 4 177	NWK	641208103 643872104	19.1500	12 200 00	9,831.13	3,270.00
NEW ENGLAND BUSINESS SERVICE NEWFIELD EXPLORATION COMPANY	0.000	NEA	651290108	35.5100	43 100 00	923,486.66 641,794.46 821,526.11 649,405.00 9,831.13 388,924.85 929,691.08 602,988.19 677,431.81 515,214.24	1 520 491 00
NEWFIELD EXPLORATION COMPANI	0.000 3.846	N.TR	646025106	46.8000	18 100.00	602 988 19	847 080 0
JORTHWEST NATURAL GAS CO	4 941	NWN	667655104	25.5000	25,600.00 23,400.00 23,000.00	677 431 81	652 800 0
NORTHWESTERN CORPORATION	6.033	NOR	668074107	21.0500	23,400.00	515,214.24	492,570.0
NOVEN PHARMACEUTICALS INC	0.000	NOVN	670009109	17.7500	23,000.00	421,841.23	408,250.00
NUEVO ENERGY COMPANY	0.000	NEV	670509108	15.0000	16,200.00	305,070.30	243,000.0
NJ RESOURCES CORP. COMMON NORTHWEST NATURAL GAS CO. NORTHWESTERN CORPORATION NOVEN PHARMACEUTICALS INC NUEVO ENERGY COMPANY NVR INC NYFIX INCORPORATED O'REILLY AUTOMOTIVE INC.	0.000	NVR	62944T105	204.0000	16,200.00 7,800.00	468,046.74	243,000.00 1,591,200.00
NYFIX INCORPORATED	0.000	NYFX	670712108	20.0200	25,300.00 52,700.00	920,973.09	506,506.00 1,921,969.00
O'REILLY AUTOMOTIVE INC.	0.000	ORLY		36.4700	52,700.00	736,700.51	1,921,969.00
OCEANEERING INT'L. INC. OFFSHORE LOGISTICS	0.000	OII		22.1200	21,500.00 22,600.00	378,558.33 414,499.47	475,580.00 401,376.00
OFFSHORE LOGISTICS	0.000	OLOG	676255102	17.7600	22,600.00	414,499.47	401,376.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
OM GROUP, INC. OMNOVA SOLUTIONS INC ON ASSIGNMENT INC ORGANOGENESIS INC. ORTHODONTIC CENTERS OF AMEROSHKOSH B'GOSH CL-A OSHKOSH B'GOSH CL-A OSHKOSH TRUCK CORPORATION OSTEOTECH INC OWENS & MINOR INC. OXFORD INDUSTRIES INC. P.F.CHANGS CHINA BISTRO INC PACIFIC SUNWEAR OF CALIFORN PANERA BREAD CO PAREXEL INT'L CORP. PARK ELECTROCHEMICAL CORP. PATINA OIL & GAS CORP PAXAR CORP. PC-TEL INC PEDIATRIX MEDICAL GROUP INC PEGASUS SOLUTIONS PENFORD CORP. PENTON MEDIA INC PEP BOYS MM & J PERFORMANCE FOOD GROUP COME PERICOM SEMICONDUCTOR CORP PHARMACEUTICAL PRODUCT DEVE PHILADELPHIA SUBURBAN CORP. PHILADELPHIA SUBURBAN CORP. PHILADELPHIA SUBURBAN CORP. PHILADELPHIA SUBURBAN CORP. PHOENIX TECHNOLOGIES LTD PHOTON DYNAMICS INC PHOTRONICS INC. PIEDMONT NATURAL GAS CO INC PIER 1 IMPORTS INC/DEL PINNACLE ENTERTAINMENT, INC PINNACLE SYSTEMS PIONEER STANDARD ELECTRONIC PLAINS RESOURCES INC. POGO PRODUCING CO	Portfolio - SP6 Instrument - COM	S& CO	P 600 PASSIVE MMON STOCK				
OM GROUP, INC.	0.785	OMG	670872100Q	66.1900	23,600.00 39,000.00	521,450.13	1,562,084.00 265,200.00
OMNOVA SOLUTIONS INC	0.000	OMN	682129101	6.8000	39,000.00	277,520.30	265,200.00
ON ASSIGNMENT INC	0.000	ASGN	682159108	22.9700	2,500.00 24,100.00 47,800.00 30,200.00 17,300.00	66,217.09 285,697.73 835,033.24	57,425.00
ORGANOGENESIS INC.	0.000	ORG	685906109	4.8000	24,100.00	285,697.73	115,680.00
ORTHODONTIC CENTERS OF AMER	0.000	OCA	68750P103	30.5000	47,800.00	835,033.24 904,453.83 546,819.20	1,457,900.00
OSHKOSH B'GOSH CL-A	0.572	GOSHA	688222207Q	41.9400	30,200.00	904,453.83 546,819.20 1,996.88 467,941.29	1,266,588.00
OSHKOSH TRUCK CORPORATION	0.717	OTRKB	688239201	48.7500	17,300.00	546,819.20	843,375.00
OSTEOTECH INC	0.000	OSTE	688582105	5.5500	100.00	1,996.88	555.00
OWENS & MINOR INC.	1.513	OMI	690732102Q	18.5000	34,800.00	467,941.29	643,800.00
OXFORD INDUSTRIES INC.	3.559	MXO	691497309				
P.F.CHANGS CHINA BISTRO INC	0.000	PFCB	69333Y108	47.3000	12,700.00	460,343.02 805,106.25 268,371.91 1,177,610.87 396,636.90 417,010.51 567,124.27 438,550.00 844,586.44 598,090.73 36,366.66 881,843.94 574,006.75 930,723.39 925,889.93 729,912.03 644,183.82 568,255.72 408,068.63 430,140.51 504,444.86	600,710.00
PACIFIC SUNWEAR OF CALIFORN	0.000	PSUN	694873100	20.4200	32,800.00	805,106.25	669,776.00
PANERA BREAD CO	0.000	PNRA	69840W108	52.0400	13,500.00	268,371.91	702,540.00
PAREXEL INT'L CORP.	0.000	PRXL	699462107	14.3500	45,600.00	1,177,610.87	654,360.00
PARK ELECTROCHEMICAL CORP.	0.909	PKE	700416209	26.4000	21,600.00	396,636.90	570,240.00
PATINA OIL & GAS CORP	0.581	POG	703224105	27.5000	21,100.00	417,010.51	580,250.00
PAXAR CORP.	0.000	PXR	704227107	14.2000	40,500.00	567,124.27	575,100.00
PC-TEL INC	0.000	PCTI	69325Q105	9.7100	42,100.00	438,550.00	408,791.00
PEDIATRIX MEDICAL GROUP INC	0.000	PDX	705324101	33.9200	23,300.00	844,586.44	790,336.00
PEGASUS SOLUTIONS	0.000	PEGS	705906105	14.2000	45,400.00	598,090.73	644,680.00
PENFORD CORP.	1.927	PENX	707051108	12.4500	3,800.00	36,366.66	47,310.00
PENTON MEDIA INC	1.916	PME	709668107	6.2600	27,600.00	881,843.94	172,776.00
PEP BOYS MM & J	1.574	PBY	713278109Q	17.1500	52,600.00	574,006.75	902,090.00
PERFORMANCE FOOD GROUP COME	PANY 0.000	PFGC	713755106	35.1700	44,500.00	930,723.39	1,565,065.00
PERICOM SEMICONDUCTOR CORP	0.000	PSEM	713831105	14.5000	23,000.00	925,889.93	333,500.00
PHARMACEUTICAL PRODUCT DEVE	ELOP 0.000	PPDI	717124101	32.3100	54,000.00	729,912.03	1,744,740.00
PHILADELPHIA CONS HLDG CO	0.000	PHLY	717528103	37.7100	20,600.00	644,183.82	776,826.00
PHILADELPHIA SUBURBAN CORP.	3.680	PSC	718009608	22.5500	47,748.00	568,255.72	1,076,717.40
PHILLIPS-VAN HEUSEN	1.376	PVH	718592108	10.9000	29,700.00	408,068.63	323,730.00
PHOENIX TECHNOLOGIES LTD	0.000	PTEC	719153108	11.6400	23,800.00	430,140.51	277,032.00
PHOTON DYNAMICS INC	0.000	PHTN	719364101	45.6500	14,500.00 25,400.00	504,444.86 591,556.51	661,925.00
PHOTRONICS INC.	0.000	PLAB	719405102	41 4500			
PIEDMONT NATURAL GAS CO INC	2 NO 4.301	PNY	720186105	35.8000	31,700.00	875,771.79	661,925.00 796,290.00 1,134,860.00
PIER 1 IMPORTS INC/DEL	0.922	PIR	720279108	17.3400	31,700.00 95,000.00 21,100.00 44,700.00 25,800.00	875,771.79 1,186,143.10 310,937.43 1,029,101.89 419,368.36 438,828.87 1,616,547.22	1,647,300.00
PINNACLE ENTERTAINMENT, INC	0.000	PNK	723456109	6.0300	21,100.00	310,937.43	127,233.00
PINNACLE SYSTEMS	0.000	PCLE	723481107	7.9400	44,700.00	1,029,101.89	354,918.00
PIONEER STANDARD ELECTRONIC	CS 0.944	PIOS	723877106	12.7000	25,800.00	419,368.36	327,660.00
PLAINS RESOURCES INC.	0.000	PLX	726540503	24.6100	23,400.00 50,000.00	438,828.87	575,873.99
POGO PRODUCING CO	0.456	PPP	730448107	26.2700	50,000.00	1,616,547.22	1,313,500.00

Group - COMMON STOCK	
Portfolio - SP6 S&P 600 PASSIVE	
Portfolio - SP6 S&P 600 PASSIVE Instrument - COM COMMON STOCK	
2012010 10000000000 1000 1000 1000 1000	05 00
POLARIS INDUSTRIES INC. 1.731 PII 731068102 57.7500 24,700.00 896,332.57 1,426,4 POLYMEDICA CORP 0.000 PLMD 731738100 16.6000 15,300.00 615,298.28 253,9	
POLYMEDICA CORP 0.000 PLMD 731738100 16.6000 15,300.00 615,298.28 253,99 POLYONE CORPORATION 2.551 POL 73179P106 9.8000 85,700.00 903,468.02 839,80	
PODE & TALBOT INC 4.210 POP 732827100 14.2500 15,400.00 233,183.25 219,4	
POPE & TALBOT INC 4.210 POP 732827100 14.2500 15,400.00 233,183.25 219,4 POWER INTEGRATIONS INC 0.000 POWI 739276103 22.8400 28,800.00 517,690.98 657,79	
PRE-PAID LEGAL SVCS 0.000 PPD 740065107 21.9000 22,800.00 514,302.35 499,3	
PRE-PAID LEGAL SVCS 0.000 PPD 740065107 21.9000 22,800.00 514,302.35 499,3 PRESIDENTIAL LIFE 1.945 PLFE 740884101 20.5600 29,000.00 581,740.00 596,2 PRIMA ENERGY CORP 0.000 PENG 741901201 21.7500 12,600.00 279,858.00 274,0	
PRIMA ENERGY CORP 0.000 PENG 741901201 21.7500 12,600.00 279,858.00 274,0	
PRIME HOSPITALITY CORP 0.000 PDQ 741917108 11.0500 50,100.00 866,683.74 553,6	
PRIME HOSPITALITY CORP 0.000 PDQ 741917108 11.0500 50,100.00 866,683.74 553,6 PRIORITY HEALTHCARE CORPORATIO 0.000 PHCC 74264T102 35.1900 45,800.00 783,920.61 1,611,70	
PROFIT RECOVERY GROUP INTERNAT 0.000 PRGX 743168106 8.1500 46,500.00 1,177,627.40 378.9	
PROFIT RECOVERY GROUP INTERNAT 0.000 PRGX 743168106 8.1500 46,500.00 1,177,627.40 378,9 PROGRESS SOFTWARE 0.000 PRGS 743312100 17.2800 37,500.00 301,287.16 648,0	
PROVIDENT BANKSHARES CORPORATI 3.292 PBKS 743859100 24.3000 27,985.00 671,962.84 680,0	
PROVINCE HEALTHCARE COMPANY 0.000 PRHC 743977100 30.8600 26,300.00 953,703.18 811,6	
PROVIDENT BANKSHARES CORPORATI 3.292 PBKS 743859100 24.3000 27,985.00 671,962.84 680,0 PROVINCE HEALTHCARE COMPANY 0.000 PRHC 743977100 30.8600 26,300.00 953,703.18 811,6 PROXIM INC 0.000 PROX 744284100 9.9200 24,000.00 1,028,478.87 238,00	
QRS CORPORATION 0.000 QRSI 74726X105 14.1000 14,300.00 898,950.15 201,6	
QRS CORPORATION 0.000 QRSI 74726X105 14.1000 14,300.00 898,950.15 201,6 QUAKER CHEM CORP 3.980 KWR 747316107Q 20.6000 8,900.00 155,791.02 183,3	40 00
QUANEX CORP 2.261 NX 747620102 28.3000 13,800.00 401,350.12 390,5 QUICKSILVER INC 0.000 ZQK 74838C106 17.2000 27,300.00 699,901.35 469,5 RADIANT SYSTEMS INC 0.000 RADS 75025N102 11.5000 27,300.00 606,922.68 313,9 RADISYS CORPORATION 0.000 RSYS 750459109 19.6600 14,100.00 837,879.57 277,2 RAINBOW TECHNOLOGIES INC 0.000 RNBO 750862104 7.4000 10,000.00 50,650.00 74,0	40.00
QUICKSILVER INC 0.000 ZQK 74838C106 17.2000 27,300.00 699,901.35 469,5	60.00
RADIANT SYSTEMS INC 0.000 RADS 75025N102 11.5000 27,300.00 606,922.68 313,9	50.00
RADISYS CORPORATION 0.000 RSYS 750459109 19.6600 14,100.00 837,879.57 277,2	J6.00
RAINBOW TECHNOLOGIES INC 0.000 RNBO 750862104 7.4000 10,000.00 50,650.00 74,0	00.00
RALCORP HOLDINGS 0.000 RAH 751028101Q 22.7000 28,900.00 554,365.77 656,0 RARE HOSPITALITY INTL INC. 0.000 RARE 753820109 22.5400 20,700.00 516,551.12 466,5 RAYMOND JAMES FINANCIAL INC 1.013 RJF 754730109 35.5200 47,100.00 1,040,073.34 1,672,9	30.00
RARE HOSPITALITY INTL INC. 0.000 RARE 753820109 22.5400 20,700.00 516,551.12 466,5	
RAYMOND JAMES FINANCIAL INC 1.013 RJF 754730109 35.5200 47,100.00 1,040,073.34 1,672,9	
READ-RITE CORP 0.000 RDRT 755246105 6.6100 113,400.00 1,546,507.53 749,5 REGAL BELOIT 2.201 RBC 758750103 21.8000 20,700.00 563,771.63 451,2	
REGAL BELOIT 2.201 RBC 758750103 21.8000 20,700.00 563,771.63 451,2	
REGENERON PHARMACEUTICAL 0.000 REGN 75886F107 28.1600 40,700.00 725,391.67 1,146,1 REGIS CORP 0.465 RGIS 758932107 25.7800 39,500.00 664,428.23 1,018,3	
REGIS CORP 0.465 RGIS 758932107 25.7800 39,500.00 664,428.23 1,018,3	10.00
REHABCARE GROUP INC 0.000 RHB 759148109 29.6000 17,600.00 675,462.83 520,9 RELIANCE STEEL & ALUMINUM 0.914 RS 759509102 26.2500 30,300.00 567,128.40 795,3 REMINGTON OIL & GAS CORP 0.000 ROIL 759594302 17.3000 41,800.00 627,891.12 723,1	50.00
RELIANCE STEEL & ALUMINUM 0.914 RS 759509102 26.2500 30,300.00 567,128.40 795,3	75.00
REMINGTON OIL & GAS CORP 0.000 ROIL 759594302 17.3000 41,800.00 627,891.12 723,1	10.00
RENAL CARE GROUP INC. 0.000 RCI 759930100 32.1000 49,600.00 1,134,007.51 1,592,1	
RESMED INC 0.000 RMD 761152107 53.9200 29,800.00 799,609.23 1,606,8	
RESPIRONICS INC 0.000 RESP 761230101 34.6400 29,300.00 564,524.40 1,014,9 RGS ENERGY GROUP INC 4.787 RGS 74956K104 37.6000 36,100.00 998,255.47 1,357,3 RIGGS NATL CORP WASH DC 1.431 RIGS 766570105 13.9700 27,400.00 466,160.46 382,7 RLI CORP 1.422 RLI 749607107 45.0000 10,000.00 416,772.70 450,00 ROADWAY CORPORATION 0.545 ROAD 769742107 36.7000 22,200.00 492,736.59 814,75	
RGS ENERGY GROUP INC 4.787 RGS 74956K104 37.6000 36,100.00 998,255.47 1,357,3	
RIGGS NATL CORP WASH DC 1.431 RIGS 766570105 13.9700 27,400.00 466,160.46 382,7	
RLI CORP 1.422 RLI 749607107 45.0000 10,000.00 416,772.70 450,00 ROADWAY CORPORATION 0.545 ROAD 769742107 36.7000 22,200.00 492,736.59 814,75	
POLARIS INDUSTRIES INC. 1.731 PII 731068102 57.7500 24,700.00 896,332.57 1,426,4 POLYMEDICA CORP 0.000 PLMP 731738100 16.6000 15,300.00 615,298.28 253,9 POLYMEDICA CORP 0.000 PLMP 731738100 16.6000 15,300.00 615,298.28 253,9 POLYMEDICA CORP 9.8000 85,700.00 903,468.02 839,8 POLY 6.7500 15,400.00 203,468.02 839,8 POLY 6.7500 15,400.00 233,183.25 219,4 POWER INTEGRATIONS INC 0.000 PDM 732827100 14,2500 15,400.00 233,183.25 219,4 POWER INTEGRATIONS INC 0.000 PDM 732827100 22,8400 28,800.00 517,699.88 657.7 PRE-PAID LEGAL SVCS 0.000 PDM 740065107 21.9000 22,800.00 514,002.35 499,3 PRESIDENTIAL LIFE 1.945 PLFE 740884101 20.5600 29,000.00 581,740.00 596.2 PRIME MERGY CORP 0.000 PDM 741951201 21.7500 12,600.00 279,855.00 274.00 PRIME HOSPITALLIFY CORP 0.000 PDM 741951201 21.7500 12,600.00 279,855.00 274.00 PRIME HOSPITALLIFY CORP 0.000 PDM 7419511708 11.0500 5.0100.00 866.683.74 553.6 PRIORITY HEALTHCARE CORPORATIO 0.000 PDM 7424647102 35.1800 45.800.0 783,920.61 1,611.7 PROPIT RECOVERY GROUP INTERNAT 0.000 PRICX 743361306 8.1500 45.800.0 783,920.61 1,611.7 PROPIT RECOVERY GROUP INTERNAT 0.000 PRICX 743312100 17.2800 37.500.0 0.1,871.46 668.0 PROVIDER BANKSHARE COMPANY 0.000 PRICX 743316106 8.1500 46.500.00 1,177,627.40 378.9 PROVIDER BANKSHARE COMPANY 0.000 PRICX 7433161070 20.6000 25.500.00 1.287.14 668.0 CQRS CORPORATION 0.000 PRICX 743261107 0.0	10.00

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	TOCK				
	Portfolio - SP6					
ROBBINS & MYERS INC. ROGERS CORP. ROPER INDUSTRIES INC ROXIO INC RTI INTERNATIONAL METALS RUBY TUESDAY INC RUBOLPH TECHNOLOGIES INC RUSS BERRIE & CO INC RUSSELL CORP RYANS FAMILY STEAK HOUSES RYERSON TULL, INC. RYLAND GROUP INC SALTON INC SSESTECHNOLOGIES INC SCHOOL SPECIALTY INC. SCHWEITZER-MAIDUIT INTL INC SCOTTS COMPANY SCP POOL CORPORATION SCPIE HOLDINGS INC. SEACOR SMIT INC. SELECTIVE INSURANCE GROUP SHAW GROUP SHAW GROUP SHOPKO STORES INC SIERRA HEALTH SERVICES SIMPSON MANUFACTURING CO SKYLINE CORP. SKYWEST INC SLI INC SMITH (A.O.) CORP SOLA INTERNATIONAL INC SOUTH FINANCIAL GROUP, INC SOUTHERN UNION COMPANY SOUTHWEST BANCORP OF TEXAS SOUTHWEST GAS CORP SOUTHWESTERN ENERGY COMPANY SPACELABS MEDICAL INC SPACELABS MEDICAL INC	0.939 RB	N 770196103	23.4100	10,200.00	346,076.12	238,782.00
ROGERS CORP.	0.000 RO	G 775133101	30.3000	16,800.00 30,000.00	664,080.13	509,040.00 1,485,000.00
ROPER INDUSTRIES INC	0.666 RO	P 776696106	49.5000	30,000.00	777,657.24	1,485,000.00
ROXIO INC	0.000 RO	XI 780008108	16.5500	14,952.80 22,900.00	712,699.38 314,487.95 431,009.30 593,229.00 1,028,738.93	247,468.8
RTI INTERNATIONAL METALS	0.000 RT	I 74973W107	9.9500	22,900.00	314,487.95	227,855.00
RUBY TUESDAY INC	0.242 RI	781182100	20.6300	62,600.00 15,900.00	431,009.30	1,291,438.0
RUDOLPH TECHNOLOGIES INC	0.000 RT	EC 781270103	34.3200	15,900.00	593,229.00	545,688.00
RUSS BERRIE & CO INC	3.200 RU	S 782233100	30.0000	38,900.00 11,000.00 35,400.00	1,028,738.93	1,167,000.00
RUSSELL CORP	1.066 RM	L 782352108Q	15.0100	11,000.00	191,523.21	165,110.00 766,410.00 272,502.99 1,054,080.00
RYANS FAMILY STEAK HOUSES	0.000 RY	AN 783519101	21.6500	35,400.00	351,959.65	766,410.00
RYERSON TULL, INC.	1.818 RT	78375P107Q	11.0000	24,773.00 14,400.00 7,300.00 14,100.00	298,133.99	272,502.99
RYLAND GROUP INC	0.218 RY	L 783764103	73.2000	14,400.00	355,880.60	1,054,080.00
SALTON INC	0.000 SF	P 795757103	18.8800	7,300.00	407,925.76	137,824.00 205,437.00
SBS TECHNOLOGIES INC	0.000 SB	SE 78387P103	14.5700	14,100.00	311,494.38	205,437.0
SCHOOL SPECIALTY INC.	0.000 SC	HS 807863105	22.8800	17,300.00 17,900.00	314,966.35	395,824.0 425,125.0 1,342,320.0 653,310.0
SCHWEITZER-MAIDUIT INTL INC	2.526 SW	M 808541106	23.7500	17,900.00	304,433.00	425,125.0
SCOTTS COMPANY	0.000 SM	G 810186106	47.6000	28,200.00	304,433.00 667,252.34 339,613.50 267,014.97 74,714.59 353,412.82 669,534.13 929,996.47	1,342,320.0
SCP POOL CORPORATION	0.000 PO	OL 784028102	27.4500	23,800.00	339,613.50	653,310.0
SCPIE HOLDINGS INC.	1.367 SK	P 78402P104	29.2500	8,900.00	267,014.97	260,325.0
SEACOR SMIT INC.	0.000 CK	н 811904101	46.4000	2,100.00	74,714.59	97,440.0
SEITEL INC	0.000 SE	I 816074306	13.6000	23,300.00	353,412.82	316,880.0
SELECTIVE INSURANCE GROUP	2.761 SI	GI 816300107	21.7300	27,500.00	669,534.13	597,575.0
SHAW GROUP	0.000 SG	R 820280105	23.5000	41,500.00	929,996.47	975,250.0
SHOPKO STORES INC	0.000 SK	0 824911101	9.5000	4,800.00	128,207.05	45,600.0
SIERRA HEALTH SERVICES	0.000 SI	E 826322109	9.5000 8.1000	4,800.00 35,600.00	185,533.66	288,360.0
SIMPSON MANUFACTURING CO	0.000 SS	D 829073105	57.3000	28,900.00	128,207.05 185,533.66 1,481,003.73	1,655,970.0
SKYLINE CORP.	2.232 SK	Y 830830105Q	32.2500		773,195.79	835,275.0
SKYWEST INC	0.314 SK	YW 830879102	25.4500	54,000.00 4,000.00 22,400.00	773,195.79 852,296.07	1,374,300.0
SLI INC	7.662 SL	I 78442T108	2.6100	4,000.00	10,480.00	10,440.0
SMITH (A.O.) CORP	2.666 AO	S 831865209	19.5000	22,400.00	10,480.00 592,252.19	436,800.0
SOLA INTERNATIONAL INC	0.000 SO	L 834092108	19.4000	22,500.00	675,310.74	436,500.0
SONIC CORP	0.000 SO	NC 835451105	36.0000	25,900.00	273,649.42	932,400.0
SOUTH FINANCIAL GROUP, INC	2.478 TS	FG 837841105	17.7500	60,200.00	1,106,072.21	1,068,550.0
SOUTHERN UNION COMPANY	0.000 SU	G 844030106	18.8600	48,720.00	592,252.19 675,310.74 273,649.42 1,106,072.21 695,666.55 798,780.42 267,550.32 299,936.22 491,930.31 1,323,025.44	918,859.2
SOUTHWEST BANCORP OF TEXAS	0.000 SW	BT 84476R109	30.2700	32,100.00	798,780.42	971,667.0
SOUTHWEST GAS CORP	3.668 SW	X 8448951020	22.3500	13,500.00	267,550.32	301,725.0
SOUTHWESTERN ENERGY COMPANY	0.000 SW	N 845467109	10.4000	24,800.00 40,900.00 52,600.00	299,936.22	257,920.00
SPACELABS MEDICAL INC	0.000 SL	MD 846247104	12.1500	40,900.00	491,930.31	496.935.00
SPHERION CORPORATION	0.000 SF	N 848420105	9.7600	F2 600 00	1 202 005 44	F12 276 0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
			P 600 PASSIVE				
			MMON STOCK				
SPS TECHNOLOGIES INC	0.000	ST	784626103	34.9200	13,600.00	593,432.71	474,912.00
ST MARY LAND & EXPLORATION	0.471	MARY	792228108	21.1900	27,600.00	458,959.26	584,844.00
STANDARD MICROSYSTEMS CORP	0.000		853626109	15.5200	14,100.00	216,567.79	218,832.00
STANDARD MOTOR PRODS	2.589		853666105	13.9000	12,600.00	199,580.81	175,140.00
STANDARD REGISTER CO	4.964		853887107	18.5300	27,000.00	377,467.64	500,310.00
STANDARD-PACIFIC CORP	1.315		85375C101	24.3200	29,400.00	387,389.17	715,008.00
STANDEX INTERNATIONAL CORP	3.862		854231107	21.7500	11,000.00	244,205.50	239,250.00
STARTEK INC	0.000		85569C107	18.9500	13,300.00	737,758.93	252,035.00
STATEN ISLAND BANCORP	2.207		857550107	16.3100	66,900.00	571,057.44	1,091,139.00
STEAK N SHAKE COMPANY	0.000		857873103	11.0400	27,400.00	464,171.34	302,496.00
STEEL DYNAMICS INC	0.000		858119100	11.6100	47,300.00	771,682.08	549,153.00
STEEL TECHNOLOGIES INC	1.762		858147101	9.0800	35,200.00	276,298.00	319,616.00
STEIN MART INC.	0.000		858375108	8.3600	46,700.00	642,105.61	390,412.00
STERLING BANCSHARES INC	1.198		858907108	12.5200	41,700.00	570,430.65	522,084.00
STEWART INFO SVCS	0.000		860372101	19.7500	17,000.00	355,216.00	335,750.00
STILLWATER MINING COMPANY	0.000		86074Q102	18.5000	38,000.00	569,599.16	703,000.00
STONE ENERGY CORP	0.000		861642106	39.5000 6.1500	25,400.00	1,053,373.82	1,003,300.00
STRATOS LIGHTWAVE INC.	0.000 3.053		863100103	6.5500	61,786.00	325,310.46	379,983.90
STRIDE RITE CORP STURM RUGER & CO INC	3.053 6.677		863314100Q	11.9800	48,300.00 32,000.00	620,595.94 299,957.18	316,365.00 383,360.00
SUPERTEX INC	0.000	-	864159108 868532102	17.5100	10,200.00	259,957.18	178,602.00
SURMODICS INC	0.000		868873100	36.4600	16,400.00	917,580.00	597,944.00
CITCUITEDANNA DANCCUADEC INC	3.836		869099101	20.8500	38,100.00	708,839.20	794,385.00
SUSQUEHANNA BANCSHARES INC.	0.000		870738101	20.2000	23,300.00	841,324.81	470,660.00
SWIFT ENERGY COMPANY	1.571		78503N107	25.4500	17,050.00	472,754.69	433,922.50
SWIFT ENERGY COMPANY SWS GROUP INC SYBRON DENTAL SPECIALTIES	0.000		871142105	21.5800	36,501.00	611,730.99	787,691.58
SYMMETRICOM INC	0.000		871543104	7.6100	24,400.00	205,664.54	185,684.00
SYNCOR INTL CORP-DEL	0.000		87157J106	28.6400	23,100.00	503,602.60	661,584.00
SYSTEMS & COMPUTER TECH.	0.000		871873105	10.3400	26,000.00	545,932.28	268,840.00
TAKE-TWO INTERACTIVE SOFTWA			874054109	16.1700	36,300.00	704,459.60	586,971.00
TBC CORP	0.000		872180104	13.3900	44,600.00	394,168.42	597,194.00
TECHNE CORPORATION	0.000		878377100	36.8500	40,700.00	1,380,376.05	1,499,795.00
TECHNITROL INC.	0.506	TNL	878555101	27.6200	32,300.00	835,953.21	892,126.00
TELEDYNE TECHNOLOGIES INC	0.000	TDY	879360105	16.2900	30,400.00	453,028.83	495,216.00
TETRA TECH INC.	0.000	TTEK	88162G103	19.9100	50,000.00	727,636.47	995,500.00
TETRA TECHNOLOGIES INC.	0.000	TTI	88162F105	20.9500	15,200.00	352,420.21	318,440.00
TEXAS INDUSTRIES INC	0.813		882491103	36.9000	20,500.00	726,848.26	756,450.00
THE MEN'S WEARHOUSE INC.	0.000		587118100	20.6500	39,500.00	1,043,104.47	815,675.00
THERAGENICS CORPORATION	0.000	TGX	883375107	9.8600	34,400.00	349,532.94	339,184.00

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	TOCK				
	Portfolio - SP6					
	Instrument - COM					
THERMA-WAVE INC THOMAS INDUSTRIES INC THOR INDUSTRIES INC THQ INC THREE-FIVE SYSTEMS INC TIMKEN CO. TOLL BROTHERS INC TOLLGRADE COMMUNICATIONS INC	0.000 TW	AV 88343A108	14.9200	23,800.00	363,497.40	355,096.00
THOMAS INDUSTRIES INC	1.360 TI	I 884425109	25.0000	17,300.00 14,400.00	376,510.85	432,500.00 533,520.00 1,221,444.00 365,930.00
THOR INDUSTRIES INC	0.215 TH	0 885160101	37.0500	14,400.00	307,971.86	533,520.00
THQ INC	0.000 TH	QI 872443403	48.4700	25,200.00 23,000.00	655,466.08 901,314.57 1,028,953.52	1,221,444.00
THREE-FIVE SYSTEMS INC	0.000 TF	S 88554L108	15.9100	23,000.00	901,314.57	365,930.00
TIMKEN CO.	3.213 TK	R 887389104Q	16.1800	59,404.00 36,000.00	1,028,953.52	961,156.72
FOLL BROTHERS INC FOLLGRADE COMMUNICATIONS INC	0.000 TO	L 889478103	43.9000	36,000.00 13,300.00	808,324.93	1,580,400.00
TOLLGRADE COMMUNICATIONS INC	0.000 TL	GD 889542106	33.3500 27.0100	13,300.00	1 060 040 02	1 027 104 00
TOO INC	0.000 IM	BR 115660201 O 890333107	27.5000	38,400.00 30,600.00	416,423.00 1,060,849.92 814,572.00	961,156.72 1,580,400.00 443,555.00 1,037,184.00 841,500.00
FORO CO	0.000 IO 1 066 TT	C 891092108	45.0000	14 000 00	521 647 49	630 000 00
POWER ATTOMOTIVE INC	0 000 TW	R 891707101	9.0300	14,000.00 35,300.00	521,647.49 674,784.18	630,000.00 318,759.00
TREDECAR CORPORATION	0.842 TG	894650100	19.0000	36.600.00	776.657.49	695.400.00
TRENWICK GROUP LTD	1.573 TW	K G9032C109	10.1700	32,600.00	936,585.40	331,542.00
FOLLGRADE COMMUNICATIONS INC FOM BROWN INC FOO INC FOR CO FOWER AUTOMOTIVE INC FREDEGAR CORPORATION FRENWICK GROUP LTD FRIARC COM FRIMBLE NAVIGATION LTD FRIUMPH GROUP INC FRUSTCO BANK CORP. NY JCBH HOLDINGS INC JGI CORP JIL HOLDINGS CORPORATION JIL HOLDINGS CORPORATION JULTIMATE ELECTRONICS INC	0.000 TR	Y 895927101	24.3000	1,400.00	776,657.49 936,585.40 30,778.73 321,859.60 753,600.00 620,566.97 496,878.12	34,020.00
TRIMBLE NAVIGATION LTD	0.000 TR	MB 896239100	16.2100	18,900.00	321,859.60	306,369.00
TRIUMPH GROUP INC	0.000 TG	I 896818101	32.5000	15,700.00	753,600.00	510,250.00
TRUSTCO BANK CORP. NY	4.136 TR	ST 898349105	12.5700	69,345.00 19,900.00	620,566.97	871,666.65
JCBH HOLDINGS INC	0.562 UC	вн 90262Т308	28.4400	19,900.00	496,878.12	565,956.00
JGI CORP	5.298 UG	I 902681105	30.2000	26,700.00 14,600.00	545,347.47 542,368.56	806,340.00
JIL HOLDINGS CORPORATION	5.614 UI	L 902748102	51.3000	14,600.00	542,368.56	748,980.0
JLTIMATE ELECTRONICS INC	0.000 UL	TE 903849107	30.0000	5,600.00 23,600.00	155,671.60	168,000.00
JLTRATECH STEPPER INC	0.000 UT	EK 904034105	16.5200	23,600.00	542,368.56 155,671.60 509,765.03 513,805.91 456,692.82 1,259,984.44	389,872.00
NISOURCE ENERGY CORP	2.199 UN	S 909205106	18.1900	32,900.00	513,805.91	598,451.0
INTER DANKGUADEC INC	0.000 UN 2 107 ID	T 909218109 SI 909907107	12.9000 28.8600	35,600.00 47,300.00	1 250 094 44	1 265 070 0
INITED NATIONI FOODS INC.	0.000 IM	FI 911163103	25.0000	17 500.00	257 607 10	1,305,076.0
JIL HOLDINGS CORPORATION JUTIMATE ELECTRONICS INC JUTRATECH STEPPER INC JUTRATECH STEPPER INC JUTRATECH STEPPER INC JUSTATIONERS INC. JUSTATIONERS INC JUSTATIONERS INC	0.000 N	TR 913004107	33.6500	17,500.00 36,100.00	257,697.19 971,703.62	1 214 765 0
INIVERSAL FOREST PRODUCTS	0.000 CB	PI 913543104	20.9300	22 700 00	351 356 45	475 111 0
JRS CORPORATION	0.000 UR	S 903236107	27.4100	22,700.00 16,800.00	401.033.62	460.488.0
JS FREIGHTWAYS CORP	1.178 US	FC 916906100	31.4000	25,800.00	729,415.41	810,120.0
JS ONCOLOGY INC.	0.000 US	ON 90338W103	7 6/00	93,100.00	1,071,249.95	701,974.0
URS CORPORATION US FREIGHTWAYS CORP US ONCOLOGY INC. VALENCE TECHNOLOGY INC VALANONT INDUSTRIES	0.000 VL	NC 918914102	3.3700	38,100.00	351,356.45 401,033.62 729,415.41 1,071,249.95 974,089.52	128,397.0
ALMONT INDUSTRIES	1.798 VA 0.000 VA	LM 920253101	14.4600	23,600.00	457,579.13 618,414.88	341,256.0
ARIAN MEDICAL SYSTEMS	0.000 VA	R 92220P105	71.2600	23,600.00 33,300.00	618,414.88	2,372,958.0
ARIAN SEMICONDUCTOR EQUIPME	ENT 0.000 VS	EA 922207105	34.5900	32,800.00 28,400.00	658,988.08	1,134,552.0
/EECO INSTRUMENTS INC	0.000 VE	CO 922417100	36.0500	28,400.00	1,015,584.00	1,023,820.00
/ARIAN SEMICONDUCTOR EQUIPME /EECO INSTRUMENTS INC /ERITAS DGC INC. /ERITY INC.	0.000 VT	S 92343P107	18.5000	30,300.00	825,775.17 1,577,295.75	560,550.00
VERITY INC.	0.000 VR	TY 92343C106	20.2500	33,600.00	1,577,295.75	680,400.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - SP6		P 600 PASSIVE				
	Instrument - COM		MMON STOCK				
VIASAT INC.	0.000	VSAT	92552V100	15.6000	21,400.00	560,582.73	333,840.00
VIASYS HEALTHCARE INC	0.000	VAS	92553Q209	20.2100	26,301.00	489,834.05	531,543.22
VICOR CORP	0.000	VICR	925815102	16.2000	41,000.00	853,829.45	664,200.00
VINTAGE PETROLEUM INC.	0.968		927460105Q	14.4500	61,900.00	1,049,046.72	894,455.00
VISUAL NETWORKS INC	0.000	VNWK	928444108	4.6200	61,000.00	263,929.40	281,820.00
VOLT INFO. SCIENCES INC.	0.000		928703107	17.1000	14,800.00	350,109.29	253,080.00
WABASH NATIONAL CORP	0.512		929566107	7.8000	14,900.00	359,571.54	116,220.00
WASHINGTON FEDERAL INC.	3.723		938824109	25.7800	59,100.00	1,049,492.07	1,523,598.00
WASTE CONNECTIONS INC	0.000		941053100	30.9900	26,800.00	783,096.00	830,532.00
WATSCO INC.	0.704		942622200	14.2000	25,300.00	455,349.33	359,260.00
WATTS INDUSTRIES INC. CLASS			942749102Q	15.0000	29,700.00	477,301.63	445,500.00
WD-40 CO	4.052	WDFC	929236107	26.6500	15,200.00	477,301.63 422,920.27 364,690.45	405,080.00
WELLMAN INC	2.324		949702104	15.4900	27,500.00	,	425,975.00
WERNER ENTERPRISES INC	0.411		950755108	24.3000	46,300.00	767,805.10	1,125,090.00
WET SEAL INC		WTSLA	961840105	23.5500	20,950.00	383,275.77	493,372.50
WHITNEY HOLDING CORP	3.466		966612103	43.8500	25,700.00	1,178,038.99	1,126,945.00
WHOLE FOODS MARKET INC	0.000		966837106	43.5600	50,100.00	990,124.81 424,541.87	2,182,356.00
WINNEBAGO INDUSTRIES	0.541		974637100	36.9400	21,500.00		794,210.00
WMS INDUSTRIES INC	0.000		929297109	20.0000	31,300.00	593,766.08	626,000.00
WOLVERINE TUBE CO.	0.000		978093102	11.3500	11,500.00	363,358.75	130,525.00
WOLVERINE WORLD WIDE	1.063		978097103	15.0500	41,300.00	1,016,621.88	621,565.00
WOODWARD GOVERNOR CO.	1.596		980745103	58.2500	11,900.00	1,017,484.98	693,175.00
X-RITE INC	1.175		983857103	8.5100	19,100.00	317,134.22	162,541.00
XTO ENERGY INC.	0.228		98385X106	17.5000	123,150.00	990,698.11	2,155,125.00
YELLOW CORP	0.000		985509108	25.1000	28,900.00	489,444.44 965,640.03	725,390.00
ZALE CORP.	0.000		988858106	41.8800	33,100.00		1,386,228.00
ZEBRA TECHNOLOGIES CORP CL-			989207105	55.5100	33,500.00	1,115,926.12	1,859,585.00
ZENITH NATIONAL INSURANCE C			989390109	27.9400	17,000.00	451,272.17	474,980.00
ZIXIT CORP	0.000	ZIXI	98974P100	5.0600	16,900.00	315,759.73	85,514.00
Instrument Total	575				16,878,202.80	343,937,683.19	374,890,267.80
	Instrument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
COLONIAL PROPERTIES TRUST	8.089		195872106	31.1500	20,600.00	631,881.00	641,690.00
KILROY REALTY CORP	7.308	KRC	49427F108	26.2700	26,600.00	658,077.00	698,782.00
SHURGARD STORAGE CENTERS-A	6.500	SHU	82567D104	32.0000	32,200.00	996,684.00	1,030,400.00
Instrument Total	3				79,400.00	2,286,642.00	2,370,872.00

ASOF02 Date 01/24/2002 Time 21:29:31 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 088

Investment Desc	Rating Coupon	Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			P 600 PASSIVE				
WASHINGTON GROUP INTL.	INC WAR	0.000 WNGWQ	938862117	0.0130	11,972.00	0.00	155.64
Instrument Total	1				11,972.00	0.00	155.64
Portfolio Total	579				16,969,574.80	346,224,325.19	377,261,295.44

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	-		ALTHCARE				
	Instrument - COM		MMON STOCK				
ABBOTT LABORATORIES	1.506	ABT	0028241000	55.7500	47,200.00	2,183,086.59	2,631,399.99
ABBOTT LABORATORIES ALLERGAN PHARMACEUTICALS INCALPHARMA, INCCL A AMERICAN HOME PRODUCTS AMERICAN PHARMACEUTICAL PART	C. 0.479	AGN	018490102Q	75.0500	5.000.00	360,170.00	375,250.00
ALPHARMA, INCCL A	0.680	ALO	020813101Q	26.4500	3,500.00	118,495.00 3,223,337.54 80,000.00	92,575.00 3,430,024.00 104,000.00
AMERICAN HOME PRODUCTS	1.499	AHP	0266091070	61.3600	55,900.00 5,000.00	3,223,337.54	3,430,024.00
AMERICAN PHARMACEUTICAL PART	г 0.000	APPX	02886P109	20.8000	5,000.00	80,000.00	104,000.00
AMERISOURCEBERGEN CORP	0.047	ABC	03073E105	63.5500	3,430.00 30,800.00	175,068.66 1,876,431.48	217,976.50 1,738,351.98
AMGEN INC	0.000	AMGN	031162100	56.4400	30,800.00	1,876,431.48	1,738,351.98
ANDRX GROUP	0.000	ADRX	034553107	70.4100	2,000.00	126,995.00	140,820.00
AMERICAN PHARMACEUTICAL PARC AMERISOURCEBERGEN CORP AMGEN INC ANDRX GROUP BAXTER INTL BECTON DICKINSON & COMPANY	1.081	BAX	071813109Q	53.6300	32,800.00	1,497,278.03 693,074.16	140,820.00 1,759,064.00 669,630.00
BECTON DICKINSON & COMPANY	1.146	BDX	075887109Q	33.1500	20,200.00	693,074.16	669,630.00
BIOGEN INC.	0.000	BGEN	090597105	57.3500	9,900.00 6,750.00	556,012.05 165,862.89	567,765.00
BIOMET INC.	0.000	BMET	090613100	30.9000	6,750.00	165,862.89	208,575.00
BOSTON SCIENTIFIC CORP.	0.000	BSX	101137107	24.1200	17,000.00	279,970.00	410,040.00
BRISTOL-MYERS SQUIBB	2.156	BMY	110122108Q	51.0000	65,000.00	279,970.00 3,601,393.05 483,236.32 169,935.50 176,532.50	3,315,000.00
CARDINAL HEALTH INC.	0.154	CAH	14149Y108Q	64.6600	7,800.00	483,236.32	504,348.00
CHIRON CORP	0.000	CHIR	170040109	43.8400	3,900.00 8,000.00	169,935.50	170,976.00
COR THERAPEUTICS INC	0.000	CORR	217753102	23.9300	8,000.00	176,532.50	191,440.00
COVANCE INC	0.000	CVD	222816100	22.7000	3,700.00	176,532.50 60,133.00 1,421,746.41 216,480.00 92,272.00 556,212.97 529,726.37	83,990.00
ELI LILLY & COMPANY	1.426	TTA	532457108Q	78.5400 46.7600	19,500.00	1,421,746.41	1,531,530.00
EXPRESS SCRIPTS	0.000	ESRX	302182100	24.7400	5,200.00	216,480.00	243,152.00
FIRST HEALTH GROUP CORP.	0.000	FHCC	320960107 345838106	81.9500	4,200.00	92,272.00	103,908.00
CENTYME CODD CEN DIV	0.000	CENT	372917104	59.8600	11,400.00	550,212.97	603,795.00
GENZIME CORP. GEN. DIV.	0.000	CDT	401698105Q	49.8000	17,300.00	729 675 64	861 540 00
HCA THO	0.000	UC)	404119109	38.5400	26,800.00	529,726.37 729,675.64 1,037,994.16	682,404.00 861,540.00 1,032,872.00
HEALTH MOMT ASSOCIATES CL. A	0.207	НΜΔ	421933102	18.4000	5 000.00	1,037,994.16 93,950.00 173,044.10 102,914.00	92,000.00
HEALTH NET	0.000	HNT	42222G108	01 7000	8 500 00	173 044 10	185,130.00
HEALTHSOUTH CORP	0.000	HRC	421924101	14.8200	7.000.00	102,914.00	103,740.00
HUMANA INC.	0.000	HUM	444859102	11.7900	7,000.00 14,300.00	154,341.00	168,597.00
ICN PHARMACEUTICALS	0.895	ICN	4489241000	33.5000	10,000.00	304,350.00	335,000.00
IDEXX LABS INC.	0.000	IDXX	45168D104	28.5100	4 200 00	95 298 20	119,742.00
IMCLONE SYSTEMS	0.000	IMCL	45245W109	46.4600	2,000.00	88,975.00	92,920.00
IMMUNEX CORP	0.000	IMNX	452528102	27.7100	18,000.00	364,816.00	498,780.00
BAXTER INTL BECTON DICKINSON & COMPANY BIOGEN INC. BIOMET INC. BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB CARDINAL HEALTH INC. CHIRON CORP COR THERAPEUTICS INC COVANCE INC ELI LILLY & COMPANY EXPRESS SCRIPTS FIRST HEALTH GROUP CORP. FOREST LABORATORIES INC. GENZYME CORP. GEN. DIV. GUIDANT CORP. HCA INC HEALTH MGMT ASSOCIATES CL A HEALTH NET HEALTHSOUTH CORP HUMANA INC. ICN PHARMACEUTICALS IDEXX LABS INC. IMCLONE SYSTEMS IMMUNEX CORP JOHNSON & JOHNSON KING PHARMACEUTICALS MCKESSON CORP MEDIMMUNE INC MEDTRONIC INC	0.000	IVX	465823102	20.1400			60,420.00
JOHNSON & JOHNSON	1.218	JNJ	478160104Q	59.1000	94,300.00	4,461,212.20	5,573,129.99
KING PHARMACEUTICALS	0.000	KG	495582108	42.1300	12,000.00	4,461,212.20 451,257.10 299,590.00	505,560.00
MCKESSON CORP	0.641	MCK	58155Q103Q		8,000.00	299,590.00	299,200.00
MEDIMMUNE INC	0.000	MEDI	584699102	46.3500	6,900.00	258,424.31 1,988,273.24	319,815.00
MEDTRONIC INC	0.449	MDT	585055106Q	51.2100	43,500.00	1,988,273.24	2,227,635.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - HCP		ALTHCARE				
	Instrument - COM	CO	MMON STOCK				
MERCK & CO INC	2.381	MRK	589331107Q	58.8000	65,300.00	4,705,110.49	3,839,640.00
MILLENNIUM PHARMACEUTICALS	0.000	MLNM	599902103	24.5100	6,000.00	178,800.00	147,060.00
ONMICARE INC.	0.361	OCR	681904108	24.8800	3,000.00	75,111.90	74,640.00
ORATEC INTERVENTIONS INC	0.000	OTEC	68554M108			146,725.10	
OXFORD HEALTH PLANS	0.000	OHP	691471106	30.1400	3,300.00	94,412.75 7,794,992.51	99,462.00
PFIZER INC.	1.104	PFE	717081103Q	39.8500	195,700.00	7,794,992.51	7,798,645.00
PHARMACIA CORPORATION	1.266	PHA	71713U102	42.6500	42,500.00	2,144,626.32	1,812,625.01
PROTEIN DESIGN LABS INC	0.000	PDLI	74369L103		4,000.00	104,420.00	
QUINTILES TRANSNATIONAL COR	P. 0.000	QTRN	748767100	16.0500	6,200.00	131,052.25 1,191,075.73	99,510.00
SCHERING-PLOUGH	1.787	SGP	806605101Q	35.8100			
TENET HEALTHCARE CORP	0.000	THC	88033G100	58.7200	7,300.00	315,364.71	428,656.00
TRIGON HEALTHCARE CORP.	0.000	TGH	89618L100	69.4500	1,200.00	70,689.00	83,340.00
UNITEDHEALTH GROUP INC	0.042	UNH	91324P102A	70.7700	9,800.00	592,444.81	693,546.00
UNIVERSAL HEALTH SERVICES C	L B 0.000	UHS	913903100	42.7800	7,000.00	294,956.00	299,460.00
VISX INC	0.000	EYE	92844S105	13.2500	7,000.00	92,761.00	92,750.00
WATSON PHARMACEUTICALS INC.	0.000	WPI	942683103	31.3900	4,700.00	248,962.94	147,533.01
WRIGHT MEDICAL GROUP INC	0.000	WMGI	98235T107		5,000.00	62,500.00	89,500.00
ZIMMER HOLDINGS INC	0.000	ZMH	98956P102	30.5400	7,290.00	203,317.10	222,636.60
Instrument Total	57				1,088,870.00	47,754,710.08	49,603,384.08
Portfolio Total	57				1,088,870.00	47,754,710.08	49,603,384.08

Group	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Instrument - COM COMMON STOCK		Group - COMMO	N STOCK					
TINSTYLUMENT - COM		Portfolio - TEC						
ACTEL CORPORATION 0.000 COMS 885535104 6.3800 8,700.00 71,564.58 5 ACTEL CORPORATION 0.000 ACTL 004934105 19.9100 700.00 17,309.50 1 ACXION CORP. 0.000 ACTM 005125109 17.4700 2,300.00 53,912.50 4 ADAPTEC INC 0.000 ADPT 00651F108 14.5000 2,500.00 23,723.74 3 ADAPTEC INC 0.000 ADPT 00651F108 14.5000 2,500.00 23,723.74 3 ADAC COMMUNICATIONS INC 0.000 ADPT 006886101 4.6000 20,400.00 350,517.45 9 ADOBE SYSTEMS INC. 0.161 ADBE 00724F1010 31.0500 6,300.00 268,281.50 19 ADOBE SYSTEMS INC. 0.000 ADTD 007386106 25,5200 1,000.00 29,618.64 2 ADVANCED FIBRE COMMUNICATION 0.000 APCT 00754A105 17.6700 2,200.00 47,185.25 3 ADVANCED MICRO DEVICES INC. 0.000 ADD 007974108 49.9500 840.00 50,479.20 4 ADVENT SOFTWARE INC 0.000 ADVS 007974108 49.9500 840.00 50,479.20 4 AFFILIATED COMPUTER SERVICES 0.000 ACS 00818010 106.1300 1,500.00 102.953.00 15 AGILERT TECHNOLOGIES INC 0.000 AD 0.0046U101 28.5100 12.000.00 530,076.35 34 ALLENT TELECOM INC 0.000 ALD 0.8046U101 28.5100 12.000.00 530,076.35 34 ALLENT TELECOM INC 0.000 ALD 0.80846U101 28.5100 12.000.00 530,076.35 34 ALPIHA INDUSTRIES INC 0.000 ALD 0.8087108 18.5000 800.00 12.518.00 ALLIANCE SEMICOMDUCTOR CORP 0.000 ALM 0.80891108 8.5000 800.00 12.518.00 ALLIANCE SEMICOMDUCTOR CORP 0.000 ALM 0.80891108 12.2000 9,900.00 28.253.96 21 AMERICAN MANAGEMENT SYSTEMS 0.000 AMSY 0.27352103 18.8000 1,100.00 16.337.25 1 AMERICAN MANAGEMENT SYSTEMS 0.000 AMSY 0.27352103 18.8000 1,100.00 22.920.50 1 ANGALOGIC CORP 0.000 ALMS 0.32657207 38.5100 300.00 12,731.00 1 ANGALOGIC CORP 0.000 AMSY 0.37352103 18.8000 1,100.00 22.920.50 1 ANGALOGIC CORP 0.000 AMSY 0.37352103 18.8000 1,100.00 22.920.50 1 ANGALOGIC CORP 0.000 AMSY 0.37352103 18.8000 1,100.00 32.417.44 2 ADRIENT STRENATIONAL INC 0.000 AMSY 0.3735100 21.9000 9,000.00 28.553.25 19 ANGALOGIC CORP 0.000 AMSY 0.3735100 21.9000 9,000.00 12.731.00 1 ANGALOGIC CORP 0.000 AMSY 0.3735100 21.9000 9,000.00 12.731.00 1 ANGALOGIC CORP 0.000 AMSY 0.3735100 21.9000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0		Instrument - COM	COI	MMON STOCK				
ACTEL CORPORATION 0.000 ACTL 004934105 19.9100 700.00 17,309.50 1 ACXIOM CORP. 0.000 ACX 005125109 17.4700 2.300.00 53.912.50 4 ADAPTEC INC 0.000 ADDT 00651F108 14.5000 2.500.00 53.912.50 4 ADAPTEC INC 0.000 ADDT 00651F108 14.5000 2.500.00 23.723.74 3 ADAPTEC INC 0.000 ADDT 00651F108 14.5000 2.500.00 350.517.45 9 ADORE SYSTEMS INC. 0.161 ADBE 00724F1010 31.0500 6.300.00 29.618.64 2 ADVANCED FIBRE COMMUNICATION 0.000 ADTN 007388106 25.5200 1.000.00 29.618.64 2 ADVANCED FIBRE COMMUNICATION 0.000 ADTN 007388106 25.5200 1.000.00 29.618.64 2 ADVANCED MICRO DEVICES INC. 0.000 ADN 007903107 15.8600 9,000.00 119.138.92 14 ADVENT SOFTWARE INC 0.000 ADN 007903107 15.8600 9,000.00 119.138.92 14 ADVENT SOFTWARE INC 0.000 ADN 007903107 15.8600 9,000.00 150.479.20 4 AFFILLARDE COMPUTER SERVICES 0.000 AC 008190100 106.1300 1.500.00 102.953.00 15 AGILENT TECHNOLOGIES INC 0.000 AC 00846U101 28.5100 12.000.00 50.479.20 15 AGILENT TECHNOLOGIES INC 0.000 AC 00846U101 28.5100 12.000.00 50.076.35 34 ALLEN TELECOM INC. 0.000 ALC 01877H100 12.85100 12.000.00 50.076.35 34 ALLEN TELECOM INC. 0.000 ALC 01877H100 12.0800 1,100.00 12.518.00 12.417.44 2 ALTERA CORP 0.000 ALGC 01877H100 12.0800 1,100.00 16.337.25 1 ALPIRA INDUSTRIES INC 0.000 AHAA 020753109 21.8000 1,100.00 12.518.00 12.417.44 2 ALTERA CORP 0.000 AMAPY 027352103 18.0800 1,100.00 22.920.50 1 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 414.035.22 41 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 414.035.22 41 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 412.731.00 1.000.00 37.741.25 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 414.035.22 41 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 414.035.22 41 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 414.035.22 41 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 414.035.22 41 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 414.035.22 51 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 414.035.22 51 AMALOGIC CORP. 0.727 ALCOG 032657207 38.5100 300.00 414.035.25 51 AMALOGIC CORP. 0.000	3COM CORP.	0.000	COMS	885535104	6.3800	8,700.00	71,564.58	55,506.00
ACXIOM CORP. ACXIOM CORP. 0.000 ACXM 005125109 17.4700 2,300.00 53,912.50 4 ADAPTEC INC 0.000 ADDT 00651108 14.5000 2,500.00 23,723.74 3 ADC COMMUNICATIONS INC 0.000 ADCT 000886101 4.6000 20,400.00 350,517.45 9 ADDRES YSTEMS INC. 0.161 ADBE 00724F101Q 31.0500 6,300.00 268,281.50 19 ADTRAN INC. 0.000 ADTN 00738A106 25.5200 1,000.00 29,618.64 2 ADVANCED FIBRE COMMUNICATION 0.000 ADTN 00738A106 25.5200 1,000.00 29,618.64 2 ADVANCED MICRO DEVICES INC. 0.000 AMD 007903107 15.8600 9,000.00 119,138.92 14 ADVENT SOFTWARE INC. 0.000 ADDS 007974108 49,9500 840.00 50,479.20 4 AFFILIATED COMPUTER SERVICES 0.000 ACS 008190100 106.1300 1,500.00 102.953.00 15 AGILENT TECHNOLOGIES INC 0.000 ALM 018091108 8.5000 800.00 12.518.00 12.401.00 12.518.00 12.401.00 12.518.00 12.401.00 12.518.00 12.401.00 12.518.00 12.401.00 12.518.00 12.401.00 12.518.00 12.401.00 12.518.00 12.401.00 12.518.00 12.401.00 16.337.25 12.401.00 16.337.25 12.401.00 16.337.25 12.401.00 16.337.25 12.401.00 1	ACTEL CORPORATION	0.000	ACTL	004934105	19.9100	700.00	17,309.50	13,937.00
ADAPTEC INC 0.000 ADPT 00651F108 14.5000 2,500.00 23,723.74 3 ADC COMMUNICATIONS INC 0.000 ADCT 000886101 4.6000 2,400.00 23,000.00 268,2881.50 19 ADORES SYSTEMS INC. 0.161 ADBE 00724F1010 31.0500 6,300.00 268,2881.50 19 ADORES CYSTEMS INC. 0.000 ADTN 00738A106 2.55200 1,000.00 29,618.64 22 ADVANCED FIBRE COMMUNICATION 0.000 APCI 00754A105 17.6700 2,200.00 47,185.25 3 ADVANCED MICRO DEVICES INC. 0.000 ADV 007974108 49.9500 840.00 50,479.20 4 APFILLATED COMPUTER SERVICES 0.000 ADVS 007974108 49.9500 840.00 50,479.20 4 APFILLATED COMPUTER SERVICES 0.000 ACS 008190100 106.1300 1,500.00 12,933.00 102,933.00 15.8411111111111111111111111111111111111	ACXIOM CORP.	0.000	ACXM	005125109	17.4700	2,300.00	53,912.50	40,181.00
ADC COMMUNICATIONS INC 0.000 ADCT 000886101 4.6000 20,400.00 350,517.45 9 ADDOBE SYSTEMS INC. 0.161 ADBE 00724F1010 25.5200 1,000.00 268,281.50 19 ADTRAN INC. 0.000 ADTN 00738A106 25.5200 1,000.00 29,618.64 2 ADVANCED FIRE COMMUNICATION 0.000 APCI 00754A105 17.6700 2,200.00 47,185.25 3 ADVANCED MICRO DEVICES INC. 0.000 AND 007903107 15.8600 9,000.00 119,138.92 14 ADVENT SOFTWARE INC 0.000 ADVS 007974108 14.99500 840.00 50,479.20 4 APFILLATED COMPUTER SERVICES 0.000 ACS 008190100 106.1300 1,500.00 102,953.00 15 AGLIENT TECKINOLOGIES INC 0.000 ACS 008450101 28.5100 12,000.00 530,076.35 34 ALLEN TELECOM INC. 0.000 ALN 018091108 8.5000 800.00 12,518.00 12,000.00 530,076.35 34 ALLEN TELECOM INC. 0.000 ALN 018091108 8.5000 800.00 12,518.00 12	ADAPTEC INC	0.000	ADPT	00651F108	14.5000	2,500.00	23,723.74	36,250.00
ADDEE SYSTEMS INC. 0.100 ADTAN INC. 0.000 ADTN 00738A106 25.5200 1,000.00 29,618.64 2 2 ADVANCED FIBRE COMMUNICATION 0.000 ADTN 00738A106 25.5200 1,000.00 29,618.64 2 2 ADVANCED MICRO DEVICES INC. 0.000 AND 007903107 15.8600 9,000.00 119,138.92 14 ADVANCED MICRO DEVICES INC. 0.000 AND 007903107 15.8600 9,000.00 12,933.00 12 ADVANCED MICRO DEVICES INC. 0.000 AND 007903107 15.8600 9,000.00 12,933.00 15 ADVANCED MICRO DEVICES INC. 0.000 AND 007903107 16.8600 9,000.00 12,933.00 15 AGILENT TECHNOLOGIES INC. 0.000 ACS 008190100 16.1300 1,500.00 12,933.00 15 AGILENT TECHNOLOGIES INC. 0.000 AL 00846U101 28.5100 12,000.00 530,076.35 34 ALLEN TELECOM INC. 0.000 ALN 018091108 8.5000 800.00 12,531.00 12 ALLEN TELECOM INC. 0.000 ALNS 01807100 12.8800 1,100.00 16,337.25 1 ALLEN TELECOM INC. 0.000 ALSC 01877H100 12.8800 1,100.00 16,337.25 1 ALTERA CORP 0.000 ALTR 021441100 12.8800 1,100.00 32,417.44 2 ALTERA CORP 0.000 ALTR 021441100 12.2800 9,900.00 282,523.96 21 AMERICAN MANAGEMENT SYSTEMS 0.000 ANSY 027352103 18.0800 1,100.00 22,920.50 1 ANALOGIC CORP. 0.000 ANSY 027352103 18.0800 1,100.00 22,920.50 1 ANALOGIC CORP. 0.727 ALOG 032654105 44.3900 9,300.00 12,731.00 12 ANALOGIC CORP. 0.727 ALOG 032654207 38.5100 300.00 12,731.00 12 ANALOGIC CORP. 0.727 ALOG 032654207 38.5100 300.00 12,731.00 12 ANALOGIC CORP. 0.000 ANDW 034425108 21.8900 2,000.00 39,701.00 4 ANALYSTS INTERNATIONAL INC. 0.000 ANDW 034425108 21.8900 2,000.00 39,701.00 4 ANALYSTS INTERNATIONAL INC. 0.000 ANDW 03425108 21.8900 2,000.00 39,701.00 4 ANALYSTS INTERNATIONAL INC. 0.000 ANDW 03425108 21.8900 2,000.00 39,701.00 4 ANALYSTS INCREDITION ON ANDW 034425108 21.8900 2,000.00 39,701.00 4 ANALYSTS INCREDITION ON ANDW 034425108 21.8900 2,000.00 39,701.00 4 ANALYSTS INCREDITION ON ANDW 034425108 21.8900 2,000.00 39,701.00 4 ANALYSTS INCREDITION ON ANDW 034425108 21.8900 2,000.00 39,701.00 5 ANALYSTS INCREDITION ON ANDW 034425108 21.8900 2,000.00 39,701.00 5 ANALYSTS INCREDITION ON ANDW 034425108 29.9000 4.500.00 69,700.00 15,678.00 1 ANALOGE	ADC COMMUNICATIONS INC	0.000	ADCT	000886101	4.6000	20,400.00	350,517.45	93,840.00
ADVANCED FIBRE COMMUNICATION 0.000 APCI 007584105 17.6700 2,200.00 47,185.25 3 ADVANCED MICRO DEVICES INC. 0.000 APCI 007543105 17.6700 2,200.00 47,185.25 3 ADVANCED MICRO DEVICES INC. 0.000 APCI 007543105 15.8600 9,000.00 119,138.92 14 APFILIATED COMPUTER SERVICES 0.000 ADVS 007974108 49.9500 840.00 50,479.20 4 ARFILIATED COMPUTER SERVICES 0.000 ADVS 008190100 106.1300 1,500.00 102,953.00 15 ARILLAN TELECOM INC. 0.000 ALM 018091108 8.5000 800.00 12,518.00 ALLILANCE SEMICONDUCTOR CORP 0.000 ALM 018091108 8.5000 800.00 12,518.00 ALLILANCE SEMICONDUCTOR CORP 0.000 ALMA 0207753109 21.8000 1,100.00 16,337.25 1 ALLIPHA INDUSTRIES INC 0.000 ALMA 0207753109 21.8000 1,100.00 22,920.50 1 AMALOG DEVICES 0.000 ALMA 0207353109 21.8000 1,100.00 22,220.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 1 ANALOG DEVICES 0.000 ALM 027352103 18.0800 1,100.00 22,200.50 18.080	ADOBE SYSTEMS INC.	0.161	ADBE	00724F101Q	31.0500	6,300.00	268,281.50	195,615.00
ADVANCED MICRO DEVICES INC. 0.000 AMD 07993107 15.88600 9,000.00 119,138.92 14 ADVENT SOFTWARE INC 0.000 ADVS 07974108 49.9500 840.00 50,479.20 4 ADVENT SOFTWARE INC 0.000 ADVS 07974108 49.9500 840.00 12,953.00 15 AGILENT TECHNOLOGIES INC 0.000 AD 0.0	ADIKAN INC.	0.000	ADIN	00/38A106	45.5400 17.6700	2 200 00	49,018.04 47 105 25	25,520.00
ADVENT SOFTWARE INC	ADVANCED FIBRE COMMUNICATION	0.000	VWD	00754A105	15 8600	2,200.00	110 120 02	142 740 00
AFFILIATED COMPUTER SERVICES 0.000 ACS 008190100 100.1300 1,500.00 102,953.00 15 AGILENT TECHNOLOGIES INC 0.000 AL 01846U101 28.5100 12,000.00 530,076.35 34 ALLENT TECHNOLOGIES INC 0.000 ALN 108091108 8.5000 800.00 12,518.00 ALLIANCE SEMICONDUCTOR CORP 0.000 ALNSC 01877H100 12.0800 1,100.00 16,337.25 1 ALPHA INDUSTRIES INC 0.000 ALNA 020753109 21.8000 1,100.00 32,417.44 2 ALTERA CORP 0.000 ALTR 021441100 21.2200 9,900.00 282,523.96 21 AMERICAN MANAGEMENT SYSTEMS 0.000 AMSY 027352103 18.0800 1,100.00 22,920.50 1 ANALOG DEVICES 0.000 ADI 032654105 44.3900 9,300.00 414,035.22 41 ANALOGIC CORP. 0.727 ALOG 032657207 38.5100 300.00 12,731.00 1 ANALOGIC CORP. 0.768 ANLY 032681108Q 4.1300 700.00 3774.25 ANDREW CORP. 0.000 ANDW 034425108 21.8900 2,000.00 33,774.25 ANDREW CORP. 0.000 ANDW 034425108 21.8900 2,000.00 33,770.00 4 ANIXTER INTERNATIONAL INC. 0.000 AMAT 038222105 40.1000 21,200.00 841,053.25 19 APPLIED MATERIALS INC. 0.000 AMC 038222105 40.1000 21,200.00 841,053.09 85 APPLIED MATERIALS INC. 0.000 AMC 038222105 40.1000 21,200.00 841,053.09 85 ASPENT ALL SOFTWARE CORP 0.000 ARC 038222105 40.1000 21,200.00 841,053.09 85 ASPENT ALL SOFTWARE CORP 0.000 ARC 03822105 40.1000 21,200.00 93,732.57 7 ASCENTIAL SOFTWARE CORP 0.000 ARM 042735100 29,9000 2,500.00 69,264.00 7 ASCENTIAL SOFTWARE CORP 0.000 ARM 042735100 29,9000 2,500.00 69,264.00 7 ASCENTIAL SOFTWARE CORP 0.000 ARM 042735100 29,9000 2,500.00 69,264.00 7 ASCENTIAL SOFTWARE CORP 0.000 ARM 042735100 29,9000 2,500.00 69,7372.57 1 ATMEL CORP 0.000 ARM 042735100 29,9000 11,000.00 154,554.72 88 ASPECT COMMUNICATIONS CORP 0.000 ARM 042735100 29,9000 1,100.00 154,554.72 88 ASPECT COMMUNICATIONS CORP 0.000 ARM 042735100 12,8000 1,000.00 154,554.72 88 AUSPEX SYSTEMS INC. 0.000 ARM 042735100 1,8000 1,000.00 6,979.75 AUDIOUX CORP 0.000 AVM 053499109 12,5000 7,000.00 15,678.00 154,554.72 88 AUJODESK INC. 0.000 AVID 053679100 1,2000 1,000.00 105,342.56 9 AVID TECHNOLOGY INC. 0.000 AVID 053679100 12,1500 7,000.00 11,370	ADVENT SOFTWARE INC.	0.000	ADVS	007974108	49 9500	840 00	50 479 20	41 958 00
AGILENT TECHNOLOGIES INC O.000 A AULEN TELECOM INC. O.000 ALN	AFFILIATED COMPUTER SERVICES	5 0.000	ACS	008190100	106.1300	1,500.00	102.953.00	159,195.00
ALLEN TELECOM INC. 0.000 ALN 018091108 8.5000 800.00 12,518.00 ALLIANCE SEMICONDUCTOR CORP 0.000 ALSC 01877H100 12.0800 1,100.00 16,337.25 1 ALLIANCE SEMICONDUCTOR CORP 0.000 AHAA 020753109 21.8000 1,100.00 32,417.44 2 ALTERA CORP 0.000 AHAA 020753109 21.8000 1,100.00 32,417.44 2 ALTERA CORP 0.000 AHAA 021441100 21.2200 9,900.00 282,523.96 21 ANALOG DEVICES 0.000 AMY 02755103 18.0800 1,100.00 22,920.50 1 ANALOG DEVICES 0.000 ADI 032654105 44.3900 9,300.00 414,035.22 41 ANALOGIC CORP. 0.727 ALOG 032657207 38.5100 300.00 12,731.00 1 ANALOGIC CORP. 0.968 ANLY 0326811080 4.1300 700.00 37.74.25 ANDIEW CORP. 0.000 ANDW 034425108 21.8900 2,000.00 39,701.00 4 ANIXTER INTERNATIONAL INC. 0.000 ANE 035290105 29.0100 1,000.00 23,832.50 2 APPLIED COMPUTER INC. 0.000 AAPL 037833100 21.9000 9,100.00 166,253.25 19 APPLIED MATERIALS INC. 0.000 AMAT 038222105 40.1000 21,200.00 841,053.09 85 APPLIED MATERIALS CORP 0.000 ARW 042735100 29.9000 2,500.00 93,732.57 7 ARROW ELECTRONICS 0.000 ARW 042735100 29.9000 2,500.00 69,264.00 7 ASCENTIAL SOFTWARE CORP 0.000 ASCL 04362P108 4.0500 7,600.00 36,505.25 3 ASPECT COMMUNICATIONS CORP 0.000 ASCL 04362P108 4.0500 7,600.00 154,554.72 8 ASPECT COMMUNICATIONS CORP 0.000 AFM 045327103 16.8000 800.00 20,176.25 1 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 6,797.75 AUDITOVOX CORP 0.000 ATML 04951103 7.4600 700.00 6,797.75 AUDITOVOX CORP 0.000 AVX 050757103 7.4600 7.000.00 6,797.75 AUDITOVOX CORP 0.000 AVX 050757103 7.4600 7.000.00 6,797.75 AUDITOVOX CORP 0.000 AVX 050757103 7.4600 7.000.00 48,210.70 5 AUDITOVOX CORP 0.000 AVX 050757103 7.4600 7.000.00 48,210.70 5 AUDITOVOX CORP 0.000 AVX 053679106 37.2700 1,400.00 48,210.70 5 AUDITOVOX CORP 0.000 AVX 053679106 37.2700 1,400.00 48,210.70 5 AUDITOVOX CORP 0.000 AVX 053679106 37.2700 1,400.00 48,210.70 5 AUDITOVOX CORP 0.000 AVX 053679100 12.1500 7,700.00 105,342.56 9 AUDITOVOX 0500 AVX 0500	AGILENT TECHNOLOGIES INC	0.000	A	00846U101	28.5100	12,000.00	530,076.35	342,120.00
ALLIANCE SEMICONDUCTOR CORP 0.000 ALSC 01877H100 12.0800 1,100.00 32,417.44 2 ALPHA INDUSTRIES INC 0.000 ALTR 021441100 21.2200 9,900.00 282,523,96 21 AMERICAN MANAGEMENT SYSTEMS 0.000 AMSY 027352103 18.0800 1,100.00 22,920.50 1 AMALOGIC CORP. 0.727 ALOG 032657207 38.5100 300.00 12,731.00 1 ANALYSTS INTERNATIONAL CORP 0.968 ANLY 03265105 44.3900 9,300.00 32,747.45 ANDIEWE CORP. 0.000 AME 034425108 21.8900 2,000.00 37,74.25 APPLIED MICRO CIRCUITS CORP 0.000 AME 035290105 29.0100 1,000.00 23,832.50 2 APPLIED MICRO CIRCUITS CORP 0.000 AMC 03822W109 11.3200 7,000.00 841,053.09 85 APPLIED MICRO CIRCUITS CORP 0.000 ARW 042735100 29.9000 2,500.00 69,264.00 7 ARSONETIAL SOFTWARE CORP 0.000 ASPT 0.4523Q102 3.8800 1,400.00 11,035.25 13 ASPECT COMMUNICATIONS CORP 0.000 ATML 0.462P108 4.0500 7,600.00 36,505.25 13 ASPECT COMMUNICATIONS CORP 0.000 ATML 0.000 ASPX 0.000 ASPX 0.000 ASPX 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.0000 0.0000 0.0000 0.000	ALLEN TELECOM INC.	0.000	ALN	018091108	8.5000	800.00	12,518.00	6,800.00
ALPHA INDUSTRIES INC 0.000 AHAA 020753109 21.8000 1,100.00 32,417.44 2 2ALTERA CORP 0.000 ALTR 021441100 21.2200 9,900.00 282,523.96 21 AMARICAN MANAGEMENT SYSTEMS 0.000 AMSY 027352103 18.0800 1,100.00 22,920.50 1 ANALOG DEVICES 0.000 ADI 032654105 44.3900 9,300.00 414,035.22 41 ANALOGIC CORP. 0.727 ALOG 03657207 38.5100 300.00 12,731.00 1 ANALYSTS INTERNATIONAL CORP 0.968 ANLY 032681108Q 4.1300 700.00 3,774.25 ANDRIVEN CORP. 0.000 ANDW 034425108 21.8900 2,000.00 39,701.00 4 ANAIVETE INTERNATIONAL INC. 0.000 AXE 035290105 29.0100 1,000.00 23,832.50 2 APPLE COMPUTER INC. 0.000 AMAT 038222105 40.1000 21,200.00 841,053.09 85 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 11.3200 7,000.00 93,732.57 7 ARROW ELECTRONICS 0.000 AWC 03822W109 11.3200 7,000.00 93,732.57 7 ARROW ELECTRONICS 0.000 ASC 0.000 ASC 0.000 ASPT 045237103 0.0000 0.0000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.0000 0.0000 0.0000 0.0000 0.000	ALLIANCE SEMICONDUCTOR CORP	0.000	ALSC	01877H100	12.0800	1,100.00	16,337.25	13,288.00
ALTERA CORP O.000 ALTR 021441100 21.2200 9,900.00 282,523.96 21 AMARICAN MANAGEMENT SYSTEMS O.000 AMSY 027352103 18.0800 1,100.00 22,920.50 1 ANALOG DEVICES O.000 ADI 032654105 44.3900 9,300.00 414,035.22 41 ANALOGIC CORP. O.727 ALOG 032657207 38.5100 300.00 12,731.00 1 ANALOGIC CORP. O.968 ANLY 032681108Q 4.1300 700.00 39,774.25 ANDREW CORP. O.000 ANDW 034425108 21.8900 2,000.00 39,771.00 4 ANIXTER INTERNATIONAL INC. O.000 AXE 035290105 29.0100 1,000.00 23,832.50 2 APPLIED MATERIALS INC. O.000 AMAT 038222105 40.1000 21,200.00 841,053.09 85 APPLIED MICRO CIRCUITS CORP O.000 ARW 042735100 29.9000 2,500.00 93,732.57 7 ASCENTIAL SOFTWARE CORP O.000 ASCL 04362P108 4.0500 7,600.00 36,505.25 3 ASPECT COMMUNICATIONS CORP O.000 ASPT 045230102 3.8800 1,400.00 11,035.25 ASPECT COMMUNICATIONS CORP O.000 ASPT 045232103 16.8000 800.00 20,176.25 1 ATMEL CORP O.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMIL INC O.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMIL INC O.000 ATML 049513104 7.3700 12,100.00 154,678.00 1 ATMEL CORP O.000 ASPX 052757103 7.4600 7.00.00 6,979.75 AUDIOVOX CORP O.000 ASPX 052757103 7.4600 7.00.00 48,210.70 5 AUDIOVOX CORP O.000 AVIT 053487104 20.4900 1,000.00 20,084.51 2 AVANT 1 CORPORATION 0.000 AVIT 053487104 20.4900 1,000.00 20,084.51 2 AVANT 1 CORPORATION 0.000 AVIT 053487104 20.4900 1,000.00 105,342.56 9 AVANT 1 CORPORATION 0.000 AVIT 053487104 20.4900 1,000.00 11,370.75	ALPHA INDUSTRIES INC	0.000	AHAA	020753109	21.8000	1,100.00	32,417.44	23,980.00
AMERICAN MANAGEMENT SYSTEMS O.000 AMSY O27352103 18.0800 1,100.00 22,920.50 1 ANALOG DEVICES O.000 ADI O32654105 44.3900 9,300.00 414,035.22 41 ANALOGIC CORP. O.727 ALOG O32657207 38.5100 300.00 12,731.00 1 ANALYSTS INTERNATIONAL CORP O.968 ANLY O32681108Q ANIXYER INTERNATIONAL INC. O.000 ANDW O34425108 21.8900 2,000.00 39,701.00 4 ANAIXYER INTERNATIONAL INC. O.000 AAPL O37833100 21.9000 9,100.00 166,253.25 19 APPLIED MATERIALS INC. O.000 AMAT O38222105 APPLIED MATERIALS INC. O.000 AMAT O38222105 ASPENTIAL SOFTWARE CORP O.000 ARW O42735100 02,9000 03,732.57 7 ARROW ELECTRONICS O.000 ASCL O4362P108 4.0500 7,000.00 36,505.25 3ASPEN TECHNOLOGY INC O.000 ATML O49513104 7,3700 12,100.00 154,554.72 8ATML INC O.000 ATML O49513104 7,3700 12,100.00 15,678.00 1 AUDIOVOX CORP O.000 ASPX O5216100 1,8000 1,100.00 20,176.25 1 AUDIOVOX CORP O.000 ASPX O5216100 1,8000 1,100.00 2,700.00 0	ALTERA CORP	0.000	ALTR	021441100	21.2200	9,900.00	282,523.96	210,078.00
ANALOG DEVICES 0.000 ADI 032654105 44.3900 9,300.00 414,035.22 41 ANALOGIC CORP. 0.727 ALOG 032657207 38.5100 300.00 12,731.00 1 ANALYSTS INTERNATIONAL CORP 0.968 ANLY 032681108Q 4.1300 700.00 3,774.25 ANDREW CORP. 0.000 ANDW 034425108 21.8900 2,000.00 39,701.00 4 ANIXTER INTERNATIONAL INC. 0.000 AXE 035290105 29.0100 1,000.00 23,832.50 2 APPLE COMPUTER INC. 0.000 AMAT 037833100 21.9000 9,100.00 166,253.25 19 APPLIED MATERIALS INC. 0.000 AMAT 038222105 40.1000 21,200.00 841,053.09 85 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 11.3200 7,000.00 93,732.57 7 ARROW ELECTRONICS 0.000 AWC 03822W109 11.3200 7,000.00 69,264.00 7 ASCENTIAL SOFTWARE CORP 0.000 ASCL 04362P108 4.0500 7,600.00 36,505.25 3 ASPECT COMMUNICATIONS CORP 0.000 ASPT 04523Q102 3.8800 1,400.00 11,035.25 ASPECT COMMUNICATIONS CORP 0.000 ASPT 04523Q102 3.8800 1,400.00 20,176.25 1 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMI INC 0.000 ATMI 00207R101 23.8500 800.00 20,176.25 1 ATMIL CORP 0.000 ATMI 00207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP 0.000 ASPX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ASPX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 AND 053479109 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 053479109 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 053479109 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 053479109 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 053479100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 053479100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 053479100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 053479100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 053479100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 05367P100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 05367P100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 05367P100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 05367P100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 05367P100 12.1500 7,700.00 105,342.56	AMERICAN MANAGEMENT SYSTEMS	0.000	AMSY	027352103	18.0800	1,100.00	22,920.50	19,888.00
AMALOGIC CORP. 0.727 ALOG 032657207 38.5100 300.00 12,731.00 1 ANALYSTS INTERNATIONAL CORP 0.968 ANLY 032681108Q 4.1300 700.00 39,701.00 4 ANIXTER INTERNATIONAL INC. 0.000 ANDW 034425108 21.8900 2,000.00 39,701.00 4 ANIXTER INTERNATIONAL INC. 0.000 AXE 035290105 29.0100 1,000.00 23,832.50 2 APPLIED COMPUTER INC. 0.000 AAPL 037833100 21.9000 9,100.00 166,253.25 19 APPLIED MICRO CIRCUITS CORP 0.000 AMAT 038222105 40.1000 21,200.00 841,053.09 85 APPLIED MICRO CIRCUITS CORP 0.000 AMW 042735100 29.9000 2,500.00 69,264.00 7 ARROW ELECTRONICS 0.000 ASC 04362P108 4.0500 7,600.00 36,505.25 3 ASSENTIAL SOFTWARE CORP 0.000 ASC 04362P108 4.0500 7,600.00 36,505.25 3 ASPEN TECHNOLOGY INC 0.000 ASPT 045230102 3.8800 1,400.00 11,035.25 ASPEN TECHNOLOGY INC 0.000 AZPN 045327103 16.8000 800.00 20,176.25 1 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ACTMI INC 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ACTMI INC 0.000 ATML 040513104 7.3700 12,100.00 154,554.72 8 ACTMI INC 0.000 ASPX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ASPX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ASPX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ANTO 053499109 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 05367P100 12.1500 7,700.00 105,342.56 9 AVADAT INC 0.000 AVID 05367P100 12.1500 7,700.00 11,370.75	ANALOG DEVICES	0.000	ADI	032654105	44.3900	9,300.00	414,035.22	412,827.00
ANALYSTS INTERNATIONAL CORP O.968 ANLY O.2681108Q A.1300 700.00 3,774.25 ANDREW CORP. O.000 ANDW O34425108 21.8900 2,000.00 39,701.00 4 ANIXTER INTERNATIONAL INC. O.000 AXE O35290105 29,0100 1,000.00 23,832.50 2 APPLE COMPUTER INC. O.000 AAPL O37833100 21.9000 9,100.00 166,253.25 19 APPLIED MATERIALS INC. O.000 AMAT O38222105 40.1000 21,200.00 841,053.09 85 APPLIED MICRO CIRCUITS CORP O.000 AMCC O3822W109 11.3200 7,000.00 93,732.57 7 ARROW ELECTRONICS O.000 ARW O42735100 29,9000 2,500.00 69,264.00 7 ASSCENTIAL SOFTWARE CORP O.000 ASCL O4362P108 4.0500 7,600.00 36,505.25 3 ASPECT COMMUNICATIONS CORP O.000 ASPT O4523Q102 3.8800 1,400.00 11,035.25 ATMEL CORP O.000 ATML O49513104 7,3700 12,100.00 154,554.72 8 ATMI INC O.000 ATML O49513104 7,3700 12,100.00 154,554.72 8 ATMI INC O.000 ATMI O207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP O.000 ASPX O52116100 1.8000 1,100.00 6,979.75 AUSPEX SYSTEMS INC. O.643 ADSK O52769106Q 37.2700 1,400.00 48,210.70 5 AVANT CORPORATION O.000 AV O53499109 12.1500 7,700.00 105,342.56 9 AVANT CORPORATION O.000 AVID O53467100 0.000 AVID O53467100 0.000 AVID O53467100 0.000 AVID O53467100 0.000 AVID O5367P100 0.000 AVID O	ANALOGIC CORP.	0.727	ALOG	032657207	38.5100	300.00	12,731.00	11,553.00
ANDREW CORP. 0.000 AND 034425108 21.8900 2,000.00 39,701.00 4 ANIXTER INTERNATIONAL INC. 0.000 AXE 035290105 29.0100 1,000.00 23,832.50 2 APPLE COMPUTER INC. 0.000 AAPL 037833100 21.9000 9,100.00 166,253.25 19 APPLIED MATERIALS INC. 0.000 AMAT 03822105 40.1000 21,200.00 841,053.09 85 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 11.3200 7,000.00 93,732.57 7 ARROW ELECTRONICS 0.000 ARW 042735100 29.9000 2,500.00 69,264.00 7 ASCENTIAL SOFTWARE CORP 0.000 ASCL 04362P108 4.0500 7,600.00 36,505.25 3 ASPECT COMMUNICATIONS CORP 0.000 ASPT 04523Q102 3.8800 1,400.00 11,035.25 ASPEN TECHNOLOGY INC 0.000 AZPN 045237103 16.8000 800.00 20,176.25 1 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMIL INC 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 AUDIOVOX CORP 0.000 ATML 0207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP 0.000 ASPX 052757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ASPX 052716100 1.8000 1,100.00 6,170.88 AUTODESK INC. 0.643 ADSK 052769106Q 37.2700 1,400.00 48,210.70 5 AVANT CORPORATION 0.000 AVV 053499109 12.1500 7,700.00 105,342.56 9 AVAYA INC 0.000 AVI 053679100 12.1500 7,700.00 11,370.75	ANALYSTS INTERNATIONAL CORP	0.968	ANLY	0326811080	4.1300	700.00	3,774.25	2,891.00
ARPLIED MATERIALS INC. 0.000 AAPL 037833100 21.9000 9,100.00 166,253.25 19 APPLIED MATERIALS INC. 0.000 AMAT 038222105 40.1000 21,200.00 841,053.09 85 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 11.3200 7,000.00 93,732.57 7 ARROW ELECTRONICS 0.000 ARW 042735100 29.9000 2,500.00 69,264.00 7 ASPECT COMMUNICATIONS CORP 0.000 ASPT 04523Q102 3.8800 1,400.00 11,035.25 ASPEN TECHNOLOGY INC 0.000 AZPN 045237103 16.8000 800.00 20,176.25 1 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMI INC 0.000 ATMI 00207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP 0.000 ASPX 052116100 1.8000 1,100.00 6,779.75 AUSPEX SYSTEMS INC. 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 21,370.55 240.000 21,370.55 22,383.50 23,383.50 23,383.50 21,000.00 21,000.00 21,000.00 21,000.00 21,000.00 22,084.51 240.000 240.000 25,000.000 26,770.000 27,000.00 27,0	ANDREW CORP.	0.000	ANDW	034425108	21.8900	2,000.00	39,701.00	43,780.00
APPLIE COMPUTER INC. 0.000 AMAT 038222105 40.1000 21,200.00 841,053.09 85 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 11.3200 7,000.00 93,732.57 7 ARROW ELECTRONICS 0.000 ARW 042735100 29.9000 2,500.00 69,264.00 7 ASCENTIAL SOFTWARE CORP 0.000 ASCL 04362P108 4.0500 7,600.00 36,505.25 3 ASPECT COMMUNICATIONS CORP 0.000 ASPT 04523Q102 3.8800 1,400.00 11,035.25 ASPEN TECHNOLOGY INC 0.000 AZPN 045327103 16.8000 800.00 20,176.25 1 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMI INC 0.000 ATMI 00207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP 0.000 VOXX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ASPX 052116100 1.8000 1,100.00 6,770.88 AUSPEX SYSTEMS INC. 0.643 ADSK 052769106Q 37.2700 1,400.00 48,210.70 5 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVAYA INC 0.000 AV 053499109 12.1500 7,700.00 105,342.56 9 AVANTA INC 0.000 AVID 05367P100 12.1500 700.00 11,370.75	ANIALER INTERNATIONAL INC.	0.000	AAL	035490105	29.0100	1,000.00	23,832.5U	100 200 00
APPLIED MICRO CIRCUITS CORP ARROW ELECTRONICS ASCENTIAL SOFTWARE CORP ASCENTIAL SOFTWARE CORP ASSENTIAL SOFTWARE CORP ASSENTIAL SOFTWARE CORP ASSENTIAL SOFTWARE CORP ASSENT COMMUNICATIONS CORP ASSENT TECHNOLOGY INC ATMEL CORP ATMI INC AUDIOVOX CORP	APPLE COMPUTER INC.	0.000	ААРЬ ЛМЛТ	03/033100	40 1000	21 200 00	941 053 09	95, 290.00 850 120 00
ARROW ELECTRONICS 0.000 ARW 042735100 29.9000 2,500.00 69,264.00 7 ASCENTIAL SOFTWARE CORP 0.000 ASCL 04362P108 4.0500 7,600.00 36,505.25 3 ASPECT COMMUNICATIONS CORP 0.000 ASPT 04523Q102 3.8800 1,400.00 11,035.25 ASPEN TECHNOLOGY INC 0.000 AZPN 045327103 16.8000 800.00 20,176.25 1 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMI INC 0.000 ATMI 00207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP 0.000 VOXX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.643 ADSK 052769106Q 37.2700 1,400.00 48,210.70 5 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVAYA INC 0.000 AVID 05367P100 12.1500 7,700.00 105,342.56 9 AVID TECHNOLOGY INC. 0.000 AVID 05367P100 12.1500 700.00 11,370.75	APDITED MATERIALS INC.	0.000	VIUVI VIUVI	030222103 03822W109	11 3200	7 000 00	93 732 57	79 240 00
ASCENTIAL SOFTWARE CORP 0.000 ASCL 04362P108 4.0500 7,600.00 36,505.25 3 ASPECT COMMUNICATIONS CORP 0.000 ASPT 04523Q102 3.8800 1,400.00 11,035.25 ASPEN TECHNOLOGY INC 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMEL CORP 0.000 ATML 0207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP 0.000 ASPX 052116100 1.8000 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.643 ADSK 052769106Q 37.2700 1,400.00 48,210.70 5 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVAYA INC 0.000 AV 053499109 12.1500 7,700.00 105,342.56 9 AVAYA INC 0.000 AVID 05367P100 12.1500 700.00 11,370.75	ARROW ELECTRONICS	0.000	ARW	042735100	29 9000	2 500 00	69 264 00	74 750 00
ASPECT COMMUNICATIONS CORP ASPECT COMMUNICATIONS CORP O.000 ASPT 04523Q102 3.8800 1,400.00 11,035.25 ASPEN TECHNOLOGY INC 0.000 AZPN 045327103 16.8000 800.00 20,176.25 1 ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMI INC 0.000 ATMI 00207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP 0.000 VOXX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ASPX 052116100 1.8000 1,100.00 6,170.88 AUTODESK INC. 0.643 ADSK 052769106Q 37.2700 1,400.00 48,210.70 5 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVAYA INC 0.000 AV 053499109 12.1500 7,700.00 105,342.56 9 AVAYA INC 0.000 AVID 05367P100 12.1500 700.00 11,370.75	ASCENTIAL SOFTWARE CORP	0.000	ASCL	04362P108	4.0500	7,600.00	36,505.25	30.780.00
ASPEN TECHNOLOGY INC 0.000 AZPN 045327103 16.8000 800.00 20,176.25 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	ASPECT COMMUNICATIONS CORP	0.000	ASPT	045230102	3.8800	1,400.00	11,035.25	5,432.00
ATMEL CORP 0.000 ATML 049513104 7.3700 12,100.00 154,554.72 8 ATMI INC 0.000 ATMI 00207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP 0.000 VOXX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ASPX 052116100 1.8000 1,100.00 6,170.88 AUTODESK INC. 0.643 ADSK 0527691060 37.2700 1,400.00 48,210.70 5 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVAYA INC 0.000 AV 053499109 12.1500 7,700.00 105,342.56 9 AVID TECHNOLOGY INC. 0.000 AVID 05367P100 12.1500 700.00 11,370.75	ASPEN TECHNOLOGY INC	0.000	AZPN	045327103	16.8000	800.00	20,176.25	13,440.00
ATMI INC 0.000 ATMI 00207R101 23.8500 800.00 15,678.00 1 AUDIOVOX CORP 0.000 VOXX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ASPX 052116100 1.8000 1,100.00 6,170.88 AUTODESK INC. 0.643 ADSK 052769106Q 37.2700 1,400.00 48,210.70 5 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVAYA INC 0.000 AV 053499109 12.1500 7,700.00 105,342.56 9 AVAID TECHNOLOGY INC. 0.000 AVID 053679100 12.1500 700.00 11,370.75	ATMEL CORP	0.000	ATML	049513104	7.3700	12,100.00	154,554.72	89,177.00
AUDIOVOX CORP 0.000 VOXX 050757103 7.4600 700.00 6,979.75 AUSPEX SYSTEMS INC. 0.000 ASPX 052116100 1.8000 1,100.00 6,170.88 AUTODESK INC. 0.643 ADSK 052769106Q 37.2700 1,400.00 48,210.70 5 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVAYA INC 0.000 AV 053499109 12.1500 7,700.00 105,342.56 9 AVAID TECHNOLOGY INC. 0.000 AVID 05367P100 12.1500 700.00 11,370.75	ATMI INC	0.000	ATMI	00207R101	23.8500	800.00	15,678.00	19,080.00
AUSPEX SYSTEMS INC. 0.000 ASPX 052116100 1.8000 1,100.00 6,170.88 AUTODESK INC. 0.643 ADSK 052769106Q 37.2700 1,400.00 48,210.70 5 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVAYA INC 0.000 AV 053499109 12.1500 7,700.00 105,342.56 9 AVAYIA TECHNOLOGY INC. 0.000 AVID 053679100 12.1500 700.00 11,370.75	AUDIOVOX CORP	0.000	VOXX	050757103	7.4600	700.00	6,979.75	5,222.00
AUTODESK INC. 0.643 ADSK 052769106Q 37.2700 1,400.00 48,210.70 5 AVANT] CORPORATION 0.000 AVNT 053487104 20.4900 1,000.00 20,084.51 2 AVAYA INC 0.000 AV 053499109 12.1500 7,700.00 105,342.56 9 AVAIN TECHNOLOGY INC. 0.000 AVID 053679100 12.1500 700.00 11,370.75	AUSPEX SYSTEMS INC.	0.000	ASPX	052116100	1.8000	1,100.00	6,170.88	1,980.00
AVANT CORPORATION	AUTODESK INC.	0.643	ADSK	052769106Q	37.2700	1,400.00	48,210.70	52,178.00
AVAYA INC 0.000 AV 053499109 12.1500 7,700.00 105,342.56 9 AVID TECHNOLOGY INC. 0.000 AVID 053679100 12.1500 700.00 11,370.75	AVANT CORPORATION	0.000	AVNT	053487104	20.4900	1,000.00	20,084.51	20,490.00
AVID TECHNOLOGY INC. 0.000 AVID 05367P100 12.1500 700.00 11,370.75	AVAYA INC	0.000	AV	053499109	12.1500	7,700.00	105,342.56	93,554.99
	AVID TECHNOLOGY INC.	0.000	AVID	05367P100	12.1500	700.00	11,370.75	8,505.00
AVNET INC. 1.177 AVT 053807103Q 25.4700 3,122.00 71,393.25 7 AVOCENT CORPORATION 0.000 AVCT 053893103 24.2500 1,100.00 30,602.75 2	AVNET INC.	1.177	AVT	053807103Q	25.4700	3,122.00	71,393.25	79,517.34

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - TEC		CHNOLOGY				
	Instrument - COM		MMON STOCK				
AWARE INC.	0.000	AWRE	05453N100	8.3000	700.00	9,692.50 27,681.25 15,029.37	5,810.00
AWARE INC. AXCELIS TECHNOLOGIES INC AXT INC. BARRA INC BEI TECHNOLOGIES INC BEL FUSE INC-CL B BELL MICROPRODUCTS INC BENCHMARK ELECTRONICS INC BLACK BOX CORPORATION BMC SOFTWARE BROADCOM CORP CL A BROOKS AUTOMATION INC BROOKTROUT INC C-COR ELECTRONICS CABLE DESIGN TECHNOLOGIES CABOT MICROELECTRONICS CORPO CACI INTERNATIONAL INCCL A CAPTARIS INC. CARREKER CORPORATION CATAPULT COMMUNICATIONS CORPORATION CATAPULT COMMUNICATIONS CORPORENCE CORP. CHECKPOINT SYSTEMS INC.	0.000	ACLS	054540109	12.8900	2,500.00	27,681.25	32,225.00
AXT INC.	0.000	AXTI	00246W103	14.4300	900.00	27,681.25 15,029.37 26,051.25 8,502.00 6,691.50 6,367.75 8,155.00 26,275.50 146,356.93 361,929.53 17,784.00 2,087.25 10,204.25 20,139.50 43,086.00 4,975.88 162,133.00 3,988.50 11,688.00 4,975.88 162,133.00 3,988.50 11,688.00 8,044.50 43,768.25 7,884.00 8,515.75 123,035.94 31,219.95 7,223,314.79 124,302.00 25,086.75 22,400.00	12,987.01
BARRA INC	0.000	BARZ	068313105	47.0900	500.00	26,051.25	23,545.00
BEI TECHNOLOGIES INC	0.229	BEIQ	05538P104	17.4400	300.00	8,502.00	5,232.00
BEL FUSE INC-CL B	0.798	BELFB	077347300	25.0500	200.00	6,691.50	5,010.00
BELL MICROPRODUCTS INC	0.000	BELM	078137106	12.6200	500.00	6,367.75	6,310.00
BENCHMARK ELECTRONICS INC	0.000	BHE	08160H101	18.9600	500.00	8,155.00	9,480.00
BLACK BOX CORPORATION	0.000	BBOX	091826107	52.8800	500.00	26,275.50	26,440.00
BMC SOFTWARE	0.000	BMC	055921100	16.3700	6,300.00	146,356.93	103,131.00
BROADCOM CORP CL A	0.000	BRCM	111320107	40.8700	7,000.00	361,929.53	286,090.01
BROOKS AUTOMATION INC	0.000	BRKS	11434A100	40.6700	500.00	17,784.00	20,335.00
BROOKTROUT INC	0.000	BRKT	114580103	6.5000	300.00	2,087.25	1,950.00
C-COR ELECTRONICS	0.000	CCBL	125010108	14.5700	900.00	10,204.25	13,113.00
CABLE DESIGN TECHNOLOGIES	0.000	CDT	126924109	13.6800	1,100.00	20,139.50	15,048.00
CABOT MICROELECTRONICS CORPO	ORA 0.000	CCMP	12709P103	79.2500	700.00	43,086.00	55,475.00
CACI INTERNATIONAL INCCL A	0.000	CACI	127190304	39.4850	400.00	4,975.88	15,794.00
CADENCE DESIGN SYS INC	0.000	CDN	127387108	21.9200	6,500.00	162,133.00	142,480.00
CAPTARIS INC.	0.000	CAPA	14071N104	3.6900	800.00	3,988.50	2,952.00
CARREKER CORPORATION	0.000	CANI		5.9000	500.00	11,688.00	2,950.00
CATAPULT COMMUNICATIONS CORE	0.000	CATT	149016107	26.0600	300.00	8,044.50	7,818.00
CERNER CURP.	0.000	CERN	156782104	49.9300	900.00	43,768.25	44,937.00
CHECKPOINT SYSTEMS INC.	0.000	CKP	162825103	13.4000 9.4500	800.00	7,884.00	10,720.00
CIBER INC.	0.000	CBR	17163B102 171779101	14.3100	1,400.00	8,515./5	13,230.00
CIENA CORP.	0.000	CIEN	172755100	13.2200	8,000.00	123,035.94	114,480.00
CIRRUS LUGIC INC	0.000	CRUS	172758100 17275R102	18.1100	2,500.00	31,219.95	33,049.99
CIDCU DIDIEMS INC	0.000	CSCO	177376100	22.6600	192,200.00	124 202 00	100 760 00
COUNTY CODD	0.000	CIAS	192422103	25.6100	1 100 00	25 006 75	20 171 00
COHEDENT INC	0.000	CONZ	192479103	30.9200	800.00	22,000.73	24 736 00
COHI INC.	1 012	COHIL	192576106	19.7500	500.00	22,400.00 8,730.00 27,574.00	9 975 00
COMMSCODE INC	0.000	CTV	203372107	21.2700	1 400 00	27 574 00	29 778 00
COMPAO COMPUTER CORP	1 024	CPO	204493100	9.7600	44 300 00	790 560 63	432,368.00
CATAPULT COMMUNICATIONS CORE CERNER CORP. CHECKPOINT SYSTEMS INC. CIBER INC. CIENA CORP. CIRRUS LOGIC INC CISCO SYSTEMS CITRIX SYSTEMS INC COGNEX CORP. COHERENT INC. COHU INC. COMMSCOPE INC. COMPAQ COMPUTER CORP. COMPUTER ASSOCIATE INTL. INC COMPUTER SCIENCES COMPUTER TASK GROUP INC. COMPUWARE CORP COMPUWARE CORP COMPUWARE CORP COMVERSE TECHNOLOGY INC.	1. 0.23	CA	204912109S	34.4900	44,300.00 15,200.00	790,560.63 362,680.68 218,148.25 2,198.00 101,242.71	524,248.00
COMPUTER SCIENCES	0.232	CSC	205363104		4,400.00	218,148.25	215,512.00
COMPUTER TASK GROUP INC.	0.000	CTG	205477102	3 9400	500.00	2,198.00	1,970.00
COMPUWARE CORP	0.000	CPWR	205638109	11.7900	9,600.00	101.242.71	113,184.00
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	22.3700	4,500.00	347.554.75	100,665.00
CONCORD COMMUNICATIONS INC	0.000	CCRD	206186108	20.6500	300.00	347,554.75 3,231.00	6,195.00
COLLEGE COLLINITION INC	0.000	CCICD	200100100	20.0300	300.00	3,231.00	0,100

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value			
Group - COMMON STOCK										
	Portfolio - TEC		CHNOLOGY							
	Instrument - COM		MMON STOCK							
	Instrument - com	COI	MIMON STOCK							
CONEXANT SYSTEMS INC.	0.000	CNXT	207142100	14.3600	6,500.00	99,561.00	93,340.00			
CORNING INC	0.000	GLW	219350105Q	8.9200	24,200.00	897,252.00	215,864.01			
CREDENCE SYSTEMS CORP	0.000	CMOS	225302108	18.5700	24,200.00 2,100.00 1,900.00	897,252.00 46,645.20 56,411.00	215,864.01 38,997.00			
CREE INC	0.000		225447101		1,900.00	56,411.00	55,974.00 12,720.00			
CTS CORP.	0.754		126501105	15.9000	800.00	56,411.00 23,070.00 22,371.56	12,720.00			
CYMER INC	0.000	CYMI	232572107	26.7300	800.00	22,371.56	21,384.00			
CYPRESS SEMICONDUCTOR CORP	0.000		232806109	19.9300	3,300.00	22,371.56 73,097.89 3,468.50 1,394,851.44 18,097.00	65,769.00			
DAVOX CORP	0.000		239208101	9.6700	300.00	3,468.50	2,901.00			
DELL COMPUTER CORP.	0.000		247025109	27.1800	68,100.00 1,000.00	1,394,851.44	1,850,958.00			
DENDRITE INTERNATIONAL INC	. 0.000		248239105	14.0300	1,000.00	18,097.00	14,030.00			
DIEBOLD INC	1.582		253651103	40.4400	1.900.00	60.469.75	76,836.00			
DIGI INTERNATIONAL INC	0.000		253798102	6.3700	300.00	2,087.25 23,245.32	1,911.00			
DMC STRATEX NETWORKS, INC.	0.000		23322L106	7.7800	1,900.00	23,245.32	14,782.00			
DSP GROUP INC.	0.000		23332B106	23.2000	800.00	16,306.00 25,379.00	18,608.00 21,725.00			
DUPONT PHOTOMASKS INC	0.000		26613X101	43.4500		25,379.00	21,725.00			
ELANTEC SEMICONDUCTOR INC	0.000		284155108	38.4000	700.00	16,808.25 8,535.75 154,956.00	26,880.00			
ELECTROGLAS INC.	0.000		285324109	14.7700	500.00 3,500.00	8,535.75	7,385.00			
ELECTRONIC ARTS, INC	0.000		285512109	59.9500	3,500.00	154,956.00	209,825.00			
ELECTRONIC DATA SYSTEMS	0.875		285661104Q	68.5500	12,600.00 57,600.00	732,572.03 2,726,029.53	863,730.00			
EMC CORP	0.000		268648102		57,600.00	2,726,029.53	774,144.00			
ENTERASYS NETWORKS INC.	0.000			8.8500	5,100.00	732,572.03 2,726,029.53 47,962.29 3,040.88 7,522.78 20,397.00 26,079.61 23,010.00 17,336.00	45,134.99			
EPRESENCE INC.	0.000		294348107	4.1900	700.00	3,040.88	2,933.00			
ESS TECHNOLOGY	0.000		269151106	21.2600	1,100.00	7,522.78	23,386.00			
EXAR CORP	0.000		300645108	20.8500	1,000.00 600.00 800.00	20,397.00	20,850.00			
FAIR ISAAC & COMPANY INC.	0.126		303250104	63.0200	600.00	26,079.61	37,811.99			
FEI COMPANY	0.000		30241L109		800.00	23,010.00	25,208.00			
FILENET CORP	0.000		316869106	20.2900	900.00 2,300.00 8,600.00	23,010.00 17,336.00 17,415.00 133,404.00 5,924.25	18,261.00			
GARTNER INC-CL B	0.000		366651206	11.2000	2,300.00	17,415.00	25,760.00			
GATEWAY INC.	0.000		367626108	8.0400	8,600.00	133,404.00	69,144.00			
GERBER SCIENTIFIC	3.440	-	373730100Q	9.3000	700.00	5,924.25	6,510.00			
HARMONIC INC.	0.000		413160102	12.0200	1,500.00	12,671.76 55,361.00	18,030.00			
HARRIS CORP.	0.655		413875105Q	30.5100	1,700.00	55,361.00	51,867.00			
HELIX TECHNOLOGY	1.419		423319102	22.5500	700.00	17,290.00	15,785.00			
HENRY (JACK) & ASSOCIATES	0.549		426281101	21.8400	700.00 2,300.00 50,900.00	64,284.00 1,381,802.94	50,232.00			
HEWLETT-PACKARD CO	1.557		428236103Q	20.5400	50,900.00	1,381,802.94	1,045,485.99			
HNC SOFTWARE	0.000		40425P107	20.6000	900.00 700.00	21,537.50 12,364.00	18,540.00 16,254.00			
HUTCHINSON TECH.	0.000		448407106							
HYPERION SOLUTIONS CORP.	0.000		44914M104	19.8600	900.00	16,743.50	17,874.00			
CORNING INC CREDENCE SYSTEMS CORP CREE INC CTS CORP. CYMER INC CYPRESS SEMICONDUCTOR CORP DAVOX CORP DELL COMPUTER CORP. DENDRITE INTERNATIONAL INC DIEBOLD INC DIGI INTERNATIONAL INC DMC STRATEX NETWORKS, INC. DSP GROUP INC. DUPONT PHOTOMASKS INC ELANTEC SEMICONDUCTOR INC ELECTRONIC ARTS, INC ELECTRONIC ARTS, INC ELECTRONIC DATA SYSTEMS EMC CORP ENTERASYS NETWORKS INC. EPRESENCE INC. ESS TECHNOLOGY EXAR CORP FAIR ISAAC & COMPANY INC. FEI COMPANY FILENET CORP GARTNER INC-CL B GATEWAY INC. GERBER SCIENTIFIC HARMONIC INC. HARRIS CORP. HELIX TECHNOLOGY HENRY (JACK) & ASSOCIATES HEWLETT-PACKARD CO HNC SOFTWARE HUTCHINSON TECH. HYPERION SOLUTIONS CORP. IMATION CORP	0.000	TMN	45245A107	21.5800	900.00	16,408.50	19,422.00			

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - TEC	TE	CHNOLOGY				
	Instrument - COM	CO	MMON STOCK				
INFOCUS CORPORATION	0.000	INFS	45665B106	22.0200	1,000.00	18,431.25	22,020.00
INTEGRATED DEVICE TECH INC INTEL CORP. INTER-TEL INC. INTERMAGNETICS GENERAL CORP	0.000	IDTI	458118106	26.5900	2,900.00	107,039.24 6,181,871.59	77,111.00
INTEL CORP.	0.254	INTC	458140100Q	31.4500	176,300.00	6,181,871.59	5,544,635.00
INTER-TEL INC.	0.208	INTL	458372109	19.2200	700.00	7,433.52	13,454.00
INTERMAGNETICS GENERAL CORP	0.000	IMGC	458771102	25.9000	306.00	7,106.00	7,925.40
INTERNATIONAL RECTIFIER CORP	0.000	IRF		34.8800	1,500.00	48,144.00	52,320.00
INTERNET SECURITY SYSTEMS	0.000	ISSX		32.0600 12.8000	1,200.00	39,144.00	38,4/2.00
INTERVOICE-BRITE INC.	0.000	TNIV	461142101 459200101Q	12.8000	900.00 45 500 00	7,433.52 7,106.00 48,144.00 39,144.00 8,387.00 4,326,621.16 202,763.93	11,520.00
INTEL BOS MACH CORP	0.403	TMTH	461202103	42.7800	5 400 00	202 763 93	231 012 00
INTERMAGNETICS GENERAL CORPINTERNATIONAL RECTIFIER CORPINTERNET SECURITY SYSTEMS INTERVOICE-BRITE INC. INTL BUS MACH CORPINTUIT INC. INTUIT INC. INVESTMENT TECHNOLOGY GROUPITRON INC.	TN 0.000	TTG		39.0700	1.350.00	42.135.00	52.744.50
ITRON INC.	0.000	ITRI	465741106	30.3000	300.00	2,131.00	9,090.00
JABIL CIRCUIT INC	0.000	JBL	466313103	22.7200	4,900.00	124,587.29	111,328.00
JDS UNIPHASE CORP	0.000	JDSU	46612J101	8.6800	34,500.00	1,322,612.09	299,460.00
KEANE INC.	0.000	KEA	486665102	18.0300	2,000.00	28,524.00	36,060.00
KEITHLEY INSTRUMENTS INC	0.887	KEI	487584104	16.9000	300.00	10,886.00	5,070.00
KEMET CORP.	0.000	KEM	488360108	17.7500	2,300.00	42,671.50	40,825.00
KLA-TENCOR CORP.	0.000	KLAC	482480100	49.5600	4,400.00	164,625.05	218,064.0
KOPIN CORP	0.000	KOPN	500600101	14.0000	1,600.00	17,927.25	22,400.0
KRONOS INC.	0.000	KRON	501052104	48.3800	450.00	9,981.00	21,771.0
CULICKE & SOFFA INDUSTRIES	0.000	KLIC	501242101	17.1500	1,200.00	17,805.00	20,580.0
LAM RESEARCH CORP	0.000	LRCX	512807108	23.2200	3,200.00	69,499.87	74,304.0
LATITUE SEMICON. CORP.	0.000	LSCC	518415104 524651106	20.5700 12.9700	2,800.00	01,3/3.00	20 921 0
LEGATO SISTEMS INC.	0.000	TGIO	529771107	59.0000	2,300.00	165 881 00	20,631.0
TIMEAR TECHNOLOGY CORD	0.000	T.T.TC	535678106	39.0400	8 300 00	403 076 00	324 032 0
ST LOGIC CORP	0.100	LST	502161102	15.7800	9.810.17	170.803.60	154.804.4
LTX CORP	0.000	LTXX	502392103	20.9400	1,200.00	32,169.00	25,128.0
LUCENT TECHNOLOGIES	0.000	LU	549463107	6.2900	89,500.00	1,283,593.03	562,955.0
MACROMEDIA INC	0.000	MACR	556100105	17.8000	1,600.00	23,919.25	28,480.0
MAPINFO CORP	0.000	MAPS	565105103	15.6900	300.00	7,878.00	4,707.0
MAXIM INTGRTD PRDCTS INC.	0.000	MXIM	57772K101	52.5100	8,600.00	393,601.34	451,586.0
MCDATA CORPORATION-A WI	0.000	MCDTA	580031201	24.5000	2,900.00	72,587.00	71,050.0
MENTOR GRAPHICS CORP.	0.000	MENT	587200106	23.5700	1,700.00	41,381.50	40,069.0
MERCURY INTERACTIVE CORP.	0.000	MERQ	589405109	33.9800	2,200.00	83,431.70	74,756.0
METHODE ELECTRONICS CL-A	2.500	METHA	591520200 594793101	8.0000	900.00	10,177.50	7,200.0
MICREL INCORPORATED	0.000	MCRL	594793101	26.2300	2,300.00	58,595.95	60,329.00
MICROCHIP TECHNOLOGY INC.	0.000	MCHP	595017104	38.7400	3,400.00	90,461.63	131,716.00
INVESTMENT TECHNOLOGY GROUP ITRON INC. JABIL CIRCUIT INC JOS UNIPHASE CORP KEANE INC. KEITHLEY INSTRUMENTS INC KEMET CORP. KLA-TENCOR CORP. KOPIN CORP KRONOS INC. KULICKE & SOFFA INDUSTRIES LAM RESEARCH CORP LATTICE SEMICON. CORP. LEGATO SYSTEMS INC. LEXMARK INTERNATIONAL INC. LINEAR TECHNOLOGY CORP LISI LOGIC CORP LUCENT TECHNOLOGIES MACROMEDIA INC MAPINFO CORP MAXIM INTGRTD PRDCTS INC. MCDATA CORPORATION-A WI MENTOR GRAPHICS CORP. METHODE GLECTRONICS CL-A MICREL INCORPORATED MICROCHIP TECHNOLOGY INC. MICRON TECHNOLOGY INC. MICRON TECHNOLOGY INC.	0.000	MU	595112103Q	31.0000	15,600.00	4,326,621.16 202,763.93 42,135.00 2,131.00 124,587.29 1,322,612.09 28,524.00 10,886.00 42,671.50 164,625.05 17,927.25 9,981.00 17,805.00 69,499.87 61,373.00 28,997.00 165,881.00 403,076.00 170,803.60 32,169.00 1,283,593.03 23,919.25 7,878.00 393,601.34 72,587.00 41,381.50 83,431.70 10,177.50 58,595.95 90,461.63 539,809.18	483,600

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO					
	-	FECHNOLOGY				
	Instrument - COM	COMMON STOCK				
MICROS SYSTEMS INC. MICROSEMI CORP MICROSOFT CORP. MILLIPORE CORPORATION MIPS TECHNOLOGIES INC CL B MOTOROLA INC MRO SOFTWARE INC NATIONAL INSTRUMENTS CORP. NATIONAL SEMICONDUCTOR CORP. NCR CORPORATION NETEGRITY INC NETWORK APPLIANCE INC. NETWORK EQUIPMENT TECH. INC. NETWORKS ASSOCIATES INC. NEWPORT CORP NORTEL NETWORKS CORP. HOLDIN NOVELLING SYSTEMS INC.	0.000 MCRS	594901100	25.1000	500.00	10,541.25	12,550.00
MICROSEMI CORP	0.000 MSCC	595137100	29.7000	900.00	23,377.00	26,730.00
MICROSOFT CORP.	0.000 MSFT	594918104	66.2500	141,340.00	8,452,415.38	26,730.00 9,363,775.01
MILLIPORE CORPORATION	0.724 MIL	601073109Q	60.7000	1,100.00	8,452,415.38 65,931.03 23,783.75	66,770.00
MIPS TECHNOLOGIES INC CL B	0.000 MIPS	3 604567206	7.9800	1,000.00		7,980.00
MOTOROLA INC	1.065 MOT	620076109Q	15.0200	57,500.00	1,130,388.49 8,320.00 54,324.75	863,649.99
MRO SOFTWARE INC	0.000 MROI	55347W105	23.3800	700.00	8,320.00	16,366.00
NATIONAL INSTRUMENTS CORP.	0.000 NATI	636518102	37.4600	1,200.00	54,324.75	44,952.00
NATIONAL SEMICONDUCTOR CORP.	0.000 NSM	637640103	30.7900	4,200.00	117,062.82 102,760.96 15,464.00 169,330.38 3,517.75 31,092.50 31,960.25 2,580,435.59 58,716.71	129,318.00
NCR CORPORATION	0.000 NCR	62886E108	36.8600	2,500.00	102,760.96	92,150.00
NETEGRITY INC	0.000 NETE	64110P107	19.3600	800.00 7,600.00	15,464.00	15,488.00
NETWORK APPLIANCE INC.	0.000 NTAP	64120L104	21.8700	7,600.00	169,330.38	166,212.01
NETWORK EQUIPMENT TECH. INC.	. 0.000 NWK	641208103	5.4500	700.00	3,517.75	3,815.00
NETWORKS ASSOCIATES INC.	0.000 NETA	640938106	25.8500	3,600.00	31,092.50	93,060.00
NEWPORT CORP	0.103 NEWP	651824104	19.2800	900.00	31,960.25	17,352.00
NORTEL NETWORKS CORP. HOLDIN	0.000 NT 0.000 NOVL	656568102Q	7.5000 4.5900	83,900.00 9,400.00	2,580,435.59	629,250.00
NOVELL INC NOVELLUS SYSTEMS INC. NVIDIA CORP NYFIX INCORPORATED ORACLE SYS. CORP. PALM, INC	0.000 NOVL 0.000 NVLS	670006105 670008101	39.4500	9,400.00	58,/10./1 117 075 07	138,075.00
NOVELLUS SISIEMS INC.	0.000 NVLS 0.000 NVDA	67066G104	66.9000	3,500.00	04 102 94	240,840.00
NVETY INCODDODATED	0.000 NVDA 0.000 NYFX	670712108	20.0200	700.00	17 51/ 75	14,014.00
ODACLE GVG CODD	0.000 NIFA 0.000 ORCL		13.8100	147 200 00	2 722 980 28	2,032,832.00
ORACLE SYS. CORP. PALM, INC PARAMETRIC TECHNOLOGY CORP PARK ELECTROCHEMICAL CORP. PC-TEL INC PEOPLESOFT INC	0.000 ORCI	696642107	3.8800	14 700 00	117,875.97 94,192.84 17,514.75 3,733,980.28 270,198.52	57,036.00
DARAMETRIC TECHNOLOGY CORD	0.000 TAEM	699173100	7.8100	6,800.00	88 570 24	53 108 00
PARK ELECTROCHEMICAL CORP	0.909 PKE	700416209	26.4000	500.00	13.856.50	13.200.00
PC-TEL INC	0.000 PCTI	69325Q105	9.7100	500.00	6.550.89	4.855.00
PEOPLESOFT INC	0.000 PSFT	712713106	40.2000	7.700.00	252,160.82	309.540.00
PEOPLESOFT INC PERICOM SEMICONDUCTOR CORP PERKIN ELMER INC PHOENIX TECHNOLOGIES LTD	0.000 PSEM	713831105	14.5000	700.00	88,570.24 13,856.50 6,550.89 252,160.82 12,874.75	10,150.00
PERKIN ELMER INC	0.799 PKI	7140461090	35.0200	3,100.00	89,475.00 10,816.00 6,825.00	108,562.00
PHOENIX TECHNOLOGIES LTD	0.000 PTEC	719153108	11.6400	700.00	10,816.00	8,148.00
PHOTON DYNAMICS INC	0 000 PHTN	719364101	45.6500	300.00	6,825.00	13,695.00
PHOTRONICS INC. PIONEER STANDARD ELECTRONICS	0.000 PLAB	719405102	31.3500	800.00	23,566.50 9,573.00	25,080.00
PIONEER STANDARD ELECTRONICS	0.944 PIOS	723877106	12.7000	800.00	9,573.00	10,160.00
PLANTRONICS INC.	0.000 PLT	727493108	25.6400	1,200.00	23,566.50 9,573.00 47,813.00 34,080.00 149,865.00 62,934.50 13,537.85 56,912.25	30,768.00
PLEXUS CORP	0.000 PLXS	729132100	26.5600	1,100.00	34,080.00	29,216.00
PMC-SIERRA INC	0.000 PMCS	69344F106	21.2600	4,300.00	149,865.00	91,418.00
POLYCOM INC.	0.000 PLCM	73172K104	34.0700	2,200.00	62,934.50	74,954.00
POWER INTEGRATIONS INC	0.000 POWI	739276103	22.8400	800.00	13,537.85	18,272.00
POWERWAVE TECHNOLOGIES	0.000 PWAV	739363109	17.2800	1,700.00	56,912.25 13,332.89	29,376.00
PROGRESS SOFTWARE	0.000 PRGS	743312100	17.2800	900.00	13,332.89	15,552.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK					
	Portfolio - TEC						
	Instrument - COM						
PROXIM INC	0.000	PROX	744284100	9.9200	800.00	19,040.88 135,439.13 3,774.75 1,267,938.73 52,505.00	7,936.0
QLOGIC CORPORATION	0.000	QLGC	747277101	44.5100	2,400.00	135,439.13	106,824.0
DLOGIC CORPORATION DRS CORPORATION QUALCOMM INC QUANTUM CORPORATION- DLT &	0.000	QRSI	74726X105	14.1000	300.00	3,774.75	4,230.0
QUALCOMM INC	0.000	QCOM	747525103	50.5000	19,900.00	1,267,938.73	1,004,950.0
QUANTUM CORPORATION- DLT &	STO 0.000	DSS	747906204	9.8500	4,000.00	52,505.00	39,400.0
QUANTUM CORPORATION- DLT & RADIANT SYSTEMS INC RADIANT SYSTEMS INC RADIANT SYSTEMS INC RADIANT SET OF THE READ-RITE CORPORATION READ-RITE CORPORATIONAL SOFTWARE CORPORATIONAL SOFTWARE CORPORATIONAL SOFTWARE CORPORATIONAL SOFTWARE STATE OR MICRO-DEVICES ROGERS CORP. ROPER INDUSTRIES INC ROXIO INC RADIANT I	0.000	RADS	75025N102	11.5000	800.00	13,280.75	9,200.0
RADISYS CORPORATION	0.000	RSYS	750459109	19.6600	500.00	11,347.50	9,830.0
RAINBOW TECHNOLOGIES INC	0.000	RNBO	750862104	7.4000	700.00	7,175.75	5,180.0
RATIONAL SOFTWARE CORPORAT:	ION 0.000	RATL	75409P202	19.5000	5,300.00	188,138.00	103,350.0
READ-RITE CORP	0.000	RDRT	755246105	6.6100	3,100.00	19,516.30	20,491.0
RETEK INC	0.000	RETK	76128Q109	29.8700	1,100.00	21,290.54	32,857.0
REYNOLDS & REYNOLDS CL-A	1.814	REY	761695105	24.2500	1,900.00	41,787.32	46,075.0
RF MICRO-DEVICES	0.000	RFMD	749941100	19.2300	4,400.00	99,048.33	84,611.9
ROGERS CORP.	0.000	ROG	775133101	30.3000	300.00	11,282.00	9,090.0
ROPER INDUSTRIES INC	0.666	ROP	776696106	49.5000	900.00	32,589.00	44,550.0
ROXIO INC	0.000	ROXI	780008108	16.5500	329.00	5,455.44	5,444.9
RSA SECURITY INC.	0.000	RSAS	749719100	17.4600	1,500.00	47,157.25	26,190.0
RUDOLPH TECHNOLOGIES INC	0.000	RTEC	781270103	34.3200	400.00	14,924.00	13,728.0
SANDISK CORP	0.000	SNDK	80004C101	14.4000	1,800.00	44,202.28	25,920.0
SANMINA-SCI CORP	0.000	SANM	800907107	19.9000	13,332.00	317,810.42	265,306.8
SAPIENT CORP	0.000	SAPE	803062108	7.7200	3,100.00	18,881.48	23,932.0
BBS TECHNOLOGIES INC	0.000	SBSE	78387P103	14.5700	300.00	5,970.00	4,371.0
SCIENTIFIC ATLANTA INC.	0.167	SFA	808655104Q	23.9400	4,300.00	176,846.94	102,942.0
SCM MICROSYSTEMS INC	0.000	SCMM	784018103	14.6400	300.00	8,131.00	4,392.0
EMTECH CORPORATION	0.000	SMTC	816850101	35.6900	1,800.00	50,956.19	64,242.0
SIEBEL SYSTEMS INC.	0.000	SEBL	826170102	27.9800	11,900.00	627,251.16	332,962.0
SOLECTRON CORP	0.000	SLR	834182107	11.2800	21,100.00	543,194.50	238,008.0
SPSS INC.	0.000	SPSS	78462K102	17.7500	400.00	7,896.83	7,100.0
STANDARD MICROSYSTEMS CORP	0.000	SMSC	853626109	15.5200	300.00	5,593.50	4,656.0
STARTEK INC	0.000	SRT	85569C107	18.9500	300.00	4,751.00	5,685.0
STORAGE TECHNOLOGY CORP	0.000	STK	862111200	20.6700	2.800.00	34,975.00	57.876.0
STRATOS LIGHTWAVE INC.	0.000	STLW	863100103	6.1500	1,358.00	7,393.00	8,351.7
SA SECURITI INC. SUDDICH TECHNOLOGIES INC SANDISK CORP SANMINA-SCI CORP SAPIENT CORP SET TECHNOLOGIES INC SCIENTIFIC ATLANTA INC. SCIENTIFIC ATLANTA INC. SCHMICROSYSTEMS INC SEMTECH CORPORATION SIEBEL SYSTEMS INC. STANDARD MICROSYSTEMS CORP STANDARD MICROSYSTEMS CORP STARTEK INC STORAGE TECHNOLOGY CORP STRATOS LIGHTWAVE INC. SUN MICROSYSTEMS INC. SUNGARD DATA SYSTEMS SUPERTEX INC SYBASE INC. SYBASE INC. SYKES ENTERPRISES SYMANTEC CORP SYMBOL TECHNOLOGIES INC	0.000	SUNW	866810104	12.3000	85,300.00	1,267,938.73 52,505.00 13,280.75 11,347.50 7,175.75 188,138.00 19,516.30 21,290.54 41,787.32 99,048.33 11,282.00 32,589.00 5,455.44 47,157.25 14,924.00 44,202.28 317,810.42 18,881.48 5,970.00 176,846.94 8,131.00 50,956.19 627,251.16 543,194.50 7,896.83 5,593.50 4,751.00 34,975.00 7,393.00 2,730,135.70 174,859.00 48,549.50 5,680.18 83,457.50 118,302.60	1,049,190.0
SUNGARD DATA SYSTEMS	0.000	SDS	867363103	28.9300	7,000.00	174,859.00	202,510.0
SUPERTEX INC	0.000	SUPX	868532102	17.5100	300.00	5,256.00	5,253.0
SYBASE INC.	0.000	SY	871130100	15.7600	2,650.00	48,549.50	41,764.0
SYKES ENTERPRISES	0.000	SYKE	871237103	9.3400	1,000.00	5,680.18	9.340.0
SYMANTEC CORP	0.000	SYMC	871503108	66.3300	2.000.00	83.457.50	132.660 0
SYMBOL TECHNOLOGIES INC	0.125	21110	871508107	15 0000	6 700 00	110 200 60	106,000.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - TEC		CHNOLOGY				
	Instrument - COM		MMON STOCK				
SYMMETRICOM INC	0.000) SYMM	871543104	7.6100	700.00	9,270.00	5,327.00
SYMMETRICOM INC SYNOPSYS INC. SYSTEMS & COMPUTER TECH.	0.000) SNPS	871607107	59.0700	1,600.00 900.00	78,780.00	
SYSTEMS & COMPUTER TECH.	0.000	SCTC	871873105	10.3400	900.00	10,385.00	9,306.00
TAKE-TWO INTERACTIVE SOFT	WARE 0.000	OWTT (874054109	16.1700	800.00	14,516.00	12,936.00
TECH DATA CORP	0.000) TECD	878237106	43.2800	1,400.00		60,592.00
SYSTEMS & COMPUTER TECH. TAKE-TWO INTERACTIVE SOFT TECH DATA CORP TECHNITROL INC. TEKTRONIX, INC. TELEDYNE TECHNOLOGIES INC TELLABS INC.	0.506	TNL	878555101	27.6200	900.00	27,034.00	24,858.00
TEKTRONIX, INC.	0.000) TEK	879131100Q	25.7800	2,500.00	78,087.50	64,450.00
TELEDYNE TECHNOLOGIES INC	0.000) TDY	879360105	16.2900	900.00		14,661.00 158,576.00 141,658.00 1,279,600.00
TELLABS INC.	0.000) TLAB	879664100	14.9600	10,600.00	418,820.24	158,576.00
TELLABS INC. TERADYNE INC TEXAS INSTRS INC THERMA-WAVE INC THERMO ELECTRON CORP. THQ INC THREE-FIVE SYSTEMS INC	0.000) TER	880770102	30.1400	4,700.00	164,963.35	141,658.00
TEXAS INSTRS INC	0.321	TXN	882508104Q	28.0000	45,700.00	1,766,256.76	1,279,600.00
THERMA-WAVE INC	0.000	VAWT (88343A108	14.9200	45,700.00 700.00 4,800.00	1,766,256.76 10,310.00 101,457.71	1,279,600.00 10,444.00 114,528.00
THERMO ELECTRON CORP.	0.000	OMT (883556102	23.8600	4,800.00	101,457.71	114,528.00
THQ INC	0.000	THQI	872443403	48.4700	500.00	15,352.50	24,235.00
THREE-FIVE SYSTEMS INC	0.000	TFS	88554L108	15.9100	500.00	15,352.50 9,676.25	24,235.00 7,955.00 39,920.00 12,260.00
THREE-FIVE SYSTEMS INC TITAN CORP TRANSACTION SYSTEMS ARCHI TRANSWITCH CORP	0.000) TTN	888266103	24.9500	1,600.00 1,000.00 2,200.00	31,523.75 10,815.50	39,920.00
TRANSACTION SYSTEMS ARCHI	TECTS 0.000) TSAI	893416107	12.2600	1,000.00	10,815.50	12,260.00
TRANSWITCH CORP	0.000	TXCC	894065101	4.5000	2,200.00	61,634.25	9,900.00
TRIMBLE NAVIGATION LTD	0.000	TRMB	896239100	16.2100	700.00	61,634.25 14,939.00	11,347.00
TRIQUENT SEMICONDUCTOR	0.000	TQNT (89674K103	12.2600	3,455.00	84,684.02	42,358.30
ULTRATECH STEPPER INC	0.000	UTEK	904034105	16.5200	500.00	84,684.02 11,407.50	8,260.00
ULTRATECH STEPPER INC UNISYS CORP. VARIAN SEMICONDUCTOR EQUI VERITAS SOFTWARE CORPORAT VERITY INC. VIASAT INC.	0.000	UIS	909214108	12.5400	8,200.00	121,745.25	
VARIAN SEMICONDUCTOR EQUI	PMENT 0.000) VSEA	922207105	34.5900	900.00		31,131.00
VERITAS SOFTWARE CORPORAT	O.000) VRTS	923436109	44.8300	10,400.00	589,748.45 20,999.50 10,181,25	466,232.00
VERITY INC.	0.000) VRTY	92343C106	20.2500	900.00	20,999.50	18,225.00
VIASAT INC.	0.000) VSAT	92552V100	15.6000	700.00	10,181.25	10,920.00
VISHAY INTERTECHNOLOGY IN	IC. 0.000) VSH	928298108	19.5000	4,163.00	10,181.25 77,797.79	10,920.00 81,178.50
VISUAL NETWORKS INC	0.000) VNWK	928444108	4.6200	800.00		
VISUAL NETWORKS INC VITESSE SEMICONDUCTOR COR	2P 0.000	VTSS	928497106	12.4300	5,000.00	153,860.18	62,150.00
WATERS CORPORATION	0.000) WAT	941848103	38.7500	3,400.00	193,638.00	131,750.00
WIND RIVER SYSTEMS	0.000) WIND	973149107	17.9100	1,900.00	56,430.00	34,029.00
X-RITE INC	1.175	XRIT	983857103	8.5100	500.00	4,167.50	4,255.00
XEROX CORP	0.000	XRX	9841211030	10.4200	18,000.00	136,958.75	187,560.00
XILINX INC	0.000) XLNX	983919101	39.0500	8,900.00	388,655.84	347,544.99
YAHOO INC	0.000) YHOO	984332106	17.7400	14,700.00	236,758.10	260,778.00
ZEBRA TECHNOLOGIES CORP C	L-A 0.000) ZBRA	989207105	55.5100	800.00	37,081.50	44,408.01
Instrument Total	270				2,124,005.17	69,257,268.45	53,857,182.95
Portfolio Total	270				2,124,005.17	69,257,268.45	53,857,182.95
Group Total	3,500			0.00 /	662,431,032.12	19,952,619,505.42	23,192,988,353.96

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6DG		VID J. GREENE				
	Instrument - COM	CO	MMON STOCK				
ABERCROMBIE & FITCH CO	0.000	ANF	002896207	26.5300	12,700.00	295,540.85	336,931.00
ADVANCE PCS AGCO CORP. ALLEN TELECOM INC. ALPHARMA, INCCL A ARRIS GROUP INC. ASCENTIAL SOFTWARE CORP BAUSCH & LOMB INC BJ SERVICES CO CALGON CARBON CORP. CELERA GENOMICS GROUP CNH GLOBAL N. V.	0.000	ADVP	00790K109	29.3500	5,500.00	142,158.11	161,425.00
AGCO CORP.	0.000		001084102	15.7800	72,800.00	757,196.60	1,148,784.00
ALLEN TELECOM INC.	0.000		018091108	8.5000	124,400.00	1,816,432.68	1,057,400.00
ALPHARMA, INCCL A	0.680		020813101Q	26.4500	32,500.00	769,011.17	1,057,400.00 859,625.00
ARRIS GROUP INC.	0.000		04269Q100	9.7600	99,600.00	817,807.00	9/2,096.00
ASCENTIAL SOFTWARE CORP	0.000		04362P108	4.0500	55,700.00	208,240.27	225,585.00
BAUSCH & LOMB INC	2.761		071707103Q	37.6600	25,500.00	990,250.74	960,330.00
BJ SERVICES CO	0.000		055482103	32.4500	31,600.00	741,934.36	1,025,419.99
CALGON CARBON CORP.	2.395		129603106Q	8.3500	99,600.00	676,842.49	831,660.00
CELERA GENOMICS GROUP	0.000		038020202	26.6900	15,800.00	363,099.24	421,702.00
01111 0202112 11111	,,,,,		N20935107	6.0900	85,500.00	548,682.60	520,695.00
COMDISCO INC	0.000		200336105	0.5200	163,000.00	670,598.54	84,760.00
CONSTELLATION ENERGY GROUP 1	INC 1.807		210371100Q	26.5500	37,800.00	901,282.04	1,003,590.00
COORSTEK	0.000	CRTK	217020106	31.8400	39,800.00	1,144,822.33	1,267,232.00
CYTEC INDUSTRIES	0.000		232820100Q	27.0000	49,300.00	1,596,745.48	1,331,100.00
DATASCOPE CORP		DSCP	238113104	33.9200	6,900.00	225,657.69	234,048.00
DIGEX INC		DIGX	253756100	2.9900		436,944.95	
E.PIPHANY INC		EPNY	26881V100	8.7100	74,200.00	454,391.43	646,282.00
EFUNDS CORP	0.000		28224R101	13.7500	29,400.00	429,021.93	404,250.00
EFUNDS CORP FAIRCHILD SEMICONDUTOR CORP FERRO CORP FINOVA GROUP INC. FIRST AMERICAN CORP. FOOTSTAR INC GATX CORP GENENCOR INTERNATIONAL INC	0.000		303726103	28.2000	24,800.00	341,041.81	699,360.00
FERRO CORP	2.248		315405100Q	25.8000	7,900.00	164,325.53	203,820.00
FINOVA GROUP INC.	0.000		317928109	0.6100	104,500.00	378,614.74	63,745.00
FIRST AMERICAN CORP.	1.494		318522307	18.7400	86,900.00	1,637,879.41	1,628,506.00
FOOTSTAR INC	0.000		344912100	31.3000	44,500.00	1,673,398.60	1,392,850.00
GATX CORP	3.813		361448103		40,000.00	1,757,825.82	1,300,800.00
		GCOR	368709101	15.9600	61,000.00	694,914.40	973,560.00
GENUITY INC		GENU	37248E103	1.5800	726,500.00	2,339,201.95	1,147,870.00
GSI LUMONICS INC	0.000		36229U102	8.4700	18,100.00	193,242.48	153,307.00
HARRIS CORP.	0.655		413875105Q	30.5100	85,400.00	2,234,360.16	2,605,554.00
HEALTH NET	0.000		42222G108	21.7800	66,500.00	1,400,318.25	1,448,370.00
HEALTHSOUTH CORP	0.000		421924101	14.8200	185,500.00	2,622,313.29	2,749,110.00
HEXCEL CORP	0.000		428291108	3.0800	5,500.00	55,330.00	16,940.00
HOLLINGER INTERNATIONAL INC	4.700		435569108	11.7000	58,900.00	689,421.55	689,130.00
HYPERION SOLUTIONS CORP.	0.000		44914M104	19.8600	38,600.00	583,323.54	766,596.00
ICN PHARMACEUTICALS	0.895		448924100Q	33.5000	40,000.00	1,206,308.00	1,340,000.00
IMC GLOBAL INC.	0.615		449669100Q	13.0000	53,300.00	716,591.11	692,900.00
INKTOMI CORP	0.000	INKT	457277101	6.7100	64,200.00	473,838.25	430,782.00
HOLLINGER INTERNATIONAL INC HYPERION SOLUTIONS CORP. ICN PHARMACEUTICALS IMC GLOBAL INC. INKTOMI CORP KADANT INC	0.000	KAI	48282T104	14.5000	2,900.00	39,350.68	42,050.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6DG	DAV	/ID J. GREENE	- VA			
	Instrument - COM	CON	MMON STOCK				
KEYNOTE SYSTEMS INC LONGS DRUG STORES INC LORAL SPACE COMM. (WI) LYDALL INC. MANDALAY RESORT GROUP MAXTOR CORP MAXWELL TECHNOLOGIES INC MEREDITH CORPORATION MILLIPORE CORPORATION MPS GROUP INC NATIONAL-OILWELL INC. NAVISTAR INTL. CORP. ORBITAL SCIENCES CORP. PAREXEL INT'L CORP. PATHMARK STORES INC PEPSIAMERICAS INC PHARMACOPEIA INC PITTSTON BRINK'S GROUP PLAYTEX PRODUCTS INC PRIME MONEY MARKET ACCOUNT QUANTUM CORPORATION- DLT & RYDER SYS. INC.	0.000	KEYN	493308100	9.3500	57,300.00	481,409.84	535,755.00
LONGS DRUG STORES INC	2.395	LDG	543162101Q	23.3800	29,200.00	698,147.93	682,695.99
LORAL SPACE COMM. (WI)	0.000	LOR	G56462107	2.9900	220,900.00	698,435.57	660,491.00
LYDALL INC.	0.000	LDL	550819106	10.0000	24,200.00	219,679.30	242,000.00
MANDALAY RESORT GROUP	0.000	MBG	562567107	21.4000	13,700.00	292,029.20	293,180.00
MAXTOR CORP	0.000	MXO	577729205	6.3400	236,400.00	1,428,843.29	1,498,776.00
MAXWELL TECHNOLOGIES INC	0.000	MXWL	577767106	9.8000	41,200.00	306,458.80	403,760.00
MEREDITH CORPORATION	0.953	MDP	589433101Q	35.6500	21,700.00	732,763.66	773,605.00
MILLIPORE CORPORATION	0.724	MIL	601073109Q	60.7000	9,700.00	503,729.30	588,790.00
MPS GROUP INC	0.000	MPS	553409103	7.1400	142,500.00	706,920.61	1,017,450.00
NATIONAL-OILWELL INC.	0.000	NOI	637071101	20.6100	21,500.00	378,485.34	443,115.00
NAVISTAR INTL. CORP.	0.000	NAV	63934E108	39.5000	58,500.00	1,534,403.76	2,310,750.00
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	4.1300	205,100.00	792,400.15	847,063.00
PAREXEL INT'L CORP.	0.000	PRXL	699462107	14.3500	45,900.00	617,119.37	658,665.00
PATHMARK STORES INC	0.000	PTMK	70322A101	24.6600	31,300.00	542,580.52	771,858.00
PEPSIAMERICAS INC	0.289	PAS	71343P200Q	13.8000	74,900.00	1,044,316.09	1,033,620.00
PHARMACOPEIA INC	0.000	PCOP	71713B104	13.8900	45,200.00	716,968.15	627,828.00
PITTSTON BRINK'S GROUP	0.452	PZB	725701106Q	22.1000	89,000.00	1,828,270.88	1,966,900.00
PLAYTEX PRODUCTS INC	0.000	PYX	72813P100	9.7500	104,300.00	998,455.38	1,016,925.00
PRIME MONEY MARKET ACCOUNT	0.000	IT-DAV	IT-DAV	1.0000	5,573,293.14	5,573,293.07	5,573,293.15
QUANTA SERVICES INC.	0.000	PWR	74762E102	15.4300	20,500.00	321,098.74	316,315.00
QUANTUM CORPORATION- DLT &	STO 0.000	DSS	747906204	9.8500	225,700.00	2,711,808.67	2,223,145.00
RYDER SYS. INC.	2.708	R	783549108Q	22.1500	56,100.00	1,062,718.34	1,242,615.00
SPACELABS MEDICAL INC	0.000	SLMD	846247104	12.1500	54,000.00	661,725.66	656,100.00
SYBRON DENTAL SPECIALTIES	0.000	SYD	871142105	21.5800	14,400.00	269,332.00	310,752.00
SYMBOL TECHNOLOGIES INC	0.125	SBL	871508107	15.8800	17,000.00	220,320.00	269,960.00
TELEDYNE TECHNOLOGIES INC	0.000	TDY	879360105	16.2900	123,000.00	1,894,218.91	2,003,670.00
TYSON FOODS INC. CL-A	1.385	TSN	902494103	11.5500	55,200.00	588,764.52	637,560.00
U.S. INDUSTRIES INC.	0.000	USI	912080108	2.5600	160,000.00	740,543.65	409,600.00
UNISYS CORP.	0.000	UIS	909214108	12.5400	120,800.00	1,629,425.40	1,514,832.00
RYDER SYS. INC. SPACELABS MEDICAL INC SYBRON DENTAL SPECIALTIES SYMBOL TECHNOLOGIES INC TELEDYNE TECHNOLOGIES INC TYSON FOODS INC. CL-A U.S. INDUSTRIES INC. UNISYS CORP. UNOVA INC. VISX INC VOLT INFO. SCIENCES INC.	0.000	UNA	91529B106	5.8000	132,500.00	427,984.28	768,500.00
VISX INC	0.000	EYE	92844S105	13.2500	59,900.00	954,083.64	793,675.00
VOLT INFO. SCIENCES INC.	0.000	VOL	928703107	17.1000	8,900.00	115,696.40	152,190.00
WABTEC	0.325	WAB	929740108	12.3000	80,400.00	970,763.09	988,920.00
Instrument Total	73				11,195,493.14	65,851,453.58	66,804,172.13
	Instrument -	WARRANT	WARRANT				
DIME BANCORP-WT	0.000	DIMEZ	25429Q110	0.1500	380,200.00	107,275.42	57,030.00
Instrument Total	1				380,200.00	107,275.42	57,030.00
Portfolio Total	74				11,575,693.14	65,958,729.00	66,861,202.13

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6DH	DUI	NCAN-HURST - G				
	Instrument - COM	CON	MMON STOCK				
ACCREDO HEALTH INC AEROFLEX INC AFC ENTERPRISES AIRBORNE INC. AIRGAS INC AIRGATE PCS INC ALPHA INDUSTRIES INC AMERICAN CAPITAL STRATEGIES AMERIPATH INC APPLEBES INT'L. INC. ARKANSAS BEST CORP ARRIS GROUP INC. ASTROPOWER INC ASYST TECHNOLOGIES INC ATMI INC ATRIX LABS INC AXCELIS TECHNOLOGIES INC C-COR ELECTRONICS CACI INTERNATIONAL INCCL CAREER EDUCATION CORP CELL THERAPEUTICS INC CHEESECAKE FACTORY (THE) CHOICEPOINT INC. CHRISTOPHER & BANKS CORP CIMA LABS INC CKE RESTARUANTS INC. COMPUTER NETWORK TECH CORP CONCURRENT COMPUTER CORP COPART INC COVANCE INC CUBISTS PHARMACEUTICALS CYMER INC DIGITAL INSIGHT EDUCATION MANAGEMENT COPR ELECTRONICS BOUTIQUE HLDGS EMCOR GROUP INC ESS TECHNOLOGY F5 NETWORKS INC							
ACCREDO HEALTH INC	0.000		00437V104		16,919.00		
AEROFLEX INC	0.000		007768104	18.9300	25,500.00 16,819.00 26,980.00	412,686.89	482,715.00
AFC ENTERPRISES	0.000		00104Q107	28.3900	16,819.00	332,939.06	477,491.41
AIRBORNE INC.	1.078		009269101Q	14.8300	26,980.00	343,828.28	400,113.40
AIRGAS INC	0.000		009363102	15.1200 45.5500	26,980.00 26,173.00 8,054.00 11,300.00 14,108.00	345,075.44	395,735.76 366,859.70
ALRGATE PCS INC	0.000		009367103	21.8000	8,054.00	454,582.71	
ALPHA INDUSTRIES INC	0.000 8.042		020753109	28.3500	14 100 00	323,590.78 373,539.03	246,340.00 399,961.80
AMERICAN CAPITAL STRATEGIES	0.000		024937104	32.2600	14,108.00	3/3,539.03	409,282.62
ADDIEDEEC INT/I INC	0.000		03071D109 037899101	34.2000	12,687.00 11,644.00	387,840.48 299,322.55 426,991.92 307,484.51 299,730.25	398,224.80
APPLEBLES INI L. INC.	0.204		040790107	28.8200	17,131.00 28,700.00 8,074.00	426 991 92	493,715.42
ARRANSAS BESI CORP	0.000		040790107 04269Q100	9.7600	29 700 00	420,991.92 207 404 E1	280,112.00
ARRIS GROUP INC.	0.000		04269Q100 04644A101	40.4300	28,700.00	200 720 25	326,431.82
ASTROPOWER INC	0.000		04648X107	12.7600	26 200 00	348 026 27	334,312.00
ADIDI IECHNOLOGIED INC	0.000		00207R101	23.8500	26,200.00 22,200.00	348,026.27 464,220.04	529,470.00
ATPIT INC	0.000		04962L101	20.6100	12 585 00	306 459 05	259,376.85
AYCELIS TECHNOLOGIES INC	0.000		054540109	12.8900	28 700 00	317 229 37	369,943.00
C-COR FI.FCTRONICS	0.000		125010108	14.5700	12,585.00 28,700.00 14,900.00	306,459.05 317,229.37 215,404.58	217,093.00
CACT INTERNATIONAL INC. CL.	A 0.000		127190304	39.4850	15 232 00	326 863 01	601,435.52
CARFER EDUCATION CORD	0.000		141665109	34.2800	15,232.00 25,160.00	584 811 14	862,484.80
CELL THERAPEUTICS INC	0.000		150934107	24.1400	16.608.00	481.946.21	400,917.12
CHEESECAKE FACTORY (THE)	0.000		163072101	34.7700	15,232.00 25,160.00 16,608.00 13,655.00 10,500.00	326,863.01 584,811.14 481,946.21 350,235.01 370,208.39	474,784.35
CHOICEPOINT INC.	0.000		170388102	50.6900	10.500.00	370.208.39	532,245.00
CHRISTOPHER & BANKS CORP	0.000		171046105	34.2500	26.193.00	475,113.42	897,110.25
CIMA LABS INC	0.000		171796105	36.1500	26,193.00 10,903.00	475,113.42 606,119.90	394,143.44
CKE RESTARUANTS INC.	0.000			9.0500	19,300.00	166.922.02	174,665.00
COMPUTER NETWORK TECH CORP	0.000		204925101	17.7900	28.700.00	468,420,14	510,573.00
CONCURRENT COMPUTER CORP	0.000	CCUR	206710204	14.8500	24,300.00	166,922.02 468,420.14 361,793.79	360,855.00
COPART INC	0.000	CPRT	217204106	36.3700	19,300.00 28,700.00 24,300.00 12,504.00 14,031.00	300,053.01	454,770.48
CORINTHIAN COLLEGES INC	0.000	COCO	218868107	40.8900	14,031.00	300,053.01 469,492.45	573,727.59
COVANCE INC	0.000		222816100	22.7000	28,240.00	517,952.88	641,048.02
CUBISTS PHARMACEUTICALS	0.000	CBST	229678107	35.9600	12,250.00	458,438.00	440,510.00
CYMER INC	0.000	CYMI	232572107	26.7300	14,800.00	348,610.06	395,604.00
DIGITAL INSIGHT	0.000	DGIN	25385P106	22.3600	7,400.00	164,617.18	165,464.00
EDUCATION MANAGEMENT COPR	0.000	EDMC	28139T101	36.2500	7,400.00 15,441.00	164,617.18 498,104.49	559,736.25
ELECTRONICS BOUTIQUE HLDGS	0.000	ELBO	286045109	39.9400	12,485.00 8,163.00	397,322.77	498,650.90
EMCOR GROUP INC	0.000	EME	29084Q100	45.4000	8,163.00	293,868.94	370,600.20
ESS TECHNOLOGY	0.000		269151106	21.2600	30,100.00 22,600.00	419,722.49 499,080.53	639,926.00
F5 NETWORKS INC	0.000	FFIV	315616102	21.5400	22,600.00	499,080.53	486,804.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMN	ON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6DH						
	Instrument - COM	CO	MMON STOCK				
FAIR ISAAC & COMPANY INC. FILENET CORP FIRST HORIZON PHARMACEUTICA. FORWARD AIR CORPORATION FRED'S INC FREEMARKETS INC FRONTIER AIRLINES INC FURNITURE BRANDS INTERNATION GENTA INC.	0.12	6 FIC	303250104	63.0200	9,150.00	419,573.28	576,633.00
FILENET CORP	0.00	0 FILE	316869106	20.2900	21,800.00	373,860.37	442,322.00
FIRST HORIZON PHARMACEUTICA	L 0.00	0 FHRX	32051K106	29.3900	10,200.00	373,860.37 246,787.91 346,807.07 296,326.81	299,778.00
FORWARD AIR CORPORATION	0.00	0 FWRD	349853101	33.9200	10,900.00 10,000.00	346,807.07	369,728.00
FRED'S INC	0.39	0 FRED		40.9600	10,000.00	296,326.81	409,600.00
FREEMARKETS INC	0.00	0 FMKT	356602102	23.9700	20,500.00 17,800.00	466,171.92 284,930.40	491,385.00
FRONTIER AIRLINES INC	0.00	0 FRNT	359065109	17.0000	20,500.00 17,800.00 10,520.00 16,400.00 40,700.00 37,600.00 8,569.00 3,600.00 9,500.00 14,400.00 16,932.00 9,900.00 10,000.00 25,700.00 23,600.00 12,887.00 11,579.00 10,400.00	284,930.40	302,600.00
FURNITURE BRANDS INTERNATIO	NAL 0.00	0 FBN	360921100	32.0200	10,520.00 16,400.00 40,700.00 37,600.00 8,569.00	254,702.08	336,850.40 233,372.00
GENTA INC	0.00	0 GNTA	37245M207	14.2300	16,400.00	256,939.78	233,372.00
GREY WOLF INC	0.00	0 GW	397888108	2.9700	40,700.00	122,509.72	120,879.00
HARMONIC INC.	0.00	0 HTI.I.	413160102	12.0200	37,600.00	467,710.71	120,879.00 451,952.00 317,310.07
HENRY SCHEIN INC	0.00	0 HSIC	806407102	37.0300	8,569.00	298,505.83	317,310.07
HILB ROGAL & HAMIL.	1.24	8 HRH	431294107Q	56.0500	3,600.00	196,140.08	201,780.00 195,700.00
HNC SUFTWARE	0.00	0 HNCS	40425P107	20.6000	9,500.00	249,854.09	195,700.00
HOLLYWOOD ENTERTAINMENT COR.	0.00	0 HLYW	436141105	14.2900	14,400.00	207,156.30	205,776.00
HOT TOPIC INC	0.00	0 HO.L.I.	441339108	31.3900	16,932.00	463,470.33	531,495.48
IMMONOMEDICS INC	0.00	U IMMU	452907108	20.2000	9,900.00	218,004.50	200,574.00
INDEPENDENCE COMMUNITY BANK	1./5	/ ICBC	453414104	22.7000	10,000.00	180,894.30	227,600.00
INFORMATICA CURP.	0.00	O TOOT	45666Q102 45812P107	14.5100	25,700.00	303,393.70	3/2,90/.00
INTEGRALED SILICON SOLUTION	0.00	0 1221	45812P107 45845L107	12.2400	12 007 00	319,087.02 411 726 21	288,864.00
INTERCEPT GROUP INC	0.00	O ICPI	45884X103	40.9000	11 570 00	411,/30.31	527,076.30
INTERMUNE INC	0.00	O TOOM	46060X107	49.2000	12,579.00	4/I,IIU.05	402 056 00
INTERNET SECURITY SYSTEMS	0.00	0 1227	46117A100	32.0000	12,600.00	329,115.25	403,956.00
INTRADO INC	0.00	O TETM	461915100	20.0000	10,400.00	207,132.40	276,720.00
TOTO DIADMAGRITHMANCIAL SERVICE	0.12	O TOID	464330109	22 1000	14 100 00	30,725.33	212 070 00
TSIS PHARMACEUTICALS INC	0.00	0 NEC	492914106	0 2000	14,100.00	241 205 40	312,679.00
KUDIN CORD	0.00	O KODM	500600101	14 0000	26 500 00	496 462 52	511 000 00
KOPIN CORP	0.00	0 KOPN	501014104	14.0000	15 705 00	240 526 00	604 161 00
KKISPI KKEME DOUGHNUIS INC	0.00	0 KKD	501014104	17 1500	15,705.00	262 490 72	264 110 00
TOCTOVICTON INC	0.00	0 LCIM	54140W107	17.1500	10 700 00	202,409.72	126 425 00
MACMA DESIGN AUTOMATION	0.00	0 17777	559181102	30 2800	8 700 00	163 107 44	263 436 00
MANUATTAN ACCOUNTED INC	0.00	O MANH	562750109	29 1500	16 200 00	472 696 84	472 230 00
FRONTIER AIRLINES INC FURNITURE BRANDS INTERNATION GENTA INC GENTA INC HARMONIC INC. HENRY SCHEIN INC HILB ROGAL & HAMIL. HNC SOFTWARE HOLLYWOOD ENTERTAINMENT COR. HOT TOPIC INC IMMUNOMEDICS INC INDEPENDENCE COMMUNITY BANK INFORMATICA CORP. INTEGRATED SILICON SOLUTION INTERCEPT GROUP INC INTERMUNE INC INTERNET SECURITY SYSTEMS INTRADO INC INVESTORS FINANCIAL SERVICE. ISIS PHARMACEUTICALS INC KEY ENERGY SERVICES INC KOPIN CORP KRISPY KREME DOUGHNUTS INC KULICKE & SOFFA INDUSTRIES LOGICVISION INC MAGMA DESIGN AUTOMATION MANHATTAN ASSOCIATES INC MANUGISTICS GROUP INC. MAXIMUS INC MCAFEE.COM CORPORATION MERCURY COMPUTER SYSTEMS INC MICROSEMI CORP	0.00	U MVIIII	565011103	21 0800	21 500 00	364 685 49	472,230.00
MAXIMIS INC	0.00	0 MMS	577933104	42 0600	6 039 00	245 066 66	254 000 35
MCAFEE COM CORPORATION	0.00	0 MCAF	579062100	33 9100	16 300 00	267 679 57	552 733 00
MERCURY COMPUTER SYSTEMS IN	C 0.00	0 MRCY	589378108	39 1100	10,300.00	425 132 30	398 922 00
MICROMUSE INC.	0.00	0 MUSE	595094103	15 0000	33 200 00	394 277 70	498 000 00
MICROSEMI CORP	0.00	0 MSCC	595137100	29.7000	13.100.00	314.287.02	389.070.00
	0.00	- 1.000	1,010,100	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	13,133.30	298,505.83 196,140.08 249,854.09 207,156.30 463,470.33 218,064.56 186,894.36 363,393.76 319,687.02 411,736.31 471,110.65 329,115.25 287,152.46 50,725.33 306,329.30 241,295.40 496,462.52 348,526.98 262,489.72 98,307.45 163,197.44 472,696.84 364,685.42 245,066.66 267,679.57 425,132.30 394,277.70 314,287.02	303,070.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value			
Group - COMMON STOCK - EXTERNALLY MANAGED										
			- EXTERNALLI I NCAN-HURST - GF							
			MMON STOCK	COWI						
			11011 010011							
MICROTUNE INC MID ATLANTIC MEDICAL SERVI MONOLITHIC SYSTEM TECHNOLO MOVIE GALLERY INC MTR GAMING GROUP INC MYRIAD GENETICS INC NETEGRITY INC NYFIX INCORPORATED OAK TECHNOLOGY INC OPTIMAL ROBOTICS CORP. P.F.CHANGS CHINA BISTRO IN PANERA BREAD CO	0.000	TUNE	59514P109	23.4600	20,700.00	396,190.13	485,622.00			
MID ATLANTIC MEDICAL SERVI	CES 0.000	MME	59523C107	22.7000	20,700.00 11,400.00 10,700.00	228,321.83	258,780.00			
MONOLITHIC SYSTEM TECHNOLO	OGY 0.000	MOSY	609842109	20.6000	10,700.00	147,874.00	220,420.00			
MOVIE GALLERY INC	0.000	MOVI	624581104	24.3600	10,700.00 9,700.00 17,900.00	233,497.16	236,292.00			
MTR GAMING GROUP INC	0.000	MNTG	553769100			270,453.23	286,400.00			
MYRIAD GENETICS INC	0.000	MYGN	62855J104	52.6400	12,213.00	648,817.32	642,892.32			
NETEGRITY INC	0.000	NETE	64110P107	19.3600	14,100.00	261,994.45	272,976.00			
NYFIX INCORPORATED	0.000	NYFX	670712108	20.0200	12,300.00	244,503.80	246,246.00			
OAK TECHNOLOGY INC	0.000	OAK.I.	671802106	13.7500 35.4500	56,800.00 10,300.00	528,838.06 313,463.56	781,000.00 365,135.00			
D F CHANCE CUINA DICTRO IN	0.000	DECD	68388R208 69333Y108	47.3000	7 259 00	253,733.78	348,080.70			
PANERA BREAD CO	0.000	DNDA	69840W108	52.0400	7,359.00 10,063.00	367,826.84	523,678.52			
PEC SOLUTIONS INC	0.000		705107100	37.6100	16,600.00	333,055.83	624,326.00			
PERFORMANCE FOOD GROUP COM	0.000 PANY 0.000		713755106	35.1700	26,982.00					
PERFORMANCE FOOD GROUP COMPETSMART INC	0.000		716768106	9.8400	27,900.00	671,939.50 229,554.97	274,536.00			
PHARMACEUTICAL PRODUCT DEV	YELOP 0.000		717124101	32.3100	17,165.00 9,700.00 21,400.00	381,867.09	554,601.15			
PHOTON DYNAMICS INC	0.000		719364101	45.6500	9,700.00	381,867.09 330,417.88	442,805.00			
PHARMACEUTICAL PRODUCT DEV PHOTON DYNAMICS INC PIXELWORKS INC POLARIS INDUSTRIES INC. POWER INTEGRATIONS INC	0.000		72581M107		,	452,824.52	343,684.00			
POLARIS INDUSTRIES INC.	1.731		731068102	57.7500	7,659.00	352,200.00	442,307.25			
POWER INTEGRATIONS INC	0.000		739276103	22.8400	16,800.00	353,749.98	383,712.00			
POWERWAVE IECHNOLOGIES	0.000		739363109	17.2800	26,300.00	429,477.96	454,464.00			
PRIME MONEY MARKET ACCOUNT	0.000	IT-DUN		1.0000	205,182.47	205,182.49	205,182.46			
QUOVADX INC	0.000		74913K106	9.1500	205,182.47 23,295.00 13,400.00	284,455.65	213,149.25			
RETEK INC	0.000		76128Q109 769320102	29.8700 16.6000	13,400.00 28,100.00	277,165.58 316,605.35	400,258.00 466,460.00			
RIVERSIONE NEIWORKS INC	0.000		783764103	73.2000	4,773.00	210,854.13	349,383.59			
CANCETAT MEDICAL CODD	0.000		801003104	19.6400	7,700.00	160,750.80	151,227.99			
SCIOS INC	0.000		808905103	23.7700	23.248.00	547,527.15	552,604.96			
SEACHANGE INTERNATIONAL	0.000		811699107	34.1200	23,248.00 7,800.00	255,842.70	266,136.00			
SECURE COMPUTING CORP	0.000		813705100	20.5500	11,800.00	263,819.26	242,490.00			
SONICWALL INC	0.000		835470105	19.4400	25,900.00	441,257.29	503,496.00			
SONOSIGHT INC.	0.000	SONO	83568G104	25.6900	9,600.00	212,174.28	246,624.00			
SPINNAKER EXPLORATION CO	0.000	SKE	84855W109	41.1600	5,600.00	240,513.95	230,496.00			
PRIME MONEY MARKET ACCOUNT QUOVADX INC RETEK INC RIVERSTONE NETWORKS INC RYLAND GROUP INC SANGSTAT MEDICAL CORP SCIOS INC SEACHANGE INTERNATIONAL SECURE COMPUTING CORP SONICWALL INC SONOSIGHT INC. SPINNAKER EXPLORATION CO STANCORP FINANCIAL GROUP STELLENT INC STERICYCLE INC STERIS CORP	0.677		852891100	47.2500	6,800.00	284,489.81	321,300.00			
STELLENT INC	0.000		85856W105	29.5600	20,893.00	638,959.74	617,597.08			
STERICYCLE INC	0.000		858912108	60.8800	17,319.00	667,343.82	1,054,380.72			
			859152100Q	18.2700	15,684.00	279,031.01	286,546.68			
TARO PHARMACEUTICAL INDUS TECHNITROL INC.	0.000 0.506		M8737E108 878555101	39.9500 27.6200	13,500.00 6,900.00	274,116.12 179,295.16	539,325.00 190,578.00			
TECHNITROL INC.	0.500	TINTI	0.0000101	27.0200	0,500.00	113,433.10	190,970.00			

Investment Desc	Rating Coupo	n Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	-			- EXTERNALLY				
	Portfolio Instrument	- 6DH - COM		NCAN-HURST - 0 MMON STOCK	ROWT.			
THO INC		0.000	THOI	872443403	48.4700	6,900.00	319,498.38	334,443.00
TRANSKARYOTIC THERAPIES I	NC.		TKTX	893735100	42.8000	18,623.00	565,848.79	797,064.40
TWEETER HOME ENTERTAINMEN	T GRO	0.000	TWTR	901167106	29.0000	12,298.00	317,415.72	356,642.01
ULTRATECH STEPPER INC		0.000	UTEK	904034105	16.5200	13,700.00	287,246.97	226,324.00
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105	71.2600	9,095.00	527,262.27	648,109.70
VARIAN SEMICONDUCTOR EQUI	PMENT	0.000	VSEA	922207105	34.5900	8,400.00	228,161.88	290,556.00
VERITY INC.		0.000	VRTY	92343C106	20.2500	24,100.00	375,947.41	488,025.00
VISIONICS CORPORATION		0.000	VSNX	92831E101	14.4300	16,300.00	230,205.63	235,209.00
WASTE CONNECTIONS INC		0.000	WCNX	941053100	30.9900	9,283.00	273,990.10	287,680.17
WEBEX COMMUNICATIONS INC			WEBX	94767L109	24.8500	12,800.00	300,584.10	318,080.00
WEBSENSE INC		0.000	WBSN	947684106	32.0700	16,300.00	276,474.98	522,741.00
YELLOW CORP		0.000	YELL	985509108	25.1000	11,259.00	267,638.74	282,600.90
ZORAN CORP		0.000	ZRAN	98975F101	32.6400	13,500.00	409,599.06	440,640.00
Instrument Total	130					2,302,413.47	44,572,626.24	52,559,659.73
Portfolio Total	130					2,302,413.47	44,572,626.24	52,559,659.73

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - 6FT Instrument - COM			- BL			
A.T. CROSS CO.	0.000		227478104Q	5.9000	50,700.00	340,571.67	
ABAXIS INC	0.000			5.7100	56,300.00 19,500.00	302,534.07	321,473.00
ACTION PERFORMANCE CO ACTIVISION INC ALDILA INC ALLIANCE GAMING CORP ANSYS INC	0.000		004933107	30.6100	19,500.00	290,053.40	596,895.00
ACTIVISION INC	0.000		004930202 014384101	26.0100 1.0500	16,650.00 23,000.00	256,023.72 39,670.00 247,053.49 257,206.69 195,848.42	433,000.50
ALUILA INC	0.000			29.3900	42 400 00	247 052 49	1 246 136 00
ANSYS INC	0.000	ANSS	03662Q105	24.6500	42,400.00 22,700.00 64,000.00	257 206 69	559 555 00
BON-TON STORES	0.000	BONT		2.7000	64,000.00	195.848.42	172.800.00
ANSYS INC BON-TON STORES CARRIAGE SERVICES INC-CL A CELLSTAR CORP CLICKACTION INC COLUMBIA BANKING SYSTEM INC	0.000	CSV		5.2700	61,100.00	344,658.07	321,997.00
CELLSTAR CORP	0.000	CLST	150925105	5.2700 0.8400	61,100.00 162,000.00	344,658.07 219,402.70	136,080.00
CLICKACTION INC	0.000	CLAC	18681E107	0.7700	15,700.00 14,740.00	102,245.86	12,089.00 192,357.00
COLUMBIA BANKING SYSTEM INC	0.000	COLB	197236102	13.0500	14,740.00	200,062.27	192,357.00
D&K HEALTHCARE RESOURCES	0.175	DKWD	232861104	56.9500	6,600.00	181,641.61	375,870.00
DAVOX CORP	0.000	DAVX		9.6700	16,100.00	146,487.89	155,687.00
DIGI INTERNATIONAL INC	0.000	DGII		6.3700	9,700.00	58,491.00	61,789.00
DIRECT FOCUS INC	0.000	DFXI	254931108	31.2000	15,150.00	275,914.83	472,680.00
DAVOX CORP DIGI INTERNATIONAL INC DIRECT FOCUS INC ELCOR CORPORATION ENCAD INC ENCORE WIRE CORP	0.719	ELK	284443108	27.7900 1.9800	11,300.00	181,641.61 146,487.89 58,491.00 275,914.83 230,419.43	314,027.00
ENCAD INC	0.000	FINCD	292503109 292562105	12.1000	44 100 00	47,634.53 384,480.75	40,980.00 E22 610 00
				1.4900	44,100.00	304,400.73	74 351 00
EPICOR SOFIWARE CORPORATION FLIR SYSTEMS INC	0.000	FLIR	302445101	37.9200	19 600 00	97,652.85 288,759.45	74,331.00
FOAMEX INTERNATIONAL INC	0.000	FMXT		8.1000	25.300.00	208,739.45 134,126.98 199,079.07 322,447.98 68,370.61 89,640.84	204.930.00
FRANKLIN COVEY CO.	0.000	FC.	353469109	6.0300	38,900.00	199.079.07	234,567.00
GADZOOKS INC	0.000	GADZ		13.7400	15,800.00	322,447.98	217,092.00
GOLDEN STATE VINTNERS INC-B	0.000	VINT		5.5000	8,000.00	68,370.61	44,000.00
GRIFFON CORPORATION	0.000	GFF	398433102	15.0000	13,640.00	89,640.84	204,600.00
HOMESEEKERS.COM INC	0.000	HMSK		0.0590	465,500.00	178,031.45	27,464.50
HPL TECHNOLOGIES	0.000	HPLA		17.8500	29,000.00	345,375.75	517,650.00
INFOUSA INC	0.000	IUSA		6.9400	86,400.00	425,567.81	599,616.00
ITRON INC.	0.000	ITRI	465741106	30.3000	39,200.00	327,298.32	1,187,760.00
JAKKS PACIFIC INC.	0.000	JAKK	47012E106	18.9500	22,700.00 12,600.00 60,700.00	287,983.04	430,165.00
K-SWISS INC CL-A	0.180	KSWS	482686102	33.2500	12,600.00	391,621.01	418,950.00
LENDINGTREE INC	0.000	TKEE		5.9000	50,700.00	89,640.84 178,031.45 345,375.75 425,567.81 327,298.32 287,983.04 391,621.01 344,907.36	358,130.00
FLOR SYSTEMS INC FOAMEX INTERNATIONAL INC FRANKLIN COVEY CO. GADZOOKS INC GOLDEN STATE VINTNERS INC-B GRIFFON CORPORATION HOMESEEKERS.COM INC HPL TECHNOLOGIES INFOUSA INC ITRON INC. JAKKS PACIFIC INC. K-SWISS INC CL-A LENDINGTREE INC MAGNA ENTERTAINMENT-CL A MERCURY AIR GROUP INC NEOFORMA INC DMI CORPORATION ORTHOLOGIC CORP PARADYNE NETWORKS INC	0.000	MVX	589354109	7.0000 5.0000	11,200.00 32 200 00	65,264.42 192,816.15	78,400.00 161,000.00
MENFORMA INC	0.000	NEOE		29.1500	19 620 00	170 952 36	571,923.01
OMI CORPORATION	0.000	OMM MEOT		3.9800	73.800.00	170,952.36 547,389.36	293,724.00
ORTHOLOGIC CORP	0.000	OLGC	68750J107	4.8900	19,620.00 73,800.00 110,000.00 93,000.00	456,922.40 312,762.08	537,900.00
DARADVNE NETWORKS INC	0.000	DDAN	69911G107	3.9000	93 000 00	212 762 00	362,700.00

Investment Desc	Rating Coupon Yield Tic	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	-	TOCK - EXTERNALLY				
	Portfolio - 6FT Instrument - COM	FULLER & THALER	- BL			
	Instrument - COM	COMMON STOCK				
PEP BOYS MM & J	1.574 PB	Y 7132781090	17.1500	42,500.00	277,687.64	728,875.00
PICO HOLDINGS INC	1.574 PB3 0.000 PIG	CO 693366205	12.5000	8,000.00	92,902.74	100,000.00
POSSIS MEDICAL INC	0.000 POS	SS 737407106	17.4200	37,200.00	326,462.77	648,024.00
PRIME MEDICAL SVCS INC	0.000 PMS	SI 74156D108	4.8400	20,500.00	98,575.50 504,830.69	99,220.00
PRIME MONEY MARKET ACCOUNT	0.000 IT-	-FUL IT-FUL	1.0000	504,830.82	504,830.69	504,830.83
PSS WORLD MEDICAL INC.	0.000 PS	SI 69366A100		56,600.00		
RACING CHAMPIONS CORP	0.000 RAG	CN 750069106	12.3000	43,900.00	138,162.09	539,970.00
RAWLINGS SPORTING GOODS CO	0.000 RAN	WL 754459105	3.0000	31,100.00		93,300.00
REGISTER.COM	0.000 RC	OM 75914G101	11.5000	28,800.00	243,681.74	331,200.00
REPUBLIC FIRST BANCORP INC	0.000 FRI	BK 760416107	4.9400	23,600.00	127,840.50	116,584.00
RTI INTERNATIONAL METALS	0.000 RT	I 74973W107		35,000.00		348,250.00
SCOTTISH ANNUITY & LIFE HLD	OG 1.033 SC	OT G7885T104	19.3500	31,800.00	512,612.82	615,330.00
SIERRA HEALTH SERVICES	0.000 SI	E 826322109	8.1000	60,300.00	326,556.72	488,430.00
SOUTHERN ENERGY HOMES INC	0.000 SEI	HI 842814105		154,800.00		
SYSTEMS & COMPUTER TECH.	0.000 SC	TC 871873105	10.3400	27,800.00	332,884.82	287,452.00
THE FINISH LINE-CL A	0.000 FI	NL 317923100	15.2900	33,500.00	371,463.42	512,215.00
THREE-FIVE SYSTEMS INC	0.000 TFS	S 88554L108	15.9100	10,400.00	180,578.32	165,464.00
VIRAGE INC	0.000 VR	GE 92763Q106	3.3100	36,500.00	166,395.08	120,815.00
WATER PIK TECHNOLOGIES INC	0.000 PI	K 94113U100			50,274.00	
WESTPORT RESOURCES CORP	0.000 WR	C 961418100	17.3500	9,157.00	209,460.62	158,873.95
Instrument Total	59			3,102,087.82	14,556,827.50	20,262,268.79
Portfolio Total	59			3,102,087.82	14,556,827.50	20,262,268.79

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6JI	ıΤΑ					
	Portfolio - 6JL Instrument - COM	CO	MMON STOCK				
AIRBORNE INC. AMCOL INTERNATIONAL CORP. AMERICAN FINANCIAL HLDGS INC ANALOGIC CORP. ANALYSTS INTERNATIONAL CORP ANCHOR BANCORP WISCONSIN INC ANGELICA CORP ANIXTER INTERNATIONAL INC. APOGEE ENTERPRISES INC. APTAR GROUP INC. ARCH CHEMICALS INC. ARCTIC CAT INC. AUDIOVOX CORP AVISTA CORP AZTAR CORP. BASSETT FURNITURE INDS. BE AEROSPACE INC. BELL MICROPRODUCTS INC BROWN SHOE COMPANY INC BUILDING MATERIALS HLDG. COF BURLINGTON COAT FACTORY WARE CABLE DESIGN TECHNOLOGIES CACI INTERNATIONAL INCCL A CAPTARIS INC. CASCADE NATURAL GAS CORP. CASH AMERICAN INT'L. INC. CENTRAL HUDSON GAS & ELEC. CHARTER MUNICIPAL MTG ACCEPT CHESAPEAKE CORP CHITTENDEN CORPORATION CIRCUIT CITY STORES-CARMAX COHU INC. COMMERCIAL FEDERAL CORP. COMPUTER TASK GROUP INC. COMSTOCK RESOURCES INC CONMED CORPORATION CORN PRODUCTS INT'L INC. COVENTRY HEALTH CARE INC. D.R. HORTON INC.	1.078	ABF	0092691010	14.8300	14,600.00	181,352.00 73,083.70 302,495.91 59,534.00 79,864.00 45,845.25 29,263.20 389,341.44 24,217.65 263,810.79 64,069.50 58,767.00 86,501.15 574,134.49 408,693.96 36,807.16 226,226.59 242,612.77 143,118.54 64,779.04 394,786.31 91,416.00 89,242.20 59,581.57 76,177.77 125,823.00 375,534.98 50,746.80 103,638.00 155,849.40 177,931.50 324,869.52 519,123.65 16,104.50 263,908.80 243,808.53 280,154.77 515,931.97 308,299.28	216,518.00
AMCOL INTERNATIONAL CORP.	0.833	ACO	02341W103	7.2000	12,100.00	73,083.70	87,120.00
AMERICAN FINANCIAL HLDGS INC	2.597	AMFH	026075101	25.4100	12,032.00	302,495.91	305,733.12
ANALOGIC CORP.	0.727	ALOG	032657207	38.5100	1,700.00	59,534.00	65,467.00
ANALYSTS INTERNATIONAL CORP	0.968	ANLY	032681108Q	4.1300	12,100.00	79,864.00	49,973.00
ANCHOR BANCORP WISCONSIN INC	1.860	ABCW	032839102	17.7400	3,300.00	45,845.25	58,542.00
ANGELICA CORP	2.952	AGL	034663104	10.8400	3,100.00	29,263.20	33,604.00
ANIXTER INTERNATIONAL INC.	0.000	AXE	035290105	29.0100	14,300.00	389,341.44	414,843.00
APOGEE ENTERPRISES INC.	1.390	APOG	037598109	15.8200	3,884.00	24,217.65	61,444.88
APTAR GROUP INC.	0.685	ATR	038336103Q	35.0300	8,300.00	263,810.79	290,749.00
ARCH CHEMICALS INC.	3.448	ARJ	03937R102	23.2000	3,300.00	64,069.50	76,560.00
ARCTIC CAT INC.	1.411	ACAT	039670104	17.0000	4,500.00	58,767.00	76,500.00
AUDIOVOX CORP	0.000	VOXX	050757103	7.4600	8,300.00	86,501.15	61,918.00
AVISTA CORP	3.619	AVA	05379B107	13.2600	33,400.00	574,134.49	442,884.00
AZTAR CORP.	0.000	AZR	054802103	18.3000	28,200.00	408,693.96	516,060.00
BASSETT FURNITURE INDS.	5.710	BSET	070203104Q	14.0100	2,600.00	36,807.16	36,426.00
BE AEROSPACE INC.	0.000	BEAV	073302101	9.1700	27,900.00	256,226.59	255,843.00
BELL MICROPRODUCTS INC	0.000	BELM	078137106	12.6200	17,900.00	242,612.77	225,898.00
BROWN SHOE COMPANY INC	2.463	BWS	115736100Q	16.2400	14,600.00	143,118.54	237,104.00
BUILDING MATERIALS HLDG. COF	P. 0.000	BMHC	120113105	10.8500	5,800.00	64,779.04	62,930.00
BURLINGTON COAT FACTORY WARE	CHO 0.119	BCF	121579106	16.8000	21,000.00	394,786.31	352,800.00
CABLE DESIGN TECHNOLOGIES	0.000	CDT	126924109	13.6800	7,800.00	91,416.00	106,704.00
CACI INTERNATIONAL INCCL A	0.000	CACI	127190304	39.4850	6,000.00	89,242.20	236,910.00
CAPTARIS INC.	0.000	CAPA		3.6900	27,800.00	59,581.57	102,582.00
CASCADE NATURAL GAS CORP.	4.353	CGC	147339105	22.0500	4,400.00	76,177.77	97,020.00
CASH AMERICAN INT'L. INC.	0.588	PWN	14754D100	8.5000	16,700.00	125,823.00	141,950.00
CENTRAL HUDSON GAS & ELEC.	4.968	CHG	12541M102	43.4700	8,900.00	375,534.98	386,883.00
CHARTER MUNICIPAL MTG ACCEPT	'AN 7.138	CHC	160908109	16.2500	3,900.00	50,746.80	63,375.00
CHESAPEAKE CORP	3.164	CSK	165159104	27.8100	4,600.00	103,638.00	127,926.00
CHITTENDEN CORPORATION	2.753	CHZ	170228100	27.6000	7,750.00	155,849.40	213,900.00
CIRCUIT CITY STORES-CARMAX	0.000	KMX	172737306	22.7400	12,100.00	177,931.50	275,154.00
COHU INC.	1.012	COHU	192576106	19.7500	14,700.00	324,869.52	290,325.00
COMMERCIAL FEDERAL CORP.	1.361	CFB	201647104	23.5000	22,000.00	519,123.65	517,000.00
COMPUTER TASK GROUP INC.	0.000	CTG	205477102	3.9400	3,100.00	16,104.50	12,214.00
COMSTOCK RESOURCES INC	0.000	CRK	205768203	7.0000	3,800.00	26,090.80	26,600.00
CONMED CORPORATION	0.000	CNMD	207410101	19.9600	17,400.00	243,808.53	347,304.00
CORN PRODUCTS INT'L INC.	1.134	CPO	219023108	35.2500	10,900.00	280,154.77	384,225.00
COVENTRY HEALTH CARE INC.	0.000	CVH	222862104	19.9500	29,000.00 16,701.00	515,931.97 308,299.28	578,550.00
D.K. HORTON INC.	0.616	DHI	23331A109	32.4600	16,701.00	308,299.28	542,114.46

Investment Desc	Rating Coupon Yield Tid	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	OCK - EXTERNALLY	MANAGED			
	Portfolio - 6JL Instrument - COM	COMMON STOCK				
	111001 41110110 0011	00111011 010011				
DELPHI FINANCIAL GROUP CL-A DIGI INTERNATIONAL INC DIME COMMUNITY BANCSHARES DIMON INC. DOWNEY FINANCIAL CORP. DRESS BARN INC. DVI INC EDEN BIOSCIENCE CORPORATION ESS TECHNOLOGY ESTERLINE TECHNOLOGIES CORP FIRST AMERICAN CORP. FIRSTFED FINANCIAL CORP FLAGSTAR BANCORP INC FLEMING COS GENCORP INC GERBER SCIENTIFIC GOODY'S FAMILY CLOTHING INC GREAT ATL & PAC TEA GRIFFON CORPORATION GROUP 1 AUTOMOTIVE HAIN CELESTIAL GROUP HI/FN INC. HOLOGIC INC. HOVNANIAN ENTERPRISES-A HUGHES SUPPLY INC. HUTCHINSON TECH. HYPERION SOLUTIONS CORP. INFORMATION HOLDINGS INC. INFORMATION RESOURCES INC INFORMATION RESOURCES INC INFORMATION RESOURCES INC INFORMATION FINANCIAL GROUP INC INTEGRATED ELECTRICAL SVCS INTERMET CORP.	0.840 DFC	247131105	33.3000	10,600.00	378,242.06 10,578.00 376,894.96 241,977.23 316,176.89 264,446.92 1,645.00 33,422.00 57,090.85 372,880.50 737,802.51 376,751.56 49,498.30 456,170.00 319,250.04 104,660.61 21,621.55 222,050.22 64,719.00 38,367.48 484,456.83 30,900.46 16,166.13 83,930.00 312,861.93 262,437.86 319,471.90 125,864.70 109,668.74 84,672.64 281,880.37 103,630.92	352,980.00
DIGI INTERNATIONAL INC	0.000 DG	II 253798102	6.3700	1,200.00	10,578.00	7,644.00
DIME COMMUNITY BANCSHARES	2.138 DC0	OM 253922108	28.0600	13,900.00	376,894.96	390,034.00
DIMON INC.	2.777 DM	254394109	7.2000	36,600.00	241,977.23	263,520.00
DOWNEY FINANCIAL CORP.	0.872 DSI	261018105	41.2500	7,800.00	316,176.89	321,750.00
DRESS BARN INC.	0.000 DBI	N 261570105	25.0100	11,100.00	264,446.92	277,611.00
DVI INC	0.000 DV	233343102	17.2000	100.00	1,645.00	1,720.00
EDEN BIOSCIENCE CORPORATION	0.000 EDI	N 279445100	5.0700	6,600.00	33,422.00	33,462.00
ESS TECHNOLOGY	0.000 ESS	T 269151106	21.2600	9,900.00	57,090.85	210,474.00
ESTERLINE TECHNOLOGIES CORP	0.000 ESI	297425100	16.0100	17,800.00	372,880.50	284,978.00
FIRST AMERICAN CORP.	1.494 FA	318522307	18.7400	28,200.00	737,802.51	528,468.00
FIRSTFED FINANCIAL CORP	0.000 FEI	337907109	25.6300	13,100.00	376,751.56	335,753.00
FLAGSTAR BANCORP INC	1.987 FBC	337930101	20.1300	2,300.00	49,498.30	46,299.00
FLEMING COS	0.432 FLN	3391301060	18.5000	24,200.00	456,170.00	447,700.00
GENCORP INC	0.850 GY	3686821000	14.1100	32,300.00	319,250.04	455,753.00
GERBER SCIENTIFIC	3.440 GRI	3737301000	9.3000	10,200.00	104.660.61	94.860.00
GOODY'S FAMILY CLOTHING INC	0.000 GD	rs 382588101	4.2000	5,900.00	21.621.55	24.780.00
GREAT ATL & PAC TEA	0.000 GAI	3900641030	23.7800	25,200.00	222.050.22	599,256.00
GRIFFON CORPORATION	0.000 GF	398433102	15.0000	10.340.00	64.719.00	155.100.00
GROUP 1 AUTOMOTIVE	0.000 GP	398905109	28.5100	1.500.00	38 . 367 . 48	42.765.00
HAIN CELESTIAL GROUP	0.000 G	N 405217100	27.4600	17.500.00	484.456.83	480.550.00
HI/FN INC	0.000 HI	N 428358105	14 4700	2 000 00	30 900 46	28 940 00
HOLOGIC INC	0 000 HOI	X 436440101	9 2900	3 500 00	16 166 13	32 515 00
HOWNANIAN ENTERPRISES-A	0 000 HOZ	442487203	21 2800	4 400 00	83 930 00	93 632 00
HIGHES SUPPLY INC	1 101 HIG	444482103	30 8700	13 600 00	312 861 93	419 832 00
HITCHINGON TECH	0 000 HTG	TH 448407106	23 2200	13 100 00	262 437 86	304 182 00
HYDERIAN CALIFFANG CARD	0.000 111	110107100 21. 44914M104	19 8600	21 200 00	210 471 00	421 032 00
THOD CORD	0.000 111	449623107	29 3000	6 500 00	125 864 70	190 450 00
THEODMATTON HOLDINGS INC	0.000 TH	456727106	29.3000	4 200 00	109 668 74	110,430.00
THEODMATION DECOMPOSE INC.	0.000 III	C 456005100	0 2000	12 200.00	94 672 64	100,502.00
INFORMATION RESOURCES INC	0.000 TA	450505108	0.3000	22 200.00	201 000 27	103,300.00
INPUT/OUTPUT INC.	0.000 10	457652105	10 0000	23,300.00	102 620 02	101 520 00
INSIGNIA FINANCIAL GROUP IN	0.000 IF	45/0/A105	E 1200	10 700 00	103,030.92	E4 704 00
INTEGRATED EFFCIRICAL SACS	0.000 IE	im 1Ε001Σ101	3.1200	20,700.00	84,072.64 281,880.37 103,630.92 48,201.48 90,990.89 277,430.97 203,991.00 240,049.91	54,764.00 67 000 00
INSIGNIA FINANCIAL GROUP INC INTEGRATED ELECTRICAL SVCS INTERMET CORP. INTL MULTIFOODS CORP IONICS INC K-SWISS INC CL-A K2 INC. KAMAN CORP CL-A	4.//O INI	1 420017103	3.3300	12 200 00	90,990.89 277 420 07	215 /000.00
INIL MULLIFOURS CORP	3.34/ IMC	, 400043102 t 462210100	20.5000	13,200.00	2//,430.9/	313,400.00
LONICS INC	0.000 IOI	10 402210100	30.0300	7,700.00	203,991.00	291,291.00
K-SWISS INC CL-A	0.180 KSV	15 482686102	33.2500	7,600.00	240,049.91	Z5Z,/UU.UU
KAMAN CODD CL A	0.000 KT) 482/321U4	/.ZIUU	10,100.00	62,753.08 87,769.92	12,821.00
KAMAN CORP CL-A	2.820 KAN	INA 4835481U3	15.0000	6,900.00	87,769.92	107,640.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6JL			LUE			
	Instrument - COM	COI	MMON STOCK				
KANSAS CITY SOUTHERN INDS KIRBY CORP. KULICKE & SOFFA INDUSTRIES	0.000	KSU	485170302Q	14.1300	33,300.00	434,221.28	470,529.00
KIRBY CORP.	0.000	KEX	497266106	27.5500	5,500.00 17,500.00	140,323.92 226,231.37	151,525.00
KULICKE & SOFFA INDUSTRIES	0.000	KLIC	501242101	17.1500	17,500.00	226,231.37	300,125.00
KULICKE & SOFFA INDUSTRIES LACLEDE GROUP HLDG. CO. LANDAMERICA FINANCIAL GROUP LANDRY'S RESTAURANTS INC. LITHIA MOTORS INC - CL A LONE STAR STEAKHOUSE & SALOO MAF BANCORP INC MDC HOLDINGS INC MESABA HOLDINGS INC MIDAS INC. MONACO COACH CORPORATION NASH FINCH CO. NORTHWESTERN CORPORATION NUI CORP	5.606	LG	505597104	23.9000	8,200.00 11,500.00	186,068.65 436,067.14	195,980.00
LANDAMERICA FINANCIAL GROUP	0.696	LFG	514936103	28.7000	11,500.00	436,067.14	330,050.00
LANDRY'S RESTAURANTS INC.	0.536	LNY	51508L103	18.6500	21,100.00	436,067.14 236,224.76 86,412.93 204,051.10 198,591.17 353,875.34 45,762.28 132,027.69	393,515.00
LITHIA MOTORS INC - CL A	0.000	LAD	536797103	20.7000	4,400.00	86,412.93	91,080.00
LONE STAR STEAKHOUSE & SALOO	N 3.371	STAR	542307103	14.8300	17,100.00	204,051.10	253,593.00
MAF BANCORP INC	1.627	MAFB	55261R108	29.5000	8,300.00	198,591.17	244,850.00
MDC HOLDINGS INC	0.740	MDC	552676108	37.7900 7.1200	13,6/3.00	353,875.34	516,702.6
MESABA HOLDINGS INC	0.000	MAIR		7.IZUU	5,000.00	45, /62.28	120,000,00
MIDAS INC.	2.782	MDS	595626102	11.5000 21.8700	12,000.00	132,027.69	138,000.00
MONACO COACH CORPORATION	1 157	MINC	60886R103 631158102	31.1000	21,600.00 6 100 00	100 502 52	100 710 00
NASH FINCH CO.	6 022	NAFC	668074107	21.0500	4 000 00	02 200 00	24 200 00
MIII COPD	4 135	MUL	629431107	23.7000	7 400 00	228 700 44	175 380 00
NOI CORP DEFSHORE LOGISTICS	0 000	OT.OG	676255102	17.7600	19 600 00	434 542 56	348 096 00
NUI CORP OFFSHORE LOGISTICS OSHKOSH TRUCK CORPORATION PACIFICARE HEALTH SYSTEM PAREXEL INT'L CORP. PARK ELECTROCHEMICAL CORP.	0.000	OTEKE	688239201	48.7500	9 400 00	411 156 15	458 250 00
PACTETCARE HEALTH SYSTEM	0.000	PHSY	695112102	16.0000	3 300 00	52 015 83	52 800 00
PAREXEL INT'L CORP	0.000	PRXI.	699462107	14.3500	3,000.00	51 165 00	43 050 0
PARK ELECTROCHEMICAL CORP.	0.909	PKE	700416209	26.4000	7.050.00	263.000.35	186,120.00
PEDIATRIX MEDICAL GROUP INC.	0.000	PDX		33.9200	5.700.00	175,237.95	193,344.00
PEGASUS SOLUTIONS	0.000	PEGS	705906105	14.2000	21,500.00	234,439.00	305,300.00
PERICOM SEMICONDUCTOR CORP	0.000	PSEM	713831105	14.5000	9,800.00	237,940.08	142,100.00
PHILLIPS-VAN HEUSEN	1.376	PVH	718592108	10.9000	20,800.00	269,034.21	226,720.00
PIER 1 IMPORTS INC/DEL	0.922	PIR	720279108	17.3400	37,200.00	519,045.80	645,048.00
PINNACLE SYSTEMS	0.000	PCLE	723481107	7.9400	31,100.00	263,493.80	246,934.0
POGO PRODUCING CO	0.456	PPP	730448107	26.2700	16,400.00	387,961.94	430,828.0
POPE & TALBOT INC	4.210	POP	732827100	14.2500	5,900.00	73,868.00	84,075.0
PRIME HOSPITALITY CORP	0.000	PDQ	741917108	11.0500	33,500.00	345,597.01	370,175.0
PRIME MONEY MARKET ACCOUNT	0.000	IT-JAC	IT-JAC	1.0000	379,331.39	379,331.39	379,331.3
PROVIDENT BANKSHARES CORPORA	TI 3.292	PBKS	743859100	24.3000	15,750.00	328,166.88	382,725.0
PSS WORLD MEDICAL INC.	0.000	PSSI	69366A100	8.1600	11,700.00	132,027.69 370,656.00 100,583.52 82,280.00 228,700.44 434,542.56 411,156.15 52,015.83 51,165.00 263,000.35 175,237.95 234,439.00 237,940.08 269,034.21 519,045.80 263,493.80 387,961.94 73,868.00 345,597.01 379,331.39 328,166.88 71,001.45 270,482.00	95,472.0
PUBLIC SERVICE CO OF N MEX	2.862	PNM	69349Н107	27.9500	9,100.00	270,482.00 205,363.92 250,934.00 314,791.80	254,345.00
QUANEX CORP	2.261	NX	747620102	28.3000	7,900.00	205,363.92	223,570.00
QUICKSILVER INC	0.000	ZQK	74838C106	17.2000	14,800.00	250,934.00	254,560.00
RARE HOSPITALITY INTL INC.	0.000	RARE	753820109	22.5400	13,800.00	314,791.80	311,052.00
PEDIATRIX MEDICAL GROUP INC. PEGASUS SOLUTIONS PERICOM SEMICONDUCTOR CORP PHILLIPS-VAN HEUSEN PIER 1 IMPORTS INC/DEL PINNACLE SYSTEMS POGO PRODUCING CO POPE & TALBOT INC PRIME HOSPITALITY CORP PRIME MONEY MARKET ACCOUNT PROVIDENT BANKSHARES CORPORA PSS WORLD MEDICAL INC. PUBLIC SERVICE CO OF N MEX QUANEX CORP QUICKSILVER INC RAYMOND JAMES FINANCIAL INC RCY CORPORATION	1.013	RJF	754730109	35.5200	3,200.00 4,800.00	89,721.00 14,243.04	113,664.00
RCN CORPORATION	0.000	RCNC	749361101	2.9300	4,800.00	14,243.04	14,064.00

Investment Desc	Rating Coupon Yield					Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
			OBS LEVY - VA	LUE			
	Instrument - COM		MON STOCK				
REVLON INC - CL A RLI CORP ROADWAY CORPORATION ROCK-TENN COMPANY CL A RYANS FAMILY STEAK HOUSES RYLAND GROUP INC SALTON INC SBS TECHNOLOGIES INC SCHOOL SPECIALTY INC. SCHMICROSYSTEMS INC	0.000 F	REV	761525500	6.6600	7,600.00	37,714.16	50,616.00
RLI CORP	1.422 F	RLI	749607107	45.0000	2,000.00	76,149.00 343,484.72 45,365.50 209,641.06	90,000.00
ROADWAY CORPORATION	0.545 F	ROAD	769742107	36.7000	13,300.00	343,484.72	488,110.00
ROCK-TENN COMPANY CL A	2.083 F	RKT	772739207	14.4000	3,900.00	45,365.50	56,160.00
RYANS FAMILY STEAK HOUSES	0.000 F	RYAN	783519101	21.6500	19,600.00	209,641.06	424,340.00
RYLAND GROUP INC	0.218 F	RYL	783764103	73.2000 18.8800	7,300.00	209,641.06 237,220.28 299,641.54 144,731.62	534,360.00
SALIUN INC	0.000 8	5F P	795757103 78387P103	14.5700	17,200.00	299,041.54 144 721 62	324,730.00
SCHOOL SDECIMITY INC	0.000 3	SCAC	807863105	22.8800	10,600.00	144,/31.02 382 752 05	286 000 00
SCHWEITZER-MAIDHIT INC.	2 526 9	SWM	808541106	23.7500	6 400 00	125 392 00	152 000 00
SCHWEITZER-MAIDUIT INTL INC SCM MICROSYSTEMS INC SEACOR SMIT INC. SELECTIVE INSURANCE GROUP SCHAW GROUP SONIC AUTOMOTIVE INC. SOUTH FINANCIAL GROUP, INC SOUTHWEST GAS CORP SPACELABS MEDICAL INC STANDARD-PACIFIC CORP STATEN ISLAND BANCORP STEAK N SHAKE COMPANY STEWART INFO SVCS STONE ENERGY CORP SUSQUEHANNA BANCSHARES INC. SWIFT ENERGY COMPANY SWS GROUP INC SYSTEMS & COMPUTER TECH. IBC CORP	0.000 8	SCMM	784018103	14.6400	1,000.00	209,641.06 237,220.28 299,641.54 144,731.62 382,752.05 125,392.00 6,720.00 460,062.06	14,640.00
SEACOR SMIT INC.	0.000	CKH	811904101	46.4000	11,100.00	460,062.06	515,040.00
SEITEL INC	0.000 \$	SEI	816074306	13.6000	7,000.00	460,062.06 101,960.39 144,576.29 469,935.82 61,526.94 90,487.04 62,203.20 13,074.01	95,200.00
SELECTIVE INSURANCE GROUP	2.761 \$	SIGI	816300107	21.7300	7,800.00	144,576.29	169,494.00
SHAW GROUP	0.000 \$	SGR		23.5000	21,400.00	469,935.82	502,900.00
SONIC AUTOMOTIVE INC.	0.000 \$	SAH	83545G102	23.4400	3,800.00	61,526.94	89,072.00
SOUTH FINANCIAL GROUP, INC	2.478	rsfg	837841105	17.7500	6,400.00	90,487.04	113,600.00
SOUTHWEST GAS CORP	3.668 \$	SWX	844895102Q	22.3500	3,000.00	62,203.20	67,050.00
SPACELABS MEDICAL INC	0.000 \$	SLMD	846247104	12.1500	1,100.00	13,074.01	13,365.00
STANDARD-PACIFIC CORP	1.315 8	SPF.	85375C101	24.3200 16.3100	19,400.00	497,568.34 420,927.00	471,808.00
STALEN ISLAND BANCORP	2.207	ONG	857550107 857873103	11.0400	14 700 00	126 060 02	538,230.00 162,288.00
TEWAR IN SHARE COMPANI	0.000 8	מתיכו מועים	860372101	19.7500	14,700.00	262 446 66	262,675.00
STONE ENERGY CORD	0.000 8	SCV	861642106	39.5000	14,700.00 13,300.00 12,900.00	136,960.93 262,446.66 501,077.28	509,550.00
SUSCITERANNA BANCSHARES INC	3 836 9	SIISO	869099101	20.8500	5 400 00	86 146 20	112,590.00
SWIFT ENERGY COMPANY	0.000 8	SFY	870738101	20.2000	14.700.00	86,146.20 297,094.95	296,940.00
SWS GROUP INC	1.571 8	SWS	78503N107	25.4500	17,370.00	359,477.29	442,066.50
SYSTEMS & COMPUTER TECH.	0.000 8	SCTC	871873105	10.3400	17,370.00 16,520.00	359,477.29 186,829.88	170,816.80
TBC CORP TESORO PETROLEUM CORP	0.000	TBCC	872180104	13.3900	11,400.00	88,181.68 199,612.67	152,646.0
TESORO PETROLEUM CORP	0.000	TSO	881609101	13.1100	11,400.00 15,100.00	199,612.67	197,961.0
THERAGENICS CORPORATION	0.000	ГGХ	883375107	9.8600	24,300.00 26,100.00 18,700.00	261,151.40	239,598.0
TIMKEN CO.	3.213	ΓKR	887389104Q	16.1800	26,100.00	406,448.23	422,298.0
TOM BROWN INC	0.000	IMBR	115660201	27.0100	18,700.00	508,582.86	505,087.0
TESORO PETROLEUM CORP THERAGENICS CORPORATION TIMKEN CO. TOM BROWN INC TORO CO TRIUMPH GROUP INC JITRATECH STEPPER INC JNITED AUTO GROUP INC JNITED STATIONERS INC JNIVERSAL FOREST PRODUCTS	1.066	rtc	891092108	45.0000	7,600.00 9,900.00	238,010.04 439,678.94	342,000.00
I'RIUMPH GROUP INC	0.000	rgI	896818101	32.5000	9,900.00	439,678.94	321,750.00
JLTRATECH STEPPER INC	0.000 t	J.I.E.K	904034105	16.5200	13,000.00	413,583.86 40,140.00 262,287.38 59,744.50	214,760.00
JNITED AUTO GROUP INC	0.000 t	JAG	909440109	25.8100	1,500.00	40,140.00	38,715.00
INITED STATIONERS INC	0.000 (79.I.K	913004107 913543104	33.6500 20.9300	9,900.00	262,287.38	333,135.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - 6JL Instrument - COM	JA	- EXTERNALLY COBS LEVY - V MMON STOCK				
UNOVA INC. US ONCOLOGY INC. VALMONT INDUSTRIES VERITAS DGC INC. VERITY INC. WASHINGTON FEDERAL INC. WATSCO INC. WESBANCO INC WEST PHARMACEUTICAL SERVIC XM SATELLITE RADIO HOLD-CI YELLOW CORP ZENITH NATIONAL INSURANCE	0.00 1.79 0.00 0.00 3.72 0.70 4.35 2.85 2.85 A 0.00	0 UNA 0 USON 8 VALM 0 VTS 0 VRTY 3 WFSL 4 WSO 4 WSBC 7 WST 0 XMSR 0 YELL 9 ZNT	91529B106 90338W103 920253101 92343P107 92343C106 938824109 942622200 950810101 955306105 983759101 985509108 989390109	5.8000 7.5400 14.4600 18.5000 20.2500 25.7800 14.2000 21.1300 26.6000 18.3600 25.1000 27.9400	16,000.00 600.00 22,200.00 19,600.00 9,570.00 8,500.00 3,500.00 4,500.00 3,600.00 6,400.00	408,856.00 229,378.06 104,541.00	120,640.00 8,676.00 410,700.00 396,900.00 246,714.60 120,700.00 73,955.00 119,700.00 66,096.00 160,640.00
Instrument Total	168				2,402,271.39	34,799,505.09	38,606,752.41
	Instrument	-REIT	REAL ESTAT	E INVESTMENT	TRUST		
JDN REALTY CORP PINNACLE HOLDINGS INC		0 JDN 0 BIGT	465917102 72346N101	12.3300 0.3400	•	84,700.00 41,140.42	86,310.00 44,638.94
Instrument Total	2				138,291.00	125,840.42	130,948.94
Portfolio Total	170				2,540,562.39	34,925,345.51	38,737,701.35

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6LA			O -			
	Instrument - COM	COI	MMON STOCK				
1-800 CONTRACTS INC ABERCROMBIE & FITCH CO AEROFLEX INC ALASKA AIRGROUP INC ALLSCRIPTS INC AMERICAN AXLE & MFG HOLDINGS AMERICAN MANAGEMENT SYSTEMS AMETEK INC. ARCH COAL INC. ARKANSAS BEST CORP ASPECT MEDICAL SYSTEMS INC ASPEN TECHNOLOGY INC. BAKER (MICHAEL) CORP BALDOR ELECTRIC BARNES & NOBLE INC. BARNES GROUP INC. BEI TECHNOLOGIES INC BORDERS GROUP INC BORDERS GROUP INC BORDERS GROUP INC C-COR ELECTRONICS CASEY'S GENERAL STORES INC. CHITTENDEN CORPORATION CHURCH & DWIGHT INC CLARCOR INC. COMMSCOPE INC. CONSTELLATION BRANDS INC-A COVENANT TRANSPORT INC CL-A	0.000	CTAC	681977104	12.4400	18,000.00	253,554.92	223,920.00
ABERCROMBIE & FITCH CO	0.000	ANF	002896207	26.5300	9,000.00 29,000.00	161,654.95 275,105.02	238,770.01
AEROFLEX INC	0.000	ARXX	007768104	18.9300	29,000.00	275,105.02 341,679.32 159,785.52 539,478.40 1,113,456.49 570,045.85 544,742.21 138,864.41 254,580.31 866,884.97 107,127.93 356,063.50 523,958.18 890,933.93 234,866.72 801,490.51 669,932.37 211,701.62	548,970.00
ALASKA AIRGROUP INC	0.000	ALK	011659109	29.1000	12,000.00	341,679.32	349,200.00
ALLSCRIPTS INC	0.000	MDRX		3.2400	31,700.00	159,785.52	102,708.00
AMERICAN AXLE & MFG HOLDINGS	0.000	AXL	024061103 027352103	21.3800 18.0800	40,000.00	539,478.40	1 025 002 00
AMERICAN MANAGEMENI SISIEMS	0.000	AME	02/352103 031100100Q	31.8900	22 600 00	570 045 05	720 714 00
AMELEK INC. ARCH COAL INC	1 013	AME	039380100Q	22.7000	27 400 00	570,045.05	621 980 00
ARKANSAS BEST CORP	0.000	ABFS	040790107	28.8200	6.400.00	138.864.41	184.448.00
ASPECT MEDICAL SYSTEMS INC	0.000	ASPM	045235108	10.0000	20,200.00	254,580.31	202,000.00
ASPEN TECHNOLOGY INC	0.000	AZPN	045327103	16.8000	71,100.00	866,884.97	1,194,480.00
AVID TECHNOLOGY INC.	0.000	AVID	05367P100	12.1500	11,100.00	107,127.93	134,865.01
BAKER (MICHAEL) CORP	0.000	BKR	057149106	15.2000	37,500.00	356,063.50	570,000.00
BALDOR ELECTRIC	2.488	BEZ	057741100	20.9000	25,000.00	523,958.18	522,500.00
BARNES & NOBLE INC.	0.000	BKS	067774109	29.6000	32,000.00	890,933.93	947,200.00
BARNES GROUP INC.	3.334	В	067806109	23.9900	11,400.00	234,866.72	1,194,480.00 134,865.01 570,000.00 522,500.00 947,200.00 273,486.00 866,768.00 714,240.00 287,374.99 1,032,577.00 247,690.00 812,050.00 267,720.00 596,512.00
BEI TECHNOLOGIES INC	0.229	BEIQ	05538P104	17.4400	49,700.00	801,490.51	866,768.00
BORDERS GROUP INC	0.000	BGP	099709107	19.8400	36,000.00	669,932.37	714,240.00
BORG WARNER INC.	1.148	BWA	099724106	52.2500 16.2100	5,500.00	211,701.62	1 020 577 00
BUCA INC.	0.000	BUCA	117769109 125010108	14.5700	17 000 00	916,072.87	1,032,5//.00
C-COR ELECTRONICS	0.000	CCDL	147528103	14.9000	17,000.00 54 500 00	720 045 56	247,090.00 912 050 00
CASEL S GENERAL SIORES INC.	2 753	CH2	170228100	27.6000	9 700 00	269 940 68	267 720 00
THIRCH & DWIGHT INC	1 126	CHD	171340102Q	26.6300	22 400 00	435 495 91	596 512 00
TLARCOR INC.	1.768	CLC	179895107Q	27.1500	40.000.00	886.633.76	1.086.000.00
COMMSCOPE INC.	0.000	CTV	203372107	21.2700	64,200.00	1,327,821.08	1,365,534.00
CONSTELLATION BRANDS INC-A	0.000	STZ	21036P108	42.8500	4,000.00	669,932.37 211,701.62 916,072.87 238,056.91 728,945.56 269,940.68 435,495.91 886,633.76 1,327,821.08 134,570.50	171,400.00
COVENANT TRANSPORT INC CL-A	0.000	CVTI	22284P105	15.9600	5,300.00	82,928.15 1,058,676.24 1,290,286.14 935,397.17 404,052.03	84,588.00
CTS CORP.	0.754	CTS	126501105	15.9000	50,000.00	1,058,676.24	795,000.00
CULLEN/FROST BANKERS INC	2.785	CFR	229899109	30.8800	39,000.00	1,290,286.14	1,204,320.00
DATASTREAM SYSTEMS INC.	0.000	DSTM	238124101	6.1700	82,500.00	935,397.17	509,025.00
DONALDSON CO INC	0.772	DCI	257651109	38.8400	15,400.00	404,052.03	598,136.01
CONSTELLATION BRANDS INC-A COVENANT TRANSPORT INC CL-A CTS CORP. CULLEN/FROST BANKERS INC DATASTREAM SYSTEMS INC. DONNALDSON CO INC DONNELLY CORP DORAL FINANCIAL CORP. EAST WEST BANCORP INC. ELECTRONICS FOR IMAGING ENZO BIOCHEM INC. ESCO TECHNOLOGIES INC	3.041	DON	257870105	13.1500	2,300.00	32,204.24 967,027.59	30,245.00
DORAL FINANCIAL CORP.	1.602	DORL	25811P100	31.2100	42,800.00	967,027.59	1,335,788.00
EAST WEST BANCORP INC.	0.466	EWBC	27579R104	25.7500	38,000.00 30,000.00	787,493.50	978,500.00 669,300.00
ELECTRONICS FOR IMAGING	0.000	EFII	286082102	22.3100	30,000.00	607,865.79	669,300.00
ENZO BIOCHEM INC.	0.000	ENZ		23.5000	30,200.00 27,600.00	662,737.40	709,700.00 951,924.00
ESCO TECHNOLOGIES INC	0.000	ESE	296315104	34.4900	27,600.00	618,558.08	951,924.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - 61.A	T.O	א דדדדד ג כ				
	Instrument - COM	CO	MMON STOCK				
FERRO CORP	2.248	FOE	315405100Q	25.8000	20,400.00 65,000.00 49,500.00	434,565.58	526,320.00
FINANCIAL FEDERAL CORP.	0.000	FIF	317492106	31.2500	65,000.00	1,572,195.11	2,031,250.00 1,396,395.00
FOREST OIL CORP.	0.000	FST	346091705	28.2100	49,500.00	1,553,585.35	1,396,395.00
GARTNER INC-CL A	0.000	IT	366651107	11.6900	117,400.00 10,000.00	1,168,614.07 309,118.61	1,372,406.00 325,200.00
GATX CORP	3.813	GMT	361448103	32.5200	10,000.00	309,118.61	325,200.00
GENESCO INC.	0.000	GCO	371532102	20.7600	53,100.00 21,200.00 31,600.00 94,100.00 10,500.00 39,200.00 26,700.00	1,086,579.34 132,323.33	1,102,356.00
GOOD GUYS INC.	0.000	GGUY	382091106	3.9800	21,200.00	132,323.33	84,376.00
GRANITE CONSTRUCTION INC	1.328	GVA	387328107	24.0800	31,600.00	624,379.91 520,686.75 317,088.79 1,552,143.10 491,843.61	760,928.00
GYMBOREE CORP	0.000	GYMB	403777105	11.9300	94,100.00	520,686.75	1,122,613.00
HARRIS CORP.	0.655	HRS	413875105Q	30.5100	10,500.00	317,088.79	320,355.00
HELMERICH & PAYNE, INC	0.898	HP	4234521010	33.3800	39,200.00	1,552,143.10	1,308,496.00
HUGHES SUPPLY INC.	1.101	HUG	444482103	30.8700	26,700.00	491,843.61	824,229.00
ICU MEDICAL INC.	0.000	ICUI	44930G107	44.5000	26,700.00 18,300.00 23,200.00 31,500.00 9,300.00 24,000.00 88,500.00 12,200.00	517,006.80	814,350.00
IDEX CORPORATION	1.623	IEX	45167R104	34.5000	23,200.00	676,921.89	800,400.00
INFOCUS CORPORATION	0.000	INFS	45665B106	22.0200	31,500.00	519,992.53	693,630.00
INTERGRAPH CORP.	0.000	INGR	458683109	13.7400	9,300.00	127.529.61	127,782.00
INVACARE CORP.	0.148	IVC	461203101	33.7100	24.000.00	764.917.77	809.040.00
IVEX PACKAGING CORP	0.000	IXX	465855104	19.0000	88.500.00	1.082.957.59	1,681,500.00
JACOBS ENGINEERING GROUP	0.000	JEC	469814107	66.0000	12.200.00	568.120.69	805.200.00
KEANE INC	0.000	KEA	486665102	18.0300	12,200.00 60,000.00 15,600.00 9,850.00 85,800.00 5,700.00 85,000.00 4,700.00	856.432.75	1,081,800.00 276,120.00
KENNETH COLE PRODUCTIONS	0.000	KCP	193294105	17.7000	15.600.00	261.433.02	276.120.00
KRONOS INC	0 000	KRON	501052104	48 3800	9 850 00	201 188 47	476,543.01
MANOR CARE INC	0.000	HCB	564055101	23 7100	85 800 00	1 668 880 76	2 034 318 00
MARKEL CORP	0.000	MKT.	570535104	179 6500	5 700 00	985 492 38	2,034,318.00 1,024,005.00
MAVERICK TIBE CORD	0.000	MILK	577914104	12 9500	85 000 00	1 574 201 07	1 100 750 00
MEGN ATP CROTED INC	0.000	MEGV	590479101	7 5200	4 700 00	64 204 48	35 344 01
MICHOC CVCTEMC INC	0.000	MCDC	594901100	25 1000	55 000 00	07,204.40	1 200 500 00
MIDWEST FYDDESS INC.	0.000 0.000	MEH	597911106	14 6000	21 100 00	396 459 63	1,024,005.00 1,100,750.00 35,344.01 1,380,500.00 308,060.03 493,770.00 632,000.00 399,000.00 436,932.00
MOOG ING GT A	0.000	MOC 7	615394202	21 0000	22,100.00	450 560 22	402 770 00
MCA INDICEDIAL DIDECT CO A	0.000	MCM	553530106	10 7500	22,050.00	E22 704 07	632,770.00
MUSELLED INDUSTRIAL DIRECT CO-A	0.000	MET	624756102	19.7500	12,000.00	102 042 00	300,000.00
MUELLER INDUSTRIES INC.	0.000	MUT	627071101	33.2500	21 200 00	700 200 22	426 022 00
NATIONAL-OILWELL INC.	0.000	NOT	637071101	20.0100	21,200.00 9,900.00	122,322.33	436,932.00 115,830.00
NORDGON GODD	0.000	MRTA	628782104	11./000	9,900.00		
NOKUSON COKP	2.120	NDSN	655663102	∠b.4100	28,000.00 45,500.00 24,600.00 72,000.00 35,600.00	725,503.82 752,843.65 432,219.28	/39,480.00
NYFIA INCURPORATED	0.000	NYFX	670712108	ZU.UZUU	45,500.00	/52,843.65	910,910.00
U'CHARLEYS INC	0.000	CHUX	670823103	18.5100	24,600.00	432,219.28	455,345.98
ODYSSEY HOLDINGS CORP	0.565	ORH	67612W108	17.7000	72,000.00	1,256,417.59 983,662.76	1,274,400.00
OUTBACK STEAKHOUSE INC	0.000	OSI	689899102	34.2500	35,600.00	983,662.76	1,219,300.00
FERRO CORP FINANCIAL FEDERAL CORP. FOREST OIL CORP. GARTNER INC-CL A GATX CORP GENESCO INC. GOOD GUYS INC. GRANITE CONSTRUCTION INC GYMBOREE CORP HARRIS CORP. HELMERICH & PAYNE, INC HUGHES SUPPLY INC. ICU MEDICAL INC. IDEX CORPORATION INFOCUS CORPORATION INTERGRAPH CORP. IVEX PACKAGING CORP JACOBS ENGINEERING GROUP KEANE INC. KENNETH COLE PRODUCTIONS KRONOS INC. MANOR CARE INC. MARKEL CORP MAVERICK TUBE CORP MESA AIR GROUP INC MICROS SYSTEMS INC. MIDWEST EXPRESS HOLDINGS IN MOOG INC. CL A MSA INDUSTRIAL DIRECT CO-A MUELLER INDUSTRIES INC. NATIONAL-OILWELL INC. NORDSON CORP NYFIX INCORPORATED O'CHARLEYS INC ODYSSEY HOLDINGS CORP OUTBACK STEAKHOUSE INC PATHMARK STORES INC	0.000	P.I.MK	70322A101	24.6600	36,000.00	869,397.14	887,760.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - 6LA		RD, ABBETT & C	CO -			
	Instrument - COM	CON	MMON STOCK				
PEABODY ENERGY CORP	1.418	BTU	704549104	28.1900	7,500.00	218,076.42	211,425.00
PERFORMANCE TECHNOLOGIES IN	C 0.000	PTIX	71376K102		48,700.00	624,277.22	648,684.00
PHILLIPS-VAN HEUSEN	1 200		718592108	10.9000		686,190.98	621,300.00
PRENTISS PROPERTIES TRUST	1.376 7.796	PP	740706106	27.4500	25,000.00	686,190.98 677,814.44	621,300.00 686,250.00 1,022,270.00
PRENITS PROPERITES TRUST PRIDE INTERNATIONAL INC. PRIME MONEY MARKET ACCOUNT R.H. DONNELLEY CORP. RENAL CARE GROUP INC. ROADWAY CORPORATION ROBBINS & MYERS INC. ROGERS CORP. RUSS BERRIE & CO INC	0.000	PDE	74153Q102	15.1000	67,700.00 4,588,846.72	1,268,710.40	1,022,270.00
PRIME MONEY MARKET ACCOUNT	0.000	IT-LOR	IT-LOR	1.0000	4,588,846.72	4,588,846.64	4,588,846.72
R.H. DONNELLEY CORP.	0.000	RHD	74955W307Q	29.0500	10,600.00	288,620.51	307,930.00
RENAL CARE GROUP INC.	0.000	RCI	759930100	32.1000	47,000.00 21,900.00	1,119,763.21	307,930.00 1,508,700.00 803,730.00
ROADWAY CORPORATION	0.545	ROAD	769742107	36.7000	21,900.00	596,625.92	803,730.00
ROBBINS & MYERS INC.	0.939	RBN	770196103	23.4100	42,400.00 70,000.00	1,089,966.20	992,584.00 2,121,000.00
ROGERS CORP.	0.000	ROG	775133101	30.3000	70,000.00	2,325,971.37	2,121,000.00
RUSS BERRIE & CO INC	3.200	RUS	782233100	30.0000	25,100.00	635,619.63	753,000.00
KIANS PARILI SIEAK HOUSES	0.000	RYAN	703313101	21.6500	11,000.00 7,200.00	182,661.93 113,300.64	238,150.00
SALEM COMMUNICATIONS -CL A	0.000	SALM	794093104	23.0000	7,200.00	113,300.64	165,600.00
SCANSOURCE INC SIERRA HEALTH SERVICES SILICON VALLEY BANCSHARES	0.000	SCSC	806037107	47.6000	4,300.00	199,987.89 567,402.32 461,453.19	204,680.00
SIERRA HEALTH SERVICES	0.000		826322109	8.1000		567,402.32	922,590.00
	0.000		827064106	26.7300	22,200.00	461,453.19	593,406.00
SIMPSON MANUFACTURING CO	0.000		829073105	57.3000	16,700.00	810,175.05	956,910.01
SL GREEN REALTY CORP			78440X101	30.7100	29,100.00	889,577.14	893,661.00
SMITHFIELD FOODS INC	0.000		832248108	22.0400	38,000.00	621,941.92	837,520.00
SPS TECHNOLOGIES INC	0.000		784626103	34.9200	11,000.00	536,986.20	384,120.00
STERIS CORP	0.000		859152100Q		37,400.00	588,696.11	837,520.00 384,120.00 683,298.00 1,154,545.50 372,608.02
STONE ENERGY CORP	0.000	SGY	861642106	39.5000	29,229.00	1,512,154.16	1,154,545.50
SUNRISE ASSISTED LIVING INC	0.000	SRZ	86768K106	29.1100	12,800.00	327,639.33	372,608.02
SUPERIOR INDUSTRIES INTL	1.093	SUP	868168105	40.2500	56,000.00	1,879,111.18	2,254,000.00
SWIFT TRANSPORTATION CO.	0.000		870756103	21.5100	76,300.00	1,246,127.32	1,641,213.00
TECHNITROL INC.	0.506		878555101	27.6200	8,000.00	206,407.65	220,960.00
TELEFLEX INC	1.437		879369106Q	47.3100	15,700.00	615,186.37 1,410,955.90	742,767.00
TENNANT COMPANY	2.156		880345103	37.1000	33,000.00	1,410,955.90	1,224,300.00
TRIZETTO GROUP INC	0.000		896882107	13.1200	81,200.00	864,339.48 978,021.04	1,065,344.00
UNITED STATIONERS INC UNIVERSAL COMPRESSION HLDGS	0.000	USTR	913004107	33.6500 29.4900	31,500.00 30,400.00	978,021.04	1,059,975.00
UNIVERSAL COMPRESSION HLDGS	0.000	UCO	913431102 90338W103	7.5400	30,400.00 4,800.00 40,400.00	978,021.04 999,260.65 42,793.99	896,496.00
US ONCOLOGY INC.	0.000 1.363	USON			4,800.00		36,192.00 1,599,840.00
VALSPAR CORP WEBSTER FINANCIAL CORPORATION	1.303	VAL	920355104 947890109	39.6000 31.5300	22 000 00	1,140,355.82	1,599,840.00 725 100 00
ZEBRA TECHNOLOGIES CORP CL			989207105	55.5100	23,000.00 41,300.00	646,683.65 1,790,080.49	2 222,130.00
ZEDRA IECHNOLOGIES CORP CL	0.000	∆DKA	2024U/1U3	22.2100	41,300.00	1,790,000.49	4,494,303.00
Instrument Total	114				8,405,575.72	82,382,693.94	91,661,459.29

ASOF02 Date 01/24/2002 Time 21:29:36 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 114

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - Portfolio - Instrument -	- 6LA	LOF	- EXTERNALLY N RD, ABBETT & CO AL ESTATE INVES) -			
MACK-CALI REALTY CORP.		7.994	CLI	554489104	31.0200	29,300.00	888,451.70	908,886.00
Instrument Total	1					29,300.00	888,451.70	908,886.00
Portfolio Total	115					8,434,875.72	83,271,145.64	92,570,345.29

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6PI Instrument - COM	COI	MMON STOCK				
ABERCROMBIE & FITCH CO AEROFLEX INC AFFILIATED MANAGERS GROUP ALMOSA HOLDINGS INC AMN HEALTHCARE SERVICES INC ARGOSY GAMING COMPANY ASE TEST LIMITED ASM INTERNATIONAL N.V. ASPEN TECHNOLOGY INC ATLANTIC COAST AIRLINES HOL BARNES & NOBLE INC. BE AEROSPACE INC. BORLAND SOFTWARE CORPORATIC CALIFORNIA PIZZA KITCHEN IN CAMINUS CORP CEC ENTERTAINMENT, INC. CELL THERAPEUTICS INC CENTURY ALUMINUM COMPANY CHESAPEAKE ENERGEY CORP COOLUMBIA SPORTSWEAR CO CONCURRENT COMPUTER CORP COOPER CAMERON CORP. CORINTHIAN COLLEGES INC CORPORATE EXECUTIVE BOARD CO CUBISTS PHARMACEUTICALS CULLEN/FROST BANKERS INC DIGENE CORP DOCUMENT INC DUANE READE INC E*TRADE GROUP INC. ESTRADE GROUP INC. ESTRADE GROUP INC. ESTRADE GROUP LTD. EXPEDITORS INT'L. WASH INC. FAIRCHILD SEMICONDUTOR CORF FLOWSERVE CORP. FORRESTER RESEARCH INC							
ABERCROMBIE & FITCH CO	0.000	ANF	002896207	26.5300	22,200.00	461,864.59 513,202.30 325,419.42 281,810.98 211,070.88	588,966.00
AEROFLEX INC	0.000	ARXX	007768104	18.9300	33,200.00	513,202.30	628,475.99
AFFILIATED MANAGERS GROUP	0.000	AMG	008252108	70.4800	5,600.00	325,419.42	394,688.00
ALMOSA HOLDINGS INC	0.000	APS	011589108	11.9300	19,000.00	281,810.98	226,670.00
AMN HEALTHCARE SERVICES INC	0.000	AHS	001744101	27.4000	11,500.00	211,070.88 163,825.24 283,580.11 354,561.73 390,455.54 371,608.10 455,663.89 1,019,249.60 383,684.62 264,688.66 428,174.74 382,874.12 499,404.54 639,846.90 631,243.54 279,995.62 255,634.56 561,898.77	315,100.00
ARGOSY GAMING COMPANY	0.000	AGY	040228108	32.5200	6,500.00	163,825.24	211,380.00
ASE TEST LIMITED	0.000	ASTSF	Y02516105	13.9300	22,100.00	283,580.11	307,853.00
ASM INTERNATIONAL N.V.	0.000	ASMI	N07045102	19.5100	19,500.00	354,561.73	380,445.00
ASPEN TECHNOLOGY INC	0.000	AZPN	045327103	16.8000	25,700.00	390,455.54	431,760.00
ATLANTIC COAST AIRLINES HOL	DIN 0.000	ACAI	048396105	23.2900	21,500.00	371,608.10	500,735.00
BARNES & NOBLE INC.	0.000	BKS	067774109	29.6000	15,500.00	455,663.89	458,800.00
BE AEROSPACE INC.	0.000	BEAV	073302101	9.1700	88,900.00	1,019,249.60	815,213.00
BORLAND SOFTWARE CORPORATION	0.000	BORL	099849101	15.6600	34,900.00	383,684.62	546,534.00
CALIFORNIA PIZZA KITCHEN IN	C 0.000	CPKI	13054D109	24.7500	13,000.00	264,688.66	321,749.99
CAMINUS CORP	0.000	CAMZ	133766105	23.0000	21,300.00	428,174.74	489,900.00
CEC ENTERTAINMENT, INC.	0.000	CEC	125137109	43.3900	10,346.00	382,874.12	448,912.94
CELL THERAPEUTICS INC	0.000	CTIC	150934107	24.1400	17,300.00	499,404.54	417,622.00
CENTURY ALUMINUM COMPANY	1.497	CENX	156431108	13.3600	36,700.00	639,846.90	490,312.00
CHESAPEAKE ENERGEY CORP	0.000	CHK	165167107	6.6100	113,300.00	631,243.54	748,913.01
COLUMBIA SPORTSWEAR CO	0.000	COLM	198516106	33.3000	7,200.00	279,995.62	239,759.99
CONCURRENT COMPUTER CORP	0.000	CCUR	206710204	14.8500	38,000.00	255,634.56	564,300.00
COOPER CAMERON CORP.	0.000	CAM	216640102	40.3600	15,300.00	561,898.77	617,508.00
CORINTHIAN COLLEGES INC	0.000	COCO	218868107	40.8900	16,878.00	572,914.36	690,141.40
CORPORATE EXECUTIVE BOARD O	0.000	EXBD	21988R102	36.7000	14,200.00	472,434.90	521,140.00
CUBISTS PHARMACEUTICALS	0.000	CBST	229678107	35.9600	9,300.00	233,664.24	334,428.00
CULLEN/FROST BANKERS INC	2.785	CFR	229899109	30.8800	17,200.00	464.936.64	531,136.00
DIGENE CORP	0.000	DIGE	253752109	29.5000	14,100.00	380.932.97	415,950.00
OCUMENT INC	0.000	DCTM	256159104	21.7200	23,600.00	345,183.73	512,592.00
DUANE READE INC	0.000	DRD	263578106	30.3500	21.800.00	749,609.15	661,630.00
E*TRADE GROUP INC.	0.000	ET	269246104	10.2500	75,200.00	622,259.10	770,799.99
EGI. INC.	0.000	EAGL	268484102	13.9500	31.500.00	446.413.47	439,425.00
ENDOCARE INC	0.000	ENDO	29264P104	17.9300	14.700.00	234.767.94	263,571.01
ENTERASYS NETWORKS INC.	0.000	ETS	293637104	8.8500	59,100.00	521,215.77	523,035.00
ENZON INC	0.000	ENZN	293904108	56.2800	7,400.00	255,634.56 561,898.77 572,914.36 472,434.90 233,664.24 464,936.64 380,932.97 345,183.73 749,609.15 622,259.10 446,413.47 234,767.94 521,215.77 394,641.68 360,665.83 251,781.74 361,819.48 614,005.98	416,472.00
EVEREST RE GROUP LTD.	0.396	RE	G3223R108	70.7000	5,700.00	360,665.83	402,990.00
EXPEDITORS INT'L. WASH INC	0.351	EXPD	302130109	56.9500	5,500.00	251,781.74	313,225.00
FAIRCHILD SEMICONDUTOR CORE	0.000	FCS	303726103	28.2000	22,800.00	361.819.48	642,960.00
FLOWSERVE CORP	0 000	FLS	34354P1050	26.6100	24,700.00	614,005.98	657,267.00
FORRESTER RESEARCH INC	0.000	FORR	346563109	20 1400	32.900.00	614,005.98 684,163.06	662,606.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			MCO - GROWTH				
	Instrument - COM	CO	MMON STOCK				
FREEMARKETS INC FRONTIER AIRLINES INC FURNITURE BRANDS INTERNATION	0.000	FMKT	356602102	23.9700	23,200.00	289,812.14	556,104.01
FRONTIER AIRLINES INC	0.000	FRNT	359065109	17.0000	48,450.00	600,922.93	823,650.01
FURNITURE BRANDS INTERNATION	AL 0.000	FBN	360921100	32.0200	14,774.00	349,260.30	473,063.48
GALLAGHER (ARTHUR) J & CO.	1.507	AJG	363576109Q	34.4900	12,500.00	328,006.30	431,125.00
GENESCO INC.	0.000	GCO	371532102	20.7600	12,500.00 41,478.00	921,102.17	861,083.28
GETTY IMAGES INC.	0.000	GETY	374276103	22.9800	34,100.00	572,699.98	783,618.00
GLOBAL POWER EQUIPMENT GROUP	0.000	GEG	37941P108	15.0600	34,100.00 25,700.00	641,240.05	387,042.01
GLOBESPAN VIRATA INC	0.000	GSPN	37957V106	12.9500	38,964.00	500,251.99	504,583.80
HANOVER COMPRESSOR COMPANY	0.000	HC.	410768105	25.2600	23,500.00	551,894.79	593,610.01
HARMONIC INC.	0.000	HLIT	413160102	12.0200	23,500.00 27,200.00	339,808.38	326,944.00
HEALTH NET	0.000	HNT	42222G108	21.7800	22,194.00	430,223.62	483,385.32
HEALTHSOUTH CORP	0.000	HRC	421924101	14.8200	22,194.00 34,907.00	458,311.88	517,321.74
HPL TECHNOLOGIES	0.000	HPLA	40426C105	17.8500	20.300.00	224,090.31	362,355.00
ILEX ONCOLOGY INC	0.000	ILXO	451923106	27.0400	20,300.00 17,600.00	338,075.31	475,904.00
INSIGHT COMMUNICATIONS CO	0.000	ICCI	45768V108	24.1600	26,485.00	E60 47E E7	620 077 60
INTEGRATED CIRCUIT SYSTEMS	0.000	ICST	45811K208	22.5900	19,300.00	324,883.27	435,987.00
INTERMUNE INC	0.000	ITMN	45884X103	49.2600	26,485.00 19,300.00 9,800.00	324,883.27 423,515.48	482,748.00
INTERNET SECURITY SYSTEMS	0.000	ISSX	46060X107	32.0600	17,500.00	516,094.97	561,049.99
INTRADO INC	0.000	TRDO	46117A100	26.8000	17,500.00 13,300.00	516,094.97 354,166.00	356,440.00
INVESTORS FINANCIAL SERVICES	C 0.120	IFIN	461915100	66.2100	13,487.00	890,043.50	892,974.27
ISIS PHARMACEUTICALS INC	0.000	ISIP	464330109	22.1900	13,487.00 12,700.00	256,489.90	281,813.00
JDA SOFTWARE GROUP INC	0.000	JDAS	46612K108	22.3500	21,900.00 14,100.00 18,800.00	415,222.09	489,465.00
KNIGHT TRANSPORTATION INC	0.000	KNGT	499064103	18.7800	14,100.00	230,300.00	264,798.00
LATTICE SEMICON. CORP.	0.000	LSCC	518415104	20.5700	18,800.00	397,612.57	386,716.00
LAWSON SOFTWARE	0.000	LWSN	520780107	15.7500	18,000.00	279,599.89	283,500.00
LINES 'N THINGS INC.	0.000	LIN	535679104	25.5000	18,000.00 33,274.00	766,989.67	848,486.99
MACROVISION CORP	0.000	MVSN	555904101	35.2200	16,000.00 9,800.00 45,400.00	511,684.25	563,520.00
MANHATTAN ASSOCIATES INC	0.000	MANH	562750109	29.1500	9,800.00	284,733.48	285,670.01
MATRIXONE, INC.	0.000	MONE	57685P304	12.9900	45,400.00	259,360.98	589,745.99
MEDCATH CORPORATION	0.000	MDTH	58404W109	16.7800	45,400.00 19,700.00	398,493.84	330,565.99
MEDIACOM COMMUNICATIONS CORP	0.000	MCCC	58446K105	18.2600	54,500.00	841,423.85	995,170.01
METRIS COMPANIES INC.	0.155	MXT	591598107	25.7100	25,100.00	504,475.98	645,321.00
FRONTIER AIRLINES INC FURNITURE BRANDS INTERNATION GALLAGHER (ARTHUR) J & CO. GENESCO INC. GENESCO INC. GETTY IMAGES INC. GLOBAL POWER EQUIPMENT GROUP GLOBESPAN VIRATA INC HANOVER COMPRESSOR COMPANY HARMONIC INC. HEALTH NET HEALTH SOUTH CORP HPL TECHNOLOGIES ILEX ONCOLOGY INC INSIGHT COMMUNICATIONS CO INTEGRATED CIRCUIT SYSTEMS INTERMUNE INC INTERNET SECURITY SYSTEMS INTRADO INC INVESTORS FINANCIAL SERVICES ISIS PHARMACEUTICALS INC JDA SOFTWARE GROUP INC KNIGHT TRANSPORTATION INC LATTICE SEMICON. CORP. LAWSON SOFTWARE LINES 'N THINGS INC. MACROVISION CORP MANHATTAN ASSOCIATES INC MATRIXONE, INC. MEDCATH CORPORATION MEDIACOM COMMUNICATIONS CORP METRIS COMPANIES INC. MICROTUNE INC MICROTUNE INC MICROTUNE INC MILLICOM INTL CELLULAR S.A. NBTY INC. NETERNITY INC	0.000	MCHP	595017104	38.7400	12,700.00	351,429.58	491,998.00
MICROTUNE INC	0.000	TUNE	59514P109			323,687.68	544,272.00
MIDWAY GAMES INC.	0.000	MWY	598148104	15.0100	23,200.00	344,685.73	468,312.00
MILLICOM INTL CELLULAR S.A.	0.000	MICC	L6388F102	12.1500	39,600.00	957,312.60	481,140.00
NBTY INC.	0.000	NBTY	628782104	11.7000	39,600.00 34,900.00	957,312.60 268,726.05	408,330.00
NBTY INC. NETEGRITY INC	0.000	NETE	64110P107	19.3600	30,600.00	548,469.36	592,416.01
OAKLEY INC.	0.000	00	673662102	16.2600	23,700.00	296,157.07	
OAKLEY INC.	0.000	00	673662102	16.2600	23,700.00	296,157.07	385,36

Investment Desc	Rating Coupon	Yield	Ticker				Book Value	
		- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio	- 6PI	PIM	ICO - GROWTH				
	Instrument ·	- COM	COM	IMON STOCK				
ODYSSEY HOLDINGS CORP		0.565	ORH	67612W108	17.7000	26,100.00	407,012.06	461,970.00
ODYSSEY HOLDINGS CORP OPTIMAL ROBOTICS CORP. OVERTURE SERVICES INC PHARMACEUTICAL PRODUCT DEVEL		0.000	OPMR	68388R208	35.4500	19,300.00	450,698.81	•
OVERTURE SERVICES INC		0.000	OVER		35.4300	19,300.00 14,000.00	246,250.92	496,020.00
PHARMACEUTICAL PRODUCT DEVEL	OP	0.000	PPDI	717124101	32.3100	14,200.00 23,400.00 17,500.00	390,652.40 400,314.71 279,664.00	458,802.00
PIONEER NATURAL RESOURCES CO	•	0.000	PXD	723787107	19.2600	23,400.00	400,314.71	450,683.99
POWERWAVE TECHNOLOGIES		0.000	PWAV	739363109	17.2800	17,500.00	279,664.00	450,683.99 302,400.00
PRECISION DRILLING CORP		0.000	PDS	74022D100	25.8200	20,500.00	483,753.45 358,756.60 2,449,117.00	529,310.00
PRI AUTOMATION INC		0.000	PRIA	69357H106	20.4500	20,200.00 2,449,116.90	358,756.60	413,090.00
PRIME MONEY MARKET ACCOUNT		0.000	IT-PIM	IT-PIM	1.0000	2,449,116.90	2,449,117.00	2,449,116.95
RADIO ONE INC CL-D		0.000	ROIAK	75040P405	18.0100	19,000.00	292.082.44	342.190.00
RARE HOSPITALITY INTL INC.		0.000	RARE	753820109	22.5400	29,600.00	608,309.27	667,184.00
REEBOK INTERNATIONAL LTD.		0.000	RBK	758110100Q	26.5000	29,600.00 23,461.00	578,690.41	667,184.00 621,716.51
SANGSTAT MEDICAL CORP		0.000	SANG	801003104	19.6400	21,069.00	342,444.39 371,320.06 471,481.94 1,144,673.23	413,795.16
SICOR INC		0.000	SCRI	825846108	15.6800	20,800.00	371,320.06	326,144.00
SKYWEST INC		0.314	SKYW	830879102	25.4500	21,300.00	471,481.94	542,085.00
SMARTFORCE PLC - SPONSORED A	DR	0.000	SMTF	83170A206	24.7500	43,700.00	1,144,673.23	1,081,575.00
SOUTHWEST BANCORP OF TEXAS		0.000	SWBT	84476R109	30.2700	15,943.00	501,465.31	482,594.62
STATION CASINOS INC		0.000	STN	857689103	11.1900	37,700.00	501,465.31 326,672.02 374,163.21	421,863.00
SWIFT TRANSPORTATION CO.		0.000	SWFT	870756103	21.5100	20,200.00	374,163.21	434,501.99
TAKE-TWO INTERACTIVE SOFTWAR	E	0.000	TTWO	874054109	16.1700	34,700.00	452,206.23	561,099.02
TELETECH HOLDINGS INC		0.000	TTEC	879939106	14.3300	32,200.00	413,398.88	461,426.00
THERASENSE INC		0.000	THER	883381105	24.8000	14,300.00	452,206.23 413,398.88 297,993.94	354,640.00
THQ INC		0.000	THQI	872443403	48.4700	10,200.00	536,405.96	494,394.00
TIER TECHNOLOGIES INC-CL B		0.000	TIER	88650Q100	21.5600	19,200.00	403,381.01	413,952.00
TITAN PHARMACEUTICALS INC		0.000	TTP	888314101	9.8100	10,200.00 19,200.00 30,000.00	536,405.96 403,381.01 877,470.04	294,300.00
UNIVERSAL HEALTH SERVICES CL	В	0.000	UHS	913903100	42.7800	8,300.00 53,500.00 14,400.00	346,412.36 1,032,682.21 355,520.36	355,073.99
VERITAS DGC INC.		0.000	VTS	92343P107	18.5000	53,500.00	1,032,682.21	989,749.98
WASTE CONNECTIONS INC		0.000	WCNX	941053100	30.9900	14,400.00	355,520.36	446,256.00
WEBSENSE INC		0.000	WBSN	947684106	32.0700	8,815.00 25,800.00 53,300.00	135,439.23 227,957.01 543,122.89	282,697.05
WOMEN FIRST HEALTHCARE INC		0.000	WFHC	978150100	9.9900	25,800.00	227,957.01	257,741.99
XOMA LTD		0.000	XOMA	G9825R107	9.8500	53,300.00	543,122.89	525,005.00
OVERTURE SERVICES INC PHARMACEUTICAL PRODUCT DEVEL PIONEER NATURAL RESOURCES CO POWERWAVE TECHNOLOGIES PRECISION DRILLING CORP PRI AUTOMATION INC PRIME MONEY MARKET ACCOUNT RADIO ONE INC CL-D RARE HOSPITALITY INTL INC. REEBOK INTERNATIONAL LTD. SANGSTAT MEDICAL CORP SICOR INC SKYWEST INC SMARTFORCE PLC - SPONSORED A SOUTHWEST BANCORP OF TEXAS STATION CASINOS INC SWIFT TRANSPORTATION CO. TAKE-TWO INTERACTIVE SOFTWAR TELETECH HOLDINGS INC THERASENSE INC THQ INC TIER TECHNOLOGIES INC-CL B TITAN PHARMACEUTICALS INC UNIVERSAL HEALTH SERVICES CL VERITAS DGC INC. WASTE CONNECTIONS INC WEBSENSE INC WOMEN FIRST HEALTHCARE INC XOMA LTD XTO ENERGY INC.		0.228	XTO	98385X106	17.5000	34,600.00	539,876.56	605,500.01
Instrument Total 1						5,161,441.90	51,362,290.91	56,811,497.07
Portfolio Total 1	10					5,161,441.90	51,362,290.91	56,811,497.07

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			XT CENTURY GRO				
	Instrument - COM			=			
99 CENTS ONLY STORES	0.000 0.000 0.000	NDN	65440K106	38.1000	23,795.00	636,545.33	906,589.50
ADMINISTAFF INC	0.000	ASF	007094105			C 4 4 0 7 0 0 0	652.358.01
ADVANCE PCS	0.000	ADVP	00790K109	29.3500	58,400.00	1,616,571.87	1,714,040.00
ADVANCE PCS ADVANCED NEUROMODULATION SYS ADVENT SOFTWARE INC AEROFLEX INC AGILE SOFTWARE CORP. ALLEGIANCE TELECOM INC ALPHA INDUSTRIES INC AMERICAN PHARMACEUTICAL PARS ANSOFT CORP	STE 0.000	ANSI	00757T101	35.2500	43,700.00	1,616,571.87 798,804.86 1,516,526.00	1,540,425.00 1,873,125.01
ADVENT SOFTWARE INC	0.000	ADVS	007974108	49.9500	37,500.00	1,516,526.00	1,873,125.01
AEROFLEX INC	0.000	ARXX	007768104	18.9300	31,900.00 39,860.00	615,148.85 533,901.86 1,336,624.82 949,837.63 583,318.02	603,867.00
AGILE SOFTWARE CORP.	0.000	AGIL	00846X105	17.2200	39,860.00	533,901.86	686,389.20
ALLEGIANCE TELECOM INC	0.000	ALGX	01747T102	8.2900	182,640.00	1,336,624.82	1,514,085.60
ALPHA INDUSTRIES INC	0.000	AHAA	020753109	21.8000	34,395.00	949,837.63	749,810.99
AMERICAN PHARMACEUTICAL PART	Γ 0.000	APPX	02886P109	20.8000	30,120.00	583,318.02	626,496.00
ANSOFT CORP	0.000	ANST	036384105	14.6000	49,430.00	771,146.47	721,678.00
ANSOFT CORP AUGUST TECHNOLOGY INC BUCA INC. C.H.ROBINSON WORLDWIDE INC	0.000	AUGT	05106U105	11.0400	49,430.00 66,900.00	711,267.70	738,576.00
BUCA INC.	0.000	BUCA	117769109	16.2100	71,420.00	1,189,067.45	1,157,718.20
C.H.ROBINSON WORLDWIDE INC	0.691	CHRW	12541W100	28.9150	19,700.00	559,204.10	569,625.50
CABOT MICROELECTRONICS CORPO	ORA 0.000	CCMP	12709P103	79.2500	71,420.00 19,700.00 24,055.00 15,600.00 25,900.00	771,146.47 711,267.70 1,189,067.45 559,204.10 1,431,219.18	1,906,358.74
CACI INTERNATIONAL INCCL A	0.000	CACI	127190304	39.4850	15,600.00	614,310.66	615,966.00
CELL GENESYS INC	0.000	CEGE	150921104	23.2400	25,900.00	570,638.63	601,916.00
CEPHALON INC	0.000	CEPH	156708109	75.5850	18,410.00	614,310.66 570,638.63 1,000,848.04 1,022,282.19	1,391,519.85
CHEESECAKE FACTORY (THE)	0.000	CAKE	163072101	34.7700	18,410.00 40,400.00	1,022,282.19	1,404,708.00
CHICO'S FAS INC	0.000	CHS	168615102	39.7000	23,800.00	804,242.60	944,860.00
CORINTHIAN COLLEGES INC	0.000	COCO	218868107	40.8900	33,285.00	1,022,282.19 804,242.60 1,187,236.79 1,427,999.64 469,819.63 959,043.37 752,603.52 577,228.86	1,361,023.65
CORPORATE EXECUTIVE BOARD CO	0.000	EXBD	21988R102	36.7000	45,350.00	1,427,999.64	1,664,345.01
CYTYC CORPORATION	0.000	CYTC	232946103	26.1000	19,750.00	469,819.63	515,475.00
DDI CORP	0.000	DDIC	233162106	9.8400	94,400.00	959,043.37	928,896.00
DIGITAL RIVER INC	0.000	DRIV	25388B104	15.9200	48,500.00	752,603.52	772,120.00
EMULEX CORP	0.000	EMLX	292475209	39.5100	17,700.00	577,228.86	699,327.00
EVEREST RE GROUP LTD.	0.396	RE	G3223R108	70.7000	9,150.00	597,547.63	646,905.00
FINISAR CORPORATION	0.000	FNSR	31787A101	10.1700	9,150.00 45,350.00 34,200.00 27,680.00 43,800.00	597,547.63 567,823.30 1,013,439.79	646,905.00 461,209.50 1,400,832.00
FRED'S INC	0.390	FRED	356108100	40.9600	34,200.00	1,013,439.79	1,400,832.00
GENESIS MICROCHIP INC.	0.000	GNSS	371933102	66.1200	27,680.00	1,039,021.08	1,830,201.60
GLOBESPAN VIRATA INC	0.000	GSPN	37957V106	12.9500	43,800.00	613,857.00	567,210.00
HOTEL RESERVATIONS INC - CL	A 0.000	ROOM	441451101	46.0000	37,655.00	1,067,780.29	1,732,130.00
BUCA INC. C.H.ROBINSON WORLDWIDE INC CABOT MICROELECTRONICS CORPO CACI INTERNATIONAL INCCL A CELL GENESYS INC CEPHALON INC CHEESECAKE FACTORY (THE) CHICO'S FAS INC CORINTHIAN COLLEGES INC CORPORATE EXECUTIVE BOARD CO CYTYC CORPORATION DDI CORP DIGITAL RIVER INC EMULEX CORP EVEREST RE GROUP LTD. FINISAR CORPORATION FRED'S INC GENESIS MICROCHIP INC. GLOBESPAN VIRATA INC HOTEL RESERVATIONS INC - CL INTERCEPT GROUP INC MAGMA DESIGN AUTOMATION MICROSEMI CORP MICROTUNE INC NASSDA CORP	0.000	ICPT	45845L107	40.9000	20,700.00	1,013,439.79 1,039,021.08 613,857.00 1,067,780.29 665,436.75 1,663,712.67 350,523.95 548,690.83 1,145,143.16 647,465.02	846,630.00
INVESTORS FINANCIAL SERVICES	S C 0.120	IFIN	461915100	66.2100	26,180.00	1,663,712.67	1,733,377.80
KRISPY KREME DOUGHNUTS INC	0.000	KKD	501014104	44.2000	15,240.00	350,523.95	673,608.00
MAGMA DESIGN AUTOMATION	0.000	LAVA	559181102	30.2800	28,740.00	548,690.83	870,247.20
MICROSEMI CORP	0.000	MSCC	595137100	29.7000	35,500.00	1,145,143.16	1,054,350.00
MICROTUNE INC	0.000	TUNE		23.4600	34,900.00	647,465.02	818,754.00
	0.000	MCDA		22.4900	34,940.00	581,919.23	705 000 60

Investment Desc	Rating Coupon Yield						
		NE	XT CENTURY GRO				
	Instrument - COM	COI	MMON STOCK				
NETIQ CORP	0.000	NTTO	64115P102	35.2600	31,780.00	978 289 39	1,120,562.80
O'REILLY AUTOMOTIVE INC.	0.000	~	686091109	36.4700	26,630.00		971,196.10
OCEANEERING INT'L. INC.	0.000		675232102	22.1200	26,410.00		584,189.20
OFFSHORE LOGISTICS	0.000	-	676255102	17.7600	31.500.00	737,569,48	559.440.00
OMNICELL INC	0.000		68213N109	8.9000	81.600.00	649,604.55 1,555,558.90 1,384,128.70 1,379,164.08	726.240.00
OVERTURE SERVICES INC	0.000		69039R100	35.4300	57.660.00	1.555.558.90	2.042.893.80
P.F.CHANGS CHINA BISTRO INC			69333Y108	47.3000	39,060.00	1,384,128.70	1,847,538.00
PACIFIC SUNWEAR OF CALIFORN			694873100	20.4200	64,920.00	1,379,164.08	1,325,666.40
PANERA BREAD CO	0.000		69840W108	52.0400	14,700.00	491,018.43	764,988.00
PRIME MONEY MARKET ACCOUNT	0.000	IT-NEX	IT-NEX	1.0000		485,710.67	
RETEK INC	0.000	RETK	76128Q109	29.8700	61,680.00	1,490,666.31	1,842,381.61
RIVERSTONE NETWORKS INC	0.000	RSTN	769320102	16.6000	103,000.00	953,388.27	1,709,800.00
SURMODICS INC	0.000	SRDX	868873100	36.4600	16,410.00	573,554.33 1,348,184.60	598,308.60
TAKE-TWO INTERACTIVE SOFTWA	RE 0.000	TTWO	874054109	16.1700	100,800.00	1,348,184.60	1,629,936.00
THQ INC	0.000	THQI	872443403	48.4700	30,930.00	1,325,667.44	1,499,177.10
TRANSKARYOTIC THERAPIES INC	. 0.000	TKTX	893735100	42.8000	15,360.00	603,697.44	657,408.00
UNIVERSITY OF PHOENIX ONLIN	E 0.000	UOPX	037604204	32.5900	48,475.00	1,571,422.15	1,579,800.25
UROLOGIX INC	0.000	ULGX	917273104	20 0500	30 670 00	549 683 29	614 933 51
VERISITY LTD	0.000	VRST	M97385112	18.9500	41,050.00	543,041.68 618,069.39	777,897.50
WET SEAL INC	0.000	WTSLA	961840105	23.5500	26,100.00	618,069.39	614,655.00
WRIGHT MEDICAL GROUP INC	0.000	WMGI	98235T107	17.9000	40,100.00	592,796.25	717,790.00
Instrument Total	60				2,889,290.65	52,867,573.96	62,953,067.50
Portfolio Total	60				2,889,290.65	52,867,573.96	62,953,067.50
Group Total	718			0.00 /	36,006,365.10	347,514,538.76	390,755,741.86

Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - ALTER Portfolio - AI-DR Instrument - AIF	RNATIVE INVESTMENTS PE DOMESTIC PRIVATE ALTERNATIVE INVE	~	os		
APOLLO INVESTMENT FUND IV APOLLO INVESTMENT FUND V BAIN CAPITAL FUND VII BLACKSTONE CAPITAL PTNRS II BLACKSTONE COMMUNICATION I CID MEZZANINE CAPITAL CLAYTON, DUBLILIER & RICE V FOX PAINE CAPITAL FUND FOX PAINE CAPITAL FUND II FRANCISCO PARTNERS FS EQUITY PARTNERS IV HEARTLAND INDUSTRIAL PARTNE LEHMAN BROTHERS II LINSALATA CAPITAL PARTNERS LINSALATA CAPITAL PARTNERS PROVIDENCE EQUITY PARTNERS SILVER LAKE PARTNERS	0.000 0.000	9940479WAAPOLLOIV 9940510BABAPOLLO5 9940479XABBAIN7 BCPMB VEA02554 9940479ZABBCOM1 CIDMEZ VEA02624 CLDURI ACLAYDURI FOXPAINEAFOXPAINE 9940480DABFOXPAINE 9940480EABFRISCO1 FSEP4 VEA02586 9940480GABHEART LBBP VEA02551 9940480JALINCAP ABLINCAPABLINCAP4 9940480HABLINCAP4 9940480MABPROV4 ASILLAKEASILLAKE	0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000	68,272,000.00 8,484,921.00 10,125,000.00 27,850,265.00 5,968,087.00 4,719,575.31 19,529,971.00 29,999,999.00 5,671,769.00 13,870,239.00 62,259,197.00 19,791,802.00 61,033,741.87 17,912,542.07 7,874,509.00 29,090,958.00 8,736,902.03 10,757,662.66	68,272,000.04 8,484,921.00 10,125,000.00 27,850,264.98 5,968,086.99 4,719,575.26 19,529,971.00 29,999,999.00 5,671,769.00 13,870,239.00 62,259,196.57 19,791,801.99 61,033,741.88 17,912,542.09 7,874,509.00 29,090,957.65 8,736,901.96 10,757,662.66	76,348,000.00 9,800,000.00 6,940,000.00 36,704,610.01 6,999,999.99 4,763,145.00 17,970,000.00 34,192,228.00 4,001,806.99 9,863,162.00 96,715,251.02 19,568,007.99 52,857,297.13 18,214,006.00 7,038,999.99 28,956,466.65 6,976,011.04
SKM EQUITY FUND III Instrument Total Portfolio Total	0.000	9940480PABSKM3	0.0000	11,067,610.00 423,016,750.94 423,016,750.94	11,067,610.00 423,016,750.07 423,016,750.07	8,981,000.01 457,251,819.80 457,251,819.80
FOICIOIIO IOCAI	1.7			143,010,730.94	473,010,130.01	731,231,013.0U

ASOF02 Date 01/24/2002 Time 21:29:37 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 121

Investment Desc	Rating Coupo	n Yield	Ticker	Identifier I	F Price	Par/Shares	Book Value	Market Value
	_			INVESTMENTS				
	Portfolio	- AI-G	IP GL	OBAL/INT'L PE	RIVATE			
	Instrument	- AIF	AL	TERNATIVE IN	JESTMENT FUNI	DS .		
AIG GLOBAL EMERGING MARKE	ETS	0.000) AIGG	VEA02504	0.0000	43,996,626.01	43,996,626.03	34,406,650.00
GILBERT GLOBAL EQUITY PAR	RTNERS	0.000) GILBER	TGAGILBERTG	0.0000	46,575,565.62	46,575,565.65	50,507,297.99
HARBOURVEST INT'L III-DIF	RECT	0.000) HVIPE	VEA02633	0.0000	17,885,309.00	17,885,309.02	13,342,277.00
HARBOURVEST INT'L III-PAF	RTNERS	0.000	994048	2FAHARBPART	0.0000	35,305,835.00	35,305,834.96	30,278,704.02
HARBOURVEST INT'L IV-DIRE	ECT	0.000	994055	OGAGHIPEP4D	0.0000	1,500,000.00	1,500,000.00	1,219,941.00
HARBOURVEST INT'L IV-PART	TNERSH	0.000	994051	.0DAGHIPEP4P	0.0000	10,800,000.00	10,800,000.00	10,194,960.99
Instrument Total	6					156,063,335.63	156,063,335.66	139,949,831.00
Portfolio Total	6					156,063,335.63	156,063,335.66	139,949,831.00

ASOF02 Date 01/24/2002 Time 21:29:37 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 122

Monthly	Market	Portfolio
MOHICHTA	Market	POLLIGITO

Investment Desc	Rating Coupon Yield Ticker Id	entifier F Price	Par/Shares	Book Value	Market Value
		ESTMENTS NATIVE INVESTME NATIVE INVESTMENT FUND:	S		
BEACON GROUP ENERGY FUND I SUNRISE CAPITAL PARTNERS	0.000 9940482GA 0.000 ASUNRISEA		21,096,352.99 20,611,761.00	21,096,353.04 20,611,761.00	14,267,866.99 19,892,052.00
Instrument Total	2		41,708,113.99	41,708,114.04	34,159,918.99
Portfolio Total	2		41,708,113.99	41,708,114.04	34,159,918.99

Investment Desc	Rating Coupon Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		INVESTMENTS ECIOUS METALS MMON STOCK				
AGNICO-EAGLE MINES LTD. ASHANTI GOLDFIELDS ADR BARRICK GOLD CORP. FREEPORT MCMORAN CLASS B HECLA MINING CO. KINROSS GOLD CORP. LIHIR GOLD LTD. NEWMONT MNG. CORP. PAN AMERICAN SILVER CORP. PLACER DOME INC.	0.202 AEM 0.000 ASL 1.379 ABX 0.000 FCX 0.000 HL 0.000 KGC 0.000 LIHRY 0.627 NEM 0.000 PAAS 0.916 PDG	008474108 043743202 067901108S 35671D857 422704106 496902107 532349107 651639106Q 697900108 7259061010	9.8700 4.2500 15.9500 13.3900 0.9400 0.7600 11.8500 19.1100 4.1900 10.9100	180,000.00 140,000.00 463,283.00 95,000.00 808,000.00 1,507,000.00 33,800.00 191,375.00 200,000.00 360,200.00	827,428.05 812,141.51 8,285,819.09 1,151,288.88 3,254,466.79 2,806,789.64 611,650.36 5,435,439.36 1,344,846.55 4.092,790.20	1,776,600.00 595,000.00 7,389,363.85 1,272,050.00 759,520.00 1,145,320.00 400,530.00 3,657,176.25 838,000.00 3,929,782.00
Instrument Total Portfolio Total	10 10	723700101Q	10.9100	3,978,658.00 3,978,658.00	28,622,660.43 28,622,660.43	21,763,342.10 21,763,342.10

Investment Desc	Rating Coupon Yi	eld Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	_		INVESTMENTS				
	Portfolio - A Instrument - C		FOCK DISTRIBUTI OMMON STOCK	LON			
CORINTHIAN COLLEGES INC	0	.000 COCO	218868107	40.8900	69,580.00	0.00	2,845,126.20
CORVIS	0	.000 CORV	221009103	3.2300	307,584.00	7,391,643.38	993,496.32
EBENX INC	0	.000 EBNX	278668108	4.0710	105,103.00	2,207,163.00	427,874.31
HEWLETT-PACKARD CO	1	.557 HWP	428236103Q	20.5400	29,726.00	535,662.52	610,572.04
JUNIPER NETWORKS INC	0	.000 JNPR	48203R104	18.9500	17,220.00	415,811.34	326,319.00
NEW FOCUS INC	0	.000 NUFO	644383101	3.8100	99,000.00	5,352,188.00	377,190.00
NUANCE COMMUNICATIONS INC	0	.000 NUAN	669967101	9.1000	20,715.00	0.00	188,506.50
PAIN THERAPEUTICS INC.	0	.000 PTIE	69562K100	9.1600	7,191.00	70,112.25	65,869.56
RADWARE LTD	0	.000 RDWR	M81873107	12.9900	17,656.00	318,691.00	229,351.44
SONICWALL INC	0	.000 SNWL	835470105	19.4400	32,019.00	602,350.92	622,449.36
US INTERNETWORKING INC	0	.000 USIX	917311805	0.2000	186,422.00	3,365,485.40	37,284.40
VISIBLE GENETICS INC.	0	.000 VGIN	92829S104	11.1500	15,000.00	1,042,753.20	167,250.00
Instrument Total	12				907,216.00	21,301,861.01	6,891,289.13
Portfolio Total	12				907,216.00	21,301,861.01	6,891,289.13

Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Crown Al TEI	RNATIVE INVESTMENTS				
	Portfolio - AI-VO					
	Instrument - AIF	ALTERNATIVE INVE	STMENT FUND)S		
	THE CLAMCITE THE		DIFIDIVI I OND	,5		
ADAMS CAPITAL MANAGEMENT I	0.000	9940480QAVADAMS3	0.0000	3,300,000.00	3,300,000.00	2,800,000.00
ADVANCED TECHOLOGY VII	0.000	9940550HAVATV7	0.0000	1,000,000.00	1,000,000.00	873,825.00
ALPHA CAPITAL FUND II	0.000	ACFD 020997011	0.0000	2,098,870.56	2,098,870.56	1,391,485.01
ATHENIAN VENTURE PARTNERS	0.000	OVVF VEA01458	0.0000	274,624.31	274,624.30	2,938,143.99
BAIN CAPITAL VENTURE FUND		9940510CAVBAIN	0.0000	1,350,000.00	1,350,000.00	1,164,493.00
BAKER COMMUNICATIONS FUND		BAKERCOMAVBAKERCO	0.0000	15,908,133.32	15,908,133.31	11,400,000.02
BAKER COMMUNICATIONS FUND		AVBAKER2ABAKERCOM	0.0000	24,509,541.71	24,509,541.71	15,200,000.00
BLUE CHIP CAPITAL FUND		BCCF 095334991	0.0000	1,000.00	1,000.00	1,461,112.00
BLUE CHIP CAPITAL FUND II		BCCII VEA01432	0.0000	2,473,770.69	2,473,770.70	6,799,999.97
BLUE CHIP CAPITAL FUND III		A01433 A01433	0.0000	18,825,000.00	18,825,000.02	13,499,999.99
BLUE CHIP CAPITAL FUND IV BLUE CHIP OPPORTUNITY FUND		AVBLUECHAVBLUECHI BCOF 095335998	0.0000	6,000,000.00 1,025,000.00	6,000,000.00 1,025,000.00	5,180,000.00
BRANTLEY VENTURE PARTNERS) BVII VEA05387	0.0000	1,025,000.00	1,025,000.00	328,000.00 805,118.00
BRANTLEY VENTURE PARTNERS		BIII VEA06289	0.0000	7,000,000.00	7,000.00	11,292,164.00
CARDINAL HEALTH PARTNERS		CHPL VEA02552	0.0000	5,551,780.87	5,551,780.89	3,082,541.01
CB HEALTHCARE FUND		CBHCF VEA02614	0.0000	9,530,940.51	9,530,940.38	9,358,347.01
CB HEALTHCARE FUND II		9940550JAVCBHF2	0.0000	299,000.00	299,000.00	1.00
CHP II	0.000	9940481EAVCHP2	0.0000	7,342,835.00	7,342,835.00	4,166,073.01
CNC PARTNERS	0.000	9940481FAVCNC	0.0000	3,000,000.00	3,000,000.00	2,831,764.00
COMMONWEALTH CAPITAL III	0.000	9940481GAVCCV3	0.0000	3,995,000.00	3,994,999.96	3,230,850.01
FOUNDATION MEDICAL PARTNER		9940550KAVFNDMED	0.0000	2,250,000.00	2,250,000.00	1,386,577.00
GENERAL CATALYST GROUP II		9940585QAVGCG2	0.0000	1,000,000.00	1,000,000.00	870,000.00
HARBOURVEST PARTNERS VI DI		9940481HAHARBOURD	0.0000	16,500,000.00	16,500,000.00	13,576,934.99
HARBOURVEST PARTNERS VI PA		9940481JAHARBOURP	0.0000	22,593,163.00	22,593,162.93	20,415,025.00
MERITAGE PRIVATE EQUITY I		AMERIT AMERIT	0.0000	16,250,000.00	16,250,000.00	12,243,704.98
MERITAGE PRIVATE EQUITY II MIAMI VALLEY VENTURE FUND		AVMERIT2AVMERIT2 MVVF VEA01492	0.0000	1,250,000.00 2,753,407.87	1,250,000.00 2,753,407.84	872,500.00 3,697,001.97
MORGENTHALER PARTNERS IV		MGVP VEAU1492	0.0000	2,753,407.67	2,753,407.64	701,746.01
MORGENTHALER PARTNERS V		MGVPV VEA01170	0.0000	9,098,512.08	9,098,512.08	11,878,551.01
MORGENTHALER PARTNERS VI) MGVPVI AVMORG6	0.0000	13,750,000.00	13,750,000.00	10,867,045.98
MORGENTHALER PARTNERS VII		9940550LAVMORG7	0.0000	2,000,000.00	2,000,000.00	1,782,908.00
NEW ENTERPRISE ASSOCIATES		AVNEA10 AVNEA10	0.0000	4,084,188.66	4,084,188.66	3,759,214.67
NORTHCOAST FUND	0.000	NCFD VEA06027	0.0000	2,500,000.00	2,500,000.00	1,208,604.00
NW OHIO VENTURE FUND	0.000	NOVF VEA05606	0.0000	1,994,950.00	1,994,950.00	925,000.00
OHIO INNOVATION FUND I		OIF1 VEA02581	0.0000	1,600,000.00	1,600,000.00	2,014,545.04
PRIMUS CAPITAL FUND II		PCFX VEA04712	0.0000	800.00	800.00	224,053.00
PRIMUS CAPITAL FUND III-A		PCFZ VEA06130	0.0000	1,000.00	999.99	1,092,462.00
PRIMUS CAPITAL FUND III-B		PCFY VEA06129	0.0000	1,000.00	1,000.00	1,248,158.00
PRIMUS CAPITAL FUND IV	0.000	PCF4 VEA02451	0.0000	13,273,560.50	13,273,560.48	12,978,389.99

ASOF02 Date 01/24/2002 Time 21:29:38 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 126

Investment Desc	Rating Coupon Yi	eld	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - A	וסידית	NATIVE INVESTMENTS				
	Portfolio - A						
	Instrument - A		ALTERNATIVE INVE	STMENT FUNI	OS		
PRIMUS CAPITAL FUND V	0	.000	9940481YAVPRIMUS5	0.0000	8,910,000.00	8,910,000.00	7,225,024.00
PRISM VENTURE PARTNERS IV	0	.000	9940608YAVPRISM4	0.0000	3,000,000.00	3,000,000.00	3,000,000.00
SPACEVEST II	0	.000	VEASPVE VEASPVE	0.0000	7,118,981.53	7,118,981.25	9,653,740.00
TAPE III	0	.000	AVTAPE3 AVTAPE3	0.0000	2,450,000.00	2,450,000.00	2,039,364.00
TUCKER ANTHONY PRIVATE EQU	O YTIU	.000	9940608ZAVTAPE4	0.0000	1,500,000.00	1,500,000.00	1,500,000.00
WARBURG PINCUS EQUITY PART	TNERS 0	.000	9940482BAWARBURG	0.0000	63,253,696.80	63,253,696.75	74,497,000.03
WARBURG PINCUS VIII	0	.000	AWARBURGAWARBURG8	0.0000	9,200,000.00	9,200,000.00	8,987,648.99
Instrument Total	46				319,820,757.40	319,820,756.80	306,449,115.68
Portfolio Total	46				319,820,757.40	319,820,756.80	306,449,115.68
Group Total	95			0.00 /	945,494,831.96	990,533,478.01	966,465,316.70

ASOF10 Date 01/24/2002 Time 21:29:39 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 001

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	up - COMMON ST ut - WARRANT	OCK WARRANT				
DIME BANCORP-WT	0.000	25429Q110	DIMEZ	380,200	107,275.42	57,030.00
PROGRESS ENERGY - CVO	0.000	743263AA3	CPLVZ	79,100	0.00	28,476.00
WASHINGTON GROUP INTL. INC WARRANT	0.000	938862117	WNGWQ	11,972	0.00	155.64
Instrument Total	}			471,272	107,275.42	85,661.64

ASOF10 Date 01/24/2002 Time 21:29:39 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 002

Monthly Market Portfolio

Investment Desc Yield Identifier F Ticker Shares Cost Market Value

Group - COMMON STOCK
Instrument - FUTURES5 FUTURES EXPOSURE

S&P FUTURES INDEX 03/02 0.000 CD:SP02H0 CD:SP 500 142,843,750.00 143,650,000.00

500

142,843,750.00 143,650,000.00

Instrument Total

1

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
G:	roup - COMMON S	TOCK			
Instru	ment - REIT	REAL ESTATE INVESTMENT	TRUST		
COLONIAL PROPERTIES TRUST	8.089	195872106 CLP	20,600	631,881.00	641,690.00
EQUITY OFFICE PROPERTIES TRUST	6.648	294741103 EOP	562,900	15,967,227.96	16,932,031.94
EQUITY RESIDENTIAL PROPERTIES	6.025	29476L107 Q EQR	536,900	11,793,489.03	15,414,399.05
HOSPITALITY PROPERTIES TRUST	9.627	44106M102 HPT	87,300	2,275,047.38	2,575,350.00
JDN REALTY CORP	0.000	465917102 JDN	7,000	84,700.00	86,310.00
KILROY REALTY CORP	7.308	49427F108 KRC	26,600	658,077.00	698,782.00
MACK-CALI REALTY CORP.	7.994	554489104 CLI	29,300	888,451.70	908,886.00
NEW PLAN EXCEL REALTY TRUST, INC.	8.661	648053106 Q NXL	92,900	1,719,922.04	1,769,745.00
PINNACLE HOLDINGS INC	0.000	72346N101 BIGT	131,291	41,140.42	44,638.94
SHURGARD STORAGE CENTERS-A	6.500	82567D104 SHU	32,200	996,684.00	1,030,400.00
Instrument Total	10		1,526,991	35,056,620.53	40,102,232.93

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gr	oup - COMMON ST	OCK			
	ent - COM	COMMON STOCK			
1-800 CONTRACTS INC	0.000	681977104 CTAC	18,000	253,554.92	223,920.00
3COM CORP.	0.000	885535104 COMS	706,209	7,207,675.83	4,505,613.42
4KIDS ENTERTAINMENT INC.	0.000	350865101 KDE	11,900 75,894	224,946.88	238,357.00
99 CENTS ONLY STORES	0.000	65440K106 NDN	75,894	1,616,602.30	238,357.00 2,891,561.40 645,460.00 239,666.00
A.T. CROSS CO.	0.000	227478104 Q ATX	109,400 26,600	731,456.12 604,480.78	645,460.00
AAR CORPORATION	1.109	000361105 Q AIR	26,600	604,480.78	239,666.00
AARON RENTS INC	0.245	002535201 RNT	19,400 56,300	272,104.75 302,534.07	316,220.00 321,473.00 174,582,964.75
ABAXIS INC	0.000	002567105 ABAX	56,300	302,534.07	321,473.00
ABBOTT LABORATORIES	1.506	002824100 Q ABT	3,131,533	91,363,070.20	174,582,964.75
ABERCROMBIE & FITCH CO	0.000	002896207 ANF	240.200	5,976,620.87 567,048.50	6,372,506.01 730,455.00 1,723,734.30 453,948.00 1,132,570.00 433,066.50 492,470.00 3,060,744.00 2,249,399.50 7,969,357,40
ABM INDUSTRIES INC.	2.105	000957100 ABM		567,048.50	730,455.00
ACCREDO HEALTH INC	0.000	00437V104 ACDO	43,419 22,800	1,309,549.09 712,245.98	1,723,734.30
ACTEL CORPORATION	0.000	004934105 ACTL	22,800	712,245.98	453,948.00
ACTION PERFORMANCE CO	0.000	004933107 ACTN	37,000	439,116.65 256,023.72 554,741.00 3,509,005.25 3,308,976.50	1,132,570.00
ACTIVISION INC	0.000	004930202 ATVI	37,000 16,650	256,023.72	433,066.50
ACUITY BRANDS INC	0.000	00508Y102 AYI	40,700	554,741.00	492,470.00
ACXIOM CORP.	0.000	005125109 ACXM	175,200	3,509,005.25	3,060,744.00
ADAPTEC INC	0.000	00651F108 ADPT	155,131	3,308,976.50	2,249,399.50
ADC COMMUNICATIONS INC	0.000	000886101 ADCT	1,732,469	30,076,131.17 1,425,893.28	7,969,357.40 1,386,946.01
ADMINISTAFF INC	0.000	007094105 ASF	50,600	1,425,893.28	1,386,946.01
ADOBE SYSTEMS INC.	0.161	00724F101 Q ADBE	434,632	11,390,392.29	13,495,323.58
ADTRAN INC.	0.000	00738A106 ADTN	434,632 86,800	11,390,392.29 2,367,829.34	2,215,136.00
ADVANCE PCS	0.000	00790K109 ADVP	155,800	3,571,223.12	4,572,730.00
ADVANCED ENERGY INDUSTRIES	0.000	007973100 AEIS	30,900	787,950.00	823,176.00
ADVANCED FIBRE COMMUNICATION	0.000	00754A105 AFCI	171,300	4,483,600.44	3,026,871.00
ADVANCED MARKETING SERVICES	0.219	00753T105 MKT	18,800	341,071.80	343,100.00
ADVANCED MICRO DEVICES INC.	0.000	007903107 AMD	565,213	10,836,841.86	8.964.278.18
ADVANCED NEUROMODULATION SYSTEMS	0.000			798.804.86	1.540.425.00
ADVANCED TISSUE SCIENCES INC.	0.000	00755F103 ATIS	43,700 63,600	798,804.86 329,124.27	277.296.00
ADVENT SOFTWARE INC	0.000	007974108 ADVS	97.540	5,298,472.12	4.872.123.01
ADVO INC.	0.000	007585102 AD	20 100	405,234.93	864 300 00
AEROFLEX INC	0.000	007768104 ARXX	175,000	2,854,003.67 61,692,182.98 5,323,753.38	3 312 749 99
AES CORP	0.000	00130H105 AES	1,980,449	61 692 182 98	32 380 357 47
AETNA INC.	0.121	00817Y108 AET	224,066	5 323 753 38	7 391 937 32
AFC ENTERPRISES	0.000	00171100 AE1 00104Q107 AFCE	16 810	332,939.06	1,386,946.01 13,495,323.58 2,215,136.00 4,572,730.00 823,176.00 3,026,871.00 343,100.00 8,964,278.18 1,540,425.00 277,296.00 4,872,123.01 864,300.00 3,312,749.99 32,380,357.47 7,391,937.32 477,491.41
AFFILIATED COMPUTER SERVICES	0.000	00104Q107 AFCE 008190100 ACS	16,819 131,400	8,509,104.62	477,491.41 13,945,482.00 394,688.00 24,131,820.96
AFFILIATED MANAGERS GROUP	0.000		5 600	325 419 42	394 688 00
AFLAC INC	0.814	001055102 AFL	5,600 982,566	325,419.42 22,228,794.24	24 121 020 06
AGCO CORP.	0.000	001055102 AFL 001084102 AG	250 500	4,398,053.32	2 052 000 00
AGILE SOFTWARE CORP.	0.000	001084102 AG 00846X105 AGIL	250,500 39,860	533,901.86	3,952,890.00 686,389.20
AGILE SOFIWARE CORP.	0.000	UUO40XIUS AGIL	39,800	533,901.86	080,389.20

Group - COMMON STOCK Instrument - COM COMMON STOCK AGILENT TECHNOLOGIES INC 0.000 00846U101 A 1,019,015 35,219, AGL RESOURCES INC 4.691 001204106 ATG 91,100 1,903, AIR PROD. & CHEM. 1.705 009158106 Q APD 458,213 14,002, AIRBORNE INC. 1.078 009269101 Q ABF 114,680 1,407, AIRGAS INC 0.000 009363102 ARG 138,373 1,272, AIRGATE PCS INC 0.000 009367103 PCSA 8,054 454, AK STEEL HOLDING CORP 2.196 001547108 AKS 246,900 2,473, ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562, ALBERTSO CULVER CL-B 0.737 013068101 Q ACV 39,282 988, ALBERTSON'S, INC. 2.413 013104104 Q ABS 779,729 27,515, ALCOA INC. 1.669 013716105 Q AL 584,139 18,964, ALCOA INC. 1.667 013817101 Q AA 1,880,988 46,929, ALDILA INC 0.000 014384101 ALDA 23,000 39, ALEXANDER & BALDWIN INC	618.69 29,052,117.65
AGILENT TECHNOLOGIES INC 0.000 00846U101 A 1,019,015 35,219, AGR RESOURCES INC 4.691 001204106 ATG 91,100 1,903, AIR PROD. & CHEM. 1.705 009158106 Q APD 458,213 14,002, AIRBORNE INC. 1.078 0099269101 Q ABF 114,680 1,407, AIRGAS INC 0.000 009363102 ARG 138,373 1,272, AIRGATE PCS INC 0.000 009367103 PCSA 8,054 454, AK STEEL HOLDING CORP 2.196 001547108 AKS 246,900 2,473, ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562,	618.69 29,052,117.65
AGL RESOURCES INC AIR PROD. & CHEM. 1.705 009158106 Q APD 458,213 14,002, AIRBORNE INC. 1.078 009269101 Q ABF 114,680 1,407, AIRGAS INC 0.000 009363102 ARG 138,373 1,272, AIRGATE PCS INC 0.000 009367103 PCSA 8,054 454, AK STEEL HOLDING CORP 2.196 001547108 AKS 246,900 2,473, ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562, 318	618.69 29,052,117.65
AGL RESOURCES INC AIR PROD. & CHEM. 1.705 009158106 Q APD 458,213 14,002, AIRBORNE INC. 1.078 009269101 Q ABF 114,680 1,407, AIRGAS INC 0.000 009363102 ARG 138,373 1,272, AIRGATE PCS INC 0.000 009367103 PCSA 8,054 454, AK STEEL HOLDING CORP 2.196 001547108 AKS 246,900 2,473, ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562, 318	
AIRBORNE INC. 1.078 009269101 Q ABF 114,680 1,407, AIRGAS INC 0.000 009363102 ARG 138,373 1,272, AIRGATE PCS INC 0.000 009367103 PCSA 8,054 454, AK STEEL HOLDING CORP 2.196 001547108 AKS 246,900 2,473, ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562,	587.38 2,097,122.00
AIRGATE PCS INC 0.000 009367103 PCSA 8,054 454, AK STEEL HOLDING CORP 2.196 001547108 AKS 246,900 2,473, ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562, ALBANY INTL CDPB 2,166 012652101 ALB 98,700 2,281	
AIRGATE PCS INC 0.000 009367103 PCSA 8,054 454, AK STEEL HOLDING CORP 2.196 001547108 AKS 246,900 2,473, ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562, ALBEMADIE CORP. 2,166 012652101 ALB 98,700 2,281	061.99 1,700,704.40
ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562,	791.97 2,092,199.76
ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562,	791.97 2,092,199.76 582.71 366,859.70 613.25 2,809,722.00 418.95 1,888,590.00 794.502.10
ALASKA AIRGROUP INC 0.000 011659109 ALK 64,900 2,050, ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562, ALBEMARLE CORP 2.166 012653101 ALB 98,700 2,281, ALBERTO CULVER CL-B 0.737 013068101 Q ACV 39,282 988,	613.25 2,809,722.00
ALBANY INTL CL-A 0.230 012348108 Q AIN 36,613 562, ALBEMARLE CORP 2.166 012653101 ALB 98,700 2,281, ALBERTO CULVER CL-B 0.737 013068101 Q ACV 39,282 988,	418.95 1,888,590.00
ALBEMARLE CORP 2.166 012653101 ALB 98,700 2,281, ALBERTO CULVER CL-B 0.737 013068101 Q ACV 39,282 988,	934.89 794,502.10 202.78 2,368,800.00 322.32 1,757,476.67
ALBERTO CULVER CL-B 0.737 013068101 Q ACV 39,282 988,	202.78 2,368,800.00
	322.32 1,757,476.67
ALBERTSON'S, INC. 2.413 013104104 Q ABS 779,729 27,515,	109.52 24.553.666.21
ALCAN INC 1.669 013716105 Q AL 584,139 18,964,	106.54 20,988,114.26
ALCOA INC. 1.687 013817101 Q AA 1,880,988 46,929,	106.54 20,988,114.26 876.97 66,869,123.40 670.00 24,150.00 781.77 3,097,200.00 402.90 9,197,344.60
ALDILA INC 0.000 014384101 ALDA 23,000 39,	670.00 24,150.00
ALEXANDER & BALDWIN INC 3.370 014482103 ALEX 116,000 3,012,	781.77 3,097,200.00
ALLEGHENY ENERGY INC. 4.748 017361106 Q AYE 253,930 9,870,	402.90 9,197,344.60
ALLEGHENY TECHNOLOGIES INC 4.776 01741R102 ATI 138,726 2,846, ALLEGIANCE TELECOM INC 0.000 01747T102 ALGX 182,640 1,336,	794.74 2,323,660.50
ALLEGIANCE TELECOM INC 0.000 01747T102 ALGX 182,640 1,336,	624.82 1,514,085.60
ALLEN TELECOM INC. 0.000 018091108 ALN 155,700 2,394,	713.89 1,323,450.00
ALLEN TELECOM INC. 0.000 018091108 ALN 155,700 2,394, ALLERGAN PHARMACEUTICALS INC. 0.479 018490102 Q AGN 319,881 18,995, ALLETE, INC. 4.246 018522102 ALE 167,300 3,908,	348.24 24,007,069.05
ALLETE, INC. 4.246 018522102 ALE 167,300 3,908,	024.18 4,215,960.00
ALLIANCE GAMING CORP 0.000 01859P609 ALLY 42,400 247,	348.24 24,007,069.05 024.18 4,215,960.00 053.49 1,246,136.00 266.88 440,920.00 060.63 5,311,603.44 530.40 1,864,380.00
ALLIANCE SEMICONDUCTOR CORP 0.000 01877H100 ALSC 36,500 882,	266.88 440,920.00
ALLIANT ENERGY CORPORATION 6.587 018802108 LNT 174,954 4,990,	060.63 5,311,603.44
ALLIANT TECHSYSTEMS INC. 0.000 018804104 ATK 24,150 755,	530.40 1,864,380.00
ALLIED WASTE INDUSTRIES 0.000 019589308 AW 303,365 4,447,	832.34 4,265,311.90
ALLIANT TECHSYSTEMS INC. 0.000 018804104 ATK 24,150 755, ALLIED WASTE INDUSTRIES 0.000 019589308 AW 303,365 4,447, ALLMERICA FINANCIAL CORP. 0.561 019754100 AFC 112,800 3,674, ALLSCRIPTS INC 0.000 01988P108 MDRX 31,700 159,	675.20 5,025,240.00
ALLSCRIPTS INC 0.000 01988P108 MDRX 31,700 159, ALLSTATE CORP 2.255 020002101 Q ALL 1,442,265 46,063, ALLTEL CORP 2.203 020039103 Q AT 542,644 31,948, ALMOSA HOLDINGS INC 0.000 011589108 APS 19,000 281.	
ALLSTATE CORP 2.255 020002101 Q ALL 1,442,265 46,063,	356.32 48,604,330.51
ALLTEL CORP 2.203 020039103 Q AT 542,644 31,948,	273.95 33,497,414.10
ALMOSA HOLDINGS INC 0.000 011589108 APS 19,000 281, ALPHA INDUSTRIES INC 0.000 020753109 AHAA 90,895 2,685,	810.98 226,670.00
	810.98 226,670.00 253.86 1,981,510.99
ALPHARMA, INCCL A 0.680 020813101 Q ALO 79,500 2,080,	474.76 2,102,775.00
ALPHARMA, INCCL A 0.680 020813101 Q ALO 79,500 2,080, ALTERA CORP 0.000 021441100 ALTR 890,238 20,955,	474.76 2,102,775.00 275.98 18,890,850.35 752.96 15,239,513.95 083.70 87,120.00 109.28 6,508,437.50
AMBAC FINANCIAL GROUP INC. 0.622 023139108 Q ABK 263,386 11,724,	752.96 15,239,513.95
AMCOL INTERNATIONAL CORP. 0.833 02341W103 ACO 12,100 73,	083.70 87,120.00
AMCOL INTERNATIONAL CORP. 0.833 02341W103 ACO 12,100 73, AMERADA HESS CORP. 1.920 023551104 Q AHC 104,135 6,730,	109.28 6,508,437.50
AMEREN CORP. 6.004 023608102 Q AEE 180,182 6,699,	716.96 7,621,698.60
AMEREN CORP. 6.004 023608102 Q AEE 180,182 6,699, AMERICAN AXLE & MFG HOLDINGS 0.000 024061103 AXL 40,000 539,	716.96 7,621,698.60 478.40 855,200.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	oup - COMMON Si				
	ent - COM				
AMERICAN CAPITAL STRATEGIES	8.042	024937104 ACAS 02553E106 AEOS 025537101 Q AEP 025816109 Q AXP 025932104 Q AFG	14,108	373,539.03	399,961.80
AMERICAN EAGLE OUTFITTERS	0.000	02553E106 AEOS	156,750	4,479,289.91	4,102,147.50
AMERICAN ELECTRIC POWER	5.513	025537101 Q AEP	729,538	29,345,890.47	31,756,789.15
AMERICAN EXPRESS CO. AMERICAN FINANCIAL GROUP INC.	0.896	025816109 Q AXP	2,361,173	72,880,676.99	84,270,264.38 3,267,605.00
AMERICAN FINANCIAL GROUP INC.	4.073	025932104 Q AFG 026075101 AMFH 026375105 Q AM 026609107 Q AHP 026874107 Q AIG 027070101 PLB 027352103 AMSY 02886P109 APPX 029066107 APCC 029712106 ASD 030411102 Q AWK 03060R101 ACF 03071D109 PATH 03073E105 ABC 031100100 Q AME 031162100 AMGN	133,100	3,402,498.69	3,267,605.00
AMERICAN FINANCIAL HLDGS INC.	2.597	026075101 AMFH	50,732	1,215,034.75	1,289,100.12
		026375105 Q AM	43,994	1,056,043.99	606,237.31
AMERICAN GREETING CL A AMERICAN HOME PRODUCTS AMERICAN INTL GROUP AMERICAN ITALIAN PASTA COMPANY	1.499	026609107 Q AHP	2,932,033	110,304,249.21	179,909,544.88
AMERICAN INTL GROUP	0.214	026874107 Q AIG	5,220,821	222,182,562.73	414,533,187.37
AMERICAN ITALIAN PASTA COMPANY	0.000	027070101 PLB	18,200	416,500.03	764,946.00
AMERICAN MANAGEMENT SYSTEMS	0.000	027352103 AMSY	103,900	2,322,737.63	1,878,511.99
AMERICAN PHARMACEUTICAL PART	0.000	02886P109 APPX	45,520	831,424.02	946,816.00
AMERICAN POWER CONVERSION	0.000	029066107 APCC	562,140	9,574,304.80	8,128,544.41
AMERICAN STANDARD COMPANIES	0.000	029712106 ASD	141,600	6,555,648.59	9,661,368.00
AMERICAN STANDARD COMPANIES AMERICAN WATER WORKS AMERICREDIT CORP. AMERIPATH INC AMERISOURCEBERGEN CORP AMETEK INC. AMGEN INC AMN HEALTHCARE SERVICES INC AMR CORP.	2.251	030411102 Q AWK	199,800	2,559,050.45	8,341,650.00
AMERICREDIT CORP.	0.000	03060R101 ACF	182,500	3,442,356.78	5,757,875.01
AMERIPATH INC	0.000	03071D109 PATH	12,687	387,840.48	409,282.62
AMERISOURCEBERGEN CORP	0.047	03073E105 ABC	167,240	10,439,591.01	10,628,102.00
AMETEK INC.	0.752	031100100 Q AME	75,200	1,572,465.60	2,398,128.00
AMGEN INC	0.000	031162100 AMGN	75,200 2,146,429 11,500	70,118,531.14 211,070.88 16,359,438.96	121,144,452.76
AMN HEALTHCARE SERVICES INC	0.000	001744101 AHS	11,500	211,070.88	315,100.00
AMR CORP.	0.000	001765106 AMR	503,983	16,359,438.96	11,173,303.11
AMSOUTH BANCORPORATION	4.656	032165102 ASO	527,861	10,611,934.42	9,976,572.90
ANADARKO PETROLEUM CORP	0.527	032511107 O APC	708,829	30,909,843.92	40,296,928.65
ANALOG DEVICES	0.000	032654105 ADI	517,893	21,562,666.85	22,989,270.26
ANALOGIC CORP.	0.727	032657207 ALOG	14,400	668,559.25	554,544.00
ANALYSTS INTERNATIONAL CORP	0.968	032681108 O ANLY	79,900	468,725.87	329,987.00
ANCHOR BANCORP WISCONSIN INC.	1.860	032839102 ABCW	47,400	755,848.43	840,876.00
ANDREW CORP.	0.000	034425108 ANDW	58,410	1,252,204.73	1,278,594.91
ANDRX GROUP	0.000	031162100 AMGN 001744101 AHS 001765106 AMR 032165102 ASO 032511107 Q APC 032654105 ADI 032657207 ALOG 032681108 Q ANLY 032839102 ABCW 034425108 ANDW 034553107 ADRX 034663104 AGL 035229103 Q BUD 035290105 AXE	2,000	126,995.00	140,820.00
ANGELICA CORP	2.952	034663104 AGL	17,900	204.316.55	194.036.00
ANHEUSER-BUSCH	1.592	035229103 O BUD	1.793.103	47.808.799.56	81.066.186.64
ANIXTER INTERNATIONAL INC.	0.000	035290105 AXE	53,900	1.117.462.19	1.563.639.00
ANNTAYLOR STORES CORP	0.000	036115103 ANN	27,800	626,053.97	973,000.00
ANSOFT CORP	0.000	036115103 ANN 036384105 ANST 03662Q105 ANSS 00184A105 AOL 037389103 Q AOC	49,430	771.146.47	721,678.00
ANSYS INC	0.000	036620105 ANSS	22.700	257.206.69	559.555.00
AOL TIME WARNER INC	0.000	00184A105 AOT	8.843.195	318.433.497.61	283.866.559.51
AON CORP	2.533	037389103 O AOC	607 381	20 685 729 82	21 574 173 12
APACHE CORP.	0.200	037411105 APA	208 410	9 074 164 46	10 395 535 68
APOGEE ENTERPRISES INC.	1.390	037411103 APA 037598109 APOG	30 584	9,074,164.46 481,284.61	483 838 88
THE COLD DIVISION THE.	1.550	55,550105 ALOG	30,301	101,201.01	103,030.00

Group - COMMON STOCK Instrument - COM	Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
APOGENT TECHNOLOGY 0.000 03760Al01 AOT 208,500 4,105,928.86 5,379,300.00 APOLLO GROUP INC 0.000 03760Al05 APOL 217,550 5,261,779.44 9,791,925.50 APPLE COMPUTER INC. 0.000 037833100 AAPL 668,950 15,971,500.46 14,650,005.01 APPLEBEES INT'L. INC. 0.204 037899101 APPB 51,544 1,054,893.94 1,762,804.80 APPLERA CORP - APPLIED BIOSYSTEM 0.432 038020103 Q ABI 359,305 13,797,430.54 14,109,907.33 APPLICA 0.000 03815Al06 APN 21,400 152,376.27 192,814.00 APPLIED INDUSTRIAL TECH INC. 2.573 03820C105 AIT 38,700 688,059.85 721,755.00						
APPLERA CORP - APPLIED BIOSYSTEM 0.432 038020103 Q ABI 359,305 13,797,430.54 14,109,907.33 APPLICA 0.000 03815A106 APN 21,400 152,376.27 192,814.00 APPLIED INDUSTRIAL TECH INC. 2.573 03820C105 AIT 38,700 688,059.85 721,755.00	Instrume	nt - COM	COMMON STOCK			
APPLERA CORP - APPLIED BIOSYSTEM 0.432 038020103 Q ABI 359,305 13,797,430.54 14,109,907.33 APPLICA 0.000 03815A106 APN 21,400 152,376.27 192,814.00 APPLIED INDUSTRIAL TECH INC. 2.573 03820C105 AIT 38,700 688,059.85 721,755.00	APOGENT TECHNOLOGY	0.000	03760A101 AOT			5,379,300.00
APPLERA CORP - APPLIED BIOSYSTEM 0.432 038020103 Q ABI 359,305 13,797,430.54 14,109,907.33 APPLICA 0.000 03815A106 APN 21,400 152,376.27 192,814.00 APPLIED INDUSTRIAL TECH INC. 2.573 03820C105 AIT 38,700 688,059.85 721,755.00	APOLLO GROUP INC	0.000	037604105 APOL	217,550	5,261,779.44	9,791,925.50
APPLERA CORP - APPLIED BIOSYSTEM 0.432 038020103 Q ABI 359,305 13,797,430.54 14,109,907.33 APPLICA 0.000 03815A106 APN 21,400 152,376.27 192,814.00 APPLIED INDUSTRIAL TECH INC. 2.573 03820C105 AIT 38,700 688,059.85 721,755.00	APPLE COMPUTER INC.	0.000	037833100 AAPL	668,950	15,971,500.46	14,650,005.01
APPLERA CORP - APPLIED BIOSYSTEM 0.432 038020103 Q ABI 359,305 13,797,430.54 14,109,907.33 APPLICA 0.000 03815A106 APN 21,400 152,376.27 192,814.00 APPLIED INDUSTRIAL TECH INC. 2.573 03820C105 AIT 38,700 688,059.85 721,755.00	APPLEBEES INT'L. INC.	0.204	037899101 APPB	51,544	1,054,893.94	1,762,804.80
RPPLICA 0.000 03815A106 APN 21,400 152,376.27 192,814.00 APPLIED INDUSTRIAL TECH INC. 2.573 03820CID5 ATT 38,700 688,059.85 721,755.00 APPLIED MATERIALS INC. 0.000 03822W105 AMAT 1,628,881 66,199,017.44 65,318,128.09 APPLIED MATERIALS INC. 0.000 03793108 ARG 107,600 2,345,989.16 2,688,924.00 APPLIED MATERIALS INC. 0.000 03793108 ARG 107,600 2,345,989.16 2,688,924.00 APPLIED MATERIALS INC. 0.685 038336103 Q ATR 44,200 1,181,908.23 1,584,326.00 ARBITRON INC 0.000 03875Q108 ARB 28,601 767,266.56 976,724.15 ARCH CHEMICALS INC. 3,448 03937R102 ARJ 25,200 455,635.55 584,640.00 ARCHER DANIELS MIDLAND CO 1.393 309883100 Q ACT 143,100 2,831,994.67 3,248.370.00 ARCHER DANIELS MIDLAND CO 1.393 039483100 Q ACT 143,100 2,831,994.67 3,248.370.00 ARCHER DANIELS MIDLAND CO 1.393 039483100 Q ACM 1,353,785 19,832,350.98 22,038,514.76 ARGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 ARGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 ARROSY GAMING COMPANY 0.000 040250107 ARFS 48,831 966,676.94 1,407,309.42 ARROW ELECTRONICS 0.000 042260109 AR 26,300 516,903.70 709,837.00 ARRIVES RECORD 1.000 042260109 ARR 26,300 516,903.70 709,837.00 ARRIVES RECORD 1.000 042260109 ARR 26,300 516,903.70 709,837.00 ARRIVES RECORD 1.000 042260109 ARRS 128,300 1,125,291.51 1,252,208.00 ARRIVES TECHNOLOGIES 0.000 04235100 ARRS 128,300 1,252,91.51 1,252,208.00 ARRIVES TECHNOLOGIES 0.000 04235100 ARRS 128,300 1,252,91.51 1,252,208.00 ARRIVES TECHNOLOGIES 0.000 04315100 ARRS 128,300 1,252,91.51 1,252,208.00 ARRIVENEELTOR INC. 2.036 043353101 ARM 128,825 3,763,614.81 2,530,123.00 ARRIVENEELTOR INC. 2.036 04353101 ARM 128,825 3,763,614.81 2,530,123.00 ARRIVEN	APPLERA CORP - APPLIED BIOSYSTEM	0.432	038020103 Q ABI	359,305	13,797,430.54	14,109,907.33
REPLIED INDUSTRIAL TECH INC. 2.573 03820C105 AIT 38,700 688,059.85 721,755.00 PAPLIED MICRO CIRCUITS CORP 0.000 038222L105 AMART 1,628,881 66,199,017.44 65,318,128.02 PAPLIED MICRO CIRCUITS CORP 0.000 038233108 AMC 621,090 16,479,418.94 7,330,738.83 PAPRIA HRALIHCARE GF. INC. 0.685 038336103 Q ATR 44,200 1,181,908.23 1,548,326.00 REBITRON INC 0.000 038753108 ARR 28,601 767,266.56 76,7241 RICHIOCALS INC. 3,448 039378102 ARR 25,200 495,835.55 584,640.00 RECHER DANIELS MIDLAND CO 1,393 039483102 Q ADM 1,535,785 19,832,350.98 22,238,514.76 RECTIC CAT INC. 1,411 039670104 ACAT 31,700 357,944.18 538,900.00 RECIDER DANIELS MIDLAND CO 1,293 REGORD AND COMPANY 0.000 040228108 ACY 34,900 957,321.24 1,349,948.00 REGORD AND COMPANY 0.000 040228108 ACY 34,900 957,321.24 1,349,948.00 REGORD TOMPANY 0.000 042260107 ARRED AND COMPANY 0.000 042260107 ARRED AND	APPLICA	0.000	03815A106 APN	21,400	152,376.27	192,814.00
REPLIED MATERIALS INC. 0.000 038222105 AMAT 1,628,881 66,199,017.44 65,318,128.09 48PLIED MICRO CIRCUITS CORP 0.000 038232105 AMAT 1,628,881 66,199,017.44 65,318,128.09 48PLIED MICRO CIRCUITS CORP 0.000 037933108 AHG 107,600 2,345,989,16 2,688,924.00 48PLIED MICRO CIRCUITS CORP 0.000 038752108 AHG 107,600 2,345,989,16 2,688,924.00 48PLIED MICRO CIRCUITS CORP 0.000 038752108 AHG 107,600 2,345,989,16 2,688,924.00 48PLIED MICRO CIRCUITS CORP 0.000 038752108 ARB 28,601 767,266.56 976,724.15 767,266.56 767,246.15 767,266.56 976,724.15 767,266.56 767,246.15 767,266.56 767,246.15 767,266.56 767,246.15 767,266.56 767,246.15	APPLIED INDUSTRIAL TECH INC.	2.573	03820C105 AIT	38,700	688,059.85	721,755.00
APPLIED MICRO CIRCUITS CORP 0.000	APPLIED MATERIALS INC.	0.000	038222105 AMAT	1,628,881	66,199,017.44	65,318,128.09
RPRIA HEALITHCARE GP. INC. 0.000 037933108 AHG 107,600 2,345,989.16 2,688,924.00 RPBITRON INC 0.665 038336103 Q ATR 44,200 1,181,908.13 1,548,326.00 RBBITRON INC 0.000 038750108 ARB 28,601 767,266.56 976,724.15 RCH CHEMICALS INC. 3,448 03937R102 ARB, 25,200 495,835.55 584,640.00 RRCHER DANIELS MIDLAND CO 1.39 309380100 Q ACI 143,100 2,831,994.67 3,248,370.00 RRCHER DANIELS MIDLAND CO 1.393 039483102 Q ADM 1,535,785 19,832,350.98 22,038,514.76 RRCHEC DANIELS MIDLAND CO 1.393 039483102 Q ADM 1,535,785 19,832,350.98 22,038,514.76 RRCHIC CAT INC. 1.411 039670104 ACAT 31,700 357,321.24 1,134,948.00 RRGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 RRGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 RRGOSY GAMING COMPANY 0.000 042260109 ABPS 48,831 968,676.24 1,407,309,425 RRWOLLE INC 0.000 042260109 ABPS 48,831 968,676.24 1,407,309,425 RROWLE INC 0.000 042690100 ARRS 128,300 516,903.70 709,837.00 RRTESYN TECHNOLOGIES 0.000 04279100 ARRS 128,300 1,125,291.51 1,252,208.00 RRTESYN TECHNOLOGIES 0.000 043127109 AFR 207,300 3,895,531.25 6,198,270.00 RRTHINCARE CORP 0.000 043127109 AFR 227,300 494,104.90 430,320.00 RRTHINCARE CORP 0.000 043127109 AFR 128,825 3,763,614.81 2,530,123.00 RRTHINCARE CORP 0.000 043127109 AFR 128,825 3,763,614.81 2,530,123.00 RRTHINCARE CORP 0.000 043127109 AFR 128,825 3,763,614.81 2,530,123.00 RREST LIMITED 1.00 0.000 104529108 ARC 24,000 492,304.90 430,320.00 RREST LIMITED 0.000 04523101 ARM 128,825 3,763,614.81 2,530,123.00 RREST LIMITED 0.000 04523101 ARM 128,825 3,763,614.81 2,530,123.00 RREST LIMITED 0.000 04523102 AFR 128,805 3,763,614.81 2,530,123.00 RREST LIMITED 0.000 04523102 AFR 128,805 3,763,614.81 2,530,123.00 RREST TECHNOLOGIES NO 0.000 04523102 AFR 128,805 3,703,814.80 RRHINGARD 0.000 04523103 AFR 128,805 3,763,614.81 2,530,123.00 RRHINGARD 0.000 04523103 AFR 128,805 3,703,814.80 RRHINGARD 0.000 04523103 AFR 128,805 3,703,814.80 RRHINGARD 0.000 04523100 AFR 128,805 3,703,814.80 RRHINGARD 0.000 04523100 AFR 1	APPLIED MICRO CIRCUITS CORP	0.000	03822W109 AMCC	621,090	16,479,418.94	7,030,738.83
NPTAR GROUP INC. 0.685 038336103 Q ATR 44,200 1,181,908.23 1,548,326.00 RBBITRON INC 0.000 03875,108 ARB 28,601 767,266.56 976,724.15 RRCH CHEMICALS INC. 3.448 03937R102 ARJ 25,200 495,835.55 584,640.00 RCH COAL INC. 1.013 039380100 Q ACT 143,100 2,831,994.67 3,248,370.00 RRCH COAL INC. 1.1013 039380100 Q ACT 143,100 2,831,994.67 3,248,370.00 RRCHE DANIELS MIDLAND CO 1.393 039483102 Q ADM 1,535,785 19,832,350.98 22,038,514.76 RRCTIC CAT INC. 1.411 039670104 ACAT 31,700 357,944.18 538,900.00 RRGOSY GAMING COMPANY 0.000 040298108 AGY 34,900 957,342.14 1,134,948.00 RRKANSAS BEST CORP 0.000 040790107 ABRS 48,831 968,676.94 1,407,309.42 RRGOSY GAMING COMPANY 0.000 04226109 AH 26,300 516,903.70 709,837.00 RRGULE INC 0.000 04269107 ARGL 16,200 280,242.28 275,400.00 RRGULE INC 0.000 042691107 ARGL 16,200 280,242.28 275,400.00 RRGULE INC 0.000 042735100 ARR 207,300 3,895,532.27 6,198,270.00 RRTESYN TECHNOLOGIES 0.000 043136100 ART 207,000 387,522.27 6,198,270.00 RRTINGRICH INC. 2.036 043353101 ART 224,000 492,304.90 430,320.00 RRIVINRERITOR INC. 2.036 043353101 ART 224,000 492,304.90 430,320.00 RRIVINRERITOR INC. 2.336 043353101 ART 128,825 3,763,614.81 2,530,123.00 SECENTIAL SOFTWARE CORP 0.000 045261108 ASCL 583,200 3,248,597.72 2,361,960.00 RESTEET LIMITED 0.000 045261103 ASKL 583,200 3,2848,597.72 2,361,960.00 SET EST LIMITED 0.000 045261101 ASKW 50,400 325,826.18 397,656.00 SEPECT COMMINICATIONS CORP 0.000 04527103 ASKL 595.00 354,561.73 380,455.00 SEPECT COMMINICATIONS CORP 0.000 045281103 ASKL 585.00 325,826.18 397,656.00 SEPECT COMMINICATIONS CORP 0.000 045281103 ASRM 107,650.00 144,271.09 125,712.00 SESTICATE FUNDING INC 0.000 045281103 ASRM 107,650.00 126,550.00 136,550	APRIA HEALTHCARE GP. INC.	0.000	037933108 AHG	107,600	2,345,989.16	2,688,924.00
RRBITRON INC RRCH CHEMICALS INC. 3.448 03937R102 ARJ 25,200 495,835.55 584,640.0 RRCH CHEMICALS INC. 1.013 039380100 Q ACI 143,100 2,831,994.67 3,248,370.00 RRCHER DANIELS MIDLAND CO 1.393 039483102 Q ADM 1,535,785 19,832,350.98 22,038,514.76 RRCTIC CAT INC. 1.411 039670104 ACAT 31,700 357,944.18 538,900.0 RRGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 RRGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 RRGOSY GAMING COMPANY 0.000 040298107 ABPS 48,831 968,676.94 1,407,309.4 RRGULE INC 0.000 04226109 AH 26,300 516,903.70 709,837.00 RRGULE INC 0.000 04226109 ARG 26,300 516,903.70 709,837.00 RRGULE INC 0.000 042692107 ARGL 16,200 280,242.28 275,400.0 RRGULE INC 0.000 042692100 ARRS 128,300 1,125,241.51 1,252,208.00 RRGUN ELECTRONICS 0.000 042735100 ARR 207,300 3,895,532.27 6,198,270.00 RRTERSYN TECHNOLOGIES 0.000 043132100 ARGN 207,300 3,895,532.27 6,198,270.00 RRTHROCARE CORP 0.000 043136100 ARGN 224,000 492,304.90 430,320.00 RRTHROCARE CORP 0.000 043353101 ARM 128,825 3,763,614.81 2,500,120.00 RRSCENTIAL SOFTWARE CORP 0.000 043629108 ASCL 583,200 3,248,597.72 2,361,960.00 SSCENTIAL SOFTWARE CORP 0.000 043629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSCENTIAL SOFTWARE CORP 0.000 043629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSCENTIAL SOFTWARE CORP 0.000 043629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSCENTIAL SOFTWARE CORP 0.000 043629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSCENTIAL SOFTWARE CORP 0.000 043629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSCENTIAL SOFTWARE CORP 0.000 043629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSSECT COMMUNICATIONS CORP 0.000 045235108 ASPM 19,500 354,561.73 380,445.00 RSSECT COMMUNICATIONS CORP 0.000 045235108 ASPM 20,200 254,580.31 20,200.00 RSSECT COMMUNICATIONS CORP 0.000 045235108 ASPM 20,200 254,580.31 20,200.00 RSSECT COMMUNICATIONS CORP 0.000 045235108 ASPM 20,200 254,580.31 20,200.00 RSSECT COMMUNICATIONS CORP 0.000 045235108 ASPM 20,200 254,580.31 20,200.00 RSSECT COMMUNICATIONS CORP 0.000 045235108 ASPM 20,2	APTAR GROUP INC.	0.685	038336103 Q ATR	44,200	1,181,908.23	1,548,326.00
RECH CHEMICALS INC. 3.448 03937R102 ARJ 25,200 495,835.55 584,640.00 RCCH CHEMICALS INC. 1.013 039380100 Q ACI 143,100 2,831,994.67 3,248,370.00 RCCHER DANIELS MIDLAND CO 1.393 039483102 Q ADM 1,535,785 19,832,350.98 22,038,514.76 RCTIC CAT INC. 1.411 039670104 ACAT 31,700 357,944.18 538,900.00 ACREGORY GAMING COMPANY 0.000 04028108 AGY 34,900 957,321.24 1,134,948.00 RRKANSAS BEST CORP 0.000 040790107 ABFS 48,831 968,676.94 1,407,309.42 RKANSAS BEST CORP 0.000 040290108 AFF 48,831 968,676.94 1,407,309.42 RKANDR HOLDINGS INC 0.000 042660109 AH 26,300 516,903.70 709,837.00 RQULE INC 0.000 042699107 ARGL 16,200 280,242.28 275,400.00 RRTS GROUP INC. 0.000 042699107 ARGL 16,200 280,242.28 275,400.00 RRTS STATE THOUSE CORP. ARGL 16,200 380,242.28 275,400.00 RRTS STATE THOUSE CORP. ARGL 16,200 380,242.28 275,400.00 RRTS STATE CHROLOGIES 0.000 042735100 ARR 207,300 3,895,532.27 6,198,270.00 RRTS STATE CHROLOGIES 0.000 043136100 ARR 207,300 3,895,532.27 6,198,270.00 RRTS STATE CHROLOGIES 0.000 043136100 ARTC 24,000 492,304.90 492,304.90 430,320.00 ARTHOCARR CORP 0.000 043353101 ARM 128,825 3,763,614.81 2,530,123.00 RSCENTIAL SOFTWARE CORP 0.000 043629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSCENTIAL SOFTWARE CORP 0.000 043629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSCENTIAL SOFTWARE CORP 0.000 045629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSCENTIAL SOFTWARE CORP 0.000 045629108 ASCL 583,200 3,248,597.72 2,361,960.00 RSCENTIAL SOFTWARE CORP 0.000 045640105 ASSTED THAT CORP. 328,580.11 307,853.00 RSCENTIAL SOFTWARE CORP 0.000 045629108 ASCL 583,200 0.00 325,826.18 397,656.00 RSCENTIAL SOFTWARE CORP 0.000 04562010 ASSTED THAT CORP. 351.80 ASSTED THAT CORP. 328,580.11 307,853.00 RSCENTIAL SOFTWARE CORP 0.000 04523108 ASSTED THAT CORP. 328,580.11 307,853.00 RSCENTIAL SOFTWARE CORP. 3.513 04626104 ASSTED THAT CORP. 328,580.11 307,656.00 RSCENTIAL SOFTWARE CORP. 3.513 04626104 ASSTED THAT CORP. 328,580.31 202,000.00 RSCENTIAL SOFTWARE CORP. 3.513 04626.01 ASSTED THAT CORP. 328,580.31 202,000.00 RSCENTIAL SOFTWARE S	ARBITRON INC	0.000	038750108 ARB	28,601	767,266.56	976,724.15
RRCHE COAL INC. 1.013 039380100 Q ACI 143,100 2,831,994.67 3,249,370.00 C RRCHER DANIELS MIDLAND CO 1.393 039483102 Q ADM 1,535,785 19,832,350.98 22,038,514.76 RRCHER DANIELS MIDLAND CO 1.393 039483102 Q ADM 1,535,785 19,832,350.98 22,038,514.76 RRCHIC CAT INC. 1.411 039670104 ACAT 31,700 357,944.18 538,900.00 ARGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 957	ARCH CHEMICALS INC.	3.448	03937R102 ARJ	25,200	495,835.55	584,640.00
RECHER DANIELS MIDLAND CO 1.393 039483102 Q ADM 1,535,785 19,832,350.98 22,038,514.76 RECTIC CAT INC. 1.411 039670104 ACAT 31,700 357,944.18 538,900.00 REGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 RECOSY GAMING COMPANY 0.000 040790107 ABFS 48,831 968,676.94 1,407,309,42 RECOSY GAMING COMPANY 0.000 04226109 AH 26,300 516,903.70 709,837.00 REQUILE INC 0.000 04226101 ARGL 16,200 280,242.28 275,400.00 REQUILE INC 0.000 042698107 ARGL 16,200 280,242.28 275,400.00 RERESYN TECHNOLOGIES 0.000 04273510 ARW 207,300 3,895,532.27 6,198,270.00 RETESYN TECHNOLOGIES 0.000 043136100 ARW 207,300 3,895,532.27 6,198,270.00 RETESYN TECHNOLOGIES 0.000 043136100 ARTC 24,000 492,304.90 430,320.00 REVINIMERITOR INC. 2.036 043353101 ARM 128,825 3,763,614.81 2,530,123.00 REVINIMERITOR INC. 2.036 043353101 ARM 128,825 3,763,614.81 2,530,123.00 REST LIMITED 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 REST LIMITED 0.000 04516H101 ASHW 50,400 325,826.18 397,656.00 REST LIMITED 0.000 04516H101 ASHW 50,400 104,271.09 125,712.00 RESPECT MEDICAL SYSTEMS INC 0.000 045235102 ASPT 32,400 104,771.09 125,712.00 RESPECT MEDICAL SYSTEMS INC 0.000 045235103 ASPM 20,200 254,580.31 202,000.00 RESPECT MEDICAL SYSTEMS INC 0.000 04523101 ASPM 19,500 354,561.73 380,445.00 RESPECT MEDICAL SYSTEMS INC 0.000 045235103 ASPM 20,200 254,580.31 202,000.00 RESPECT MEDICAL SYSTEMS INC 0.000 04523103 ASPM 20,200 254,580.31 202,000.00 RESPECT MEDICAL SYSTEMS INC 0.000 04523101 ASPM 19,500 354,561.73 380,445.00 RESPECT MEDICAL SYSTEMS INC 0.000 04523101 ASPM 126,500 1,633,719.03 2,125,200.00 RESPECT MEDICAL SYSTEMS INC 0.000 04523101 ASPM 126,500 1,633,719.03 2,125,200.00 RESPECT MEDICAL SYSTEMS INC 0.000 04523101 ASPM 126,500 1,633,719.03 2,125,200.00 RESPECT MEDICAL SYSTEMS INC 0.000 04523101 ASPM 126,500 1,633,719.03 2,125,200.00 RESPECT MEDICAL SYSTEMS INC 0.000 04624101 ASPM 12,774 815,211.90 920,752.82 RESPECT MEDICAL SYSTEMS INC 0.000 04648107 ASPT 126,200 348,026.27 334,312.00 RESPECT MEDICAL SYSTEMS INC 0.000 04624101 ASP	ARCH COAL INC.	1.013	039380100 O ACI	143,100	2,831,994.67	3,248,370.00
RRCTIC CAT INC. 1.411 030670104 ACAT 31,700 357,944.18 538,900.00 RRGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 947,90107 ABFS 48,831 968,676.94 1,407,309,42280108 AGY 34,900 957,321.24 1,134,948.00 ABFS 48,831 968,676.94 1,407,309,437.00 ABFS 48,831 968,676.94 1,407,309,437.00 ABFS 48,831 968,676.94 1,407,309,437.00 ABFOLIAN ABFS 48,831 968,676.94 1,407,309,437.00 ABFS 48,831 968,676.94 1,207,300 3,895,532.27 6,198,270.00 ABFS 48,831 968,676.94 1,252,208.00 ABFS 49,900 427,35100 ARW 207,300 3,895,532.27 6,198,270.00 ABFS 47,875,475 49,900 431,35100 ARW 207,300 3,895,532.27 6,198,270.00 ABFS 47,875,475 49,900 431,35100 ABFS 48,831 49,90 430,320.00 ABFS 47,875,475 49,900 4492,304.90 430,320.00 ABFS 47,900	ARCHER DANIELS MIDLAND CO	1.393	039483102 O ADM	1,535,785	19,832,350.98	22,038,514.76
ARGOSY GAMING COMPANY 0.000 040228108 AGY 34,900 957,321.24 1,134,948.00 ARKANSAS BEST CORP 0.000 040790107 ABFS 48,831 968,676.94 1,407,309.42 1,	ARCTIC CAT INC.	1.411	039670104 ACAT	31,700	357,944.18	538,900.00
ARKANSAS BEST CORP 0.000 040790107 ABFS 48,831 968,676.94 1,407,309.42 ARMOR HOLDINGS INC 0.000 04269107 ARQL 16,200 280,242.28 275,400.00 ARRIS GROUP INC. 0.000 04269100 ARRS 128,300 1,125,291.51 1,252,208.00 ARRESYN TECHNOLOGIES 0.000 042735100 042735100 ARW 207,300 3,895,532.27 6,198,270.00 ARTHROCARE CORP 0.000 043136100 ARC ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 383,200 3,248,597.72 2,361,960.00 ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASCHITHOLOGIES 0.000 04516H101 ASHW 50,400 325,826.18 397,656.00 ASPECT COMMUNICATIONS CORP 0.000 045235108 ASPECT COMMUNICATIONS CORP 0.000 045235108 ASPECT COMMUNICATIONS CORP 0.000 045235108 ASPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASSPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASSPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASSPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASSPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASSPECT MEDICAL SYSTEMS INC 0.000 046223101 ASPECT SCHOOLOGY INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASSPECT MEDICAL SYSTEMS INC 0.000 046224101 ASPC 13,762 4,141,030.62 4,649,880.98 ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASTROPORATION 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASTROPORATION 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASTROPORATION 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 AND AND ANG ANG ANG ANG ANG ANG ANG ANG ANG ANG ANG ANG ANG ANG ANG ANG ANG ANG A	ARGOSY GAMING COMPANY	0.000	040228108 AGY	34.900	957.321.24	1,134,948.00
ARMOR HOLDINGS INC 0.000 042260109 AR AR 126,300 516,903.70 709,837.00 ARQULE INC 0.000 042692107 ARRL 16,200 280,242.28 275,400.00 ARROW ELECTRONICS 0.000 042692100 ARR 128,300 1,125,291.51 1,252,208.51	ARKANSAS BEST CORP	0.000	040790107 ABFS	48,831	968,676.94	1,407,309.42
ARQULE INC	ARMOR HOLDINGS INC	0.000	042260109 AH	26,300	516,903.70	709,837.00
ARRIS GROUP INC. 0.000 04269Q100 ARRS 128,300 1,125,291.51 1,252,208.00 ARROW ELECTRONICS 0.000 042735100 ARW 207,300 3,895,532.27 6,198,270.00 ARTESYN TECHNOLOGIES 0.000 043127109 ATSN 32,100 694,162.49 298,851.00 ARTHROCARE CORP 0.000 043136100 ARTC 24,000 492,304.90 430,320.00 ARVINMERITOR INC. 2.036 043353101 ARM 128,825 3,763,614.81 2,530,123.00 ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASE TEST LIMITED 0.000 40362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASE TEST LIMITED 0.000 Y02516105 ASTSF 22,100 283,580.11 307,853.00 ASHWARTH INC 2.387 044204105 Q ASH 47,775 1,791,885.98 2,201,518.03 ASHWARTH INC 0.000 04516H101 ASHW 50,400 325,826.18 397,656.00 ASPECT COMMUNICATIONS CORP 0.000 045230102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC 0.000 045230102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC 0.000 045237103 AZPN 126,500 1,633,719.03 2,125,200.00 ASSOCIATED BANC-CORP. 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASSYST TECHNOLOGIES INC 0.000 04644X101 APWR 22,774 815,211.90 920,752.82 AND AND AND AND AND AND AND ASSYST TECHNOLOGIES INC 0.000 04644X101 APWR 22,774 815,211.90 920,752.82 AND	AROULE INC	0.000	04269E107 AROL	16.200	280.242.28	275,400.00
ARROW ELECTRONICS 0.000 042735100 ARW 207,300 3,895,532.27 6,198,270.00 ARTESYN TECHNOLOGIES 0.000 043127109 ATSN 32,100 694,162.49 298,851.00 ARTHORORIC CORP 0.000 043136100 ARTC 24,000 492,304.90 430,320.00 ARTHORORIC INC. 2.036 043353101 ARM 128,825 3,763,614.81 2,530,123.00 ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASE TEST LIMITED 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASE TEST LIMITED 0.000 04362P108 ASCL 583,200 283,580.11 307,853.00 ASHANND INC 2.387 044204105 Q ASH 47,775 1,791,885.98 2,201,518.03 ASHWORTH INC 0.000 04516H101 ASHW 50,400 325,826.18 397,656.00 ASPECT COMMUNICATIONS CORP 0.000 04523Q102 ASPT 32,400 104,271.09 125,712.00 ASPECT COMMUNICATIONS CORP 0.000 04523Q102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASSECT INDUSTRIES INC 0.000 045237103 AZPN 126,500 1,633,719.03 2,125,200.00 ASSECT INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,579.82 267,510.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTORIA FIN	ARRIS GROUP INC.	0.000	042690100 ARRS	128.300	1.125.291.51	1.252.208.00
ARTESYN TECHNOLOGIES 0.000 043127199 ATSN 32,100 694,162.49 298,851.00 ARTHROCARE CORP 0.000 043136100 ARTC 24,000 492,304.90 430,320.00 ARVINMERITOR INC. 2.036 043353101 ARM 128,825 3,763,614.81 2,530,123.00 ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASE TEST LIMITED 0.000 702516105 ASTSF 22,100 283,580.11 307,853.00 ASHLAND INC 2.387 044204105 Q ASH 47,775 1,791,885.98 2,201,518.03 ASHWORTH INC 0.000 04516H101 ASHW 50,400 325,826.18 397,656.00 ASPECT COMMUNICATIONS CORP 0.000 04523Q102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC 0.000 04523G102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASPECT MEDICAL SYSTEMS INC 0.000 045237103 AZPN 126,500 1,633,719.03 2,125,200.00 ASSOCIATED BANC-CORP. 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTEC INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,579.82 2,67,510.00 ASTOCIATED BANC-CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED BANC-CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIATED ROLL CORP	ARROW ELECTRONICS	0.000	042735100 ARW	207,300	3.895.532.27	6.198.270.00
ARTHROCARE CORP 0.000 043136100 ARTC 24,000 492,304.90 430,320.00 ARVINMERITOR INC. 2.036 043353101 ARM 128,825 3,763,614.81 2,530,123.00 ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASE TEST LIMITED 0.000 0702516105 ASTSF 22,100 283,580.11 307,853.00 ASHLAND INC 2.387 044204105 Q ASH 47,775 1,791,885.98 2,201,518.03 ASHWORTH INC 0.000 04516H101 ASHW 50,400 325,826.18 397,656.00 ASPECT COMMUNICATIONS CORP 0.000 04523202 ASPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASPECT MEDICAL SYSTEMS INC 0.000 045327103 ASPM 20,200 254,580.31 202,000.00 ASPECT MEDICAL SYSTEMS INC 0.000 045327103 ASPM 20,200 254,580.31 202,000.00 ASPECT BANC-CORP 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTCC INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,579.82 267,510.00 ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASTROPOWER INC 0.000 046448107 ASYST TECHNOLOGIES INC 0.000 046488107 ASYST TECHNOLOGIES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01	ARTESYN TECHNOLOGIES	0.000	043127109 ATSN	32.100	694.162.49	298.851.00
ARVINMERITOR INC. 2.036 043353101 ARM 128,825 3,763,614.81 2,530,123.00 ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASCE TEST LIMITED 0.000 V02516105 ASTSF 22,100 283,580.11 307,853.00 ASHLAND INC 2.387 044204105 Q ASH 47,775 1,791,885.98 2,201,518.03 ASHWORTH INC 0.000 04516H101 ASHW 50,400 325,826.18 397,656.00 ASM INTERNATIONAL N.V. 0.000 N07045102 ASMI 19,500 354,561.73 380,445.00 ASPECT COMMUNICATIONS CORP 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASPECT MEDICAL SYSTEMS INC 0.000 045237103 ASPM 20,200 254,580.31 202,000.00 ASSOCIATED BANC-CORP. 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTEC INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,579.82 267,510.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTOCIAF FINANCIAL CORP. 5.139 046265104	ARTHROCARE CORP	0.000	043136100 ARTC	24 000	492 304 90	430 320 00
ASCENTIAL SOFTWARE CORP 0.000 04362P108 ASCL 583,200 3,248,597.72 2,361,960.00 ASE TEST LIMITED 0.000 Y02516105 ASTSF 22,100 283,580.11 307,853.00 ASHLAND INC 2.387 044204105 Q ASH 47,775 1,791,885.98 2,201,518.03 ASHWORTH INC 0.000 04516H101 ASHW 50,400 325,826.18 397,656.00 ASPECT COMMUNICATIONS CORP 0.000 04523Q102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASPEN TECHNOLOGY INC 0.000 045327103 AZPN 126,500 1,633,719.03 2,125,200.00 ASSOCIATED BANC-CORP. 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTEC INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,579.82 267,510.00 ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC 0.000 04648X107 ASYT 26,200 348,026.27 334,312.00 AT&T CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 AT&T WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01	ARVINMERITOR INC.	2.036	043353101 ARM	128.825	3.763.614.81	2.530.123.00
ASE TEST LIMITED 0.000 Y02516105 ASTSF 22,100 283,580.11 307,853.00 ASHLAND INC 2.387 044204105 Q ASH 47,775 1,791,885.98 2,201,518.03 ASHWORTH INC 0.000 04516H101 ASHW 50,400 325,826.18 397,656.00 ASM INTERNATIONAL N.V. 0.000 N07045102 ASMI 19,500 354,561.73 380,445.00 ASPECT COMMUNICATIONS CORP 0.000 04523Q102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC 0.000 04523Q102 ASPT 32,400 104,271.09 25,712.00 ASPEN TECHNOLOGY INC 0.000 045327103 AZPN 20,200 254,580.31 202,000.00 ASSOCIATED BANC-CORP. 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTEC INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,579.82 267,510.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTROPOWER INC 0.000 04648A101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC 0.000 04648X107 ASYT 26,200 348,026.27 334,312.00 AT&T CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 AT&T WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01	ASCENTIAL SOFTWARE CORP	0.000	04362P108 ASCT.	583 200	3 248 597 72	2 361 960 00
ASHLAND INC ASHLAND INC ASHLAND INC ASHWORTH INC ASHWORTH INC ASHWORTH INC ASHWORTH INC ASSOCIATED BANC-CORP. ASSOCIATED BANC-CORP. ASSOCIATED BANC-CORP. ASTEC INDUSTRIES INC ASTEC INDUSTRIES INC ASTROPOWER INC ASTROPOWER INC ASTROPOWER INC ASSOCIATED BANC ASTROPOWER INC ASTROPOWER INC ASSOCIATED BANC ASTROPORATION ASTROPORATION ASSOCIATED BANC ASSOCIATED BANC-CORP. ASTROPOWER INC ASTROPOWER INC ASTROPOWER INC ASTROPOWER INC ASSOCIATED BANC ASSOCIATED BANC ASSOCIATED BANC ASTROPOWER INC ASTROPOWER INC ASSOCIATED BANC ASSOCIATED ASSOCIATED BANC	ASE TEST LIMITED	0.000	V02516105 ASTSE	22 100	283 580 11	307 853 00
ASHWORTH INC ASHWORTH INC O.000 O4516H101 ASHW 50,400 325,826.18 397,656.00 ASM INTERNATIONAL N.V. O.000 N07045102 ASMI 19,500 354,561.73 380,445.00 ASPECT COMMUNICATIONS CORP O.000 O4523Q102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC O.000 O45235108 ASPM O.000 O45235108 O500	ASHIAND INC	2 387	044204105 O ASH	47 775	1 791 885 98	2 201 518 03
ASM INTERNATIONAL N.V. O.000 N07045102 ASMI 19,500 354,561.73 380,445.00 ASPECT COMMUNICATIONS CORP O.000 04523Q102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC O.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASPEN TECHNOLOGY INC O.000 045327103 AZPN 126,500 1,633,719.03 2,125,200.00 ASSOCIATED BANC-CORP. 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTEC INDUSTRIES INC O.000 046224101 ASTE 18,500 621,579.82 267,510.00 ASTORIA FINANCIAL CORP. STROPOWER INC O.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC O.000 04648X107 ASYT 26,200 348,026.27 334,312.00 AT&T CORPORATION O.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 AT&T WIRELESS SERVICES INC O.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01	ASHWORTH INC	0.000	04516H101 ASHW	50 400	325 826 18	397 656 00
ASPECT COMMUNICATIONS CORP 0.000 045232102 ASPT 32,400 104,271.09 125,712.00 ASPECT MEDICAL SYSTEMS INC 0.000 045235108 ASPM 20,200 254,580.31 202,000.00 ASPEN TECHNOLOGY INC 0.000 045327103 AZPN 126,500 1,633,719.03 2,125,200.00 ASSOCIATED BANC-CORP. 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTEC INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,779.82 267,510.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC 0.000 04648X107 ASYT 26,200 348,026.27 334,312.00 AT&T CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 AT&T WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01	ASM INTERNATIONAL N V	0.000	N07045102 ASMT	19 500	354 561 73	380 445 00
ASPECT MEDICAL SYSTEMS INC 0.000 0.45235108 0.000 0.45235108 0.000 0.45235108 0.000 0.45235108 0.000 0.45235108 0.000 0.45235108 0.000 0.45237103 0.000 0.45237103 0.000 0.45237103 0.000 0.45237103 0.000 0.45237103 0.200 0.554,580.31 0.20,000.00 0.453,719.03 0.1633	ACDECT COMMINICATIONS CODD	0.000	045230102 AGMI	32 400	104 271 09	125 712 00
ASPEN TECHNOLOGY INC 0.000 045237103 AZPN 126,500 1,633,719.03 2,125,200.00 ASSOCIATED BANC-CORP. 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTEC INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,579.82 267,510.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC 0.000 04648X107 ASYT 26,200 348,026.27 334,312.00 AT&T CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 AT&T WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01	ACDECT MEDICAL CVCTEMO INC	0.000	04523Q102 ASF1 045235108 AGDM	20 200	254 580 31	202 000 00
ASSOCIATED BANC-CORP. 3.513 045487105 ASBC 131,762 4,141,030.62 4,649,880.98 ASTEC INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,579.82 267,510.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC 0.000 04648X107 ASYT 26,200 348,026.27 334,312.00 ATET CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 ATET WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01	AGDEN TECHNOLOGY INC	0.000	045255100 ASFM	126 500	1 633 710 03	2 125 200 00
ASTEC INDUSTRIES INC 0.000 046224101 ASTE 18,500 621,579.82 267,510.00 ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC 0.000 04648X107 ASYT 26,200 348,026.27 334,312.00 AT&T CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 AT&T WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01	AGGOCIATED BANC_CODD	3 513	045327105 AZFN	120,300	4 141 030 62	4 649 880 98
ASTORIA FINANCIAL CORP. 5.139 046265104 ASFC 193,700 4,258,813.65 5,125,302.00 ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC 0.000 04648X107 ASYT 26,200 348,026.27 334,312.00 AT&T CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 AT&T WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01	nobocinii b brave com:	3.313	013107103 11000	19 500	621 570 02	267 510 00
ASTROPOWER INC 0.000 04644A101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC 0.000 04648X107 ASYT 26,200 348,026.27 334,312.00 AT&T CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 AT&T WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01			040224101 ASIE	10,500	4 250 013 65	5 125 302 00
ASTROPOWER INC 0.000 04044101 APWR 22,774 815,211.90 920,752.82 ASYST TECHNOLOGIES INC 0.000 04648X107 ASYT 26,200 348,026.27 334,312.00 AT&T CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 AT&T WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01				193,100 22 774	915 911 00	9,129,302.00
ATET CORPORATION 0.826 001957109 Q T 7,077,467 147,398,825.27 128,385,251.38 ATET WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01				24,114	010,211.90	92U,/32.82
ATAT WIRELESS SERVICES INC 0.000 00209A106 AWE 5,219,946 98,708,869.93 75,010,624.01				20,200 7 077 467	340,UZU.Z/	120 205 251 20
AIXI WIRELESS SERVICES INC U.UUU UUZUYAIUO AWE 5,219,940 98,708,809.93 /5,010,624.01			002002106 2ME	/,U//,40/	14/,390,025.2/	120,300,201.30
	AIαI MIKETE22 2FKAICE2 INC	0.000	00209AIO0 AME	3,419,946	98,708,869.93	/5,010,624.01

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
Instrument	- COM	COMMON STOCK			
ATI TECHNOLOGIES INC	0.000	001941103 ATYT	60,400	576,182.36	767,080.03
ATLANTIC COAST AIRLINES HOLDINGS INC.	0.000	048396105 ACAI	66,200	854,775.80	1,541,798.00
ATLAS AIR WORLDWIDE HOLDINGS, INC	0.000	049164106 CGO	66,700	2,646,684.62 9,732,374.72	977,155.00
ATMEL CORP	0.000	049513104 ATML	981,000	9,732,374.72	7,229,970.00
ATMI INC	0.000	00207R101 ATMI	54,400 36,800	1,090,042.23 945,816.77	7,223,970.00 1,297,440.00 782,000.00 259,376.85 393,805.00 281,988.00 738,576.00 1,980.00 4,088,742.64 69,425,076.80
ATMOS ENERGY CORP.	5.552	049560105 ATO	36,800	945,816.77	782,000.00
ATRIX LABS INC	0.000	04962L101 ATRX	12,585 11,300	306,459.05 504,621.71	259,376.85
ATWOOD OCEANICS	0.000	050095108 ATW	11,300	504,621.71	393,805.00
AUDIOVOX CORP	0.000	050757103 VOXX	37,800	1,186,721.96	281,988.00
AUGUST TECHNOLOGY INC	0.000	05106U105 AUGT	66,900	711,267.70	738,576.00
AUSPEX SYSTEMS INC.	0.000	052116100 ASPX	1,100	6,170.88	1,980.00
AUTODESK INC.	0.643	052769106 Q ADSK	109,706	3,975,509.29 40,799,737.12	4,088,742.64
AUTOMATIC DATA PROC.	0.781	053015103 O ADP	109,706 1,178,694	40,799,737.12	69,425,076.58
AUTOZONE INC	0.000	053332102 AZO	100,441	3,585,618.27	7,211,663.80
AVANT] CORPORATION	0.000	053487104 AVNT	36,100	581,298.81	739,689.00
AVAYA INC	0.000	053499109 AV	641,980	10,716,626.81	7,800,056.99
AVERY DENNISON	2.335		194,141	9,620,885,12	10.974.790.74
AVID TECHNOLOGY INC.	0.000	05367P100 AVID	194,141 34,700	9,620,885.12 852,994.11	7,211,663.80 739,689.00 7,800,056.99 10,974,790.74 421,605.01 1,109,862.00 6,587,102.34
AVISTA CORP	3.619		83,700	1,567,786.83	1,109,862.00
AVNET INC.	1.177	053807103 O AVT	83,700 258,622	1,567,786.83 5,894,593.11	6.587.102.34
AVOCENT CORPORATION	0.000	053893103 AVCT	95.700	2.556.314.74	2.320.725.00
AVON PRODUCTS	1.634	054303102 O AVP	95,700 447,409	2,556,314.74 12,667,440.81	20.804.518.50
AWARE INC.	0.000			1.108.545.34	169.320.00
AXCELIS TECHNOLOGIES INC	0.000	054540109 ACLS	20,400 216,200	1,108,545.34 2,234,008.49	2 786 818 00
AXT INC.	0.000	00246W103 AXTI	21,300	373,801.07	2,320,725.00 20,804,518.50 169,320.00 2,786,818.00 307,359.01 1,184,010.00 570,000.00 20,388,371.15 1,256,090.00
AZTAR CORP.	0.000	054902103 A7D	64,700	657 157 64	1 184 010 00
BAKER (MICHAEL) CORP	0.000	057149106 BKR	37,500	657,157.64 356,063.50	570 000 00
BAKER HUGHES CORP	1.261	057224107 Q BHI	559 045	15 689 613 51	20 388 371 15
BALDOR ELECTRIC	2.488	057741100 BEZ	559,045 60,100	15,689,613.51 1,308,759.56	1 256 090 00
BALL CORPORATION	0.848	058498106 Q BLL	18 978	666 214 52	1,256,090.00 1,341,744.61 607,992.00 1,671,956.00 203,323,715.79
BALLY TOTAL FITNESS HLDGS	0.000	05873K108 BFT	18,978 28,200	666,214.52 850,112.67	607 992 00
BANDAG INC	3.624	059815100 O BDG	28,200 48,100 3,229,924 1,555,768	1 702 012 00	1 671 056 00
BANK OF AMERICA CORP.	3.812	060505104 Q BAC	2 220 024	1,782,913.99 175,763,226.26 50,906,824.26	202 222 715 70
BANK OF NEW YORK CO, INC	1.764	064057102 Q BK	1 555 760	EO 006 024 26	63,475,334.40
BANK ONE CORPORATION	2.151	064037102 Q BK	2 201 170	96,690,548.91	
BANKNORTH GROUP INC.	2.151	06423A103 Q ONE 06646R107 BKNG	2,381,170 323,500	96,690,548.91 5,705,228.65	92,984,688.46 7,285,220.00
	2.397	066921100 DM	343,300 40 700	0,700,220.00 1 076 071 70	
BANTA CORP		066821109 BN	40,700 19,964	1,076,971.79 717,722.53 5,664,719.89	1,201,464.00
BARD C. R. INC.	1.302	067383109 Q BCR	19,964	/1/,/22.53	1,287,678.01
BARNES & NOBLE INC.	0.000	067774109 BKS	183,400	5,664,719.89	5,428,640.00
BARNES GROUP INC.	3.334	067806109 B	31,200	591,989.72	748,488.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM	COMMON STOCK			
BARR LABORATORIES INC.	0.000	068306109 BRL	93,450	5,912,307.87	7,416,192.00
BARRA INC	0.000	068313105 BARZ	22.100	557.851.15	1,040,689.00
BARRICK GOLD CORP.	1.379	067901108 S ABX	675,843	13,753,213.17	10,779,706.21
BASSETT FURNITURE INDS.	5.710	070203104 Q BSET 071707103 Q BOL	14,100	372,160.41	197,541.00
BAUSCH & LOMB INC	2.761	071707103 Q BOL	112,627	5,105,550.99	4,241,532.82
BAXTER INTL	1.081	071813109 Q BAX	1,328,792	36,578,940.03	71,263,114.96
BB&T CORPORATION	2.880	054937107 BBT	923,340	29,556,868.26	33,341,807.40
BE AEROSPACE INC.		073302101 BEAV	146,900	29,556,868.26 2,076,472.71 6,906,194.84	1,347,073.00
BEAR STEARNS COMPANIES INC	1.023	073902108 BSC	155,698	6,906,194.84	9,130,130.72 4,948,310.00
BECKMAN COULTER INC.	0.767	075811109 BEC	111,700	3,380,756.24	4,948,310.00
BECTON DICKINSON & COMPANY BED BATH & BEYOND INC	1.146	075887109 Q BDX	663,280	18,462,345.78 11,430,831.94	21,987,731.99
BED BATH & BEYOND INC	0.000	075896100 BBBY	622,615	11,430,831.94	21,106,648.50
BEI TECHNOLOGIES INC	0.229	05538P104 BEIQ	84,000 10,600	1,546,115.51	1,464,960.00
BEL FUSE INC-CL B	0.798	077347300 BELFB	10,600		265 520 00
BELDEN INC.	0.849	077459105 BWC	24,800	799,264.37	584,040.00
BELL MICROPRODUCTS INC	0.000	077459105 BWC 078137106 BELM 079860102 Q BLS	33,100	486,670.01	417,722.00
BELLSOUTH	1.992	079860102 Q BLS	3,552,918	118,078,061.60	135,543,821.71
BELO CORP	1.600	080555105 Q BLC	219,300	3,591,056.87 2,151,922.65	4,111,875.00 3,419,682.12
BEMIS CO.	2.033	081437105 Q BMS	69,534	2,151,922.65	3,419,682.12
BENCHMARK ELECTRONICS INC	0.000	08160H101 BHE	15,900	531,162.76 16,200,221.39 3,342,679.88	301,464.00 30,085,972.56 1,541,675.19
BEST BUY COMPANY INC	0.000	086516101 BBY	403,947	16,200,221.39	30,085,972.56
BIG LOTS, INC.	0.000	089302103 BLI	148,238	3,342,679.88	1,541,675.19
BIO-TECHNOLOGY GENERAL	0.000	090578105 BTGC	50,500	731,135.15 18,487,003.53	415,615.00
BIOGEN INC.	0.000	090597105 BGEN	377,445	18,487,003.53	21,646,470.75
BIOMET INC.	0.000	090613100 BMET	406,385	5,886,311.16 3,329,438.35	12,557,296.50
BISYS GROUP INC.	0.000	055472104 BSYS	110,000	3,329,438.35	12,557,296.50 7,038,900.00
BJ SERVICES CO	0.000	055482103 BJS	379,600	8,707,190.65	12,318,019.99
BJ SERVICES CO BJ'S WHOLESALE CLUB INC. BLACK & DECKER	0.000	05548J106 BJ			10,023,930.00
BLACK & DECKER	1.272	091797100 Q BDK	251,050	8,239,755.96 10,051,414.83	9,472,116.49
BLACK BOX CORPORATION	0.000	091826107 BBOX	19,600	946,017.79 1,788,993.41	1,036,448.00
BLACK HILLS CORP	3.309	092113109 ВКН	53,900	1,788,993.41	1,823,976.00
BLYTH INC.	0.860	09643P108 BTH	94,000	2,423,157.59	2,185,500.00
BMC SOFTWARE	0.000	055921100 BMC	94,000 600,290	17,691,084.44	9,826,747.31
BOB EVANS FARMS	1.628		55,100	1,012,002.24	1,353,807.00
BOEING CO	1.753	097023105 Q BA	55,100 1,670,338	59,319,454.13	64,775,707.64
BOISE CASCADE CORP	1.764	097383103 Q BCC	75,090	1,012,002.24 59,319,454.13 2,409,787.35	1,353,807.00 64,775,707.64 2,553,810.90
BON-TON STORES	0.000	09776J101 BONT	64,000	195,848.42 4,306,159.33	172,800.00
BORDERS GROUP INC	0.000	099709107 BGP	204,000	4,306,159.33	4,047,360.00
BORG WARNER INC.	1.148	099724106 BWA	62,400	2,707,878.78 383,684.62	3,260,399.99
BORLAND SOFTWARE CORPORATION	0.000	099849101 BORL	34,900	383,684.62	3,260,399.99 546,534.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	r COMMON ST	OCK			
Instrumer	-	COMMON STOCK			
BOSTON COMMUNICATIONS GROUP	0.000	100582105 BCGI	13,800	335,718.12	156,630.00
BOSTON PRIVATE FINL HOLDING	0.634	101119105 BPFH	21,700	465,240.00 17,124,892.39 5,706,554.61	478,919.00
BOSTON SCIENTIFIC CORP.	0.000	101137107 BSX	762,743 119,100	17,124,892.39	18,397,361.15
BOWATER INC.	1.677	102183100 Q BOW	119,100	5,706,554.61	5,681,070.00
BOWNE & CO INC.	1.718	103043105 BNE	32,300 22,100	5,706,554.61 574,889.18 543,775.14 809,838.79 133,400.00 4,620,255.07 150,400,628.17 93,807,672.94	413,440.00
BRADY CORPORATION	2.076	104674106 BRC	22,100	543,775.14	808,860.00
BRIGGS & STRATTON	2.904	109043109 Q BGG	19,492	809,838.79	832,308.39
BRIGHTPOINT INC.	0.000	109473108 CELL	40,000	133,400.00	125,600.00
BRINKER INTERNATIONAL INC	0.000	104674106 BRC 109043109 Q BGG 109473108 CELL 109641100 EAT	206,650	4,620,255.07	6,149,904.00
BRISTOL-MYERS SQUIBB	2.156	110122108 Q BMY 111320107 BRCM	4,021,609	150,400,628.17	205,102,059.00
BROADCOM CORP CL A	0.000	111320107 BRCM	722,280	93,807,672.94	29,519,583.61
BROADWING INC.	0.000	111620100 BRW	462,400	10,489,447.70	4,392,800.00
BROOKS AUTOMATION INC	0.000	11434A100 BRKS	17,000	10,489,447.70 641,914.65 352,995.82 517,274.43 5,094,980.91	691,390.00
BROOKTROUT INC	0.000	114580103 BRKT	45,000	352,995.82	292,500.00
BROWN SHOE COMPANY INC	2.463	115736100 Q BWS	36,200	517,274.43	587,888.00
BROWN-FORMAN -CL B	2.236	115637209 O BF.B	97,371	5,094,980.91	6,095,424.60
BRUNSWICK CORP	2.297	117043109 O BC	179,804	3,438,470.69	3,912,535.04
BRINKER INTERNATIONAL INC BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROADWING INC. BROOKS AUTOMATION INC BROOKTROUT INC BROWN SHOE COMPANY INC BROWN-FORMAN -CL B BRUNSWICK CORP BRUSH ENGINEERED MATERIALS BUCA INC.	3.370	117043109 Q BC 117421107 BW 117769109 BUCA 118255108 BKI 120113105 BMHC 121579106 BCF 12189T104 Q BNI	16,000	233,734.03	227,840.00
BUCA INC.	0.000	117769109 BUCA	135,120	2,105,140.32	2,190,295.20
BUCKEYE TECHNOLOGIES INC.	0.000	118255108 BKI	35,200	667.899.63	404,800.00
DITTIDING MATERIALS HING CORD	0 000	120113105 BMHC	16,700	178.760.48	181,195.00
BURLINGTON COAT FACTORY WAREHOUSE	0.119	121579106 BCF	67,200	1.108.396.65	1.128.960.00
BURLINGTON NORTHERN SANTA FE	1.682	12189T104 O BNT	816.283	22.546.534.16	23.288.553.99
BURLINGTON RESOURCES	1 465	122014103 O BR	262 683	10 117 680 38	9 861 119 81
BUTLER MANUFACTURING CO.	2 599	12189T104 Q BNI 122014103 Q BR 123655102 BBR	8 800	285 277 30	243 760 00
C-COR ELECTRONICS	0.000	125010108 CCBL	64,200	1 405 605 42	935 394 00
C.H.ROBINSON WORLDWIDE INC	0.000	12541W100 CHRW	186 500	4 967 144 29	5 392 647 51
C&D TECHNOLOGIES INC.	0.051	124661109 CHP	27 000	760 530 30	616 950 00
BURLINGTON COAT FACTORY WAREHOUSE BURLINGTON NORTHERN SANTA FE BURLINGTON RESOURCES BUTLER MANUFACTURING CO. C-COR ELECTRONICS C.H.ROBINSON WORLDWIDE INC C&D TECHNOLOGIES INC. CABLE DESIGN TECHNOLOGIES	0.000	124001109 CHF 126924109 CDT	51 700	22,546,534.16 10,117,680.38 285,277.30 1,405,605.42 4,967,144.29 760,539.39 830,483.46 2,838,846.73	707 256 00
CABOT CORP	1.456	127055101 CBT	126 200	2 020 046 72	4 96E 010 00
CADOT MICROELECTRONICS CORRORATION	1.430	127033101 CB1 12709P103 CCMP	130,300	2,030,040.73 E 010 60E 27	6 510 025 74
CABOT MICROELECTRONICS CORPORATION CABOT OIL & GAS CORP.	0.665	12709P103 CCMP 127097103 O COG	04,439	5,019,605.37	747 055 00
CABUI UIL & GAS CURP.	0.005	127097103 Q COG 127190304 CACI	51,100	1 251 002 07	2 472 024 52
CACL INTERNATIONAL INCCL A	0.000	127190304 CACI	400 000	1,351,003.97	10 710 000 01
CALL DIVE INTERNATIONAL INC	0.000	127387108 CDN	489,000	2,838,846.73 5,019,605.37 598,248.69 1,351,083.97 9,858,493.20 571,564.70 676,842.49 264,688.66 2,566,963.03 37,960,622.68 549,315.31	10,/18,880.01
CAL DIVE INTERNATIONAL INC	0.000	127914109 CDIS	30,600	5/1,564.70	/55,208.00
CALIFORNIA DIREA KIEGUEN ING	2.395	129603106 Q CCC	99,600	0/0,842.49	831,660.00
CALIFORNIA PIZZA KITCHEN INC	0.000	13054D109 CPKI	13,000	264,688.66	321,749.99
CALLAWAY GOLF COMPANY	1.462	131193104 ELY	159,500	2,566,963.03	3,054,424.99
CABOT OIL & GAS CORP. CACI INTERNATIONAL INCCL A CADENCE DESIGN SYS INC CAL DIVE INTERNATIONAL INC CALGON CARBON CORP. CALIFORNIA PIZZA KITCHEN INC CALLAWAY GOLF COMPANY CALPINE CORPORATION CAMBREX CORP.	0.000	131347106 CPN	1,533,673	37,960,622.68	25,750,369.64
CAMBREX CORP.	0.275	132011107 CBM	25,200	549,315.31	1,098,720.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	Instrument - COM	COMMON STOCK			
CAMINUS CORP CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP. CAPTARIS INC. CARAUSTAR INDUSTRIES INC. CARBO CERAMICS, INC. CARDINAL HEALTH INC. CAREER EDUCATION CORP CARLISLE COS INC CARNIVAL CORP CARPENTER TECHNOLOGY CARREKER CORPORATION CARRIAGE SERVICES INC-CL A CASCADE NATURAL GAS CORP. CASEY'S GENERAL STORES INC. CASTLE (A.M.) & CO. CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP					
CAMINUS CORP	0.000	133766105 CAMZ	21,300	428,174.74	489,900.00
CAMPBELL SOUP CO.	2.109	134429109 Q CPB	554,690	17,797,210.70	16,568,590.30
CAPITAL ONE FINANCIAL CORP.	0.203	14040H105 COF	410 454	19,255,877.89	22,143,993.30 105,534.00 11,088.00 579,568.00 57,149,353.03 862,484.80 2,274,270.00
CAPTARIS INC.	0.000	14071N104 CAPA	28,600	63,570.07	105,534.00
CARAUSTAR INDUSTRIES INC.	1.731	140909102 CSAR	1,600	49,079.55	11,088.00
CARBO CERAMICS, INC.	0.919		14,800	460,334.02	579,568.00
CARDINAL HEALTH INC.	0.154	14149Y108 Q CAH	883,844	31,853,287.60	57,149,353.03
CAREER EDUCATION CORP	0.000	141665109 CECO	25,160	584,811.14	862,484.80
CARLISLE COS INC	2.271	142339100 CSL	61,500 1,194,722 55,300	2,943,904.44	2,274,270.00
CARNIVAL CORP	1.495	143658102 Q CCL	1,194,722	48,450,776.30	33,547,793.78
CARPENTER TECHNOLOGY	4.958	144285103 CRS	55,300	1,664,349.12	1,472,086.00
CARREKER CORPORATION	0.000	144433109 CANI	19,300	734,576.20	113,870.00
CARRIAGE SERVICES INC-CL A	0.000	143905107 CSV	55,300 19,300 61,100	48,450,776.30 1,664,349.12 734,576.20 344,658.07	321,997.00
CASCADE NATURAL GAS CORP.	4.353	147339105 CGC	15,300	252,575.47	337,365.00
CASEY'S GENERAL STORES INC.	0.536	147528103 CASY	102,000 41,100	252,575.47 1,313,356.93 395,631.34	1,519,800.00
CASH AMERICAN INT'L. INC.	0.588	14754D100 PWN	41,100	395,631.34	349,350.00
CASTLE (A.M.) & CO.	2.926	148411101 CAS	7,900 97,600	176,558.58	64,780.00 3,386,720.00
CATALINA MARKETING CORP	0.000	148867104 POS	97,600	2,610,121.18	3,386,720.00
CATAPULT COMMUNICATIONS CORP	0.000 0.000 2.679 2.857 0.067 0.000 0.000 6.615 0.000 0.000 0.000 0.000 0.000	149016107 CATT	32,900	881,121.52	857,374.00 37,302,372.24 512,190.00 2,888,064.00 353,400.00
CATERPILLAR INC.	2.679	149123101 O CAT	32,900 713,921	32,425,430.53	37,302,372.24
CATO CORP CL A	2.857	149205106 CACOA	27,100	330,814.08	512,190.00
CBRL GROUP INC.	0.067			1,436,812.64	2,888,064.00
CDI CORP.	0.000	125071100 CDI	98,100 18,600	653,172.33	353,400.00
CDW COMPUTER CENTERS	0.000	125129106 CDWC	188,200	6,984,237.04 859,478.12 451,422.05 363,099.24 570,638.63	10,108,222.00
CEC ENTERTAINMENT, INC.	0.000	125137109 CEC	38,546	859,478.12	1,672,510.94
CEDAR FAIR LP	6.615	150185106 FUN	25,000	451,422.05	619,750.00
CELERA GENOMICS GROUP	0.000	038020202 CRA	15,800	363,099.24	421,702.00
CELL GENESYS INC	0.000	150921104 CEGE	25,900	570.638.63	601.916.00
CELL THERAPEUTICS INC	0.000		33,908	981,350.75	818,539.12
CELLSTAR CORP	0.000	150925105 CLST	33,908 162,000	219,402.70	136,080.00
CENDANT CORP.	0.000	151313103 CD	2,105,300	41,891,021.56	41,284,933.00
CENTEX CORP	0.280	152312104 O CTX	52,035	1,236,639.30	2.970.678.14
CENTRAL HUDSON GAS & ELEC.	4.968	12541M102 CHG	25,000	968,419.55	2,970,678.14 1,086,750.00
CENTRAL PARKING CORP.	0.305	154785109 CPC	35,200	1.250.711.05	691.328.00
CENTRAL VERMONT PUB SERV	5.269	155771108 CV	11,400	184 060 51	190 380 00
CENTURY ALUMINUM COMPANY	1.497		57,200	1.024.631.90	764.192.00
CENTURYTEL, INC.	0.609	156700106 CTL	233,184	7.479.782.93	691,328.00 190,380.00 764,192.00 7,648,435.20 5,110,301.85
CEPHALON INC	0.000	156708109 CEPH	67,610	3 097 310 86	5 110 301 85
CERIDIAN CORP - NEW	0.000	156779100 CEN		6 835 857 83	5,898,750.00
CERNER CORP.	0.000	156782104 CERN	34,200	6,835,857.83 792,456.64	1,707,606.00
carata cont.	0.280 4.968 0.305 5.269 1.497 0.609 0.000 0.000	150,02101 Chia	31,200	, , 22 , 130 . 0 1	1,707,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	700K			
Instrument		COMMON STOCK			
CERTEGY INC	0.000	156880106 CEY			4,253,546.00
CHAMPION ENTERPRISES INC.	0.000	158496109 CHB	46,200	246,906.66	568,722.00
CHARTER COMMUNICATIONS	0.000	16117M107 CHTR	134,900	2,624,448.95	2,216,407.00
CHARTER MUNICIPAL MTG ACCEPTANCE COMPANY	7.138	160908109 CHC	3,900	50,746.80 7,356,096.90	63,375.00
CHARTER ONE FNCL INC. CHECKFREE CORP CHECKPOINT SYSTEMS INC. CHEESECAKE FACTORY (THE)	2.946	160903100 Q CF	349,810	7,356,096.90	9,497,341.50
CHECKFREE CORP	0.000	162813109 CKFR	173,400	7,802,566.60 439,994.86 1,829,979.80	3,121,200.00
CHECKPOINT SYSTEMS INC.	0.000	162825103 CKP	29,700	439,994.86	397,980.00
CHEESECAKE FACTORY (THE)	0.000	163072101 CAKE	102,805	1,829,979.80	3,574,529.85
CHEMED CORP. CHEMFIRST INC CHESAPEAKE CORP CHESAPEAKE ENERGEY CORP	1.297	163596109 CHE	9,600	351,851.23 328,179.04	325,440.00
CHEMFIRST INC	1.668	16361A106 CEM	14,000	328,179.04	335,580.00
CHESAPEAKE CORP	3.164	165159104 CSK	19,500	449,997.37	542,295.00
CHESAPEAKE ENERGEY CORP	0.000	165167107 CHK	113,300	449,997.37 631,243.54 144,792,158.51	748,913.01
CHEVRONTEXACO CORP	3.124	166764100 Q CVX	1,990,993	144,792,158.51	178,412,882.73
CHICO'S FAS INC	0.000	168615102 CHS	51,750	1,459,187.76	2,054,475.00
CHIRON CORP	0.000	170040109 CHIR	378,412	1,459,187.76 10,229,274.26	2,054,475.00 16,589,582.08
CHITTENDEN CORPORATION	2.753	170228100 CHZ	51,575	1,313,348.20	1,423,470.00 6,822,874.01
CHOICEPOINT INC.	0.000	170388102 CPS	51,575 134,600	1,313,348.20 4,824,687.22	6,822,874.01
CHRISTOPHER & BANKS CORP	0.000	171046105 CHBS	55,143	1,295,081.98 28,438,971.13 1,776,717.03	1,888,647.75 35,347,802.99 2,031,869.00
CHUBB CORP	1.971	171232101 Q CB	512,287	28,438,971.13	35,347,802.99
CHURCH & DWIGHT INC	1.126	171340102 O CHD	76,300	1,776,717.03	2,031,869.00
CIBER INC.	0.000			1,106,393.09	648.270.00
CIENA CORP.	0.000	171779101 CIEN	68,600 424,400	7.555.046.80	6,073,163.99
CIGNA CORP.	1.381	125509109 Q CI	268,794	18,616,233.16	24,903,764.11
CIMA LABS INC	0.000	171796105 CIMA		606,119.90	394,143.44
CINCINNATI FINANCIAL CORP.		172062101 O CINF	363,354	12,640,265.56	13,861,955.09
CINERGY CORP	5.384	172474108 O CIN	339,300	10,460,505.50	11,342,799.00
CINTAS CORP	0.458			10,419,373.87	12,931,199.98
CIRCUIT CITY STORES	0.269	172908105 CTAS 172737108 Q CC 172737306 KMX	742 010	15,714,246.88	19,255,159.50
CIRCUIT CITY STORES-CARMAX	0.000	172737100 Q CC 172737306 KMX	12 100	177,931.50	275,154.00
CIRRUS LOGIC INC	0.000	172757500 IGM	412 300		5,450,605.98
CISCO SYSTEMS	0.000	172755100 CRUS 17275R102 CSCO 172967101 Q C	15 151 573	342,278,702.50	274,394,987.03
CITIGROUP INC.	1.267	17275K102 C5CO	10 306 180		
CITIZENS COMMUNICATIONS CO	0.000	17453B101 CZN	214 200	2 156 275 12	520,256,420.73 2,284,438.01 9,575,164.28
CITRIX SYSTEMS INC	0.000	177376100 CTXS	422 550	3,156,275.13 15,663,635.69	0 575 164 20
CITY NATIONAL CORP	1.579		422,330 07 100	2 400 508 17	4,549,135.00
CKE RESTARUANTS INC.	0.000	178560105 CIN 12561E105 CKR	10 200	3,499,598.17 166,922.02	174,665.00
CLAIRE'S STORES INC	1.059	179584107 CLE	102 200	2 400 622 76	1 5/2 220 00
	1.768	17000E107 O GIG	TUZ,ZUU	2,409,022.70 1 240 402 06	1,343,220.00
CLARCOR INC.		179895107 Q CLC	05,000	1,349,49∠.86	1,/81,040.00
CLAYTON HOMES INC.	0.350 0.000	184190106 Q CMH	310,2/5	2,409,622.76 1,349,492.86 3,354,544.01 83,429,806.91	5,305,702.50
CLEAR CHANNEL COMMUNICATIONS	0.000	184502102 CCU	1,240,924	83,429,806.91	03,1/5,440.8/

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
I	nstrument - COM	COMMON STOCK			
CLECO CORP. HOLDING CO.	4.005	12561W105 CNL	96,700	2,336,722.13	2,124,499.00
CLEVELAND-CLIFFS INC	2.185	185896107 Q CLF	9,700	222,187.03	177,510.00
CLICKACTION INC	0.000	18681E107 CLAC	15,700 239,817	102,245.86	12,089.00 9,484,762.35
CLOROX COMPANY	2.123	189054109 Q CLX	239,817	8,718,565.77	9,484,762.35
CMS ENERGY CORP	6.075	125896100 Q CMS	239,817 265,102 96,700	7,807,551.52	6,370,401.07
CNF TRANSPORTATION	1.192	12612W104 Q CNF	96,700	3,048,596.68	3,244,285.00
CNH GLOBAL N.V.	9.031	N20935107 CNH	85,500	548,682.60	520,695.00
COACH INC	0.000	189754104 COH	85,500 75,700	2,761,841.90	2,950,786.00
COACHMEN INDUSTRIES INC	1.666	189873102 COA	10,600	185,877.47	127,200.00
COCA COLA CO.	1.527	191216100 Q KO	10,600 4,955,315 7,700	185,877.47 235,294,097.40	3,244,285.00 520,695.00 2,950,786.00 127,200.00 233,643,102.26 291,522.00
COCA-COLA BOTTLING	2.641	191098102 COKE	7,700	420,590.55	291,522.00
COCA-COLA ENTERPRISE	0.844	191219104 CCE	901,618 43,600	23,857,346.16	17,076,644.91 1,116,596.00
COGNEX CORP.	0.000	192422103 CGNX	43,600	23,857,346.16 1,116,377.20	1,116,596.00
COHERENT INC.	0.000	192479103 COHR		562,412.54	822,472.00
COHU INC.	1.012	192576106 COHU		562,412.54 1,441,195.16	730,750.00
COLGATE PALMOLIVE	1.246	194162103 O CL	1,066,043	36,754,570.12	822,472.00 730,750.00 61,563,983.26
COLONIAL BANCGROUP INC.	3.406	195493309 CNB	233,000	3,339,610.04	3,282,970.00
COLUMBIA BANKING SYSTEM INC	0 000	197236102 COLB	14,740	3,339,610.04 200,062.27 279,995.62 8,256,036.00	192,357.00
COLUMBIA SPORTSWEAR CO	0.000		7,200	279.995.62	239.759.99
COMCAST CORP CLASS A	0.000	200300101 CMCSA	7,200 212,500	8.256.036.00	7,650,000.00
COMCAST CP CL A SPL	0.000	200300200 Q CMCSK	1,751,752	50,212,094.40	63.063.072.01
COMDISCO INC	0.000	200336105 CDO		670,598.54	84.760.00
COLUMBIA SPORTSWEAR CO COMCAST CORP CLASS A COMCAST CP CL A SPL COMDISCO INC COMERICA INC. COMMERCE BANCORP INC COMMERCIAL FEDERAL CORP.	3.071		355,366	17,527,624.81	63,063,072.01 84,760.00 20,362,471.81
COMMERCE BANCORD INC	5.592	200519106 CBH	64,600	1,402,515.51	2,541,364.00
COMMERCIAL FEDERAL CORP.	1.361		71,000	1,755,911.82	1,668,500.00
COMMERCIAL METALS CO.	1.486	201723103 CMC	13,300		
COMMCCODE INC	0 000	203372107 CTV	167,200	2,777,750.13	465,234.00 3,556,344.00
COMMINITY FIRST BANKSHAPES	2.802			957,048.02	3,556,344.00 1,117,515.00 35,749,123.19
COMMUNITY FIRST BANKSHARES COMPAQ COMPUTER CORP.	1.024	204493100 CPO	43,500 3,662,820	63,853,778.12	35 749 123 19
COMPASS BANCSHARES INC	3.250	201193100 CTQ 20449H109 CBSS	263 900	5,565,520.25 42.389.498.75	7 468 370 00
COMPUTER ASSOCIATE INTL. INC.	0.232	20445H105 CBSS 204912109 S CA	263,900 1,159,699	42,389,498.75	7,468,370.00 39,998,018.53
COMPUTER NETWORK TECH CORP	0.232	204912109 3 CA 204925101 CMNT	70,100	1,238,724.23	1 247 070 00
COMPUTER NEIWORK TECH CORP	0.000	204923101 CMN1 205363104 CSC	339,416	17,562,085.87	16 624 505 60
COMPUTER TASK GROUP INC.	0.000	205303104 CSC 205477102 CTG	3,600	18,302.50	10,024,393.08
COMPUTER TASK GROUP INC.	0.000	205477102 CIG 205638109 CPWR	772,208	10,302,452.25	39,998,018.53 1,247,079.00 16,624,595.68 14,184.00 9,104,332.33 26,600.00 7,436,593.31 30,777,586.16
COMPOWARE CORP COMSTOCK RESOURCES INC	0.000	205638109 CPWR 205768203 CRK	3,800	26,090.80	9,104,332.33 26 600 00
	0.000	205768203 CRK 205862402 CMVT	3,000 222 126	12 210 566 20	20,000.00 7 426 EQ2 21
COMVERSE TECHNOLOGY INC.		205862402 CMVT	332,436 1,294,808	12,310,566.29 28,127,877.68	/,430,593.31
CONAGRA FOODS, INC.	3.954			28,127,877.68	30,///,586.16
CONCORD COMMUNICATIONS INC	0.000	206186108 CCRD	15,300	213,855.07	315,945.00 40,214,504.01
CONCORD EFS INC.	0.000	206197105 CEFT	1,226,800	21,906,842.36	40,214,504.01

CONSTILLATION SNEEDY GROUP INC CONSTELLATION SNEEDY GROUP INC CONDER COMBAILES INC. CONDER CORPORATION CONDER CORPORATION CONDE CORPORATION CORP	Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
CONCURRENT COMPUTER CORP CONCURRENT COMPUTER CORP CONCURRENT COMPUTER CORP CONCECTIV INC. 3.593 206829103 CIV 176,175 4,090,095,90 4,314,525,77 CONEXANT SYSTEMS INC. 0.000 207142100 CNXT 494,047 29,406,002.84 7,094,514.95 CONCONCO INC 2.585 208251504 COC 1,806,099 43,412,106,76 51,112,601,77 CONSCOINC 0.000 208464107 CNN CONCO INC 0.000 208464107 CNN CONCO INC 0.000 208464107 CNN CONCOINC 0.000 209341106 COX CONSTELLATION BANDS INC- 0.000 209341106 COX CONSTELLATION ENERGY GROUP INC 0.000 210366108 0.000 210366108 0.000 210366108 0.000 216464010 COMPREN CONCOINC 0.000 216464010 COMPREN CONCOINC 0.000 216464010 COMPREN CONCOINC 0.000 216464010 COMPREN CONCOINC 0.000 216464010 CONCOINC 0.000 216464010 CONCOINC 0.000 216464010 CONCOINC 0.000 217040106 CNT	Gr	our - COMMON ST	700K			
COMPETITY INC. OLONGALIDATE SYSTEMS INC. OLONGALIDATE GENERAL SYSTEMS INC. OLONGAL SYSTEMS INC		-				
COMPETITY INC. OLONGALIDATE SYSTEMS INC. OLONGALIDATE GENERAL SYSTEMS INC. OLONGAL SYSTEMS INC	CONCURRENT COMPUTER CORP	0.000	206710204 CCUR	62,300	617,428.35	925,155.00
CONNED CORPORATION 0.000 207410101 CMMD 42,150 690,260.88 844,314.00 CONOCO INC 2.685 208251504 CCC 1,806,099 43,412,160.76 51,112,601.70 CONSCIDIATED EDISON INC. 5.450 209115104 Q ED 206,793 6.884,671.66 8.346,165.74 CONSOLIDATED ERDISON INC. 0.000 209341106 CCX 12,900 748,296.72 248,325.00 CONSTELLATION BRENGY GROUP INC 1.807 210371100 Q CEG 255,019 8,779,010.60 6,770,754,40 CONSTELLATION RERGY GROUP INC 1.807 210371100 Q CEG 255,019 8,779,010.60 6,770,754,40 CONSTELLATION RERGY GROUP INC 0.000 212485106 CCG 511,798 15,032,704.22 19,187,307,000 CONSTELLATION ENERGY GROUP INC 0.000 212485106 CCG 511,798 15,032,704.22 19,187,307,000 CONSTELLATION ENERGY GROUP INC 0.000 2124640102 CM 126,300 7,174,791,36 5,097,468.00 COOPER CAMERON CORP. 0.000 216640102 CM 126,300 7,174,791,36 5,097,468.00 COOPER CAMERON CORP. 0.000 216640102 CM 126,300 7,174,791,36 5,097,468.00 COOPER INDUSTRIES 4.009 216669101 Q CEE 186,062 7,480,591,35 6,497,285.00 COOPER TIRE & RUBBER 2.631 216681107 Q CEB 186,062 7,480,591,35 6,497,285.00 COOPER TIRE & RUBBER 2.631 216681107 Q CEB 186,062 7,480,591,35 6,497,285.00 COOPER TIRE & RUBBER 2.000 217020106 CRTK 39,800 1,144,822,33 1,267,332,00 COOPER TIRE & RUBBER 2.000 217020106 CRTK 39,800 1,144,822,33 1,267,332,00 COOPER TIRE & RUBBER 2.000 217020106 CRTK 39,800 1,144,822,33 1,267,332,00 COOPER TIRE & RUBBER 2.000 217020106 CRTK 39,800 1,144,822,33 1,267,332,00 COOPER TIRE & RUBBER 2.000 217020106 CRTK 39,800 1,144,822,33 1,267,332,00 COOPER TIRE & RUBBER 2.000 217020106 CRTK 39,800 2.144,822,33 1,267,332,00 COOPER TIRE & RUBBER 2.000 217020106 CRTK 39,800 2.144,822,33 2.267,333 2.267,332,333 2.267,333 2.267,333 2.267,333 2.267,333 2.267,333 2.267,333 2.267,333 2.267,333 2.267,333 2.26	CONECTIV INC.	3.593	206829103 CIV	176,175	4,090,095.90	4.314.525.75
CONSOLIDATED EDISON INC. 5.450 209115104 Q ED 206,793 6,884,671.66 8,346,165.4° CONSOLIDATED GRAPHICS INC. 0.000 209341106 CGX 12,900 748,296.72 248,325.00 CONSTELLATION BERNOS INC-A 0.000 210369108 STZ 47,500 1,299,213.27 2,005,375.00 CONSTELLATION ENERGY GROUP INC 1.807 210371100 Q CEG 255,019 8,779,010.60 6,770,754.4* CONVERGYS CORPORATION 0.000 212485106 CWG 511,798 15,032,704.22 19,187,307.0° COOPER CAMBRON CORP. 0.000 216649102 CAM 126,300 7,174,791.36 5,097,468.0° COOPER COMPANIES INC. 0.400 216648402 CWG 14,600 429,716.43 729,708.0° COOPER TINDUSTRIES 4.009 216669101 Q CBE 186,062 7,480,591.35 6,497,285.0° COOPER TINDUSTRIES 2.631 216831107 Q CTB 50,099 882,845.94 799,580.0° COOPER TINE & RUBBER 2.631 216831107 Q CTB 50,099 882,845.94 799,580.0° COORS (ADOLPH) CL-B 1.535 217016104 Q KRY 176,398 9,224,320.19 9,419,653.2° COORSTEK 0.000 217020106 CRTK 39,800 1,144,822.33 1,267,232.0° CORATT INC 0.000 217020106 CRTK 39,800 1,144,822.33 1,267,232.0° COR THERAPEUTICS INC 0.000 217753102 CORR 117,800 2,599,627.96 2,818,954.0° COR THERAPEUTICS INC 0.000 21785102 CORR 117,800 2,599,627.96 2,818,954.0° CORNINGH INC 0.000 21868107 CCC 85,894 3,179,439.58 3,512,205.6° CORNINGH INC 0.000 21888102 EXBD 59,550 1,900,434.54 2,185,485.0° CORNING INC 0.000 221868107 CCC 85,894 3,179,439.58 3,512,205.6° CORNING INC 0.000 221868102 CWD 45,300 997,869,37 1,596,825.0° COSTCO WHOLESALE CORP. 0.000 22186100 CWD 149,240 2,333,073.64 2,185,485.0° COSTCO WHOLESALE CORP. 0.000 222485105 CWD 199,305 55,570.31 527,350.00 CONTENUM ECREDIT IND INC. 0.096 222372104 Q CCR 156,930 6,234,259.20 6,429.20 6,429.20 6 COVANCE INC 0.000 222485103 Q CWD 149,240 1,827,746.44 645,004.0° COVANCE INC 0.000 22246100 CWD 149,240 2,333,073.64 2,28.15,888.0° COVENTRY HEALTH CARE INC. 0.000 222662104 CWH 91,100 1,292,163.96 1,817,445.0° CRAME CO 1.560 24349109 CWD 149,240 2,333,073.64 2,28.15,888.0° CREDENCE SYSTEMS CORP 0.000 222662104 CWH 91,100 1,292,163.96 1,817,445.0° CRAME CO 0.000 222861100 CWD 149,440 5,007,278.00 5,049,444.0° CREDENCE SYSTEMS	CONEXANT SYSTEMS INC.	0.000		494,047	29,406,002.84	
CONSOLIDATED EDISON INC. 5.450 209115104 Q ED 206,793 6,884,671.66 8,346,165.4° CONSOLIDATED GRAPHICS INC. 0.000 209341106 CGX 12,900 748,296.72 248,325.00 CONSTELLATION BERNSS INC-A 0.000 210369108 STZ 47,500 1,299,213.27 2,005,375.00 CONSTELLATION BERNSS INC-A 0.000 210369108 STZ 47,500 1,299,213.27 2,005,375.00 CONSTELLATION ENERGY GROUP INC 1.807 210371100 Q CEG 255,019 8,779,010.60 6,770,754.4* CONVERGYS CORPORATION 0.000 212485106 CWG 5111,798 15,032,704.22 19,187,307.00 COOPER CAMBRON CORP. 0.000 216649102 CAM 126,300 7,174,791.36 5,097,468.00 COOPER COMPANIES INC. 0.400 216648402 COO 14,600 429,716.43 729,708.00 COOPER TINDUSTRIES 4.009 216669101 Q CEE 186,062 7,480,591.35 6,497,285.00 COOPER TINDUSTRIES 2.631 216831107 Q CTB 50,099 882,845.94 799,580.00 COOPER TIRE & RUBBER 2.631 216831107 Q CTB 50,099 882,845.94 799,580.00 COORS (ADOLPH) CL-B 1.535 217016104 Q RKY 1766,398 9,224,320.19 9,419,653.22 COORSTEK 0.000 217202106 CRTK 39,800 1,144,822.33 1,267,232.00 COR THERAPBUTICS INC 0.000 217202106 CRTK 39,800 1,144,822.33 1,267,232.00 COR THERAPBUTICS INC 0.000 217753102 CORR 117,800 2,590,627.96 2,818,954.00 COR THERAPBUTICS INC 0.000 217753102 CORR 117,800 2,590,627.96 2,818,954.00 CORNING INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.60 CONNING INC 0.000 219887102 EXBD 59,550 1,900,434.54 2,185,485.00 CONTINYUDE CREDIT IND INC. 0.000 221681015 CPUM 19,900 735,570.31 527,350.00 CONTENENTIAN COLLEGES TOR 0.000 221681015 CPUM 19,900 735,570.31 527,350.00 CONTENTYUDE CREDIT IND INC. 0.000 222485106 CVD 149,240 2,333,073.64 2,185,485.00 CONTINYUDE CREDIT IND INC. 0.000 222481013 Q CV 142,519 56,584,705.52 21,519,669,47 COVENING INC 0.000 222481013 Q CV 149,240 1,827,746.44 645,004.00 COVANCE INC 0.000 222481013 Q CV 149,240 1,827,746.44 645,004.00 COVANCE INC 0.000 22266100 CVD 149,240 1,827,746.44 645,004.00 COVANCE INC 0.000 22266100 CVD 149,240 1,827,746.04 645,004.00 CRAME CO 0.000 222861101 CKE 171,400 5,007,278.00 5,049,441.00 CRAME CO 0.000 222861101 CKE 171,400 5,007,278.00 5,049,441.00	CONMED CORPORATION		207410101 CNMD	42,150	690,260.88	841,314.00
CONSOLIDATED EDISON INC. 5.450 209115104 Q ED 206,793 6,884,671.66 8,346,165.4° CONSOLIDATED GRAPHICS INC. 0.000 209341106 CGX 12,900 748,296.72 248,325.00 CONSTELLATION BERNSS INC-A 0.000 210369108 STZ 47,500 1,299,213.27 2,005,375.00 CONSTELLATION BERNSS INC-A 0.000 210369108 STZ 47,500 1,299,213.27 2,005,375.00 CONSTELLATION ENERGY GROUP INC 1.807 210371100 Q CEG 255,019 8,779,010.60 6,770,754.4* CONVERGYS CORPORATION 0.000 212485106 CWG 5111,798 15,032,704.22 19,187,307.00 COOPER CAMBRON CORP. 0.000 216649102 CAM 126,300 7,174,791.36 5,097,468.00 COOPER COMPANIES INC. 0.400 216648402 COO 14,600 429,716.43 729,708.00 COOPER TINDUSTRIES 4.009 216669101 Q CEE 186,062 7,480,591.35 6,497,285.00 COOPER TINDUSTRIES 2.631 216831107 Q CTB 50,099 882,845.94 799,580.00 COOPER TIRE & RUBBER 2.631 216831107 Q CTB 50,099 882,845.94 799,580.00 COORS (ADOLPH) CL-B 1.535 217016104 Q RKY 1766,398 9,224,320.19 9,419,653.22 COORSTEK 0.000 217202106 CRTK 39,800 1,144,822.33 1,267,232.00 COR THERAPBUTICS INC 0.000 217202106 CRTK 39,800 1,144,822.33 1,267,232.00 COR THERAPBUTICS INC 0.000 217753102 CORR 117,800 2,590,627.96 2,818,954.00 COR THERAPBUTICS INC 0.000 217753102 CORR 117,800 2,590,627.96 2,818,954.00 CORNING INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.60 CONNING INC 0.000 219887102 EXBD 59,550 1,900,434.54 2,185,485.00 CONTINYUDE CREDIT IND INC. 0.000 221681015 CPUM 19,900 735,570.31 527,350.00 CONTENENTIAN COLLEGES TOR 0.000 221681015 CPUM 19,900 735,570.31 527,350.00 CONTENTYUDE CREDIT IND INC. 0.000 222485106 CVD 149,240 2,333,073.64 2,185,485.00 CONTINYUDE CREDIT IND INC. 0.000 222481013 Q CV 142,519 56,584,705.52 21,519,669,47 COVENING INC 0.000 222481013 Q CV 149,240 1,827,746.44 645,004.00 COVANCE INC 0.000 222481013 Q CV 149,240 1,827,746.44 645,004.00 COVANCE INC 0.000 22266100 CVD 149,240 1,827,746.44 645,004.00 COVANCE INC 0.000 22266100 CVD 149,240 1,827,746.04 645,004.00 CRAME CO 0.000 222861101 CKE 171,400 5,007,278.00 5,049,441.00 CRAME CO 0.000 222861101 CKE 171,400 5,007,278.00 5,049,441.00	CONOCO INC		208251504 COC	1,806,099	43,412,106.76	51,112,601.70
CONSTELLATION ENRORS INC-A O.000 209341106 CCX 12,900 748,296,72 248,235,01 CONSTELLATION ENRORS INC-A O.000 21366108 S7Z 47,500 1,299,213.27 2,053,375.00 CONSTELLATION ENRERGY GROUP INC 1,807 210371100 Q CEG 255,019 8,779,010.60 6,770,734,41 CONVERGYS CORPORATION O.000 212485106 CVG 511,798 15,032,704.22 19,187,307.00 COOPER CAMBRON CORP. O.000 2166486402 COO 14,600 429,716.43 729,708.01 COOPER COMPANIES INC. O.400 2166486402 COO 14,600 429,716.43 729,708.01 COOPER TINDUSTRIES 4.009 216648107 COEB 1,535 217016104 Q REY 176,398 9,224,320.19 9,419,653.2 COORS (ADOLPH) CL-B 1,535 217016104 Q REY 176,398 9,224,320.19 9,419,653.2 COORSTEK CORD (ADOLPH) CL-B 1,535 1,7016104 Q REY 1,704 1,422,488.09 2,591,691 CORT TIRLA (ADOLPH) CL-B CORD (ADOLPH) CL-B 1,535 1,7016104 Q REY 1,704 1,422,488.09 2,593,692.40 COR THERAPEUTICS INC 0.000 2177021016 CORT TIRLA (COLLEGES INC 0.000 217753102 CORR (ADOLPH) CL-B CORN PRODUCTS INT'L INC. 1,134 219023108 CPO 45,300 997,869.37 1,596,825.01 CORN PRODUCTS INT'L INC. 1,134 219023108 COOP (ADOLPH) CL-B 0.000 219351015 Q GIM 2,412,519 56,548,170.52 21,519,669.4° CONTINUMING INC 0.000 219351015 Q GIM 2,412,519 56,548,170.52 21,519,669.4° CONTORY FULL INC. 0.000 219351015 Q GIM 2,412,519 56,548,170.52 21,519,669.4° CONTORY FULL INC. 0.000 219351015 Q GIM 2,412,519 56,548,170.52 21,519,669.4° CONTORY FULL INC. 0.000 221485105 COWN 19,900 735,570.31 527,355.00 CONTORY FULL INC. 0.000 222481010 C CVD 149,240 2,333,073.64 3,377,48.00 COVANTE ENERGY CORPORATION 0.000 222810103 Q CVD 149,240 2,331,073.64 645,004.01 COVANTE HEALTH CARE INC. 0.000 222810103 Q CVD 149,240 2,331,073.64 645,004.01 COVANTE HEALTH CARE INC. 0.000 222810103 Q CVD 149,240 2,331,073.64 2,381,394.02 2,887,444.01 CONTORY HEALTH CARE INC. 0.000 222810103 Q CVD 149,400 5,000,000 5,000,000 5,000,000 5,000,000	CONSECO INC	0.000	208464107 CNC	666,719	11,/80,632.15	2,973,566.74
CONSTELLATION BRANDS INC. 0.000 20341106 CW 12,900 746,296.12 2485,325.00 CONSTELLATION BRANDS INC. 0.000 21036F108 STZ 47,500 1,299,213.27 2,035,375.00 CONSTELLATION BRENGY GROUP INC 1.807 210371100 Q CEG 255,019 8,779,010.60 6,770,754.41 CONSTECLATION BRENGY GORDORATION 0.000 212485106 CWG 511,798 15,032,704.22 19,187,307.00 COOPER CAMERON CORP. 0.000 216640102 CAM 126,300 7,174,791.36 5,097,468.00 COOPER CAMERON CORP. 0.400 216648402 COO 14,600 429,716.43 729,708.00 COOPER INDUSTRIES 4.009 216669101 Q CEE 186,062 7,480,591.35 6,497,285.00 COOPER TIRE & RUBBER 2.631 216831107 Q CTB 50,099 882,845.94 799,580.00 COOPER TIRE & RUBBER 2.631 216831107 Q CTB 50,099 882,845.94 799,580.00 COOPER TIRE & RUBBER 2.631 217016104 Q RKY 176,398 9,224,320.19 9,419,653.22 COORSTEK 0.000 217020106 CRTK 39,800 1,144,822.33 1,267,232.00 COORSTEK 0.000 217020106 CRTK 39,800 1,144,822.33 1,267,232.00 CORSTEK 0.000 217020106 CRTK 39,800 1,144,822.33 1,267,232.00 CORSTEN C.000 217040106 CRT 71,204 1,422,488.09 2,589,689.00 CORSTEN C.000 217051010 CORT TIR.800 2,590,627.96 2,818,954.00 CORSTEN C.000 218686107 COCO 85,894 3,179,439.58 3,512,205.00 CORSTEN C.000 218968107 COCO 85,894 3,179,439.58 3,512,205.00 CORSTEN C.000 219550105 Q GLW 2,412,519 56,548,170.52 21,519,5669.40 CORSTELLATION COLLEGES INC 0.000 219350105 Q GLW 2,412,519 56,548,170.52 21,519,5669.40 CORSTELLATION COLLEGES INC 0.000 22185105 CORM 19,900 735,570.31 527,350.00 COUNTRYWIDE CREDIT IND INC. 0.000 222816100 CWD 149,240 2,333,073.64 3,387,748.00 COVANTA ENREGY CORPORATION 0.000 222816100 CWD 149,240 2,333,073.64 3,387,746.00 COVANTA ENREGY CORPORATION 0.000 222816100 CWD 149,240 2,333,073.64 3,387,748.00 COVANTA ENREGY CORPORATION 0.000 222816100 CWD 149,240 2,333,073.64 3,387,748.00 COVANTA ENREGY CORPORATION 0.000 222816100 CWD 149,240 2,333,073.64 3,387,748.00 COVANTA ENREGY CORPORATION 0.000 222816100 CWD 149,240 2,333,073.64 3,387,748.00 COVANTA ENREGY CORPORATION 0.000 222816100 CWD 149,240 2,333,073.64 3,387,748.00 COVANTA ENREGY CORPORATION 0.000 2228161	CONSOLIDATED EDISON INC.	5.450	209115104 Q ED	206,793	6,884,671.66	8,346,165.47
CONSTELLATION ENERGY GROUP INC 1.807 210371100 Q CEG 255,019 8,779,010.60 6,770,754.42 CONVERGEYS CORPORATION 0.000 212485105 CVG 511,798 15,032,704.22 19,187,307.02 COOPER CAMERON CORP. 0.000 216640102 CAM 126,300 7,174,791.36 5,097,468.00 COOPER COMPANIES INC. 0.0400 216648402 COO 14,600 429,716.43 729,708.00 COOPER INDUSTRIES 4.009 216669101 Q CEB 186,062 7,480,591.35 6,497,285.00 COOPER INDUSTRIES 4.009 216669101 Q CEB 186,062 7,480,591.35 6,497,285.00 COOPER TIRE & RUBBER 2.631 216831107 Q CTB 50,099 882,845.94 799,580.00 COORS (ADOLPH) CL-B 1.535 217016104 Q REY 176,398 9,224,320.19 9,419,653.22 COORS (ADOLPH) CL-B 1.535 217016104 Q REY 176,398 9,224,320.19 9,419,653.22 COORSTEK 0.000 217020106 CPTK 39,800 1,144,822.33 1,267,232.00 CORT REPAPEUTICS INC 0.000 217020106 CPTT 71,204 1,422,488.09 2,589,689.44 COR THERAPEUTICS INC 0.000 217753102 CORR 117,800 2,590,627.96 2,818,954.02 CORN THIAN COLLEGES INC 0.000 217753102 CORR 117,800 2,590,627.96 2,818,954.02 CORN THIAN COLLEGES INC 0.000 218668107 COCO 85,894 3,179,439.58 3,512,205.66 CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,689.37 1,596,825.00 CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,689.37 1,596,825.00 CORDORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434,54 2,185,865.00 COST PLUS INC 0.000 221485105 CPM 19,900 735,570.31 527,350.00 COST COWNTER EXECUTIVE BOARD CO 0.000 221485105 CPM 19,900 735,570.31 527,350.00 COST COWNTER EXECUTIVE CORP. 0.000 2224816100 CVD 149,240 2,333,073.64 3,387,748.04 COVENNET TRANSPORT INC CL-A 0.000 2228816100 CVD 149,240 2,333,073.64 3,387,748.04 COVENNET TRANSPORT INC CL-A 0.000 222816100 CVD 149,240 2,333,073.64 3,387,748.04 COVENNET TRANSPORT INC CL-A 0.000 222816100 CVD 149,240 2,333,073.64 3,387,748.04 COVENNET TRANSPORT INC CL-A 0.000 222816100 CVD 149,240 2,333,073.64 3,387,748.04 COVENNET TRANSPORT INC CL-A 0.000 222810100 CVD 149,240 0,503,778.00 5,515,630.43 2,807,784.00 CREDENCE SYSTEMS CORP 0.000 222839100 CVT 15,000 5,515,630.43 2,807,784.00 CREDENCE SYSTEMS CORP 0.000	CONSULIDATED GRAPHICS INC.	0.000	209341106 CGX	12,900	748,296.72	248,325.00
CONPERGYS CORPORATION 0.000 212488106 CVG 511,798 15,032,704.22 19,187,307.00 COOPER CAMERON CORP. 0.000 216640102 CAM 126,300 7,174,791.36 5,097,468.01 COOPER CAMERON CORP. 0.400 216648402 COO 14,600 429,716.43 729,708.01 COOPER INDUSTRIES 4.009 216669101 Q CBE 186,062 7,480,591.35 6,497,285.00 COOPER TIRE & RUBBER 2.631 216831107 Q CTB 50.099 882,845.94 799,580.01 COORS (ADDLPH) CL-B 1.535 217016104 Q REY 176,398 9,224,320.19 9,419,653.22 COORS (ADDLPH) CL-B 1.535 217016104 Q REY 176,398 9,224,320.19 9,419,653.22 COPART INC 0.000 217020106 CRTK 39,800 1,144,822.33 1,267,232.01 CORT HERAPEUTICS INC 0.000 217753102 CORR 117,800 2,590,689.44 1,422,488.09 2,589,689.44 CORT HERAPEUTICS INC 0.000 217753102 CORR 117,800 2,590,627.96 2,818,954.02 CORNITHIAN COLLEGES INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.6 CORNITHIAN COLLEGES INC 0.000 2193850105 Q GLW 2,412,519 56,548,170.52 21,519,669.4* CORRIVED INC 0.000 2193850105 Q GLW 2,412,519 56,548,170.52 21,519,669.4* CORRORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434.54 2,185,485.00 COST PLUS INC 0.000 221485105 CVPM 19,900 735,570.31 527,350.01 COSTCO WHOLESALE CORP. 0.000 221485105 CVPM 19,900 735,570.31 527,350.01 COSTCO WHOLESALE CORP. 0.000 221485105 CVPM 19,900 735,575.031 527,350.01 COSTCO WHOLESALE CORP. 0.000 222481100 CVD 149,240 2,333,073.64 3,387,748.01 COVANCE INC 0.000 22281100 CVD 149,240 2,333,073.64 3,387,748.01 COVANTA ENERGY CORPORATION 0.000 22281100 CVD 149,240 2,333,073.64 3,387,748.01 COVANTA ENERGY CORPORATION 0.000 22281100 CVD 142,700 1,827,746.44 645,004.02 CRE INC 0.000 222841100 CVD 149,240 2,333,073.64 3,387,748.01 COVENTRY HEALTH CARE INC. 0.000 22281100 CVD 149,240 2,333,073.64 3,387,748.01 COVENTRY HEALTH CARE INC. 0.000 22281100 CVD 149,240 2,333,073.64 3,387,748.01 CREDENCE SYSTEMS CORP 0.000 22281010 CVB 19,400 540,884.12 582,000.00 CREDENCE SYSTEMS CORP 0.000 222891100 CVB 19,400 540,884.12 582,000.00 CREDENCE SYSTEMS CORP 0.000 222893100 CVF 19,400 540,884.12 582,000.00 CVB CORP. 0.000 222803100 CVF 19,	CONSTELLATION BRANDS INC-A	0.000	21036P108 STZ	47,500	1,299,213.27	2,035,375.00
COOPER COMPANIES INC. COOPER TINDUSTRIES 4.009 216669101 Q CBE 186,062 7,480,591.35 6,497,285.0 COOPER TIRE & RUBBER 2.631 216831107 Q CTB 50,099 882,845.94 799,580.0 COORS (ADOLPH) CL-B 1.535 217016104 Q RKY 176,398 9,224,320.19 9,419,653.2 COORSTEK 0.000 217202106 CPRT 39,800 1,144,822.33 1,267,232.0 COPART INC CORSTEX 0.000 217204106 CPRT 71,204 1,422,488.09 2,589,689.41 CORSTEN 117,800 2,590,627.96 2,818,954.01 CORINITIAN COLLEGES INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.67 CORNING INC CORNING INC CORNING INC CORPORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434.54 2,185,485.01 COSTCO WHOLESALE CORP. 0.000 221485105 COWN 0.000 221485105 COWN 10,900 735,570.31 527,350.01 COUNTRYNIDE CREDIT IND INC. 0.976 222372104 Q CCR COVANCE INC COVANCE INC COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION 0.000 222848103 Q CW COVENANT TRANSPORT INC CL-A 0.000 222849105 CVTI 5,300 82,928.15 84,588.01 COVENANT HEALTH CARE INC. COVENANT TRANSPORT INC CL-A 0.000 222849105 CVTI 5,300 82,928.15 84,588.01 COVENTY HEALTH CARE INC. COVENING CORPORATION 0.000 222849105 CVTI 5,300 82,928.15 84,588.01 COVENTEY HEALTH CARE INC. CONSTORM CONSTERMS CORP 0.000 222849105 CVTI 5,300 82,928.15 84,588.01 COVENTEY HEALTH CARE INC. COVENTEY HEALTH CARE INC. CROMPTON CORPORATION 2.222 22716100 Q CK CREDENCE SYSTEMS CORP 0.000 222849101 CWE 171,400 5,087,278.00 5,049,444.01 CREDENCE SYSTEMS CORP 0.000 222849101 CWE 171,400 5,087,278.00 5,049,444.01 CREDENCE SYSTEMS INTL. INC. CROMPTON CORPORATION 2.222 22716100 Q CK 2.343,420.42 1,570,900.01 CRYOLIFE INC CRYOLIFE INC CRYOLIFE INC 0.000 126349109 CSGS 104,660 6,280,868.12 4,231,070.00 CSG SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,660 13,812,090.05 12,887,464.33 1,570,920.01 CTS CORP.	CONSTELLATION ENERGY GROUP INC			255,019	8,779,010.60	6,770,754.45
COOPER COMPANIES INC. O.400 216648402 COO 14,600 429,716.43 729,708.01 COOPER INDUSTRIES 4.009 216669101 Q CBE 186,062 7,480,591.35 6,497,285.01 COOPER TIRE & RUBBER 2.631 216831107 Q CTB 50,099 882,845.94 799,580.03 COORS (ADOLPH) CL-B 1.535 217016104 Q RKY 176,398 9,224,320.19 9,419,653.23 COORS (ADOLPH) CL-B 1.535 217016104 Q RKY 176,398 9,224,320.19 9,419,653.23 COORS (ADOLPH) CL-B 1.535 217016104 Q RKY 176,398 9,224,320.19 9,419,653.23 COORS (ADOLPH) CL-B 1.535 217016104 Q RKY 176,398 9,224,320.19 9,419,653.23 COORS (ADOLPH) CL-B 1.548 217016104 Q RKY 176,398 9,224,320.19 9,419,653.23 COORS (ADOLPH) CL-B 1.548 217016104 Q RKY 176,398 9,224,320.19 9,419,653.23 COORS (ADOLPH) CL-B 1.548 217016104 Q RKY 176,398 9,224,320.19 9,419,653.23 COORS (ADOLPH) CL-B 1.548 217016104 Q RKY 176,398 9,224,320.19 9,419,653.23 COORS (ADOLPH) CL-B 1.548 21,201 9,419,419,419 21,201 1,201 9,419,419 21,201 1,20		0.000		511,798	15,032,704.22	19,187,307.01
COPART INC COR TERAPEUTICS INC 0.000 217753102 CORR 117,800 2,590,6627.96 2,818,954.02 CORINTHIAN COLLEGES INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.66 CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,869.37 1,596,825.01 CORPORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434.54 2,185,485.03 COST PLUS INC COST PLUS INC COST PLUS INC COSTCO WHOLESALE CORP. 0.000 221485105 COWNTRYWIDE CREDIT IND INC. 0.976 COUNTRYWIDE CREDIT IND INC. 0.906 222372104 Q CCR COVANCE INC COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION 0.000 222816100 COV COVENTRY HEALTH CARE INC. 0.000 222862104 CVH 91,100 1,292,163.96 1,817,445.01 CREDEINC CREDENCE SYSTEMS CORP 0.000 2225447101 CREE INC CRYPORATION 0.000 222841101 CREE INC CRYPORATION 0.000 225447101 CREE INC CRYPORATION 0.000 0.	COOPER CAMERON CORP.	0.000	216640102 CAM	126,300	7,174,791.36	5,097,468.00
COPART INC COR TERAPEUTICS INC 0.000 217753102 CORR 117,800 2,590,6627.96 2,818,954.02 CORINTHIAN COLLEGES INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.66 CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,869.37 1,596,825.01 CORPORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434.54 2,185,485.03 COST PLUS INC COST PLUS INC COST PLUS INC COSTCO WHOLESALE CORP. 0.000 221485105 COWNTRYWIDE CREDIT IND INC. 0.976 COUNTRYWIDE CREDIT IND INC. 0.906 222372104 Q CCR COVANCE INC COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION 0.000 222816100 COV COVENTRY HEALTH CARE INC. 0.000 222862104 CVH 91,100 1,292,163.96 1,817,445.01 CREDEINC CREDENCE SYSTEMS CORP 0.000 2225447101 CREE INC CRYPORATION 0.000 222841101 CREE INC CRYPORATION 0.000 225447101 CREE INC CRYPORATION 0.000 0.	COOPER COMPANIES INC.	0.400	216648402 COO	14,600	429,716.43	729,708.00
COPART INC COR TERAPEUTICS INC 0.000 217753102 CORR 117,800 2,590,6627.96 2,818,954.02 CORINTHIAN COLLEGES INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.66 CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,869.37 1,596,825.01 CORPORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434.54 2,185,485.03 COST PLUS INC COST PLUS INC COST PLUS INC COSTCO WHOLESALE CORP. 0.000 221485105 COWNTRYWIDE CREDIT IND INC. 0.976 COUNTRYWIDE CREDIT IND INC. 0.906 222372104 Q CCR COVANCE INC COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION 0.000 222816100 COV COVENTRY HEALTH CARE INC. 0.000 222862104 CVH 91,100 1,292,163.96 1,817,445.01 CREDEINC CREDENCE SYSTEMS CORP 0.000 2225447101 CREE INC CRYPORATION 0.000 222841101 CREE INC CRYPORATION 0.000 225447101 CREE INC CRYPORATION 0.000 0.	COOPER INDUSTRIES	4.009	216669101 Q CBE	186,062	7,480,591.35	6,497,285.04
COPART INC COR TERAPEUTICS INC 0.000 217753102 CORR 117,800 2,590,6627.96 2,818,954.02 CORINTHIAN COLLEGES INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.66 CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,869.37 1,596,825.01 CORPORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434.54 2,185,485.03 COST PLUS INC COST PLUS INC COST PLUS INC COSTCO WHOLESALE CORP. 0.000 221485105 COWNTRYWIDE CREDIT IND INC. 0.976 COUNTRYWIDE CREDIT IND INC. 0.906 222372104 Q CCR COVANCE INC COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION 0.000 222816100 COV COVENTRY HEALTH CARE INC. 0.000 222862104 CVH 91,100 1,292,163.96 1,817,445.01 CREDEINC CREDENCE SYSTEMS CORP 0.000 2225447101 CREE INC CRYPORATION 0.000 222841101 CREE INC CRYPORATION 0.000 225447101 CREE INC CRYPORATION 0.000 0.			216831107 Q CTB	50,099	882,845.94	799,580.03
COPART INC COR TERAPEUTICS INC 0.000 217753102 CORR 117,800 2,590,6627.96 2,818,954.02 CORINTHIAN COLLEGES INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.66 CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,869.37 1,596,825.01 CORPORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434.54 2,185,485.03 COST PLUS INC COST PLUS INC COST PLUS INC COSTCO WHOLESALE CORP. 0.000 221485105 COWNTRYWIDE CREDIT IND INC. 0.976 COUNTRYWIDE CREDIT IND INC. 0.906 222372104 Q CCR COVANCE INC COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION 0.000 222816100 COV COVENTRY HEALTH CARE INC. 0.000 222862104 CVH 91,100 1,292,163.96 1,817,445.01 CREDEINC CREDENCE SYSTEMS CORP 0.000 2225447101 CREE INC CRYPORATION 0.000 222841101 CREE INC CRYPORATION 0.000 225447101 CREE INC CRYPORATION 0.000 0.	COORS (ADOLPH) CL-B	1.535	217016104 Q RKY	176,398	9,224,320.19	9,419,653.21
COPART INC COR TERAPEUTICS INC 0.000 217753102 CORR 117,800 2,590,6627.96 2,818,954.02 CORINTHIAN COLLEGES INC 0.000 218868107 COCO 85,894 3,179,439.58 3,512,205.66 CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,869.37 1,596,825.01 CORPORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434.54 2,185,485.03 COST PLUS INC COST PLUS INC COST PLUS INC COSTCO WHOLESALE CORP. 0.000 221485105 COWNTRYWIDE CREDIT IND INC. 0.976 COUNTRYWIDE CREDIT IND INC. 0.906 222372104 Q CCR COVANCE INC COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION 0.000 222816100 COV COVENTRY HEALTH CARE INC. 0.000 222862104 CVH 91,100 1,292,163.96 1,817,445.01 CREDEINC CREDENCE SYSTEMS CORP 0.000 2225447101 CREE INC CRYPORATION 0.000 222841101 CREE INC CRYPORATION 0.000 225447101 CREE INC CRYPORATION 0.000 0.	COORSTEK	0.000	217020106 CRTK	39,800	1,144,822.33	1,267,232.00
CORINTHIAN COLLEGES INC CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,869.37 1,596,825.06 CORN PRODUCTS INT'L INC. 1.134 219023108 CPO 45,300 997,869.37 1,596,825.06 CORNING INC CORNING INC CORPORATE EXECUTIVE BOARD CO 0.000 21988R102 EXBD 59,550 1,900,434.54 2,185,485.01 COST PLUS INC COST PLUS INC COST COWNOLESALE CORP. COUNTRYWIDE CREDIT IND INC. 0.000 221485105 CPWM 19,900 735,570.31 527,350.06 COUNTRYWIDE CREDIT IND INC. 0.076 222372104 Q CCR COVANCE INC COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION 0.000 222816100 CVD 149,240 2,333,073.64 3,387,748.01 COVENANT TRANSPORT INC CL-A 0.000 22284105 CVTI 5,300 82,928.15 84,588.00 COVENANT TRANSPORT INC CL-A 0.000 222862104 CVH 91,100 1,292,163.96 1,817,445.01 CRANE CO CREE INC 0.000 2224399105 Q CR 90,064 1,925,584.43 2,309,240.97 CREDENCE SYSTEMS CORP CREE INC 0.000 222447101 CREE 171,400 5,087,278.00 5,049,444.01 CROMPTON CORPORATION 0.000 222803100 CRY 19,400 540,884.12 582,000.00 CRES SYSTEMS INTL. INC. 0.000 1228903100 CRY 19,400 6,280,886.12 4,231,070.01 CRS SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.01 CCSC SYSTEMS INTL. INC. 0.0754 126501105 CTS 98,800 2,434,420.42 1,570,920.01	COPART INC	0.000	217204106 CPRT	71,204	1,422,488.09	2,589,689.48
CORNING INC CORPORATE EXECUTIVE BOARD CO COST PLUS INC COST PLUS INC COSTCO WHOLESALE CORP. COUNTRYWIDE CREDIT IND INC. COVANCE INC COVANCE INC COVANCE INC COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT CRAPE COVENTRY HEALTH CARE INC. CRAPE CO CREDENCE SYSTEMS CORP CREE INC CREDENCE SYSTEMS CORP CREDIT INC CROMPTON CORPORATION CROWN COVANCE INC CROMPTON CORPORATION CREE INC CRESS SYSTEMS INTL. INC. CROMPTON CORPORATION CRESS SYSTEMS INTL. INC. CROMPTON CORPORATION CRESS SYSTEMS INTL. INC. CROMPTON CORPORATION CRESS CORP. CRESS COR	COR THERAPEUTICS INC	0.000	217753102 CORR	117,800	2,590,627.96	2,818,954.02
CORNING INC CORPORATE EXECUTIVE BOARD CO COST PLUS INC COST PLUS INC COSTCO WHOLESALE CORP. COUNTRYWIDE CREDIT IND INC. COVANCE INC COVANCE INC COVANCE INC COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT CRAPE COVENTRY HEALTH CARE INC. CRAPE CO CREDENCE SYSTEMS CORP CREE INC CREDENCE SYSTEMS CORP CREDIT INC CROMPTON CORPORATION CROWN COVANCE INC CROMPTON CORPORATION CREE INC CRESS SYSTEMS INTL. INC. CROMPTON CORPORATION CRESS SYSTEMS INTL. INC. CROMPTON CORPORATION CRESS SYSTEMS INTL. INC. CROMPTON CORPORATION CRESS CORP. CRESS COR	CORINTHIAN COLLEGES INC	0.000	218868107 COCO	85,894	3,179,439.58	3,512,205.64
CORNING INC CORPORATE EXECUTIVE BOARD CO COST PLUS INC COST PLUS INC COSTCO WHOLESALE CORP. COUNTRYWIDE CREDIT IND INC. COVANCE INC COVANCE INC COVANCE INC COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT CRAPE COVENTRY HEALTH CARE INC. CRAPE CO CREDENCE SYSTEMS CORP CREE INC CREDENCE SYSTEMS CORP CREDIT INC CROMPTON CORPORATION CROWN COVANCE INC CROMPTON CORPORATION CREE INC CRESS SYSTEMS INTL. INC. CROMPTON CORPORATION CRESS SYSTEMS INTL. INC. CROMPTON CORPORATION CRESS SYSTEMS INTL. INC. CROMPTON CORPORATION CRESS CORP. CRESS COR	CORN PRODUCTS INT'L INC.	1.134	219023108 CPO	45,300	997,869.37	1,596,825.00
CORPORATE EXECUTIVE BOARD CO COST PLUS INC COST PLUS INC COST COWHOLESALE CORP. O.000 21485105 COWM 19,900 735,570.31 527,350.00 COSTCO WHOLESALE CORP. O.000 22160K105 COST 799,385 25,716,533.86 35,476,706.31 COUNTRYWIDE CREDIT IND INC. O.976 222372104 Q CCR 156,930 6,234,259.20 6,429,422.00 COVANCE INC COVANTA ENERGY CORPORATION O.000 222816100 COVD 149,240 2,333,073.64 3,387,748.00 COVANTA ENERGY CORPORATION O.000 22281103 Q COV 142,700 1,827,746.44 645,004.01 COVENANT TRANSPORT INC CL-A O.000 22284P105 CVTI 5,300 82,928.15 84,588.00 COVENTRY HEALTH CARE INC. O.000 222862104 CVH 91,100 1,292,163.96 1,817,445.01 CRANE CO CREDENCE SYSTEMS CORP O.000 225302108 CMOS 151,200 5,515,630.43 2,807,784.01 CREE INC CREMPTON CORPORATION 2.222 227116100 Q CK 236,717 4,729,653.73 2,130,453.00 CRYOLIFE INC CRYOLIFE INC O.000 228903100 CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. O.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.01 CSC CORP. CTS CORP. O.754 126501105 CTS 98,800 2,434,424,042 1,570,920.00	CORNING INC	0.000	219350105 Q GLW	2,412,519	56,548,1/U.52	21,519,669.47
COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENTRY HEALTH CARE INC. COVENTRY HEALTH CARE INC. CRANE CO CREDENCE SYSTEMS CORP CREE INC CROMPTON CORPORATION CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. CSG CORP. 1.141 1.26408103 Q CSX 367,688 13,812,090.05 12,887,464.33 CTS CORP. CTS CORP. CTS CORP. CTS CORP. 1.750,920.00	CORPORATE EXECUTIVE BOARD CO	0.000	219888102 FXBD	59,550	1,900,434.54	2,185,485.01
COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENTRY HEALTH CARE INC. COVENTRY HEALTH CARE INC. CRANE CO CREDENCE SYSTEMS CORP CREE INC CROMPTON CORPORATION CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. CSG CORP. 1.141 1.26408103 Q CSX 367,688 13,812,090.05 12,887,464.33 CTS CORP. CTS CORP. CTS CORP. CTS CORP. 1.750,920.00	COST PLUS INC	0.000	221485105 CPWM	19,900	735,570.31	527,350.00
COVANCE INC COVANCE INC COVANTA ENERGY CORPORATION COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENANT TRANSPORT INC CL-A COVENTRY HEALTH CARE INC. COVENTRY HEALTH CARE INC. CRANE CO CREDENCE SYSTEMS CORP CREE INC CROMPTON CORPORATION CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. CSG CORP. 1.141 1.26408103 Q CSX 367,688 13,812,090.05 12,887,464.33 CTS CORP. CTS CORP. CTS CORP. CTS CORP. 1.750,920.00	COSTCO WHOLESALE CORP.	0.000		799,385	25,716,533.86	35,476,706.30
COVANCE INC COVANTA ENERGY CORPORATION COVENANT TRANSPORT INC CL-A COVENTRY HEALTH CARE INC. COVENTRY HEALTH CARE INC. CRANE CO CREDENCE SYSTEMS CORP CREE INC CREE INC CROMPTON CORPORATION CROMPTON CORPORATION CROMPTON CORPORATION CROMPTON CORPORATION CREE INC CROMPTON CORPORATION CRY CREE INC CROMPTON CORPORATION CRY	COUNTRYWIDE CREDIT IND INC.	0.976	222372104 Q CCR	156,930	6,234,259.20	6,429,422.09
CREE INC 0.000 225447101 CREE 171,400 5,087,278.00 5,049,444.00 CROMPTON CORPORATION 2.222 227116100 Q CK 236,717 4,729,653.73 2,130,453.00 CRYOLIFE INC 0.000 228903100 CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.00 CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.39 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	COVANCE INC	0.000	222816100 CVD	149,240	2,333,073.64	3,387,748.02
CREE INC 0.000 225447101 CREE 171,400 5,087,278.00 5,049,444.00 CROMPTON CORPORATION 2.222 227116100 Q CK 236,717 4,729,653.73 2,130,453.00 CRYOLIFE INC 0.000 228903100 CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.00 CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.39 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	COVANTA ENERGY CORPORATION	0.000	22281N103 Q COV	142,700	1,827,746.44	645,004.01
CREE INC 0.000 225447101 CREE 171,400 5,087,278.00 5,049,444.00 CROMPTON CORPORATION 2.222 227116100 Q CK 236,717 4,729,653.73 2,130,453.00 CRYOLIFE INC 0.000 228903100 CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.00 CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.39 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	COVENANT TRANSPORT INC CL-A	0.000	22284P105 CVTI	5,300	82,928.15	84,588.00
CREE INC 0.000 225447101 CREE 171,400 5,087,278.00 5,049,444.00 CROMPTON CORPORATION 2.222 227116100 Q CK 236,717 4,729,653.73 2,130,453.00 CRYOLIFE INC 0.000 228903100 CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.00 CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.39 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	COVENTRY HEALTH CARE INC.	0.000	222862104 CVH	91,100	1,292,163.96	1,817,445.00
CREE INC 0.000 225447101 CREE 171,400 5,087,278.00 5,049,444.00 CROMPTON CORPORATION 2.222 227116100 Q CK 236,717 4,729,653.73 2,130,453.00 CRYOLIFE INC 0.000 228903100 CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.00 CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.39 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	CRANE CO	1.560	224399105 Q CR	90,064	1,925,584.43	2,309,240.97
CRYPOLIFE INC 0.000 228903100 CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.00 CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.30 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	CREDENCE SYSTEMS CORP	0.000	225302108 CMOS	151,200	5,515,630.43	2,807,784.01
CRYPOLIFE INC 0.000 228903100 CRY 19,400 540,884.12 582,000.00 CSG SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.00 CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.30 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	CREE INC	0.000	225447101 CREE	171,400	5,087,278.00	5,049,444.00
CSG SYSTEMS INTL. INC. 0.000 126349109 CSGS 104,600 6,280,868.12 4,231,070.00 CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.39 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	CROMPTON CORPORATION	2.222	227116100 Q CK		4,729,653.73	2,130,453.00
CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.39 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	CRYOLIFE INC	0.000	228903100 CRY	19,400	540,884.12	582,000.00
CSX CORP. 1.141 126408103 Q CSX 367,688 13,812,090.05 12,887,464.39 CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	CSG SYSTEMS INTL. INC.		126349109 CSGS	104,600	6,280,868.12	4,231,070.00
CTS CORP. 0.754 126501105 CTS 98,800 2,434,420.42 1,570,920.00	CSX CORP.	1.141	126408103 Q CSX		13,812,090.05	12,887,464.39
CTIDITETE DUADMACETITITATE 0.000 0.000 220678107 CDCT 21.550 602.102.24 774.020.00	CTS CORP.	0.754	126501105 CTS	98,800	2,434,420.42	1,570,920.00
CUDIDID FILMINIACEUTICALD 0.000 2230/010/ CDD1 21,000 092,102.24 //4,930.00	CUBISTS PHARMACEUTICALS	0.000	229678107 CBST	21,550	692,102.24	774,938.00
CUBISTS PHARMACEUTICALS 0.000 229678107 CBST 21,550 692,102.24 774,938.00 CULLEN/FROST BANKERS INC 2.785 229899109 CFR 108,200 3,193,128.67 3,341,216.00	CULLEN/FROST BANKERS INC	2.785	229899109 CFR	108,200	3,193,128.67	3,341,216.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-	- COMMON ST				
Instrument	- COM	COMMON STOCK			
CUMMINS INC.	3.113	231021106 Q CUM	66 490	2,829,085.54	2 562 524 60
CUMMINS INC. CUNO INCORPORATED	0.000	126583103 CUNO	15 800	419,484.48	481 900 00
CURATIVE HEALTH SERVICES INC.	0.000	231264102 CURE	15,800 12,200 1,180,109	83,401.84	481,900.00 164,700.00 34,931,226.40
CVS CORP.	0.777	126650100 Q CVS	1 180 109	42,278,152.20	34 931 226 40
CYGNUS INC.	0.000	232560102 CYGN	17 700	258 495 93	92 925 00
CYMER INC	0.000	232572107 CYMI	17,700 43,300	258,495.93 1,116,669.67	1 157 409 00
CYPRESS SEMICONDUCTOR CORP	0.000	232806109 CY	240 700	6 981 686 98	4 797 151 00
CYTEC INDUSTRIES	0.000	232820109 CT 232820100 Q CYT	240,700 128,200	6,981,686.98 4,399,052.66 6,700,413.05 1,546,450.61 181,641.61 14,482,207.21 9,943,951.50	3 461 400 00
CYTYC COPPODATION	0.000		248,750	6 700 413 05	6 492 375 01
CYTYC CORPORATION D.R. HORTON INC. D&K HEALTHCARE RESOURCES	0.616	232340103 CIIC 23331A109 DHI	94,800	1 546 450 61	2 077 209 00
D.K. HORION INC.	0.175	232861104 DKWD	6,600	1,340,430.01	3,077,208.00
DANA CORP	0.288		5/7 500	14 492 207 21	7 600 525 22
DANAHER CORP	0.132	235811100 Q DCN 235851102 DHR	547,589 267,994	0 0/2 051 50	16 162 710 15
DARDEN RESTAURANTS INC	0.132	237194105 DRI	207,334	5,943,931.30	0 002 502 22
DATASCOPE CORP	0.589	237194105 DRI 238113104 DSCP	234,300	602 926 04	772 276 00
DATASTREAM SYSTEMS INC.	0.000	238113104 DSCP 238124101 DSTM	254,308 22,800 82,500	5,207,634.90 602,826.04 935,397.17 569,601.35 959,043.37 3,608,998.56	773,370.00 500 025 00
DAVOX CORP	0.000	239208101 DAVX	82,500 61,800	535,357.17	509,025.00
DDI CORP	0.000	239208101 DAVX 233162106 DDIC	01,000	050,001.33	920 996 00
DEAN FOODS CO	0.000	242370104 DF	94,400 85,844	2 600 000 56	520,050.00 E 0E4 61E 36
DEERE & CO.	2.015	244199105 Q DE	400 012	21,004,744.32	21,821,835.58
	0.000	244199105 Q DE 247025109 DELL	499,013 F 170 242	125 467 500 50	21,021,033.30
DELL COMPUTER CORP. DELPHI AUTOMOTIVE SYSTEMS CORPORATION		247025109 DELL 247126105 DPH	5,179,343 1,280,586	125,467,508.50 18,273,824.40	140,774,542.73 17,492,804.75
DELPHI AUTOMOTIVE SISTEMS CORPORATION	2.049	24/120105 DPR	1,200,500	10,2/3,024.40	17,492,604.75
DELPHI FINANCIAL GROUP CL-A	0.840	247131105 DFG	13,400 40,600	1 106 166 00	440,220.00
DELIA & PINE LAND CO.	0.883	247357106 DLP	40,000	1,190,100.89	918,778.00
DELIA AIR LINES, INC.	0.341	247337100 DEP 247361108 Q DAL 247850100 DEL	352,743	16,278,306.01	10,321,260.18
DELITIC TIMBER CORP	0.912	24/850100 DEL	12,500	269,004.48	342,500.00
DELUXE CORP.	3.559	248019101 Q DLX	25,874	/50,661.21	1,0/5,840.91
DELPHI FINANCIAL GROUP CL-A DELPHI FINANCIAL GROUP CL-A DELTA & PINE LAND CO. DELTA AIR LINES, INC. DELTIC TIMBER CORP DELUXE CORP. DENDRITE INTERNATIONAL INC.	0.000	248239105 DRTE	38,900	659,172.70	545,767.00
DENISPLY INTERNATIONAL INC.	0.55/	249030107 Q XRAY	110,100	18,273,824.40 467,823.15 1,196,166.89 16,278,306.01 269,004.48 750,661.21 659,172.70 3,960,208.86 17,482,022.93 1,746,952.11	5,527,020.00
DEVON ENERGY CORPORATION	0.517	25179M103 DVN	389,704 98,000	17,482,022.93	15,062,059.62
DEVRY INC.	0.000	251893103 DV	98,000	1,746,952.11	2,788,100.00
DIAGNOSTIC PRODUCTS CORP	0.546	252450101 DP 25247D101 Q DL	29,000	351,968.83	1,274,550.00
DIAL CORP/AZ	0.932	25247D101 Q DL	123,900	2,076,327.26	2,124,884.99
DIEBOLD INC	1.582	253651103 DBD	133,200 14,100	17,482,022.93 1,746,952.11 351,968.83 2,076,327.26 3,956,897.87 380,932.97 436,944.95 460,413.69 164,617.18 752,603.52 2,281,664.51	5,386,608.00
DIGENE CORP	0.000	253752109 DIGE	14,100	380,932.97	415,950.00
DIGEX INC	0.000	253756100 DIGX	244,700	436,944.95	731,653.00
DIGI INTERNATIONAL INC	0.000	253798102 DGII	60,900	460,413.69	387,933.00
DIGITAL INSIGHT	0.000	25385P106 DGIN	7,400	164,617.18	165,464.00
DIGITAL RIVER INC	0.000	25388B104 DRIV	48,500 104,304	752,603.52	772,120.00
DILLARDS INC. CL-A	1.000	254067101 Q DDS	104,304	2,281,664.51	1,668,863.99

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	Instrument - COM	COMMON STOCK			
DIME BANCORP INC.	1.330	25429Q102 DME		7,109,817.86	
DIME COMMUNITY BANCSHARES	2.138	253922108 DCOM	33,100	895,934.96	928,786.00
DIMON INC.	2.777	254394109 DMN	107,400	740,150.43	773,280.00
DIONEX CORP.	0.000	254546104 DNEX	21,500	588,489.99	548,465.00
DIRECT FOCUS INC DISNEY (WALT) CO. DMC STRATEX NETWORKS, INC.	0.000	254931108 DFXI	15,150	275,914.83	472,680.00
DISNEY (WALT) CO.	1.013	254687106 Q DIS	4,004,964	111,089,133.45	82,982,854.08
DMC STRATEX NETWORKS, INC.	0.000	23322L106 STXN	73,800	1,053,988.19	574,164.00
DOCUMENT INC	0 000	256159104 DCTM	23,600	345,183.73	512,592.00
DOLE FOOD COMPANY INC	1.490 0.872 0.000	256605106 Q DOL	107,300	1,936,134.05	2,878,859.00
DOLLAR GENERAL	0.872	256669102 DG	887,016	14,055,784.85	13,216,538.42
DOLLAR TREE STORES INC	0.000	256747106 DLTR	235,350	6,614,844.30	7,274,668.50
DOMINION RESOURCES INC-VA	4.292	25746U109 Q D	571,324 93,000	24,443,344.41	34,336,572.39 3,612,120.01
		257651109 DCI	93,000	2,784,403.31	3,612,120.01
DONNELLEY (R.R.) & SONS CO.	3.233	257867101 O DNY	258,006	8,057,754.69	7,660,198.14
DONNELLY CORP	3.041	257870105 DON	2,300	32,204.24	30,245.00
DORAL FINANCIAL CORP.	1.602	25811P100 DORL	42,800	967,027.59	30,245.00 1,335,788.00
DOVER CORP.	1.456	260003108 O DOV		17,570,133.34	18,997,188.76
DOW CHEMICAL CO	3.966	260543103 Q DOW	512,468 1,888,899	58,000,588.83	63,807,008.23
DONNELLY CORP DORAL FINANCIAL CORP. DOVER CORP. DOW CHEMICAL CO DOW JONES & CO INC DOWNEY FINANCIAL CORP. DPL INC DRESS BARN INC	1.827	260561105 Q DJ	103,941	5,304,630.66	5,688,690.94
DOWNEY FINANCIAL CORP.	0.872	261018105 DSL	35,400	994,204.69	1,460,250.00
DDI. INC	3.903	233293109 O DPL	201,299	4,587,545.43	4,847,279.92
DRESS BARN INC.	0.000	261570105 DBRN		618,568.99	705,282.00
DREYER'S GRAND ICE CREAM INC	0.623	261878102 DRYR	28,200 39,300	1,264,570.56	1,513,443.00
DRIL-OUIP INC	0.000	262037104 DRO	15,700		
DSP GROUP INC.	0.000	23332B106 DSPG	55,800	1,849,794.00	378,370.00 1,297,908.00 12,627,005.00
DST SYSTEMS INC	0.000	233326107 DST	253,300	10,183,515.99	12,627,005.00
DTE ENERGY COMPANY	4.911	233320107 DS1 233331107 O DTE	216,326	7,571,801.28	9,072,712.44
DUANE READE INC	0.000	263578107 Q DIE 263578106 DRD	21,800	7,571,601.26	661,630.00
DUKE ENERGY CORPORATION	2.801	264399106 Q DUK	1,641,568	45,500,930.93	64 447 050 60
	0.000	26483E100 DNB	134,000	45,500,930.93	64,447,959.68 4,730,200.00 695,200.00
DUN & BRADSTREET CORP				2,777,537.86	4,730,200.00
DUPONT PHOTOMASKS INC	0.000	26613X101 DPMI	16,000	849,586.85	695,200.00
DUQUESNE LIGHT COMPANY	8.874	23329J104 Q DQE	89,300	3,288,026.18	1,690,449.00
DVI INC	0.000	233343102 DVI	100	1,645.00	1,720.00
DYCOM INDUSTRIES INC.	0.000	267475101 DY	61,400	1,270,287.89	1,025,994.00
DYNEGY INC	1.176	26816Q101 DYN	938,821	22,471,275.13	23,939,935.48
E I DUPONT DE NEM.	3.293	263534109 Q DD	1,977,579	100,208,434.47	84,066,883.28
E.PIPHANY INC	0.000	26881V100 EPNY	74,200	454,391.43	646,282.00 8,766,824.99
E*TRADE GROUP INC.	0.000	269246104 ET	855,300	14,495,861.89	
EAST WEST BANCORP INC.	0.466	27579R104 EWBC	64,600	14,495,861.89 1,338,711.51 4,869,306.26	1,663,450.00
EASTMAN CHEMICAL CO.	4.510	277432100 Q EMN	94,564	4,869,306.26	3,689,887.28

Inst: EASTMAN KODAK EATON CORP. EATON VANCE CORP. ECOLAB INC EDEN BIOSCIENCE CORPORATION EDISON INTERNATIONAL EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC. EL PASO CORP	0.000 0.000 1.448 0.000 0.000 0.000 1.905	COMMON STOCK 277461109 Q EK 278058102 Q ETN 278265103 EV 278865100 Q ECL 279445100 EDEN 281020107 Q EIX 28139T101 EDMC 281760108 AGE 281766108 EW 28224R101 EFDS 268484102 EAGL	147,400 218,479 6,600 498 982	3,416,459.02 6,710,119.22	13,717,175.84 12,632,064.83 5,240,070.00 8,793,779.75 33,462.00 7,534,628.21 1,900,986.25 7,360,930.50
EASTMAN KODAK EATON CORP. EATON VANCE CORP. ECOLAB INC EDEN BIOSCIENCE CORPORATION EDISON INTERNATIONAL EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC.	frument - COM 6.116 2.365 0.815 1.291 0.000 0.000 1.448 0.000 0.000 0.000 1.905	COMMON STOCK 277461109 Q EK 278058102 Q ETN 278265103 EV 278865100 Q ECL 279445100 EDEN 281020107 Q EIX 28139T101 EDMC 281760108 AGE 281766108 EW 28224R101 EFDS 268484102 EAGL	147,400 218,479 6,600 498 982	11,419,802.05 3,416,459.02 6,710,119.22 33,422.00	12,632,064.83 5,240,070.00 8,793,779.75 33,462.00
EATON CORP. EATON VANCE CORP. ECOLAB INC ECOLAB INC EDEN BIOSCIENCE CORPORATION EDISON INTERNATIONAL EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC.	2.365 0.815 1.291 0.000 0.000 0.000 1.448 0.000 0.000 0.000	278265103 EV 278865100 Q ECL 279445100 EDEN 281020107 Q EIX 28139T101 EDMC 281760108 AGE 28176E108 EW 28224R101 EFDS 268484102 EAGL	147,400 218,479 6,600 498 982	11,419,802.05 3,416,459.02 6,710,119.22 33,422.00	12,632,064.83 5,240,070.00 8,793,779.75 33,462.00
EATON VANCE CORP. ECOLAB INC EDEN BIOSCIENCE CORPORATION EDISON INTERNATIONAL EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC.	0.815 1.291 0.000 0.000 0.000 1.448 0.000 0.000 0.000	278265103 EV 278865100 Q ECL 279445100 EDEN 281020107 Q EIX 28139T101 EDMC 281760108 AGE 28176E108 EW 28224R101 EFDS 268484102 EAGL	147,400 218,479 6,600 498 982	3,416,459.02 6,710,119.22 33,422.00	5,240,070.00 8,793,779.75 33,462.00 7,534,628,21
ECOLAB INC EDEN BIOSCIENCE CORPORATION EDISON INTERNATIONAL EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC.	1.291 0.000 0.000 0.000 1.448 0.000 0.000 0.000	278265103 EV 278865100 Q ECL 279445100 EDEN 281020107 Q EIX 28139T101 EDMC 281760108 AGE 28176E108 EW 28224R101 EFDS 268484102 EAGL	147,400 218,479 6,600 498 982	33,422.00 10 133 865 03	33,462.00 7 534 628 21
EDEN BIOSCIENCE CORPORATION EDISON INTERNATIONAL EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC.	0.000 0.000 0.000 1.448 0.000 0.000 0.000	279445100 EDEN 281020107 Q EIX 28139T101 EDMC 281760108 AGE 28176E108 EW 28224R101 EFDS 268484102 EAGL	6,600 498 982	33,422.00 10 133 865 03	33,462.00 7 534 628 21
EDISON INTERNATIONAL EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC.	0.000 0.000 1.448 0.000 0.000 0.000 1.905	28139T101 EDMC 281760108 AGE 28176E108 EW 28224R101 EFDS 268484102 EAGL	6,600 498,982 52,441 166,650 116,900 29,400	33,422.00 10 133 865 03	33,462.00 7,534,628.21 1,900,986.25 7,360,930.50
EDISON INTERNATIONAL EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC.	0.000 0.000 1.448 0.000 0.000 0.000 1.905	28139T101 EDMC 281760108 AGE 28176E108 EW 28224R101 EFDS 268484102 EAGL	498,982 52,441 166,650 116,900 29,400	10,133,865.03 1,852,616.62 5,345,661.14 1,327,340.36	7,534,628.21 1,900,986.25 7,360,930.50
EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC.	1.448 0.000 0.000 0.000 1.905	28139T101 EDMC 281760108 AGE 28176E108 EW 28224R101 EFDS 268484102 EAGL	52,441 166,650 116,900 29,400	1,852,616.62 5,345,661.14 1,327,340.36	1,900,986.25 7,360,930.50 3,229,947,00
EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EFUNDS CORP EGL, INC.	1.448 0.000 0.000 0.000 1.905	281760108 AGE 28176E108 EW 28224R101 EFDS 268484102 EAGL	166,650 116,900 29,400	5,345,661.14 1,327,340.36	7,360,930.50
EFUNDS CORP EGL, INC.	0.000 0.000 1.905	28176E108 EW 28224R101 EFDS 268484102 EAGL	116,900 29,400	1,327,340.36	3 229 947 00
EGL, INC.	0.000 1.905	28224R101 EFDS 268484102 EAGL	29,400		3,443,341.00
•	1.905	268484102 EAGL		429,021.93	404,250.00
ET DACO CODD			105,600	2,227,516.88	1,473,120.00
EL PASO CORP	0 000	28336L109 EP	1,394,033 50,600	2,227,516.88 50,415,721.24 738,254.00 380,508.15 589,510.66 861,518.72 611,014.70 622,962.66 11,309,874.55 48,569,599,94	62,187,812.12
EL PASO ELECTRIC COMPANY	0.000	283677854 EE	50,600	738,254.00	733,700.00
ELAN CORP PLC-ADR	0.000	284131208 ELN	8,500 22,300	380,508.15	383,010.00
ELANTEC SEMICONDUCTOR INC	0.000	284155108 ELNT	22,300	589,510.66	856,320.00
ELCOR CORPORATION	0.719	284443108 ELK	29,600 27,600	861,518.72	822,584.00
ELECTRO SCIENTIFIC INDS INC.	0.000	285229100 ESIO	27,600	611,014.70	828,276.00
ELECTROGLAS INC.	0.000	285324109 EGLS	19,700	622,962.66	290,969.00
ELECTRONIC ARTS, INC	0.000	285512109 ERTS	286,200	11,309,874.55	17,157,689.99
ELECTRONIC DATA SYSTEMS	0.875	285661104 O EDS	286,200 981,039	48,569,599.94	67,250,223.45
ELECTRONICS BOUTIQUE HLDGS	0.000	286045109 ELBO	12,485	397,322.77	498,650.90
ELECTRONICS FOR IMAGING	0.000	286082102 EFII	12,485 30,000	607,865.79	669,300.00
ELI LILLY & COMPANY	1.426	532457108 O LLY	2,019,020	397,322.77 607,865.79 91,613,746.92 106,709,737.57	158,573,830.79
EMC CORP	0.000	268648102 EMC	4,531,511	106,709,737.57	60,903,507.85
EMCOR GROUP INC	0.000	29084Q100 EME	22,763	880,934.94	1,033,440.20
EMERSON ELECTRIC CO	2.714	291011104 O EMR	847.016	35.581.646.96	48,364,613,60
EMMIS COMMUNICATIONS CL A	0.000	291525103 EMMS	847,016 112,000	2.803.975.71	2.647.680.00
EMULEX CORP	0.000	292475209 EMLX	17.700	577.228.86	699.327.00
ENCAD INC	0.000	292503109 ENCD	17,700 20,700	47.634.53	40.986.00
ENCORE ACQUISITION CO	0.000		35.000	482.625.00	465.850.00
ENCORE WIRE CORP	0.000	292562105 WIRE	35,000 44,100	384 480 75	533 610 00
ENDOCARE INC	0.000	29264P104 ENDO	14,700	234 767 94	263 571 01
ENERGEN CORP.	2.839	29265N108 EGN	30.500	547.431.44	751.825.00
ENERGIZER HOLDINGS INC.	0.000	29266R108 ENR	194 600	3 568 731 54	3 707 130 00
ENERGY EAST CORP.	4.844		226 265	880,934.94 35,581,646.96 2,803,975.71 577,228.86 47,634.53 482,625.00 384,480.75 234,767.94 547,431.44 3,568,731.54 5,237,447.42 87,186.45 1,780,128.45 8,710,471.06 6,132,252.85	4 296 772 35
ENESCO GROUP INC.	0.000	29266M109 EAS 292973104 Q ENC	226,265 13,600	87 186 45	85 679 99
ENGELHARD CORP.	1.445	292845104 O EC	89 904	1 780 128 45	2 488 542 72
ENSCO INTL INC	0.402	292845104 Q EC 268740100 ESV	305 900	8 710 471 06	7 601 615 00
ENTERASYS NETWORKS INC.	0.000		491,900	6,132,252.85	4 353 315 00
ENTERCOM COMMUNICATIONS CORP	0.000	293637104 E1S 293639100 ETM	73,300	3,347,428.46	4,353,315.00 3,665,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	200k			
	Instrument - COM	COMMON STOCK			
ENTERGY CORP.	3.375	29364G103 Q ETR	516,779	14,813,962.99	20,211,226.69
ENZO BIOCHEM INC.	0.000	294100102 ENZ	58,400	1,080,567.79 394,641.68 7,052,112.80 97,652.85	1,372,400.00
ENZON INC	0.000	293904108 ENZN	7,400	394,641.68	416,472.00
EOG RESOURCES INC	0.409	26875P101 EOG	167,084	7,052,112.80	6,534,655.23
EOG RESOURCES INC EPICOR SOFTWARE CORPORATION	0.000	29426L108 EPIC	49,900	97,652.85	74,351.00
EPRESENCE INC.	0.000	294348107 EPRE	73,100	97,652.85 501,627.13 2,499,436.90 4,790,595.17 618,558.08 1,101,005.13	306,289.00
EQUIFAX INC	0.331	294429105 EFX	133,454	2,499,436.90	3,222,914.10
EQUITABLE RESOURCES INC	1.878	294549100 EQT	137,900	4,790,595.17	4,698,253.00
ESCO TECHNOLOGIES INC	0.000	296315104 ESE	27,600	618,558.08	951,924.00
ESS TECHNOLOGY ESTERLINE TECHNOLOGIES CORP ETHAN ALLEN INTERIORS INC.	0.000	269151106 ESST	87,800	1,101,005.13	1,866,628.00
ESTERLINE TECHNOLOGIES CORP	0.000	297425100 ESL	37,700	786,119.09 920,904.78	603,577.00
ETHAN ALLEN INTERIORS INC.	0.384	297602104 ETH	37,900	920,904.78	1,576,261.00
EVEREST RE GROUP LTD.	0.396	G3223R108 RE	108,650	4,258,653.45	7,681,555.00
EVERGREEN RESOURCES INC	0.000	299900308 EVG	18,200	4,258,653.45 659,587.11 811,675.00 24,222,285.09 2,927,595.74	702,702.00
EXAR CORP	0.000	300645108 EXAR	39,300	811,675.00	819,405.00
EXELEON CORP	3.529	30161N101 Q EXC	688,978	24,222,285.09	32,988,266.64
EXPEDITORS INT'L. WASH INC.	0.351	302130109 EXPD	100,700	2,927,595.74	5,734,865.00
EXPRESS SCRIPTS	0 000	302130109 EXPD 302182100 ESRX 30224P101 ESA 30231G102 Q XOM 302712104 FYII 315616102 FFIV 303072102 FTUS 303075105 FDS 303250104 FIC 303726103 FCS 307000109 O FDO	169,600	4,832,120.18	7,930,496.00
EXTENDED STAY AMERICA INC	0.000	30224P101 ESA	187,800	3,174,360.40	3,079,920.00
EXXON MOBIL CORPORATION	2.341	30231G102 Q XOM	13,516,576	335,642,645.19	531,201,436.80
F.Y.I. INCORPORATED	0.000	302712104 FYII	14,500	452,244.04	485,750.00
F5 NETWORKS INC	0.000	315616102 FFIV	22,600	499,080.53	486,804.00
FACTORY 2-U STORES INC	0.000	303072102 FTUS	12,300	491,671.02	246,492.00
FACTSET RESEARCH SYSTEMS INC.	0.457	303075105 FDS	32,500	787,748.17	1,135,875.00
FAIR ISAAC & COMPANY INC.	0.126	303250104 FIC	32,250	1,048,965.23	2,032,394.99
FAIRCHILD SEMICONDUTOR CORP	0.000	303726103 FCS	261,400	6,603,849.79	7,371,480.00
FAMILY DOLLAR STORES	0.800	307000109 Q FDO	350,300	7,739,661.74	10,501,994.00
FASTENAL CO FED. NATL. MTG. ASSN.	0.135	307000109 Q FDO 311900104 FAST	74,900	4,317,003.20	4,975,607.00
FED. NATL. MTG. ASSN.	1.509	313586109 O FNM	2,106,027	96,526,544.77	167,429,146.51
FEDERAL SIGNAL CORP	3.502	313855108 FSS	91,000	1,694,723.99 17,648,782.57	2,026,569.99 20,317,852.12
FEDERATED DEPARTMENT STORES	0.000	31410H101 FD	496,769	17,648,782.57	20,317,852.12
FEDEX CORPORATION	0.000	31428X106 FDX	488,944	17,457,611.34 2,408,384.72	25,366,414.72 2,013,489.00
FEI COMPANY	0.000	30241L109 FEIC	63,900	2,408,384.72	2,013,489.00
FERRO CORP	2.248	315405100 Q FOE 316326107 FNF 316773100 Q FITB	95,950	2,056,109.62	2,475,510.00
FIDELITY NATIONAL FINL INC FIFTH THIRD BANCORP FILENET CORP FINANCIAL FEDERAL CORP. FINISAR CORPORATION FINOVA GROUP INC.	1.612	316326107 FNF	172,700	3,845,467.75	4,282,960.00
FIFTH THIRD BANCORP	1.304	316773100 Q FITB	1,274,929	57,056,769.21 1,129,589.25 2,044,569.11	78,191,395.57
FILENET CORP	0.000	316869106 FILE	56,700	1,129,589.25	1,150,443.00
FINANCIAL FEDERAL CORP.	0.000	317492106 FIF	81,300	2,044,569.11	2,540,625.00
FINISAR CORPORATION	0.000	31787A101 FNSR	45,350	567,823.30	461,209.50
FINOVA GROUP INC.	0.000	317928109 FNV	104,500	567,823.30 378,614.74	63,745.00
			•	•	•

FIRST REPUBLIC BANK FIRST TENNESSEE NATL CORP FIRST VIRGINIA BANKS INC 3.073 337162101 FTN 218.70 FIRST VIRGINIA BANKS INC 3.073 337477103 FVB 90.75 FIRSTFED FINANCIAL CORP 0.000 337907109 FED 33.00 FIRSTWERIT CORPORATION 3.543 337915102 FWERR 176.60 FISERV INC. WISCONSIN 0.000 337738108 FISEV 231.60 FLAGSTAR BANCORP INC 1.987 337930101 FBC 2,241,23 FLEETBOSTON FINANCIAL CORP 3.835 339031018 FIFV 2,241,23 FLEETBOSTON FINANCIAL CORP 3.835 339031010 FLEETBOSTON FINANCIAL CORP 3.835 339031010 FIRST TENDER FLORID ROCK INDS 0.432 339130106 FLIR SYSTEMS INC 0.000 302445101 FILR 19,60 FLOW INTL CORP 0.000 343468104 FLOW FLOW INTL CORP 0.000 343468104 FLOW FLOW CORP. FLORE NEW 1.711 343412102 FLR 197.21 FMC CORP. 0.000 34454P105 FIRST FIRST FIRST FRC 0.000 34491303 FMC 51.17 FMC TECHNOLOGIES INC 0.000 34491310 FFTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344912100 FTS 63,30 FORD MOTOR COMPANY 3.816 345370860 FRX 428,07 FOREST LABORATORIES INC. 0.000 34691705 FST 163,40 FOREST LABORATORIES INC. 0.000 34691305 FRX 428,07 FOREST LABORATORIES INC. 0.000 34691301 FFX 428,07 FOREST CALL CORP. 0.000 346953101 FOR ST 32,90 FORTUNE BRANDS INC. 0.000 346953101 FFX 428,07 FOREST LABORATORIES INC. 0.000 349883101 FFX 428,07 FOREST CALL CORP. 0.000 349883101 FFX 428,07 FOREST LABORATORIES INC. 0.000 349883101 FFX 428,07 FOREST LABORATORIES INC. 0.000 346953109 FOR 32,90 FORTUNE BRANDS INC. 0.000 346953101 FFX 428,07 FOREST LABORATORIES FFX 428,07 FOREST LABORATORIES FFX 428	Cost	Market Value
Instrument - COM		
FIRST MIDWEST BANCORP INC. 2.329 320867104 FMBI 50,75 FIRST REPUBLIC BANK 0.000 336158100 FRC 13,40 FIRST TENNESSEE NATL CORP 2.757 337162101 FTN 218,70 FIRST VIRGINIA BANKS INC 3.073 337477103 FVB 90,75 FIRSTFED FINANCIAL CORP 0.000 337907109 FED 33,00 FIRSTMERIT CORPORATION 3.543 337915102 FMER 176,60 FISERV INC. WISCONSIN 0.000 337738108 FISV 231,60 FISERV INC. WISCONSIN 0.000 337738108 FISV 231,60 FLEETBOSTON FINANCIAL CORP 3.835 339030101 FBC 2.30 FLEETBOSTON FINANCIAL CORP 3.835 339030108 Q FBF 2,241,23 FLEETWOOD ENT. 1.412 339099103 Q FLE 25,70 FLEMING COS 0.432 339130106 Q FLM 67,000 FLORIDA ROCK INDS 0.929 341140101 S FRK 27,60 FLORIDA ROCK INDS 0.929 341140101 S FRK 27,60 FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOW CORP (NEW) 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302449101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 302491101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344912100 FTS 63,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 34691705 FST 1.51,40 FORREST CARPORATION 0.000 346563109 FORR 32,90 FORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 FORMARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FOOSSTLI INC		
FIRST MIDWEST BANCORP INC. 2.329 320867104 FMBI 50,75 FIRST REPUBLIC BANK 0.000 336158100 FRC 13,40 FIRST TENNESSEE NATL CORP 2.757 337162101 FTN 218,70 FIRST VIRGINIA BANKS INC 3.073 337477103 FVB 90,75 FIRSTFED FINANCIAL CORP 0.000 337907109 FED 33,00 FIRSTMERIT CORPORATION 3.543 337915102 FMER 176,60 FISERV INC. WISCONSIN 0.000 337738108 FISV 231,60 FISERV INC. WISCONSIN 0.000 337738108 FISV 231,60 FLEETBOSTON FINANCIAL CORP 3.835 339030101 FBC 2.30 FLEETBOSTON FINANCIAL CORP 3.835 339030108 Q FBF 2,241,23 FLEETWOOD ENT. 1.412 339099103 Q FLE 25,70 FLEMING COS 0.432 339130106 Q FLM 67,000 FLORIDA ROCK INDS 0.929 341140101 S FRK 27,60 FLORIDA ROCK INDS 0.929 341140101 S FRK 27,60 FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOW CORP (NEW) 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302449101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 302491101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344912100 FTS 63,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 34691705 FST 1.51,40 FORREST CARPORATION 0.000 346563109 FORR 32,90 FORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 FORMARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FOOSSTLI INC	3,282,490.39	3,459,404.00
FIRST MIDWEST BANCORP INC. 2.329 320867104 FMBI 50,75 FIRST REPUBLIC BANK 0.000 336158100 FRC 13,40 FIRST TENNESSEE NATL CORP 2.757 337162101 FTN 218,70 FIRST TENNESSEE NATL CORP 0.000 33797103 FVB 90,75 FIRSTSFED FINANCIAL CORP 0.000 337907109 FED 33,00 FIRSTWERIT CORPORATION 3.543 337915102 FMER 176,60 FISERV INC. WISCONSIN 0.000 337738108 FISV 231,60 FISERV INC. WISCONSIN 0.000 337738108 FISV 231,60 FLEETBOSTON FINANCIAL CORP 3.835 339031010 FBC 2.30 FLEETBOSTON FINANCIAL CORP 3.835 339031010 FBC 2.241,23 FLEETWOOD ENT. 1.412 339099103 Q FLE 25,70 FLEMING COS 0.432 339130106 Q FLM 67,000 FLOR SYSTEMS INC 0.000 302445101 FLTR 19,60 FLORIDA ROCK INDS 0.929 341140101 S FRK 27,60 FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOW SERVE CORP. 0.000 343468104 FLOW 14,40 FLUOR CORP (NEW) 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 302491101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344912100 FTS 63,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 34691705 FST 1.51,40 FOREST LABORATORIES INC 0.000 346563109 FORR 32,90 FORMEX INTERNATIONAL INC 0.000 346563109 FORR 32,90 FORMEX RESEARCH INC 0.000 349853101 FWRD 31,50 FORSTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 FORMARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FOOSSIL INC	1,230,500.50	1,268,250.00
FIRST MIDWEST BANCORP INC. 2.329 320867104 FMBI 50,75 FIRST REPUBLIC BANK 0.000 336158100 FRC 13,40 FIRST TENNESSEE NATL CORP 2.757 337162101 FTN 218,70 FIRST VIRGINIA BANKS INC 3.073 337477103 FVB 90,75 FIRSTMERIT CORPORATION 3.543 337997109 FED 33,00 FIRSTMERIT CORPORATION 3.543 337915102 FMER 176,60 FILESTA BANCORP INC 1,987 337930101 FBC 2,30 FLEETBOSTON FINANCIAL CORP 3.835 339030108 Q FBF 2,241,23 FLEETBOOD ENT. 1,412 339099103 Q FLE 25,70 FLENING COS 0.432 339130106 Q FLM 67,00 FLOW INTL CORP 1,412 339099103 Q FLE 25,70 FLOW INTL CORP 1,412 339130106 Q FLM 67,00 FLOW INTL CORP 1,412 FLOW INTL CORP 1,414 FLOW INTL CORP 1,415 FLOOR CORP 1,417 FMC CORP. 1,418 1,419 1,419 1,410 1,410 1,410 1,411 1,411 1,412 1,412 1,412 1,412 1,412 1,412 1,412 1,412 1,413 1,414		67,254,635.85
FIRST MIDWEST BANCORP INC. 2.329 320867104 FMBI 50,75 FIRST REPUBLIC BANK 0.000 336158100 FRC 13,40 FIRST TENNESSEE NATL CORP 2.757 337162101 FTN 218,70 FIRST VIRGINIA BANKS INC 3.073 337477103 FVB 90,75 FIRSTMERIT CORPORATION 3.543 337997109 FED 33,00 FIRSTMERIT CORPORATION 3.543 337915102 FMER 176,60 FILESTA BANCORP INC 1,987 337930101 FBC 2,30 FLEETBOSTON FINANCIAL CORP 3.835 339030108 Q FBF 2,241,23 FLEETBOOD ENT. 1,412 339099103 Q FLE 25,70 FLENING COS 0.432 339130106 Q FLM 67,00 FLOW INTL CORP 1,412 339099103 Q FLE 25,70 FLOW INTL CORP 1,412 339130106 Q FLM 67,00 FLOW INTL CORP 1,412 FLOW INTL CORP 1,414 FLOW INTL CORP 1,415 FLOOR CORP 1,417 FMC CORP. 1,418 1,419 1,419 1,410 1,410 1,410 1,411 1,411 1,412 1,412 1,412 1,412 1,412 1,412 1,412 1,412 1,413 1,414		25,240,973.33 4,965,318.00
FIRST MIDWEST BANCORP INC. 2.329 320867104 FMBI 50,75 FIRST REPUBLIC BANK 0.000 336158100 FRC 13,40 FIRST TENNESSEE NATL CORP 2.757 337162101 FTN 218,70 FIRST VIRGINIA BANKS INC 3.073 337477103 FVB 90,75 FIRSTFED FINANCIAL CORP 0.000 337907109 FED 33,00 FIRSTMERIT CORPORATION 3.543 337915102 FMER 176,60 FILAGSTAR BANCORP INC 1.987 512678 FBC 2,30 FLEETBOSTON FINANCIAL CORP 3.835 339030108 FBC 2,241,23 FLEETBOSTON FINANCIAL CORP 3.835 339030108 FBF 2,241,23 FLEETWOOD ENT. 1.412 339099103 FLE 25,70 FLEMING COS 0.432 339130106 FLM 67,00 FLOWING COS FLOWING COS 0.000 302445101 FLIR 19,60 FLOWIND CORP 0.000 343468104 FLOW FLOW INTL CORP 0.000 343468104 FLOW FLOW INTL CORP 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 302491101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FOORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 345838106 FRX 428,07 FOREST LABORATORIES INC. 0.000 346991705 FST 151,40 FOREST LABORATORIES INC. 0.000 346991705 FST 151,40 FOREST LABORATORIES INC. 0.000 346991705 FST 151,40 FOREST LABORATORIES INC. 0.000 346983100 FORR 32,90 FORWARD AIR CORPORATION 0.000 349882100 FOSSI 32,30 30,000 349882100 349882100 FOSSI 32,30	3,869,563.24	4,965,318.00
FIRST REPUBLIC BANK 0.000 336158100 FRC 13,40 FIRST TENNESSEE NATL CORP 2.757 337162101 FTN 218,70 FIRST YIRGINIA BANKS INC 3.073 337477103 FVB 90,75 FIRSTYTEGINIA BANKS INC 0.000 337907109 FED 33,00 FIRSTSTEED FINANCIAL CORP 0.000 337907109 FED 33,00 FIRSTMERIT CORPORATION 3.543 337915102 FMER 176,60 FISERV INC. WISCONSIN 0.000 337738108 FISV 231,60 FILEGEV INC. WISCONSIN 0.000 337738108 FISV 231,60 FILEGEBOSTON FINANCIAL CORP 3.835 339030108 Q FBF 2,241,23 FILEETBOSTON FINANCIAL CORP 3.835 339030108 Q FIE 25,70 FILEMING COS 0.432 339130106 Q FLM 67,00 FILEMING COS 0.432 339130106 Q FLM 67,00 FILEMING COS 0.000 302445101 FIIR 19,60 FILORIDA ROCK INDS 0.929 341140101 S FRK 27,60 FLOWINTL CORP 0.000 3435468104 FLOW 14,40 FLOWSERVE CORP. 0.000 34354P105 Q FLS 112,30 FILUOR CORP (NEW) 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 302491101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 34691705 FST 151,40 FOREST LABORATORIES INC. 0.000 34691705 FST 151,40 FOREST CLABORATORIES INC 0.000 34691705 FST 151,40 FOREST CLABORATORIES INC 0.000 34691705 FST 151,40 FOREST CLABORATORIES INC 0.000 34691705 FST 151,40 FOREST CREEARCH INC 0.000 346953101 FWRD 33,50 FORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FORSTIL INC. 0.000 349853101 FWRD 31,50 FORSTIL INC. 0.000 349853101 FWRD 31,50	00 246,787.91 50 1,077,320.57	299,778.00
FIRSTFED FINANCIAL CORP	50 1 077 320 57	1,481,392.50
FIRSTFED FINANCIAL CORP	329,584.00	323,610.00 7,930,062.00 4,606,470.00
FIRSTFED FINANCIAL CORP	00 7,016,193.01	7,930,062.00
FIRSTMERIT CORPORATION 3.543 337915102 FMER 176,60 FISERV INC. WISCONSIN 0.000 337738108 FISV 231,60 FILAGSTAR BANCORP INC 1.987 337930101 FBC 2,30 FILEETBOSTON FINANCIAL CORP 3.835 339030108 Q FBF 2,241,23 FILEETWOOD ENT. 1.412 339099103 Q FLE 25,70 FILEMING COS 0.432 339130106 Q FLM 67,00 FILIR SYSTEMS INC 0.000 302445101 FLIR 19,60 FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOW INTL CORP 0.000 34354P105 Q FLS 112,30 FLOW INTL CORP 0.000 34354P105 Q FLS 112,30 FLOW CORP (NEW) 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 34491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 344912100 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344912100 FTS 63,30 FORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 34691705 FST 151,40 FOREST OIL CORP. 0.000 346563109 FORR 32,90 FORTWINE BRANDS INC. 2.525 349631101 C FOR 358,89 FORTWINE BRANDS INC. 2.525 349631101 FWRD 31,50 FORSIL INC. 0.000 349882100 FOSI. 32.30	50 4,064,024.18	4,606,470.00
FISERV INC. WISCONSIN 0.000 337738108 FISV 231,60 FLAGSTAR BANCORP INC 1.987 337930101 FBC 2,30 FLEETBOSTON FINANCIAL CORP FLEETWOOD ENT. 1.412 339099103 Q FLE 25,70 FLEMING COS 0.432 339130106 Q FLM 67,00 FLIR SYSTEMS INC 0.000 302445101 FLIR 19,60 FLORIDA ROCK INDS 0.929 341140101 S FRK 27,60 FLOW INTL CORP 0.000 343468104 FLOW FLOW INTL CORP 0.000 34354P105 Q FLS 112,30 FLUOR CORP (NEW) 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 302491101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FOOTSTAR INC 0.000 345838106 FRX 428,07 FOREST LABORATORIES INC. 0.000 346091705 FST 151,40 FORESTER RESEARCH INC 0.000 349883101 FWRD 31,50 FOOTSUAR INC. 0.000 349883101 FWRD 31,50 FOORSIL INC. 0.000 349883101 FWRD 31,50 FOOSSIL INC. 0.000 349883101 FWRD 31,50	NN 963 3N5 65	
FLAESTAR BANCORP INC 1.96 3.835 339030108 Q FBF 2,241,23 39030108 Q FBF 2,241,23 39030108 Q FBF 2,241,23 39030108 Q FBF 2,241,23 39090103 Q FLE 25,70 FLEMING COS 0.432 339130106 Q FLM 67,00 FLIR SYSTEMS INC 0.000 302445101 FLIR 19,60 FLORIDA ROCK INDS 0.929 341140101 S FRK 27,60 FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOW INTL CORP 0.000 34354P105 Q FLS 112,30 FLUOR CORP (NEW) 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 302491303 FMC 51,17 FOOMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FOOMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FOREST LABORATORIES INC. 0.000 345838106 FRX 428,07 FOREST LABORATORIES INC. 0.000 345838106 FRX 428,07 FOREST OIL CORP. 0.000 346091705 FST 151,40 FOREST RESEARCH INC 0.000 346563109 FORR 32,90 FORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 FORSUL INC. 0.000 349853101 FWRD 31,50 FOSSIL INC. 0.000 349883101 FWRD 32,30	3,205,346.07	4,784,094.00
### FILEETBOSTON FINANCIAL CORP	5,585,759.75	9,801,312.02
FLORIDA ROCK INDS 0.929 341140101 S FRK 27,60 FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOWSERVE CORP. 0.000 34354P105 Q FLS 112,30 FLUOR CORP (NEW) 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302491303 FMC 51,17 FOAMEX INTERNATIONAL INC FOAMEX INTERNATIONAL INC FOOTSTAR INC FOOTSTAR INC FORD MOTOR COMPANY 3.816 FOREST LABORATORIES INC. FOREST OIL CORP. 0.000 344912100 FTS 63,30 FOREST OIL CORP. 0.000 345838106 FRX 428,07 FOREST OIL CORP. 0.000 346563109 FORR 32,90 FORRESTER RESEARCH INC 0.000 349853101 FWRD 31,50 FORSIL INC. 0.000 349853101 FWRD 32,30 32,30	00 49,498.30	46,299.00
CORIDA ROCK INDS	37 65,418,772.64	81,805,150.50
CONTINE BRANDS CORPORATION	00 442,873.63	291,181.00
CONTINE BRANDS CORPORATION	1,089,120.90	1,239,500.00
FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOWSERVE CORP. 0.000 34354P105 Q FLS 112,30 FLUOR CORP (NEW) 1.711 343412102 FLR 197,21 197,21 70.000 302491303 FMC 51,17 FMC CORP. 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 30249U101 FTI 87,99 FMC FOAMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FMC FOOTSTAR INC 0.000 344912100 FTS 63,30 FMC FOREST LABORATORIES INC. 0.000 345838106 FMX 428,07 FMC FOREST OIL CORP. 0.000 346091705 FST 151,40 FMC FOREST OIL CORP. 0.000 346563109 FMC 32,90 FMC FOREST RESEARCH INC 0.000 346563109 FMC 32,90 FMC FMC FMC FMC TORPORATION 0.000 349853101 FMC 31,50 FMC 31,50 FMC 31,50 FMC 31,50 FMC 31,50 FMC 32,30 FMC	288,759.45 00 523,648.79	743,232.00
FLOW INTL CORP 0.000 343468104 FLOW 14,40 FLOWSERVE CORP. 0.000 34354P105 Q FLS 112,30 FLUOR CORP (NEW) 1.711 343412102 FLR 197,21 MC CORP. 0.000 302491303 FMC 51,17 FMC CORP. 0.000 302491101 FTI 87,99 FMC FOAMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FMC FOOTSTAR INC 0.000 344912100 FTS 63,30 FMC FOREST LABORATORIES INC. 0.000 345838106 FMX 428,07 FOREST OIL CORP. 0.000 34691705 FST 151,40 FOREST OIL CORP. 0.000 346563109 FORR 32,90 FORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 FORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FORSTI, INC. 0.000 349882100 FOSSI, 32,30	00 523,648.79	1,009,608.00
FLOWSERVE CORP. 0.000 34354P105 Q FLS 112,30 FLUOR CORP (NEW) 1.711 343412102 FLR 197,21 FMC CORP. 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 30249U101 FTI 87,99 FOOMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 345838106 FXX 428,07 FOREST OIL CORP. 0.000 346091705 FST 151,40 FOORESTER RESEARCH INC 0.000 346563109 FORR 32,90 FORRUME BRANDS INC. 2.525 349631101 Q FO 358,89 FOORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FOORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FOORWARD AIR CORPORATION 0.000 349883100 FOOSI 32,30	148,806.96 00 2,916,474.08 11 7,733,502.54	178,128.00
FMC CORP. 0.000 302491303 FMC 51,17 FMC TECHNOLOGIES INC 0.000 30249U101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FOOTSTAR INC 0.000 344912100 FTS 63,30 FORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 345838106 FRX 428,07 FOREST OIL CORP. 0.000 346091705 FST 151,40 FORRESTER RESEARCH INC 0.000 346563109 FORR 32,90 FORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 FORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FORSSIL INC. 0.000 349882100 FOSI 32,30	00 2,916,474.08	2,988,303.00
FMC TECHNOLOGIES INC 0.000 30249U101 FTI 87,99 FOAMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 FORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 345838106 FRX 428,07 FOREST OIL CORP. 0.000 346091705 FST 151,40 FORESTER RESEARCH INC 0.000 346563109 FORR 32,90 FORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 FORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FOSSIL INC. 0.000 349882100 FOSSI. 32,30	11 7,733,502.54	7,375,691.43
COMMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 COOTSTAR INC 0.000 344912100 FTS 63,30 CORD MOTOR COMPANY 3.816 345370860 F 3,486,11 COREST LABORATORIES INC. 0.000 345838106 FRX 428,07 COREST OIL CORP. 0.000 346091705 FST 151,40 CORTUNE BRANDS INC. 0.000 346563109 FORR 32,90 CORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 COSSIL INC. 0.000 349882100 FOSI. 32,30	70 1,686,373.88	1,571,430.68
COMMEX INTERNATIONAL INC 0.000 344123104 FMXI 25,30 COOTSTAR INC 0.000 344912100 FTS 63,30 CORD MOTOR COMPANY 3.816 345370860 F 3,486,11 COREST LABORATORIES INC. 0.000 345838106 FRX 428,07 COREST OIL CORP. 0.000 346091705 FST 151,40 CORTUNE BRANDS INC. 0.000 346563109 FORR 32,90 CORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 COSSIL INC. 0.000 349882100 FOSI. 32,30	70 1,686,373.88 98 1,553,423.06	1,447,569.10
FORD MOTOR COMPANY 3.816 345370860 F 3,486,11 FOREST LABORATORIES INC. 0.000 345838106 FRX 428,07 FOREST OIL CORP. 0.000 346091705 FST 151,40 FORRESTER RESEARCH INC 0.000 346563109 FORR 32,90 FORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 FORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 FORSSIL INC. 0.000 349882100 FOSI 32,30	134,126.98 00 2,219,827.46	204,930.00
CORD MOTOR COMPANY 3.816 345370860 F 3,486,11 COREST LABORATORIES INC. 0.000 345838106 FRX 428,07 COREST OIL CORP. 0.000 346091705 FST 151,40 CORRESTER RESEARCH INC 0.000 346563109 FORR 32,90 CORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 CORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 COSSIL INC. 0.000 349882100 FOSI. 32,30	2,219,827.46	1,981,290.01
PORTEST LABORATORIES INC. 0.000 345838106 FRX 428,07 PORTEST OIL CORP. 0.000 346091705 FST 151,40 PORTESTER RESEARCH INC 0.000 346563109 FORR 32,90 PORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 PORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 POSSIL INC. 0.000 349882100 FOSI. 32.30	18 73,345,432.50	54,801,774.94
CORRESTER RESEARCH INC 0.000 346563109 FORR 32,90 CORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 CORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 COSSIL INC 0.000 349882100 FOSI 32,30	76 20,738,416.60	35,080,828.20
CORRESTER RESEARCH INC 0.000 346563109 FORR 32,90 CORTUNE BRANDS INC. 2.525 349631101 Q FO 358,89 CORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50 COSSIL INC 0.000 349882100 FOSI 32,30		4,270,994.00
ORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50	0.0 684.163.06	662,606,00
ORWARD AIR CORPORATION 0.000 349853101 FWRD 31,50	97 10.762.434.73	14,208,732.25
COSSIL INC. 0.000 349882100 FOSL 32,30 COSTER WHEELER LTD. 4.705 G36535105 Q FWC 46,20 CPL GROUP INC. 3.971 302571104 Q FPL 348,53 CRANKLIN COVEY CO. 0.000 353469109 FC 58,40	1,224,320.85 00 867,973.33	1,068,480.00
OSTER WHEELER LTD. 4.705 G36535105 Q FWC 46,20 PL GROUP INC. 3.971 302571104 Q FPL 348,53 RANKLIN COVEY CO. 0.000 353469109 FC 58,40	00 867,973.33	678,300.00
PL GROUP INC. 3.971 302571104 Q FPL 348,53 PRANKLIN COVEY CO. 0.000 353469109 FC 58,40	00 951.248.58	235,620.00
TRANKLIN COVEY CO. 0.000 353469109 FC 58,40	38 17.054.633.19	235,620.00 19,657,543.20 352,152.00
	310,071.47	352,152.00
RANKLIN RESOURCES INC 0.737 354613101 O BEN 544,45	19.676.616.62	19,202,786.78
TRED'S INC 0.390 356108100 FRED 44,20	1,309.766.60	1,810,432.00
TREDDIE MAC 1.223 313400301 0 FRE 1,579,14	71,768,510.61	103,276,017.60
FRED 3 INC 0.390 330108100 FRED 44,20 FRED 1,579,14 FREEMARKETS INC 0.000 356602102 FMKT 43,70	71,700,310.01	1,047,489.01

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group -	- COMMON ST	rock			
Instrument -		COMMON STOCK			
FREEPORT MCMORAN CLASS B	0.000	35671D857 FCX	462,386		6,191,348.53
FREMONT GENERAL CORP.	1.023	357288109 FMT	68,600 96,650	324,092.81	536,452.00
FRONTIER AIRLINES INC	0.000	359065109 FRNT	96,650	1,645,093.33	1,643,050.01
FULLER H B CO	1.494	359694106 Q FULL	50,200	1,007,201.95 2,725,156.43	1,444,254.00 4,700,343.88
FURNITURE BRANDS INTERNATIONAL INC.	0.000	360921100 FBN	146,794	2,725,156.43	4,700,343.88
G & K SERV. CL-A	0.216	361268105 Q GKSRA 362553109 GADZ 363576109 Q AJG 364730101 Q GCI 364760108 Q GPS 365558105 Q GDI 366651107 IT	20,200	778,600.64	652,460.00
GADZOOKS INC	0.000	362553109 GADZ	15,800	322,447.98	217,092.00
G & K SERV. CL-A GADZOOKS INC GALLAGHER (ARTHUR) J & CO.	1.507	363576109 Q AJG	157,700	2,783,339.11	5,439,073.00
GANNETT INC	1.368	364730101 Q GCI	550,702	28,523,182.96	37,023,695.46
GAP INC	0.645	364760108 Q GPS	1,812,701	42,468,570.06	25,269,051.95
GARDNER DENVER MACHINERY GARTNER INC-CL A	0.000	365558105 Q GDI	14,800	190,916.12	330,336.00
0.11.11.11.11.11.11.11.11.11.11.11.11.11	0.000	366651107 IT	117,400	1,168,614.07	1,372,406.00
GARTNER INC-CL B	0.000	366651206 IT.B	180,704	2,039,428.60	2,023,884.80
GATEWAY INC.	0.000	367626108 GTW	675,392	1,168,614.07 2,039,428.60 26,254,896.72 6,514,234.42 439,760.79 113,416.67 866,524.81 694,914.40	5,430,151.68
GATX CORP	3.813	361448103 GMT	161,200	6,514,234.42	5,242,224.00
GBC BANCORP/CALIFORNIA	1.627	361475106 GBCB	13,700	439,760.79	404,150.00
GENAISSANCE PHARMACEUTICALS	0.000	36867W105 GNSC	25,000	113,416.67	116,250.00
GENCORP INC	0.850	368682100 Q GY	76,400	866,524.81	1,078,004.00
GENENCOR INTERNATIONAL INC	0.000	368709101 GCOR	61,000	694,914.40	973,560.00
GENERAL COMMUNICATION	0.000	368709101 GCOR 369385109 GNCMA 369550108 Q GD 369604103 Q GE 37034404 Q GIS 370442105 Q GM	45,200	310,749.75	385,556.00 28,591,715.69
GENERAL DYNAMICS CORP.	1.406	369550108 Q GD	359,012	18,984,761.06	28,591,715.69
GENERAL ELECTRIC CO	1.596	369604103 Q GE	19,807,474	450,687,560.06	793,883,557.94
GENERAL MILLS INC	2.115	370334104 Q GIS	872,961	35,490,677.23	45,402,701.60
GENERAL MOTORS CORP	4.115	370442105 Q GM	1,102,152	60,034,037.69	53,564,587.21
GENESCO INC.	0.000	371532102 GCO	117,278	2,528,010.40	2,434,691.28
GENESIS MICROCHIP INC.	0.000	371933102 GNSS	27,680	1,039,021.08	1,830,201.60
GENTA INC	0.000	37245M207 GNTA	16,400	2,528,010.40 1,039,021.08 256,939.78 3,713,347.16	233,372.00
GENTEX CORP.	0.000	371901109 GNTX	148,100	3,713,347.16	3,958,713.00
GENUINE PARTS CO	3.106	372460105 Q GPC	348,464	11,028,248.52	12,788,628.80 1,147,870.00 25,434,514.02
GENUITY INC	0.000	37248E103 GENU	726,500	2,339,201.95 13,408,883.63	1,147,870.00
GENZYME CORP. GEN. DIV.	0.000	372917104 GENZ	424,900	13,408,883.63	25,434,514.02
GEORGIA GULF CORP	1.729	373200203 GGC	31,300	596,412.35 10,475,427.96	579,050.00
GEORGIA PACIFIC	1.810	373298108 Q GP	318,225	10,475,427.96	8,786,192.25
GERBER SCIENTIFIC	3.440	373730100 Q GRB 374276103 GETY	28,500	412,085.56 572,699.98	265,050.00
GETTY IMAGES INC.	0.000	3/42/6103 GETY	34,100	572,699.98	783,618.00
GILEAD SCIENCES INC.	0.000	375558103 GILD	200,600		13,183,431.99
GILLETTE CO	1.946	375766102 Q G	2,172,348	77,037,182.62	72,556,423.20 1,017,374.00
GLATFELTER	4.492	377316104 GLT	65,300	906,587.93	1,017,374.00
GLOBAL PAYMENTS INC-W/I	0.465	37940X102 GPN	35,600	722,086.61 641,240.05	1,224,640.00
GLOBAL POWER EQUIPMENT GROUP	0.000	37941P108 GEG	25,700	641,240.05	387,042.01

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group Instrument	- COMMON ST	OCK COMMON STOCK			
Instrument	- COM	COMMON STOCK			
GLOBESPAN VIRATA INC GOLDEN STATE BANCORP GOLDEN STATE VINTNERS INC-B GOLDEN WEST FINANCIAL CORP GOOD GUYS INC.	0.000	37957V106 GSPN	82,764	1,114,108.99	1,071,793.80
GOLDEN STATE BANCORP	1.529	381197102 GSB	271,100	8,027,075.68	7,089,265.00
GOLDEN STATE VINTNERS INC-B	0.000	38121K208 VINT	8.000	68.370.61	44,000.00
GOLDEN WEST FINANCIAL CORP	0.492	381317106 Q GDW	177,918	6,985,900.60	10,470,474.29
GOOD GUYS INC.	0.000	382091106 GGUY	21,200	400 000 00	04 056 00
		382091106 GGUY 382388106 Q GR	300,952	10,401,181.96	84,376.00 8,011,342.24
GOODRICH CORP. GOODY'S FAMILY CLOTHING INC. GOODYEAR T & R	0.000	382588101 GDYS	41 000	160 100 22	172,200.00
GOODYEAR T & R	2.016	382550101 Q GT	41,000 112,825	5,257,531.85	2,686,363.25
GRACO INC.	1.024	384109104 GGG	32,500	627,136.03	1,269,125.00
		384109104 GGG 384802104 Q GWW	124,179	4,898,869.62	5,960,591.98
GRAINGER W W INC GRANITE CONSTRUCTION INC	1.328	387328107 GVA	97.650	2.061.683.20	2,351,412.00
GRANT PRIDECO INC.	0.000	38821G101 GRP	265,215	2.894.439.83	3,049,972.51
GRANT PRIDECO INC. GREAT ATL & PAC TEA GREAT LAKES CHEMICAL CORP. GREAT DIAINS ENERGY INC.	0.000	390064103 Q GAP	59.600	837.432.75	1,417,288.00
GREAT LAKES CHEMICAL CORP.	1.318	390568103 Q GLK	103,480	3.300.142.01	2,512,494.42
GREAT PLAINS ENERGY INC	6.587	391164100 GXP	127,200	2,894,439.83 837,432.75 3,300,142.01 3,369,467.56	3,205,440.00
GREATER BAY BANCORP	1.609	391648102 GBBK	127,300	3.478.480.08	3.638.234.00
GREENPOINT FINANCIAL	2.797	395384100 GPT	210,800	3,478,480.08 6,790,454.78	7.536.100.00
GREY WOLF INC	0.000		40.700	122.509.72	120.879.00
GRIFFON CORPORATION	0.000	398433102 GFF	40,700 78,840	122,509.72 833,372.76	3,638,234.00 7,536,100.00 120,879.00 1,182,600.00
GROUP 1 AUTOMOTIVE	0.000	398905109 GPI	25,100	411,620.58 193,242.48 1,154,590.93	715,601.00
GSI LUMONICS INC	0.000	36229U102 GSLI	18,100	193 242 48	153 307 00
GTECH HOLDINGS CORP	0.000	400519106 CTK	56,800	1.154.590.93	153,307.00 2,572,472.00 35,059,399.21 424,650.00
GUIDANT CORP.	0.000	401698105 Q GDT	704 004	26,352,914.36	35 059 399 21
GULFMARK OFFSHORE INC	0.000	402629109 GMRK	704,004 15,000	431,973.00	424,650.00
GYMBOREE CORP	0.000	403777105 GYMB	116 000		1 383 880 00
H & R BLOCK INC.	1.431	093671105 Q HRB	116,000 366,402	782,558.20 12,878,509.15	1,383,880.00 16,378,169.42
HAEMONETICS CORP/MASS	0.000	405024100 HAE	24 500		831 040 00
HAIN CELESTIAL GROUP	0.000	405217100 HAIN	24,500 47,300	741,364.17 1,364,774.55	831,040.00 1,298,858.00
HALL KINION & ASSOCIATES INC	0.000	406069104 HAKI	200	1,606.00	1 876 00
HALLIBURTON COMPANY	3.816	406216101 Q HAL	858 056	25,290,561.30	1,876.00 11,240,533.64 201,195.00
HANCOCK FABRICS INC	1.216	409900107 HKF	15 300	124,389.72	201 195 00
HANOVER COMPRESSOR COMPANY	0.000	410768105 HC	166 800	4,904,608.18	4,213,368.01
HARLAND JOHN H CO	1.357	410768105 HC 412693103 Q JH	28 500	573,856.85	629,850.00
HARIFY-DAVIDSON INC	0.221	412822108 O HDI	47,300 200 858,056 15,300 166,800 28,500 567,152 31,500	17 930 774 53	30,802,025.12
HARLEY-DAVIDSON INC HARMAN INTERNATIONAL HARMONIC INC. HARRAH'S ENTERTAINMENT INC.	0.221	412022100 Q HD1 413086109 HAR	307,132	17,930,774.53 634,371.70	1,420,650.00
HABWONIC INC	0.000	413160109 HAR 413160102 HLIT	126,300	1 735 897 56	1,518,126.00
UNDDAU'C FNTEDTATNMENT TMC	0.000	413619107 HET	242,112	1,735,897.56 5,512,763.21	8,960,565.13
HARRIS CORP.	0.655	413875105 Q HRS		6,633,502.04	7,090,524.00
HARSCO CORP	2.915	415864107 O HSC	79,900		
HARTE-HANKS INC.	0.426	416196103 HHS	110,200	2,632,871.11	2,740,570.00 3,104,334.00
IMILE IMINO TIVE.	0.420	110190103 11115	110,200	2,032,071.11	3,104,334.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	Instrument - COM				
HARTFORD FINL SERVICES	1.655	416515104 HIG	719,793	34,461,981.79 4,439,228.51 2,070,277.69	45,224,594.19
HASBRO BRADLEY	0.739	418056107 Q HAS	273,405	4,439,228.51	4,437,363.15
HAWAIIAN ELECTRIC INDS	6.156	419870100 HE	57,000	2,070,277.69	2,295,960.00
HCA INC	0.207	404119109 HCA	57,000 1,410,886	39,829,390.24 2,900,445.37	54,375,546.43 3,250,900.00
HCC INSURANCE HOLDINGS INC.	0.907	404132102 HCC	118,000	2,900,445.37	3,250,900.00
HEALTH MGMT ASSOCIATES CL A	0.000	421933102 HMA	419,475	6,313,337.70 7,428,065.82 17,387,491.81	7,718,340.02 7,633,759.32 16,768,459.50
HEALTH NET	0.000	42222G108 HNT	350,494	7,428,065.82	7,633,759.32
HEALTHSOUTH CORP	0.000	421924101 HRC	1,131,475	17,387,491.81	16,768,459.50
HEARTLAND EXPRESS INC.	0.000	422347104 HTLD	33,100	599,870.11 1,224,569.11	919,187.00
HEIDRICK & STRUGGLES INTL	0.000	422819102 HSII	18,900	1,224,569.11	343,035.00
UPING U T CO	2 020	423074103 Q HNZ	551,672	20,971,054.00 864,866.64	22,684,752.64
HELIX TECHNOLOGY	1.419	423319102 HELX	22,100	864,866.64	498,355.00
HELMERICH & PAYNE, INC	0.898	423452101 Q HP	142,700	4,690,452.36	4,763,326.00
HELMERICH & PAYNE, INC HENRY (JACK) & ASSOCIATES	0.549	423452101 Q HP 426281101 JKHY	121,500	1,459,695.10	2,653,560.00
HENRY SCHEIN INC	0.000				3,435,236.07
HERCULES INCORPORATED	0.000	427056106 Q HPC 427866108 Q HSY 428236103 Q HWP 428291108 HXL 428358105 HIFN 428656102 HIB 431294107 Q HRH 431573104 Q HB 432848109 Q HLT 43357R104 HSP	75,010	2,253,940.05	750,100.00
HERSHEY FOODS CORP.	1.787	427866108 Q HSY	259,853	13,624,625.89	17,592,048.12
HEWLETT-PACKARD CO	1.557	428236103 Q HWP	3,896,825	88,782,254.30	80,040,785.50
HEXCEL CORP	0.000	428291108 HXL	5,500	55,330.00	16,940.00
HI/FN INC.	0.000	428358105 HIFN	2,000	30,900.46	28,940.00
HIBERNIA CORP CL-A	3.147	428656102 HIB	330,500	4,143,582.87	5,879,595.00
HILB ROGAL & HAMIL.	1.248	431294107 Q HRH	18,400	507,983.39	1,031,320.00
HILLENBRAND IND.	1.519	431573104 Q HB	123,100	6,210,492.77	6,803,737.00
HILTON HOTELS CORP.	0.732	432848109 Q HLT	463,306	4,557,397.36	5,059,301.53
HISPANIC BROADCASTING A	0.000	43357B104 HSP	231,100	7,080,124.37	5,893,050.00
HNC SOFTWARE	0.000	40425P107 HNCS	44,600	7,080,124.37 1,097,990.55	918,760.00
HOLLINGER INTERNATIONAL INC	4.700	435569108 HLR	58,900	689,421.55	689,130.00
HOLLYWOOD ENTERTAINMENT CORP	0.000	436141105 HLYW	14,400	207,156.30	205,776.00
HOLOGIC INC.	0.000	436440101 HOLX	21,500	184,690.76	199,735.00
HOME DEPOT INC.	0.392	437076102 Q HD	4,679,136	689,421.55 207,156.30 184,690.76 124,395,585.26 178,031.45	238,682,727.38
HOMESEEKERS.COM INC	0.000	437605108 HMSK	465,500	178,031.45	27,464.50 3,199,105.00 54,348,401.99
HON INDUSTRIES	1.736	438092108 HNI 438516106 Q HON	115,700	2,912,880.71	3,199,105.00
HONEYWELL INTERNATIONAL INC	2.217	438516106 Q HON	1,606,990	72,188,749.52	54,348,401.99
HOOPER HOLMES INC	0.335	439104100 НН	60,600	659,552.29	542,370.00
HORACE MANN EDUCATORS	1.979	440327104 Q HMN	89,000	659,552.29 1,276,426.73 4,416,286.62	1,888,580.00
HORMEL FOODS CORP	1.451	440452100 HRL	231,800	4,416,286.62	6,228,466.00
HOT TOPIC INC	0.000	441339108 HOTT	38,332	1,173,729.33 1,067,780.29	1,203,241.48
HOTEL RESERVATIONS INC - CL A	0.000	441451101 ROOM	37,655	1,067,780.29	1,732,130.00
HOUSEHOLD INTL. INC.	1.518	441815107 Q HI	881,938	37,141,516.11	51,099,487.72
HOVNANIAN ENTERPRISES-A	0.000	442487203 HOV	4,400	37,141,516.11 83,930.00	93,632.00
			,	•	•

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	200K			
	Instrument - COM	COMMON STOCK			
HPL TECHNOLOGIES	0.000	40426C105 HPLA	49,300	569,466.06	880,005.00
HUBBELL INC	4.492	443510201 Q HUB.B	102,700	2,935,035.19	3,017,326.00
HUDSON UNITED BANCORP	3.623	444165104 HU	48,898	1,446,410.52	1,403,372.60
HUFFY CORP	0.000	444356109 HUF	39,900	296,238.60	255,360.00
HUGHES SUPPLY INC.	1.101	444482103 HUG	61,900	1,417,549.70	1,910,853.00
HUMANA INC.	0.000	444859102 HUM	130,974	2,134,474.70	1,544,183.45
HUNT (JB) TRANSPRT SVCS INC	0.000	445658107 JBHT	69,300	1,299,857.61	1,607,760.00
HUNTINGTON BANCSHARES	3.723	446150104 HBAN	173,788	3,670,633.14	2,987,415.71
HUTCHINSON TECH.	0.000	448407106 HTCH	34,500	631,994.57 1,824,916.71	801,090.00
HYPERION SOLUTIONS CORP.		44914M104 HYSL	94,900	1,824,916.71	1,884,714.00
ICN PHARMACEUTICALS	0.895	448924100 Q ICN	223,000 18,300 76,500	6,470,696.93 517,006.80	7,470,500.00 814,350.00
ICU MEDICAL INC.	0.000	44930G107 ICUI	18,300	517,006.80	814,350.00
IDACORP, INC.	4.581	451107106 IDA	76,500	3,515,729.42	3,105,900.00
IDEC PHARMACEUTICALS	0.000	449370105 IDPH	317.200	9.566.211.40	21,864,595.99
IDEX CORPORATION	1.623	45167R104 IEX	54,300	1,531,672.82	1,873,350.00
IDEXX LABS INC.	0.000	45168D104 IDXX	37.700	656,249.34	1,074,827.00
IHOP CORP.	0.000	449623107 IHP	8,000	150,765.42	234,400.00
ILEX ONCOLOGY INC	0.000	451923106 ILXO	17,600 561,817	338,075.31 28,647,200.98	475,904.00
ILLINOIS TOOL WORKS	1.299	452308109 Q ITW	561,817	28,647,200.98	38,046,247.24
IMAGISTICS INTERNATIONAL INC	0.000	45247T104 IGI	10 500	237,558.54	240,825.01
IMATION CORP	0.000	45245A107 IMN	79.100	1,725,309.34	240,825.01 1,706,978.00
IMC GLOBAL INC.	0.615	449669100 Q IGL	304,300	5,778,585.13	3,955,900.00
IMCLONE SYSTEMS	0.000	45245W109 IMCL	2,000	88,975.00	92,920.00
IMCO RECYCLING INC.	0.000	449681105 IMR	700	4,057.55	5,005.01
IMMUNEX CORP	0.000	452528102 IMNX	974,400	4,057.55 18,497,029.60 218,064.56	27,000,624.00
IMMUNOMEDICS INC	0.000	452907108 IMMU	9,900	218,064.56	200,574.00
IMPATH INC	0.000	45255G101 IMPH			663,199.00
IMS HEALTH INC.	0.410	449934108 RX	648,845	759,661.95 11,361,889.74	12,658,965.95
INAMED CORP	0.000	453235103 IMDC	19,600	467,950.00	589,372.00
INCO LTD	0.000	453258402 O N	351 052	7 976 422 05	5,946,820.89
INCYTE GENOMICS, INC.	0.000	45337C102 INCY	144,800	2,712,699.06	2,814,912.01
INDEPENDENCE COMMUNITY BANK	1.757	453414104 ICBC	123,700	2,784,136.56	2,815,412.00
INDYMAC BANCORP INC	0.000	456607100 NDE	135,000	3,748,933.19	3,156,300.00
INFOCUS CORPORATION	0.000	45665B106 INFS	119,300	2,305,068.09	2,626,986.00
INFORMATICA CORP.	0.000	456660102 INFA	25,700	363,393.76	372,907.00
INFORMATION HOLDINGS INC.	0.000	456727106 IHI	44,500	1,344,127.61	1,259,795.00
INFORMATION RESOURCES INC	0.000	456905108 IRIC	41,900	255,675.14	
INFOUSA INC	0.000	456818301 IUSA	86 400	425 567 81	599,616.00
INGERSOLL-RAND CO-A	1.626	G4776G101 O IR	422 615	18 565 673 80	17 669 533 15
INKTOMI CORP	0.000	457277101 INKT	64 200	18,565,673.80 473,838.25	17,669,533.15 430,782.00
THILIONI COIL	0.000	13,2//101 111111	01,200	173,030.23	130,702.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
Instrument	- COM	COMMON STOCK			
INPUT/OUTPUT INC.	0.000	457652105 IO	69,600	1,179,851.55	571,416.00
INPUT/OUTPUT INC. INSIGHT COMMUNICATIONS CO INSIGHT ENTERPRISES INC. INSIGNIA FINANCIAL GROUP INC	0.000	45768V108 ICCI	26,485	560,475.57	639,877.60
INSIGHT ENTERPRISES INC.	0.000	45768V108 ICCI 45765U103 NSIT 45767A105 IFS 457667103 INSUA 457875102 IAAI 45811K208 ICST 458118106 IDTI 45811E103 IEE 45812P107 ISSI 458140100 Q INTC 458372109 INTT	39,200	774,921.82	964,320.00
INSIGNIA FINANCIAL GROUP INC	0.000	45767A105 IFS	9,400	103,630.92	101,520.00
INSITUFORM TECHNOLOGIES CL A	0.000	457667103 INSUA	24,100	476,947.59	616,478.00
INSURANCE AUTO AUCTIONS INC	0.000	457875102 IAAI	500	10,036.85	7,255.00
INTEGRATED CIRCUIT SYSTEMS	0.000	45811K208 ICST	58,500	1,059,155.88	1,321,515.00
INTEGRATED DEVICE TECH INC	0.000	458118106 IDTI	193,400	6,630,815.32	5,142,506.01
INTEGRATED ELECTRICAL SVCS	0.000	45811E103 IEE	10,700	48,201.48	54,784.00
INTEGRATED SILICON SOLUTION	0.000	45812P107 ISSI	23,600	319,687.02	288,864.00
INTEL CORP.	0.254	458140100 Q INTC	13,301,353	294,336,372.12	418,327,551.85
INTER-TEL INC.	0.208	458372109 INTL	24,500	348,579.27	470,890.00
INTERCEPT GROUP INC	0.000	45845L107 ICPT	33,587	1,077,173.06	1,373,708.30
INTERFACE INC	1.069	458665106 IFSIA	48,900	688,552.29	274,329.00
		458683109 INGR	9,300	127,529.61	127,782.00
INTERMAGNETICS GENERAL CORP	0.000	458140100 Q INTC 458372109 INTL 45845L107 ICPT 458665106 IFSIA 458683109 INGR 458771102 IMGC 45881K104 INMT 45884X103 ITMN 460146103 Q IP 460254105 IRF	15,198	362,240.15	393,628.20
INTERMET CORP.	4.776	45881K104 INMT	20.000	90.990.89	67,000.00
INTERMUNE INC	0.000	45884X103 ITMN	21,379	894,626.13	1,053,129.54
INTERNATIONAL PAPER	2.478	460146103 O IP	1,035,335	37,414,463.46	41,775,767.25
INTERGRAPH CORP. INTERMAGNETICS GENERAL CORP INTERMET CORP. INTERMUNE INC INTERNATIONAL PAPER INTERNATIONAL RECTIFIER CORP	0.000	460254105 IRF	131.900	4.429.598.52	4,600,672.00
INTERNATIONAL SPEEDWAY CORPORATION	0.153	460335201 ISCA	97.900	4.534.304.08	3.827.890.00
INTERNATIONAL SPEEDWAY CORPORATION INTERNATL FLAVORS & FRAGRANCES	2.019	459506101 O IFF	97,900 66,056	4,534,304.08 2,672,376.82 3,960,147.12 24,440,266.25 2,155,259.39	1.962.523.76
INTERNET SECURITY SYSTEMS	0.000	46060X107 ISSX	125,600	3.960.147.12	4.026.735.99
INTERPUBLIC GROUP	1 286	460690100 O IPG	815 836	24 440 266 25	24 099 795 46
INTERSIL HOLDINGS CORP	0.000	46069S109 ISIL	815,836 79,700	2.155.259.39	2.570.325.00
INTERNAL FLAVORS & FRAGRANCES INTERNET SECURITY SYSTEMS INTERPUBLIC GROUP INTERSIL HOLDINGS CORP INTERSTATE BAKERIES INTERVOLCE-PRITE INC.	1 158	46072H108 IBC	99 800	1 861 168 37	2 413 164 00
INTERVOICE-BRITE INC.	0.000	461142101 INTV	99,800 34,400	492 002 54	440 320 00
INTL BUS MACH CORP	0.463	461142101 INTV 459200101 Q IBM 459902102 IGT	3 442 434	1,861,168.37 492,002.54 243,582,824.23 4,079,817.77	416 396 816 64
INTL GAME TECHNOLOGY	0.000	459902102 TCT	156 700	4 079 817 77	10,330,610.01
INTL MULTIFOODS CORP	3.347	460043102 IMC	31 200	638,576.36 641,318.46 13,061,176.05	745 680 00
INTRADO INC	0.000	46117A100 TRDO	31,200 23,700	641 318 46	635 160 00
INTUIT INC.	0.000	461202103 INTU	424 027	13,061,176.05	10 140 202 04
INVACARE CORP.	0.148	461202103 INTO 461203101 IVC	55,100	1 470 202 74	1 057 421 00
INVACARE CORP. INVESTMENT TECHNOLOGY GROUP INC	0.000	4614EE10E TTC	68,500	1,479,392.74 1,593,557.57	1,857,421.00 2,676,295.00
		461915100 IFIN	100,300	I,393,337.37	7 224 560 07
INVESTORS FINANCIAL SERVICES CORP IONICS INC	0.120	461915100 IFIN 462218108 ION	105,207	3,300,731.UU 074 260 25	040 040 00
ISIS PHARMACEUTICALS INC	0.000	464330100 TGTD	20,000	5,588,731.00 974,360.25 562,819.20 553,056.23 770,507.37 7,272,549.96	040,040.00
		464330109 ISIP	∠0,800 E0,600	50∠,819.∠U	594,692.00
ITRON INC.	0.000	465741106 ITRI	58,6UU	553,U56.∠3	1,//5,580.00
ITT EDUCATIONAL SERVICES INC	0.000	45068B109 ESI	25,900	7 272 540 26	954,933.00
ITT INDUSTRIES INC	1.188	450911102 ITT	220,588	1,212,549.96	11,442,694.00

JACOBS ENGINEERING GROUP JAKKS PACIFIC INC. 0.000 469814107 JEC 59,500 2,447,092.31 JAKKS PACIFIC INC. 0.000 47012E106 JAKK 46,900 676,726.48 JDA SOFTWARE GROUP INC 0.000 46612K108 JDAS 21,900 415,222.09 JDS UNIPHASE CORP 0.000 46612J101 JDSU 3,977,196 272,899,705.57 JEFFERSON PILOT 2.377 475070108 Q JP 229,682 9,026,063.69 JEFFRIES GROUP INC 0.472 472319102 JEF 24,600 594,580.32 JLG INDUSTIRES, INC. 0.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. 0.000 47758P109 JAS.A 109,700 1,305,700.466 JOHN HANCOCK FINANCIAL SRVCS 0.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS 1.634 478366107 Q JCI 114,196 6,703,647.93 JONES APPAREL GROUP INC 0.000 480074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14 K MART CORP 0.000 482584109 KM 3,795,123 32,719,206.73 K-SWISS INC CL-A 0.180	
INSTRUMENT - COM COMMON STOCK IVAX CORP IVAX CORP IVEX PACKAGING CORP 0.000 465823102 IVX 430,362 9,729,928.40 IVEX PACKAGING CORP 0.000 465855104 IXX 88,500 1,082,957.59 J & J SNACK FOODS CORP 0.000 466032109 JJSF 11,200 202,108.56 J C PENNEY INC 1.858 708160106 0 JCP 849,918 27,265,046.14 JABIL CIRCUIT INC 0.000 466313103 JBL 473,602 13,149,910.98 JACK IN THE BOX INC. 0.000 466367109 JBX 38,100 593,506.25 JACK IN THE BOX INC. 0.000 466367109 JBX 38,100 593,506.25 JACKS PACIFIC INC. 0.000 46612J01 JEC 59,500 2,447,092.31 JAKKS PACIFIC INC. 0.000 46612X108 JDAS 21,900 415,222.09 JDS UNIPHASE CORP 0.000 46612X101 JDSU 3,977,196 272,899,705.57 JEFFERSON PILOT 2,377 475070108 Q JP 229,682 9,026,063.69 JEFFRIES GROUP INC 0.472 472319102 JEF 24,600 594,580.32 JUG INDUSTIRES, INC. 0.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. 0.000 47758P109 JAS.A 109,700 1,305,700.46 JOHN HANCOCK FINANCIAL SRVCS 0.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1,218 478366104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS 1.634 478366107 Q JCI 114,196 6,703,647.93 JONES APPAREL GROUP INC 0.000 48074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. X MAPT CORP	
IVEX PACKAGING CORP	
IVEX PACKAGING CORP	8,667,490.68
JACK IN THE BOX INC. JACOBS ENGINEERING GROUP O.000 469814107 JEC 59,500 2,447,092.31 JAKKS PACIFIC INC. O.000 47012E106 JAKK 46,900 676,726.48 JDA SOFTWARE GROUP INC O.000 46612X108 JDAS 21,900 415,222.09 JDS UNIPHASE CORP O.000 46612J101 JDSU 3,977,196 272,899,705.57 JEFFERSON PILOT 2.377 475070108 Q JP 229,682 9,026,063.69 JEFFRIES GROUP INC O.472 472319102 JEF 24,600 594,580.32 JLG INDUSTIRES, INC. O.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. O.000 47758P109 JAS.A 109,700 1,305,700.46 JOHN HANCOCK FINANCIAL SRVCS O.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS JOHNSON CONTROLS JOHN GRON CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14 K MART CORP	1,681,500.00
JACK IN THE BOX INC. JACOBS ENGINEERING GROUP O.000 469814107 JEC 59,500 2,447,092.31 JAKKS PACIFIC INC. O.000 47012E106 JAKK 46,900 676,726.48 JDA SOFTWARE GROUP INC O.000 46612X108 JDAS 21,900 415,222.09 JDS UNIPHASE CORP O.000 46612J101 JDSU 3,977,196 272,899,705.57 JEFFERSON PILOT 2.377 475070108 Q JP 229,682 9,026,063.69 JEFFRIES GROUP INC O.472 472319102 JEF 24,600 594,580.32 JLG INDUSTIRES, INC. O.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. O.000 47758P109 JAS.A 109,700 1,305,700.46 JOHN HANCOCK FINANCIAL SRVCS O.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS JONES APPAREL GROUP INC O.000 480074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 8 A811,247 135,884,237.14 K MART CORP	273,840.00
JACK IN THE BOX INC. JACOBS ENGINEERING GROUP O.000 469814107 JEC 59,500 2,447,092.31 JAKKS PACIFIC INC. O.000 47012E106 JAKK 46,900 676,726.48 JDA SOFTWARE GROUP INC O.000 46612X108 JDAS 21,900 415,222.09 JDS UNIPHASE CORP O.000 46612J101 JDSU 3,977,196 272,899,705.57 JEFFERSON PILOT 2.377 475070108 Q JP 229,682 9,026,063.69 JEFFRIES GROUP INC O.472 472319102 JEF 24,600 594,580.32 JLG INDUSTIRES, INC. O.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. O.000 47758P109 JAS.A 109,700 1,305,700.46 JOHN HANCOCK FINANCIAL SRVCS O.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS JONES APPAREL GROUP INC O.000 480074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 8 A811,247 135,884,237.14 K MART CORP	22,862,794.19
JACOBS ENGINEERING GROUP JAKKS PACIFIC INC. 0.000 469814107 JEC 59,500 2,447,092.31 JAKKS PACIFIC INC. 0.000 47012E106 JAKK 46,900 676,726.48 JDA SOFTWARE GROUP INC 0.000 46612K108 JDAS 21,900 415,222.09 JDS UNIPHASE CORP 0.000 46612J101 JDSU 3,977,196 272,899,705.57 JEFFERSON PILOT 2.377 475070108 Q JP 229,682 9,026,063.69 JEFFRIES GROUP INC 0.472 472319102 JEF 24,600 594,580.32 JLG INDUSTIRES, INC. 0.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. 0.000 47758P109 JAS.A 109,700 1,305,700.46 JOHN HANCOCK FINANCIAL SRVCS 0.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS 1.634 478366107 Q JCI 114,196 6,703,647.93 JONES APPAREL GROUP INC 0.000 48074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 8 APPAREL GROUP INC 0.000 482584109 KM 3,811,247 135,884,237.14	10,760,237.44
JACOBS ENGINEERING GROUP JAKKS PACIFIC INC. 0.000 469814107 JEC 59,500 2,447,092.31 JAKKS PACIFIC INC. 0.000 47012E106 JAKK 46,900 676,726.48 JDA SOFTWARE GROUP INC 0.000 46612K108 JDAS 21,900 415,222.09 JDS UNIPHASE CORP 0.000 46612J101 JDSU 3,977,196 272,899,705.57 JEFFERSON PILOT 2.377 475070108 Q JP 229,682 9,026,063.69 JEFFRIES GROUP INC 0.472 472319102 JEF 24,600 594,580.32 JLG INDUSTIRES, INC. 0.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. 0.000 47758P109 JAS.A 109,700 1,305,700.46 JOHN HANCOCK FINANCIAL SRVCS 0.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS 1.634 478366107 Q JCI 114,196 6,703,647.93 JONES APPAREL GROUP INC 0.000 48074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 8 APPAREL GROUP INC 0.000 482584109 KM 3,811,247 135,884,237.14	1,049,274.00
JDA SOFTWARE GROUP INC JDS UNIPHASE CORP JDS UNIPHASE CORP JEFFERSON PILOT JEFFERSON PILOT JLG INDUSTIRES, INC. JO-ANN STORES, INC. JOHN HANCOCK FINANCIAL SRVCS JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON CONTROLS JOHNSON CONTROLS JD WARD AND STORES JOHN BANCACK & CO. JOHN GROUP INC JOHN HANCOCK FINANCIAL SRVCS JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON CONTROLS JOHNSON CONTROLS JOHNSON CONTROLS JOHNSON CONTROLS JOHNSON CONTROLS JOHNSON CONTROLS JOHN GROUP INC JOH	3 927 000 00
JEFFERSON PILOT JEFFRIES GROUP INC JEFFRIES GROUP INC JLG INDUSTIRES, INC. JO-ANN STORES, INC. JOHN HANCOCK FINANCIAL SRVCS JOHNSON & JOHNSON JOHNSON & JOHNSON JOHNSON CONTROLS JOHNSO	888,755.00
JEFFERSON PILOT 2.377 475070108 Q JP 229,682 9,026,063.69 JEFFRIES GROUP INC 0.472 472319102 JEF 24,600 594,580.32 JLG INDUSTIRES, INC. 0.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. 0.000 47758P109 JAS.A 109,700 1,305,700.46 JOHN HANCOCK FINANCIAL SRVCS 0.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS 1.634 478366107 Q JCI 114,196 6,703,647.93 JONES APPAREL GROUP INC 0.000 48074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14 K MART CORP	489,465.00
JEFFERSON PILOT 2.377 475070108 Q JP 229,682 9,026,063.69 JEFFRIES GROUP INC 0.472 472319102 JEF 24,600 594,580.32 JLG INDUSTIRES, INC. 0.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. 0.000 47758P109 JAS.A 109,700 1,305,700.46 JOHN HANCOCK FINANCIAL SRVCS 0.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS 1.634 478366107 Q JCI 114,196 6,703,647.93 JONES APPAREL GROUP INC 0.000 48074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14 K MART CORP	34,522,061.28
JLG INDUSTIRES, INC. 0.187 466210101 JLG 40,500 580,629.89 JO-ANN STORES, INC. 0.000 47758P109 JAS.A 109,700 1,305,700.46 JOHN HANCOCK FINANCIAL SRVCS 0.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS 1.634 478366107 Q JCI 114,196 6,703,647.93 JONES APPAREL GROUP INC 0.000 480074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14	10,627,386.16 1,040,826.00
JOHN HANCOCK FINANCIAL SRVCS 0.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS 1.634 478366107 Q JCI 114,196 6,703,647.93 JONES APPAREL GROUP INC 0.000 480074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14 K MART CORP 0.000 482584109 KM 3.795,123 32.719.206.73	1,040,826.00
JOHN HANCOCK FINANCIAL SRVCS 0.750 41014S106 JHF 206,600 8,254,160.42 JOHNSON & JOHNSON 1.218 478160104 Q JNJ 6,175,637 198,523,682.31 JOHNSON CONTROLS 1.634 478366107 Q JCI 114,196 6,703,647.93 JONES APPAREL GROUP INC 0.000 480074103 JNY 165,783 4,212,813.94 JP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14	431,325.00
TP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14 K MART CORP 0.000 482584109 KM 3.795.123 32.719.206.73	784.355.00
TP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14 K MART CORP 0.000 482584109 KM 3.795.123 32.719.206.73	8,532,580.00
TP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14 K MART CORP 0.000 482584109 KM 3.795.123 32.719.206.73	364,980,199.90
JP MORGAN CHASE & CO. 3.741 46625H100 Q JPM 3,811,247 135,884,237.14 K MART CORP 0.000 482584109 KM 3.795.123 32.719.206.73	9,221,327.01
K MART CORP	5,499,022.10
K MART CORP	138,538,828.46
K-SWISS INC CL-A 0.180 482686102 KSWS 47,500 1,446,675.74	20,721,371.58
	1,579,375.00
K2 INC. 0.000 482732104 KTO 25,600 169,411.68	184,576.00
111111111111111111111111111111111111111	42,050.00
KAMAN CORP CL-A 2.820 483548103 KAMNA 30,500 469,726.87	475,800.00
KANSAS CITY SOUTHERN INDS 0.000 485170302 Q KSU 87,400 1,315,015.84	1,234,962.00
KAYDON CORP 2.116 486587108 Q KDN 74,400 1,848,429.54	1,687,392.00
KB HOME 0.748 48666K109 Q KBH 34,847 813,866.09 KEANE INC. 0.000 486665102 KEA 190,900 4,256,823.80	1,397,364.70
	3,441,927.00
KEITHLEY INSTRUMENTS INC 0.887 487584104 KEI 15,900 738,124.64	268,710.00
KELLOGG CO. 3.355 487836108 Q K 553,424 18,994,495.06	16,658,062.39
KELLWOOD CO. 2.665 488044108 KWD 25,100 671,789.16 KELLY SERVICES INC CL-A 4.568 488152208 KELYA 56,300 1,454,706.45 KEMET CORP. 0.000 488360108 KEM 197,000 2,736,766.17	602,651.00
KELLY SERVICES INC CL-A 4.568 488152208 KELYA 56,300 1,454,706.45 KEMET CORP. 0.000 488360108 KEM 197,000 2,736,766.17 KENNAMETAL INC 1,688 489170100 KMT 54,600 1,635,138,20	1,232,407.00
KEMET CORP. 0.000 488360108 KEM 197,000 2,736,766.17	3,496,750.00
KENNAMETAL INC 1.688 4891/0100 KMT 54,600 1,635,138.20	2,100,712.00
KENNETH COLE PRODUCTIONS 0.000 193294105 KCP 15,600 261,433.02	276,120.00
KERR MCGEE CORP. 3.284 492386107 Q KMG 228,864 12,241,026.42	12,541,747.21
KEY ENERGY SERVICES INC 0.000 492914106 KEG 27,400 241,295.40 KEY PRODUCTION COMPANY INC 0.000 493138101 KP 13,500 290,939.56	252,080.00
KEY PRODUCTION COMPANY INC 0.000 493138101 KP 13,500 290,939.56	229,500.00
KEYCORP 4.848 493267108 Q KEY 877,592 21,449,322.07 KEYNOTE SYSTEMS INC 0.000 493308100 KEYN 57,300 481,409.84	21,360,589.26
KEYNOTE SYSTEMS INC 0.000 493308100 KEYN 57,300 481,409.84	-0

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	oup - COMMON ST				
	ent - COM	COMMON STOCK			
KEYSPAN CORPORATION KIMBERLY-CLARK CORP KINDER MORGAN INC. KING PHARMACEUTICALS KIRBY CORP. KLA-TENCOR CORP. KNIGHT RIDDER KNIGHT TRANSPORTATION INC	5.137		182,733		6,331,698.46
KIMBERLY-CLARK CORP	1.872		1,181,578	57,294,515.21	70,658,364.40
KINDER MORGAN INC.	0.359	49455P101 KMI	182,063	6,125,977.61	10,139,088.46
KING PHARMACEUTICALS	0.000	495582108 KG	569,294	19,396,046.86	23,984,356.22
KIRBY CORP.	0.000	497266106 KEX	29,200	621,514.69	804,460.00
KLA-TENCOR CORP.	0.000	482480100 KLAC	230,121	8,962,838.20	11,404,846.31
KNIGHT RIDDER	1.540	499040103 Q KRI	174,205	8,808,570.42	11,311,130.65
KNIGHT TRANSPORTATION INC	0.000	499064103 KNGT	14,100	230,300.00	264,798.00
KOHLS CORP	0.000	500255104 KSS	694,987	28,740,248.46	48,954,884.28
KOPIN CORP	0.000	500600101 KOPN	99,500	1,410,702.23	1,393,000.00
KORN/FERRY INTERNATIONAL	0.000	500643200 KFY	55,600	1,169,902.68	592,140.00
KRAFT FOODS INC - A	1.528	50075N104 KFT	234,500	7,315,124.22	7,980,035.00
KRISPY KREME DOUGHNUTS INC	0.000	501014104 KKD	30,945	699,050.93	1,367,769.00
KROGER CO.	0.000	501044101 KR	1,693,568	29,070,245.56	35,344,764.15
KROLL INC	0.000	501049100 KROL	21,700	535,800.29	327,670.00
KRONOS INC.	0.000	501052104 KRON	30,400	495,910.21	1,470,752.01
KULICKE & SOFFA INDUSTRIES	0.000	501242101 KLIC	81,600	1,318,114.05	1,399,440.00
L-3 COMMUNICATIONS HOLDINGS INC	0.000	502424104 LLL	81,700	5,731,385.20	7,353,000.00
LA-Z-BOY INC.	1.649	505336107 LZB	59,000	822,566.08	1,287,380.00
LABOR READY INC	0.000	505401208 LRW	44,300	183,454.98	226,373.00
LABRANCHE & CO., INC.	0.000	505447102 LAB	128,700	5,082,497.51	4,435,002.00
LACLEDE GROUP HLDG. CO.	5.606	505597104 LG	26,800	558,320.64	640,520.00
LAM RESEARCH CORP	0.000	512807108 LRCX	282,500	6,522,303.91	6,559,650.01
LANCASTER COLONY CORP	2.027	513847103 LANC	73,050	2,132,468.60	2,594,005.50
LANCE INC	4.478	514606102 Q LNCE	28,600	402,941.32	2,594,005.50 408,694.00 2,553,144.00
LAND'S END INC	0.000	515086106 LE	50,900	2,070,938.41	2,553,144.00
LANDAMERICA FINANCIAL GROUP	0.696	514936103 LFG	26,800	941,971.15	769,160.00
LANDRY'S RESTAURANTS INC.	0.536	51508L103 LNY	41,900	656,259.03	781,435.00
LANDSTAR SYSTEM INC.	0.000	515098101 LSTR	8,300	282,657.28	601,833.00
LATTICE SEMICON. CORP.	0.000	518415104 LSCC	237,400	3,994,319.56	4,883,318.00
LAWSON PRODUCTS	2.461	520776105 Q LAWS	11,300	282,374.91	293,800.00
LAWSON SOFTWARE	0.000	520780107 LWSN	18,000	279,599.89	283,500.00
LEAR CORP.	0.000	521865105 LEA	134,500	5,092,443.98	5,129,830.00
LEE ENTERPRISES	1.869	523768109 LEE	78,500	2,630,284.14	2,855,045.00
LEGATO SYSTEMS INC.	0.000	524651106 LGTO	206,200	4,415,502.95	2,674,414.00
LEGG MASON INC.	0.800	524901105 LM	139,200	5,550,002.61	6,957,216.00
LEGGETT & PLATT INC	2.087	524660107 LEG	261,052	5,169,925.65	6,004,196.01
LEHMAN BROTHERS HOLDING	0.419	524908100 Q LEH	488,308	5,169,925.65 20,911,937.90	32,618,974.40
LENDINGTREE INC	0.000	52602Q105 TREE	60,700	344,907.36	358,130.00
LENNAR CORPORATION	0.106	526057104 LEN	116,500	4,214,948.16	5,454,530.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	70.0K			
	Instrument - COM	COMMON STOCK			
LENNOX INTERNATIONAL INC.	3.917	526107107 LII	54,100	921,374.50	524,770.00
LEUCADIA NATIONAL CORP	0.866	527288104 LUK	107,200	3,490,774.09	3,094,864.00
LEXMARK INTERNATIONAL INC.	0.000	529771107 LXK	259,630	12,916,868.88	15,318,170.00
LIBBEY INC	0.918	529898108 LBY	14,800 66,000	473,541.83	483,220.00 2,246,640.00
LIFEPOINT HOSPITALS INC.	0.000	53219L109 LPNT		2,618,735.00	2,246,640.00
LIMITED INC.	2.038	532716107 Q LTD	918,818	14,522,175.42	13,525,000.96
LINCARE HOLDINGS INC.	0.000	532791100 LNCR	212,500	4,361,790.75	6,088,125.00
LINCOLN NATIONAL CORP	2.635	534187109 Q LNC	311,077	12,088,814.61	15,109,009.89
LINDSAY MANUFACTURING CO.	0.723	535555106 LNN	15,100 834,767	347,013.73	292,185.00 32,589,303.69 1,886,336.99
LINEAR TECHNOLOGY CORP	0.409	535678106 LLTC	834,767	28,920,103.84	32,589,303.69
LINES 'N THINGS INC.	0.000	535679104 LIN	73,974 4,400	1,994,654.12 86,412.93	1,886,336.99
LITHIA MOTORS INC - CL A	0.000	536797103 LAD	4,400	86,412.93	91,080.00
LIZ CLAIBORNE	0.904	539320101 Q LIZ	85,908	3,877,233.79	4,273,922.99 34,456,320.99
LIZ CLAIBORNE LOCKHEED MARTIN CORPORATION	0.942	539320101 Q LIZ 539830109 Q LMT	738,297	28,230,526.03	
LOEWS CORP	1.005	540424108 O LTR	404.712	14.048.039.78	22,412,950.55
LOGICVISION INC	0.000	54140W107 LGVN	10,700	98,307.45	136,425.00
LONE STAR STEAKHOUSE & SALOON	3.371	542307103 STAR	41,200	476,026.47	610,996.00
LONE STAR TECHNOLOGIES INC	0.000	542312103 LSS	21,500	98,307.45 476,026.47 957,180.00 2,160,858.94	378,400.00
LONGS DRUG STORES INC	2.395	543162101 Q LDG	94,800	2,160,858.94	2,216,423.98
LONGVIEW FIBRE CO	4.064	543213102 LFB	79,600 220,900	1,089,684.09	940,076.00
LORAL SPACE COMM. (WI)	0.000	G56462107 LOR	220,900		660 401 00
LOUISIANNA PACIFIC	0.000	546347105 Q LPX	72,265	1,160,488.97 30,370,540.00 33,783,952.59	609,916.60
LOWE'S COS	0.172	548661107 Q LOW	1,590,234	30,370,540.00	73,802,759.95
LSI LOGIC CORP	0.000	502161102 LSI	1,234,082	33,783,952.59	19,473,813.99
LTX CORP	0.000	502392103 LTXX 549271104 LZ	97,000	2,522,900.75	2,031,180.00
LUBRIZOL CORP	2.963	549271104 LZ	94,600	2,522,900.75 2,580,058.26	2,031,180.00 3,319,514.00
LUBYS INC.	0.000	549282101 Q LUB	21,200	397,902.99	121,052.00
LUCENT TECHNOLOGIES	0.000	549282101 Q LUB 549463107 LU 550819106 LDL	7,769,869	196,464,897.42	48,872,476.01
LYDALL INC.	0.000	550819106 LDL	42,600	582,843.18	426,000.00
LYONDELL CHEMICAL COMPANY	6.280	552078107 Q LYO	254.400	582,843.18 4,060,203.65	426,000.00 3,645,552.00 14,570,000.00
M&T BANK CORPORATION	1.372	55261F104 MTB	200,000	12,839,579.75	14,570,000.00
MACDERMID INC.	0.472	554273102 MRD	31,000	1,130,781.24	525,450.00
MACROMEDIA INC	0.000	556100105 MACR	138,300	3,189,023.04	2,461,740.00
MACROVISION CORP	0.000	555904101 MVSN	160,000	8,194,226.12	5,635,200.00
MAF BANCORP INC	1.627	55261R108 MAFB	32,800	8,194,226.12 754,710.37 711,888.27 65,264.42 283,575.99	967,600.00
MAGMA DESIGN AUTOMATION	0.000	559181102 LAVA	37,440	711,888.27	1,133,683.20
MAGNA ENTERTAINMENT-CL A	0.000	559211107 MIEC	11,200	65,264.42	78,400.00
MAGNETEK INC	0.000	559424106 MAG	21,200	283,575.99	191,012.00
MANDALAY RESORT GROUP	0.000	562567107 MBG	129,200	2,878,568.73	2,764,880.00
MANHATTAN ASSOCIATES INC	0.000	562750109 MANH	53,300	2,878,568.73 1,674,983.32	1,553,695.01
			•		

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	Instrument - COM	COMMON STOCK			
MANITOWOC COMPANY INC.	2.893	563571108 MTW	26,200	615,605.25	814,820.00
MANOR CARE INC.	0.000	564055101 HCR	201,751	3,821,827.23 5,514,385.76	4,783,516.20
MANPOWER INC	0.593	56418H100 MAN	164,100	5,514,385.76	5,531,811.00
MANUGISTICS GROUP INC.	0.000	565011103 MANU	21,500 14,200	5,514,385.76 364,685.42 372,892,00	453,220.00
MAPURISTICS GROUP INC. MAPINFO CORP MARATHON OIL CORP MARCUS CORPORATION MARKEL CORP MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS.	0.000	565105103 MAPS	14,200	372,032.00	222,798.00
MARATHON OIL CORP	3.066	565849106 Q MRO	472,810	10,237,522.18	14,184,300.01
MARCUS CORPORATION	1.554	566330106 MCS	28,200	477,996.53	399,030.00
MARKEL CORP	0.000	570535104 MKL	5,700		1,024,005.00
MARRIOTT INT'L INC CL-A	0.639	571903202 MAR	465,183	13,623,874.20	18,909,688.94
MARSH & MCLENNAN COS.	1.973	571748102 Q MMC	560,496	41,138,744.60	60,225,295.19
MARSHALL & ILSLEY CORP	1.833	571834100 MI	216,600	11,252,234.58 5,374,334.98	13,706,448.00 4,948,920.00
MARTIN MARIETTA MATERIALS	1.201	573284106 MLM	106,200	5,374,334.98	4,948,920.00
MASCO CORP.	2.204	574599106 Q MAS	804,468	19,098,304.66	19,709,466.01
MASSEY ENERGY CO	0.771	576206106 Q MEE	72.500	711.652.12	1,502,925.00
MASTEC INC	0.000	576323109 MTZ	100,000	2,133,151.36	695,000.00
MATERIAL SCIENCES CORP.	0.000	576674105 MSC	600	8,119.92 259,360.98	6,072.00
MATRIXONE, INC.	0.000	57685P304 MONE	45,400	259,360.98	589,745.99
MATTEL INC.	0.290	577081102 Q MAT	863,274	14,582,197.65 1,574,201.07	14,848,312.80 1,100,750.00
MAVERICK TUBE CORP	0.000	577914104 MVK	85,000	1,574,201.07	1,100,750.00
MAXIM INTGRTD PRDCTS INC.	0.000	57772K101 MXIM	403,796	12,503,652.16	21,203,327.93
MAXIMUS INC	0.000	577933104 MMS	29,439	1,125,467.79	1,238,204.35
MAXTOR CORP	0.000	577729205 MXO	236,400	1,428,843.29	1,498,776.00
MAXWELL TECHNOLOGIES INC	0.000	577767106 MXWL	41,200	306,458.80	403,760.00 15,723,600.16
MAY DEPT STORES	2.541	577778103 Q MAY	425,192	14,924,936.85	15,723,600.16
MAYTAG COMPANY	2.320	578592107 Q MYG	243,276 276,952	7,924,812.01	7,548,854.28
MBIA INC.	1.118	55262C100 Q MBI	276,952	10,711,844.46	14,852,935.76
MBNA CORP	1.022	55262L100 Q KRB	1,273,716	27,946,207.17	44,834,803.20
McCORMICK & CO	2.001	579780206 Q MKC	145,300	4,694,900.48	6,098,241.00
MCAFEE.COM CORPORATION	0.000	579062100 MCAF	16,300	267,679.57	552,733.00 4,402,650.00 992,532.56
MCDATA CORPORATION-A WI	0.000	580031201 MCDTA	179,700	4,497,767.00	4,402,650.00
MCDERMOTT INTERNATIONAL	0.000	580037109 Q MDR	80,891	1,081,032.04	992,532.56
MCDONALDS CORPORATION	0.868	580135101 Q MCD	2,903,872	85,879,558.54	76,865,491.85
MCGRAW HILL INC	1.607	580645109 Q MHP	312,911	13,790,017.12	19,081,312.78
MCKESSON CORP	0.641	58155Q103 Q MCK	486,517	21,381,204.80	18,195,735.81
MDC HOLDINGS INC	0.740	55262L100 Q KRB 579780206 Q MKC 579062100 MCAF 580031201 MCDTA 580037109 Q MDR 580135101 Q MCD 580645109 Q MHP 58155Q103 Q MCK 552676108 MDC	39,633	755,713.03	1,497,731.07
MDU RESOURCES GROUP	3.268	552690109 MDU	129,200	4,445,833.74 4,896,619.16 398,493.84 2,634,950.28 841,423.85	3,636,980.00
MEAD CORPORATION	2.201	582834107 Q MEA	162,933	4,896,619.16	5,033,000.37
MEDCATH CORPORATION	0.000	58404W109 MDTH	19,700	398,493.84	330,565.99
MEDIA GENERAL INC - CL A	1.364	584404107 MEG	53,400	2,634,950.28	2,660,922.00
MEDIACOM COMMUNICATIONS CORP	0.000	58446K105 MCCC	54,500	2,634,950.28 841,423.85	995,170.01
			•	•	•

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM				
MEDICIS PHARMACEUTICAL CORP	0.000	584690309 MRX	29,400 350,474	1,033,424.70	1,898,946.00
MEDIMMUNE INC	0.000	584699102 MEDI	350,474	10,420,994.49	16,244,469.90
MEDTRONIC INC	0.449	585055106 Q MDT	2,490,485	70,185,798.26	127,537,736.84
MEDTRONIC INC MELLON NATIONAL CORP. MEMBERWORKS INC	1.275	58551A108 Q MEL	800,677 15,000	20,900,663.82	30,121,468.76
MEMBERWORKS INC	0.000	586002107 MBRS	15,000	503,869.56	210,150.00
MENTOR CORP/MINN	0.420	587188103 MNTR	25,400	503,869.56 704,146.70 1,675,117.14 1,666,496.27 206,923,849.33 192,816.15 1,420,968.61 7,488,848.07 2,892,011.43	725,424.00
MENTOR GRAPHICS CORP.	0.000	587200106 MENT	114,100	1,675,117.14	2,689,337.00
MERCANTILE BANC.	2.602	587405101 Q MRBK	139,300	1,666,496.27	5,995,472.00
MERCK & CO INC	2.381	589331107 Q MRK	4,523,863	206,923,849.33	266,003,144.39
MERCURY AIR GROUP INC MERCURY COMPUTER SYSTEMS INC MERCURY INTERACTIVE CORP.	0.000	589354109 MAX	32,200	192,816.15	161,000.00
MERCURY COMPUTER SYSTEMS INC	0.000	589378108 MRCY	32,400	1,420,968.61	1,267,164.00
MERCURY INTERACTIVE CORP.	0.000	589405109 MERQ	254,781	7,488,848.07	8,657,458.41
MEREDITH CORPORATION	0.953	589433101 Q MDP	95,087	2,892,011.43	3,389,851.54
MERRILL LYNCH & CO. INC. MESA AIR GROUP INC MESABA HOLDINGS INC	1.227	589405109 MERQ 589433101 Q MDP 590188108 Q MER 590479101 MESA 59066B102 MAIR 591520200 METHA 59156R108 MET 591598107 MXT	1,922,344	74,544,405.74	100,192,569.29
MESA AIR GROUP INC	0.000	590479101 MESA	38,200	332,737.19	287,264.01
MESABA HOLDINGS INC	0.000	59066B102 MAIR	5,000	45,762.28	35,599.99
METHODE ELECTRONICS CL-A	2.500	591520200 METHA	39,100	391,847.68	312,800.00
METLIFE INC	0.631	59156R108 MET	1,140,639	37,388,172.46	36,135,443.53
METRIS COMPANIES INC.	0.155	591598107 MXT	165,500	4,197,221.31	4,255,005.00
METRO ONE TELECOMMUNICATIONS	0.000	59163F105 MTON	24,600	547,918.50 38,704.71 10,656,552.64	744,150.00
MGI PHARMA INC	0.000	552880106 MOGN	2,200	38,704.71	33,616.01
MGIC INVESTMENT CORP	0.162	552848103 Q MTG	208,330	10,656,552.64	12,858,127.60
MICHAELS STORES	0.000	594087108 MIK	65,600	966,666.07 3,259,475.82	2,161,520.00 3,796,792.50
MICREL INCORPORATED	0.000	594793101 MCRL	144,750	3,259,475.82	3,796,792.50
MICROCHIP TECHNOLOGY INC.	0.000	595017104 MCHP	251,201	6,581,003.79	9,731,526.73
MICROMUSE INC.	0.000	595094103 MUSE	33,200	6,581,003.79 394,277.70	498,000.00
MICRON TECHNOLOGY INC	0.000	595112103 Q MU	1,152,165	35,133,958.55	35,717,115.01
MICROS SYSTEMS INC.	0.000	594901100 MCRS	74 500	1 537 036 84	1,869,950.00
MICROSEMI CORP	0.000	595137100 MSCC	78,300	2,344,384.20	2,325,510.00
MICROMUSE INC. MICRON TECHNOLOGY INC MICROS SYSTEMS INC. MICROSEMI CORP MICROSOFT CORP. MICROTUNE INC MID ATLANTIC MEDICAL SERVICES	0.000	594918104 MSFT	10,842,028	557 458 306 93	718 284 355 02
MICROTUNE INC	0.000	59514P109 TUNE	78,800	1,367,342.83	1,848,648.00
MID ATLANTIC MEDICAL SERVICES	0.000	59523C107 MME	60,900	980,703.49 406,318.66	1,382,430.00
MIDAS INC.	2.782	595626102 MDS	23,900	406,318.66	274,850.00
MIDWAY GAMES INC.	0.000	598148104 MWY	73,100	982,464.05	1,097,231.00
MIDWEST EXPRESS HOLDINGS INC	0.000	598148104 MWY 597911106 MEH 598709103 Q MZ 599902103 MLNM 600544100 MLHR	37,000	772,760.19	540,200.03
MILACRON, INC.	0.253	598709103 Q MZ	36,400	584,589.11	575,484.00
MILLENNIUM PHARMACEUTICALS		599902103 MLNM	470,900	14,225,441.20	11,541,758.97
MILLER (HERMAN) INC	0.634	600544100 MLHR	117,200	2,449,290.06	2,772,952.00
MILLICOM INTL CELLULAR S.A.	0.000	L6388F102 MICC	39,600	957,312.60	481,140.00
MILLIPORE CORPORATION	0.724	601073109 Q MIL	60,040	957,312.60 3,315,220.90	3,644,428.00
		~	,		

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON SI	OCK			
Insti	rument - COM	COMMON STOCK			
MINERALS TECHNOLOGIES INC	0.214	603158106 MTX	43,900	1,532,160.14	2,047,496.00
MINN MINING & MFG CO	0.214 2.030	604059105 O MMM		62,538,504.42	88,444,722.00
MIPS TECHNOLOGIES INC CL B	0.000	604567206 MIPSB	78,100 1,409,236	62,538,504.42 2,208,961.31 26,422,343.87	623,238.00 22,575,960.68 539,856.00 1,280,817.00
MIRANT CORP	0.000	604675108 MIR	1,409,236	26,422,343.87	22,575,960.68
MOBILE MINI INC.	0.000 4.286	60740F105 MINI	13,800 54,900	398,268.00 1,383,185.68	539,856.00
MODINE MANUFACTURING CO	4.286	607828100 MODI	54,900	1,383,185.68	1,280,817.00
MOHAWK INDUSTRIES INC.	0.000	608190104 MHK	96,700	2,029,738.36	5,306,896.00
MOLEX INC	0.323	608554101 MOLX	283,196	9,083,089.78	8,764,916.19
MONACO COACH CORPORATION MONOLITHIC SYSTEM TECHNOLOGY MONTANA POWER CO MOODY'S CORPORATION	0.000	60886R103 MNC	54,150	2,029,738.36 9,083,089.78 776,250.02 147,874.00 7,541,051.72	5,306,896.00 8,764,916.19 1,184,260.50 220,420.00 1,221,300.00
MONOLITHIC SYSTEM TECHNOLOGY	0.000	609842109 MOSY	10,700	147,874.00	220,420.00
MONTANA POWER CO	0.000	612085100 MTP	212,400	7,541,051.72	1,221,300.00
MOODY'S CORPORATION	0.451	615369105 MCO	136,710	2,769,112.49	5,449,260.59
MOOG INC. CL A	0.451 0.000	615394202 MOG.A	22,650	459,560.23	493,770.00
MORGAN STANLEY DEAN WITTER & COMPAN	NY 1.644	617446448 O MWD	2.198.964	99.014.729.19	123.010.046.17
MOTOROLA INC	1.065	620076109 Q MOT	4,700,084	116,168,102.61	70,595,261.90
MOVIE GALLERY INC	0.000	624581104 MOVI	9.700	233.497.16	236,292.00
MPS GROUP INC	0.000	553409103 MPS	332.000	1.947.003.11	2.370.480.00
MORGAN STANLEY DEAN WITTER & COMPAND MOTOROLA INC MOVIE GALLERY INC MPS GROUP INC MRO SOFTWARE INC MSA INDUSTRIAL DIRECT CO-A MTR GAMING GROUP INC MUELLER INDUSTRIES INC. MURPHY OIL CORP MUITIAL RISK MANAGEMENT LTD	0.000	55347W105 MROI	22.500	7,541,051.72 2,769,112.49 459,560.23 99,014,729.19 116,168,102.61 233,497.16 1,947,003.11 799,231.63 523,794.07 270,453.23 1,212,718.47 3,491,847.63 891,649.15 325,268.96 7,652,943.24 648,817.32	526,050.00
MSA INDUSTRIAL DIRECT CO-A	0.000	553530106 MSM	32,000	523.794.07	632,000.00
MTR GAMING GROUP INC	0.000	553769100 MNTG	17.900	270.453.23	286.400.00
MUELLER INDUSTRIES INC.	0.000	624756102 MIJT	44.600	1.212.718.47	1.482.950.00
MURPHY OIL CORP	1.784	624756102 MLI 626717102 Q MUR 628351108 MM 628464109 Q MYE	89.500	3.491.847.63	7.521.580.00
MURPHY OIL CORP MUTUAL RISK MANAGEMENT LTD MYERS INDUSTRIES INC.	0.547	628351108 MM	41.100	891.649.15	300.030.00
MUTUAL RISK MANAGEMENT LTD MYERS INDUSTRIES INC. MYLAN LABS	1 758	628464109 O MYE	23 430	325 268 96	319 819 50
MYLAN LABS	0.426	628530107 O MYL	268.200	7.652.943.24	10.057.500.00
MYRIAD GENETICS INC	0.000	62855J104 MYGN	12 213	648,817.32	642,892.32
NABORS INDUSTRIES	0.000	629568106 NBR	12,213 1,157,037	21 122 717 20	20 721 000 21
NASH FINCH CO.	1.157	631158102 NAFC	18 900	343 431 07	587 790 00
NASSDA CORP	0.000	CO1 FOM 101 NOTES	18,900 34,940	581 919 23	785 800 60
NATIONAL CITY CORP	4.035	635405103 Q NCC 63545P104 NCF	1 243 190	32,860,724.73	587,790.00 785,800.60 36,350,875.61 10,579,195.00
NATIONAL COMMERCE FINANCIAL	2.371	63545D104 NCF	418 150	8,825,839.43	10 579 195 00
NATIONAL FUEL & GAS	4.089	636180101 O NFG	145,700	3 605 805 44	3 598 790 00
NATIONAL INSTRUMENTS CORP.	0.000	636518102 NATI	71,800	1 969 499 92	2 689 628 00
NATIONAL PRESTO INDS INC	7.207	637215104 NPK	6,500	242 578 58	180 375 00
		637640103 NSM	306 920	8,825,839.43 3,605,805.44 1,969,499.92 242,578.58 8,132,149.02 6,262,302.67 186,283.13 923,486.66 3,404,172.04 1,006,324.60	9 450 066 80
NATIONAL SEMICONDUCTOR CORP. NATIONAL-OILWELL INC.	0.000	637071101 NOI	306,920 208,700	6 262 302 67	4 301 307 00
NATURES SUNSHINE PRODS INC.	1.107	639027101 NATR	200,700	186 283 13	265 324 00
NAUTICA ENTERPRISES INC.	0.000	639089101 NAUT	22,600 38,200	923 486 66	488 578 00
NAVISTAR INTL. CORP.	0.000	63934E108 NAV	119,822	3 404 172 04	4 732 060 00
NBTY INC.	0.000	628782104 NBTY	111,700	1 006 324 60	1 306 890 00
INDII INC.	0.000	020/02104 ND11	111,700	1,000,324.00	1,300,050.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	g - COMMON ST	OCK			
Instrumen		COMMON STOCK			
NCO GROUP INC.	0.000	628858102 NCOG	76,800	1,645,349.86	1,758,720.00
NCR CORPORATION	0.000	62886E108 NCR	141,712	4,564,348.72	5,223,504.32
NDC HEALTH CORP	0.463	639480102 NDC	33,000	821,526.11	1,140,150.00 3,203,317.00 571,923.01 1,529,440.01
NEIMAN MARCUS GROUP INC-CLASS A		640204202 NMG.A	103,100	3,409,390.85	3,203,317.00
NEOFORMA INC	0.000	640475505 NEOF	19,620	170,952.36	571,923.01
NETEGRITY INC	0.000	64110P107 NETE	79,000	1,475,332.81	1,529,440.01
NETIQ CORP	0.000	64115P102 NTIQ		978,289.39	1,120,562.80
NETWORK APPLIANCE INC.	0.000	64120L104 NTAP	615,927	978,289.39 14,254,324.41	13,470,323.50
NETWORK EQUIPMENT TECH. INC.	0.000	641208103 NWK	1,300 304,550	13,348.88 3,249,411.41	1,120,562.80 13,470,323.50 7,085.00 7,872,617.50
NETWORKS ASSOCIATES INC.	0.000	640938106 NETA	304,550	3,249,411.41	7,872,617.50
NEUBERGER BERMAN INC	0.683	641234109 NEU	147,400	6,483,996.94	6,470,860.00
NETWORKS ASSOCIATES INC. NEUBERGER BERMAN INC NEW ENGLAND BUSINESS SERVICE NEW YORK COMMUNITY BANCORP NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWFIELD EXPLORATION COMPANY	4.177	643872104 NEB	147,400 13,300	3,249,411.41 6,483,996.94 388,924.85 4,654,727.79 13,279,814.79 20,874,715.59	254,695.00
NEW YORK COMMUNITY BANCORP	2.798	649445103 NYCB	205,100	4,654,727.79	4,690,637.00
NEW YORK TIMES CO. CL A	1.156	650111107 Q NYT	399,431 705,941	13,279,814.79	17,275,390.76
NEWELL RUBBERMAID INC.	3.046	651229106 Q NWL	705,941	20,874,715.59	19,462,793.37
NEWFIELD EXPLORATION COMPANY NEWMONT MNG. CORP. NEWPORT CORP NEXTEL COMMUNICATIONS CL-A	0.000	651290108 NFX	43,100 272,713	929,691.08	1,530,481.00 5,211,545.43
NEWMONT MNG. CORP.	0.627	651639106 Q NEM	272,713	929,691.08 6,364,249.26	5,211,545.43
NEWPORT CORP	0.103	651824104 NEWP	76,300 1,497,098	1,817,176.75 42,269,450.11	1,471,064.00 16,408,194.07
NEXTEL COMMUNICATIONS CL-A	0.000	65332V103 NXTL	1,497,098	42,269,450.11	16,408,194.07
NIAGARA MOHAWK HOLDINGS INC	0.000	653520106 NMK	110,949	1,599,840.27	1,967,125.77
NICOR INC.	4.226	654086107 Q GAS 654106103 Q NKE	30,998	953,541.11	1,290,756.71
NIKE INCCL B	0.853	654106103 Q NKE	516,694	24,992,156.88	1,290,756.71 29,058,870.58
NISOURCE INCORPORATED	5.030	65473P105 Q NI 646025106 NJR	268,060	5,014,918.29	6,181,463.59 847,080.00 4,319,496.00 19,621,711.24
NJ RESOURCES CORP. COMMON	3.846	646025106 NJR	18,100	602,988.19	847,080.00
NOBLE AFFILIATES INC	0.453	654894104 NBL	122,400 576,431	3,013,374.96 15,283,962.12	4,319,496.00
NOBLE DRILLING CORP.	0.000	655042109 NE	576,431	15,283,962.12	19,621,711.24
NORDSON CORP	2.120	655663102 NDSN	94,500	2,512,895.15	2,495,744.99
NORDSTROM INC	1.779	655664100 Q JWN	94,500 93,044	2,342,943.14	1,882,280.12
NORFOLK SOUTHERN CORP.	1.309	655844108 O NSC	518,451	10,902,121.94	9,503,206.84
NEXTEL COMMUNICATIONS CL-A NIAGARA MOHAWK HOLDINGS INC NICOR INC. NIKE INCCL B NISOURCE INCORPORATED NJ RESOURCES CORP. COMMON NOBLE AFFILIATES INC NOBLE DRILLING CORP. NORDSON CORP NORDSON CORP NORDSTROM INC NORFOLK SOUTHERN CORP. NORTEL NETWORKS CORP. HOLDING CO. NORTH FORK BANK NORTHERST ITILITIES	0.000	655844108 Q NSC 656568102 Q NT 659424105 NFB	9,556,613	10,902,121.94 191,165,336.86	2,495,744.99 1,882,280.12 9,503,206.84 71,674,597.50 9,099,555.49
NORTH FORK BANK	2.625	659424105 NFB	284.450	6,562,908.77	9.099.555.49
NORTH FORK BANK NORTHEAST UTILITIES NORTHERN TRUST CORP NORTHROP GRUMMAN CORP. NORTHWEST NATURAL GAS CO. NORTHWESTERN CORPORATION NOVELL INC NOVELLUS SYSTEMS INC.	2.836	664397106 NU	286,700	5,665,590.24	5,054,521.00
NORTHERN TRUST CORP	1.129	664397106 NU 665859104 NTRS	445,103	21.578.591.48	26.804.102.67
NORTHROP GRUMMAN CORP.	1.587	666807102 O NOC	190,442	12,964,977.02 677,431.81 597,494.24 4,043,383.59	19,198,458.01
NORTHWEST NATURAL GAS CO.	4.941	667655104 NWN	190,442 25,600	677.431.81	652,800.00
NORTHWESTERN CORPORATION	6.033	668074107 NOR	27,400	597,494.24	576,770.00
NOVELL INC	0.000	670006105 NOVL	431,168	4.043.383.59	1.979.061.12
NOVELLUS SYSTEMS INC.	0.000	670008101 NVLS	236,784	8,179,712.16	9,341,128.80
NOVEN PHARMACEUTICALS INC	0.000		23 000	421 841 23	408 250 00
NRG ENERGY INC.	0.000	629377102 NRG	23,000 29,400	421,841.23 451,801.60	408,250.00 455,700.00
NKG ENEKGI INC.	0.000	0293//102 NKG	∠9, 4 00	431,801.60	455,/00.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Froup - COMMON ST	200K			
	ment - COM	COMMON STOCK			
NSTAR CO.	4.593	67019E107 NST	101,800	4,189,920.94	4,565,730.00
NUCOR CORP	1.284	670346105 Q NUE	213,729	10,177,894.93 305,070.30 228,700.44 9,987,296.41	11,319,087.82 243,000.00 175,380.00
NUEVO ENERGY COMPANY	0.000	670509108 NEV	213,729 16,200	305,070.30	243,000.00
NUEVO ENERGY COMPANY NUI CORP NVIDIA CORP NVR INC NYFIX INCORPORATED O'CHARLEYS INC O'REILLY AUTOMOTIVE INC. OAK TECHNOLOGY INC	4.135	629431107 NUI	7,400	228,700.44	175,380.00 19,213,679.98
NVIDIA CORP	0.000	67066G104 NVDA	287,200	9,987,296.41	19,213,679.98
NVR INC	0.000	62944T105 NVR	7,800	468,046.74	1,591,200.00
NYFIX INCORPORATED	0.000	670712108 NYFX	83,800	1,935,835.29	1,677,676.00 455,345.98 2,893,165.10
O'CHARLEYS INC	0.000	670823103 CHUX	24,600	432,219.28	455,345.98
O'REILLY AUTOMOTIVE INC.	0.000	686091109 ORLY	79,330		
OAK TECHNOLOGY INC	0.000	671802106 OAKT	56,800	528,838.06	781,000.00
OAKLEY INC.	0.000	673662102 00	23,700	296,157.07 15,340,729.92	385,361.99
OCCIDENTAL PETROLEUM CORP.	3.769	674599105 Q OXY	667,540	15,340,729.92	385,361.99 17,709,836.22
OCEAN ENERGY INC	0.833	67481E106 OEI		5,258,466.97	7,034,880.00
OCEANEERING INT'L. INC.	0.000	675232102 OII	47,910	913,279.00 1,663,429.65	1,059,769.20
ODYSSEY HOLDINGS CORP	0.565	67612W108 ORH	98,100	1,663,429.65	1,736,370.00
OFFICE DEPOT INC OFFSHORE LOGISTICS OGE ENERGY CORP OHIO CASUALTY CORP. OLD REPUBLIC INT'L CORP.	0.000	676220106 ODP	543,609 73,700	7,657,740.40	10,078,510.85
OFFSHORE LOGISTICS	0.000	676255102 OLOG	73,700	1,586,611.51	1,308,912.00
OGE ENERGY CORP	5.762	670837103 OGE	144,500	3,8/0,098.∠⊥	3,335,060.00
OHIO CASUALTY CORP.	0.000	677240103 Q OCAS	112,900	1,204,378.96 5,995,463.27	1,812,045.00
OLD REPUBLIC INT'L CORP.	2.142	680223104 ORI	248,600	5,995,463.27	6,963,286.00
OLIN CORP	4.956	680665205 Q OLN	92,400	1,910,094.50	1,491,336.00
OM GROUP, INC.	0.785	670872100 Q OMG	23,600	1,910,094.50 521,450.13	1,562,084.00
OMI CORPORATION	0.000	Y6476W104 OMM	73,800	547,389.36 649,604.55 22,484,037.40	293,724.00
OMNICELL INC	0.000	68213N1U9 OMCL	81,600	649,604.55	726,240.00
OMNICOM GROUP	0.895	681919106 OMC	359,898	22,484,037.40	32,156,886.29
OMNOVA SOLUTIONS INC	0.000	682129101 OMN	39,000	277,520.30	265,200.00
ON ASSIGNMENT INC	0.000	682159108 ASGN	39,000 2,500	66,217.09	265,200.00 57,425.00
ONEOK INC.	3.475	682680103 Q OKE	118 800	1 837 764 65	2,119,391.99
ONMICARE INC.	0.361	681904108 OCR	186,800	1,837,764.65 3,885,527.59	4,647,584.00
OPTIMAL ROBOTICS CORP.	0.000	68388R208 OPMR	29,600	3,885,527.59 764,162.37 116,224,578.02 146,725.10 792,400.15	1,049,319.98
ORACLE SYS. CORP.	0.000	68389X105 ORCL	11,168,926	116,224,578.02	154,242,868.05
ORATEC INTERVENTIONS INC	0.000	68554M108 OTEC	27,000	146,725.10	174,690.00
ORBITAL SCIENCES CORP.	0.000	685564106 ORB	205,100	792,400.15	847,063.00
ORGANOGENESIS INC.	0.000	685906109 ORG	205,100 24,100	792,400.15 285,697.73	115,680.00
ORTHODONTIC CENTERS OF AMER		68750P103 OCA	47,800	835,033.24	1,457,900.00
ORTHOLOGIC CORP	0.000	607E0T107 OT CC	47,800 110,000		
OSHKOSH B'GOSH CL-A	0.572	688222207 O GOSHA	30,200	904,453.83	1,266,588.00
OSHKOSH TRUCK CORPORATION	0.717	688239201 OTRKB	26,700	957.975.35	1.301.625.00
OSTEOTECH INC	0.000	688582105 OSTE	100	1.996.88	555.00
OUTBACK STEAKHOUSE INC	0.000	689899102 OSI	175,450	904,453.83 957,975.35 1,996.88 5,061,974.89	6,009,162.50

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON ST	OCK			
Instrument	- COM	COMMON STOCK			
OVERSEAS SHIPHOLDING GROUP	2.666		86,100	2,117,115.98	1,937,250.00
OVERTURE SERVICES INC OWENS & MINOR INC. OXFORD HEALTH PLANS	0.000	69039R100 OVER	71,660	1,801,809.82	2,538,913.80
OWENS & MINOR INC.	1.513	690732102 Q OMI	34,800	467,941.29	643,800.00 4,801,301.98
OXFORD HEALTH PLANS	0.000	691471106 OHP	159,300	4,070,834.60	4,801,301.98
OXFORD INDUSTRIES INC.	3.559	691497309 OXM	10,500 59,119	278,137.87	247,800.00
OXFORD INDUSTRIES INC. P.F.CHANGS CHINA BISTRO INC	0.000	69333Y108 PFCB		2,098,205.50	2,796,328.70
PACCAR INC	1.828 2.781	693718108 Q PCAR	73,682 144,400	3,290,004.90	4,835,012.83
PACIFIC CENTURY FINL CORP	2.781	694058108 BOH	144,400	3,290,004.90 3,576,525.65 18,461,566.64	3,738,516.00
PACIFIC GAS & ELEC. CO. PACIFIC SUNWEAR OF CALIFORNIA INC.	0.000	69331C108 Q PCG	778,416	18,461,566.64	4,835,012.83 3,738,516.00 14,976,723.84 1,995,442.40
PACIFIC SUNWEAR OF CALIFORNIA INC.	0.000	694873100 PSUN	97,720	2,184,270.33	1,995,442.40
PACIFICARE HEALTH SYSTEM	0.000	695112102 PHSY	68,400	4,223,607.38	1,094,400.00
PACKAGING CORP OF AMERICA	0.000	695156109 DKG	205 600	3 953 867 54	3,731,640.00
PACTIV CORPORATION	0.000	695257105 PTV	194,904	5,657,704.93	3,459,546.00
PALL CORPORATION	2.826	696429307 O PLL	97,222	2,268,415.20	2,339,161.32
PALM, INC	0.000	696642107 PALM	748,262	2,268,415.20 12,948,769.32	2 903 256 56
PANERA BREAD CO	0.000	69840W108 PNRA	38,263	1.127.217.18	1.991.206.52
PAPA JOHN'S INTERNATIONAL	0.000	698813102 PZZA	16.200	505.680.81	445.176.00
PARADYNE NETWORKS INC	0.000	69911G107 PDYN	93.000	312.762.08	362.700.00
PACIFIC SUNWEAR OF CALIFORNIA INC. PACIFICARE HEALTH SYSTEM PACKAGING CORP OF AMERICA PACTIV CORPORATION PALL CORPORATION PALM, INC PANERA BREAD CO PAPA JOHN'S INTERNATIONAL PARADYNE NETWORKS INC PARAMETRIC TECHNOLOGY CORP PAREXEL INT'L CORP. PARK ELECTROCHEMICAL CORP. PARK PLACE ENTERTAINMENT CORPORATION	0.000	699173100 PMTC	327.377	1,127,217.18 505,680.81 312,762.08 3,521,524.86	2.556.814.37
PAREXEL INT'L CORP	0.000	699462107 PRXL	94,500	1,845,895.24 673,493.75 7,714,826.90	1,356,075.00
DARK FI.FCTROCHEMICAI. CORD	0.909	700416209 PKE	29,150	673 493 75	769,560.00
PARK PLACE ENTERTAINMENT CORPORATION	0.000	700690100 PPE	654 600	7 714 826 90	6 002 682 00
DADKED-HANNIEIN CODD	1.568	701094104 O DH	191 953	7 795 576 78	8 353 462 23
DATUMADE CTODES INC	0.000	701071101 Q FII	67 200	1 /11 077 66	1 650 610 00
DATINA OTI C CAC CODD	0.581	70322AIUI PIMK	21 100	1,411,977.00 417 010 E1	500 250 00
DATTEDON DENTAL COMPANY	0.000	703224105 POG	124 000	2 002 041 20	500,230.00 E 07E 310.00
PARK PLACE ENTERTATION PARKER-HANNIFIN CORP. PATHMARK STORES INC PATINA OIL & GAS CORP PATTERSON DENTAL COMPANY PATTERSON-UTI ENERGY INC DAYAR CORD	0.000	703412100 PDCU	124,000	3,093,941.29	3,0/3,319.99
PAYER GODD	0.000	70401101 PIEN	130,300	2,501,219.74	5,177,155.00
TAMAR CORT.	0.000	70422/IU/ PAR	40,500	17 627 142 22	5/5,100.00
PAYCHEX INC	1.262	70432010/ PAIX	017,85 4	17,037,143.32	21,532,211.89
PAYLESS SHOESOURCE INC	0.000	700416209 PKE 700690100 PPE 701094104 Q PH 70322A101 PTMK 703224105 POG 703412106 PDCO 703481101 PTEN 704227107 PXR 704326107 PAYX 704379106 PSS 69325Q105 PCTI 704549104 BTU 705107100 PECS 705324101 PDX 705906105 PEGS 707051108 PENX 709323109 PZL 709631105 Q PNR 709668107 PME 711030106 Q PGL	51,300	2,///,429.54	412 (46 00
PC-TEL INC	0.000	69325Q105 PCTI	42,600	445,100.89	413,646.00
PEABODY ENERGY CORP	1.418	704549104 BTU	7,500	218,076.42	211,425.00
PEC SOLUTIONS INC	0.000	705107100 PECS	16,600	333,055.83	624,326.00
PEC SOLUTIONS INC PEDIATRIX MEDICAL GROUP INC. PEGASUS SOLUTIONS	0.000	705324101 PDX	29,000	1,019,824.39	983,680.00
PEGASUS SOLUTIONS	0.000	705906105 PEGS	66,900	832,529.73	949,980.00
PENFORD CORP.	1.927	707051108 PENX	3,800	36,366.66	47,310.00
PENNZOIL-QUAKER STATE COMPANY	0.692	709323109 PZL	126,804	1,400,619.04	1,832,317.80
PENTAIR INC.	1.972	709631105 Q PNR	87,300	2,041,321.71	3,187,323.00
PENTON MEDIA INC	1.916	709668107 PME	27,600	881,843.94	172,776.00
PEOPLES ENERGY CORP	5.378	711030106 Q PGL	24,477	804,877.88	928,412.60

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
Instrument	- COM	COMMON STOCK			
PEOPLESOFT INC	0.000	712713106 PSFT	564,426	17,388,108.66	22,689,925.20
PEP BOYS MM & J	1.574	713278109 Q PBY 713409100 PBG 71343P200 Q PAS 713448108 Q PEP 71366Q101 PRGN	95,100	851,694.39	1,630,965.00
PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC	0.340	713409100 PBG	392,200	8,678,564.18 5,974,503.73	9,216,699.99 5,285,110.20 165,928,216.50 378,165.02
PEPSIAMERICAS INC	0.289	71343P200 Q PAS	382,979	5,974,503.73	5,285,110.20
PEPSICO INC.	1.191	713448108 Q PEP	3,407,850	91,606,940.03	165,928,216.50
PEREGRINE SYSTEMS INC.	0.000	71366Q101 PRGN	25,500	449,110.93	378,165.02
PERFORMANCE FOOD GROUP COMPANY	0.000	713755106 PFGC	71,482	1,602,662.89	2,514,021.94
PERFORMANCE TECHNOLOGIES INC	0.000	71376K102 PTIX	48,700	624,277.22	648,684.00
PERICOM SEMICONDUCTOR CORP	0.000	713831105 PSEM	33,500	1,176,704.76	2,514,021.94 648,684.00 485,750.00 3,095,978.11 1,641,798.00
PERKIN ELMER INC	0.799	714046109 O PKT	88 406	2,021,142.49	3,095,978.11
PERRIGO CO.	0.000	714290103 PRGO	138,900	1,038,419.81	1,641,798.00
PETSMART INC	0.000	716768106 PETM	27,900	229,554.97	274,536.00
PFIZER INC.	1.104	716768106 PETM 717081103 Q PFE	12,890,277	229,554.97 238,955,134.85	513,677,538.45
PHARMACEUTICAL PRODUCT DEVELOPMENT INC.	0.000			1,502,431,52	2.758.143.15
PHARMACIA CORPORATION	1.266	71713U102 PHA	85,365 2,700,948	1,502,431.52 105,826,783.48	2,758,143.15 115,195,432.19 627,828.00 3,854,725.20 776,826.00 1,076,717.40 214,025,049.01
PHARMACOPEIA INC	0.000	71713B104 PCOP	45,200	716,968.15	627.828.00
PHELPS DODGE CORP.	0.000	71713B104 PCOP 717265102 Q PD 717528103 PHLY	118,973	716,968.15 6,345,752.50	3.854.725.20
PHILADELPHIA CONS HLDG CO	0.000	717528103 PHLY	20,600	644,183.82	776,826.00
PHILADELPHIA SUBURBAN CORP.		718009608 PSC	47.748	568.255.72	1,076,717.40
PHILADELPHIA SUBURBAN CORP. PHILIP MORRIS COS	5.060	718009608 PSC 718154107 Q MO	4.667.940	140.537.916.60	214.025.049.01
PHILLIPS PETROLEUM	2 389	718507106 O P	810 261	36 649 429 66	48 826 327 85
	1.376	718507106 Q P 718592108 PVH	810,261 107,500	1.363.293.82	1.171.750.00
PHILLIPS-VAN HEUSEN PHOENIX TECHNOLOGIES LTD PHOTON DYNAMICS INC	0 000	719153108 PTEC	24 500	440 956 51	285 180 00
PHOTON DYNAMICS INC	0.000	719364101 PHTN	24,500 24,500	841 687 74	1 118 425 00
PHOTRONICS INC.	0.000	719405102 PLAB	26,200	615 123 01	821 370 00
PICO HOLDINGS INC	0.000	60226620E DTCO	8,000	92 902 74	100 000 00
	4.301		31,700	875 771 79	1 134 860 00
		720100103 INT 720279108 PIR	132 200	1 705 188 90	2 292 348 00
PIER 1 IMPORTS INC/DEL PINNACLE ENTERTAINMENT, INC.	0.000	723456109 PNK	31,700 132,200 21,100	140,537,916.60 36,649,429.66 1,363,293.82 440,956.51 841,687.74 615,123.01 92,902.74 875,771.79 1,705,188.90 310,937.43	127 233 00
PINNACLE SYSTEMS	0.000	723481107 PCLE	75,800	1,292,595.69	2,292,348.00 127,233.00 601,852.00 2,452,954.04 4,774,515.47 337,820.00 22,201,935.21
PINNACLE WEST CAPITAL CORP	3.823	723484101 O PNW	58,613	2,036,921.09	2 452 954 04
PIONEER NATURAL RESOURCES CO.	0.000	723787101 Q FNW 723787107 PXD	247,898	3,374,974.42	4 774 E1E 47
PIONEER STANDARD ELECTRONICS	0.000	723767107 PAD 723877106 PIOS	26,600	428,941.36	227 020 00
PITNEY-BOWES, INC.	3.084	724479100 Q PBI	590,320	22,485,671.98	22 201 025 21
PITTSTON BRINK'S GROUP	0.452	725701106 O PZB	230,340	5 014 404 14	5 250 800 00
PIXELWORKS INC	0.452	725701106 Q PZB 72581M107 PXLW	238,000 21,400	150 801 50	343 684 00
PLACER DOME INC.	0.916	72501M107 PALW 725906101 Q PDG	469,102	6 901 725 61	5 117 902 90
PLAINS RESOURCES INC.	0.000	725906101 Q PDG 726540503 PLX	38,400	0,901,123.01 007 220 07	0/15 002 00
			30,400 46 700	007,448.87	243,U23.39 1 107 200 00
PLANTRONICS INC.	0.000	/2/4931U0 PLI 72012D100 DVV	46,700	1,129,400.76	1,19/,388.00
PLAYTEX PRODUCTS INC	0.000	72813P100 PYX	104,300	5,014,494.14 452,824.52 6,901,725.61 807,228.87 1,129,460.76 998,455.38	1,016,925.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
Inst	rument - COM	COMMON STOCK			
PLEXUS CORP	0.000	729132100 PLXS	83,300	2,408,545.36	2,212,448.00
PMC-SIERRA INC	0.000	69344F106 PMCS	230,000	8,330,988.75	4,889,800.00
PMI GROUP INC.	0.238	69344M101 PMI	88,550	3,444,119.05	5,933,735.50
PNC FINANCIAL SERVICES GROUP	3.416	693475105 Q PNC	549,577	27,957,115.87	30,886,227.40
POGO PRODUCING CO	0.456	730448107 PPP	66,400	2,004,509.16	1,744,328.00
POLARIS INDUSTRIES INC.	1.731	731068102 PII	32,359	1,248,532.57	1,868,732.25
POLYCOM INC.	0.000	73172K104 PLCM	168,100		5,727,166.97
POLYMEDICA CORP	0.000	731738100 PLMD	15,300	615,298.28	253 980 00
POLYONE CORPORATION	2.551	73179P106 POL	85,700	903 468 02	5,727,166.97 253,980.00 839,860.00
POPE & TALBOT INC	4.210	732827100 POP	21,300	903,468.02 307,051.25	303,525.00 648,024.00 1,295,944.00 4,940,573.00 1,059,776.00
POSSIS MEDICAL INC	0.000	737407106 POSS	37,200	326,462.77	648.024.00
POTLATCH CORP.	2.046	737628107 O PCH	44,200	1,595,180.73	1.295.944.00
POTOMAC ELECTRIC POWER	4.430	737679100 POM	218,900	5,857,550.80	4 940 573 00
POWER INTEGRATIONS INC	0.000	739276103 POWI	46,400	884,978.81	1 059 776 00
POWER ONE INC.	0.000	739308104 PWER	157,860	10,666,183.57	1,643,322.59
POWERWAVE TECHNOLOGIES	0.000	739363109 PWAV	217,200	3,565,731.67	3,753,216.01
PPG INDUSTRIES INC.	3.248	693506107 O PPG	425,974		
PPL CORPORATION	3.041	69351T106 Q PPL	294,248	7,364,220.33	10.254.542.80
PRAXAIR INC.	1.230	74005P104 O PX	295,966	12,112,248.16	16.352.121.50
PRE-PAID LEGAL SVCS	0.000	740065107 PPD	22,800	514,302.35	499.320.00
PRECISION CASTPARTS CORP	0.424	740189105 PCP	112,600	3,902,178.76	3.180.950.00
PRECISION DRILLING CORP	0.000	74022D100 PDS	20,500	483,753.45	529.310.00
PRENTISS PROPERTIES TRUST	7.796	740706106 PP	25,000	677,814.44	686,250.00
PRESIDENTIAL LIFE	1.945	740884101 PLFE	29,000	677,814.44 581,740.00	596,240.00
PRI AUTOMATION INC	0.000	69357H106 PRIA	20,200	358,756.60	413,090.00
PRICE COMMUNICATIONS CORP	0.000	741437305 PR	64,000	1,230,131.49	1,221,760.00
PRIDE INTERNATIONAL INC.	0.000	741530102 PDE	357,400	6,780,547.45	5,396,740.00
PRIMA ENERGY CORP	0.000	741901201 PENG	12,600	279,858.00	22,031,375.28 10,254,542.80 16,352,121.50 499,320.00 3,180,950.00 529,310.00 686,250.00 413,090.00 413,090.00 1,221,760.00 5,396,740.00 274,050.00 923,780.00 99,220.00 379,331.39 2,449,116.95
PRIME HOSPITALITY CORP	0.000	741917108 PDO	83,600	1,212,280.75	923,780.00
PRIME MEDICAL SVCS INC	0.000	74156D108 PMSI	20,500	98,575.50	99,220.00
PRIME MONEY MARKET ACCOUNT	0.000	IT-JAC IT-JA	379,331	98,575.50 379,331.39	379,331.39
PRIME MONEY MARKET ACCOUNT	0.000	IT-PIM IT-PI	2,449,116	2,449,117.00	2,449,116.95
PRIME MONEY MARKET ACCOUNT	0.000	IT-LOR IT-LO	4,588,846	4,588,846.64	4,588,846.72
PRIME MONEY MARKET ACCOUNT	0.000	IT-DUN IT-DU	205,182	205,182.49	205,182.46
PRIME MONEY MARKET ACCOUNT	0.000	IT-DAV IT-DA	5,573,293	5.573.293.07	5,573,293.15
PRIME MONEY MARKET ACCOUNT	0.000	IT-FUL IT-FU	504,830	504,830.69	504,830.83
PRIME MONEY MARKET ACCOUNT	0.000	IT-NEX IT-NE	495 710	485 710 67	485,710.67
PRIORITY HEALTHCARE CORPORATION	0.000	74264T102 PHCC	45,800	783,710.61 146,719,760.56 1,177,627.40	1,611,702.00
PROCTER & GAMBLE CO	1.920	742718109 O PG	2,594,047	146,719,760.56	205,266,939.11
PROFIT RECOVERY GROUP INTERNATIONAL		743168106 PRGX	46,500	1,177,627.40	378,975.00
	_ 0.000		10,000	1,1,0210	3.0,3.3.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON ST	OCK			
Instrumen		COMMON STOCK			
PROGRESS ENERGY, INC PROGRESS SOFTWARE PROGRESSIVE CORP PROTECTIVE LIFE CORP PROTEIN DESIGN LABS INC PROVIDENT BANKSHARES CORPORATION	4.708	743263105 Q PGN	346,413	12,450,156.09	15,598,977.39
PROGRESS SOFTWARE	0.000	743312100 PRGS	38,400	314,620.05	663,552.00 11,426,376.89 3,908,443.01
PROGRESSIVE CORP	0.187	743315103 PGR	76,533	314,620.05 8,376,982.61 3,102,248.70	11,426,376.89
PROTECTIVE LIFE CORP PROTEIN DESIGN LABS INC PROVIDENT BANKSHARES CORPORATION	1.935	743674103 PL	135,100	3,102,248.70	3,908,443.01
PROTEIN DESIGN LABS INC	0.000	74369L103 PDLI	200,700	5,915,065.21	6,582,960.01
PROVIDENT BANKSHARES CORPORATION	3.292	743859100 PBKS	43,735	1,000,129.72	1,062,760.50
PROVIDENT FINANCIAL GROUP	3.653	743866105 PFGI	107,300	3,483,020.81	2,819,844.00
PROVIDIAN FINANCIAL CORP W/I	3.380	74406A102 PVN	1,385,921	43,658,852.70	4,920,019.58
PROVINCE HEALTHCARE COMPANY	0.000	743977100 PRHC	26,300	3,483,020.81 43,658,852.70 953,703.18 1,566,442.43 2,131,516.50	811,618.00
PROXIM INC	0.000	744284100 PROX	69,300	1,566,442.43	687,456.00
PRUDENTIAL FINANCIAL INC	0.000	744320102 PRU	77,100	2,131,516.50	2,558,949.00
PSS WORLD MEDICAL INC.	0.000 2.862	69366A100 PSSI		439,014.61	557,328.00
PUBLIC SERVICE CO OF N MEX	2.862	69349H107 PNM	101,900	2,679,637.20	2,848,105.00
PUBLIC SVC ENTERPRISES	5.119	744573106 Q PEG	455,340	15,859,301.71	557,328.00 2,848,105.00 19,210,794.60 3,673,142.00
PUGET ENERGY INC	8.405	745310102 Q PSD	455,340 167,800	4,206,074.30	3,673,142.00
PULTE HOMES, INC.	0.358	745867101 O PHM	40,788	1,024,323.71	1,821,999.95
OLOGIC CORPORATION	0.000	747277101 OLGC	187,270		
ORS CORPORATION	0.000	74726X105 ORSI	187,270 14,600	9,031,114.44 902,724.90 155,791.02	8,335,387.69 205,860.00
OUAKER CHEM CORP	3.980		8,900	155,791.02	183,340.00
OUALCOMM INC	0.000	747525103 OCOM	8,900 1,560,192	86.718.384.47	78,789,696.03
QUANEX CORP	2.261	747620102 NX	21 700	606,714.04	614,110.00 2,507,374.99 5,237,245.00 14,707,721.00
OUANTA SERVICES INC.	0.000	74762E102 PWR	21,700 162,500	6,258,331.82	2.507.374.99
OUANTUM CORPORATION- DLT & STORAGE	0.000	747906204 DSS	531,700	6,516,648.88	5,237,245.00
OUEST DIAGNOSTICS INC	0.000	74834L100 DGX	205,100	9,731,466.57	14.707.721.00
OUESTAR CORP	2.874		152,100	3.507.207.92	3.810.105.00
OUTCKSTLVER INC	0.000	74838C106 ZOK	42.100	950,835.35	724.120.00
QUINTILES TRANSNATIONAL CORP.	0.000	748767100 OTRN	88,970	2,703,436.79	1 427 968 49
OUOVADX INC	0.000	~	23,295	284 455 65	724,120.00 1,427,968.49 213,149.25
OWEST COMMUNICATIONS INTL.	0.000 0.353	749121109 O	23,295 3,530,460	137 300 208 00	49,885,399.79
R.H. DONNELLEY CORP.	0.000	74955W307 O RHD	10 600	284,455.65 137,300,208.00 288,620.51	307,930.00 11,665,360.00 539,970.00 7,984,319.10 323,150.00
R.J. REYNOLDS TOBACCO HOLDINGS INC.	6.216	76182K105 RJR	10,600 207,200	6,488,099.20	11 665 360 00
RACING CHAMPIONS CORP	0.000	750069106 RACN	43,900	138,162.09	539 970 00
RADIAN GROUP INC.	0.186	750236101 RDN	185,898	5,613,158.36	7 984 319 10
RADIANT SYSTEMS INC	0.000	750250101 RBN	20 100	620,203.43	323 150 00
RADIO ONE INC CL-D	0.000	75040P405 ROIAK	19,000	292,082,44 8,944,523.32 849,227.07 57,825.75 554,365.77 1,439,652.19	342 190 00
RADIO ONE INC CLID	0.730	750438103 Q RSH	320,450	8.944 523 32	9.645 544 99
RADISYS CORPORATION	0.000	750459109 RSYS	14,600	849 227 07	287 036 00
RAINBOW TECHNOLOGIES INC	0.000	750459109 RS13 750862104 RNBO	10,700	57 825 75	79 180 00
RALCORP HOLDINGS	0.000		28,900	57,025.75	656 030 00
RARE HOSPITALITY INTL INC.	0.000	751028101 Q RAH 753820109 RARE	64,100	1 420 652 10	1 444 814 00
MAKE HOSETIABILI INTO INC.	0.000	133020109 RARE	04,100	1,439,032.19	1,444,014.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
Ins	strument - COM	COMMON STOCK			
RATIONAL SOFTWARE CORPORATION	0.000	75409P202 RATL	424,900	8,470,897.62	8,285,550.01
RAWLINGS SPORTING GOODS CO	0.000	754459105 RAWL	31,100	154,680.80	93,300.00
RAYMOND JAMES FINANCIAL INC	1.013	754730109 RJF	31,100 50,300	1,129,794.34	1,786,656.00
RAYONIER INC.	2.853	754907103 Q RYN 755111507 Q RTN	51,000	2,089,347.55	
RAYONIER INC. RAYTHEON COMPANY	2.463	755111507 Q RTN	1,127,212	2,089,347.55 37,777,089.68	36,600,573.65
RCN CORPORATION	0.000	749361101 RCNC	4,800	14,243.04 1,566,023.83	
READ-RITE CORP	0.000	755246105 RDRT	4,800 116,500 163,500	1,566,023.83	14,064.00 770,065.00 3,773,580,00
READERS DIGEST ASSOCIATION	0.866		163,500	6,145,991.32	3,773,580.00
REEBOK INTERNATIONAL LTD.	0.000	758110100 Q RBK	209,484	4,811,947.46 563,771.63 725,391.67 8,992,572.09	5,551,326.01
REGAL BELOIT	2.201	758750103 RBC	20,700	563,771.63	451,260.00
REGENERON PHARMACEUTICAL	0.000	75886F107 REGN	40,700	725,391.67	1,146,112.00
REGIONS FINANCIAL CORP.	3.740	758940100 Q RGBK	317,338	8,992,572.09	9,501,099.71
REGIS CORP	0.465	758932107 RGIS	39,500	664,428.23	1,018,310.00
REGISTER.COM	0.000	75914G101 RCOM	39,500 28,800	664,428.23 243,681.74	331,200.00
REHABCARE GROUP INC	0.000	759148109 RHB	17,600	675,462.83	520,960.00
RELIANCE STEEL & ALUMINUM	0.914	759509102 RS	30,300	567,128.40 13,476,415.11	795,375.00
RELIANT ENERGY INC.	5.656	75952J108 Q REI	482,943	13,476,415.11	12,807,648.37
REMINGTON OIL & GAS CORP	0.000	759594302 ROIL	41,800	627,891.12 2,253,770.72	723,140.00
RENAL CARE GROUP INC.	0.000	759930100 RCI	96,600	2,253,770.72	3,100,860.00
REPUBLIC FIRST BANCORP INC	0.000	760416107 FRBK	23,600 320,000	127,840.50 6,083,645.26 799,609.23	116,584.00
REPUBLIC SERVICES INC	0.000	760759100 RSG	320,000	6,083,645.26	6,390,400.00
RESMED INC	0.000	761152107 RMD	29,800	799,609.23	1,606,816.00
REPUBLIC SERVICES INC RESMED INC RESPIRONICS INC RETEK INC REVLON INC - CL A REYNOLDS & REYNOLDS CL-A	0.000	761230101 RESP	29,300	564,524.40 4,404,415.37	1,014,952.00
RETEK INC	0.000	76128Q109 RETK	176,680	4,404,415.37	5,277,431.61
REVLON INC - CL A	0.000	761525500 REV	7,600	37,714.16 2,340,714.54	50,616.00
REYNOLDS & REYNOLDS CL-A	1.814	761695105 REY	97,800	2,340,714.54	2,371,650.00
RF MICRO-DEVICES	0.000	749941100 RFMD	370,800	8,199,105.81	7,130,483.99
RGS ENERGY GROUP INC	4.787	74956K104 RGS	36 100	998 255 47	1,357,360.00
RIGGS NATL CORP WASH DC	1.431	766570105 RIGS	27,400	466,160.46	382,778.00
RIVERSTONE NETWORKS INC	0.000	769320102 RSTN	175,200	466,160.46 2,008,658.59 492,921.70	2,908,319.99
RLI CORP	1.422	749607107 RLI	12,000	492,921.70	540,000.00
ROADWAY CORPORATION	0.545	769742107 ROAD	57,400 52,600	1,432,847.23	2,106,580.00
ROBBINS & MYERS INC.	0.939	770196103 RBN	52,600	1,436,042.32	1,231,366.00
ROBERT HALF INTL INC	0.000	770323103 RHI	363,696	8,437,258.42	9,710,683.20
ROCK-TENN COMPANY CL A	2.083	772739207 RKT	3,900	45,365.50	56,160.00
ROCKWELL COLLINS	1.846	774341101 COL	330,877	6,311,463.55	6,452,101.51
ROCKWELL INT'L	3.695	773903109 Q ROK	393,877	8,872,656.51 3,001,333.50	7,034,643.22 2,639,130.00
ROGERS CORP.	0.000	775133101 ROG	87,100	3,001,333.50	2,639,130.00
ROHM & HAAS CO	2.310	775371107 Q ROH	378,986	11,801,850.02 462,411.01	13,124,285.17 454,000.00
ROLLINS INC	1.000	775711104 ROL	22,700	462,411.01	454,000.00

nvestment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON SI				
	Instrument - COM	COMMON STOCK			
OPER INDUSTRIES INC	0.666	776696106 ROP	30,900	810,246.24	1,529,550.00
OSLYN BANCORP INC	2.685	778162107 RSLN	128,450	2,046,347.18	2,247,875.01
OSS STORES INC	0.529	778296103 ROST	145,300	3,659,790.96	4,661,224.00
OWAN COS.	0.000	779382100 RDC	145,300 144,868	2,850,035.48	2,806,093.17
OXIO INC	0.000	780008108 ROXI	15,281 4,549,085	718,154.82	252,913.79 222,996,146.72
OYAL DUTCH PETE	2.448	780257804 S RD	4,549,085	204,848,379.90	222,996,146.72
PM INC. OHIO	3.457	749685103 Q RPM	179,175	1,032,610.46	2,590,870.50
SA SECURITY INC.	0.000	749719100 RSAS	139 800	3,521,129.19	2,440,908.00 576,105.00 1,291,438.00 1,517,451.00
TI INTERNATIONAL METALS	0.000	74973W107 RTI	57,900	878,691.45	576,105.00
UBY TUESDAY INC	0.242	781182100 RI 781258108 Q RDK	62,600	431,009.30 681,272.74	1,291,438.00
UDDICK CORP.	2.251	781258108 Q RDK	94,900	681,272.74	1,517,451.00
UDOLPH TECHNOLOGIES INC	0.000	781270103 RTEC	16,300 64,000	608,153.00 1,664,358.56 191,523.21 744,262.64	559,416.00
USS BERRIE & CO INC	3.200	782233100 RUS	64,000	1,664,358.56	1,920,000.00
USSELL CORP	1.066	782352108 Q RML	11,000 66,000	191,523.21	165,110.00
YANS FAMILY STEAK HOUSES	0.000	783519101 RYAN	66,000	744,262.64	1,428,900.00
YDER SYS. INC.	2.708	783549108 Q R	140,621	3,001,606.02	3,114,755.15
YDER SIS. INC. YERSON TULL, INC. YLAND GROUP INC ABRE HOLDINGS CORP. AFECO CORP. AFEWAY INC AKS INCORPORATED	1.818	78375P107 Q RT	24,773 26,473	298,133.99	272,502.99 1,937,823.59
YLAND GROUP INC	0.218	783764103 RYL	26,473	298,133.99 803,955.01	1,937,823.59
ABRE HOLDINGS CORP.	0.000	785905100 TSG	127,099	4,112,476.04	5,382,642.66
AFECO CORP.	2.375	786429100 O SAFC	127,099 266,942	4,112,476.04 7,714,101.12	8,315,243.30
AFEWAY INC	0.000	786514208 SWY	1,077,420	41,796,602.26	44,982,284.98
AKS INCORPORATED	0.000	79377W108 SKS	1,077,420	41,796,602.26 9,563,015.99 113,300.64	44,982,284.98 2,905,150.96
ALEM COMMUNICATIONS -CL A	0.000	794093104 SALM	7,200	113,300.64	165,600.00
ALTON INC	0.000	795757103 SFP	24.500	707.567.30	2,903,130.90 165,600.00 462,560.00 2,144,160.00 565,023.15 26,849,358.58
ANDISK CORP	0.000	80004C101 SNDK	148,900	5.026.101.14	2.144.160.00
ANGSTAT MEDICAL CORP	0.000	001000104 07370	00 760	503,195.19	565.023.15
ANMINA-SCI CORP	0.000	800907107 SANM	1,349,214	23,807,445.26	26.849.358.58
APIENT CORP	0.000	803062108 SAPE	238 121	4 414 093 92	1 838 294 12
ARA LEE CORP.	2.699	803062108 SAPE 803111103 Q SLE	1.999.637	4,414,093.92 35,438,591.72	1,838,294.12 44,451,930.53
BC COMMUNICATIONS INC.	2.629	78387G103 Q SBC 78387P103 SBSE	6.794.617	234,464,940.26	266,145,147.89
BS TECHNOLOGIES INC	0.000	78387P103 SBSE	25 000	462,196.00	364,250.00
CANA CORP	4.311	80589M102 O SCG	207 498	5,560,766.21	5,774,669.34
CANSOURCE INC	0.000	80589M102 Q SCG 806037107 SCSC	4.300	100 000 00	204.680 00
CHERING-PLOUGH	1.787	806037107 SCSC 806605101 Q SGP	2.640.772	199,987.89 61,815,359.17	204,680.00 94,566,045.34
CHLUMBERGER	1.364	806857108 Q SLB	1 082 713	57 940 719 25	59 495 079 35
CHOLASTIC CORP	0.000	807066105 SCHL	1,082,713 61,500	57,940,719.25 2,342,520.49 697,718.40	59,495,079.35 3,095,295.00 681,824.00
CHOOL SPECIALTY INC.	0.000	807863105 SCHS	29 800	2,342,520.49 697,718.40 802,569.08 47,888,340.40 429,825.00	681 824 00
CHULMAN (A.) INC.	3.956	808194104 O SHLM	50 200	802 569 09	801,024.00
CHULMAN (A.) INC. CHWAB (CHARLES) CORP	0.258	808513105 SCH	2,527,184	47 888 340 40	20 005,445.00
CHWAB (CHARLES) CORP CHWEITZER-MAIDUIT INTL INC	2.526	808541106 SWM	4,541,104	47,000,340.40	32,023,330.4/

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
SCIENTIFIC ATLANTA INC.	0.167	808655104 O SFA	208,427	7,481,394.99	4,989,742.39
SCIOS INC	0.000	808905103 SCIO		547,527.15	552,604.96
SCM MICROSYSTEMS INC	0.000	784018103 SCMM	1,300	14,851.00	19,032.00 615,330.00 1,342,320.00 653,310.00
SCOTTISH ANNUITY & LIFE HLDG	1.033	G7885T104 SCOT	31,800	512,612.82	615,330.00
SCOTTS COMPANY SCP POOL CORPORATION SCPIE HOLDINGS INC. SEACHANGE INTERNATIONAL SEACOR SMIT INC. SEALED AIR CORP. SEARS ROEBUCK & CO. SECURE COMPUTING CORP SEI INVESTMENTS CO SEITEL INC SELECTIVE INSURANCE GROUP	0.000	810186106 SMG		667,252.34	1,342,320.00
SCP POOL CORPORATION	0.000	784028102 POOL	28,200 23,800 8,900	339,613.50	653,310.00
SCPIE HOLDINGS INC.	1.367	78402P104 SKP		267,014.97	260,325.00 266,136.00 612,480.00 4,239,361.10
SEACHANGE INTERNATIONAL	0.000	811699107 SEAC	7,800	255,842.70	266,136.00
SEACOR SMIT INC.	0.000	811904101 CKH	13,200	534,776.65 4,053,194.32	612,480.00
SEALED AIR CORP.	0.000	81211K100 SEE	103,855	4.053.194.32	4.239.361.10
SEARS ROEBUCK & CO.	1.931	812387108 O S	607,941	26,039,095.44	28,962,309.24
SECURE COMPUTING CORP	0.000	813705100 SCUR	11,800	263,819.26	242,490.00
SEI INVESTMENTS CO	0.110	784117103 SEIC		4,035,482.66	10,005,398.00
SEITEL INC	0.000	816074306 SEI	30,300	455 050 04	440 000 00
SELECTIVE INSURANCE GROUP	2.761	816300107 SIGI	35,300	814,110.42	767.069.00
SEMPRA ENERGY	4.073	816851109 SRE	478,890	10.512.341.96	412,080.00 767,069.00 11,756,749.49 5,018,014.00 2,147,592.00
SEMTECH CORPORATION	0.000	816850101 SMTC	140,600	10,512,341.96 4,616,593.21	5.018.014.00
SENSIENT TECHNOLOGIES	2.546	81725T100 Q SXT	103.200	1,798,755.65	2.147.592.00
SEPRACOR INC.	0.000	817315104 SEPR	103,200 168,100 13.500	8,989,218.21	2,147,592.00 9,591,785.98 641,520.00 1,478,150.00 4,412,155.01 45,600.00 326,144.00 28,212,709.65 1,699,380.00
SEQUA CORP - CL A	0.000	817320104 SQA.A	13,500	656,392.57	641.520.00
SHAW GROUP	0.000	820280105 SGR	62,900	1,399,932.29	1 478 150 00
SHERWIN-WILLIAMS CO	2.109	824348106 O SHW	160,442	3,771,940.98	4.412.155.01
SHOPKO STORES INC	0.000	824911101 SKO	4,800	128,207.05	45 600 00
SICOR INC	0.000	825846108 SCRI	20,800	371,320.06	326 144 00
SIEBEL SYSTEMS INC.	0.000	826170102 SEBL	1 008 317	24,583,856.26	28 212 709 65
SIERRA HEALTH SERVICES	0.000	826322109 SIE	1,008,317 209,800	1,079,492.70	1 699 380 00
SIERRA PACIFIC RESOURCES	5.315	826428104 SRP	195,127	3,700,014.17	2,936,661.35
SIGMA-ALDRICH	0.862	826552101 O SIAL	140,480	3,535,138.94	5,536,316.80
SILICON VALLEY BANCSHARES	0.000	827064106 SIVB	129,000	3,511,864.47	3,448,170.00
SIMPSON MANUFACTURING CO	0.000	829073105 SSD	45,600	2,291,178.78	2,612,880.01
SINCLAIR BROADCAST GROUP-A	0.000	829226109 SBGI	50,000	457,001.00	473,000.00
SIX FLAGS INC.	0.000	83001P109 PKS		4,756,267.07	3,286,706.00
SKYLINE CORP.	2.232	830830105 O SKY	25,700	772 105 70	025 275 00
SKYWEST INC	0.314	830830103 Q SK1 830879102 SKYW	213,700 25,900 75,300	1,323,778.01	1,916,385.00 893,661.00 10,440.00 1,081,575.00 436,800.00 5,431,706.00 5,690,728.00
SL GREEN REALTY CORP	5.047	78440X101- SLG-O	29,100	889,577.14	993 661 00
SLI INC	7.662	78440X101- SLG-O 78442T108 SLI		10 490 00	10 440 00
SMARTFORCE PLC - SPONSORED ADI		83170A206 SMTF	43,700	10,480.00 1,144,673.23	1 001 575 00
SMITH (A.O.) CORP	2.666	83170A206 SM1F 831865209 AOS	22,400	592,252.19	1,001,5/5.00
SMITH (A.O.) CORP SMITH INTERNATIONAL INC	0.000	831865209 AOS 832110100 SII		5,312,328.91	430,000.00 E 431 706 00
SMITH INTERNATIONAL INC SMITHFIELD FOODS INC	0.000	832110100 SII 832248108 SFD	101,300 258,200	5,312,328.91 4,972,880.31	5,431,700.00
SMIIULIFUD LOODS INC	0.000	032240100 SFD	430,400	4,9/2,000.31	5,090,720.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Graun	- COMMON ST	rock			
-	- COM	COMMON STOCK			
SMUCKER J M	1.808	832696306 Q SJM		699,142.54	969,412.00
SMURFIT-STONE CONTAINER CORPORATION	0.000	832727101 SSCC	160 600	2,568,343.92	2,564,782.00
SNAP-ON TOOLS CORP.	2.852	833034101 Q SNA	40,077	1,122,861.02	1,348,991.82
SOLA INTERNATIONAL INC	0.000	834092108 SOL	22,500	675,310.74 39,758,237.15	436,500.00
SOLECTRON CORP	0.000			39,758,237.15	19,180,444.32
SOLUTIA INC.	0.285	834376105 SOI	286,691	4,124,465.70	4,019,407.82
SONIC AUTOMOTIVE INC.	0.000	83545G102 SAH	3,800	61.526.94	89.072.00
SONIC CORP	0.000		25,900	273,649.42	932,400.00
SONIC CORP SONICWALL INC SONOCO PRODUCTS CO SONOSIGHT INC	0.000	835470105 SNWL	25,900	441,257.29 5,179,578.04	503,496.00
SONOCO PRODUCTS CO	3.009	835495102 SON	188,620	5,179,578.04	5,013,519.60
	0.000	83568G104 SONO	9,600	212,174.28 2,506,881.06	246,624.00
SOTHEBY'S HOLDINGS CL-A	0.000	835898107 BID	143,300	2,506,881.06	2,380,213.00
SOUTH FINANCIAL GROUP, INC	2.478	837841105 TSFG	66,600	1,196,559.25	1,182,150.00 25,453,022.39
SOUTHERN CO	5.286	842587107 Q SO	1,004,064	1,196,559.25 18,216,233.54	
SOUTHERN ENERGY HOMES INC	0.000	842814105 SEHI	154,800	142,190.88	348,300.00
SOUTHERN UNION COMPANY	0.000	844030106 SUG	48.720	695.666.55	918.859.20
SOUTHTRUST CORP	2.270	844730101 SOTR	725,232	13,095,836.76	17,891,473.44
SOUTHWEST AIRLINES	0.108	844741108 Q LUV	1,334,695	16,851,665.36 1,300,245.73	
SOUTHWEST BANCORP OF TEXAS	0.000	84476R109 SWBT	48,043	1,300,245.73	24,665,163.60 1,454,261.62
SOUTHWEST GAS CORP	3.668	844895102 O SWX	16,500	329,753.52 299,936.22 7,540,463.82	368,775.00
SOUTHWESTERN ENERGY COMPANY	0.000	845467109 SWN	24,800	329,753.52 299,936.22	257 920 00
SOVEREIGN BANCORP INC	0.817	845905108 SOV	496,600	7,540,463.82	6,078,384.00 1,166,400.00
SPACELABS MEDICAL INC	0.000	846247104 SLMD	96,000	1,166,729.98	1,166,400.00
SPHERION CORPORATION	0.000	848420105 SFN	52,600	1,166,729.98 1,323,025.44	513,376.00
SPINNAKER EXPLORATION CO	0.000	84855W109 SKE	5,600	240,513.95	
SPRINT CORP.	2.490	84855W109 SKE 852061100 Q FON	1,965,445	240,513.95 70,863,482.70	39,466,135.59
SPRINT PCS GROUP	0.000	852061506 PCS	2 105 001	62 286 170 82	51,385,271.31
SPS TECHNOLOGIES INC	0.000	784626103 ST	24,600	1,130,418.91 7,896.83	859,032.00
SPSS INC.	0.000	78462K102 SPSS	400	7,896.83	7,100.00
SPX CORP.	0.000	784635104 O SPW	82.500	1,130,418.91 7,896.83 8,527,306.64 5,592,626.24	11.294.250.00
ST JUDE MED. INC.	0.000	790849103 STJ	115.250	5.592.626.24	8.949.162.51
ST MARY LAND & EXPLORATION	0.471	792228108 MARY	27 600	458 959 26	584 844 00
ST. PAUL COMPANIES	2.547	792860108 O SPC	27,600 627,080	458,959.26 22,551,469.24	27 572 707 61
STANCORP FINANCIAL GROUP	0.677	852891100 SFG	66,200	3,126,869.19	3,127,950.00
STANDARD MICROSYSTEMS CORP	0.000	853626109 SMSC	14.400	222.161.29	223.488.00
STANDARD MOTOR PRODS	2.589	853666105 SMP	12.600	222,161.29 199,580.81	175.140.00
STANDARD REGISTER CO	4.964	853887107 SR	27 000	377 467 64	500 310 00
STANDARD REGISTER CO STANDARD-PACIFIC CORP	1.315	85375C101 SPF	48 800	377,467.64 884,957.51	1 186 816 00
STANDEX INTERNATIONAL CORP	3.862	854231107 SXI	11 000	244 205 50	239,250.00
STANLEY WORKS	2.061	854616109 O SWK	131 486	244,205.50 4,087,696.77	6,123,303.01
SIMULI WORKS	2.001	024010103 Q 2MV	131,400	4,007,000.77	0,123,303.01

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON SI	COCK			
	Instrument - COM	COMMON STOCK			
STAPLES INC STARBUCKS CORP. STARTEK INC STARWOOD HOTELS & RESORTS	0.000	855030102 SPLS	796,657		
STARBUCKS CORP.	0.000	855244109 SBUX	623,050	10,435,763.97	11,869,102.53
STARTEK INC	0.000	85569C107 SRT	13,600	742,509.93	257,720.00
STARTEK INC STARTEMOOD HOTELS & RESORTS STATE STREET CORP STATEN ISLAND BANCORP STATION CASINOS INC STEAK N SHAKE COMPANY STEEL DYNAMICS INC STEEL TECHNOLOGIES INC STEIN MART INC. STELLENT INC STERICYCLE INC STERIS CORP STERLING BANCSHARES INC STEWART & STEVENSON SERVICES	2.680	85590A203 HOT	319,526 583,702 99,900	742,509.93 10,204,222.25 22,765,184.33 991,984.44	9,537,851.09
STATE STREET CORP	0.765	857477103 STT	583,702	22,765,184.33	30,498,429.50
STATEN ISLAND BANCORP	2.207	857550107 SIB	99,900	991,984.44 326,672.02 870,509.84 771,682.08 276,298.00 642,105.61 638,959.74 667,343.82 4,625,298.33 570,430.65 1,771,575.74 617,662.66 569,599.16 13,767,518.58 657,424.60 3,066,605.26 5,272,564.02 332,703.46	1,629,369.00
STATION CASINOS INC	0.000	857689103 STN	37,700	326,672.02	421,863.00
STEAK N SHAKE COMPANY	0.000	857873103 SNS	77,100	870,509.84	851,184.00
STEEL DYNAMICS INC	0.000	858119100 STLD	47,300	771,682.08	549,153.00
STEEL TECHNOLOGIES INC	1.762	858147101 STTX	35,200	276,298.00	319,616.00
STEIN MART INC.	0.000	858375108 SMRT	46,700	642,105.61	390,412.00
STELLENT INC	0.000	85856W105 STEL	20,893	638,959.74	617,597.08
STERICYCLE INC	0.000	858912108 SRCL	17,319	667,343.82	1,054,380.72
STERIS CORP	0.000	859152100 Q STE	211,984	4,625,298.33	3,872,947.68
STERLING BANCSHARES INC	1.198	858907108 SBIB	41,700	570,430.65	522,084.00
STEWART & STEVENSON SERVICES	1.807	860342104 Q SSSS	74,200	1,771,575.74	1,395,702.00
STEWART INFO SVCS	0.000	860372101 STC	30,300	617,662.66	598,425.00
STILLWATER MINING COMPANY	0.000	86074Q102 SWC	38,000	569,599.16	703,000.00
STILLWELL FINANCIAL INC	0.147	860831106 SV	582,041	13,767,518.58	15,843,156.03
STILLWELL FINANCIAL INC STMICROELECTRONICS NV-NY SHS	0.094	861012102 STM	23,600	657,424.60	747,411.99
STONE ENERGY CORP	0.000	861642106 SGY	67,529	3,066,605.26	2,667,395.50
STORAGE TECHNOLOGY CORP	0.000	862111200 STK	236,000	3,066,605.26 5,272,564.02 332,703.46 620,595.94 9,507,752.11	4,878,120.00
STRATOS LIGHTWAVE INC.	0.000	863100103 STLW	63,144	332,703.46	388,335.60
STRIDE RITE CORP	3.053	863314100 Q SRR	48,300	620,595.94	316,365.00
STRYKER CORP.	0.137	863667101 SYK	331,247	9,507,752.11	19,334,887.41
STURM RUGER & CO INC	6.677	864159108 RGR	32,000	299,957.18	383,360.00
SUN MICROSYSTEMS INC.	0.000	866810104 SUNW	32,000 6,600,721	102,346,211.35	383,360.00 81,188,868.27
SUNGARD DATA SYSTEMS	0.000	867363103 SDS	584,200 54,332	299,957.18 102,346,211.35 11,834,650.43 1,613,071.09	16,900,906.00 2,028,756.88
SUNOCO, INC.	2.678	86764P109 Q SUN			2,028,756.88
SUNRISE ASSISTED LIVING INC	0.000	86768K106 SRZ	12,800	327,639.33	372,608.02
SUNTRUST BANKS INC.	2.551	867914103 Q STI	12,800 553,481	32,734,790.71	34,703,258.68
SUPER VALU STORES INC.	2.531	868536103 Q SVU	92,132 105,800	1,543,860.46	2,037,959.83
SUPERIOR INDUSTRIES INTL	1.093	868168105 SUP	105,800	3,275,600.48	4,258,450.00
SUPERTEX INC	0.000	868532102 SUPX	10,500	264,480.63	183,855.00
SURMODICS INC	0.000	868873100 SRDX	32,810	1,491,134.33	1,196,252.60
SURMODICS INC SUSQUEHANNA BANCSHARES INC. SWIFT ENERGY COMPANY SWIFT TRANSPORTATION CO. SWS GROUP INC SYBASE INC.	3.836	869099101 SUSQ	43,500	1,613,071.09 327,639.33 32,734,790.71 1,543,860.46 3,275,600.48 264,480.63 1,491,134.33 794,985.40 1,138,419.76 4,547,195.17 832,231.98 4,746,415.78	906,975.00
SWIFT ENERGY COMPANY	0.000	870738101 SFY	38,000	1,138,419.76	767,600.00
SWIFT TRANSPORTATION CO.	0.000	870756103 SWFT	258,100	4,547,195.17	5,551,730.99
SWS GROUP INC	1.571	78503N107 SWS	34,420 224,250	832,231.98	875,989.00
SYBASE INC.	0.000	871130100 SY	224 250	4 746 415 78	3 534 180 00

		Identifier F Ticker	Shares	Cost	
Group	- COMMON ST	OCK			
Instrument	- COM	COMMON STOCK			
SYBRON DENTAL SPECIALTIES	0.000	871142105 SYD	50,901	881,062.99	1,098,443.58
SYKES ENTERPRISES	0.000	871237103 SYKE	67,000	552,936.50	625,780.00
SYLVAN LEARNING SYSTEMS INC	0.000	871399101 SLVN	79,700	1,398,919.20 6,721,448.72	1,758,979.00 9,982,665.00
SYMANTEC CORP	0.000	871503108 SYMC	150,500	6,721,448.72	9,982,665.00
SYMBOL TECHNOLOGIES INC	0.125	871508107 SBL	873,310	15,013,130.27	13,868,162.82
SYMMETRICOM INC	0.000	871543104 SYMM	25,100	214,934.54	191,011.00
SYNCOR INTL CORP-DEL	0.000	87157J106 SCOR	23,100	503,602.60 6,161,995.54	661,584.00 7,395,564.00 15,407,453.40
SYNOPSYS INC.	0.000	871607107 SNPS	125,200	6,161,995.54	7,395,564.00
SYNOVUS FINANCIAL CORP	2.035	87161C105 SNV	615,068	14,080,571.40	15,407,453.40
SYSCO CORP. SYSTEMS & COMPUTER TECH. T ROWE PRICE GROUP INC. TAKE-TWO INTERACTIVE SOFTWARE	1.373	871829107 Q SYY	984,455	14,080,571.40 15,144,129.29 1,076,031.98	25,812,410.08
SYSTEMS & COMPUTER TECH.	0.000	871873105 SCTC	71,220	1,076,031.98	736,414.80
T ROWE PRICE GROUP INC.	1.727	74144T108 Q TROW	176 201	C 21C 000 F0	6,123,628.33 2,790,942.02
TAKE-TWO INTERACTIVE SOFTWARE	0.000	874054109 TTWO	172,600	2,519,366.43	2,790,942.02
TARGET CORP	0.535	87612E106 Q TGT	1,796,393	38,816,651.20 274,116.12 482,350.10	73,741,932.63 539,325.00 749,840.00 6,131,844.00 4,483,808.00
TARO PHARMACEUTICAL INDUS	0.000	M8737E108 TARO	13,500	274,116.12	539,325.00
TBC CORP	0.000	872180104 TBCC	56,000	482,350.10	749,840.00
TCF FINANCIAL CORP	2.084	872275102 TCB	127.800	3,361,186.56	6,131,844.00
TECH DATA CORP	0.000	878237106 TECD	103,600	3,855,678.05	4,483,808.00
TECHNE CORPORATION	0.000	878377100 TECH	40 700	1,380,376.05	1,499,795.00
TECHNITROL INC.	0.506	878555101 TNL	48,100	1,249,490.02	1,328,522.00
TECO ENERGY	5.259	872375100 Q TE 878895200 TECUA	282,200	6,258,007.03	7,404,928.00
TECUMSEH PRODUCTS CO CL-A	5.259 2.528	878895200 TECUA	30,700	1,530,888.49	1,554,341.00
TEKTRONIX, INC.	0.000	879131100 Q TEK	66,156	1,048,767.17	1,705,501.68
TELEDYNE TECHNOLOGIES INC	0.000	879360105 TDY	66,156 154,300	2,362,026.99	2,513,547.00 4,281,555.00 10,832,825.00
TELEFLEX INC	1.437	879369106 Q TFX	90,500	2,190,075.12	4,281,555.00
TELEPHONE & DATA	0.601	879433100 TDS	120,700	7,522,648.55	10,832,825.00
TELETECH HOLDINGS INC	0.000	879939106 TTEC	32,200	413,398.88	461,426.00
TELLABS INC.	0.000	879664100 TLAB	549,267	7,522,648.55 413,398.88 20,201,169.23 4,525,756.89	10,832,825.00 461,426.00 8,217,034.31 5,116,024.86
TEMPLE-INLAND INC.	2.256	879868107 O TIN	90,182	4,525,756.89	5,116,024.86
TENET HEALTHCARE CORP	0.000	88033G100 THC	518,553	15,161,653.07 1,410,955.90 21,177,859.25	30,449,432.16 1,224,300.00
TENNANT COMPANY	2.156	880345103 TNC	33,000	1,410,955.90	1,224,300.00
TERADYNE INC	0.000	880770102 TER	496,372	21,177,859.25	14,960,652.08
TESORO PETROLEUM CORP	0.000	881609101 TSO	15,100	199,612.67	
TETRA TECH INC.	0.000	88162G103 TTEK	EO 000	727,636.47	197,961.00 995,500.00
TETRA TECHNOLOGIES INC.	0.000		15.200	727,636.47 352,420.21 726,848.26	318.440.00
TEXAS INDUSTRIES INC	0.813	882491103 TXI	15,200 20,500	352,420.21 726,848.26 109,022,452.97 21,601,388.74	756.450.00
TEXAS INSTRS INC	0.321	882508104 Q TXN	3.791.155	109.022.452.97	106.152.340.01
TEXTRON INC.	3.135	883203101 Q TXT	352,184	21 601 388 74	14 601 548 64
THE FINISH LINE-CL A	0.000		33,500	371 463 42	512,215.00
THE MEN'S WEARHOUSE INC.	0.000	587118100 MW	39,500	371,463.42 1,043,104.47	815,675.00

nvestment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Valu
	Group - COMMON SI	'OCK			
Ins	trument - COM	COMMON STOCK			
HE MONY GROUP INC.	1.301	615337102 MNY		3,891,812.57	3,629,850.00
HE MONY GROUP INC. HERAGENICS CORPORATION	0.000	883375107 TGX	58,700	610,684.34	578,782.00
HERASENSE INC	0.000	883381105 THER	14,300	297,993.94 373,807.40 5,673,972.82 2,335,196.92	354,640.00
HERMA-WAVE INC	0.000	88343A108 TWAV	24,500	373,807.40	365,540.00
HERMO ELECTRON CORP.	0.000	883556102 TMO	253,958	5,673,972.82	6,059,437.88
HOMAS & BETTS CORP.	0.000	884315102 Q TNB	253,958 79,446 17,300	2,335,196.92	1,680,282.90
HOMAS INDUSTRIES INC	1.360	884425109 TII	17,300	376,510.85	432,500.00
HOR INDUSTRIES INC	0.215	885160101 THO	14,400	307,971.86	432,500.00 533,520.00 3,573,693.10
IQ INC	0.000	872443403 THQI	73,730	2,852,390.36	3,573,693.10
REE-FIVE SYSTEMS INC	0.000	88554L108 TFS	33,900	1 1191 569 14	5 4 9 4 4 4 11 11
DEWATER INC	1.769	886423102 Q TDW	114,000	4,423,487.90	3,864,599.99
IER TECHNOLOGIES INC-CL B	0.000 0.508	88650Q100 TIER	19,200	403,381.01	413,952.00 9,186,974.16
IFFANY & CO	0.508	886547108 TIF	291,928	8,338,271.52	9,186,974.16
IMBERLAND CO CL-A	0.000	887100105 TBL 887389104 Q TKR	86,900 85,504	2,358,936.78	3,222,252.00
MKEN CO.	3.213	887389104 Q TKR		1,435,401.75	1,383,454.72
TAN CORP	0.000	888266103 TTN	123,800	2,790,737.60	3,088,810.01 294,300.00 21,600,612.31 12,719,850.00
TAN PHARMACEUTICALS INC	0.000	888314101 TTP	30,000	877,470.04	294,300.00
X COS. INC.	0.451	872540109 Q TJX	541,912	14,035,862.83 16,114,091.43	21,600,612.31
MP WORLDWIDE INC	0.000	872941109 TMPW	296,500	16,114,091.43	12,719,850.00
OLL BROTHERS INC	0.000	889478103 TOL	36.000	808.324.93	1.580.400.00
OLLGRADE COMMUNICATIONS INC	0.000	889542106 TLGD	13,300	416,423.00	443,555.00
OM BROWN INC	0.000	115660201 TMBR	57,100	1,569,432.78	1,542,271.00
OO INC	0.000	890333107 TOO	30,600	416,423.00 1,569,432.78 814,572.00 3,254,886.77	841,500.00
OOTSIE ROLL INDUSTRIES, INC.	0.716	890516107 O TR	30,600 70,778	3,254,886.77	2,766,004.24
RCHMARK CORP	0.915	891027104 Q TMK	85,963	2,314,001.68	3,380,924.80
DRO CO	1.066	891092108 TTC	85,963 21,600	2,314,001.68 759,657.53	972,000.00
OWER AUTOMOTIVE INC	0.000	891707101 TWR	35,300	674,784.18	318,759.00
OYS R US INC.	0.000	892335100 TOY	271,490	2,314,001.68 759,657.53 674,784.18 6,371,032.71 2,061,728.88	5,630,702.62
ANSACTION SYSTEMS ARCHITECTS	0.000	893416107 TSAI	61,400	2,061,728.88	752,764.00
ANSKARYOTIC THERAPIES INC.	0.000	893735100 TKTX	33,983	1,169,546.23	1,454,472.40 18,117,069.63
RANSOCEAN SEDCO FOREX INC.	0.354	G90078109 RIG	535,691	1,169,546.23 23,793,977.97	18.117.069.63
		894065101 TXCC	185,700	4.634.112.72	835.650.02
ANSWITCH CORP EEDEGAR CORPORATION	0.842	894650100 TG	36 600	4,634,112.72 776,657.49	695,400.00
RENWICK GROUP LTD	1.573	G9032C109 TWK	32,600	936.585.40	835,650.02 695,400.00 331,542.00
RIAD HOSPITALS INC	0.000	89579K109 TRI	142,653	936,585.40 4,716,130.64 30,778.73 18,666,604.49 9,229,973.58	4.186.865.55
RIARC COM	0.000	895927101 TRY	1,400	30.778.73	34.020.00
RIBUNE CO	1.175	896047107 Q TRB	545,819	18.666.604.49	20.430.005 18
RICON GLOBAL RESTAURANTS-WI	0.000	895953107 YUM	279,038	9.229.973.58	13.728.669.58
RIGON HEALTHCARE CORP.	0.000	89618L100 TGH	78,500	4,098,967.91 336,798.60	5,451,825.00 317,716.00
RIMBLE NAVIGATION LTD	0.000	896239100 TRMB	19,600	226 700 60	217 716 00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
Instrument	- COM	COMMON STOCK			
TRINITY INDUSTRIES	2.650	896522109 TRN	89,500	2,253,760.88	2,431,715.00
TRINITY INDUSTRIES TRIQUENT SEMICONDUCTOR TRIUMPH GROUP INC	0.000	89674K103 TQNT	763,540	16,256,028.55	9,361,000.35
TRIQUENT SEMICONDUCTOR TRIZETTO GROUP INC TRUSTCO BANK CORP. NY TRW INC.	0.000	896818101 TGI	25,600 81,200	1,193,278.94	832,000.00
TRIZETTO GROUP INC	0.000	896882107 TZIX	81,200	864,339.48	1,065,344.00
TRUSTCO BANK CORP. NY	4.136	898349105 TRST	69,345	620,566.97 12,824,143.36	871,666.65 10,847,793.68
TRW INC.	1.889	872649108 Q TRW	69,345 292,867 22,635	12,824,143.36	10,847,793.68
TUPPERWARE CORPORATION	4.571	899896104 TUP	22,635	630,818.96	435,723.75
TWEETER HOME ENTERTAINMENT GROUP	4.571	901167106 TWTR	22,635 12,298	317,415.72	356,642.01
TXU CORPORATION	F 000	873168108 Q TXU	521,063	19,609,441.98	435,723.75 356,642.01 24,568,120.45 238,149,898.80 9,088,313.84
TYCO INT'L. LTD NEW TYSON FOODS INC. CL-A U.S. INDUSTRIES INC. UCAR INTERNATIONAL INC UCBH HOLDINGS INC	0.084	902124106 Q TYC	4,043,292 786,867	137,350,747.34	238,149,898.80
TYSON FOODS INC. CL-A	1.385	902494103 TSN	786,867	137,350,747.34 11,319,150.58	9,088,313.84
U.S. INDUSTRIES INC.	0.000	912080108 USI	160,000	740,543.65	409,600.00
UCAR INTERNATIONAL INC	0.000	90262K109 UCR	160,000 110,100	1,354,100.97	1,178,070.00
UCAR INTERNATIONAL INC UCBH HOLDINGS INC UGI CORP UIL HOLDINGS CORPORATION ULTIMATE ELECTRONICS INC ULTRATECH STEPPER INC UNIFI INC	0.562	90262T308 UCBH	19,900	740,543.65 1,354,100.97 496,878.12 545,347.47 542,368.56 155,671.60 1,222,003.36 639,486.30 57,988,599.80	565,956.00
UGI CORP	5.298	902681105 UGI	19,900 26,700	545,347.47	806,340.00
UIL HOLDINGS CORPORATION	5.614	902748102 UIL	14,600	542,368.56	748,980.00
ULTIMATE ELECTRONICS INC	0.000	903849107 III.TE	5,600	155.671.60	168,000.00
ULTRATECH STEPPER INC	0.000	904034105 UTEK	50,800	1,222,003.36	839,216.00
UNIFI INC	0.000	904677101 UFI	57.300	639.486.30	415,425.00
UNILEVER UN	1.909	904677101 UFI 904784709 S UN	1.052.062	57,908,599.80	60.609.291.83
UNION PACIFIC CORP.	1.403	907818108 Q UNP	535.125	26.152.264.94	30.502.125.00
UNION PLANTERS CORP.	4.431	908068109 UPC	535,125 95,034	4.038.216.36	4.288.884.42
UNISOURCE ENERGY CORP	2.199	909205106 UNS	32,900	513.805.91	598.451.00
UNISYS CORP.	0.000	909214108 UIS	762 902	14 149 433 52	9 566 791 08
UNIT CORP	0.000	909218109 UNT	35.600	456.692.82	459.240.00
UNITED AUTO GROUP INC	0.000	909440109 UAG	1 500	40 140 00	38 715 00
UNITED BANKSHARES INC.	3.187	909907107 UBSI	47 300	1 259 984 44	1 365 078 00
UNITED NATURAL FOODS INC.	0.000	911163103 UNFI	17,500	257 697 19	437 500 00
UNITED RENTALS INCORPORATED	0.000	911363109 TIRT	132 800	26,152,264.94 4,038,216.36 513,805.91 14,149,433.52 456,692.82 40,140.00 1,259,984.44 257,697.19 2,930,508.73	3 014 560 00
		911363109 URI 912909108 Q X 913004107 USTR	102,000	4,292,382.45	3,504,973.19
UNITED STATES STEEL CORP. UNITED STATIONERS INC	0.000	912009100 Q X	77 500	2,212,012.04	3,504,973.19 2,607,875.00 59,659,759.13
UNITED TECHNOLOGIES	1.392	913017109 Q UTX	923,097	12 601 225 77	59,659,759.13
UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC	0.042	91324P102 A UNH	617,707	10 225 702 /5	12 715 124 40
UNITRIN INC.	4.048	91324F102 A UNH 913275103 UTR	132,000	10,233,793.43	43,715,124.40 5,216,640.00
UNIVERSAL COMPRESSION HLDGS	7.040		20 400	2,212,012.04 43,604,235.77 18,235,793.45 4,463,107.62 999,260.65 1,347,445.25	906 406 00
UNIVERSAL COMPRESSION HLDGS UNIVERSAL CORP-VA	0.000 3.515	913431102 0CO 913456109 O UVV	30,400 53,700	999,260.65 1,347,445.25 411,100.95 5,356,190.23	1 055 217 00
UNIVERSAL CORP-VA UNIVERSAL FOREST PRODUCTS	0.430		26,700	1,34/,443.25	1,955,217.00
		913543104 UFPI	∠0,/UU 12/ 100	411,100.95 5,356,190.23	550,031.00
UNIVERSAL HEALTH SERVICES CL B	0.000	913903100 UHS	134,100	5,356,190.23	5,/36,/9/.99
UNIVERSITY OF PHOENIX ONLINE	0.000	037604204 UOPX	48,475	1,571,422.15 16,458,064.39	1,579,800.25 20,033,283.48
UNIVISION COMMUNICATIONS	0.000	914906102 UVN	495,138	16,458,064.39	20,033,283.48

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
Instrument	- COM	COMMON STOCK			
UNOCAL	2.217	915289102 Q UCL		10,114,055.38	13,476,040.54
UNOVA INC.	0.000	91529B106 UNA	155,000	483,894.53	899,000.00 9,940,401.67 614,933.51 460,488.00 81,838,393.00
UNUMPROVIDENT CORP.	2.225	91529Y106 Q UNM	374,968 30,670	13,344,108.88	9,940,401.67
UROLOGIX INC	0.000	917273104 ULGX	30,670	549,683.29	614,933.51
URS CORPORATION	0.000	903236107 URS	16,800	401,033.62	460,488.00
US BANCORP	3.583	902973304 USB	16,800 3,910,100	549,683.29 401,033.62 83,235,360.88	81,838,393.00
US FREIGHTWAYS CORP	1.178	916906100 USFC	25,800	729,415.41	810,120.00
US ONCOLOGY INC.	0.000	90338W103 USON	25,800 113,900	729,415.41 1,243,723.94 9,818,064,08	858,806.00
USA EDUCATION INC	0.952	90390U102 SLM	181,216	9,818,064.08	810,120.00 858,806.00 15,225,768.32
USAIR GROUP INC.	0.000	911905107 U	26,582	813,395.37	168,529.87 10,147,830.02
UST INC.	5.257	902911106 O UST	289,938	6,717,231.27	10,147,830.02
UTILICORP UNITED INC	4.767	918005109 UCU	219,850	5,882,516.32	5,533,624.50
V F CORP	2.460	918204108 Q VFC	219,850 89,830	2,602,866.37	5,533,624.50 3,504,268.31
VALASSIS COMMUNICATIONS INC	0.000	918866104 VCI	84,000	2,416,917.24	2,992,080.00
VALENCE TECHNOLOGY INC	0.000	918914102 VLNC	38,100	974,089.52	128,397.00
VALERO ENERGY CORP.	1.049	91913Y100 O VLO	276,499	5,576,288.47	10,540,177.32
VALMONT INDUSTRIES	1.798	920253101 VALM	24,200	2,802,886.37 2,416,917.24 974,089.52 5,576,288.47 468,878.63 3,954,871.77 4,334,347.35 1,145,677.15	349,932.00
VALSPAR CORP	1.363	920355104 VAL	118,400	3,954,871.77	4,688,640.00
VARCO INTERNATIONAL INC.	0.000	922122106 VRC	214,158	4,334,347.35	3,208,086.84
VARIAN MEDICAL SYSTEMS	0.000	92220P105 VAR	42,395	1,145,677,15	3.021.067.70
	0.000	922207105 VSEA	63,200	1,692,491.71	2,186,088.00 3,262,862.68 1,023,820.00 777,897.50 2,238,499.98
VECTREN CORPORATION	4.420	92240G101 VVC	63,200 136,066 28,400	2,684,031.70	3,262,862,68
VEECO INSTRUMENTS INC	0.000	922417100 VECO	28,400	1,015,584.00	1.023.820.00
VERISITY LTD	0.000	M97385112 VRST	41,050	543,041.68	777 897 50
VERITAS DGC INC.	0.000			2,421,700.53	2.238.499.98
VERITAS SOFTWARE CORPORATION		923436109 VRTS	835 124	29 627 383 32	37 438 608 96
VERITY INC.	0.000	92343C106 VRTY	99 200	2 685 116 66	2 008 800 00
VERIZON COMMUNICATIONS	3.244	92343V104 O VZ	5 461 920	229 237 970 71	259 222 723 19
VERTEX PHARMAREUTICALS INC	0.000	92532F100 VRTX	181 600	7 327 880 93	4 465 544 00
VIACOM INC-CLASS B	0.000	925524308 VIA.B	3,556,584	137 174 859 16	157 023 183 60
VIACON INC CHADS B	1.520	92552R109 VVI	183 100	4 600 965 21	4 335 808 00
VIASAT INC.	0.000	92552V100 VSAT	22,100	570 763 98	344 760 00
VIASAT INC. VIASYS HEALTHCARE INC	0.000	92553Q209 VAS	26 301	489 834 05	521 542 22
VICOR CORP	0.000	925815102 VICR	41 000	953 929 45	664 200 00
VICOR CORP VINTAGE PETROLEUM INC.	0.968	927460105 O VPI	41,000 61 900	2,421,700.53 29,627,383.32 2,685,116.66 229,237,970.71 7,327,880.93 137,174,859.16 4,600,965.21 570,763.98 489,834.05 853,829.45 1,049,046.72 166,395.08 4,330,775.33 230,205.63 3,644,667.53 267,851.15	894 455 00
VINIAGE PETROLEOM INC.	0.000	927400103 Q VPI 92763Q106 VRGE	36 500	166 395 09	120 815 00
VISHAY INTERTECHNOLOGY INC.	0.000	928298108 VSH	30,300 341 747	4 330 775 22	6 664 066 51
VISIONICS CORPORATION	0.000	928298108 VSH 92831E101 VSNX	16 300	270 205 62	235 200 00
VISTEON CORP	1.595	92839U107 VC	10,300 271 25 <i>6</i>	2 644 667 52	4 001 104 0E
		92039U1U/ VC	4/1,330 61 000	3,044,007.53 267 051 15	4,001,194.25
VISUAL NETWORKS INC	0.000	928444108 VNWK	61,800	267,851.15	285,516.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
G	COMMON CE	OCI			
Group - Instrument -	COMMON ST	COMMON STOCK			
THIS CLUMENC -	COM	COMMON STOCK			
VISX INC	0.000	92844S105 EYE	90,000	1,354,176.24	1,192,499.99
VITESSE SEMICONDUCTOR CORP	0.000		896,812		11,147,373.16
VOLT INFO. SCIENCES INC.	0.000	928703107 VOL	23.700	465,805.69	405,270.00
VULCAN MATERIALS CO	1.877	929160109 VMC	137,750	5,006,916.52	405,270.00 6,603,735.00
WABASH NATIONAL CORP	0.512	929566107 WNC 929740108 WAB 929903102 Q WB 930059100 WDR	14,900	5,006,916.52 359,571.54 970,763.09	116,220.00 988,920.00 80,426,984.97 5,477,220.00
WABTEC	0.325	929740108 WAB	80,400	970,763.09 100,631,035.42	988,920.00
WABTEC WACHOVIA CORP NEW WADDELL & REED FINANCIAL-CL A WAL MART STORES INC WALGREEN CO	3.061	929903102 O WB	2,564,636	100,631,035.42	80,426,984.97
WADDELL & REED FINANCIAL-CL A	1.087	930059100 WDR	170,100	4,992,722.18	5,477,220.00
WAL MART STORES INC	0.486	931142103 Q WMT	8,446,978	239,070,202.20	486,123,583.92
WALGREEN CO.	0.445	931422109 O WAG	8,446,978 1,994,874		67,147,458.84
WALLACE COMPUTER SVCS INC	3.475	932270101 WCS	62,100		1,179,279.00
WASHINGTON FEDERAL INC.	3.723	938824109 WFSL		1,278,870.13	1,770,312,60
WASHINGTON MUTUAL INC.	2.935	939322103 WM	68,670 1,706,731	43,917,020.73	1,770,312.60 55,810,103.70
WASHINGTON POST CL. B	1.056	939640108 O WPO	14.629	7.983.588.11	7,753,370.00
WASTE CONNECTIONS INC	0.000	939640108 Q WPO 941053100 WCNX	50.483	7,983,588.11 1,412,606.46	7,753,370.00 1,564,468.17
WASTE MANAGEMENT INC.	0.031	94106L109 WMI	50,483 1,339,684 6,300 273,400 33,800	48,362,565.83	42,749,316.44 54,747.00 10,594,249.98 479,960.00
WASTE MANAGEMENT INC. WATER PIK TECHNOLOGIES INC	0.000	94113U100 PIK	6.300	50,274.00	54.747.00
WATERS CORPORATION		941848103 WAT	273.400	10,043,117.68	10.594.249.98
WATERS CORPORATION WATSCO INC. WATSON PHARMACEUTICALS INC. WATTS INDUSTRIES INC. CLASS A WAUSAU-MOSINEE PAPER CORP. WD-40 CO	0.704	942622200 WSO	33.800	559,890.33	479.960.00
WATSON PHARMACEUTICALS INC.	0.000	942683103 WPI	148,365	E 000 242 00	A 6E7 177 DE
WATTS INDUSTRIES INC. CLASS A	1 600	942749102 O WTS	29,700	477 301 63	445 500 00
WAUSAU-MOSINEE PAPER CORP.	2.809	943315101 WMO	78,600	1,023,430.32	951.060.00
WD-40 CO	4.052	929236107 WDFC	15 200	422 920 27	405 080 00
WEATHERFORD INTERNATIONAL, INC.	0 000	947074100 WFT	236 015	5,474,373.48	8 793 918 90
WEBEX COMMUNICATIONS INC	0.000	94767L109 WEBX	12,800	300 584 10	318 080 00
WEBSENSE INC	0.000	947684106 WBSN	25,115	411 914 21	805 438 05
WEBSTER FINANCIAL CORPORATION		947890109 WBST	113,300	3,280,892.60	3 572 349 00
WELLMAN INC	2.324	949702104 WLM	27,500	364 690 45	4,657,177.35 445,500.00 951,060.00 405,080.00 8,793,918.90 318,080.00 805,438.05 3,572,349.00 425,975.00
WELLPOINT HEALTH NETWORKS	0.000		127,226	9,395,326.72	14,866,358.12
WELLS FARGO COMPANY	2.393	949746101 WFC	3 611 567	107,692,278.80	156,922,586.15
WENDY'S INTL	0.822	950590109 O WEN	3,611,567 370,535	0 406 004 01	10 000 505 06
WERNER ENTERPRISES INC	0.411	950755108 WERN	46,300	767 805 10	1 125 090 00
WESDANGO INC	4.354	950755108 WERN 950810101 WSBC		767,805.10 65,994.95	73 955 00
WEST PHARMACEUTICAL SERVICES	2.857	9553061015 WSBC	4 500	105,072.75 1,901,104.99	10,808,505.96 1,125,090.00 73,955.00 119,700.00 2,310,888.00 2,094,336.00 2,483,680.00 158,873.95 2,014,231.55 5,979,950.00
WEST FHARMACEOTICAL SERVICES WESTAMERICA BANCORPORATION	2.122	957090103 WABC	4,500 58,400	1 901 104 99	2 310 888 00
WESTAMERICA BANCORPORATION WESTERN GAS RESOURCES INC	0.618	958259103 WGR	64 800	2.396 324 28	2,094 336 00
WESTERN RESOURCES INC.	6.976	959425109 WR	64,800 144,400	2,396,324.28 2,973,768.57	2 483 680 00
WESTPORT RESOURCES CORP	0.000	961418100 WRC	9,157	209 460 62	158 873 95
WESTVACO CORP	3.093	961548104 O W	70,799	209,460.62 1,945,357.16 3,473,887.87	2 014 221 55
WESTWOOD ONE	0.000	961815104 Q W 961815107 WON	199,000	3,473,887.87	2,014,231.33 5 979 950 00
HEDITIOOD ONE	0.000	JOTOTOTO! MOIN	100,000	3,173,007.07	3,515,550.00

nvestment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	rock			
	Instrument - COM	COMMON STOCK			
ET SEAL INC	0.000	961840105 WTSLA	47,050		1,108,027.50
EYERHAEUSER CO.	2.958	962166104 Q WY	464,608	24,298,365.50	25,126,000.63
GL HOLDINGS, INC.	4.334	92924F106 WGL	86,200 96,151	2,246,698.71	2,505,834.00
HIRLPOOL CORP	1.854	963320106 Q WHR	96,151	5,172,232.11	7,050,752.83
HITNEY HOLDING CORP	3.466	966612103 WTNY	25,700 50,100	1,178,038.99	1,126,945.00
HOLE FOODS MARKET INC	0.000	966837106 WFMI	50,100	990,124.81	2,182,356.00
LLAMETTE INDUSTRIES	1.765	969133107 Q WLL 969457100 Q WMB 969904101 WSM	235,465	9,259,661.75 36,205,051.78 2,743,156.49	12,272,435.80
ILLIAMS COS. INC.	3.134	969457100 Q WMB	1,376,163	36,205,051.78	35,119,679.77
ILLIAMS-SONOMA INC	0.000	969904101 WSM	112,400	2,743,156.49	4,821,960.00
ILLIAMS-SONOMA INC ILMINGTON TRUST CO, DELAWARE IND RIVER SYSTEMS	3.032	971807102 Q WL 973149107 WIND	64,400	2,542,159.04	4,077,164.00
	0.000	973149107 WIND	155,200	5,272,647.85	2,779,632.01
INN-DIXIE STORES INC.	7.157	974280109 M WIN 974637100 WGO	259,821	4,658,547.16 424,541.87	3,702,449.25 794,210.00 5,103,072.00 626,000.00 130,525.00
INNEBAGO INDUSTRIES	0.541		21,500	424,541.87	794,210.00
SCONSIN ENERGY CORP.	3.546	976657106 Q WEC	226,200	6,147,136.89	5,103,072.00
S INDUSTRIES INC	0.000	929297109 WMS	31,300	593,766.08	626,000.00
LVERINE TUBE CO.	0.000		11,500	363,358.75	130,525.00
LVERINE WORLD WIDE	1.063	978097103 WWW	41,300	1,016,621.88 227,957.01 1,017,484.98 106,429,208.47	621,565.00
MEN FIRST HEALTHCARE INC	0.000		25,800	227,957.01	257,741.99
OODWARD GOVERNOR CO.	1.596	980745103 WGOV	11,900 6,714,083	1,017,484.98	693,175.00
ORLDCOM INC-WORLDCOM GROUP	0.000	98157D106 WCOM	6,714,083	106,429,208.47	94,534,288.65
RTHINGTON INDS	4.507	981811102 Q WOR	59,078 45,100	886,174.60	838,907.60
IGHT MEDICAL GROUP INC	0.000	98235T107 WMGI	45,100	655,296.25	838,907.60 807,290.00 17,653,814.19
IGLEY WM JR CO	1.479	982526105 Q WWY	343,660	12,668,678.28	17,653,814.19
RITE INC	1.175	983857103 XRIT	19,600	321,301.72	166,796.00
EL ENERGY INC	5.407	98389B100 Q XEL	690,595	16,647,147.55	19,157,105.29
ROX CORP	0.000	983857103 XRII 98389B100 Q XEL 984121103 Q XRX 983919101 XLNX	1,246,891	27,676,397.61	12,992,604.22
LINX INC	0.000	983919101 XLNX	698,203	24,818,559.31	27,264,827.17
CAPITAL LTD - CLASS A	2.014	G98255105 XL	221,700	18,651,000.29	20,254,511.98
SATELLITE RADIO HOLD-CL A	0.000	983759101 XMSR	3,600	18,651,000.29 48,086.78 543,122.89	66,096.00
MA LTD	0.000	G9825R107 XOMA		543,122.89	525,005.00 2,760,625.01
O ENERGY INC.	0.228	98385X106 XTO	157,750	1,530,574.67	2,760,625.01
HOO INC	0.000		1,140,485	140,758,574.53	20,232,203.90
LLOW CORP	0.000	985509108 YELL	46,559	854,959.57	1,168,630.90
RK INTERNATIONAL CORP	1.573	986670107 YRK	70,800	2,238,081.88	2,699,604.00
LE CORP.	0.000	988858106 ZLC	33,100	965,640.03	1,386,228.00 4,196,556.01 553,212.00 14,269,509.60
BRA TECHNOLOGIES CORP CL-A	0.000	989207105 ZBRA	75,600	2,943,088.11 524,725.81 9,223,479.83	4,196,556.01
ENITH NATIONAL INSURANCE CP	3.579	989390109 ZNT	19,800	524,725.81	553,212.00
IMMER HOLDINGS INC	0.000	98956P102 ZMH	467,240	9,223,479.83	14,269,509.60
IONS BANCORPORATION	1.521	989701107 ZION	162,600	9,604,981.33	8,549,508.00
IXIT CORP	0.000	98974P100 ZIXI	16,900	315,759.73	85,514.00

ASOF10 Date 01/24/2002 Time 21:29:51 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 048

Monthly	Market.	Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST Instrument - COM	OCK COMMON STOCK			
ZORAN CORP	0.000	98975F101 ZRAN	13,500	409,599.06	440,640.00
Instrument Total	1,761		696,438,634	20,122,126,398.23	23,399,906,201.25
Group Total	1,775		698,437,397	20,300,134,044.18	23,583,744,095.82

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - ALTERNAT					
	Instrument - AIF			FIINDS		
	IIISCI americ AII	ADIBIONALIVE	LIVVESTRENT	TONDS		
ADAMS CAPITAL MANAGEMENT III	0.000	AVADAMS3	99404	3,300,000	3,300,000.00	2,800,000.00
ADVANCED TECHOLOGY VII	0.000	AVATV7	99405	1,000,000	1,000,000.00	873,825.00
AIG GLOBAL EMERGING MARKETS	0.000	VEA02504	AIGG	43,996,626	43,996,626.03	34,406,650.00
ALPHA CAPITAL FUND II	0.000	020997011	ACFD	2,098,870	43,996,626.03 2,098,870.56 68,272,000.04	1,391,485.01
APOLLO INVESTMENT FUND IV	0.000	AAPOLLOIV	99404	68,272,000	68,272,000.04	76,348,000.00
APOLLO INVESTMENT FUND V	0.000	ABAPOLLO5	99405	8,484,921	8,484,921.00	9,800,000.00
ATHENIAN VENTURE PARTNERS	0.000	VEA01458	OVVF	274,624	274,624.30	2,938,143.99
BAIN CAPITAL FUND VII	0.000	ABBAIN7	99404	10,125,000	10,125,000.00	2,938,143.99 6,940,000.00
BAIN CAPITAL VENTURE FUND	0.000	AVBAIN	99405	1,350,000	1,350,000.00 15,908,133.31 24,509,541.71 21,096,353.04	1,164,493.00
BAKER COMMUNICATIONS FUND	0.000	AVBAKERCOM		15,908,133	15,908,133.31	11,400,000.02
BAKER COMMUNICATIONS FUND II BEACON GROUP ENERGY FUND II	0.000	ABAKERCOM2		24,509,541	24,509,541.71	15,200,000.00
		ABEACONGRP		21,096,352	21,096,353.04	14,267,866.99
BLACKSTONE CAPITAL PTNRS III	0.000	VEA02554	BCPMB	27,850,265	27,850,264.98	36,704,610.01
BLACKSTONE COMMUNICATION I	0.000	ABBCOM1	99404	5,968,087	5,968,086.99 1,000.00	6,999,999.99 1,461,112.00
BLUE CHIP CAPITAL FUND	0.000	095334991	BCCF	1,000	1,000.00	1,461,112.00
BLUE CHIP CAPITAL FUND II	0.000	VEA01432	BCCII	2,473,770	1,000.00 2,473,770.70 18,825,000.02 6,000,000.00 1,025,000.00 7,000,000.00 7,000,000.00 5,551,780.89	6,799,999.97
BLUE CHIP CAPITAL FUND III	0.000	A01433		18,825,000	18,825,000.02	13,499,999.99
BLUE CHIP CAPITAL FUND IV	0.000	AVBLUECHIP	AVBLU	6,000,000 1,025,000 1,000	6,000,000.00	5,180,000.00
BLUE CHIP OPPORTUNITY FUND	0.000	095335998	BCOF	1,025,000	1,025,000.00	328,000.00
BRANTLEY VENTURE PARTNERS II	0.000	VEA05387	BVII	1,000	1,000.00	805,118.00
BRANTLEY VENTURE PARTNERS III		VEA06289	BIII	7,000,000 5.551.780	7,000,000.00	11,292,164.00
CARDINAL HEALTH PARTNERS	0.000	VEA02552		5,551,780	5,551,780.89	3,082,541.01
CB HEALTHCARE FUND	0.000	VEA02614	CBHCF	9,530,940	9,530,940.38	9,358,347.01
CB HEALTHCARE FUND II	0.000	AVCBHF2	99405	299,000	9,530,940.38 299,000.00 7,342,835.00	1.00
CHP II	0.000	AVCHP2	99404	7,342,835	7,342,835.00	4,166,073.01
CID MEZZANINE CAPITAL	0.000	VEA02624	CIDME	4,719,575	4,719,575.26 19,529,971.00	4,763,145.00
CLAYTON, DUBLILIER & RICE VI	0.000	ACLAYDURI	CLDUR	19,529,971	19,529,9/1.00	17,970,000.00
CNC PARTNERS	0.000	AVCNC AVCCV3	99404 99404	3,000,000 3,995,000	3,000,000.00	2,831,764.00
COMMONWEALTH CAPITAL III		AVFNDMED	99404	2,250,000	4,719,575.26 19,529,971.00 3,000,000.00 3,994,999.96 2,250,000.00 29,999,999.00 5,671,769.00 13,870,239.00 62,259,196.57 1,000,000.00 46,575,565.65	1 206 577 00
FOUNDATION MEDICAL PARTNERS FOX PAINE CAPITAL FUND	0.000	AFOXPAINE	FOXPA	29,999,999	2,250,000.00	24 102 220 00
FOX PAINE CAPITAL FUND II	0.000	ABFOXPAINE		5,671,769	29,999,999.00 E 671 760 00	4 001 006 00
FRANCISCO PARTNERS	0.000 0.000 0.000	ABFRISCO1	99404	13,870,239	12 070 220 00	0 062 162 00
FS EQUITY PARTNERS IV	0.000	VEA02586	FSEP4	62,259,197	62 250 106 57	06 715 251 02
GENERAL CATALYST GROUP II	0.000	AVGCG2	99405	1,000,000	1 000 000 00	90,713,231.02
		AGILBERTG	GILBE	46,575,565	46 575 565 65	50 507 297 99
GILBERT GLOBAL EQUITY PARTNERS HARBOURVEST INT'L III-DIRECT	0.000	VEA02633	HVIPE	17,885,309	17,885,309.02	13,342,277.00
HARROURVEST INT H III-DIRECT	SHIP 0.000	AHARBPART	99404	35,305,835	35,305,834.96	30,278,704.02
HARBOURVEST INT'L III-PARTNERS HARBOURVEST INT'L IV-DIRECT	0.000	AGHIPEP4D	99405	1,500,000	1,500,000.00	1,219,941.00
HARBOURVEST INT'L IV-PARTNERSE		AGHIPEP4D	99405		10,800,000.00	10,194,960.99
IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII	3.000	11011111111	,,100	10,000,000	20,000,000.00	10,101,000.00

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value		
Group - ALTERNATIVE INVESTMENTS								
Instrument -	- AIF	ALTERNATIVE 1	INVESTMENT	FUNDS				
HARBOURVEST PARTNERS VI DIRECT FUND L.P.	0.000	AHARBOURDI	99404	16,500,000	16,500,000.00	13,576,934.99		
HARBOURVEST PARTNERS VI PARTNERSHIP FUND	0.000	AHARBOURPA	99404	22,593,163	22,593,162.93	20,415,025.00		
HEARTLAND INDUSTRIAL PARTNERS	0.000	ABHEART	99404	19,791,802	19,791,801.99	19,568,007.99		
LEHMAN BROTHERS II	0.000	VEA02551	LBBP	61,033,741	61,033,741.88	52,857,297.13		
LINSALATA CAPITAL PARTNERS III	0.000	ALINCAP	99404	17,912,542	17,912,542.09	18,214,006.00		
LINSALATA CAPITAL PARTNERS IV	0.000	ABLINCAP4	ABLIN	7,874,509	7,874,509.00	7,038,999.99		
MERITAGE PRIVATE EQUITY I	0.000	AMERIT	AMERI	16,250,000	16,250,000.00	12,243,704.98		
MERITAGE PRIVATE EQUITY II	0.000	AVMERIT2	AVMER		1,250,000.00	872,500.00		
MIAMI VALLEY VENTURE FUND	0.000	VEA01492	MVVF	2,753,407	2,753,407.84	3,697,001.97		
MORGENTHALER PARTNERS IV	0.000	VEA01176	MGVP	999	999.99	701,746.01		
MORGENTHALER PARTNERS V	0.000	VEA01177	MGVPV	9,098,512	9,098,512.08	11,878,551.01		
MORGENTHALER PARTNERS VI	0.000	AVMORG6	MGVPV	13,750,000	13,750,000.00	10,867,045.98		
MORGENTHALER PARTNERS VII	0.000	AVMORG7	99405	2,000,000	2,000,000.00	1,782,908.00		
NEW ENTERPRISE ASSOCIATES 10	0.000	AVNEA10	AVNEA	4,084,188	4,084,188.66	3,759,214.67		
NORTHCOAST FUND	0.000	VEA06027	NCFD	2,500,000	2,500,000.00	1,208,604.00		
NW OHIO VENTURE FUND	0.000	VEA05606	NOVF	1,994,950	1,994,950.00	925,000.00		
OAK HILL CAPITAL PARTNERS	0.000	AOAKHILL	99404	29,090,958	29,090,957.65	28,956,466.65		
OHIO INNOVATION FUND I	0.000	VEA02581	OIF1	1,600,000	1,600,000.00	2,014,545.04		
PRIMUS CAPITAL FUND II	0.000	VEA04712	PCFX	800	800.00	224,053.00		
PRIMUS CAPITAL FUND III-A PFD	0.000	VEA06130	PCFZ	1,000	999.99	1,092,462.00		
PRIMUS CAPITAL FUND III-B	0.000	VEA06129	PCFY	1,000	1,000.00	1,248,158.00		
PRIMUS CAPITAL FUND IV	0.000	VEA02451	PCF4	13,273,560	13,273,560.48	12,978,389.99		
PRIMUS CAPITAL FUND V	0.000	AVPRIMUS5	99404	8,910,000	8,910,000.00	7,225,024.00		
PRISM VENTURE PARTNERS IV	0.000	AVPRISM4	99406	3,000,000	3,000,000.00	3,000,000.00		
PROVIDENCE EQUITY PARTNERS IV	0.000	ABPROV4	99404	8,736,902	8,736,901.96	6,976,011.04		
SILVER LAKE PARTNERS	0.000	ASILLAKE	ASILL	10,757,662	10,757,662.66	10,361,827.98		
SKM EQUITY FUND III	0.000	ABSKM3	99404	11,067,610	11,067,610.00	8,981,000.01		
SPACEVEST II	0.000	VEASPVE	VEASP	7,118,981	7,118,981.25	9,653,740.00		
SUNRISE CAPITAL PARTNERS	0.000	ASUNRISE	ASUNR	20,611,761	20,611,761.00	19,892,052.00		
TAPE III	0.000	AVTAPE3	AVTAP	2,450,000	2,450,000.00	2,039,364.00		
TUCKER ANTHONY PRIVATE EQUITY FUND IV	0.000	AVTAPE4	99406	1,500,000	1,500,000.00	1,500,000.00		
WARBURG PINCUS EQUITY PARTNERS	0.000	AWARBURG	99404	63,253,696	63,253,696.75	74,497,000.03		
WARBURG PINCUS VIII	0.000	AWARBURG8	AWARB	9,200,000	9,200,000.00	8,987,648.99		
Instrument Total 73				940,608,957	940,608,956.57	937,810,685.47		

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - ALTERNAT	IVE INVESTMENTS			
	Instrument - COM				
AGNICO-EAGLE MINES LTD.	0.202	008474108 AEM	180,000	827,428.05	1,776,600.00
ASHANTI GOLDFIELDS ADR	0.000	043743202 ASL			595,000.00
BARRICK GOLD CORP.	1.379		463,283	8,285,819.09	7,389,363.85
CORINTHIAN COLLEGES INC	0.000	218868107 COCO	69,580	0.00	2,845,126.20
CORVIS	0.000	221009103 CORV	307,584	7,391,643.38	993,496.32
EBENX INC	0.000	278668108 EBNX	105,103	2,207,163.00	427,874.31
FREEPORT MCMORAN CLASS B	0.000	35671D857 FCX	95,000	1,151,288.88	1,272,050.00
HECLA MINING CO.	0.000	422704106 HL	808,000	3,254,466.79	759,520.00
HEWLETT-PACKARD CO	1.557	428236103 Q HWP	29,726	535,662.52	610,572.04
JUNIPER NETWORKS INC	0.000	48203R104 JNPR	17,220	415,811.34	326,319.00
KINROSS GOLD CORP.	0.000	496902107 KGC	1,507,000	2,806,789.64	1,145,320.00
LIHIR GOLD LTD.	0.000	532349107 LIHRY		611,650.36	
NEW FOCUS INC	0.000	644383101 NUFO	99,000	5,352,188.00	377,190.00
NEWMONT MNG. CORP.	0.627	651639106 Q NEM	191,375		3,657,176.25
NUANCE COMMUNICATIONS INC	0.000	669967101 NUAN	20,715	0.00	188,506.50
PAIN THERAPEUTICS INC.	0.000	69562K100 PTIE		70,112.25	
PAN AMERICAN SILVER CORP.	0.000	697900108 PAAS	200,000	1,344,846.55	838,000.00
PLACER DOME INC.	0.916	725906101 Q PDG	360,200	4,092,790.20	3,929,782.00
RADWARE LTD	0.000	M81873107 RDWR	17,656		229,351.44
SONICWALL INC	0.000	835470105 SNWL	32,019	602,350.92	622,449.36
US INTERNETWORKING INC	0.000	917311805 USIX	186,422	3,365,485.40	37,284.40
VISIBLE GENETICS INC.	0.000	92829S104 VGIN	15,000	1,042,753.20	167,250.00
Instrument Total	22		4,885,874	49,924,521.44	28,654,631.23
Group Total	95		945,494,831	990,533,478.01	966,465,316.70

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL EST. Portfolio - REE Instrument - A	ATE RE EAST REGION APARTMENT			
BATTERY PARK CITY RELATED - E. 39TH ST - SONON RELATED - LYRIC - WEST 94TH RELATED - STRATHMORE RELATED - UNION SQUARE APART RELATED - WEST 89TH STREET	NEW YORK, NY MA NEW YORK, NY ST NEW YORK, NY NEW YORK NY	0.000 0.000 0.000 0.000 0.000	RBATTR REAST2 RSYMPH REAST1 RUNION RWEST1	0.01 0.01 0.01 0.01 0.01	21,800,000.00 11,230,000.00 19,920,000.00 12,700,000.00 16,900,000.00 16,930,000.00
Instrument Total	6			0.06	99,480,000.00
	Instrument -I	INDUSTRIAL			
WIP02 FLEET WIP02 RENAISSANCE	ARLINGTON VA ARLINGTON VA	9.500 9.500	RFLEET RWIP02	14,618,275.66 34,189,851.33	22,000,000.00 54,700,000.00
Instrument Total	2			48,808,126.99	76,700,000.00
	Instrument -0	OFFICE			
101 HUDSON STREET 2033 K STREET 590 MADISON AVENUE BALLSTON STATION BAY COLONY CRI BUILDING ELEVEN PENN CENTER MORRIS CORPORATE CENTER I & ONE LINCOLN WESTGATE CORPORATE CENTER	JERSEY CITY NJ WASHINGTON DC NEW YORK NY BALLSTON VA BOSTON, MA WASHINGTON, DC PHILADELPHIA PA II PARSIPPANY, NJ BOSTON, MA BERNARDSVILLE NJ	14.500 10.100 11.000 9.550 6.747 0.065 7.000 0.000	RHUD01 RKSTRT RMADAV RBALST RBAYCL RCRIBD RPENN1 RMORCC ROLINC RWSTCC	101,497,262.04 8,065,185.37 137,855,008.00 52,982,290.00 33,769,153.43 38,211,229.94 72,000,000.00 60,310,346.25 99,937,240.64 62,127,554.00	132,799,999.62 11,100,000.00 260,000,000.00 68,300,000.00 50,199,999.50 38,000,000.01 77,499,999.99 50,800,000.00 140,000,000.03 59,900,000.00
Instrument Total	10			666,755,269.67	888,599,999.15
	Instrument -R	RETAIL			
NESHAMINY MALL PALLADIUM AT CITYPLACE SILVER CITY GALLERIA UNION SQUARE RETAIL Instrument Total	PHILADELPHIA PA WEST PALM BEACH, FL TAUNTON, MA NEW YORK, NY	15.500 0.000 6.190 9.850	RNESH1 RPALPR RSILVG RUNSQ2	18,962,370.25 32,250,390.00 84,336,769.70 63,510,695.00 199,060,224.95	16,599,999.99 42,300,000.01 55,000,000.00 71,600,000.00
				, ,	-,,

ASOF03 Date 01/24/2002 Time 21:29:52 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 002 Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL EST Portfolio - REE Instrument - X	CATE RE EAST REGION OTHER				
TERRAMICS LAKE CENTER	PHILADELPHIA PA	5.600	RLKCTR		2,408,937.65	1,900,000.00
Instrument Total	1				2,408,937.65	1,900,000.00
Portfolio Total	23				917,032,559.32	1,252,179,999.15

Investment Desc		Yield	Identifier Maturit	y Book Value	Market Value
	Group - REAL ESTA	T D			
	Portfolio - REM	RE MIDWEST REGION			
	Instrument - A	APARTMENT			
AMLI AT DANADA FARMS	WHEATON, IL	8.800	RAMLID	21,257,711.88	29,250,000.00
ARBORS OF ANDERSON I	CINCINNATI	9.000	RANBR1	19,795,548.07	20,500,000.00
HIGHPOINT WOODS APARTMENTS	ROMEOVILLE, IL	0.000	RHPNTW	31,000,000.00	33,000,000.00
PARK GLEN	MINNEAPOLIS	6.900	RPKGNW	15,712,000.00	24,000,000.00
Instrument Total	4			87,765,259.95	106,750,000.00
	Instrument -I	INDUSTRIAL			
ADDISON BUSINESS	ADDISON, IL	9.660	RSHAPE	3,211,109.50	3,500,000.00
ALBRECHT	LAKE BLUFF, IL	8.800	RALBCT	12,800,318.60	12,300,000.00
CAROL POINT	CAROL STREAM, IL	7.990	RCAROL	12,428,505.00	12,700,000.00
ENTERPRISE	AURORA, IL	8.500	RENTPR	6,995,995.00	7,100,000.00
ST. CHARLES BUSINESS PARK	ST. CHARLES	5.000	RSTCHP	3,606,062.31	4,900,000.00
Instrument Total	5			39,041,990.41	40,500,000.00
	Instrument -0	OFFICE			
500 WEST MONROE	CHICAGO	0.000	RWTMN1	0.01	5,776,874.00
77 W. WACKER	CHICAGO, IL	0.000	RDONBD	88,087,250.00	88,200,000.00
ATRIUM II	CINCINNATI OH	13.500	RATRM2	73,038,104.00	83,700,000.00
CAMPUS VIEW PLAZA	COLUMBUS	11.400	RCVPL1	12,000,000.00	12,700,000.00
CORPORATE HILL I	WORTHINGTON	9.000	RCORP1	7,282,000.00	6,500,000.00
CORPORATE HILL II	WORTHINGTON	10.000	RCORP2	4,718,000.00	5,900,000.00
HUNTINGTON BANK CENTER	COLUMBUS, OH	6.100	RHUNT2	48,932,998.15	46,400,000.00
KEY CENTER	CLEVELAND, OH	9.200	RKEYCT	71,000,000.00	78,500,000.00
LAKEPOINT OFFICE	CLEVELAND, OH	8.210	RLAKPT	12,836,780.37	14,400,000.00
MERIDIAN CROSSINGS	RICHFIELD, MN	0.000	RMERCR	26,998,144.00	26,800,000.00
MERIDIAN CROSSINGS PHASE II	77TH ST. RICHFIELD, M		RMERC2	28,961,603.74	28,908,840.00
NATIONAL CITY PLAZA	COLUMBUS OH	9.500	RBANC1	42,000,000.00	38,500,000.00
Instrument Total 1	2			415,854,880.27	436,285,714.00
	Instrument -R	RETAIL			
BELDEN PARKE CROSSING	CANTON, OH	9.400	RBELDN	6,198,181.80	5,900,000.00
KENWOOD TOWNE CENTRE	CINCINNATI	8.000	RKWTC1	189,516,546.91	217,000,000.01
MACEDONIA COMMONS	MACEDONIA, OH	9.300	RMACDN	5,999,050.03	6,200,000.00

ASOF03 Date 01/24/2002 Time 21:29:52 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 004

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL E					
	Portfolio - REM Instrument - R	RE MIDWEST REGION RETAIL				
OLENTANGY PLAZA STRATFORD SQUARE MALL	COLUMBUS CHICAGO	10.000	ROPL01 RSFS01		15,818,833.15 34,219,150.29	23,100,000.00 31,250,000.00
VILLAGE CROSSING	SKOKIE/NILES	9.600	RVLCR1		37,893,105.51	23,500,000.00
Instrument Total	6				289,644,867.69	306,950,000.01
	Instrument -X	OTHER				
WESTBELT WEST PK	COLUMBUS	10.000	RWSBT1		787,645.14	424,999.99
Instrument Total	1				787,645.14	424,999.99
Portfolio Total	28				833,094,643.46	890,910,714.00

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL EST	ᅮᄭᅲᅲ			
	Portfolio - RES	RE SOUTH REGION			
	Instrument - A	APARTMENT			
AUTUMN RIDGE	ATLANTA, GA	6.580	RAUTUM	6,878,730.24	7,300,000.00
BRIDGEWATER	ATLANTA, GA	7.430	RBRIDG	41,157,771.50	42,200,000.01
CHAPARRAL CREEK	IRVING, TX	8.000	RCREEK	29,448,531.89	31,287,939.81
HOMES OF PRAIRIE SPRINGS	DALLAS, TX	9.100	RHMPRS	32,665,931.97	35,500,000.00
JEFFERSON PARK	IRVING, TX	8.000	RJPARK	23,760,225.00	25,900,000.00
JEFFERSON RIDGE	IRVING, TX	8.000	RRIDGE	26,017,725.00	25,300,000.00
WATERS PARK	AUSTN, TX	8.200	RWATPK	29,191,791.00	34,400,000.00
WYNFIELD TRACE	ATLANTA, GA	5.200	RTRACE	9,689,312.58	11,500,000.00
Instrument Total	8			198,810,019.18	213,387,939.82
	Instrument -I	INDUSTRIAL			
15200 TRINITY	FORT WORTH, TX.	0.000	RMATTE	18,101,084.71	14,000,000.00
ACLINE DISTRIBUTION	TAMPA, FL	9.630	RACLIN	5,130,576.39	5,200,000.00
ALLIANCE AIRLINES	ATLANTA, GA	9.100	RALLNC	4,477,000.00	4,100,000.00
CROSSROADS BUSINESS PARK	TAMPA, FL	9.200	RCRRD1	5,204,845.75	6,800,000.00
GATEWAY BUSINESS CENTER	TAMPA, FL	12.800	RGATEW	5,322,377.58	7,500,000.00
QUADRANT BUSINESS CTR	DEERFIELD BC	10.875	RQBC01	12,830,523.78	18,600,000.00
QUAKER OATS BUILDING	ATLANTA, GA	0.000	RQOATS	16,952,685.00	16,952,685.00
REGENCY 1	DALLAS TX	8.500	RREGNC	16,207,374.38	13,300,000.00
REGENCY 2	DALLAS, TX	0.000	RREGN2	15,526,783.11	15,000,000.00
TRADE CENTER I	ATLANTA GA	8.500	RTDCNT	13,769,358.00	11,300,000.01
TRADE CENTER II	ATLANTA, GA	0.000	RTDCN2	12,013,354.50	12,000,000.00
UNIVERSITY BUSINESS CENTER	TAMPA, FL	10.530	RUNIVB	4,762,587.01	7,900,000.00
Instrument Total	12			130,298,550.21	132,652,685.01
	Instrument -0	OFFICE			
ARBORETUM	AUSTIN,TX	0.000	RARBTM	41,576,571.20	44,300,000.00
CIGNA PLAZA	DALLAS, TX	0.000	RCIGNA	19,100,694.00	16,900,000.00
CROWN POINTE BLDG	ATLANTA	9.500	RCPTE1	63,568,516.19	56,800,000.00
GALLERIA 100	ATLANTA, GA	0.000	RGAL10	66,080,825.00	71,000,000.00
GALLERIA 400	ATLANTA, GA	0.000	RGALPK	13,595,976.20	28,699,999.97
GALLERIA 600	ATLANTA, GA	0.000	RGAL60	9,553,205.50	9,553,205.50
JC PENNY CREDIT	SAN ANTONIO	9.700	RJCP02	3,786,732.00	4,800,000.00
JPM I (aka CHASE I)	DALLAS, TX	0.000	RINTNL	13,254,967.97	15,700,000.33
ROSEMEADE	DALLAS, TX	0.000	RROSMD	23,585,255.00	22,300,000.00

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL E Portfolio - RES	RE SOUTH REGION			
	Instrument - O				
SOUTHPARK ONE	AUSTIN	11.500	RSPK01	10,408,643.00	18,100,000.00
Instrument Total	10			264,511,386.06	288,153,205.80
	Instrument -R	RETAIL			
BRADLEES #02	GREENBELT	9.750	RMEM04	4,900,000.00	5,600,000.00
BRADLEES #03	COLUMBIA	8.875	RMEM05	4,300,000.00	4,400,000.00
BRADLEES #04	BURKE	11.250	RMEM06	5,512,600.00	5,600,000.00
CREEKSIDE	FT. WORTH, TX	0.000	RCRKSD	2,671,263.60	2,450,000.00
EAGLE #10	URBANA, IL	9.000	REAG10	1,202,351.04	600,000.00
GEMCO #05	YUBA CITY	8.875	RGEM05	4,000,000.00	4,400,000.00
GEMCO #08	SANTA MARIA	8.875	RGEM08	4,400,000.00	5,000,000.00
GEMCO #11	BAKERSFIELD	9.320	RGEM11	4,900,000.00	5,400,000.00
GEMCO #12	CATHEDRAL CITY	9.382	RGEM12	5,500,000.00	5,800,000.00
GEMCO #13	VALLEJO	8.875	RGEM13	3,200,000.00	5,000,000.00
K MART #06	AMARILLO	9.550	RKM006	2,800,000.00	2,200,000.00
K MART #08 PM1	KIMBERLY	11.580	RKM081	2,218,359.68	1,559,769.83
K MART #34 PM1	MILLIARD	11.650	RKM341	2,281,903.87	2,562,475.22
K MART #37 PM1	HOUSTON	11.630	RKM371	2,102,632.89	1,099,999.99
K MART #41	INDIANAPOLIS	9.700	RKM041	2,964,122.00	3,700,000.00
K MART #44	S PASADENA	9.550	RKM044	3,000,000.00	3,300,000.00
K MART #47 PM1	ROCHESTER	11.530	RKM471	3,040,185.37	3,434,420.76
K MART #50	SPRINGFIELD	9.550	RKM050	3,468,664.00	4,000,000.00
K MART #57	MILWAUKEE	9.550	RKM057	3,100,000.00	2,400,000.00
KILLEEN MALL	KILLEEN, TX	10.120	ROGW01	1,319,903.55	1,319,903.58
KROGER #02	COVINGTON	10.000	RKR002	2,252,581.00	2,100,000.00
KROGER #03	LOUISVILLE	10.000	RKR003	1,959,115.00	2,000,000.00
KROGER #04	CARTERSVILLE	10.000	RKR004	2,254,876.00	2,400,000.00
KROGER #09	FAYETTEVILLE	10.000	RKR009	1,351,062.00	1,800,000.00
KROGER #11	DALTON	10.250	RKR009 RKR011	2,390,956.10	2,100,000.00
KROGER #11	DUNCANVILLE	10.250	RKR011 RKR013	2,545,346.34	2,100,000.00
KROGER #15		10.250	RKR015		
	ARLINGTON			4,723,707.32	4,600,000.00
KROGER #16	LANETT	10.250	RKR016	2,360,976.00	1,575,000.00
KROGER #17	W COLUMBIA	10.250	RKR017	2,527,800.50	1,900,000.00
KROGER #19	COLLIERVILLE	10.250	RKR019	4,532,260.79	5,600,000.00
KROGER #21	SPARTA	10.250	RKR021	1,500,000.00	1,700,000.00
KROGER #22	WINCHESTER	10.000	RKR022	1,839,030.00	1,500,000.00
KROGER #25	PADUCAH	10.250	RKR025	2,305,000.00	2,400,000.00

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL E	ሩ ጥልጥ ፑ			
	Portfolio - RES	RE SOUTH REGION			
	Instrument - R	RETAIL			
LAKELAND PLAZA	CUMMINS, GA	9.500	RLAKPL	21,691,549.74	24,530,000.00
LONGS DRUGS #02	GRASS VALLEY	8.750	RLD002	1,100,000.00	1,900,000.00
LONGS DRUGS #05	LANCASTER	8.750	RLD005	700,000.00	900,000.00
LONGS DRUGS #08	MADERA	9.000	RLD008	925,000.00	900,000.00
LONGS DRUGS #09	SACRAMENTO	9.250	RLD009	925,000.00	800,000.00
LONGS DRUGS #11	WOODLAND	9.000	RLD011	1,000,000.00	1,300,000.00
LONGS DRUGS #13	SALINAS	10.375	RLD013	900,000.00	1,500,000.00
LONGS DRUGS #17	SIMI VALLEY	10.375	RLD017	1,500,000.00	1,500,000.00
LONGS DRUGS #18	REDLANDS	10.375	RLD018	1,000,000.00	1,200,000.00
LONGS DRUGS #19	FRESNO	10.375	RLD019	1,350,000.00	1,300,000.00
LONGS DRUGS #20	BAKERSFIELD	10.625	RLD020	1,450,000.00	1,400,000.00
LUCKY #01	TUCSON	8.750	RLS001	1,150,000.00	1,370,000.00
LUCKY #04	TRUCKEE	8.750	RLS004	1,600,000.00	2,100,000.0
LUCKY #05	ORCUTT	8.750	RLS005	1,300,000.00	1,300,000.00
LUCKY #10	ARROYO GRANDE	8.750	RLS010	1,400,000.00	1,400,000.00
LUCKY #11	ATASCADERO	9.100	RLS011	1,750,000.00	1,500,000.00
PRESTON VILLAGE CENTER	PLANO, TX	0.000	RPRSTV	46,681,715.06	44,279,380.83
SAFEWAY #09	WILLIAMSBURG	10.500	RSAF09	2,151,000.00	2,300,000.00
SOUTHLAKE	DALLAS TX	0.000	REGDAL	4,668,387.09	4,380,000.00
SUPER X #01	WINCHESTER	10.250	RSPX01	639,058.80	500,000.00
SUPER X #04	PADUCAH	10.250	RSPX04	531,000.00	600,000.00
rg&Y #01	ABBEVILLE	10.000	RTGY01	134,300.00	300,000.00
TG&Y #02	SAN BENITO	10.000	RTGY02	1,500,000.00	1,700,000.00
rg&Y #03	LUCEDALE	10.000	RTGY03	67,742.00	600,000.00
rg&Y #05	OZARK	10.000	RTGY05	781,054.30	750,000.00
rg&Y #13	LANDRUM SC	10.000	RTGY13	700,000.00	300,000.00
rg&Y #19	HATTIESBURG	10.000	RTGY19	1,973,006.55	2,500,000.00
rg&Y #23	VALDOSTA	10.000	RTGY23	745,649.92	2,700,000.00
rg&Y #29	HAZARD	10.000	RTGY29	2,000,000.00	1,800,000.00
WAL-MART #03	SPRINGFIELD	10.000	RWAL03	1,486,566.00	2,200,000.00
WAL-MART #25	HOUSE SPRINGS	10.000	RWAL25	1,614,133.00	2,200,000.00
WAL-MART #28	GRAHAM	10.000	RWAL28	1,457,000.00	1,900,000.00
WAL-MART #30	MARLIN	10.000	RWAL30	1,365,000.00	1,500,000.00
VAL-MART #38	MARSHALL	10.000	RWAL38	1,832,846.00	2,400,000.0
WAL-MART #39	EDMOND	10.000	RWAL39	2,565,000.00	3,900,000.00
WAL-MART #42	RUSSELLVILLE	10.000	RWAL42	1,503,000.00	1,800,000.0
WAL-MART #43	EL CAMPO	10.000	RWAL43	1,697,000.00	2,200,000.00
WAL-MART #44	HOT SPRINGS	10.000	RWAL44	2,212,000.00	2,200,000.0
WAL-MART #52	PARSONS	10.000	RWAL52	1,449,000.00	2,200,000.0

ASOF03 Date 01/24/2002 Time 21:29:54 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 008

Investment Desc		Yield	Identifier Maturi	ty Book Value	Market Value
	Group - REAL E	STATE			
	Portfolio - RES Instrument - R	RE SOUTH REGION RETAIL			
WAL-MART #56	NEDERLAND	10.000	RWAL56	3,367,000.00	3,300,000.00
WAL-MART #65	LEITCHFIELD	10.000	RWAL65	1,132,000.00	1,700,000.00
WAL-MART #66	ALVIN	10.000	RWAL66	1,710,000.00	1,400,000.00
WAL-MART #67	ROCKPORT	10.000	RWAL67	1,522,000.00	2,000,000.00
Instrument Total	76			226,651,705.51	240,010,950.19
	Instrument -X	OTHER			
CROWN POINTE LAND	ATLANTA GA	9.000	RCPTE4	547,718.15	2,250,000.00
GALLERIA LAND	ATLANTA GA	11.000	RGALD1	1,843,199.00	5,339,999.99
Instrument Total	2			2,390,917.15	7,589,999.99
Portfolio Total	108			822,662,578.11	881,794,780.81

Investment Desc		Yield	Identifier Maturi	ty Book Value	Market Value
	Group - REAL EST. Portfolio - REW				
	Instrument - A	RE WEST REGION APARTMENT			
CHARTER APARTMENTS	ORANGE COUNTY CA	7.880	RCHART	31,433,300.00	50,200,000.00
ELLIOTT BAY PLAZA HEIGHTS AT BEAR CREEK	SEATTLE WA SEATTLE, WA	5.960 0.077	RELBAY RHBCRK	19,587,164.88 29,581,086.92	29,500,000.00 25,200,000.00
OVERLOOK APARTMENTS	SAN DIEGO CA	7.720	ROVRLK	23,534,580.00	34,700,000.00
Instrument Total	4			104,136,131.80	139,600,000.00
	Instrument -I	INDUSTRIAL			
FLEMING BUSINESS PARK	SAN JOSE CA	6.900	RFLMNG	72,377,344.80	113,999,999.74
NORTH COUNTY CORP.CENTER	VISTA,CA	0.000	RNCCCT	30,550,843.65	26,099,999.66
THOROUGHBRED PHASE 1	RIVERSIDE CA	9.200	RTHORO	18,000,000.00	22,500,000.00
THOROUGHBRED PHASE 2	RIVERSIDE CA	0.000	RTHOR2	19,070,686.00	22,000,000.00
THOROUGHBRED PHASE III	RIVERSIDE, CA	0.000	RTHOR3	19,414,595.69	22,200,000.00
Instrument Total	5			159,413,470.14	206,799,999.40
	Instrument -0	OFFICE			
2030 MAIN STREET	IRVINE, CA	0.000	RMAINS	89,848,635.63	69,500,000.00
44 MONTGOMERY	SAN FRANCISCO CA	7.080	RMON44	111,738,268.27	217,000,000.00
900 E. HAMILTON AVE.	CAMPBELL CA	0.000	RHMLTN	87,179,192.00	104,000,000.00
CALIFORNIA CASUALTY CENTER	SAN FRANSISCO, CA	0.000	RCACAS	66,422,311.55	75,200,000.00
DOUGLAS EMMETT REALTY FUND	LOS ANGELES CA	7.000	RDERF1	23,070,919.00	40,333,000.00
GLENDALE CITY CENTER	GLENDALE, CA	0.096	RGLNDC	57,150,986.25	50,400,000.01
MARINA VILLAGE	SAN FRANCISCO CA	10.000	RMNAVL	39,231,466.11	86,500,000.00
OAKLAND CITY CENTER	OAKLAND, CA	7.900	ROAKCC	68,890,089.50	87,340,169.00
ONE CALIFORNIA	SAN FRANCISCO CA	11.030	RONECA	42,794,517.64	71,600,000.00
THE SUMMIT	ALISO VIEJO, CA	0.000	RSUMIT	107,218,125.00	101,000,000.00
Instrument Total	10			693,544,510.95	902,873,169.01
	Instrument -R	RETAIL			
ANAHEIM HILLS	ANAHEIM	9.000	RANAHL	52,321,063.85	50,600,000.00
CLAIREMONT SQ. SHOP. CTR.	SAN DIEGO	9.800	RCMSQ1	52,686,112.66	54,800,000.02
GALLERIA AT TYLER	RIVERSIDE	8.000	RTYMAL	126,326,085.78	135,000,000.00
WHITNEY RANCH	LAS VEGAS	10.000	RWHTR1	11,304,660.26	14,700,000.00
Instrument Total	4			242,637,922.55	255,100,000.02
Portfolio Total	23			1,199,732,035.44	1,504,373,168.43

		E RE REIT DIVERSIFIED				
COUSINS PROPERTIES INC VORNADO REALTY TRUST	6.075 CUZ 6.346 VNO	222795106 929042109	24.3600 41.6000	100,000.00 682,345.00	2,485,123.00 26,739,206.38	2,436,000.00 28,385,552.01
Instrument Total	2			782,345.00	29,224,329.38	30,821,552.01
	Instrument -C	INDUSTRIAL				
AMB PROPERTY CORP. PROLOGIS TRUST	6.076 AMB 6.415 PLD	00163T109 743410102Q	26.0000 21.5100	908,837.00 1,815,220.00	21,081,212.15 30,344,810.58	23,629,761.98 39,045,382.22
Instrument Total	2			2,724,057.00	51,426,022.73	62,675,144.20
	Instrument -D	MIXED INDUST/O	FFICE			
DUKE-WEEKS REALTY CORPORATI RECKSON ASSOCIATES REALTY C		264411505 75621K106Q	24.3300 23.3600	551,883.00 209,431.00	12,462,845.98 3,153,475.48	13,427,313.38 4,892,308.16
Instrument Total	2			761,314.00	15,616,321.46	18,319,621.54
	Instrument -F	OFFICE				
BOSTON PROPERTIES INC EQUITY OFFICE PROPERTIES TR KILROY REALTY CORP MACK-CALI REALTY CORP.	6.105 BXP RUST 6.648 EOP 7.308 KRC 7.994 CLI	101121101 294741103 49427F108 554489104	38.0000 30.0800 26.2700 31.0200	793,984.00 1,947,696.00 127,600.00 302,118.00	26,891,919.82 46,387,306.11 3,071,178.59 9,680,274.27	30,171,391.98 58,586,695.74 3,352,052.00 9,371,700.34
Instrument Total	4			3,171,398.00	86,030,678.79	101,481,840.06
	Instrument -G	APARTMENTS				
APARTMENT INVT & MGMT ARCHSTONE COMMUNITIES TRUST AVALONBAY COMMUNITIES INC. BRE PROPERTIES -CL A CAMDEN PROPERTY TRUST EQUITY RESIDENTIAL PROPERTI POST PROPERTIES, INC.	5.411 AVB 6.007 BRE 6.648 CPT	03748R101 039583109Q 053484101Q 05564E106 133131102 29476L107Q 737464107Q	45.7300 26.3000 47.3100 30.9600 36.7000 28.7100 35.5100	514,804.00 1,587,680.00 891,598.00 659,635.00 303,376.00 807,826.00 159,825.00	20,145,900.51 33,325,095.37 30,516,178.95 18,501,668.42 9,037,293.15 16,519,864.98 6,296,130.77	23,541,986.92 41,755,983.96 42,181,501.39 20,422,299.58 11,133,899.20 23,192,684.45 5,675,385.74

Investment Desc	Rating (Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
Group - REAL ESTATE Portfolio - RER RE REIT Instrument - J REGIONAL MALLS							
GENERAL GROWTH PROPERTIES SIMON PROPERTY GROUP INC.		6.701 GGP 7.159 SPG	~	38.8000 29.3300	208,228.00 598,670.00	7,084,709.64 14,227,547.29	8,079,246.40 17,558,991.13
Instrument Total	2				806,898.00	21,312,256.93	25,638,237.53
		Instrument -K	STRIP CENTERS				
KIMCO REALTY CORP REGENCY CENTERS CORP WEINGARTEN REALTY INVST		9.544 KIM 7.207 REG 6.583 WRI		32.6900 27.7500 48.0000	412,539.00 120,300.00 92,889.00	8,362,078.03 3,032,727.90 3,824,248.68	13,485,899.90 3,338,325.00 4,458,671.96
Instrument Total	3				625,728.00	15,219,054.61	21,282,896.86
		Instrument -N	LODGING/RESORT	TS			
FELCOR LODGING TRUST, INC. HOST MARRIOTT CORP		13.165 FCH 11.555 HMT	31430F101 44107P104	16.7100 9.0000	125,000.00 569,100.00	2,042,677.50 4,719,287.39	2,088,750.00 5,121,900.00
Instrument Total	2				694,100.00	6,761,964.89	7,210,650.00
Portfolio Total	24				14,490,584.00	359,932,760.94	435,333,683.44

Investment Desc		Yield	Identifier Maturit	y Book Value	Market Value
	Group - REAL EST	ГАТЕ			
	Portfolio - REN Instrument - F	RE NATURAL RESOURCES FARMLAND			
FARMLAND-METLIFE FARMLANDS-AGRIVEST		7.700 9.250	RFMLD2 RFMLND	18,514,407.56 18,927,407.43	16,986,223.00 21,003,096.70
Instrument Total	2			37,441,814.99	37,989,319.70
	Instrument -T	TIMBER			
TIMBER-BASCOM GULF (FLORIDA) TIMBER-BASCOM PACIFIC (N.W.) TIMBERLAND - FOREST SYSTEM TIMBERLAND-SOUTHERN		0.000 0.000 0.000 0.000	RTMBR4 RTMBR2 RTMBR5 RTMBR3	180,982,830.21 66,259,733.96 2,000,196.00 33,512,650.52	174,425,638.00 188,702,385.00 2,000,196.00 142,396,196.69
Instrument Total	4			282,755,410.69	507,524,415.69
Portfolio Total	6			320,197,225.68	545,513,735.39

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL EST Portfolio - REO Instrument - I	TATE RE OTHER INDUSTRIAL				
OPUS (OIRE) R/E FUND PROLOGIS PORTFOLIO	VARIOUS MISC US	7.162 0.000	ROPFND RPRLOG		42,395,671.00 75,387,638.28	38,000,000.00 69,691,109.89
Instrument Total	2				117,783,309.28	107,691,109.89
	Instrument -R	RETAIL				
MIDLAND		5.568	RMIDLN		125.00	125.00
Instrument Total	1				125.00	125.00
Portfolio Total	3				117,783,434.28	107,691,234.89

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ES	STATE				
	Portfolio - REU Instrument - U	RE OPPORTUNITY FUND OPPORTUNITY FUNDS				
AEW PARTNERS II		0.000	RAEWII		21,861,379.30	28,639,868.01
DLJ R.E. CAPITAL PARTNERS		0.000	RDLJRE		11,423,642.90	12,677,263.01
WESTBROOK FUND I	MISC	11.000	RTGRRE		10,455,779.26	19,379,418.99
WESTBROOK FUND II	MISC, USA	0.000	RWSTBK		7,470,150.84	8,319,976.99
WESTBROOK FUND III		0.000	RWSTB3		63,293,733.33	73,111,790.00
WESTBROOK FUND IV	MISC, US	0.000	RWSTB4		11,220,000.00	10,685,564.00
Instrument Total	6				125,724,685.63	152,813,881.00
Portfolio Total	6				125,724,685.63	152,813,881.00

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ES Portfolio - REI Instrument - I	STATE RE INTERNATIONAL INTERNATIONAL				
BLACKSTONE EUROPEAN FUND DOUGHTY HANSON & CO EUROPEAN EUROPA-INTERNATIONAL LEND LEASE ASIA LEND LEASE GLOBAL ORION EUROPEAN REAL ESTATE F PRUDENTIAL PROP. PRTNRSINT SOROS RE INVST-INT'L	MISC EUROPE ASIA EUROPE UN MISC EUROPE	0.000 0.000 0.000 0.000 0.000 0.000 0.000	RBKSTN RDGHTY REUROP RLNDLA RLNDLS RORION RPRUDE RSOROS		5,554,816.00 18,000,295.52 15,658,288.03 9,333,340.00 23,764,000.00 20,353,908.89 21,382,025.00 20,498,940.00	5,554,816.00 18,000,295.52 12,564,476.04 11,828,578.00 25,440,357.32 20,030,722.78 23,323,744.00 18,277,779.00
Instrument Total	8				134,545,613.44	135,020,768.66
Portfolio Total	8				134,545,613.44	135,020,768.66
Group Total 2	29	4,470,772,775.	72 / 14,49	00,584.00	4,830,705,536.30	5,905,631,965.77

Group Total

I-ACT INTERNAL EMERGING 635,550,673.50 570,912,375.94 I-ARROW ARROWSTREET CAPITAL 850,023,172.29 794,086,949.59 I-BABS COLONIAL FIRST STATE 365,303,873.25 343,608,738.88 I-BERNS SANFORD BERNSTEIN EA 1,215,040,446.74 1,109,718,934.20 I-SANF BERSTEIN EMERGING MA 408,405,971.56 336,077,261.34 I-CASTLE BLACKROCK INTERNATIO 20,455.23 20,487.45 I-EAFE INTERNAL EAFE INDEX 796,042,090.66 683,354,004.88	Portfolio	ID		Par/Shares	Book Value	Market Value
TACT INTERNAL EMERGING 635,550,673.50 570,912,375.94 TARROW ARROWSTREET CAPITAL 850,023,172.29 794,086,949.59 TABBS COLONIAL FIRST STATE 365,303,873.25 343,608,738.88 TABBS SANFORD BERNSTEIN EA 1,215,040,446.74 1,109,718,934.20 TASANF BERSTEIN EMERGING MA 1,215,040,446.74 1,109,718,934.20 TASANF BERSTEIN EMERGING MA 408,405,971.56 336,077,261.34 TASANF LAFE INTERNAL EAFE INDEX 796,042,090.66 663,354,004.88 TASANF EMERGING ANALYST POR 256,559,826.97 248,216,380.28 TASANF EMERGING ANALYST POR 256,559,826.97 248,216,380.28 TASANF TASANF			Group - INTERNATIONAL			
I - ARROW ARROWSTREET CAPITAL 850,023,172.29 794,086,949.59 I - BABS COLONIAL FIRST STATE 365,303,873.25 343,608,738.88 I - BERNS SANFORD BERNSTEIN EA 1,215,040,446.74 1,109,718,934.20 I - SANF BERSTEIN EMERGING MA 408,405,971.56 336,077,261.34 I - CASTLE BLACKROCK INTERNATIO 20,455.23 20,487.45 I - EAFE INTERNAL EAFE INDEX 796,042,090.66 683,354,004.88 I - EAFE EAFE VALUE 860,672,245.03 797,379,219.56 I - EAP EMERGING ANALYST POR 2256,559,826.97 248,216,380.28 I - PROVEAFESTATE STREET PROVISI 766,476,747.55 713,341,075.00 I - FORCO FOREIGN & COLONIAL 455,741,254.66 421,473,010.47 I - JUPMOR JP MORGAN 117,273.11 451,899.87 I - GEN GENESIS 540,300,831.65 480,369,033.74 I - LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I - MARVIN MARVIN & PALMER EAFE 487,299,80 1,310,294,592.58 I - MARVEM MARVIN & PALMER EAFE 236,762,136.17 264,379,927.55 I - PAN INTERNAL EAFE TOPDOW 2281,839,529.23 259,998,137.14 I - QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73	EQS	EQUITY SWAPS		:	1,711,487,708.42	1,644,578,442.14
I - BABS COLONIAL FIRST STATE 365,303,873.25 343,608,738.88 I - BERNS SANFORD BERNSTEIN EA 1,215,040,446.74 1,109,718,934.20 I - SANF BERSTEIN EMERGING MA 408,405,971.56 336,077,261.34 I - CASTLE BLACKROCK INTERNATIO 20,455.23 20,487.45 I - EAFE INTERNAL EAFE INDEX 796,042,090.66 683,354,004.88 I - EAFE VAL LEAFE VALUE 860,672,245.03 797,379,219.56 I - EAP EMERGING ANALYST POR 256,559,826.97 248,216,380.28 I - PROVEAFESTATE STREET PROVISI 766,476,747.55 713,341,075.00 I - FORCO FOREIGN & COLONIAL 455,741,254.66 421,473,010.47 I - J D MORGAN 117,273.11 451,899.88 I - GEN GENESIS 540,300,831.65 480,369,033.74 I - LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I - MARVIN MARVIN & PALMER EAFE 1,306,485,499.80 1,310,294,592.58 I - MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I - PAN INTERNAL EAFE TOPDOW 328,571,694.30 327,099,528.73 I - QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73 S - SANFORD SANFORD SANFORD 328,571,694.30 327,099,528.73 S - SANFORD SAN	I-ACT	INTERNAL EMERGING			635,550,673.50	570,912,375.94
I - BERNS SANFORD BERNSTEIN EA 1,215,040,446.74 1,109,718,934.20 I - SANF BERSTEIN EMERGING MA 408,405,971.56 336,077,261.34 I - CASTLE BLACKROCK INTERNATIO 20,455.23 20,487.45 I - EAFE INTERNAL EAFE INDEX 796,042,090.66 683,354,004.88 I - EAFEVAL EAFE VALUE 860,672,245.03 797,379,219.56 I - EAP EMERGING ANALYST POR 256,559,826.97 248,216,380.28 I - PROVEAFESTATE STREET PROVISI 766,476,747.55 713,341,075.00 I - FORCO FOREIGN & COLONIAL 455,741,254.66 421,473,010.47 I - JPMOR JP MORGAN 117,273.11 451,899.88 I - GEN GENESIS 540,300,831.65 480,369,033.74 I - LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I - MARVIN MARVIN & PALMER EAFE 1,306,485,499.80 1,310,294,592.58 I - MARVEM MARVIN & PALMER EAFE 236,762,136.17 264,379,927.53 I - PAN INTERNAL EAFE TOPDOW 281,839,529.23 259,998,137.14 I - QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73	I-ARROW	ARROWSTREET CAPITAL			850,023,172.29	794,086,949.59
I-SANF BERSTEIN EMERGING MA	I-BABS	COLONIAL FIRST STATE			365,303,873.25	343,608,738.88
I - CASTLE BLACKROCK INTERNATIO 20,455.23 20,487.45 I - EAFE INTERNAL EAFE INDEX 796,042,090.66 683,354,004.88 I - EAFE VALUE 860,672,245.03 797,379,219.56 I - EAPE EMERGING ANALYST POR 256,559,826.97 248,216,380.28 I - PROVEAFESTATE STREET PROVISI 766,476,747.55 713,341,075.00 I - FORCO FOREIGN & COLONIAL 455,741,254.66 421,473,010.47 I - J P MOR GAN 117,273.11 451,899.88 I - GEN GENESIS 540,300,831.65 480,369,033.74 I - LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I - MARVUN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I - MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I - PAN INTERNAL EAFE TOPDOW 238,839,529.23 259,998,137.14 I - QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73	I-BERNS	SANFORD BERNSTEIN EA		•	1,215,040,446.74	1,109,718,934.20
I - EAFE INTERNAL EAFE INDEX 796,042,090.66 683,354,004.88 I - EAFE VALUE 860,672,245.03 797,379,219.56 I - EAPE EMERGING ANALYST POR 256,559,826.97 248,216,380.28 I - PROVEAFESTATE STREET PROVISI 766,476,747.55 713,341,075.00 I - FORCO FOREIGN & COLONIAL 455,741,254.66 421,473,010.47 I - J PMOR J P MORGAN 117,273.11 451,899.88 I - GEN GENESIS 540,300,831.65 480,369,033.74 I - LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I - MARVUN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I - MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I - PAN INTERNAL EAFE TOPDOW 328,571,694.30 327,099,528.73 I - QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73	I-SANF	BERSTEIN EMERGING MA			408,405,971.56	336,077,261.34
I-EAFEVAL EAFE VALUE 860,672,245.03 797,379,219.56 I-EAP EMERGING ANALYST POR 256,559,826.97 248,216,380.28 I-PROVEAFESTATE STREET PROVISI 766,476,747.55 713,341,075.00 I-FORCO FOREIGN & COLONIAL 455,741,254.66 421,473,010.47 I-JPMOR JP MORGAN 117,273.11 451,899.88 I-GEN GENESIS 540,300,831.65 480,369,033.74 I-MARVIN MARVIN & PALMER_EAFE 9,244,146.13 3,707,268.81 I-MARVIN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I-PAN INTERNAL EAFE TOPDOW 236,762,136.17 264,379,927.53 I-PAN INTERNAL EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73	I-CASTLE	BLACKROCK INTERNATIO			20,455.23	20,487.45
I-EAP EMERGING ANALYST POR 256,559,826.97 248,216,380.28 I-PROVEAFESTATE STREET PROVISI 766,476,747.55 713,341,075.00 I-FORCO FOREIGN & COLONIAL 455,741,254.66 421,473,010.47 I-JPMOR JP MORGAN 117,273.11 451,899.88 I-GEN GENESIS 540,300,831.65 480,369,033.74 I-LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I-MARVIN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I-PAN INTERNAL EAFE TOPDOW 236,762,136.17 264,379,927.53 I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73						683,354,004.88
I-PROVEAFESTATE STREET PROVISI 766,476,747.55 713,341,075.00 I-FORCO FOREIGN & COLONIAL 455,741,254.66 421,473,010.47 I-JPMOR JP MORGAN 117,273.11 451,899.88 I-GEN GENESIS 540,300,831.65 480,369,033.74 I-LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I-MARVIN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I-MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I-PAN INTERNAL EAFE TOPDOW 281,839,529.23 259,998,137.14 I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73						797,379,219.56
I-FORCO FOREIGN & COLONIAL 455,741,254.66 421,473,010.47 I-JPMOR JP MORGAN 117,273.11 451,899.88 I-GEN GENESIS 540,300,831.65 480,369,033.74 I-LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I-MARVIN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I-MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I-PAN INTERNAL EAFE TOPDOW 281,839,529.23 259,998,137.14 I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73						
I-JPMOR JP MORGAN 117,273.11 451,899.88 I-GEN GENESIS 540,300,831.65 480,369,033.74 I-LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I-MARVIN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I-MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I-PAN INTERNAL EAFE TOPDOW 281,839,529.23 259,998,137.14 I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73						
I-GEN GENESIS 540,300,831.65 480,369,033.74 I-LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I-MARVIN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I-MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I-PAN INTERNAL EAFE TOPDOW 281,839,529.23 259,998,137.14 I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73						
I-LAZAR EAFE TRANSITION ACCO 9,244,146.13 3,707,268.81 I-MARVIN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I-MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I-PAN INTERNAL EAFE TOPDOW 281,839,529.23 259,998,137.14 I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73					•	•
I-MARVIN MARVIN & PALMER_EAFE 1,306,485,499.80 1,310,294,592.58 I-MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I-PAN INTERNAL EAFE TOPDOW 281,839,529.23 259,998,137.14 I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73						
I-MARVEM MARVIN & PALMER EMER 236,762,136.17 264,379,927.53 I-PAN INTERNAL EAFE TOPDOW 281,839,529.23 259,998,137.14 I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73						
I-PAN INTERNAL EAFE TOPDOW 281,839,529.23 259,998,137.14 I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73				:		
I-QUAN EAFE QUANTITATIVE PO 328,571,694.30 327,099,528.73						
I-SCHR SCHRODER CAPITAL 433,087,021.32 423,788,756.41		~				
	I-SCHR	SCHRODER CAPITAL			433,087,021.32	423,788,756.41

1,700,113,730.91 / 7,918,663,469.66 11,457,732,597.57 10,732,856,024.55

Investment Desc Ra	ating Y	ield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
			INTERNATIO					
	Portfo	lio -	EOS	EOUITY SWA	APS			
	Instru	ment -	FRBES	FLOATING F	APS RATE CORPOR <i>A</i>	ATE BOND		
ALLSTATE FINANCIAL GLOBAL FUND AMERICAN GENERAL FINANCE BANK OF NEW YORK BANK ONE NA, ILLINOIS BOEING CAPITAL CORP C.I.T. GROUP CARCO AUTO LOAN MASTER TRUST CATERPILLAR FINANCIAL SERVICE CCCIT 2001-A5 A5 CHAMT 2001-3 A COUNTRYWIDE HOME LOAN COUNTRYWIDE HOME LOAN COUNTRYWIDE HOME LOAN DOMINION VIRGINIA POWER FIRST UNION NATIONAL BANK FIRST USA CREDIT CARD MASTER TORD CREDIT FLOORPLAN MASTER OUT OF TOWN COUNTRY O	D AA2	2.003	020012AL4	Q		50,000,000.00	50,000,000.00	
AMERICAN GENERAL FINANCE	A2	7.295	02635PQN6	Q		60,000,000.00	60,000,000.00	
AMERICAN HONDA FINANCE	A2	4.032	02666QKS1	Q		60,000,000.00	60,000,000.00	
BANK OF NEW YORK	AA3	2.218	06406HAQ2	Q		60,000,000.00	60,000,000.00 60,000,000.00 60,000,000.00 60,000,000.00 60,000,000.00	
BANK ONE NA, ILLINOIS	AA2	1.920	06423EMU6	Q		60,000,000.00	60,000,000.00	
BOEING CAPITAL CORP	A2	3.432	09700WDQ3	Q		60,000,000.00	60,000,000.00	
C.I.T. GROUP	A1	7.097	12560PBQ3	Q		60,000,000.00	60,000,000.00	
CARCO AUTO LOAN MASTER TRUST	AAA	2.252	141389BM7	M		75,000,000.00	74,967,968.28	
CATERPILLAR FINANCIAL SERVICE	A2	5.316	14912LP96	Q		60,000,000.00	74,967,968.28 60,000,000.00	
CCCIT 2001-A5 A5	AAA	4.008	17305EAN5	Q		75,000,000.00	75,057,879.03	
CHAMT 2001-3 A	AAA	4.138	16151RAU7	M		30,000,000.00	30,000,641.49	
COUNTRYWIDE HOME LOAN		5.169	22237LKF8	Q		45,000,000.00	44,998,165.08	
COUNTRYWIDE HOME LOAN	A3	4.214	22237LLB6	Q		15,000,000.00	15,000,000.00	
DOMINION VIRGINIA POWER	A3	2.635	92781FBT4	Q		45,000,000.00	45,000,000.00	
FIRST UNION NATIONAL BANK	AA3	4.012	33737XRN0	Q		30,000,000.00	30,000,000.00	
FIRST USA CREDIT CARD MASTER T	r aaa	3.749	337435BW0	M		62,500,000.00	62,564,790.44	
FORD CREDIT FLOORPLAN MASTER C	AAA C	3.888	34528PAA4	M		62,500,000.00	62,539,221.55	
JOHN DEERE CAPITAL CORP	A2	3.371	24422ENQ8	Q		60,000,000.00	60,000,000.00	
JP MORGAN CHASE	AA3	5.215	46623EAF6	Q		60,000,000.00	60,000,000.00	
KEYCORP	A1	5.386	49326EDA8	Q		60,000,000.00	59,985,938.74	
MERRILL LYNCH	AA3	7.097	59018S7E8	Q		45,000,000.00	45,000,000.00	
MORGAN STANLEY DEAN WITTER	AA3	6.823	61745EQW4	Q		55,000,000.00	55,000,000.00	
NATIONAL CITY BANK	AA3	5.204	63534XBB5	Q		50,000,000.00	50,000,000.00	
PACCAR FINANCIAL CORP	A1	3.219	69371RVG8	Q		50,000,000.00	50,000,000.00	
SALOMON SMITH BARNEY	AA3	7.097	79548EEH1	Q		60,000,000.00	60,000,000.00	
SARA LEE	A3	1.901	80311CAA7	Q		55,000,000.00	55,000,000.00	
SBC COMMUNICATIONS	AA3	5.074	78387GAC7	Q		25,000,000.00	25,000,000.00	
TEXTRON FINANCIAL CORP	A2	3.604	88319QD34	Q		60,000,000.00	60,000,000.00	
TOYOTA MOTOR CREDIT CORP	AA1	6.701	89233PMD5	Q		50,000,000.00	50,000,000.00	
VERIZON WIRELESS INC	A2	2.270	92344SAA8	Q		50,000,000.00	50,000,000.00	
WASHINGTON MUTUAL BANK	A2	3.341	93933AAH7	Q		50,000,000.00	50,000,000.00	
WORLDCOM_INC	A3	7.097	98157DAE6	Q		60,000,000.00	30,000,000.00 62,564,790.44 62,539,221.55 60,000,000.00 60,000,000.00 59,985,938.74 45,000,000.00 55,000,000.00 50,000,000.00 60,000,000.00 25,000,000.00 60,000,000.00 55,000,000.00 55,000,000.00 55,000,000.00 50,000,000.00 60,000,000.00 50,000,000.00 50,000,000.00	
Instrument Total	32					1,700,000,000.00	1,700,114,604.61	
		Instrum	ment -INTF	INTER	RNATIONAL FU	INDS		
EQUITY SWAP - LIQUDITY RESERVE	£	0.000	IL-EQS			113,731.03	11,373,103.81	
Instrument Total	1					113,731.03	11,373,103.81	
Portfolio Total	33					1,700,113,731.03	1,711,487,708.42	1,644,578,442.

Investment Desc	Yield	Identifier F Tick	er Shares	Cost	Market Value
	Group - INTERNAT				
	Portfolio - I-ACT				
	Instrument - COM	COMMON STOCK			
		Cornion Dioch			
TELEFONOS DE MEXICO ADR	2.798	2881612 S TMX	90,000.00	2,971,803.00	
Instrument Total	1		90,000.00	2,971,803.00	
	Instrument -CTF	RY COUNTRY FUNDS	- CLOSED END		
1ST PHILLIPINE FUND	0.000		8 433,000.00	4,368,839.44	
IST PHILLIPINE FUND BRAZIL FUND CZECH & SLOVAK CORP INC. FIRST ISRAEL FUND INC. INDOCAM ASIA MALACCA KOREA EQUITY FUND KOREA FUND LGSC INDIA FUND MEXICO FUND INC. SCHRODER UT SEOUL SOUTHERN AFRICA FUND INC	2.796		4 998,900.00	23,977,355.16	
CZECH & SLOVAK CORP INC.	0.000	0242017 FLEC	2 2 4 6 9 0 0 0 0	1 000 067 06	
FIRST ISRAEL FUND INC.	0.363	2349789 9307	8 321,400.00	4,309,329.17	
INDOCAM ASIA MALACCA	0.000	0556310 7060	1 40,000.00	522,500.00 975,877.00 16,395,153.83 2,371,800.02 8,647,004.85	
KOREA EQUITY FUND	0.000	2496276 1394	8 106,700.00	975,877.00	
KOREA FUND	0.230	2496414 0009	4 1,100,000.00	16,395,153.83	
LGSC INDIA FUND	0.000	6521970 1092	4 200,000.00	2,371,800.02	
MEXICO FUND INC.	3.106	2587170 9514	4 580,561.00	8,647,004.85	
SCHRODER UT SEOUL	0.000	0791724 4042	0 1,396,680.39 374,717.00	621,514.62	
SOUTHERN AFRICA FUND INC	3.605	2824082 SOA	374,717.00	4,857,837.27	
TAIWAN OPPROTUNITIES FUND	0.000	0875361 3342	3 200,000.00	2,874,000.00	
THAI PRIME FUND LTD.	0.000	6887467 8244	3 200,000.00 5 800,000.00	3,706,918.77	
Instrument Total	13		6,898,758.39	75,627,997.19	
	Instrument -ICC	OM INTERNATIONAL	COMMON STOCKS		
ABSA GROUP ZAR2	0.000	6910794 ASA	S 2.085.761.00	7.943.149.80	
ACER INCORPORATED	0.000	6000673 7383	4 3,489,538.40	7,943,149.80 2,233,962.60	
ADVANCED INFO SERVICE	0 000		N 4,000,000.00	4,041,129.88	
AFRICAN BANK INVESTMENTS LTD	0.000	6040776 ABL			
AGORA SA	0.000	5618312 AGO_	P 100,000.00	3,412,006.01 1,398,052.60	
AKCANSA CIMENTO SA	0.000	5130827 AKCN	S 250,000,000.00	1.222.847.87	
AKSTGORTA	0.000	4012078 AKGR	T 224,983,000.00	1.915.531.30	
ALFA SA DE CV SER'	0.000	2043423 ALFA	A 3,105,786.00	4.378.403.25	
ALPHA BANK A.E.	3 533	4235864 ALPH	A 97,410.00	1,222,847.87 1,915,531.30 4,378,403.25 3,113,196.30 495,150.97	
ALIMINIM CORP OF CHINA (CHALC	0.000	6425395 2600	_ 2,798,500.00	495 150 97	
AMERICA MOVII - ADR	0.000	2722670 AMX	330.000 00	4.601.032.00	
ANGLO AMERICAN ORD	9 598	0490151 AAL_	330,000.00 L 253,010.00	2 619 563 54	
ANGLO AMERICAN PLA	0.000	6761000 AMS	S 60 000 00	0 015 606 00	
AGORA SA AKCANSA CIMENTO SA AKSIGORTA ALFA SA DE CV SER' ALPHA BANK A.E. ALUMINUM CORP OF CHINA (CHALC AMERICA MOVIL - ADR ANGLO AMERICAN ORD ANGLO AMERICAN PLA ANTOFAGASTA PLC	79.800	0045614 ANTO	S 60,000.00 _ 300,000.00 _ 4,708.00	2,215,686.02 2,086,918.24 21,918.00	
ARAB INTL HOTELS O	0.000	6047584 ARIH	4 708 00	21 918 00	
VIVUD TIAITI HOIRING O	0.000	OUT/JUT ARIH	_ =,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	21,910.00	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value				
Group - INTERNATIONAL										
	Portfolio - I-ACT		RGING							
	Instrument - ICOM	INTERNATIONA	L COMMON S	STOCKS						
ARACRUZ CELULOSE SA ADR ARGENTINE INVS CO ASSOCIATED CEMENT COS LTD	3.520	2058579	ARA	46,800.00 23,781.00	661,148.48					
ARGENTINE INVS CO	0.000	9999001	99990	23,781.00 750,000.00 300,000.00 76,500.00 2,000,000.00 1,200,000.00 15,000,000.00 10,521,886.00 937,272,000.00 30,003,240.00 3,000,000.00 930,000.00 3,850,000.00 911,238.00	379,610.54					
ASSOCIATED CEMENT COS LTD	0.000	6155915	ZACC_	750,000.00	2,183,244.11					
ASUR (GRUPO AEROPORTUARIO)	0.000	2639361	ASR	300,000.00	4,758,187.50					
ASUSTEK COMPUTER INC	0.037	6051046	54927	76,500.00	456,776.15					
AU OPTRONICS CORP	0.000	6288190	2409_	2,000,000.00	1,021,961.02					
AVENG LTD	0.000	6153339	AEG_S	1,200,000.00	1,010,920.05					
AYALA CORPORATION	0.000	6087063	AC_PM	15,000,000.00	1,436,572.43					
AYALA LAND INC	0.000	6055112	ALI_P	10,521,886.00	1,059,975.17					
BANCO BRADESCO SA	19.008	2074520	BBDC4	937,272,000.00	4,006,725.74					
BANCO ITAU SA PREF	7.560	2459581	ITAU4	30,003,240.00	2,212,174.59					
BANGKOK BANK THB10	0.000	6077019	BBL/F	3,000,000.00	2,329,585.17					
BANK DAGANG NAS ID	0.000	6004556	BDNI	930,000.00	130,282.00					
BANK SINOPAC	0.002	6097200	2839	3,850,000.00	1,814,980.25					
BARLOWORLD LIMITED	0.000	6079123	BAW S	911,238.00	5,599,854.36					
BEC WORLD PCL-FOREIGN	0.000	6078142	BEC/F	300,000.00	1,605,923.20					
BEIJING DATANG POW	0.008	6080716	991 н	2,000,000.00	603,384.92					
BERJAYA SPORTS TOTO BERHAD	0.021	6331566	BST M	800,000.00	1,051,963.00					
BEZEO ISRAEL TELCM	1.451	6098032	BEZO	490,968.00	570,259.13					
BHARAT HEAVY ELECTRICALS	0.000	6129523	BHEL	750,000.00	2.136.162.62					
BK HAPOALIM BM ILS	0.124	6075808	POLI	1,467,344.00	3,762,991.74					
BK PRZEMYSLOWO-HANDLOWY PBK	0.000	4067807	BPH P	30,000.00	784.862.27					
BOE LIMITED ZAR O	0.000	6113117	BOE S	12.689.630.00	6.878.184.33					
BRASIL DISTR PAO ACU - ADR	2.000	2228532	CBD	180,000.00	3.769.652.94					
BRASIL TELECOM PARTICIPACOES S	S/A 171.290	2292656	TCSP4	121.497.000.00	1.591.077.71					
BRAZILTAN INVESTME	0.000	0120715	BZT I	750.000.00	545.875.73					
CASA ANGLO BRAS S A	0.000	2177214	CARR4	44 161 119 00	1 663 431 94					
CATHAY LIFE INSURANCE CO	0.000	6425663	73833	4.280.713.99	5.904.165.35					
CEMIG CIA ENERG MG	53 087	2192712	CMTG4	203 119 474 00	2 406 992 53					
CENTRAIS FLETE RRA	128 955	2308445	FI.FT6	425 000 000 00	4 820 428 98					
CENTRAIS ELEIK BRA	295 417	2311120	ET.ET3	102 390 000 00	2 087 651 51					
CERKA SDORTTELNA A S	0.000	4143967	CESD	475 000 00	2 860 336 34					
CECKE ENERGETICKE 7AMODY	0.000	5624030	CE7 C	800 000 00	1 010 436 00					
CECKY TELECOM	0.000	5272569	CEZ_C SDTT	300,000.00	2 483 801 82					
CHINA MOBILE HK ADR	0.000	2111375	CHI.	260 000 00	6 303 036 00					
CHINA MOTOR	0.000	6191328	2204	2 170 000 00	2 027 668 88					
CHINA DETROLETIM & CHEMICAL ADD	7 160	2639189	ZZUI_ SND	230 000 00	2,027,000.00					
CHIMA PERMODEON & CHENICAL ADD	0.109	6972459	201 H	2 800 000 00	2 560 707 02					
CHINA CESCONCES ENTERPRISES	0.051	6190950	73840	507 440 00	2,309,191.93					
ARGENTINE INVS CO ASSOCIATED CEMENT COS LTD ASUR (GRUPO AEROPORTUARIO) ASUSTEK COMPUTER INC AU OPTRONICS CORP AVENG LTD AYALA CORPORATION AYALA LAND INC BANCO BRADESCO SA BANCO ITAU SA PREF BANGKOK BANK THB10 BANK DAGANG NAS ID BANK SINOPAC BARLOWORLD LIMITED BEC WORLD PCL-FOREIGN BEIJING DATANG POW BERJAYA SPORTS TOTO BERHAD BEZEQ ISRAEL TELCM BHARAT HEAVY ELECTRICALS BK HAPOALIM BM ILS BK PRZEMYSLOWO-HANDLOWY PBK BOE LIMITED ZAR 0. BRASIL DISTR PAO ACU - ADR BRASIL TELECOM PARTICIPACOES S BRAZILIAN INVESTME CASA ANGLO BRAS S.A. CATHAY LIFE INSURANCE CO CEMIG CIA ENERG MG CENTRAIS ELETR BRA CENTRAIS ELETR BRA CESKA SPORITELNA A.S. CESKE ENERGETICKE ZAVODY CESKY TELECOM CHINA MOBILE HK ADR CHINA MOTOR CHINA PETROLEUM & CHEMICAL ADR CHINA PETROLEUM & CHEMICAL ADR CHINA RESOURCES ENTERPRISES CHINA STEEL CORP	3.008	0170750	75010	930,000.00 3,850,000.00 911,238.00 300,000.00 2,000,000.00 490,968.00 750,000.00 1,467,344.00 30,000.00 12,689,630.00 180,000.00 121,497,000.00 750,000.00 44,161,119.00 4,280,713.99 203,119,474.00 425,000,000.00 102,390,000.00 475,000.00 800,000.00 20,700,000.00 21,70,000.00 230,000.00 230,000.00 2,800,000.00 507,440.00	525,555.55					

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-ACT		RGING			
	Instrument - ICOM			STOCKS		
CHINA UNICOM CHINATRUST COMMERCIAL BANK CIA PARANAENSE ADR CIA PARANAENSE DE ENERGI CIA SIDERURGICA NA CIA TELECOM CHILE- CLAL INSURANCE ENT CNOOC ADR COCA-COLA HELLENIC BOTTLING SA COMMERCIAL BANK OF GREECE COMMERCIAL INTERNATIONAL BANK	0.000	2603496	CHU	250,000.00	3,190,740.00	
CHINATRUST COMMERCIAL BANK	0.003	6193443	2815_	3,000,000.00 500,000.00	1,498,969.28	
CIA PARANAENSE ADR	4.586	2209656	ELP	500,000.00	3,380,169.60	
CIA PARANAENSE DE ENERGI	63.583	2200154	CPLE6	249,999,999.90 47,455,577.00	2,138,479.43	
CIA SIDERURGICA NA	1,561.526	2210261	CSNA3	47,455,577.00	1,403,819.61	
CIA TELECOM CHILE-	0.000	2213635	CTC	116,300.00 8,730.00 100,000.00	1,271,634.45	
CLAL INSURANCE ENT	1.340	6200600	CLIS_	8,730.00	95,190.42	
CNOOC ADR	1.347	2494764	CEO	100,000.00	1,839,820.77	
COCA-COLA HELLENIC BOTTLING SA	0.979	4420723	EEEK_	8,040.00 43,650.00	245,029.37	
COMMERCIAL BANK OF GREECE	2.150	4212823	TEMP_	43,650.00	2,098,216.33	
COMMERCIAL INTERNATIONAL BANK	0.000	6243898	CMIB_	720,000.00	7,251,924.98	
COMPAL ELECTRONICS	0.000	6225744	2324_	3,250,000.00	3,158,789.25	
COMPANHIA DE BEBIDAS ADR	1.133	2634797	ABV	240,000.00	4,887,520.72	
COMPANIA CERVECERI	4.044	2217596	CU	75,000.00	1,278,976.78	
CONSORCIO ARA S.A.	0.000	2209731	ARA*_	2,244,400.00	3,196,730.36	
COSCO PACIFIC LIMITED	0.085	6354251	1199_	8,000,000.00	4,718,911.30	
CREDICORP LTD	1.142	2232878	BAP	371,100.00	2,640,286.11	
DAYA GUNA SAMUDERA	0.000	6253488	DGSA_	128,815.00	88,020.31	
DELTA ELECTRONICS INC	0.000	6260734	2308_	1,834,875.00	2,705,095.09	
DHANA SIAM FINANCE	0.000	6268716	DS/F_	98,200.00	83,197.91	
DIMENSION DATA HLDGS PLC	0.000	6264639	DDT_S	1,000,000.00	1,001,966.72	
ECI TELECOM ORD IL	3.724	2310150	ECIL	468,700.00	4,766,053.63	
EFG EUROBANK ERGASIS	2.325	5654316	EUROB	100,000.00	1,850,442.75	
EGIS RT	0.000	4040499	EGIS_	70,000.00	2,470,723.09	
ELEKTRA SA CPO SHS	0.223	2639617	ELEKT	64,000.00	90,496.34	
EMBRATEL PARTICIPA	517.040	2292559	EBTP4	103,297,000.00	1,614,185.69	
EMBRATEL PARTICIPACOES ADR	3.846	2297963	EMT	900,000.00	8,262,435.00	
EMPRESAS NAC DE EL	0.385	2311131	EOC	172,800.00	1,851,826.99	
ENERSIS SA ADR (RE	1.127	2314947	ENI	6,439.00	139,841.03	
FINANCE ONE THB10(0.000	5308646	FIN1_	13,800.00	77,827.77	
FIRSTRAND ZAR0.01	0.022	6606996	FSR_S	550,000.00	428,296.99	
FISKARAGUNG PERK I	0.000	6342535	FISK_	301,500.00	44,138.06	
COCA-COLA HELLENIC BOTTLING SA COMMERCIAL BANK OF GREECE COMMERCIAL INTERNATIONAL BANK COMPAL ELECTRONICS COMPANHIA DE BEBIDAS ADR COMPANHIA DE BEBIDAS ADR COMPANHIA DE BEBIDAS ADR COMPANHIA DE BEBIDAS ADR COMPANHIA CERVECERI CONSORCIO ARA S.A. COSCO PACIFIC LIMITED CREDICORP LTD DAYA GUNA SAMUDERA DELTA ELECTRONICS INC DHANA SIAM FINANCE DIMENSION DATA HLDGS PLC ECI TELECOM ORD IL EFG EUROBANK ERGASIS EGIS RT ELEKTRA SA CPO SHS EMBRATEL PARTICIPA EMBRATEL PARTICIPA EMBRATEL PARTICIPA EMBRATEL PARTICIPA EMBRATEL PARTICIPA (REFINANCE ONE THE10 (FIRSTRAND ZARO.01 FISKARAGUNG PERK I FIVE ARROWS CHILE INVT TRUST FLEMING INDIAN IT FOMENTO ECON MEXIC FOMENTO ECONOMICO MEX SP ADR FORMOSA PLASTICS CORP FOSCHINI ORD RO.01 GAS AUTHORITY OF INDIA LTD	0.000	0438968	FVA_L	8,040.00 43,650.00 720,000.00 3,250,000.00 240,000.00 240,000.00 25,000.00 2,244,400.00 8,000,000.00 371,100.00 128,815.00 1,834,875.00 98,200.00 1,000,000.00 468,700.00 100,000.00 64,000.00 103,297,000.00 900,000.00 172,800.00 64,39.00 64,39.00 13,800.00 550,000.00 301,500.00 72,000.00 1,900,000.00 1,900,000.00 100,000.00 100,000.00 238,601.00 2,000,000.00	0.00	
FLEMING INDIAN IT	0.000	0345035	FIN_L	1,900,000.00	1,825,153.39	
FOMENTO ECON MEXIC	0.155	2242059	FEMSA	61,600.00	199,747.08	
FOMENTO ECONOMICO MEX SP ADR	2.749	2246039	FMX	140,000.00	4,880,532.66	
FORMOSA PLASTICS CORP	0.080	6348544	73829	238,601.00	330,947.54	
FOSCHINI ORD R0.01	0.000	6349688	FOS_S	2,000,000.00	1,433,661.91	
GAS AUTHORITY OF INDIA LTD	6.123	2498517	GAID	500,000.00	4,835,000.00	

					Cost	market vaide			
Group - INTERNATIONAL									
	Portfolio - I-ACT		RGING						
GEDEON RICHTER RT GENTING BERHAD GERDAU SA GOLDEN LAND PROPERTY GPO FIN BANORTE SE GPO SIDEK SER'A'NP GRUPO ELEKTRA GRUPO TELEVISA GDS GUDANG GARAM(PERUS GUJARAT AMBUJA CEMENT GDR GUJARAT AMBUJA CEMENTS LTD HANA MICROELECTRNC HARMONY GOLD MINING - CW03 HARMONY GOLD MINING CO HELLENIC TELECOMMUNICATIONS HUANENG POWER INTE HUB POWER COMPANY HYUNDAI MOTOR CO K ICL-ISRAEL CHEM OR IDB HOLDING CORP O IMPALA PLATINUM HL ISRAEL CORP ORD SH JOHN KEELLS HOLDINGS KGHM POLSKA MIEDZ KIMBERLEY CLARK DE KOMERCNI BANKA KOOKMIN BANK KRW50 KOCKMIN CREDIT CARD KOOK INDS ORD ILSO KOREA ELEC POWER K KOREA ELEC POWER CORP. LAZARD BIRLA INDIA LG ELECTRONICS INC LIBERTY GROUP LIMITED LUKOIL HLDGS SPND LUKOIL HLDGS SPND LUKOIL HOLDING-ADR 144A MAGYAR OLAJ-ES GAZIPARE RESZVI MAHANAGAR TELEPHONE NIGAM	Portfolio - I-ACT Instrument - ICOM	INTERNATIONA	L COMMON S	STOCKS					
GEDEON RICHTER RT	0.000	4042387	RICHT	47,361.00 400,000.00 246,000,000.00 1,000,000.00 24,000.00 14,000.00 570,000.00 40,000.00 216,500.00 133,000.00 1,725,000.00 400,000.00 214,033.00 273,400.00 129,445.00 100,000.00 3,000,000.00 123,190.00	2,491,434.37				
GENTING BERHAD	0.476	6366676	GENT_	400,000.00	1,013,710.33				
GERDAU SA	164.439	2160407	GGBR4	246,000,000.00	2,505,802.00				
GOLDEN LAND PROPERTY	0.000	6375296	GOLD/	1,000,000.00	328,312.24				
GPO FIN BANORTE SE	0.000	2421041	GFNOR	24,000.00	34,323.36				
GPO SIDEK SER'A'NP	0.000	2393128	SIDEK	14,000.00	23,347.34				
GRUPO ELEKTRA	1.846	2380410	EKT	570,000.00	4,479,691.12				
GRUPO FINANCIERO GALICIA-ADR	8.777	2613570	GGAL	455,720.00	2,458,356.84				
GRUPO TELEVISA GDS	0.000	2399450	TV	40,000.00	1,512,041.00				
GUDANG GARAM(PERUS	0.000	6366999	GGRM_	216,500.00	335,479.64				
GUJARAT AMBUJA CEMENT GDR	2.619	4393074	GJAD_	133,000.00	0.00				
GUJARAT AMBUJA CEMENTS LTD	0.000	6100119	YGAMB	1,725,000.00	6,286,435.93				
HANA MICROELECTRNC	0.000	6290292	HANA/	400,000.00	989,178.51				
HARMONY GOLD MINING - CW03	0.000	6370923	HARW_	134,033.00	0.00				
HARMONY GOLD MINING CO	0.127	6410562	HAR_S	273,400.00	1,454,488.00				
HELLENIC TELECOMMUNICATIONS	2.311	5051605	HTO_G	129,445.00	2,248,055.49				
HUANENG POWER INTE	6.224	2441737	HNP	100,000.00	1,648,949.97				
HUB POWER COMPANY	0.418	6443665	HPCO_	3,000,000.00	1,136,808.99				
HYUNDAI MOTOR CO K	0.000	6451055	0538_	123,190.00	1,671,943.34				
ICL-ISRAEL CHEM OR	0.862	6455530	CHIM_	257,590.00	286,622.46				
IDB HOLDING CORP O	0.000	6456726	IDBH_	183,226.00	4,334,552.57				
IMPALA PLATINUM HL	0.047	6457804	IMP_S	40,000.00	1,378,890.81				
ISRAEL CORP ORD SH	0.014	6889678	ILCO_	15,000.00	2,106,841.77				
JOHN KEELLS HOLDINGS	0.000	6475538	JKH_S	1,000,000.00	429,847.65				
KGHM POLSKA MIEDZ	0.000	5263251	KGH_P	1,000,000.00	3,712,043.16				
KIMBERLEY CLARK DE	0.007	2491914	KIMBE	500,000.00	1,393,331.11				
KOMERCNI BANKA	0.000	4519449	KOMB_	120,000.00	3,182,184.47				
KOOKMIN BANK KRW50	0.000	6419365	6000_	146,645.00	2,897,359.02				
KOOKMIN CREDIT CARD	0.000	6263799	3115_	80,000.00	2,141,377.26				
KOOR INDS ORD ILSO	2.230	6481698	KOR_I	3,490.00	365,824.42				
KOREA ELEC POWER K	0.000	6495730	1576_	108,958.00	3,199,673.67				
KOREA ELEC. POWER CORP.	2.076	2480495	KEP	3,000,000.00 123,190.00 257,590.00 183,226.00 40,000.00 15,000.00 1,000,000.00 1,000,000.00 120,000.00 146,645.00 80,000.00 108,958.00 600,000.00 1,52,265.00	6,703,242.14				
LAZARD BIRLA INDIA	0.000	0506014	LBI_L	1,152,265.00 13,341.00 360,012.00 115,000.00 24,700.00 420,557.00 1,649,470.00	1,983,856.96				
LG ELECTRONICS INC	0.000	6375779	0261_	13,341.00	509,833.38				
LIBERTY GROUP LIMITED	0.000	6515047	LGL_S	360,012.00	3,225,119.67				
LUKOIL HLDGS SPND	1.877	2537432	LUKOY	115,000.00	6,248,238.30				
LUKOIL HOLDING-ADR 144A	1.877	2538822	1533Q	24,700.00	997,262.50				
LUKOIL HOLDING-ADR 144A MAGYAR OLAJ-ES GAZIPARE RESZVI MAHANAGAR TELEPHONE NIGAM	ENYTAR 0.000	4742494	MOL_H	420,557.00	6,679,679.29				
MAHANAGAR TELEPHONE NIGAM	0.000	6117807	ZMTNL	1,649,470.00	5,099,004.27				

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value			
Group - INTERNATIONAL									
Ţ	Portfolio - I-ACT	TNTEDNAT. EME	RGING						
	Instrument - ICOM	INTERNATIONA	L COMMON S	TOCKS					
MALAYSIAN PACTFIC INDUSTRIES 1.257 6556693 MDI,M 200,000,00 1,178,925.20 MARTAY RT 0.000 6584359 MBILP 131,229.00 541,155.78 MIGROS TRIL000 0.000 6584359 MBILP 131,229.00 541,155.78 MIGROS TRIL000 1,521,692.68 MOBILLE TELESYSTEMS ADR 0.000 2603225 MBT 50,000.00 1,521,692.68 MOBILLE TRILESYSTEMS ADR 0.000 2603225 MBT 50,000.00 1,305,738.89 MOBINIL-RESYSTEMS ADR 0.000 66103925 MBT 50,000.00 1,305,738.89 MOBINIL-RESYSTEMS ADR 0.000 6621397 NBCSS MBT 1,500.000 1,305,738.89 MOBINIL-RESYSTEMS ADR 0.000 6621397 NBCSS MBT 1,500.000 1,444,739.73 NAN YA PLASTICS CORP 0.003 6621580 1,481,500.90 NARIONAL BANK OF GREECE 1,786 1,786,141.00 1,785,545.06 NATIONAL BANK OF GREECE 1,786 1,786,141.00 1,785,545.00 1,785,545.06 NATIONAL BANK OF GREECE 1,786 1,786,141.00 1,785,545.00 1,786,545.00									
MALAYSIAN PACIFIC INDUSTRIES	1.257	6556693	MPI_M	200,000.00	1,178,925.20				
MATAV RT	0.000	4577469	MATAV	900,000.00	4,289,817.27				
METRO BANK + TR CO	0.000	6584359	MBT_P	900,000.00 131,229.00 24,358,000.00 50,000.00	541,155.78				
MIGROS TRL1000	0.000	4593034	MIGRS	24,358,000.00	1,521,692.68				
MOBILE TELESYSTEMS ADR	0.000	2603225	MBT	50,000.00	1,305,738.89				
MOBINIL-EGYPTIAN MOBILE SERV	0.000	6103925	EMPN_	325,000.00 44,563,280.00 4,945,744.00 1,975,134.00 1,500,000.00 80,000.00 450,000.00 3,900,000.00 2,400,000.00	3,410,940.65				
MOSENERGO	24.154	5467031	MSNG\$	44,563,280.00	1,481,500.90				
NAMPAK ORD ZAR0.05	0.000	6621397	NPK_S	4,945,744.00	10,444,379.73				
NAN YA PLASTICS CORP	0.003	6621580	73841	1,975,134.00	2,150,955.74				
NATIONAL ALUMINIUM CO LIMITED	0.000	6139447	NACL_	1,500,000.00	1,755,545.06				
NATIONAL BANK OF GREECE	2.796	4625959	ETE_G	80,000.00	2,938,983.76				
NEDCOR R1	0.000	6628008	NED_S	450,000.00	7,119,581.54				
NIEN HSING TEXTILE CO LTD	0.000	6591928	1451_	3,900,000.00	3,003,503.54				
OLD MUTUAL	0.000	6155131	OML_S	2,400,000.00	4,502,662.13				
ORBIS PLN2	0.000	5349173	ORB_P	550,000.00	3,178,061.41				
ORGANIZACION SORIANA	0.000	2620172	SORIA	1,500,000.00	3,444,530.01				
OTP BANK	0.000	4572282	OTP_H	90,000.00	4,536,553.11				
OTP BANK-GDR 144A	0.866	2662969	OTPD_	30,000.00	1,229,400.00				
PAKISTAN TELECOM CO	0.293	6672629	PTLC_	550,000.00 1,500,000.00 90,000.00 30,000.00 4,000,000.00	1,322,803.58				
PEREZ COMPANC SA - ADR	2.562	2540872	PC _	100,000.00	1,497,456.28				
PETROL BRASILEIROS	0.164	2684532	PETR4	185,066.98	3,427,897.86				
PETROLEO BRASILEIRO	6.180	2616580	PBR	330,000.00	7,653,001.00				
PHILIPPINE LNG DIS	0.022	6685661	TEL P	15,900.00	395,535.73				
PICK'N PAY STORES	0.000	6688068	PIK S	2,635,000.00	3,413,655.23				
PLIVA D.D. GDR REG S	2.608	5174706	PLVD	295,000.00	3,225,300.00				
POHANG IRON & STEEL COMPANY ADD	R 1.739	2692795	PKX	132,200.00	2,920,332.82				
POHANG IRON+STEEL	0.000	6693233	0549	30,358.00	2,777,433.96				
PRESIDENT CHAIN STORE CORP	0.001	6704986	2912	4,000,000.00 100,000.00 185,066.98 330,000.00 15,900.00 2,635,000.00 295,000.00 132,200.00 30,358.00 995,000.00	1,720,237.01				
PROFURN LIMITED	0.000	6772507	PON S	15,552,300.00 2,540,000.00 2,807,340.00 1,200,000.00 531,643.00	6,687,986.26				
PT INDOFOOD SUKSES MAK	0.000	6283979	INDF_	2.540.000.00	202.876.09				
PT TELEKOMUNIKASI	0.000	6291745	TLKM	2,807,340.00	1.242.841.54				
PUBLIC BANK BHD	0.010	6707093	PBKF	1,200,000.00	793,211.80				
PUTRA SURYA PERKAS	0.000	6083384	PTRA	531.643.00	69.781.81				
OUANTA COMPUTER INC	0.040	6141011	2382	14,000.00	77,428.18				
OUILMES INDUSTRIAL ADR	4.933	2770055	LOU	175,000.00	2,568,074.40				
OUIMICA Y MINERA A	2.144	2771122	SOM	50,500.00	1,143,737.33				
RELIANCE INDUSTRIES	0.000	6099626	RIL I	500,000.00	3,640,913.72				
RUANG KHAO FUND (F	0.000	6756307	RKF/F	8,106,300.00	1,411.796.21				
SAMSUNG CO KSWN500	0.000	6771601	0083	14,000.00 175,000.00 50,500.00 500,000.00 8,106,300.00 22,013.00	378,414.16				
	11100			,	,				

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group	o - INTERNAT	IONAL				
			RGING			
Instrument	: - ICOM	INTERNAL EME	L COMMON	STOCKS		
SAMSUNG ELEC MECH SAMSUNG ELECTRONIC SAMSUNG HEAVY INDUSTRIES SAN MIGUEL CORP SCITEX CORP LTD-ORD SEMEN CIBINONG IDR SEMEN GRESIK (PERS) SHOPRITE HOLDING LTD SIAM CEMENT CO THB SIAM COMMERCIAL BK SIDERCA SA CLASS'A SK CORPORATION ORD SK TELECOM CO LTD ST SUPER-SOL ORD ILS SURGUTNEFTEGAZ ADR T IS BANKASI SER'C TAIWAN SEMICONDUCTOR MANUFACTURING TATA ENGINEERING & LOCOMOT TATA IRON AND STEEL TELE CELULAR SUL PART-PREF TELE NORTE LESTE P TELE NORTE LESTE P TELE NORTE LESTE P TELE SUDESTE CELUL TELECOM ARGENTINA SA-SP ADR TELECOM ARGENTINA SA-SP ADR	0.000	6771689 6771720	0915_	50,000.00 10,902.00	1,930,935.84	
SAMSUNG ELECTRONIC	0.000	6771720	0593_	10,902.00	2,015,317.04	
SAMSUNG HEAVY INDUSTRIES	0.000	6772217	1014_	999,996.00	2,924,379.68	
SAN MIGUEL CORP	0.037	6775777	SMCB_	103,436.30	154,835.71	
SCITEX CORP LTD-ORD	0.000	2779353	SCIX	10,902.00 999,996.00 103,436.30 9,200.00 383,000.00 160,479.00 2,200,000.00 467,600.00	90,972.82	
SEMEN CIBINONG IDR	0.001	6016614	SMCB_	383,000.00	34,184.59	
SEMEN GRESIK(PERS)	0.000	6795236	SMGR	160,479.00	132,743.96	
SHOPRITE HOLDING LTD	0.000	6801575	SHP_S	2,200,000.00	1,731,510.06	
SIAM CEMENT CO THB	0.000	6806796	SCC/F	467,600.00	4,468,108.45	
SIAM COMMERCIAL BK	0.000	6889935	SCB/F	7,600,000.00	3,422,916.69	
SIDERCA SA CLASS'A	2.173	2252304	ERCA	50,249.00	124,230.68	
SK CORPORATION ORD	0.000	6988371	0360	26,377.00	656,228.42	
SK TELECOM CO LTD	0.000	6224871	1767	500.00	17,455.57	
SK TELECOM CO LTD-ADR	0.138	2495648	SKM	124,354.00	1,348,734.52	
SM PRIME HLDGS ORD	0.000	6818843	SMPH	6,377,600.00	803,499.14	
SOUTH AFRICAN BREWERIES	0.000	6145240	SAB S	700,000.00	5,249,682.10	
SUEZ CEMENT	0.000	6868622	SZCT	63,627.00	703,214.55	
SUPER-SOL ORD ILS	0.621	6860543	SAE I	46,860.00	133,891.99	
SURGUTNEFTEGAZ ADR	0.319	2810144	SGGD	200,000.00	2,644,200.00	
T IS BANKASI SER'C	0.000	4869939	ISCTR	183,040,000.00	509,860.81	
TAIWAN SEMICONDUCTOR MANUFACTURING	0.000	6889106	27933	2,019,168.00	4,259,916.63	
TATA ENGINEERING & LOCOMOT	0.000	6101509	TELCO	467,600.00 7,600,000.00 50,249.00 26,377.00 500.00 124,354.00 6,377,600.00 700,000.00 63,627.00 46,860.00 200,000.00 183,040,000.00 2,019,168.00 800,000.00 1,000,000.00 1,046,000,000.00 125,334,516.98	1,183,906.99	
TATA IRON AND STEEL	0.000	6101156	TISCO	1,000,000.00	2,788,654.40	
TELE CELULAR SUL PART-PREF	205.678	2292582	TCSL4	1,046,000,000.00	1,064,471.83	
TELE NORTE LESTE P	155.575	2292731	TNLP4	125,334,516.98	1,904,218.30	
TELE NORTE LESTE PART ADR	1.855	2297930	TNE	450,000.00	6,485,640.00	
TELE SUDESTE CELUL	184.769	2292753	TSEP4	49,467,299.00	171,343.55	
TELECENTRO OESTE CELULAR	2.285	2298018	TRO	125,334,516.98 450,000.00 49,467,299.00 875,100.00	6,101,511.57	
TELECOM ARGENTINA SA-SP ADR	16.564	2878829	TEO	8/5,100.00 350,000.00 933,000.00 400,000.00 700,000.00 4,686.99	3,788,710.34	
TELEFONOS DE MEXIC	0.344	2881689	TELME	933,000.00	890,643.83	
TELEKOMUNIKAYA POL	0.000	5552551	TPS P	400,000.00	2,149,090.21	
TENAGA NASIONAL BERHAD	0.196	6904612	TNB M	700,000.00	2,194,755.09	
THAI ENGINE MANFACTURING	0.000	6885762	43247	4,686.99	1,883,816.13	
TELECOM ARGENTINA SA-SP ADR TELEFONOS DE MEXIC TELEKOMUNIKAYA POL TENAGA NASIONAL BERHAD THAI ENGINE MANFACTURING THAI FARMERS BANK TIGER BRANDS LIMITED TRANSPORTADORA DE TUBOS DE ACERO DE MEX ADR TUPRAS-TURKIYE PETROL RAFINE TV AZTECA S.A.	0.000	6888794	TFB/F TBS_S	6,000,000.00	2,964,105.77	
TIGER BRANDS LIMITED	0.000	6891297	TBS_S	758,394.00	2,964,105.77 6,783,744.37 1,866,976.50	
TRANSPORTADORA DE	9.230	2886651	TGSU2	1,000,000.00	1,866,976.50	
TUBOS DE ACERO DE MEX ADR	0.000	2906601	TAM	400,000.00	4,588,196.22	
TUPRAS-TURKIYE PETROL RAFINE	0.000	4907572	TUPRS	400,000.00 99,160,000.00	1,043,167.17	
TV AZTECA S.A.	0.441	2089074	TZA		5,387,937.76	

Investment Desc	Yiel	l Identifier F T	icker Shares	Cost	Market Value
	Group - INTERN Portfolio - I-ACT Instrument - ICOM	INTERNAL EMERGIN			
ULTRAPAR PARTICIPACOES SA ADR UNI-PRESIDENT ENTERPRISES UNIBANCO - SPONSORED GDR UNIBANCO-UNIAO DE UNIBANCO-UNITS UNIFIED ENERGY SYSTEMS UNITED MICROELECTRONICS VENFIN LTD VIA TECHNOLOGIES INC VIDESH SANCHAR INGAM VOTORANTIM CELULOSE - ADR WHITE MARTINS SA C WINBOND ELECTRONICS CORP YAGEO CORPORATION ZEE TELEFILMS LIMITED ZHEJIANG EXPRESSWA	R'S 37.14 0.00 4.03 963.07 929.95 12.71 0.00 0.00 0.00 2.94 0.00 0.00 0.00 0.00	6700393 1 2000815 U 2909990 U 2000837 U 4889335 E 6916628 7 6146823 2 614745 Y 2696560 V 2961428 W 6966515 2 6984380 2	216_ 11,632,000.00 BB 208,000.00 BBR4 5,464,587.00 BBR1 6,474,528.00 ESR\$ 11,260,000.00 3850 2,314,420.00 NF_S 1,000,000.00 388_ 720,000.00 VSNL 400,000.00 CP 46,200.00 HMT3 60,546.00 344_ 2,390,000.00 327_ 5,387,400.00 _IN 800,000.00	2,477,751.30 5,001,923.55 4,687,304.72 97,760.43 318,634.98 1,185,156.05 2,544,705.58 2,104,784.58 3,133,580.78 2,687,143.50 596,240.98 80,123.73 2,076,396.08 4,356,062.34 2,053,457.85 1,245,454.07	
Instrument Total	226		4,843,635,111.57	529,943,283.14	
	Instrument -I	TTF INTERNATION	AL FUNDS		
INTERNAL ACTIVE - LIQUIDITY F	RESERVES 0.00	IL-ACT	270,075.09	27,007,509.47	
Instrument Total	1		270,075.09	27,007,509.47	
	Instrument -I	TL WARRAINTERNATION	AL WARRANT		
DAESENG FEED CO RT	0.00	9418264 9	4182 260.00	80.70	
Instrument Total	1		260.00	80.70	
Portfolio Total	242		4,850,894,205.06	635,550,673.50	570,912,375.94

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value
	Grour	- INTERNAT	TONAT.			
	Portfolio Instrument	- I-ARROW	ARROWSTREET CAPITAL INTERNATIONAL FUNDS			
ARROWSTREET CAPITAL - EQ ARROWSTREET CAPITAL - FIX ARROWSTREET CAPITAL - LQI	KED INCOME	0.000 0.000 0.000	IE-ARROW IF-ARROW IL-ARROW	8,312,647.05 132,377.67 55,207.00	831,264,705.05 13,237,767.08 5,520,700.16	
Instrument Total	3			8,500,231.72	850,023,172.29	
Portfolio Total	3			8,500,231.72	850,023,172.29	794,086,949.59

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL			
	Portfolio - I-BABS Instrument - INTF	COLONIAL FIRST STATE INTERNATIONAL FUNDS			
BABSON STEWART - EQUITIES BABSON STEWART - LQR	0.000 0.000	IE-BAB IL-BAB	3,523,377.75 129,660.97	352,337,775.30 12,966,097.95	
Instrument Total	2		3,653,038.73	365,303,873.25	
Portfolio Total	2		3,653,038.73	365,303,873.25	343,608,738.88

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT			
	Portfolio - I-BERNS Instrument - INTF	SANFORD BERNSTEIN EA INTERNATIONAL FUNDS			
BERNSTEIN - EQUITIES BERNSTEIN - LQR	0.000	IE-BER IL-BER	11,653,701.11 496,703.35	1,165,370,111.21 49,670,335.53	
Instrument Total	2		12,150,404.46	1,215,040,446.74	
Portfolio Total	2		12,150,404.46	1,215,040,446.74	1,109,718,934.20

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT Portfolio - I-SANF	BERSTEIN EMERGING MA			
BERNSTEIN EMERGING - EOUIT	Instrument - INTF	INTERNATIONAL FUNDS	3,935,399.46	393,539,946.92	
BERNSTEIN EMERGING - LIQUI	-	IL-SAN	148,660.24	14,866,024.64	
Instrument Total	2		4,084,059.71	408,405,971.56	
Portfolio Total	2		4,084,059.71	408,405,971.56	336,077,261.34

Group - INTERNATIONAL Portfolio - I-CASTLE BLACKROCK INTERNATIO	
Instrument - INTF INTERNATIONAL FUNDS	
BLACKROCK INTL-LQR 0.000 IL-CAST 204.55 20,455.23 Instrument Total 1 204.55 20,455.23	
Portfolio Total 1 204.55 20,455.23	20,487.45

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNA	TTONAT.			
	Portfolio - I-FORCO Instrument - INTF				
FOREIGN & COLONIAL - EQUIT. FOREIGN & COLONIAL - FIXED FOREIGN & COLONIAL - LQR		IF-FOR	3,982,798.10 510,036.23 64,578.21	398,279,810.14 51,003,623.40 6,457,821.12	
Instrument Total	3		4,557,412.54	455,741,254.66	
Portfolio Total	3		4,557,412.54	455,741,254.66	421,473,010.47

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT: Portfolio - I-JPMOR Instrument - INTF	IONAL JP MORGAN INTERNATIONAL FUNDS			
JP MORGAN - LQR	0.000	IL-JPM	1,172.73	117,273.11	
Instrument Total	1		1,172.73	117,273.11	
Portfolio Total	1		1,172.73	117,273.11	451,899.88

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAL			
	Portfolio - I-GEN Instrument - INTF	GENESIS INTERNATIONAL FUNDS			
GENESIS - EQUITIES GENESIS - FIXED INCOME GENESIS - LIQUIDITY RESERVES	0.000 0.000 0.000	IE-GEN IF-GEN IL-GEN	4,855,086.17 377,852.97 170,069.16	485,508,617.49 37,785,297.18 17,006,916.98	
Instrument Total	3		5,403,008.31	540,300,831.65	
Portfolio Total	3		5,403,008.31	540,300,831.65	480,369,033.74

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value		
	Group - INTERNAT Portfolio - I-LAZAR Instrument - CTRY	IONAL EAFE TRANSIT COUNTRY FUNDS		ND				
SINGAPORE SESDAQ FUND	0.000	0808077	40543	69,526.00	1,668,624.00			
Instrument Total	1			69,526.00	1,668,624.00			
Instrument -ICOM INTERNATIONAL COMMON STOCKS								
BETEILIGUNGSVERWAL GARTMORE LATIN AME INTERNATIONAL THEATRES LTD ROYALE BELGE NPV V	0.000 0.000 0.000 0.000	94D0744 4882367 2533827 5047488	94D07 48823 25338 RBVBS	178,000.00	26,344.38 2,737,975.00 463,125.00 0.00			
Instrument Total	4			211,841.00	3,227,444.38			
Instrument -INTF INTERNATIONAL FUNDS								
LAZARD FRERES - LQR	0.000	IL-LAZ		43,480.77	4,348,077.75			
Instrument Total	1			43,480.77	4,348,077.75			
Portfolio Total	6			324,847.77	9,244,146.13	3,707,268.81		

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNATI Portfolio - I-MARVIN Instrument - INTF				
MARVIN & PALMER - EQUITIES MARVIN & PALMER - LQR	0.000 0.000	IE-MARV IL-MARV	12,455,030.19 609,824.80	1,245,503,019.24 60,982,480.56	
Instrument Total	2		13,064,854.99	1,306,485,499.80	
Portfolio Total	2		13,064,854.99	1,306,485,499.80	1,310,294,592.58

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT Portfolio - I-MARVEN Instrument - INTF	TIONAL 1 MARVIN & PALMER EMER INTERNATIONAL FUNDS			
MARVIN EMERGING - EQUITIES MARVIN EMERGING - LQR	0.000 0.000	IE-MARVEM IE-MA IL-MARVEM IL-MA	2,257,854.15 109,767.20	225,785,415.96 10,976,720.21	
Instrument Total	2		2,367,621.36	236,762,136.17	
Portfolio Total	2		2,367,621.36	236,762,136.17	264,379,927.53

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Grou	ıp - INTERNAT	TONAL				
Portfolio	- T-OHAN	EVEE ULIVILLA	ATTVE PO			
Instrumer	nt - ICOM	INTERNATIONA	L COMMON STO	OCKS		
		-				
ABB LIMITED CHF2.50 ABN AMRO HLDGS NV ACERINOX SA ACOM CO Y50 ADECCO SA-REG ADVANTEST Y50 AEGON NV AGFA GEVAERT NV AIR LIQUIDE AKZO NOBEL NV NLG5 ALCATEL EUR 2.0 ALL NIPPON AIRWAYS CO LTD ALLIANZ AG NPV(REG ALLIED IRISH BANKS ALPHA BANK A.E. ALTADIS SA AMP ORD AUD3 AMVESCAP ARIAKE JAPAN CO LTD. ASM LITHOGRAPHY HOLDING ASTRAZENECA GBP 0. AUSTRALIAN GAS LIG AUTOPISTAS CESA AXA EUR 2.29 BANCO BILBAO - BBVA BANK OF IRELAND BANK OF PIRAEUS BANYU PHARMACEUTICAL CO LTD BARCLAYS PLC ORD G BASF AG DEM ORD SH BAYER AG COM NPV BAYERISCHE HYPO UN BCO SANTANDER CENTAL HISP BEIERSDORF AG DEM BG GROUP ORD BHP LIMITED BK OF EAST ASIA HK BNP PARIBAS	1.665	7108899	ABBN_	39,064.00	907,049.05 130,481.34 198,293.08 682,427.78 47,542.18 121,224.92 196,896.01 148,344.00 526,365.68 67,931.30 399,189.52 613,085.77 1,030,476.96 136,506.37 316,154.74 512,169.25 1,471,408.36 1,251,413.47 418,952.33 35,331.51 4,856,892.23 806,542.68 428,203.28 285,770.91 1,335,020.16 5,841,139.78 70,501.29 128,030.90 503,908.48 2,949,867.69 536,948.16 517,331.63 264,716.20 3,495,099.54 153,087.74 1,365,712.64 2,492,259.66 306,937.07 1,013,794.32	
ABN AMRO HLDGS NV	1.918	5250769	AABA_	8,050.00	130,481.34	
ACERINOX SA	1.842	5500118	ACX_S	6,500.00	198,293.08	
ACOM CO Y50	0.000	6049784	8572_	8,500.00	682,427.78	
ADECCO SA-REG	0.660	7110720	ADEN_	1,296.00	47,542.18	
ADVANTEST Y50	0.005	6870490	6857_	2,040.00	121,224.92	
AEGON NV	2.071	5927375	AEGN_	6,386.00	196,896.01	
AGFA GEVAERT NV	1.973	5689051	AGFB_	11,300.00	148,344.00	
AIR LIQUIDE	1.680	4011406	AI_FP	3,682.00	526,365.68	
AKZO NOBEL NV NLG5	2.109	5458314	AKZO_	1,607.00	67,931.30	
ALCATEL EUR 2.0	1.713	5975006	CGE_F	25,646.00	399,189.52	
ALL NIPPON AIRWAYS CO LTD	0.000	6014908	9202_	190,000.00	613,085.77	
ALLIANZ AG NPV(REG	0.301	5231485	ALV G	3,939.00	1,030,476.96	
ALLIED IRISH BANKS	1.920	0019783	ALBK	12,000.00	136,506.37	
ALPHA BANK A.E.	3.115	4235864	ALPHA	17,540.00	316,154.74	
ALTADIS SA	0.000	5444012	ALT S	30,760.00	512,169.25	
AMP ORD AUD3	0.689	6115715	AMP A	148,912.00	1,471,408.36	
AMVESCAP	3.351	0128269	AVZ L	88.820.00	1,251,413,47	
ARIAKE JAPAN CO LTD.	0.000	6049632	2815	11.300.00	418.952.33	
ASM LITHOGRAPHY HOLDING	0.000	5949368	ASMI.	2.448.00	35.331.51	
ASTRAZENECA GBP 0.	91.601	0989529	AZN L	115.864.00	4.856.892.23	
AUSTRALIA + NEW ZEALAND BANK GROUP	1.944	6065586	ANZ A	91.000.00	806.542.68	
AUSTRALIAN GAS LIG	2.915	6064969	AGI. A	94.554.00	428.203.28	
AUTOPISTAS CESA	2.836	4065663	ACE S	28.900.00	285.770.91	
AXA EUR 2.29	1.606	7088429	CS FP	52.851.00	1.335.020.16	
BANCO BILBAO - BRVA	1 217	5501906	BBVA	464 478 00	5 841 139 78	
BANK OF IRELAND	2 278	3060625	BKIE	8 000 00	70 501 29	
BANK OF PIRARIIS	2 562	4122676	TDETE	14 525 00	128 030 90	
BANYII PHARMACEITTICAL CO LTD	0.000	6077309	4515	28 000 00	503 908 48	
BARCIAVS DLC ORD G	17 086	0077303	BARC	113 447 00	2 949 867 69	
BASE AC DEM ORD SH	1 000	5086577	BAS G	13 900 00	536 948 16	
BAVER AC COM NOV	2 370	5060377	BAV C	16 100 00	517 331 63	
DATER AG COM NEV	1 706	4325419	HVM C	8 700 00	264 716 20	
RCO SANTANDER CENTAL HISD	1 249	5705946	IIVII_G	422 996 00	3 495 099 54	
BEIEBGDOBE VG DEM	1.240 0 615	5107401	BET C	1 300 00	153 087 74	
BC CDOID ODD	2 267	0876280	BG / I	358 245 00	1 365 712 64	
BUD LIMITED	2.207 0 001	6144690	PG/_T	500,245.00	2 492 259 66	
DR UE EYGH YCIY AR	0.001	6075640	60756	142 000 00	206 027 07	
DV OL TWOI WOLL UV	U.U⊿8 1 352	00/30 4 8 4122667	00/30	12 552 00	1 012 704 22	
CACLARY YND	1.353	413300/	DINP_F	13,333.00	1,013,794.32	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
Port	tfolio - T-OHAN	FAFF OHANTTT	CATIVE PO			
Inst	trument - ICOM	INTERNATIONA	AL COMMON ST	COCKS		
BOC GROUP GBPO . 25 BOEHLER-UDDEHOLM A BOOTS CO ORD 25P BOUYGUES BP AMOCO BRAMBLES INDS LTD BRIT AMER TOBACCO BRITISH AEROSPACE BRITISH SKY BROADC BT GROUP BWT AG(BENCKISER W CABLE + WIRELESS O CADBURY SCHWEPPES CANON INC JPY50 CARREFOUR EUR 2.5 CARTER HOLT HARVEY LIMITED CENTRICA 5.55P CGU ORD 25P(SICOVA CHEUNG KONG(HLDGS) CHUBU ELECTRIC POWER CO INC CIE DE ST. GOBAIN CLARIANT AG-REG CLP HLDGS HKD5 COCA-COLA HELLENIC BOTTLING SA COCA-COLA WEST JAPAN COLONIAL FIRST STATE PROP COMMENWEALTH BK OF AUSTRALIS AUD COMMERCIAL BANK OF GREECE COMPAGNIE FIN RICHEMONT COMPASS GROUP CONTACT ENERGY LTD CREDIT SUISSE GROUP CRH CSL LIMITED DAIMLERCHRYSLER AG DELHAIZE-LE LION N DEN NORSKE BANK NO DEUTSCHE TELEKOM D						
BOC GROUP GBP0.25	5.026	0108120	BOC_L	28,598.00	414,451.86	
BOEHLER-UDDEHOLM A	3.456	4121305	BOEH_	12,200.00 60,549.00 6,761.00 1,416,234.00	478,178.00	
BOOTS CO ORD 25P	6.673	0111441	BOOT_	60,549.00	574,313.01	
BOUYGUES	0.760	4002121	EN_FP	6,761.00	222,777.82	
BP AMOCO	8.549	0798059	BP/_L	1,416,234.00	10,706,421.80	
BRAMBLES INDS LTD	0.129	6120009	BIL_A	221,368.00	1,084,903.10	
BRIT AMER TOBACCO	15.592	0287580	BATS_	157,479.00	10,706,421.80 1,084,903.10 1,311,232.51 559,992.81 661,168.50 4,681,794.31 361,131.51 898,527.54 1,420,693.01 2,541,674.50 1,114,247.42	
BRITISH AEROSPACE	56.338	0263494	BA/_L	123,557.00	559,992.81	
BRITISH SKY BROADC	0.000	0141192	BSY_L	65,894.00	661,168.50	
BT GROUP	0.000	3091357	BT/A_	532,554.00	4,681,794.31	
BWT AG(BENCKISER W	0.698	4119054	BWTA_	15,100.00	361,131.51	
CABLE + WIRELESS O	52.694	0162557	CW/_L	185,870.00	898,527.54	
CADBURY SCHWEPPES	5.252	0610700	CBRY_	233,622.00	1,420,693.01	
CANON INC JPY50	0.000	6172323	7751_	80,000.00	2,541,674.50	
CARREFOUR EUR 2.5	0.517	5641567	CA_FP	19,949.00	1,114,247.42	
CARTER HOLT HARVEY LIMITED	0.125	6178406	CAH_N	2,248,200.00	1,650,327.62	
CENTRICA 5.55P	4.114	0573438	CNA_L	535,516.00	1,658,068.27	
CGU ORD 25P(SICOVA	9.472	0216238	CGNU_	181,637.00	2,316,727.88	
CHEUNG KONG(HLDGS)	0.000	6190273	1_HK	68,600.00	716,453.91	
CHUBU ELECTRIC POWER CO INC	0.000	6195609	9502_	136,200.00	2,657,201.65	
CIE DE ST. GOBAIN	1.050	4768371	SGO_F	2,475.00	353,041.77	
CLARIANT AG-REG	2.097	7113990	CLN_V	2,500.00	42,417.46	
CLP HLDGS HKD5	0.078	6097017	2_HK	229,000.00	886,490.36	
COCA-COLA HELLENIC BOTTLING SA	0.761	4420723	EEEK_	12,600.00	184,544.07	
COCA-COLA WEST JAPAN	0.000	6163286	2579_	24,900.00	535,173.76	
COLONIAL FIRST STATE PROP	3.285	6206062	CFT_A	494,937.00	558,375.51	
COMMENWEALTH BK OF AUSTRALIS AUD	2.0 0.600	6215035	CBA_A	202,722.00	3,087,819.85	
COMMERCIAL BANK OF GREECE	1.895	4212823	TEMP_	9,400.00	325,354.34	
COMPAGNIE FIN RICHEMONT	0.345	7151116	CFR V	3,700.00	78,688.59	
COMPASS GROUP	1.705	0533153	CPG L	123,514.00	977,659.93	
CONTACT ENERGY LTD	0.000	6152529	CEN N	907,300.00	1,525,833.77	
CREDIT SUISSE GROUP	0.000	7171589	CSGN	8,555.00	285,477.35	
CRH	0.797	0182704	CRH I	8,000.00	145,157.41	
CSL LIMITED	0.066	6185495	CSL A	30,800.00	1,114,247.42 1,650,327.62 1,658,068.27 2,316,727.88 716,453.91 2,657,201.65 353,041.77 42,417.46 886,490.36 184,544.07 558,375.51 3,087,819.85 325,354.34 78,688.59 977,659.93 1,525,833.77 285,477.35 145,157.41 766,906.69 511,272.78 934,476.47 1,159,248.87 641,416.77 680,314.18	
DAIMLERCHRYSLER AG	1.573	5529027	DCX G	14,400.00	511,272.78	
DELHAIZE-LE LION N	1.356	4262118	DELB	17,700.00	934.476.47	
DEN NORSKE BANK NO	0.007	4263304	DNB N	258.000.00	1.159.248.87	
DEUTSCHE BANK AG O	0.007	5750355	DBK G	10 600 00	641 416 77	
DEUTSCHE TELEKOM D	1 702	5842359	DTE G	42.800.00	680 314 18	
DEGISCHE IEHERON D	1.702	3042333	היות_פ	12,000.00	000,314.10	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN		TATIVE PO			
	Instrument - ICOM			OCKS		
				-		
DEXIA DIAGEO ORD GBP 28. E.ON AG EAST JAPAN RAILWAY EFG EUROBANK ERGASIS EISAI CO JPY50 ELAN CORPORATION PLC ELECTRABEL ORD NPV ELSEVIER NV ORD ENDESA SA ERSTE BANK DER OESTER SPARK F & P HEALTHCARE FISHER & PAYKEL APPLIANCES	0.000	7147610	DEXB_	91,000.00 238,683.00	1,386,203.63 2,441,569.15	
DIAGEO ORD GBP 28.	8.519	0237400	DGE_L	238,683.00	2,441,569.15	
E.ON AG	0.957	4942904	EOA_G	14,417.00	747,482.65	
EAST JAPAN RAILWAY	0.000	6298542	9020_	236.00	2,441,569.15 747,482.65 1,381,613.34 239,011.43 494,707.67 273,393.68 2,103,153.30 48,993.46 1,883,096.66 1,720,379.83 1,375,515.61 407,459.54	
EFG EUROBANK ERGASIS	2.050	5654316	EUROB	16,900.00	239,011.43	
EISAI CO JPY50	0.000	6307200	4523	20,000.00	494,707.67	
ELAN CORPORATION PLC	0.000	0307295	ELN_I	5,000.00	273,393.68	
ELECTRABEL ORD NPV	2.973	4294791	ELEB	10,200.00	2,103,153.30	
ELSEVIER NV ORD	1.859	4148810	ELSNC	3,920.00	48,993.46	
ENDESA SA	2.145	5271782	ELE S	116,852.00	1,883,096.66	
ERSTE BANK DER OESTER SPARK	1.614	5289837	DESC	34,200.00	1,720,379.83	
F & P HEALTHCARE	0.381	6340250	FPH N	141,890.00	1,375,515.61	
F & P HEALTHCARE FISHER & PAYKEL APPLIANCES FLETCHER BUILDING LTD	0.000	6421791	FPA N	97,542.00	407,459.54	
FLETCHER BUILDING LTD	1.690	6341606	FBU N	540,519.00	590,041.38	
		5787115	FCC S	8,200.00	171,913.39	
FORTIS	0.642	7266139	FORB	217,900.00	5,099,780.73	
FOMENTO DE CONSTRUC Y CONTRA FORTIS FORTERS BREWING GR FRANCE TELECOM FRF FRONTLINE LTD FUJI PHOTO FILM CO FUJITSU NEW JPY50 GAS NATURAL SDG-E GIVAUDAN GJENSIDIGE NOR SPAREBANK GKN ORSH 0 5GRD	0.854	6349268	FBG A	491,229.00	1,373,313.61 407,459.54 590,041.38 171,913.39 5,099,780.73 1,275,702.92 500,701.44 211,148.33	
FRANCE TELECOM FRF	1.526	5176177	FTE F	15,998.00	500,701.44	
FRONTLINE LTD	0.019	5561052	FRO N	27,100.00	211,148.33	
FUJI PHOTO FILM CO	0.000	6356525	4901	21,924.00	758,498.85	
FUJITSU NEW JPY50	0.004	6356945	6702	70,097.00	701,477.48	
GAS NATURAL SDG-E	0.956	5650422	GAS S	27,100.00 21,924.00 70,097.00 31,589.00 240.00 19,200.00 79,423.00 375,104.00	562,077.97	
GIVAUDAN	0.456	5980613	GIVN	240.00	73,806.52	
GJENSIDIGE NOR SPAREBANK	0.076	404000	SNOG	19,200.00	583,734.17	
GKN ORSH 0.5GBP	16.685	3064650	GKN L	79,423.00	359,468.45	
GLAXOSMITHKLINE	13.691	0925288	GSK L	375,104.00	8,820,060.72	
GPE BRUX LAMBERT	1.044	7097328	GBL B	27.639.00	1.342.895.24	
GROUP DANONE ORD	0.950	5981810	BN FP	4,633.00	602,824.61	
GRUPO DRAGADOS	0.684	5687000	DRC S	21,700.00	271,959,21	
HAGEMEYER NLG2.5	3.232	5209073	HAGN	675.00	10.773.42	
HANG SENG BANK HK	0.094	6408374	11 HK	115,100.00	1.275.346.00	
HBOS PLC	14.821	3058750	HBOS	269,231.00	3.562.385.10	
GJENSIDIGE NOR SPAREBANK GKN ORSH 0.5GBP GLAXOSMITHKLINE GPE BRUX LAMBERT GROUP DANONE ORD GRUPO DRAGADOS HAGEMEYER NLG2.5 HANG SENG BANK HK HBOS PLC HEINEKEN NV NLG5	0.638	7108048	HEIN	1,647.00	1,342,895.24 602,824.61 271,959.21 10,773.42 1,275,346.00 3,562,385.10 68,096.19	
HELLENIC TELECOMMUNICATIONS HENDERSON LAND DEVELOPMENT HITACHI Y50 HOLDERBK FN GLARUS HONDA MOTOR CO COM HONG KONG ELECTRIC HKD1	2.038	5051605	HTO G	1,647.00 35,300.00 84,000.00 79,000.00 652.00 29,220.00 122,300.00	632,296.08	
HENDERSON LAND DEVELOPMENT	0.000	6420538	12 HK	84,000.00	359,803.07	
HITACHI Y50	0.000	6429104	6501	79,000.00	566,995.52	
HOLDERBK FN GLARUS	0.496	7110764	HOL V	652.00	130.796.60	
HONDA MOTOR CO COM	0.000	6435145	7267	29,220.00	1,004,309,40	
HONG KONG ELECTRIC HKD1	0.000	6435327	6 HK	122,300.00	440,078.80	
none none believe meet	3.000	0133327	0_1110	122,300.00	110,0,0.00	

Group - INTERNATIONAL Portfolio - I-QUAN EAFE QUANTITATIVE PO INTERNATIONAL COMMON STOCKS	Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
PORTFOLIO		Group - INTERNAT	IONAL				
INSTRUMENT - ICOM				ATIVE PO			
NSURANCE AUSTRALIA GROUP 1.632 6271026 IAG A 320.613.00 559,883.30 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTRACOM SA 2.326 5482023 INTEK 7,100.00 95,819.63 RISH LIFE & PERMANENT 3.527 0467865 IPM I 5,000.00 62,444.97 SHARES MSCI EAFE INDEX FUND 0.142 2801290 EFA 1,650.00 197,637.00 TO-YOKADO CO JPY5 0.000 6467944 8264 10,000.00 450,931.96 APAN DIGITAL CONTENTS 0.000 6470986 4185 69,000.00 337,407.63 ONISON ELECTRIC HIDINGS 0.000 6480048 8267 26,000.00 344,520.48 USCO CO JPY50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 27,768.00 685,765.72 BC BANKVERZEKERIN 1.945 4497749 KBC_B 43,500.00 13,304,659.82 EVENCE CORPORATION 0.000 649095 6861 3,800.00 534,916.11 INGFISHER PLC 8.999 3073850 KGF_L 132,712.00 713,760.49 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV 372.00 8,902.56 VOCERA CORP JPY50 0.000 6499260 6971 9,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265					OCKS		
NSURANCE AUSTRALIA GROUP 1.632 6271026 IAG A 320.613.00 559,883.30 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTRACOM SA 2.326 5482023 INTEK 7,100.00 95,819.63 RISH LIFE & PERMANENT 3.527 0467865 IPM I 5,000.00 62,444.97 SHARES MSCI EAFE INDEX FUND 0.142 2801290 EFA 1,650.00 197,637.00 TO-YOKADO CO JPY5 0.000 6467944 8264 10,000.00 450,931.96 APAN DIGITAL CONTENTS 0.000 6470986 4185 69,000.00 337,407.63 ONISON ELECTRIC HIDINGS 0.000 6480048 8267 26,000.00 344,520.48 USCO CO JPY50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 27,768.00 685,765.72 BC BANKVERZEKERIN 1.945 4497749 KBC_B 43,500.00 13,304,659.82 EVENCE CORPORATION 0.000 649095 6861 3,800.00 534,916.11 INGFISHER PLC 8.999 3073850 KGF_L 132,712.00 713,760.49 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV 372.00 8,902.56 VOCERA CORP JPY50 0.000 6499260 6971 9,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265							
NSURANCE AUSTRALIA GROUP 1.632 6271026 IAG A 320.613.00 559,883.30 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTRACOM SA 2.326 5482023 INTEK 7,100.00 95,819.63 RISH LIFE & PERMANENT 3.527 0467865 IPM I 5,000.00 62,444.97 SHARES MSCI EAFE INDEX FUND 0.142 2801290 EFA 1,650.00 197,637.00 TO-YOKADO CO JPY5 0.000 6467944 8264 10,000.00 450,931.96 APAN DIGITAL CONTENTS 0.000 6470986 4185 69,000.00 337,407.63 ONISON ELECTRIC HIDINGS 0.000 6480048 8267 26,000.00 344,520.48 USCO CO JPY50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 27,768.00 685,765.72 BC BANKVERZEKERIN 1.945 4497749 KBC_B 43,500.00 13,304,659.82 EVENCE CORPORATION 0.000 649095 6861 3,800.00 534,916.11 INGFISHER PLC 8.999 3073850 KGF_L 132,712.00 713,760.49 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV 372.00 8,902.56 VOCERA CORP JPY50 0.000 6499260 6971 9,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265	HONGKONG+CHINA GAS	0.308	6436557	64365	516,200.00	629,269.99	
NSURANCE AUSTRALIA GROUP 1.632 6271026 IAG A 320.613.00 559,883.30 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTRACOM SA 2.326 5482023 INTEK 7,100.00 95,819.63 RISH LIFE & PERMANENT 3.527 0467865 IPM I 5,000.00 62,444.97 SHARES MSCI EAFE INDEX FUND 0.142 2801290 EFA 1,650.00 197,637.00 TO-YOKADO CO JPY5 0.000 6467944 8264 10,000.00 450,931.96 APAN DIGITAL CONTENTS 0.000 6470986 4185 69,000.00 337,407.63 ONISON ELECTRIC HIDINGS 0.000 6480048 8267 26,000.00 344,520.48 USCO CO JPY50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 27,768.00 685,765.72 BC BANKVERZEKERIN 1.945 4497749 KBC_B 43,500.00 13,304,659.82 EVENCE CORPORATION 0.000 649095 6861 3,800.00 534,916.11 INGFISHER PLC 8.999 3073850 KGF_L 132,712.00 713,760.49 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV 372.00 8,902.56 VOCERA CORP JPY50 0.000 6499260 6971 9,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265	HSBC HOLDINGS ORD	26.234	0540528	HSBA_	592,036.00	6,067,164.54	
NSURANCE AUSTRALIA GROUP 1.632 6271026 IAG A 320.613.00 559,883.30 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTRACOM SA 2.326 5482023 INTEK 7,100.00 95,819.63 RISH LIFE & PERMANENT 3.527 0467865 IPM I 5,000.00 62,444.97 SHARES MSCI EAFE INDEX FUND 0.142 2801290 EFA 1,650.00 197,637.00 TO-YOKADO CO JPY5 0.000 6467944 8264 10,000.00 450,931.96 APAN DIGITAL CONTENTS 0.000 6470986 4185 69,000.00 337,407.63 ONISON ELECTRIC HIDINGS 0.000 6480048 8267 26,000.00 344,520.48 USCO CO JPY50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 27,768.00 685,765.72 BC BANKVERZEKERIN 1.945 4497749 KBC_B 43,500.00 13,304,659.82 EVENCE CORPORATION 0.000 649095 6861 3,800.00 534,916.11 INGFISHER PLC 8.999 3073850 KGF_L 132,712.00 713,760.49 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV 372.00 8,902.56 VOCERA CORP JPY50 0.000 6499260 6971 9,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265	HUTCHISON WHAMPOA	0.004	6448068	13_HK	264,300.00	2,603,674.36	
NSURANCE AUSTRALIA GROUP 1.632 6271026 IAG A 320.613.00 559,883.30 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTRACOM SA 2.326 5482023 INTEK 7,100.00 95,819.63 RISH LIFE & PERMANENT 3.527 0467865 IPM I 5,000.00 62,444.97 SHARES MSCI EAFE INDEX FUND 0.142 2801290 EFA 1,650.00 197,637.00 TO-YOKADO CO JPY5 0.000 6467944 8264 10,000.00 450,931.96 APAN DIGITAL CONTENTS 0.000 6470986 4185 69,000.00 337,407.63 ONISON ELECTRIC HIDINGS 0.000 6480048 8267 26,000.00 344,520.48 USCO CO JPY50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 27,768.00 685,765.72 BC BANKVERZEKERIN 1.945 4497749 KBC_B 43,500.00 13,304,659.82 EVENCE CORPORATION 0.000 649095 6861 3,800.00 534,916.11 INGFISHER PLC 8.999 3073850 KGF_L 132,712.00 713,760.49 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV 372.00 8,902.56 VOCERA CORP JPY50 0.000 6499260 6971 9,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265	IBERDROLA SA	1.860	4424640	IBE_S	138,937.00	1,789,515.77	
NSURANCE AUSTRALIA GROUP 1.632 6271026 IAG A 320.613.00 559,883.30 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTERBREW 0.356 4755317 INTE 52,600.00 1,346,133.34 NTRACOM SA 2.326 5482023 INTEK 7,100.00 95,819.63 RISH LIFE & PERMANENT 3.527 0467865 IPM I 5,000.00 62,444.97 SHARES MSCI EAFE INDEX FUND 0.142 2801290 EFA 1,650.00 197,637.00 TO-YOKADO CO JPY5 0.000 6467944 8264 10,000.00 450,931.96 APAN DIGITAL CONTENTS 0.000 6470986 4185 69,000.00 337,407.63 ONISON ELECTRIC HIDINGS 0.000 6480048 8267 26,000.00 344,520.48 USCO CO JPY50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 26,000.00 544,131.14 AC COPP Y50 0.000 6480048 8267 27,768.00 685,765.72 BC BANKVERZEKERIN 1.945 4497749 KBC_B 43,500.00 13,304,659.82 EVENCE CORPORATION 0.000 649095 6861 3,800.00 534,916.11 INGFISHER PLC 8.999 3073850 KGF_L 132,712.00 713,760.49 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE AHOLD NV 1.807 525602 AHLM 4,644.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV 372.00 8,902.56 VOCERA CORP JPY50 0.000 6499260 6971 9,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 73,318.61 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265,870.86 VOCERA CORP JPY50 0.000 6499806 9508 200,300.00 3,265	INDEPENDENT NEWSPAPERS LTD.	0.422	6462024	INL_N	554,300.00	883,186.36	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	ING GROEP NV NLG1	2.393	7154182	INGA_	10,576.00	606,300.41	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	INSURANCE AUSTRALIA GROUP	1.632	6271026	IAG_A	320,613.00	559,883.30	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	INTERBREW	0.356	4755317	INTB_	52,600.00	1,346,133.34	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	INTRACOM SA	2.326	5482023	INTRK	7,100.00	95,819.63	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	IRISH LIFE & PERMANENT	3.527	0467865	IPM I	5,000.00	62,444.97	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	ISHARES MSCI EAFE INDEX FUND	0.142	2801290	EFA	1,650.00	197,637.00	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	ITO-YOKADO CO JPY5	0.000	6467944	8264	10,000.00	450,931.96	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	JAPAN DIGITAL CONTENTS	0.000	6470986	4185	69,000.00	397.407.63	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	JOHNSON ELECTRIC HLDINGS	0.000	6281939	179 H	269,600.00	314.520.48	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	JUSCO CO JPY50	0.000	6480048	8267	26.000.00	544.131.14	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	KAO CORP Y50	0.000	6483809	4452	27.768.00	685.765.72	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	KBC BANKVERZEKERIN	1.945	4497749	KBC B	43.500.00	1.304.659.82	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	KEYENCE CORPORATION	0.000	6490995	6861	3.800.00	534.916.11	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	KINGEISHER DLC	8 999	3073850	KGF I	132 712 00	713 760 49	
ONINKLIJKE AHOLD NV 1.807 5252602 AHLN_ 4,264.00 124,671.30 ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV_ 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971_ 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I& FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16	KOMATSII Y50	0.009	6496584	6301	87 000 00	565 784 74	
ONINKLIJKE KRN 7.215 5956078 KPN_N 5,929.00 23,571.35 ONINKLIJKE NUMICO 3.132 5402601 NUTV 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN 590,199.00 1,309,309.34 I & FUNG LTD 0.000 6286257 494 H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16 ABUCHI MOTOR CO 0.004 6551030 6592 4,200.00 361,180.27 ARKS+ SPENCER ORD 5.172 0565402 MKS_L 259,018.00 1,501,493.95 ATSUSHITA ELC IND 0.008 6572707 6752 103,000.00 1388,051.01 ATSUSHITA ELECTRIC WORKS 0.008 6572709 6991 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBPO.01	KONINKITIKE AHOLD NA	1.807	5252602	AHI _N	4.264.00	124.671.30	
ONINKLIJKE NUMICO 3.132 5402601 NUTY 372.00 8,902.56 YOCERA CORP JPY50 0.000 6499260 6971 9,300.00 713,318.61 YUSHU ELECTRIC POWER 0.000 6499806 9508 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 0R_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN 590,199.00 1,309,309.34 I & FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16 ABUCHI MOTOR CO 0.004 6551030 6592 4,200.00 361,180.27 ARKS+ SPENCER ORD 5.172 0565402 MKS_L 259,018.00 1,501,493.95 ATSUSHITA ELC IND 0.000 6572707 6752 103,000.00 1,338,051.01 ATSUSHITA ELCTRIC WORKS 0.008 6572729 6991 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBPO.01 2.601 0385785 MSY_L 36,365.00 186,485.42	KONINKITIKE KRN	7 215	5956078	KDN N	5 929 00	23 571 35	
YOCERA CORP JPY50	KONINKITIKE NIMICO	3 132	5402601	MITTV	372 00	8 902 56	
YUSHU ELECTRIC POWER 0.000 6499806 9508_ 200,300.00 3,265,870.86 ''OREAL FRF10 0.372 4057808 OR_FP 11,454.00 763,385.40 AND SECURITIES OR 6.151 0504502 LAND_ 45,388.00 574,633.72 EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I & FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16 ABUCHI MOTOR CO 0.004 6551030 6592_ 4,200.00 361,180.27 ARKS+ SPENCER ORD 5.172 0565402 MKS_L 259,018.00 1,501,493.95 ATSUSHITA ELC IND 0.000 6572707 6752_ 103,000.00 1338,051.01 ATSUSHITA ELECTRIC WORKS 0.008 6572729 6991_ 104,000.00 896,263.13 AYR-MEINHOF KARTO 2.412 4563640 MAYR_ 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBPO.01 2.601 0385785 MSY_L 36,365.00 186,485.42	KYOCERA CORP JPY50	0.000	6499260	6971	9 300 00	713 318 61	
''ORBAL FRF10	KYIISHII ELECTRIC POWER	0.000	6499806	9508	200 300 00	3 265 870 86	
AND SECURITIES OR AND SECURITIES OR EGAL + GENERAL OR 6.637 0560399 LGEN_ 590,199.00 1,309,309.34 I & FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG LOYDS TSB GROUP O LOYDS TSB GROUP	I.''ORFAI. FRE10	0.000	4057808	OR ED	11 454 00	763 385 40	
EGAL + GENERAL OR 6.637 0560399 LGEN 590,199.00 1,309,309.34 I & FUNG LTD 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16 ABUCHI MOTOR CO 0.004 6551030 6592_ 4,200.00 361,180.27 ARKS+ SPENCER ORD 5.172 0565402 MKS_L 259,018.00 1,501,493.95 ATSUSHITA ELC IND 0.000 6572707 6752_ 103,000.00 1,338,051.01 ATSUSHITA ELECTRIC WORKS 0.008 6572729 6991_ 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR_ 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	I.AND SECTIFITIES OF	6 151	0504502	T.AND	45 388 00	574 633 72	
I & FUNG LTD 1 & FUNG LTD 2 0.000 6286257 494_H 223,400.00 267,045.39 INDE AG LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16 ABUCHI MOTOR CO ARKS+ SPENCER ORD ARKS+ SPENCER ORD ATSUSHITA ELC IND ATSUSHITA ELC IND ATSUSHITA ELCTRIC WORKS 0.008 6572707 6752_ 103,000.00 1,338,051.01 ATSUSHITA ELECTRIC WORKS 0.008 6572729 6991_ 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR_ 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	I.FGAI. + GENERAI. OR	6 637	0560399	LGEN_	590 199 00	1 309 309 34	
INDE AG 2.180 5740817 00340 3,000.00 128,886.92 LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16 ABUCHI MOTOR CO 0.004 6551030 6592 4,200.00 361,180.27 ARKS+ SPENCER ORD 5.172 0565402 MKS_L 259,018.00 1,501,493.95 ATSUSHITA ELC IND 0.000 6572707 6752 103,000.00 1,338,051.01 ATSUSHITA ELECTRIC WORKS 0.008 6572729 6991 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR_ 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	I.I & FIING I.TD	0.037	6286257	494 H	223 400 00	267 045 39	
LOYDS TSB GROUP O 18.949 0870612 LLOY_ 345,094.00 3,707,017.24 VMH MOET-HENNESSY 1.447 4061412 MC_FP 8,350.00 275,073.16 ABUCHI MOTOR CO 0.004 6551030 6592_ 4,200.00 361,180.27 ARKS+ SPENCER ORD 5.172 0565402 MKS_L 259,018.00 1,501,493.95 ATSUSHITA ELC IND 0.000 6572707 6752_ 103,000.00 1,338,051.01 ATSUSHITA ELECTRIC WORKS 0.008 6572729 6991_ 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR_ 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	LINDE AC	2 180	5740817	00340	3 000 00	128 886 92	
18.943 1	TIONE TO CROTTE O	10 040	0070612	11 OV	3,000.00	2 707 017 24	
VMM MOBIL-HENNESSI 1.447 4001412 MC_FF 8,350.00 275,773.10 ABUCHI MOTOR CO 0.004 6551030 6592_ 4,200.00 361,180.27 ARKS+ SPENCER ORD 5.172 0565402 MKS_L 259,018.00 1,501,493.95 ATSUSHITA ELC IND 0.000 6572707 6752_ 103,000.00 1,338,051.01 ATSUSHITA ELECTRIC WORKS 0.008 6572729 6991_ 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR_ 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	TIMU MOET-DENNECCA	1 447	4061412	MC ED	9 250 00	275 072 16	
ARKS+ SPENCER ORD 5.172 0565402 MKS_L 259,018.00 1,501,493.95 ATSUSHITA ELC IND 0.000 6572707 6752 103,000.00 1,338,051.01 ATSUSHITA ELECTRIC WORKS 0.008 6572729 6991 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR_ 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	MADIICHI MOTOD CO	1.44/	4001417	6502	4 200 00	2/3,0/3.10 361 180 27	
ARTSUSHITA ELC IND 0.000 6572707 6752 103,000.00 1,338,051.01 ATSUSHITA ELECTRIC WORKS 0.008 6572729 6991 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR_ 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	MADECT COENCED ODD	5 172	0551030	MIZC T	250 010 00	1 501 /02 05	
ATSUSHITA ELECTRIC WORKS 0.008 6572729 6991 104,000.00 896,263.13 AYR-MELNHOF KARTO 2.412 4563640 MAYR 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	MATCHCHITA FIC IND	0.000	0303 4 02 6572707	MV2_T	439,010.00 103 000 00	1 228 051 01	
AYR-MELNHOF KARTO 2.412 4563640 MAYR_ 18,900.00 903,267.91 ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	MAGGIGATA ELEGADIG MODAG	0.000	6572720	6001	103,000.00	1,330,031.01	
ETRO AG NPV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	MAND MEINIOE KADEO	0.008	05/4/49	MAND TEED	10 000 00	090,203.13	
EIRO AG NEV 2.007 5041413 MEO_G 280.00 10,037.67 ISYS ORD GBP0.01 2.601 0385785 MSY_L 36,365.00 186,485.42	MEMBO AC MOV	2.412	4003040	MHO C	18,900.00	903,207.91 10,037.67	
1515 OKD GBPU.U1 2.001 0385/85 MSY_L 30,305.00 186,485.42	MICKO AG NPV	2.007	5041413	MEO_G	280.00	10,037.67	
	MIDID OKD GREG.UI	2.601	0385/85	MSY_L	30,305.00	186,485.42	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT				
	Portfolio - I-QUAN		CATIVE PO			
	Instrument - ICOM	INTERNATIONA	L COMMON ST	OCKS		
MIDGUIDI GUIT EGMAND	0.000	6506720	8802	120 017 00	1 027 612 70	
MITSUBISHI ESTATE MITSUBISHI HVY IND MITSUBISHI TOKYO F JPY50000	0.000	6596729 6597067	88UZ_ 7011	130,817.00	1,037,613.70 532,996.11 1,780,599.07 1,138,627.54 596,067.78 783,572.98 630,429.24 592,678.98 3,447,102.08 1,179,226.92 728,182.34 1,802,431.64 1,455,435.94 497,250.75 1,059,690.09 361,323.97 294,838.63 951,428.97 601,340.49 11,329,932.82 1,312,587.16 3,488,404.04	
MITSUBISHI HVI IND	0.000	6335171	8306	212 00	1 780 599 07	
MIZUHO HIDGS JPY50000	0.000	6286280	8305	258.00	1.138.627.54	
MUNCHENER RUCKVS	0.247	5294121	MIIV2	2.400.00	596.067.78	
MURATA MFG CO JPY5	0.000	6610403	6981	11,101.00	783.572.98	
NATIONAL BANK OF GREECE	2.465	4625959	ETE G	24,200.00	630,429.24	
NATIONAL GRID GROU	5.081	0242824	NGG L	86,351.00	592,678.98	
NATL AUSTRALIA BK	0.019	6624608	NAB A	209,925.00	3,447,102.08	
NEC CORP ORD JPY50	0.000	6640400	670 <u>1</u> _	78,256.00	1,179,226.92	
NESTLE SA CHF	0.116	7123870	NESN_	3,475.00	728,182.34	
NEWS CORPORATION N	0.012	6886925	NCP_A	229,287.00	1,802,431.64	
NEWS CORPORATION P	0.159	6620758	NCPDP	216,179.00	1,455,435.94	
NINTENDO CO LTD	0.000	6639550	7974_	3,800.00	497,250.75	
NIPPON KAYAKU CO. LTD.	0.000	6640422	4272_	238,000.00	1,059,690.09	
NIPPON SANSO CORPORATION	0.000	6640541	4091_	132,000.00	361,323.97	
NIPPON SYSTEM DEVELOPMENT CO	0.000	6639602	9759_	6,500.00	294,838.63	
NIPPON TEL+TEL CP	0.000	6641373	9432_	231.00	951,428.97	
NISSAN MOTOR CO Y5	0.000	6642860	7201_	105,000.00	601,340.49	
NOKIA(AB)OY EUR0.2	0.515	5902941	NOK1V	452,600.00	11,329,932.82	
NOMURA HOLDINGS, INC.	0.000	6643108	8604_	78,939.00	1,312,587.16	
NORSK HYDRO AS NOK	0.000	4645805	NHY_N	85,200.00	3,488,404.04	
NORSKE SKOGINDUSTRIER ASA	0.004	7070396	NSG_N	67,950.00	1,148,941.91	
NOVARTIS AG CHF 20	0.004	7103065	NOVN_	78,698.00	2,896,171.95	
NTT DOCOMO INC	0.000	6129277	9437_	56.00	931,254.55	
OEST ELEKTRIZITATS	0.946	4661607	OEEW_	12,600.00	914,426.34	
OKI ELECTRIC IND	0.000	6657682	6703_	88,000.00	3,488,404.04 1,148,941.91 2,896,171.95 931,254.55 914,426.34 265,162.61 1,941,478.56	
OMV AG AUSHIUU	2.477	4651459	OMV_A	24,600.00	1,941,478.56	
OPTICOM ASA	0.000	5034446	OPC_N	3,300.00 4,000.00 84,100.00 15,800.00 1,090,600.00	140,756.88	
ORIX CORP Y50	0.001	6661144	8591_	4,000.00	407,875.60	
ORKLA ASA NWKR 6.2	0.002	5459715	ORK_N	84,100.00	1,495,660.08	
OUTOKOMPO OTO A	2.796	4665148	00117	1 000 600 00	103,209.02	
MITSUBISHI HVY IND MITSUBISHI TOKYO F JPY50000 MIZUHO HLDGS JPY50000 MUNCHENER RUCKVS MURATA MFG CO JPY5 NATIONAL BANK OF GREECE NATIONAL BANK OF GREECE NATIONAL GRID GROU NATL AUSTRALIA BK NEC CORP ORD JPY50 NESTLE SA CHF NEWS CORPORATION N NEWS CORPORATION P NINTENDO CO LTD NIPPON KAYAKU CO. LTD. NIPPON SANSO CORPORATION NIPPON SYSTEM DEVELOPMENT CO NIPPON TEL+TEL CP NISSAN MOTOR CO Y5 NOKIA(AB)OY EURO.2 NOMURA HOLDINGS, INC. NORSK HYDRO AS NOK NORSKE SKOGINDUSTRIER ASA NOVARTIS AG CHF 20 NTT DOCOMO INC OEST ELEKTRIZITATS OKI ELECTRIC IND OMV AG AUSH100 OPTICOM ASA ORIX CORP Y50 ORKLA ASA NWKR 6.2 OUTOKUMPU OYJ A PACIFIC CENTURY CYBERWORKS PANAFON HELLENIC TELECOM SA PEARSON ORD 25P	0.000	6164007 5560349	DVNE.	1,090,000.00	31/,5/3.UU 1/2 522 9/	
DEADCON ODD 25D	0.000	0677608	PROM_	100 662 00	1 650 7/1 05	
DHILIDG FIFCTPONICG	0.400	5986622	DHIV	7 065 00	146 476 70	
DIM-DEIMLEMDS-BEUU	0.393 1 179	5505072	DD ED	2 634 00	229 708 01	
DDELIGGAG AG NDV	2 555	5666292	DRG C	4 500 00	116 876 87	
PANAFON HELLENIC TELECOM SA PEARSON ORD 25P PHILIPS ELECTRONICS PIN-PRINTEMPS-REDO PREUSSAG AG NPV PRUDENTIAL CORP GB	2.335 9.619	0709954	DRII I.	195 720 00	143,532.84 1,659,741.95 146,476.78 339,708.91 116,876.87 2,198,398.84	
	5.015	0,00001	110_1	1737720.00	2,150,550.01	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group	- INTERNAT	TONAT				
		EAFE QUANTIT	ATIVE PO			
Instrument	- TCOM	$TMTFDMATT \cap MA$	L COMMON STO	OCKS		
		_				
REED INTERNATIONAL REPSOL - YPF, SA REUTERS GROUP ORD RHOME POULENC ORD RICOH CO Y50 RIO TINTO LIMITED RIO TINTO PLC ROCHE HLDGS AG CHF ROCHE HLDGS AG GEN ROHM CO JPY50 ROYAL BK SCOT GBP ROYAL DUTCH PETROL RWE AG RYANAIR HOLDINGS SAINSBURY(J) GBP0. SAMPO-LEONIA INSURANCE COMPANY PLC SANOFI SYNTHELABO SAP AG NPV(SWISS C SCHERING AG DEM NP SCHNEIDER ELECTRIC SCOT POWER PLC 0.5 SHARP CORP JPY50 SHELL TRANSPORTATION & TRADING SHIN-ETSU CHEMICAL	2.558	0730835	REED_	56,473.00	481,776.96 1,641,275.12 1,100,936.82 1,647,597.43 665,439.87 1,420,918.96 1,843,742.27 431,534.79 1,133,679.52	
REPSOL - YPF, SA	0.914	5669354	REP_S	108,632.00	1,641,275.12	
REUTERS GROUP ORD	3.096	0236913 4736817	RTR_L	101,787.00	1,100,936.82	
RHONE POULENC ORD	0.378	4736817	AVE_F	25,193.00	1,647,597.43	
RICOH CO Y50	0.000	6738220	7752_	39,000.00	665,439.87	
RIO TINTO LIMITED	0.759	6220103	RIO_A	79,274.00	1,420,918.96	
RIO TINTO PLC	9.240	0718875	RIO_L	112,893.00	1,843,742.27	
ROCHE HLDGS AG CHF	0.300	7108918	RO_SW	3,814.00	431,534.79	
ROCHE HLDGS AG GEN	0.005	7110388	ROG_V	13,687.00	1,133,679.52	
ROHM CO JPY50	0.000	6747204	6963 <u> </u>	7,500.00	1,033,669.08	
ROYAL BK SCOT GBP	9.210	0754783	RBOS_	188,850.00	3,316,086.93	
ROYAL DUTCH PETROL	2.213	5202704	RDA_N	11,502.00	662,792.09	
RWE AG	3.229	4768962	RWE G	10,600.00	399,879.89	
RYANAIR HOLDINGS	0.000	3111761	RYA_I	5,000.00	51,933.38	
SAINSBURY(J) GBP0.	5.524	0767640	SBRY_	58,327.00	309,906.15	
SAMPO-LEONIA INSURANCE COMPANY PLC	4.844	5226038	SAMAS	47,200.00	353,748.18	
SANOFI SYNTHELABO	0.359	5671735	SAN_F	11,870.00	797,714.97	
SAP AG NPV(SWISS C	0.206	4846288	SAP_G	4,800.00	513,527.83	
SCHERING AG DEM NP	1.467	4845757	SCH_G	3,000.00	150,586.49	
SCHNEIDER ELECTRIC	1.392	4834108	SU_FP	8,281.00	375,246.16	
SCOT POWER PLC 0.5	288.703	0690070	SPW_L	109,782.00	679,239.39	
SHARP CORP JPY50	0.000	6800602	6753_	64,000.00	857,194.59	
SHELL TRANSPORTATION & TRADING	13.886	0803414	SHEL	338,857.00	2,635,033.17	
SHIN-ETSU CHEMICAL	0.000	6804585	4063_	33,700.00	1,054,995.64	
SIEMENS AG DEM 5.0	0.487	5727973	SIE_G	15,900.00	799,237.29	
SIX CONTINENTS	10.565	0243195	SXC L	118,519.00	1,210,759.39	
SKY CITY LIMITED	4.141	6823193	SKC N	249,100.00	595,826.46	
SMURFIT (JEFFERSON) GROUP	0.811	0819143	SMFT_	157,600.00	333,434.81	
SOCIETE GENERALE	2.597	5966516	GLE_F	8,636.00	438,011.55	
SOLVAY SA NPV	1.953	4821100	SOLB	9,100.00	518,905.00	
SONERA GROUP PLC 0	0.842	5556586	SRA1V	91,200.00	455,842.38	
SONY CORP JPY50	0.000	6821506	6758	45,452.00	2,120,757.99	
SPAR HANDELS	0.000	5106709	SPA_G	200.00	431,534.79 1,133,679.52 1,033,669.08 3,316,086.93 662,792.09 399,879.89 51,933.38 309,906.15 353,748.18 797,714.97 513,527.83 150,586.49 375,246.16 679,239.39 857,194.59 2,635,033.17 1,054,995.64 799,237.29 1,210,759.39 595,826.46 333,434.81 438,011.55 518,905.00 455,842.38 2,120,757.99 3,721.58 1,784,850.52 323,416.78 562,281.85 569,080.19 775,931.78 509,117.24	
STATOIL ASA	0.000	7133608	STL_N	265,600.00	1,784,850.52	
STMICROELECTRONICS NV	0.097	5962332	STM_F	14,984.00	323,416.78	
STORA ENSO OY J-R	1.667	5072673	STERV	42,400.00	562,281.85	
STOREBRAND ASA NOK	0.025	4852832	STB N	100,600.00	569,080.19	
SHELL TRANSPORTATION & TRADING SHIN-ETSU CHEMICAL SIEMENS AG DEM 5.0 SIX CONTINENTS SKY CITY LIMITED SMURFIT (JEFFERSON) GROUP SOCIETE GENERALE SOLVAY SA NPV SONERA GROUP PLC 0 SONY CORP JPY50 SPAR HANDELS STATOIL ASA STMICROELECTRONICS NV STORA ENSO OY J-R STOREBRAND ASA NOK SUEZ EUR SUMITOMO BAKELITE CO.	1.330	7118047	SZE F	24,032.00 88,000.00	775,931.78	
STIMITOMO BAKELITE CO	0.000	6858504	4203	88.000.00	509.117.24	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Portfolio - I-OUAN	EVEE ULIVILLA	CATIVE PO			
	Instrument - ICOM	INTERNATIONA	AL COMMON ST	COCKS		
SUMITOMO BANK JPY5	0.000	6858526	8318_	218,600.00 145,400.00 11,619.00 80,800.00 4,381.00 402.00 1,246.00 52,747.00 7,500.00 37,800.00 8,700.00 3,251,000.00 620,471.00 69,300.00 305,600.00 446,174.00 19,900.00 481,721.00 8,200.00	1,445,604.18	
SUN HUNG KAI PROPE	0.000	6859927	16_HK	145,400.00	1,212,653.08	
SWATCH GROUP SZF50	0.996	7184736	UHRN_	11,619.00	0.00	
SWIRE PACIFIC 'A'H	0.338	6867748	19_HK	80,800.00	4/9,854.64	
SWISS REINSURANCE	0.003	7189816	RUKN_	4,381.00	430,691.01	
SWISSCOM AG CHF25(0.849	5533976	SCMN_	1 246 00	114,153.15	
SINGENIA CHE	0.000	4356646	SINN_	1,240.00	2 222 261 54	
TAKEDA CHEM INDS U	0.000	6870445 6876067	4504_	52,747.00	2,223,301.54	
TANDERC ACA	0.000	4719261	0304 <u> </u>	7,500.00	722 006 62	
TOV CODD IDVEN (6762)	0.000	6869302	6762	9 700 00	/3Z,000.03	
TELECOM CORD OF NEW ZEALAND	0.000	6881436	0702_ TEL N	3 251 000 00	6 928 976 41	
TELECOM COKE OF NEW ZEALAND	0.000	5732524	TED_N	620 471 00	8 010 971 27	
TELEFONICA SA	0.000	4635088	TEL_S	69 300 00	562 291 88	
TELENOR ASA	0.000	4732495	TEL N	305 600 00	1 229 569 29	
TELSTRA CORP NOV	1 778	6087289	TLS A	446 174 00	1 137 255 04	
TERRA NETWORKS	0.000	5813720	TRR S	19.900.00	176.403.78	
TESCO PLC	8.852	0884709	TSCO	481.721.00	1,437,936.20	
THYSSENKRUPP AG	4.019	5636927	TKA G	8,200.00	128.896.45	
TIETOENATOR CORP OYJ	1.128	5479702	TIE1V	6,800.00	188,028.29	
TITAN CEMENT CO GR	1.544	4888280	TITK	4,800.00	169,220.43	
TNT POST GROEP NV	1.043	5481558	TPG_N	2,186.00	43,479.71	
TOKYO ELEC POWER Y	0.000	6895404	9501_	108,600.00	2,482,742.15	
TOMRA SYSTEMS ASA	0.000	4730875	TOM_N	109,300.00	1,208,193.62	
TOSHIBA CORP	0.016	6897217	6502_	239,000.00	1,024,309.63	
TOTAL FINA ELF SA	0.584	4905413	FP_FP	23,822.00	2,457,637.38	
TOWER LIMITED	0.973	6174299	TWR_N	399,700.00	898,342.38	
TOYOTA MOTOR CORP	0.000	6900643	7203_	190,676.00	5,455,283.05	
UBS AG-REG	0.003	7126114	UBSN_	18,516.00	846,617.48	
UCB ORD BEF	0.820	5596991	UCB_B	27,000.00	1,048,141.69	
UFJ HOLDINGS INC	0.000	6335223	8307_	254.00	1,738,228.08	
UNILEVER NV CERT.	1.711	5640898	UN_NA	3,185.00	187,500.43	
UNILEVER ORD 1.4P	4.869	0574873	ULVR_	481,721.00 8,200.00 6,800.00 4,800.00 2,186.00 108,600.00 109,300.00 239,000.00 23,822.00 399,700.00 190,676.00 18,516.00 27,000.00 254.00 3,185.00 233,502.00 40,651.00 8,100.00 29,200.00 14,600.00 15,100.00	1,857,258.23	
UNION ELECRTRICA FENOSA SA	1.395	4913223	UNF_S	40,651.00	615,690.14	
UNION TOOL CO	0.004	6914053	6278_	8,100.00	248,352.88	
UPM-KYMMENE CORP F	1.143	5051252	UPM1V	29,200.00	1,010,027.28	
VA TECHNOLOGIE AG	2.937	4921635	VATC_	14,600.00	290,473.77	
VALMET-RAUMA FIM10	4.483	5713422	MEO1V EX_FP	15,100.00	148,618.17 1,207,298.66	
SUMITOMO BANK JPY5 SUN HUNG KAI PROPE SWATCH GROUP SZF50 SWIRE PACIFIC 'A'H SWISS REINSURANCE SWISSCOM AG CHF25(SYNGENTA CHF TAKEDA CHEM INDS J TAKEFUJI CORP TANDBERG ASA TDK CORP JPY50 (6762) TELECOM CORP OF NEW ZEALAND TELEFONICA SA TELEKOM AUSTRIA TELEKOM AUSTRIA TELENOR ASA TELSTRA CORP NPV TERRA NETWORKS TESCO PLC THYSSENKRUPP AG TIETOENATOR CORP OYJ TITAN CEMENT CO GR TNT POST GROEP NV TOKYO ELEC POWER Y TOMRA SYSTEMS ASA TOSHIBA CORP TOTAL FINA ELF SA TOWER LIMITED TOYOTA MOTOR CORP UBS AG-REG UCB ORD BEF UFJ HOLDINGS INC UNILEVER NV CERT. UNILEVER ORD 1.4P UNION ELECTRICA FENOSA SA UNION TOOL CO UPM-KYMMENE CORP F VA TECHNOLOGIE AG VALMET-RAUMA FIM10 VIVENDI UNIVERSAL EUR	0.982	4834///	EX_FP	27,289.00	1,20/,298.66	

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group Portfolio Instrument		ONAL EAFE QUANTIT INTERNATIONA		rocks		
VNU NV EUR VODAFONE GROUP VOEST-ALPINE VOLKSWAGEN AG WAREHOUSE GROUP LTD WESFARMERS LTD WESTPAC BANKING CO WHARF(HLDGS) HKD1 WIENERBERGER BAUST WMC NPV WOLTERS KLUWER NV WOOLWORTHS LIMITED WPP GROUP YAMANOUCHI PHARM J ZELTIA SA ZURICH FINANCIAL SERVICES	CHF10	1.328 22.621 3.296 1.783 0.009 0.370 1.020 0.525 3.948 0.253 1.338 0.317 0.766 0.000 0.177 0.932	4970950 0719210 4943402 5497102 6939625 6948836 6076146 6435576 5699373 6954985 5671519 6981239 0974042 6985383 4370839 5983816	WHS_N WES_A WBC_A 64355 WBST_ WMC_A WLSNC	20,000.00 4,700.00 618,800.00 93,850.00 273,949.00 155,100.00 62,300.00 135,300.00 5,447.00	27,365.52 11,145,111.60 561,500.90 182,300.72 1,717,833.03 1,529,279.76 2,086,773.32 357,420.17 853,540.27 663,143.01 126,165.22 1,713,290.28 800,157.84 1,228,112.87 139,266.85 796,270.07	
Instrument Total	289				40,205,946.00	327,237,822.14	
	Instr	ument -INTF	INTERNA	TIONAL FUNI	os		
EAFE QUANTITATIVE - LIQUII	DITY RESERVES	0.000	IL-QUAN		13,338.72	1,333,872.16	
Instrument Total	1				13,338.72	1,333,872.16	
	Instr	ument -INTL	WARRAINTERNA	TIONAL WAR	RANT		
SUEZ LYONNAISE DES EAUX ST	TRIP	0.000	5519299	LYSV_	62,784.00	0.00	
Instrument Total	1				62,784.00	0.00	
Portfolio Total	291				40,282,068.72	328,571,694.30	327,099,528.73

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL			
	Portfolio - I-EAFE Instrument - INTF	INTERNAL EAFE INDEX INTERNATIONAL FUNDS			
EAFE INDEX - LQR	0.000	IL-EAFE	183,192.77	18,319,277.70	
INTERNAL EAFE - EQUITIES	0.000	IE-EAFE	7,777,228.12	777,722,812.96	
Instrument Total	2		7,960,420.90	796,042,090.66	
Portfolio Total	2		7,960,420.90	796,042,090.66	683,354,004.88

Investment Desc	Yield	Identifier F T	icker :	Shares	Cost	Market Value
	Group - INTERNATIO	NAT.				
	Portfolio - I-EAFEVAL					
		COMMON STOCK				
BHP LTD	2.427	2144337 S B	BHP :	206,510.00	2,326,049.35	
WMC LIMITED-SPONSORED ADR	3.794	2954912 W	IMC	65,000.00	837,223.97	
Instrument Total	2		;	271,510.00	3,163,273.32	
	Instrument -ICOM	INTERNATION	IAL COMMON S	FOCKS		
77TH BANK Y50	0.000	6804165 8	3341 1,4	170,000.00	8 338 010 07	
ABN AMRO HLDGS NV	2.175				13,200,270.99	
AIOI INSURANCE CO LTD	0.000	6251169 8		454,100.00	4,910,612.64	
ALLIANCE & LEICESTER	18.606 0.000	0038614 A	L/_L :	342,700.00	3,663,750.24	
AMADA CO Y50	0.000			050,000.00	5.688.379.08	
ASTRAZENECA GBP 0.	20.819			240,000.00	5,688,379.08 9,842,436.66	
BAA ORD GBP1	43 467		- 2ΔΔ T	949 981 00	8.556.240.96	
SANYU PHARMACEUTICAL CO LTD			515	328,000.00	8,556,240.96 6,236,334.23	
BASF AG DEM ORD SH	1.459		BAS G	201,000.00	8,445,397.49	
CO SANTANDER CENTAL HISP	1.459 1.605		SAN_S 1,0	020,000.00	8,622,398.39	
BEKAERT SA NPV	1.551		BEKB :	201,000.00 020,000.00 L08,090.00 714,588.00 883,000.00	4,246,531.06	
SHP LIMITED	0.314	6144690 B	BHP_A '	714,588.00	4,844,653.36	
BILLITON PLC	13.132	0056650 B	BLT_L 8	383,000.00	4,687,280.87	
BPB ORD 50P	119.500	0068707 B	BPB_L 1,6	568,800.00	5,772,806.15	
BRIT AMER TOBACCO	7.433	0287580 B	BATS_	167,001.00	5,772,806.15 1,110,666.28	
BRITISH AEROSPACE	38.899 0.000 36.383	0263494 B	BA/_L 2,4	450,000.00	12,084,601.23 3,802,121.44	
%S CO., LTD	0.000	6200729 7	437_ :	142,920.00	3,802,121.44	
ABLE + WIRELESS O	36.383	0162557 C	W/_L 1,4	100,000.00	6,691,031.17	
ANON INC JPY50	0.003	6172323 7	751_	24,000.00	642 925 93	
HEUNG KONG(HLDGS)	0.000	6190273 1	_HK '	785,000.00	8,101,093.99	
HUBU ELECTRIC POWER CO INC	0.000	6195609 9		222,600.00	3,848,474.19 12,013,762.38	
HUGAI PHARMACEUTI	0.000	6196408 4	1519_	325,000.00	12,013,762.38	
CIE DE ST. GOBAIN	1.191			53,300.00	8,001,864.98 5,127,950.16	
CORUS GROUP	8.912	0828053 C		500,000.00	5,127,950.16	
DAI NIPPON PRINTNG	0.000		912_ :	340,000.00	4,598,616.18	
DAIMLERCHRYSLER AG	2.603	5529027 D	CX_G	186,679.00	10,300,289.30	
DDI CORPORATION	0.000		433_	1,792.00	7,649,932.96	
OSM NV	2.682	5773987 D	SMA_	82,900.00 L41,000.00	2,976,060.12	
E.ON AG	1.584	4942904 E	OA_G	141,000.00	7,182,238.93	
ENEL SPA	1.929	7144569 E	NEL_ 1,	112,000.00	7,553,267.02	
ENI SPA	2.044		NI_I 1,0	112,000.00 050,024.00 049,975.00	12,325,378.41	
ERICSSON LM-B	0.000	5959378 E	RICB 1,9	949,975.00	13,772,153.56	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATI	ONAL				
	Portfolio - I-EAFEVAL	EAFE VALUE				
	Instrument - ICOM	INTERNATIONAL	COMMON ST	OCKS		
EUROPEAN AERONAUTIC DEFENCE EXEDY CORPORATION FORTIS GREAT EAGLE HOLDINGS LTD HITACHI Y50 HONG KONG ELECTRIC HKD1 INTESABCI SPA INVENSYS ORD 25P ITO-YOKADO CO JPY5 JAPAN TOBACCO INC KAWASAKI STEEL CP KOKUYO CO Y50 KUBOTA CORP Y50 KUBOTA CORP JPY50 LAGARDERE SCA FF40 MAKITA ELECTRIC Y5 MAN AG ORSH NPV MATSUSHITA ELC IND MITSUBISHI CORP Y5 MITSUBISHI HVY IND MIZUHO HLDGS JPY50000 NATL AUSTRALIA BK NEFTUNE ORIENT LNS NIPPON TEL+TEL CP NISSAN MOTOR CO Y5 NORMANDY MINING OR NORSK HYDRO AS NOK NOVARTIS AG CHF 20 NTT DOCOMO INC DCE NV NLG1 DMRON CORP Y50 DUTOKUMPU OYJ A P & O STEAM PECHINEY SER'A 'FR PEUGEOT SA FF35 PHILIPS ELECTRONICS DANTAS AIRWAYS LTD REPSOL - YPF, SA ROCHE HLDGS AG GEN	1.518	4012250	EAD_F	500,000.00	8,506,469.60	
EXEDY CORPORATION	0.000	6250412	7278_	800,000.00 560,000.00	4,508,192.32	
FORTIS	1.063	7266139	FORB_	560,000.00	4,508,192.32 14,744,366.77	
GREAT EAGLE HOLDINGS LTD	0.000	6387406	41_HK	6,047,000.00	8,201,220.50	
HITACHI Y50	0.000	6429104		865,000.00	8,201,220.50 8,110,335.45 4,649,520.06 11,831,851.27 5,092,040.17 12,108,248.21 5,084,150.86	
HONG KONG ELECTRIC HKD1	0.011	6435327	6_HK	1,375,000.00	4,649,520.06	
INTESABCI SPA	1.326	4076836	BIN_I	3,500,200.00	11,831,851.27	
INVENSYS ORD 25P	31.728	0807041	ISYS_	1,850,856.00	5,092,040.17	
ITO-YOKADO CO JPY5	0.000	6467944	8264_	237,000.00	12,108,248.21	
JAPAN TOBACCO INC	0.000	6474535	2914_	670.00	5,084,150.86	
KAWASAKI STEEL CP	0.000	6484664	5403_	3,624,000.00	5,189,232.87 4,900,787.16	
KOKUYO CO Y50	0.000	6496506	7984_	425,000.00	4,900,787.16	
CUBOTA CORP Y50	0.000	6497509	6326_	1,250,000.00	4,900,787.16 4,418,046.52 408,432.12 7,321,785.64 6,695,091.85 7,380,256.57 8,644,771.14 7,972,605.08	
CYOCERA CORP JPY50	0.005	6499260	6971_	5,000.00	408,432.12	
LAGARDERE SCA FF40	0.687	4547213	MMB_F	172,000.00	7,321,785.64	
MAKITA ELECTRIC Y5	0.000	6555805	6586_	1,035,000.00	6,695,091.85	
MAN AG ORSH NPV	1.9/4	5563520	MAN_G 6752	305,000.00	/,38U,250.5/	
MAISUSHIIA ELC IND	0.000	6572707	0/54_	1 006 000 00	7 072 605 00	
ATTICUTE OUT TO THE	0.000	6596785	8058 <u> </u>	1,006,000.00	7,972,005.08	
AT ZITHO HIDGE TONE OUU	0.000	6597067 6286280	8305	2,180,000.00	8,43/,495./I 9 017 062 77	
ILZUNO NEDGO UPIOUUU	0.000	6624608	NAB_A	509 000 00	7 046 069 27	
FDTINE ODIENT INC	0.000	6628859	NOL S	7 815 900 00	5 910 357 92	
ITDDON TEL+TEL CD	0.000	6641373	9432_	7,813,900.00 853 00	5 618 426 94	
ITSSAN MOTOR CO Y5	0.000	6642860	7201	1 457 000 00	7 429 392 94	
JORMANDY MINING OR	0.260	6645201	NDY A	8 659 900 00	4 463 181 13	
JORSK HYDRO AS NOK	0.000	4645805	NHY_N	365.000.00	14.592.281.48	
NOVARTIS AG CHF 20	0.063	7103065	NOVN_	285,000.00	10,794,839.01	
ITT DOCOMO INC	0.000	6129277	9437	550.00	8,720,476.49	
OCE NV NLG1	0.533	5446751	OCEN	850,000.00	7,393,863.31	
MRON CORP Y50	0.000	6659428	6645_	495,000.00	7,737,844.03	
OUTOKUMPU OYJ A	3.171	4665148	OUT1V	635,000.00	5,346,939.46	
& O STEAM	79.628	0680048	PO/_L	2,400,000.00	8,736,825.39	
ECHINEY SER'A 'FR	0.715	4943792	PEC_F	147,000.00	7,972,605.08 8,437,495.71 8,917,962.77 7,946,068.27 5,910,357.82 5,618,426.94 7,429,392.94 4,463,181.13 14,592,281.48 10,794,839.01 8,720,476.49 7,393,863.31 7,737,844.03 5,346,939.46 8,736,825.39 6,509,717.12	
PEUGEOT SA FF35	0.926	7103526	UG_FP	142,000.00	4,872,152.27	
PHILIPS ELECTRONICS	0.506	5986622	PHIA_	392,876.00	11,968,240.87	
ANTAS AIRWAYS LTD	0.270	6710347	QAN_A	3,252,500.00	6,509,717.12 4,872,152.27 11,968,240.87 5,217,852.42 14,385,630.18 10,928,150.50	
REPSOL - YPF, SA	1.176	5669354	REP_S	830,000.00	14,385,630.18	
OCHE HLDGS AG GEN	0.043	7110388	ROG_V	120 000 00	10 928 150 50	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATI	ONAL				
	Portfolio - I-EAFEVAI	EAFE VALUE				
	Instrument - ICOM	INTERNATIONA	L COMMON S	TOCKS		
ROYAL + SUN ALLIAN SANKYO CO JPY50 SANTOS NPV(NZ) SCHNEIDER ELECTRIC SCOT + NEWCASTLE O SCOT POWER PLC 0.5 SEKISUI HOUSE Y50 SHARP CORP JPY50 SIEMENS AG DEM 5.0 SKF AB-B SMURFIT (JEFFERSON) GROUP SUN HUNG KAI PROPE	07 012	0661600	DG3 T	1 050 050 00	12 251 564 70	
ROYAL + SUN ALLIAN	87.813	0661689 6775283	RSA_L 4501	1,850,050.00 480,000.00	13,251,564.70 10,365,870.67	
CANTOC NDV/NZ)	0.000	6776703		1,150,000.00	3,636,381.62	
CCUNETOED ELECTRIC	2 030	4834108		1,150,000.00	6 007 843 24	
SCHNEIDER ELECTRIC	2.030 16 125	0783969	SC_FP SCTM	115,000.00 390,900.00	6,097,843.24 2,710,593.60	
SCOT DOWED DIC 0 5	10.125	0690070	SPW_L	1,440,000.00	9 801 455 40	
GERTGIIT HOUGE VEN	199.339	6793906	1928	770,000.00	9,801,455.40 7,007,620.60 10,095,792.23	
CHAPD COPD IDV50	0.000	6800602	6753_	800,000.00	10 005 702 23	
STEMENS AS DEM 5 0	0.000	5727973	SIE G	114,854.00	7 262 376 73	
CKE VD-D	0.807	4767066	SKFB_	461,400.00	7,262,376.73 7,403,666.71	
CMIDETT (TEFFFECON) CDOID	1 523	0819143	SMFT_	3,850,000.00	6,354,639.86	
SUN HUNG KAI PROPE	0.005	6859927	16_HK	538 000 00	4 004 881 57	
SWISS REINSURANCE	0.003	7189816	RUKN	538,000.00 134,000.00	12 204 414 11	
TAKEFUJI CORP	0.023	6876067	8564	78 920 00	6 548 978 76	
TELE DANMARK AS	0.000	5698790	TDC D	78,920.00 235,000.00	6,548,978.76 8,919,650.05 12,265,901.47	
		6881436	TEL_N	5,350,000.00	12 265 901 47	
TELEFONICA SA	0.020	5732524	TEF_S	315,000.00	4 970 443 67	
TELEKOM AUSTRIA	0.000	4635088		1,000,000.00	4,970,443.67 6,294,482.27	
TOHOKII ELECTRIC PO	0.000	6895266	9506_	216,400.00	3 122 271 20	
TOKIO MARINE +FIRE	0.000	6894768	8751_	751,000.00	3,122,271.20 8,050,620.65 3,705,024.74	
TOKYO ELEC POWER Y	0.000	6895404	9501_	150,500.00	3.705.024.74	
TOKYO GAS CO Y50	0.000	6895448	9531_	2,076,000.00	5.688.772.18	
TOMKINS PLC	51.630	0896265	TOMK_	2,300,000.00	5,688,772.18 5,234,131.92	
TOSTEM INAX HOLDING CORP	0.000	6900212		413,000.00	6,196,693.17	
TOTAL FINA ELF SA	0.966	4905413	FP_FP	90,000.00	9,780,337.93	
UBS AG-REG	0.080	7126114	UBSN	300,000.00	6,196,693.17 9,780,337.93 14,144,520.40	
UNICREDITO ITALIAN	1.535	4232445	UC IM	2,423,199.00	10,764,179.22	
TELECOM CORP OF NEW ZEALAND TELEFONICA SA TELEKOM AUSTRIA TOHOKU ELECTRIC PO TOKIO MARINE +FIRE TOKYO ELEC POWER Y TOKYO GAS CO Y50 TOMKINS PLC TOSTEM INAX HOLDING CORP TOTAL FINA ELF SA UBS AG-REG UNICREDITO ITALIAN UNITED BUSINESS MEDIA PLC UPM-KYMMENE CORP F	89.377	3022421	UBM_L	1,225,000.00	10,764,179.22 9,265,717.75	
UPM-KYMMENE CORP F	2.145	5051252	UPM1V	170,000.00	5,203,425.58 8,535,903.41 9,266,302.64	
UTD UTILITIES ORD	69.481	0646233	UU/ L	925,000.00	8,535,903.41	
VALEO FRF20	1.415	4937579	FR FP	215,000.00	9,266,302.64	
VODAFONE GROUP	5.141	0719210	VOD_L	6,500,000.00	20,685,159.42 7,937,999.79	
VOLVO AB-B	0.000	4937739	VOLVB	482,500.00	7,937,999.79	
WEIR GROUP	42.036	0946580	WEIR_	1,750,000.00	6,618,574.77	
WHITBREAD PLC	24.730	3034545		176,280.00	2,312,633.76	
WMC NPV	0.496	6954985	WMC_A	1,450,000.00	6,618,574.77 2,312,633.76 6,635,323.43	
Instrument Total	0.000 0.966 0.080 1.535 89.377 2.145 69.481 1.415 5.141 0.000 42.036 24.730 0.496			122,781,854.00		

ASOF11 Date 01/24/2002 Time 21:29:59 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 033

Investment Desc		Yield	Identifier F T	Ticker Sh	nares	Cost	Market Value
	Group - IN Portfolio - I- Instrument - IN	EAFEVAL		UNDS			
EAFE VALUE		0.000	IL-EAFEVAL	47	74,421.89	47,442,189.80	
Instrument Total	1			47	74,421.89	47,442,189.80	
Portfolio Total	110			123,52	27,785.89 8	860,672,245.03	797,379,219.56

Investment Desc	Yield	Identifie	r F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
P	ortfolio - I-EAP	EMERGING ANA	ALYST POR			
Ī	ortfolio - I-EAP nstrument - ICOM	INTERNATION	AL COMMON S	TOCKS		
ABSA GROUP ZAR2 ACER INCORPORATED ADVANCED INFO SERVICE AFRICAN BANK INVESTMENTS LTD	0.000	6910794	ASA_S	646,715.00	2,799,196.21	
ACER INCORPORATED	0.000	6000673	73834	1,870,696.00	1,119,533.51	
ADVANCED INFO SERVICE	0.000	6412591	ADVAN	586,000.00	700,130.65	
AFRICAN BANK INVESTMENTS LTD	0.000	6040776	ABL_S	1,653,014.00	2,107,293.58	
AGORA SA	0.000	5618312	AGO_P	18,159.00	266,085.32	
AKCANSA CIMENTO SA	0.000	5130827	AKCNS	26,523,668.00	132,875.74	
AKSIGORTA	0.000	4012078	AKGRT	27,727,567.00	270,883.40	
ALFA SA DE CV SER'	0.000	2043423	ALFAA	1,101,496.00	1,689,016.17	
ALUMINUM CORP OF CHINA (CHALCO)	0.000	6425395	2600_	3,171,700.00	559,822.96	
AMBEV 4	61.496	2361976	AMBV4	9,701,468.00	1,956,323.27	
AMBEV3	144.427	2361932	AMBV3	4,771,416.00	1,038,090.01	
AMERICA MOVIL SA	0.000	2667470	AMXL_	3,927,828.00	1,993,773.13	
ANGLO AMERICAN ORD	0.000	6152972	AGL_S	444,397.00	6,420,439.35	
ANGLO AMERICAN PLA	0.000	6761000	AMS_S	49,490.00	1,650,196.64	
ANTOFAGASTA PLC	1,066.636	0045614	ANTO_	50,914.00	330,365.80	
ASUR (GRUPO AEROPORTUARIO)	0.000	2639361	ASR	21,864.00	403,609.44	
AVENG LTD	0.000	6153339	AEG_S	1,935,736.00	1,629,890.62	
BANCO BRADESCO SA	0.280	2074520	BBDC4	479,446,832.00	2,169,789.16	
BANCO ITAU SA PREF	0.604	2459581	ITAU4	6,141,192.00	497,317.50	
BANCO PROVINCIAL	0.009	2074489	BPV_V	81,972.00	80,562.10	
BANCO SANTANDER CHILE - ADR	2.792	2088338	BSB	19,472.00	354,605.12	
BANCO SANTIAGO ADR	4.539	2136646	SAN	11,262.00	258,476.16	
BANGKOK BANK THB10	0.000	6077019	BBL/F	206,700.00	446,722.22	
BANGKOK EXPRESSWAY	0.044	6113311	BECL/	177,600.00	85,241.23	
BANK LEUMI LE-ISRAEL	0.345	6076425	LUMI_	434,103.00	837,970.58	
BANK PEKAO SA ORD	0.000	5473113	PEO_P	14,222.00	256,895.09	
BBVA BANCO FRANCES S.A.	11.864	2074371	FRAN_	11,103.00	32,398.77	
BEC WORLD PCL-FOREIGN	0.000	6078142	BEC/F	50,300.00	301,203.02	
BEZEQ ISRAEL TELCM	0.075	6098032	BEZQ_	295,140.00	414,468.07	
BHARAT HEAVY ELECTRICALS	0.000	6129523	BHEL_	400,054.00	1,138,370.21	
BIDVEST GROUP ORD	0.000	6100089	BVT_S	336,095.00	1,659,346.81	
BIMANTARA CITRA ID	0.000	6100465	BMTR_	231,000.00	149,195.93	
ADVANCED INFO SERVICE AFRICAN BANK INVESTMENTS LTD AGORA SA AKCANSA CIMENTO SA AKSIGORTA ALFA SA DE CV SER' ALUMINUM CORP OF CHINA (CHALCO) AMBEV 4 AMBEV 3 AMERICA MOVIL SA ANGLO AMERICAN ORD ANGLO AMERICAN PLA ANTOFAGASTA PLC ASUR (GRUPO AEROPORTUARIO) AVENG LTD BANCO BRADESCO SA BANCO ITAU SA PREF BANCO PROVINCIAL BANCO SANTANDER CHILE - ADR BANCO SANTANDER CHILE - ADR BANCO SANTANDER CHILE - ADR BANCO SANTIAGO ADR BANGKOK EXPRESSWAY BANK LEUMI LE-ISRAEL BANK PEKAO SA ORD BVA BANCO FRANCES S.A. BEC WORLD PCL-FOREIGN BEZEQ ISRAEL TELCM BHARAT HEAVY ELECTRICALS BIDVEST GROUP ORD BIMANTARA CITRA ID BK HAPOALIM BM ILS BK OF AYUDHYA THB BK PRZEMYSLOWO-HANDLOWY PBK BRASIL TELECOM PART SA BRASIL TELECOM PARTICIPACOES S/ BRE BANK SA PLN 4. BRILLIANCE CHINA AUTOMOTIVE	0.006	6075808	POLI_	409,137.00	2,799,196.21 1,119,533.51 700,130.65 2,107,293.58 266,085.32 132,875.74 270,883.40 1,689,016.17 559,822.96 1,956,323.27 1,038,090.01 1,993,773.13 6,420,439.35 1,650,196.64 330,365.80 403,609.44 1,629,890.62 2,169,789.16 497,317.50 80,562.10 354,605.12 258,476.16 446,722.22 85,241.23 837,970.58 256,895.09 32,398.77 301,203.02 414,468.07 1,138,370.21 1,659,346.81 149,195.93 1,050,803.85 168,425.51 124,894.16 1,141,636.81 218,897.00 130,536.93 1,064,489.14	
BK OF AYUDHYA THB	0.000	6075949	BAY/F	433,000.00	168,425.51	
BK PRZEMYSLOWO-HANDLOWY PBK	0.000	4067807	BPH_P	4,911.00	124,894.16	
BRASIL TELECOM PART SA	6.025	2292645	TCSP3	153,325,511.00	1,141,636.81	
BRASIL TELECOM PARTICIPACOES S/	A 73.800	2292656	TCSP4	30,250,305.00	218,897.00	
BRE BANK SA PLN 4.	0.267	4143053	BRE_P	4,764.00	130,536.93	
BRILLIANCE CHINA AUTOMOTIVE	0.089	6181482	1114_	3,200,000.00	1,064,489.14	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value			
Group - INTERNATIONAL									
		EMERGING ANA	LYST POR						
Instrument	- ICOM	INTERNATIONA	L COMMON S	STOCKS					
CATHAY LIFE INSURANCE CO CEMEX SA PTG CERTS CEMEX VENEZUELA SACA-I CEMIG CIA ENERG MG CENTRAIS ELETR BRA CESKA SPORITELNA A.S. CESKE ENERGETICKE ZAVODY CESKY TELECOM CHECK POINT SOFTWARE TECH CHINA MOBILE HK LTD HKD 0.1 CHINA RESOURCES ENTERPRISES CHINA STEEL CORP CHINA UNICOM CHINATRUST COMMERCIAL BANK CIA DE MINAS BUENAVENTURA-B				1,530,021.51 315,512.00 164,714.00 69,138,362.00 75,894,268.00 41,625.00 234,433.00 89,688.00 85,755.00 1,059,000.00 1,496,000.00 3,375,680.00 2,844,000.00 4,175,992.00 41,765.00 70,000.00 56,603,725.00 53,260,346.00 54,807.00 70,176.00 1,295,000.00 25,383,354.00 11,996.00 506,457.00 2,376,000.00 25,383,354.00 11,996.00 506,457.00 2,376,000.00 11,729.00 11,729.00 11,729.00 11,729.00 18,064.00 204,113.00 11,956.00 86,500.00 11,729.00 11,956.00 86,500.00 11,676,062.00 48,931.00 199,005,539.00 142,371,781.00 51,893.00					
CATHAY LIFE INSURANCE CO	0.000	6425663	73833	1,530,021.51	1,718,440.53				
CEMEX SA PTG CERTS	0.005	2406457	CEMEX	315,512.00	1,417,620.30				
CEMEX VENEZUELA SACA-I	0.001	2932178	VCM/1 CMIG4	164,714.00	86,017.58				
CEMIG CIA ENERG MG	0.787	2192712	CMIG4	69,138,362.00	748,402.79				
CENTRAIS ELETR BRA	0.355	2308445	ELET6	75,894,268.00	907,671.04				
CESKA SPORITELNA A.S.	0.000	4143967	CESP_	41,625.00	253,428.17				
CESKE ENERGETICKE ZAVODY	0.000	5624030	CEZ_C	234,433.00	703,084.38				
CESKY TELECOM	0.000	5272569	SPTT_	89,688.00	1,049,908.55				
CHECK POINT SOFTWARE TECH	0.000	2181334	CHKP	85,755.00	3,284,510.51				
CHINA MOBILE HK LTD HKD 0.1	0.000	6073556	941_H	1,059,000.00	5,155,222.63				
CHINA RESOURCES ENTERPRISES	0.000	6972459	291_H	1,496,000.00	2,357,853.58				
CHINA STEEL CORP	0.000	6190950	73840	3,375,680.00	1,676,973.06				
CHINA UNICOM	0.000	6263830	762_H	2,844,000.00	4,635,567.91				
CHINATRUST COMMERCIAL BANK	0.000	6193443	2815_	4,175,992.00	2,879,563.46				
CIA DE MINAS BUENAVENTURA-B	0.090	2206282	CMB/B	41,765.00	391,088.90				
CIA PARANAENSE ADR	4.586	2209656	ELP	70,000.00	353,500.00				
CIA PARANAENSE DE ENERGI	11.803	2200154	CPLE6	56,603,725.00	404,730.42				
CIA SIDERURGICA NA	53.808	2210261	CSNA3	53,260,346.00	872,068.20				
CIA TELECOM CHILE-	0.000	2213635	CTC	54,807.00	708,841.31				
CIPLA LIMITED	0.000	6099972	CIPLA	7,247.00	170,273.27				
COMMERCIAL INTERNATIONAL BANK	0.000	6243898	CMIB_	70,176.00	600,263.69				
COMPAL ELECTRONICS	0.000	6225744	2324_	1,295,000.00	1,444,357.52				
COMPANHIA BRASILEIRA DE DISTRIBUICAO	90.499	2667771	PCAR4	25,383,354.00	598,948.06				
COMPANIA CERVECERI	4.044	2217596	CU	11,996.00	264,030.69				
CONSORCIO ARA S.A.	0.000	2209731	ARA*	506,457.00	785,178.16				
COSCO PACIFIC LIMITED	0.001	6354251	1199	2,376,000.00	1,735,294.71				
CREDICORP LTD	1.142	2232878	BAP	30,755.00	257,837.92				
DELTA ELECTRONICS INC	0.000	6260734	2308	1,015,525.00	2,084,505.53				
DELTA ELECTRONICS THAI-FORGN	0.157	6418919	DELTA	228,000.00	164,871.49				
DISTRIBUCION Y SERVICIO-ADR	1.450	2111513	DYS	11.729.00	172.480.88				
DR REDDY'S LABORATORIES	0.011	6410959	DRRD	18.064.00	338.194.03				
ECT TELECOM ORD II.	3.724	2310150	ECIL.	204.113.00	1.684.400.14				
CHINA UNITOM CHINATRUST COMMERCIAL BANK CIA DE MINAS BUENAVENTURA-B CIA PARANAENSE ADR CIA PARANAENSE DE ENERGI CIA SIDERURGICA NA CIA TELECOM CHILE- CIPLA LIMITED COMMERCIAL INTERNATIONAL BANK COMPAL ELECTRONICS COMPANHIA BRASILEIRA DE DISTRIBUICAO COMPANIA CERVECERI CONSORCIO ARA S.A. COSCO PACIFIC LIMITED CREDICORP LTD DELTA ELECTRONICS INC DELTA ELECTRONICS THAI-FORGN DISTRIBUCION Y SERVICIO-ADR DR REDDY'S LABORATORIES ECI TELECOM ORD IL EGIS RT ELECTRICITY GENRTG ELEKTRA SA CPO SHS EMBOTELLADORA ANDINA-ADR A EMBRATEL PARTICIPA EMBRATEL PARTICIPA EMBRATEL PARTICIPACOES SA EMPRESAS NAC DE EL	0.000	4040499	EGIS	11,956.00	405,416.58				
ELECTRICITY GENETG	0.123	6304643	EGCOM	86.500.00	120.506.81				
ELEKTRA SA CPO SHS	0.000	2639617	ELEKT	1.676.062.00	1.495.266.79				
EMBOTELLADORA ANDINA-ADR A	4 923	2299765	DEDICT	48 931 00	650 925 70				
EMBRATEL PARTICIPA	41 353	2292559	ERTD4	199 005 539 00	1 539 630 34				
EMBRATEL PARTICIPACOES SA	16 183	2292548	EBTP3	142 371 781 00	1 054 741 72				
EMPRESAS NAC DE EL	0 385	2311131	EOC	142,371,781.00 51,893.00	574 603 37				
LITTEDIO MAC DE EL	0.505	2311131	нос	51,055.00	5/1,005.5/				

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
		EMERGING ANA	LYST POR			
	Portfolio - I-EAP Instrument - ICOM	INTERNATIONA	L COMMON S	13,874.00 685,171.00 12,190,753.00 2,614,400.00 7,812.00 640,097.00 33,692,779.00 815,500.00 275,600.00 570,991.00 194,475.00 752,919.00 2,997,000.00 65,534.00 63,229,305.00 35,300.00 270,938.00 37,90.00 113,616.00 157,098.00 157,098.00 157,098.00 244,172.00 321,943.00 244,732.00 271,900.00 11,664.00 1,655,180.00 6,048.00 153,768.00 90,700.00 7,121,477.00 12,431.00 103,572.85 39,743.00 251,177.00		
ENERSIS SA ADR (RE FOMENTO ECON MEXIC FORD OTOMOTIV SAN FORMOSA CHEM & FIBRE GEDEON RICHTER RT GENTING BERHAD GERDAU METALURGICA S.APREF	1.127	2314947	ENI	13,874.00	204,238.25	
FOMENTO ECON MEXIC	0.000	2242059	FEMSA	685,171.00	2,082,771.35	
FORD OTOMOTIV SAN	0.000	4663562	FROTO	12,190,753.00	281,104.04	
FORMOSA CHEM & FIBRE	0.002	6348715	1433_	2,614,400.00	1,990,711.50	
GEDEON RICHTER RT	0.000	4042387	RICHT	7,812.00	444,165.14	
GENTING BERHAD	0.000	6366676	GENT_	640,097.00	1,493,497.90	
GERDAU METALURGICA S.APREF	0.002	2581138	GOAU4	33,692,779.00	408,060.13	
GIGABYTE TECHNOLOGY CO.	0.000	6129181	2376_	815,500.00	1,823,573.14	
GRUPO AEROPORTUARIO DE SUR-B	0.000	2639349	ASURB	275,600.00	492,183.05	
GRUPO FINANCIERO B	0.000	2402875	GFBBO	570,991.00	276,754.47	
GRUPO FINANCIERO GALICIA-B	6.493	2613310	GGAL	194,475.00	197,858.19	
GRUPO TELEVISA SA	0.005	2380108	TLEVI	752,919.00	1,315,937.82	
GUANGDONG KELON EL	0.000	6391935	921 H	2,997,000.00	1,102,102.48	
GUDANG GARAM(PERUS	0.000	6366999	GGRM	196,500.00	516,114.37	
GUJARAT AMBUJA CEMENTS LTD	0.000	6100119	YGAMB	65,534.00	261,181.33	
HACI OMER SABANCI HOLDING	0.000	5268568	SAHOL	63,229,305.00	238,759.93	
HANA MICROELECTRNC	0.000	6290292	HANA/	35,300.00	65,323.33	
HINDUSTAN LEVER	0.000	6261674	HLVR	270,938.00	1,131,934.78	
HITE BREWERY CO KS	0.000	6193573	0014	3.790.00	125.091.81	
HOUSING DEVELOPMENT FINANCE	0.000	6171900	HDFC	31.769.00	460.567.73	
HUANENG POWER INTL INC-H	0.600	6099671	902 H	1,800,000.00	1.036.429.22	
HYUNDAI MOTOR CO K	0.000	6451055	0538	113,616.00	2,265,597.11	
ICICI BANK LTD	0.000	6100368	ICICI	157,098.00	435,894.30	
IDB HOLDING CORP O	0.000	6456726	IDBH	50,790.00	1.321.928.63	
IJM CORP BERHAD	0.000	6455217	IJM M	886.289.00	842.786.13	
TMPATA PLATINIM HI.	0.004	6457804	TMP S	44.172.00	1.665.109.43	
IMPERIAL HLDGS RO	0.000	6458874	TPL S	321.943.00	1,970,027,72	
IMPSAT FIBER NETWORKS	0.000	2541927	TMPT	24.732.00	52.792.93	
IND FIN CORP THAT	0.000	6458830	TFCT/	271.900.00	122.464.49	
INFOSYS TECHNOLOGIES LTD	0.000	6205122	INFO	11 664 00	792 589 76	
TOT CORDORATION RERHAD	0.000	6464514	TOT M	1 655 180 00	1 289 477 72	
ISRAEL CORP ORD SH	0.010	6889678	TLCO	6 048 00	654 832 37	
KCHW DOI'GKY WIEDA	0.000	5263251	KCH D	153 768 00	687 474 85	
GENTING BERHAD GERDAU METALURGICA S.APREF GIGABYTE TECHNOLOGY CO. GRUPO AEROPORTUARIO DE SUR-B GRUPO FINANCIERO B GRUPO FINANCIERO GALICIA-B GRUPO TELEVISA SA GUANGDONG KELON EL GUDANG GARAM(PERUS GUJARAT AMBUJA CEMENTS LTD HACI OMER SABANCI HOLDING HANA MICROELECTRNC HINDUSTAN LEVER HITE BREWERY CO KS HOUSING DEVELOPMENT FINANCE HUANENG POWER INTL INC-H HYUNDAI MOTOR CO K ICICI BANK LTD IDB HOLDING CORP O IJM CORP BERHAD IMPALA PLATINUM HL IMPERIAL HLDGS RO. IMPSAT FIBER NETWORKS IND FIN CORP THAI INFOSYS TECHNOLOGIES LTD IOI CORPORATION BERHAD ISRAEL CORP ORD SH KGMM POLSKA MIEDZ KIMBERLEY CLARK DE KOC HOLDING KOMERCNI BANKA KOOKMIN BANK KRW50 KOOKMIN CREDIT CARD KOREA ELEC POWER K	0.000	2491914	KIMBF	90 700 00	251 945 09	
KOC HOLDING	0.000	4491484	KCHOI:	7 121 477 00	164 490 98	
KOMERCHI BANKA	0.000	4519449	KOMB	12 431 00	355 339 54	
KOOKMIN BANK KRW50	0.000	6419365	6000	103 572 85	2 141 750 20	
KOOKMIN CBEDIT CARD	0.000	6263799	3115	39 743 00	1 106 231 00	
KOREA ELEC DOWER K	0.000	6495730	1576	251 177 00	4 598 400 29	
MUNIC LOWER IC	0.000	01/3/30	13/0_	231,111.00	1,350,400.25	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value			
Group - INTERNATIONAL									
Dantfalla I HAD EMEDGING ANALYGE DOD									
Instrument	- ICOM	INTERNATIONA		TOCKS					
KOREA TELECOM FREETEL	0.000	6201421	3239	51,395.00	1,302,876.36				
LARSEN & TOUBRO LIMITED	0.070	6100164	LT IN	26,251.00	88,135.01				
LARSEN + TOUBRO GD	3.333	4544344	LTO_L	38,000.00	430,350.00				
LUKOIL HLDGS SPND	1.877	2537432	LUKOY	42,298.00	2,412,674.04				
MAGYAR OLAJ-ES GAZIPARE RESZVENYTAR	0.000	4742494	MOL_H	64,568.00	968,235.54				
MAHANAGAR TELEPHONE NIGAM	0.000	6117807	ZMTNL	240,054.00	687,458.22				
MALAKOFF BERHAD	0.000	6555924	MAL_M	1,064,505.00	867,507.29				
MALAYSIA INTL SHIPPING-FRGN	0.018	6558031	MISF_	560,832.00	1,010,388.19				
MALAYSIAN PACIFIC INDUSTRIES	0.000	6556693	MPI_M	311,046.00	1,008,608.72				
MATAV RT	0.000	4577469	MATAV	136,127.00	700,109.73				
MERCANTIL SERVICIOS FINAN-B	0.003	2095190	MVZ/B	29,904.79	35,377.41				
METRO CASH + CARRY	0.000	6526986	MTC_S	8,284,017.95	1,707,905.18				
MIGROS TRL1000	0.000	4593034	MIGRS	3,457,668.00	245,180.37				
MOBILE TELESYSTEMS ADR	0.000	2603225	MBT	20,081.00	535,473.70				
MOBINIL-EGYPTIAN MOBILE SERV	0.000	6103925	EMPN_	43,776.00	644,486.18				
MOSENERGO	24.154	5467031	MSNG\$	27,154,332.00	1,089,278.74				
NAMPAK ORD ZAR0.05	0.000	6621397	NPK_S	1,304,178.00	2,006,927.26				
NATIONAL FINANCE T	0.000	6625560	NFS/F	310,900.00	105,293.40				
NATIONAL PETROCHEMICAL-FOREI	0.368	6627298	NPC/F	41,700.00	37,146.39				
NEDCOR R1	0.000	6628008	NED_S	275,557.00	4,414,734.73				
NIEN HSING TEXTILE CO LTD	0.000	6591928	1451_	2,284,400.00	1,757,756.71				
OLD MUTUAL	0.000	6155131	OML_S	1,544,379.00	2,742,125.32				
ORASCOM CONSTRUCTIONS INDUS	0.016	6146975	ORCI_	14,374.80	103,029.75				
ORBIS PLN2	0.000	5349173	ORB_P	54,089.00	272,815.46				
ORGANIZACION SORIANA	0.000	2620172	SORIA	433,490.00	1,082,016.42				
OTP BANK	0.000	4572282	O.L.b_H	36,820.00	1,781,285.39				
PEREZ COMPAC	1./34	2539999	PC_AR	237,613.00	394,242.00				
PETROCHINA CO	0.178	6226576	85/_H	10,802,000.00	2,356,402.33				
PETROL BRASILEIROS	0.013	2684532	PETR4	143,4/1.00	3,650,722.83				
PEIROLEO BRASILEIRO S.A.	0.008	2682365	PEIK3	119,609.00	3,311,448.38				
POHANG IRON & SIEEL COMPANY ADR	1.739	2692795 6693233	PKX 0E40	35,660.00	731,743.20				
POLCAL KONGEDN NYELONA ODLEN	0.000	E010066	0549_	50,009.00 60 30E 00	2,425,050.70				
KOREA TELECOM FREETEL LARSEN & TOUBRO LIMITED LARSEN + TOUBRO GD LUKOIL HLDGS SPND MAGYAR OLAJ-ES GAZIPARE RESZVENYTAR MAHANAGAR TELEPHONE NIGAM MALAKOFF BERHAD MALAYSIA INTL SHIPPING-FRGN MALAYSIAN PACIFIC INDUSTRIES MATAV RT MERCANTIL SERVICIOS FINAN-B METRO CASH + CARRY MIGROS TRL1000 MOBILE TELESYSTEMS ADR MOBINIL-EGYPTIAN MOBILE SERV MOSENERGO NAMPAK ORD ZARO.05 NATIONAL FINANCE T NATIONAL PETROCHEMICAL-FOREI NEDCOR R1 NIEN HSING TEXTILE CO LTD OLD MUTUAL ORASCOM CONSTRUCTIONS INDUS ORBIS PLN2 ORGANIZACION SORIANA OTP BANK PEREZ COMPAC PETROLED BRASILEIROS PETROLEO BRASILEIROS PETROLEO BRASILEIROS PETROLEO BRASILEIRO S.A. POHANG IRON & STEEL COMPANY ADR POHANG IRON+STEEL POLSKI KONCERN NAFTOWY ORLEN PRESIDENT CHAIN STORE CORP PT ANEKA TAMBANG TBK PT ASTRA INTERNATIONAL INC PT BANK PAN INDONESIA PT BHAKTI INVESTAMA PT INDOFOOD SUKSES MAK	0.000	5810066 6704986	2012	51,395.00 26,251.00 38,000.00 42,298.00 64,568.00 240,054.00 1,064,505.00 560,832.00 311,046.00 136,127.00 29,904.79 8,284,017.95 3,457,668.00 20,081.00 43,776.00 27,154,332.00 1,304,178.00 310,900.00 41,700.00 275,557.00 2,284,400.00 1,544,379.00 143,474.80 54,089.00 433,490.00 237,613.00 10,802,000.00 143,471.00 119,609.00 35,660.00 30,889.00 60,385.00 1,111,600.00 252,500.00 641,000.00 1,351,000.00 2527,500.00 2,341,000.00	2 126 644 24				
DE YMEKY EYWBYNG EBK EVFOIDFNI CHWIN DIOKF COKE	0.000	6053859	∠Э⊥∠_ ∧NTM	1,111,000.00 252 500 00	2,130,044.34 31 <i>4</i> 30 97				
TI ANGKA IMPEDNATIONAL INC	0.000	6291712	VGLL VMTM	641 000 00	31,430.07				
DL BYNK DYN INDUNECLY	0.000	6291712	DNBN POTT	1 351 000.00	64 222 17				
DL BRYKLL IMAGGAYWY	0.000	6211516	בווסוים_	527 500 00	20 400 91				
DL INDUEUUD GIIKGEG MYK	0.000	6283979	INDE DUTI	2 341 000 00	39,499.01 255 621 95				
II IMPOLOOD BOKSES HWK	0.000	0203919	TINDI.—	2,341,000.00	233,021.93				

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Portfolio - I-EAP	EMERGING ANA	LYST POR			
	Instrument - ICOM	INTERNATIONA	AL COMMON ST	COCKS		
PT KALBE FARMA IDR PT MAKINDO TBK PT MATAHARI PUTRA PRIMA PT RAMAYANA LESTARI SENTOSA PT TELEKOMUNIKASI PTT EXPLORATION & PROD-FOR PUBLIC BANK BHD QUIMICA Y MINERA A RANBAXY LABORATORIES LTD RELIANCE INDS-SPONS GDR 144A RELIANCE INDUSTRIES	0 000	6173220	VI.DE	2 436 500 00	120 127 67	
DT MAKINDO TRK	0.000	6095215	MKDO KHDI.	241 500 00	91 552 94	
PT MATAHARI DIITRA DRIMA	0.000	6291701	MDDA	613 500 00	111 005 26	
PT RAMAYANA LESTARI SENTOSA	0.000	6328502	RALS	2,436,500.00 241,500.00 613,500.00 357,500.00 2,577,000.00	15.512.42	
PT TELEKOMINIKASI	0.000	6291745	TI.KM	2.577.000.00	1.590.179.60	
PTT EXPLORATION & PROD-FOR	0.060	6290333	PTTEP	152.600.00	458.410.74	
PUBLIC BANK BHD	0.000	6707093	PBKF	1,933,025.00	1,326,303.01	
OUIMICA Y MINERA A	2.144	2771122	SOM	2,577,000.00 152,600.00 1,933,025.00 27,675.00 19,426.00 41,689.00 37,631.00 1,338,400.00 24,623.00 57,366.00 56,852.00	545,427.32	
RANBAXY LABORATORIES LTD	0.022		RBXY	19,426.00	261,170.88	
RELIANCE INDS-SPONS GDR 144A	1.343	2730598	RIGD_	41,689.00	718,723.78	
RELIANCE INDUSTRIES	0.000	6099626	RIL_I	37,631.00	201,847.56	
RITEK CORPORATION	0.000	6740753	2349_	1,338,400.00	2,194,877.28	
SAMSUNG DISP DEVCS	0.000	6771645	0640_	24,623.00	1,189,003.49	
SAMSUNG ELEC MECH	0.000	6771689	0915_	57,366.00	2,183,345.05	
SAMSUNG ELECTRONIC	0.000	6771720	0593_	56,852.00	9,022,614.37	
SAMSUNG FIRE + MAR	0.000	6155250	0081_	56,308.00	1,748,606.96	
SAMSUNG HEAVY INDUSTRIES	0.000	6772217	1014_	411,154.00	1,254,385.69	
SAMSUNG SECS CO KS	0.000	6408448	1636_	74,870.00	2,224,165.07	
SASOL NPV	0.254	6777450	SOL_S	107,859.00	914,348.14	
SATYAM COMPUTER SERVICES	0.000	6241858	SCS_I	123,240.00	306,671.92	
SEMEN GRESIK(PERS)	0.000	6795236	SMGR_	151,500.00	168,584.26	
SHANDONG INTL POWER	0.614	6142780	1071_	4,070,000.00	884,328.45	
SHINHAN FINANCIAL GROUP LTD	0.000	6397502	5555_	155,109.00	1,474,387.82	
SIAM CEMENT CO THB	0.000	6806796	SCC/F	15,300.00	300,186.96	
SIAM CITY CEMENT T	0.046	6806387	SCCC/	58,500.00	198,628.34	
SIAM COMMERCIAL BK	0.000	6889935	SCB/F	1,007,700.00	915,760.88	
SIAM MAKRO PUBLIC CO-FOREIGN	0.104	6798796	MAKRO	24,600.00	30,081.79	
SIDERCA SA CLASS'A	2.173	2252304	ERCA_	85,696.00	162,560.98	
SIME DARBY BERHAD	0.070	6808769	SDY_M	976,068.00	1,082,945.74	
SK TELECOM CO LTD	0.000	6224871	1767_	24,251.00	4,031,806.24	
SK TELECOM CO LTD-ADR	0.138	2495648	SKM	58,290.00	1,130,243.10	
SOUTH AFRICAN BREWERIES	0.000	6145240	SAB_S	203,009.00	2,252,727.09	
SOUTHERN PERU COPPER CORP	2.426	2823777	PCU	20,174.00	191,112.35	
STANDARD BANK	0.244	6108005	SBC_S	980,277.00	3,232,315.02	
STATE BK OF INDIA	2.375	5131091	SBID_	24,000.00	175,200.00	
SUEZ CEMENT	0.000	6868622 6860543	SZCT_	13,744.00	121,837.23	
SUPER-SOL ORD ILS	0.032	6860543	SAE_I	60,053.00	189,646.34	
SURGUTNEFTEGAZ ADR	0.319	2810144	SGGD_	125,894.00	1,466,252.10	
RANBAXY LABORATORIES LTD RELIANCE INDS-SPONS GDR 144A RELIANCE INDUSTRIES RITEK CORPORATION SAMSUNG DISP DEVCS SAMSUNG ELEC MECH SAMSUNG ELECTRONIC SAMSUNG FIRE + MAR SAMSUNG FIRE + MAR SAMSUNG SECS CO KS SASOL NPV SATYAM COMPUTER SERVICES SEMEN GRESIK (PERS) SHANDONG INTL POWER SHINHAN FINANCIAL GROUP LTD SIAM CEMENT CO THB SIAM CITY CEMENT T SIAM COMMERCIAL BK SIAM MAKRO PUBLIC CO-FOREIGN SIDERCA SA CLASS'A SIME DARBY BERHAD SK TELECOM CO LTD SK TELECOM CO LTD SK TELECOM CO LTD-ADR SOUTH AFRICAN BREWERIES SOUTHERN PERU COPPER CORP STANDARD BANK STATE BK OF INDIA SUEZ CEMENT SUPER-SOL ORD ILS SURGUTNEFTEGAZ ADR SURGUTNEFTEGAZ SUS	12.787	4851732	SNGSŞ	24,623.00 57,366.00 56,852.00 56,308.00 411,154.00 74,870.00 107,859.00 123,240.00 151,500.00 4,070,000.00 155,109.00 58,500.00 1,007,700.00 24,600.00 85,696.00 976,068.00 24,251.00 58,290.00 203,009.00 20,174.00 980,277.00 24,000.00 13,744.00 60,053.00 125,894.00 379,745.00	101,581.79	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	η - INTERNAT					
Doubfalia		EMEDGING ANA	LYST POR			
Thatrumer	nt - ICOM	INTERNATIONA	I. COMMON S	STOCKS		
THE CT amer	10 10011	111111111111111111111111111111111111111	L COMMON E	310CHB		
T IS BANKASI SER'C	0.000	4869939	ISCTR	77,450,638.00	516,608.12	
T.GARANTI BANASI T	0.000	4361617	GARAN	80,360,848.00	158,215.50	
TAIWAN CELLULAR CORP	0.000	6290496	4901	1,737,000.00	2,264,089.26	
TAIWAN SEMICONDUCTOR MANUFACTURING	0.000	6889106	27933	1,692,200.00	3,469,246.94	
TANJONG PLC	0.000	6872526	TJN M	490,377.00	845,273.95	
TATA ENGINEERING & LOCOMOT	0.000	6101509	TELCO	687,742.00	1,017,778.19	
TELE CENTRO OESTE CEL-PREF	0.574	2292601	TCOC4	592,660,815.00	1,507,531.99	
TELE NORTE LESTE P	67.030	2292731	TNLP4	21,640,902.00	279.148.19	
TELE NORTE LESTE PART	1.190	2292719	TNLP3	178.577.858.00	2.187.523.22	
TELECOM ARGENTINA S.AB	12.154	2880040	TECO2	149,191.00	533.917.18	
TELECOMASIA THBH10	0.000	6877071	TA/F	752,300.00	658.282.89	
TELEFONOS DE MEXIC	0.000	2881689	TELME	2.020.754.00	3.246.770.17	
TELEFONOS DE MEXICO SA-SER A	0.334	2881731	TELME	1.121.970.00	1.301.413.10	
TELEKOMUNIKAYA POL	0.000	5552551	TPS P	214.186.00	979,940.33	
TEMPO SCAN PACIFIC TBK/PT	0.000	6881953	TSPC	90.000.00	78.752.44	
TENAGA NASIONAL BERHAD	0.003	6904612	TNR M	371 639 00	894 285 17	
TEVA PHARMA IND II.	0.003	6882172	TEVA	37.590.00	1.471.042.60	
TEVA PHARMACEUTICAL INDUSTRIES ADR	0.324	2883878	TEVA	19.389.00	1.155.095.29	
THAT FARMERS BANK	0.000	6888794	TFR/F	467 800 00	566 602 38	
THAT INTON FROZEN PROD-FORET	0.135	6422716	יון אווד / ד	269 130 00	77 746 71	
TRANSPORTADORA DE	9.230	2886651	TGSII2	142.027.00	265.582.73	
TUBOS DE ACERO DE	0.000	2871851	TAMSA	763.385.00	1.868.816.71	
TIPRAS-TIRKTYE PETROL RAFINE	0.000	4907572	TIIDRS	31 704 430 20	390 751 59	
TURKCELL ILETISIM HIZMET AS	0.000	4006275	TCELL	10.988.841.05	218.915.49	
TV AZTECA S.A. CPO	0.000	2096911	TVAZT	2.657.084.00	1.121.682.65	
IINT-PRESIDENT ENTERPRISES	0.000	6700393	1216	4 429 160 00	1 892 865 75	
INTRANCO-INTTS	2 563	2000837	IIBBR1	27 433 341 00	1 350 094 10	
INTELED ENERGY SYSTEMS	12 714	4889335	EESRS	2 675 000 00	302 034 25	
INTETROL.	0 000	5297294	IINTP	224 928 00	335 726 15	
INITED MICROFLECTRONICS	0.000	6916628	73850	2 420 350 00	3 427 354 31	
VIDESH SANCHAR INCAM	0.000	6114745	VVSNI.	143 307 00	1 035 127 72	
VINA CONCHA Y TORO SA-SP ADR	1 333	2939469	ACO 1 ADME	1 940 00	85 213 34	
VOTORANTIM CELILOSE DADEL-DR	22 564	2682257	VCDA4	33 593 942 00	1 000 829 15	
WINBOND FIFCTRONICS CORP	0 000	6966515	2344	2 201 000 00	2 081 979 12	
WIPRO	0.000	6206051	WPRO	13.801.00	280.601.14	
YAGEO CORPORATION	0.000	6984380	2327	2.252.900.00	2.089.641.03	
YAPI KREDI BANKASI	0.000	4986742	YKBNK	99.026.101.00	350 913 03	
VIZHENG CHEM FIBRE	1 215	6984669	1033	5 376 000 00	1 299 908 78	
VIIKOS - ŠIIS	99 877	5110863	AlikU¢	63 060 00	223 227 65	
101.00	22.011	3110003	101100	03,000.00	223,22,.03	
T IS BANKASI SER'C T.GARANTI BANASI T TAIWAN CELLULAR CORP TAIWAN SEMICONDUCTOR MANUFACTURING TANJONG PLC TATA ENGINEERING & LOCOMOT TELE CENTRO OESTE CEL-PREF TELE NORTE LESTE P TELE NORTE LESTE PART TELECOM ARGENTINA S.AB TELECOMASIA THBH10 TELEFONOS DE MEXIC TELEFONOS DE MEXIC TELEFONOS DE MEXIC TELEKOMUNIKAYA POL TEMPO SCAN PACIFIC TBK/PT TENAGA NASIONAL BERHAD TEVA PHARMA IND IL TEVA PHARMACEUTICAL INDUSTRIES ADR THAI FARMERS BANK THAI UNION FROZEN PROD-FOREI TRANSPORTADORA DE TUBOS DE ACERO DE TUPRAS-TURKIYE PETROL RAFINE TURKCELL ILETISIM HIZMET AS TV AZTECA S.A. CPO UNI-PRESIDENT ENTERPRISES UNIBANCO-UNITS UNIFIED ENERGY SYSTEMS UNIPETROL UNITED MICROELECTRONICS VIDESH SANCHAR INGAM VINA CONCHA Y TORO SA-SP ADR VOTORANTIM CELULOSE PAPEL-PR WINBOND ELECTRONICS CORP WIPRO YAGEO CORPORATION YAPI KREDI BANKASI YIZHENG CHEM FIBRE YUKOS - \$US Instrument Total			2	77,450,638.00 80,360,848.00 1,737,000.00 1,692,200.00 490,377.00 687,742.00 592,660,815.00 21,640,902.00 178,577,858.00 149,191.00 752,300.00 2,020,754.00 1,121,970.00 214,186.00 90,000.00 371,639.00 37,590.00 19,389.00 467,800.00 269,130.00 269,130.00 142,027.00 763,385.00 31,704,430.20 10,988,841.05 2,657,084.00 4,429,160.00 27,433,341.00 2,675,000.00 24,928.00 2,420,350.00 143,307.00 1,940.00 33,593,942.00 2,420,350.00 13,801.00 2,252,900.00 99,026,101.00 5,376,000.00 22,808,498,907.17	251,613,630.02	

ASOF11 Date 01/24/2002 Time 21:30:00 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 040 Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticke	r Shares	Cost	Market Value
	Group Portfolio Instrument		IONAL EMERGING ANALYST POR INTERNATIONAL FUNDS			
EMERGING ANALYST-LIQUIDITY	RESERVES	0.000	IL-EAP	49,461.96	4,946,196.95	
Instrument Total	1			49,461.96	4,946,196.95	
Portfolio Total	235			2,808,548,369.14	256,559,826.97	248,216,380.28

ASOF11 Date 01/24/2002 Time 21:30:00 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 041

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
		ONAL FESTATE STREET PROVISI INTERNATIONAL FUNDS			
STATE ST PROVISIONAL EAFE-EQUITY STATE ST PROVISIONAL EAFE-LIQUIDITY RES	0.000 0.000	IE-PROVEAF IL-PROVEAF	7,563,534.07 101,233.40	756,353,407.11 10,123,340.44	
Instrument Total 2			7,664,767.47	766,476,747.55	
Portfolio Total 2			7,664,767.47	766,476,747.55	713,341,075.00

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	D (C 1' T D)		WOODON E			
	Portfolio - I-PAN Instrument - ICOM	INTERNATIONA	AL COMMON STO	OCKS		
AEGON NV ALLIANZ AG NPV(REG ALLIED IRISH BANKS ASSIC GENERALI SPA ASTRAZENECA GBP 0. BARCLAYS PLC ORD G BAYER AG COM NPV BNP PARIBAS BOEHLER-UDDEHOLM A BP AMOCO BT GROUP BWT AG(BENCKISER W CANON INC JPY50 CAPITALAND LIMITED CARLSBERG A/S CARREFOUR EUR 2.5 CHARTERED SEMICONDUCTOR CHEUNG KONG(HLDGS) CIA VALE DO RIO DO CITY DEVELOPMENTS CREDIT SUISSE GROUP CRH D/S 1912-B D/S SVENDBORG-B DAIMLERCHRYSLER AG DANISCO A/S DANSKE BANK DBS GROUP HOLDINGS DELHAIZE-LE LION N DEN NORSKE BANK NO DEUTSCHE BANK AG O DEUTSCHE TELEKOM D DIAGEO ORD GBP 28. E.ON AG EAST JAPAN RAILWAY EIRCOM ELAN CORPORATION PLC ELECTRABEL ORD NPV ENI SPA	2.349	5927375	AEGN_	17,812.00	715,190.56	
ALLIANZ AG NPV(REG	0.439	5231485	ALV_G	9,500.00	2,586,325.08	
ALLIED IRISH BANKS	2.470	0019783	ALBK_	497,464.00	5,023,169.33	
ASSIC GENERALI SPA	0.734	4056719	G_IM	17,812.00 9,500.00 497,464.00 22,275.00 65,334.00 64,010.00 25,500.00	572,623.94	
ASTRAZENECA GBP 0.	30.152	0989529	AZN_L	65,334.00	2,428,919.26	
BARCLAYS PLC ORD G	3.883	0078201	BARC_	64,010.00	1,614,543.87	
BAYER AG COM NPV	3.457	5069211	BAY_G	25,500.00	1,062,326.04	
BNP PARIBAS	1.974	4133667	BNP_F	12,312.00	885,754.62	
BOEHLER-UDDEHOLM A	3.920	4121305	BOEH_	15,000.00	1,062,326.04 885,754.62 625,738.19 5,507,129.66 2,074,072.83 678,556.42 1,728,924.45 896,190.79 295,775.97 964,330.49 755,413.30 682,926.32 0.00 1,833,354.29 949,566.60 3,371,008.76	
BP AMOCO	4.075	0798059	BP/_L	742,115.00	5,507,129.66	
BT GROUP	0.000	3091357	BT/A_	200,304.00	2,074,072.83	
BWT AG(BENCKISER W	0.791	4119054	BWTA_	22,600.00	678,556.42	
CANON INC JPY50	0.000	6172323	7751_	65,000.00	1,728,924.45	
CAPITALAND LIMITED	0.312	6309303	CAPL_	631,469.00	896,190.79	
CARLSBERG A/S	0.146	4169219	BRYB_	7,400.00	295,775.97	
CARREFOUR EUR 2.5	0.754	5641567	CA_FP	16,848.00	964,330.49	
CHARTERED SEMICONDUCTOR	0.000	6180917	CSM_S	301,834.00	755,413.30	
CHEUNG KONG(HLDGS)	0.000	6190273	1_HK	62,000.00	682,926.32	
CIA VALE DO RIO DO	0.000	9914529	VALE_	8,684.00	0.00	
CITY DEVELOPMENTS	0.386	6197928	CIT_S	407,300.00	1,833,354.29	
CREDIT SUISSE GROUP	0.000	7171589	CSGN_	20,883.00	949,566.60	
CRH	0.903	0182704	CRH_I	250,583.00 250,583.00 131.00 89.00	3,371,008.76	
D/S 1912-B	0.000	4248754	DSAB_	131.00	1,275,114.80	
D/S SVENDBORG-B	0.007	4253048	DSACB	89.00	1,249,953.17	
DAIMLERCHRYSLER AG	2.295	5529027	DCX_G	25,500.00 14,200.00	1,770,876.93	
DANISCO A/S	0.238	4155586	DSC_D	14,200.00	601,763.75	
DANSKE BANK	0.389	4588825	DANSK	126,000.00	1,414,017.79	
DBS GROUP HOLDINGS	0.635	6175203	DBS_S	491,359.00	3,736,406.99	
DELHAIZE-LE LION N	1.538	4262118	DELB_	26,089.00	1,518,024.11	
DEN NORSKE BANK NO	0.616	4263304	DNB_N	187,000.00	811,223.34	
DEUTSCHE BANK AG O	1.445	5750355	DBK_G	10,500.00	665,174.76	
DEUTSCHE TELEKOM D	2.817	5842359	DTE_G	63,300.00	2,908,340.22	
DIAGEO ORD GBP 28.	4.061	0237400	DGE_L	84,362.00	601,763.75 1,414,017.79 3,736,406.99 1,518,024.11 811,223.34 665,174.76 2,908,340.22 846,695.96 1,205,422.74 1,679,776.91 20,126.62 1,113,385.59 6,202,914.71	
E.ON AG	1.397	4942904	EOA_G	22,400.00	1,205,422.74	
EAST JAPAN RAILWAY	0.000	6298542		309.00	1,679,776.91	
EIRCOM	4.031	0723147	EIR_I	20,513.00	20,126.62	
ELAN CORPORATION PLC	0.000	0307295	ELN_I	21,953.00	1,113,385.59	
ELECTRABEL ORD NPV	3.824	4294791	ELEB	24,800.00	6,202,914.71	
ENI SPA	1.802	7145056	ENI_I	64,500.00	747,769.60	
		-	_		• • • • • •	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value			
	Group - INTERNAT		TE HODDON						
	Portfolio - I-PAN			OGZG					
	Instrument - ICOM	INTERNATIONA	AL COMMON ST	OCKS					
ERSTE BANK DER OESTER SPARK FLUCHAFEN WIEN AG FORTIS GKN ORSH 0.5GBP GLAXOSMITHKLINE GPE BRUX LAMBERT GROUP DANONE ORD HANG SENG BANK HK HITACHI Y50 HONDA MOTOR CO COM HONG KONG ELECTRIC HKD1 HSBC HOLDINGS ORD HUTCHISON WHAMPOA INDEPENDENT NEWS & MEDIA ING GROEP NV NLG1 INTERBREW IRISH LIFE & PERMANENT ISS INTERNATIONAL KBC BANKVERZEKERIN KEPPEL CORP ORD SG KERRY GROUP PLC-A L''OREAL FRF10 LLOYDS TSB GROUP O MATSUSHITA ELC IND MAYR-MELNHOF KARTO MITSUBISHI TOKYO F JPY50000 MIZUHO HLDGS JPY50000 MUNCHENER RUCKVS NESTLE SA CHF NIPPON TEL+TEL CP NOKIA(AB)OY EURO.2 NOMURA HOLDINGS, INC. NORSK HYDRO AS NOK NORSKE SKOGINDUSTRIER ASA NOVARTIS AG CHF 20 NOVO NORDISK A/S-B NOVOZYMES A/S-B NTT DOCOMO INC OEST ELEKTRIZITATS	1.831 6.171	5289837	DESC_	42,400.00	2,273,847.93				
FLUGHAFEN WIEN AG	6.171	4359690	FLUG_	19,601.00	757,238.63				
FORTIS	0.937	7266139	FORB_	298,487.00	757,238.63 8,566,101.60				
GKN ORSH 0.5GBP	11.520	3064650	GKN_L	42 431 00	A52 722 72				
GLAXOSMITHKLINE	3.111	0925288	GSK_L	230,279.00	5,296,791.48				
GPE BRUX LAMBERT	1.343	7097328	GBL_B	52,956.00	2,446,772.54				
GROUP DANONE ORD	1.222	5981810	BN_FP	5,831.00	747,235.07				
HANG SENG BANK HK	0.732	6408374	11_HK	33,800.00	421,926.71				
HITACHI Y50	0.000	6429104	6501	380,000.00	3,640,545.01				
HONDA MOTOR CO COM	0.003	6435145	7267_	92,600.00	3,134,644.60				
HONG KONG ELECTRIC HKD1	0.001	6435327	6_HK	122,000.00	390,526.60				
HSBC HOLDINGS ORD	8.635	0540528	HSBA_	330,611.00	3,298,820.82				
HUTCHISON WHAMPOA	0.294	6448068	13 HK	68,000.00	655,574.26				
INDEPENDENT NEWS & MEDIA	4.935	0461481	INWS_	266,112.00	1,021,733.98				
ING GROEP NV NLG1	2.714	7154182	INGA_	35,265.00	1,164,320.52				
INTERBREW	0.458	4755317	INTB	78,059.00	2,601,360.43				
IRISH LIFE & PERMANENT	4.537	0467865	IPM_I	133,281.00	1,261,382.00				
ISS INTERNATIONAL	0.000	5952816	ISS_D	8,100.00	458,963.13				
KBC BANKVERZEKERIN	2.502	4497749	KBC_B	124,533.00	5,296,791.48 2,446,772.54 747,235.07 421,926.71 3,640,545.01 3,134,644.60 390,526.60 3,298,820.82 655,574.26 1,021,733.98 1,164,320.52 2,601,360.43 1,261,382.00 458,963.13 6,118,670.93 592,651.92 932,857.58 447,798.63 1,950,096.13 4,870,895.67 761,315.45 6,402,421.75 5,364,704.60 650,776.30 1,887,967.69 2,530,596.42				
KEPPEL CORP ORD SG	1.337	6490263	KEP_S	268,100.00	592,651.92				
KERRY GROUP PLC-A	0.831	0490656	KYG_I	74,102.00	932,857.58				
L''OREAL FRF10	0.479	4057808	OR_FP	9,268.00	447,798.63				
LLOYDS TSB GROUP O	6.237	0870612	LLOY_	179,923.00	1,950,096.13				
MATSUSHITA ELC IND	0.000	6572707	6752_	233,000.00	4,870,895.67				
MAYR-MELNHOF KARTO	2.736	4563640	MAYR_	15,900.00	761,315.45				
MITSUBISHI TOKYO F JPY50000	0.000	6335171	8306_	434.00	6,402,421.75				
MIZUHO HLDGS JPY50000	0.000	6286280	8305_	536.00	5,364,704.60				
MUNCHENER RUCKVS	0.361	5294121	MUV2_	3,100.00	650,776.30				
NESTLE SA CHF	0.926	7123870	NESN_	10,718.00	1,887,967.69				
NIPPON TEL+TEL CP	0.000	6641373	9432_	267.00 1,183,976.00	2,530,596.42				
NOKIA(AB)OY EUR0.2	0.751	5902941	NOK1V	1,183,976.00	16,472,410.26				
NOMURA HOLDINGS, INC.	0.006	6643108	8604_	221,000.00	4,149,560.04				
NORSK HYDRO AS NOK	0.000	4645805	NHY_N	63,980.00	2,710,407.14				
NORSKE SKOGINDUSTRIER ASA	0.394	7070396	NSG_N	26,435.00	400,663.30				
NOVARTIS AG CHF 20	0.037	7103065	NOVN_	76,799.00	2,812,071.77				
NOVO NORDISK A/S-B	0.092	7077524	NOVO_	118,285.00	2,833,243.79				
NOVOZYMES A/S-B	0.116	4658535	NZYMB	15,000.00	175,584.54				
NTT DOCOMO INC	0.000	6129277	9437_	389.00	7,521,209.48				
OEST ELEKTRIZITATS	1.217	4661607	OEEW_	35,600.00	16,472,410.26 4,149,560.04 2,710,407.14 400,663.30 2,812,071.77 2,833,243.79 175,584.54 7,521,209.48 4,788,089.02				

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value		
Group - INTERNATIONAL								
Portfoli	o - I-PAN	INTERNAL EAF	E TOPDOW					
Instrume	nt - ICOM	INTERNATIONA						
OMV AG AUSH100	2.810	4651459	A VMO	47,500.00 52,600.00 422,460.00 29,037.00 14,561.00 22,050.00 63,016.00 33,515.00 85,250.00 9,974.00 8,100.00 216,000.00 18,300.00	4.069.913.60			
OMV AG AUSH100 ORKLA ASA NWKR 6.2 OVERSEAS CHINESE BANKING CORP	0.218	5459715	ORK N	52,600.00	952.173.87			
OVERSEAS CHINESE BANKING CORP	0.478	6663689	OCBC	422,460.00	2,866,072.25			
PHILIPS ELECTRONICS	0.446	5986622	PHIA	29,037.00	983,978.14			
RHONE POULENC ORD	0.552	4736817	AVE F	14,561.00	865,048.29			
ROCHE HLDGS AG GEN	0.025	7110388	ROG V	22,050.00	2,067,390.63			
ROYAL BK SCOT GBP	3.031	0754783	RBOS	63,016.00	983,361.38			
ROYAL DUTCH PETROL	2.510	5202704	RDA N	33,515.00	2,032,768.04			
SAMPO-LEONIA INSURANCE COMPANY PLC	7.067	5226038	SAMAS	85,250.00	558,810.28			
SANOFI SYNTHELABO	0.462	5671735	SAN F	9,974.00	323,776.87			
SAP AG NPV(SWISS C	0.341	4846288	SAP G	8,100.00	1,048,448.22			
SHELL TRANSPORTATION & TRADING	4.571	0803414	SHEL	216,000.00	1,770,024.78			
SIEMENS AG DEM 5.0	0.711	5727973	SIE G	18.300.00	983,600.85			
SINGAPORE AIRLINES	0.610	6811734	SIA S	18,300.00 473,300.00	3,565,994.70			
SINGAPORE PRESS HO	0.938	6133966	SPH S	177,200.00	2,279,492.05			
SINGAPORE TECH ENG	0.373	6043214	STE S	1,012,800.00	1,345,856.07			
SINGAPORE TELECOMM	0.996	6810753	ST SP	2,684,300.00	3,091,122.22			
SMURFIT (JEFFERSON) GROUP	1.184	0819143	SMFT	427,313.00	715,208.30			
SOLVAY SA NPV	2.215	4821100	SOLB	34,831.00	2,068,895.15			
SONERA GROUP PLC 0	1.229	5556586	SRA1V	305,830.00	7,932,289.29			
SONY CORP JPY50	0.003	6821506	6758	74,100.00	3,435,310.77			
STORA ENSO OY J-R	2.432	5072673	STERV	84,800.00	1,018,910.48			
STOREBRAND ASA NOK	0.234	4852832	STB N	66,600.00	474,394.54			
SUEZ EUR	1.711	7118047	SZE F	15,240.00	472,543.18			
SUMITOMO BANK JPY5	0.008	6858526	8318	488,000.00	6,252,504.09			
SUN HUNG KAI PROPE	0.000	6859927	16 HK	68,000.00	636,214.67			
SWISS REINSURANCE	0.014	7189816	RUKN	5,502.00	500,455.81			
SWISSCOM AG CHF25(1.425	5533976	SCMN_	1,673.00	570,682.49			
TAKEDA CHEM INDS J	0.007	6870445	4502	96,000.00	3,510,375.03			
TELE DANMARK AS	0.000	5698790	TDC D	31,100.00	1,896,301.90			
TELECOM ITALIA MOBILE	2.671	4876746	TIM I	92,500.00	319,167.23			
TELECOM ITALIA SPA	2.847	5297506	95210	66,100.00	733,029.61			
ORKLA ASA NWKR 6.2 OVERSEAS CHINESE BANKING CORP PHILIPS ELECTRONICS RHONE POULENC ORD ROCHE HLDGS AG GEN ROYAL BK SCOT GBP ROYAL DUTCH PETROL SAMPO-LEONIA INSURANCE COMPANY PLC SANOFI SYNTHELABO SAP AG NPV(SWISS C SHELL TRANSPORTATION & TRADING SIEMENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE PRESS HO SINGAPORE TECH ENG SINGAPORE TELECOMM SMURFIT (JEFFERSON) GROUP SOLVAY SA NPV SONERA GROUP PLC 0 SONY CORP JPY50 STORA ENSO OY J-R STOREBRAND ASA NOK SUEZ EUR SUMITOMO BANK JPY5 SUN HUNG KAI PROPE SWISS REINSURANCE SWISS REINSURANCE SWISSCOM AG CHF25 (TAKEDA CHEM INDS J TELE DANMARK AS TELECOM ITALIA MOBILE TELECOM ITALIA SPA TELECOM ITALIA SPA TELECOM ASSA TESCO PLC TI AUTOMOTIVE LTD TIETOENATOR CORP OYJ TOKYO ELEC POWER Y TOMRA SYSTEMS ASA TOTAL FINA ELF SA	0.009	4732495	TEL N	18,300.00 473,300.00 177,200.00 1,012,800.00 2,684,300.00 427,313.00 34,831.00 305,830.00 74,100.00 84,800.00 66,600.00 15,240.00 488,000.00 68,000.00 5,502.00 1,673.00 96,000.00 31,100.00 92,500.00 66,100.00 421,098.00 310,301.00 29,590.00 46,010.00 116,500.00 42,750.00 17,456.00	1,798,238.68			
TESCO PLC	2.914	0884709	TSCO	310,301.00	885,740.68			
TI AUTOMOTIVE LTD	0.000	3067529	6525Z	29,590.00	0.00			
TIETOENATOR CORP OYJ	1.280	5479702	TIE1V	46,010.00	1,366,746.04			
TOKYO ELEC POWER Y	0.000	6895404	9501	116,500.00	2,746,241.65			
TOMRA SYSTEMS ASA	0.025	4730875	TOM_N	42,750.00	673,127.39			
TOTAL FINA ELF SA	0.852	4905413	FP_FP	17,456.00	1,688,951.89			
			_	•	, ,			

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value	
	Group - INTERNA'	PTONAT.					
	Portfolio - I-PAN		E TOPDOW				
	Instrument - ICOM			TOCKS			
TOYOTA MOTOR CORP	0.006	6900643	7203	287,700.00	8,454,596.09		
UBS AG-REG	0.028	7126114			2,224,757.63		
UCB ORD BEF	0.930	5596991	UCB_B	60,388.00	2,311,054.53		
UNICREDITO ITALIAN	1.354	4232445	UC_IM	122,000.00	543,558.29		
UNILEVER NV CERT.	1.941	5640898	UN_NA	10,966.00	640,093.17		
UNITED OVERSEAS BA	0.920	6916781	UOB_S	419,726.00	2,759,690.36		
UPM-KYMMENE CORP F	1.668	5051252			1,812,224.32		
VA TECHNOLOGIE AG	4.285	4921635	VATC_	18,900.00	1,068,056.72		
VESTAS WIND SYSTEMS A/S	0.052	5964651	VWS_D	20,000.00	619,920.48		
VIVENDI UNIVERSAL EUR	1.433	4834777	EX_FP	11,615.00	481,942.91		
VODAFONE GROUP	7.446	0719210			7,997,857.34		
WIENERBERGER BAUST	4.478				2,946,133.26		
ZURICH FINANCIAL SERVICES CH	HF10 2.624	5983816	ZURN_	3,287.00	1,579,272.57		
Instrument Total	130			21,318,802.00	278,906,658.98		
Instrument -INTF INTERNATIONAL FUNDS							
PANAGORA - LQR	0.000	IL-PAN		29,328.70	2,932,870.25		
Instrument Total	1			29,328.70	2,932,870.25		
Portfolio Total	131			21,348,130.70	281,839,529.23	259,998,137.14	

ASOF11 Date 01/24/2002 Time 21:30:00 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2001 To 12/31/2001 Page 046

Investment Desc	Yield	Identifier F Ticke	r Shares	Cost	Market Value
	Group - INTERNAT Portfolio - I-SCHR	IONAL SCHRODER CAPITAL			
	Instrument - INTF	INTERNATIONAL FUNDS			
SCHRODER CAPITAL - EQUITIES SCHRODER CAPITAL - FIXED INC SCHRODER CAPITAL - LQR	0.000 OME 0.000 0.000	IE-SCH IF-SCH IL-SCH	3,850,882.83 349,045.20 130,942.17	385,088,283.41 34,904,520.74 13,094,217.17	
Instrument Total	3		4,330,870.21	433,087,021.32	
Portfolio Total	3		4,330,870.21	433,087,021.32	423,788,756.41
Group Total 1	,076		11,446,358,620.18	11,457,732,597.57	10,732,856,024.55
Grand Total 6	,302		45,993,224,928.89	46,862,437,230.45	50,852,693,934.15