

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

Group - LIQUIDITY RESERVES Portfolio - LQR LIQUIDITY RESERVE Instrument - CP COMMERCIAL PAPER (DISCOUNT)									
AEGON N.V.	0.0000	1.063		0076C2A85		01/08/2004	20,000,000.00	19,995,877.78	19,995,877.78
AEGON N.V.	0.0000	1.093		0076C2A51		01/05/2004	20,000,000.00	19,997,577.78	19,997,577.78
CARGIL INC	0.0000	0.993		14178LAW0		01/30/2004	20,000,000.00	19,984,066.16	19,984,066.16
CARGIL INC	0.0000	0.932		14178LA26		01/02/2004	10,000,000.00	9,999,741.67	9,999,741.67
CHEVRONTXACO CORP	0.0000	1.033		1667X0AD0		01/13/2004	28,000,000.00	27,990,386.67	27,990,386.67
COCA COLA CO.	0.0000	1.013		19121DAC9		01/12/2004	20,000,000.00	19,993,827.78	19,993,827.78
COCA COLA CO.	0.0000	1.003		19121DA88		01/08/2004	20,000,000.00	19,996,111.11	19,996,111.11
DIAGEO CAPITAL PLC	0.0000	1.033		2524H4AL4		01/20/2004	40,000,000.00	39,978,277.56	39,978,277.56
EQUITABLE RESOURCES	0.0000	1.063		29454TAN6		01/22/2004	13,000,000.00	12,991,961.66	12,991,961.66
FHLB DISCOUNT NOTE	0.0000	0.751		313384RK7		01/05/2004	25,000,000.00	24,997,916.66	24,997,916.66
FHLB DISCOUNT NOTE	0.0000	1.039		313384RG6		01/02/2004	150,000,000.00	149,995,680.56	149,995,680.56
FHLB DISCOUNT NOTE	0.0000	1.023		313384RP6		01/09/2004	26,807,000.00	26,800,923.75	26,800,923.75
FHLB DISCOUNT NOTE	0.0000	1.017		313384RU5		01/14/2004	95,950,000.00	95,914,838.97	95,914,838.97
FHLB DISCOUNT NOTE	0.0000	1.013		313384RW1		01/16/2004	50,000,000.00	49,978,958.33	49,978,958.33
FHLB DISCOUNT NOTE	0.0000	1.018		313384SB6		01/21/2004	35,500,000.00	35,479,981.94	35,479,981.94
FNMA DISCOUNT NOTE	0.0000	0.932		313588RG2		01/02/2004	230,000,000.00	229,994,055.57	229,994,055.57
FNMA DISCOUNT NOTE	0.0000	1.043		313588RK3		01/05/2004	25,000,000.00	24,997,111.11	24,997,111.11
FNMA DISCOUNT NOTE	0.0000	1.043		313588RL1		01/06/2004	20,000,000.00	19,997,111.11	19,997,111.11
FNMA DISCOUNT NOTE	0.0000	1.043		313588RM9		01/07/2004	50,000,000.00	49,991,333.33	49,991,333.33
FNMA DISCOUNT NOTE	0.0000	0.993		313588SJ5		01/28/2004	20,000,000.00	19,985,150.00	19,985,150.00
FREDDIE MAC DISCOUNT NOTE	0.0000	1.029		313396RT2		01/13/2004	47,000,000.00	46,983,911.67	46,983,911.67
GANNETT INC	0.0000	1.033		36473LA96		01/09/2004	20,000,000.00	19,995,422.22	19,995,422.22
GANNETT INC	0.0000	1.023		36473LAG0		01/16/2004	20,000,000.00	19,991,500.00	19,991,500.00
GOLDMAN SACHS GROUP	0.0000	1.073		38142TA62		01/06/2004	35,000,000.00	34,994,798.61	34,994,798.61
JOHNSON & JOHNSON	0.0000	1.053		47816FAM3		01/21/2004	15,139,000.00	15,130,168.92	15,130,168.92
KOCH INDUSTRIES	0.0000	1.023		50000AA69		01/06/2004	20,000,000.00	19,997,166.67	19,997,166.67
MARSH & MCLENNAN COS.	0.0000	1.013		57174VA68		01/06/2004	20,000,000.00	19,997,194.44	19,997,194.44
MARSH & MCLENNAN COS.	0.0000	1.053		57174VAC5		01/12/2004	20,000,000.00	19,993,583.34	19,993,583.34
NESTLE CORP	0.0000	1.013		64105GAP9		01/23/2004	30,000,000.00	29,981,483.33	29,981,483.33
PFIZER INC.	0.0000	1.033		71708EA70		01/07/2004	20,000,000.00	19,996,566.66	19,996,566.66
QUEBEC PROVINCE	0.0000	1.043		74407GAP3		01/23/2004	23,000,000.00	22,985,397.01	22,985,397.01
UNILEVER UN	0.0000	1.003		90477DAL0		01/20/2004	17,000,000.00	16,991,045.39	16,991,045.39
USAA CAPITAL CORP	0.0000	1.013		90328AA86		01/08/2004	18,000,000.00	17,996,465.00	17,996,465.00
USAA CAPITAL CORP	0.0000	1.033		90328AAE3		01/14/2004	20,000,000.00	19,992,561.11	19,992,561.11
USAA CAPITAL CORP	0.0000	1.023		90328AAM5		01/21/2004	2,000,000.00	1,998,866.66	1,998,866.66
Instrument Total	35						1,246,396,000.00	1,246,087,020.53	1,246,087,020.53
Instrument -ISR STATE OF ISRAEL BONDS									
STATE OF ISRAEL BOND	NR	8.5000	7.506	CAEL02	S	06/01/2004	5,000,000.00	5,000,000.00	5,031,250.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

				Group - LIQUIDITY RESERVES					
				Portfolio - LQR					
				Instrument - ISR					
				LIQUIDITY RESERVE					
				STATE OF ISRAEL BONDS					
STATE OF ISRAEL BOND	NR	8.5000	7.505	CAEL01		S 06/01/2004	5,000,000.00	5,000,000.00	5,031,250.00
Instrument Total	2						10,000,000.00	10,000,000.00	10,062,500.00
				Instrument -STIF					
				SHORT TERM INVESTMENT FUND					
SEI PRIME OBLIGATION FUND		0.0000	0.000	SEI275		12/31/2004	53,000,000.00	53,000,000.00	53,000,000.00
Instrument Total	1						53,000,000.00	53,000,000.00	53,000,000.00
Portfolio Total	38						1,309,396,000.00	1,309,087,020.53	1,309,149,520.53
Group Total	38						1,309,396,000.00 /	0.00	1,309,087,020.53
								1,309,087,020.53	1,309,149,520.53

Monthly Market Portfolio

Portfolio ID		Par/Shares	Book Value	Market Value

Group - FIXED INCOME - INTERNALLY MANAGED				
FI	FIXED INCOME	8,276,823,132.90	8,242,174,486.06	8,685,848,499.73
Group Total		0.00 / 8,276,823,132.90	8,242,174,486.06	8,685,848,499.73
Group - FIXED INCOME - EXTERNALLY MANAGED				
HUFF	W.R. HUFF ASSET MANA	2,785,763.34	278,576,334.21	298,682,419.43
PIMCO	PACIFIC INVESTMENT C	1,820,034.27	182,003,427.63	199,422,443.81
OAKTREE	OAKTREE CAPITAL MANA	1,392,406.19	139,240,619.30	147,668,505.55
SALOMON	SALOMON BROS. ASSET	1,516,123.36	151,612,336.61	175,804,856.32
FIDELITY	FIDELITY INVESTMENTS	1,627,181.02	162,718,102.61	181,620,327.94
Group Total		0.00 / 9,141,508.20	914,150,820.36	1,003,198,553.05
Group Total - FIXED INCOME		0.00 / 8,285,964,641.11	9,156,325,306.42	9,689,047,052.78

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - ABSCARD ABSCARD BULLET MATURITY								
AMERICAN EXPRESS 2003-4	AAA	1.6900	1.705	02582JCN8	M	01/15/2009	20,000,000.00	19,995,251.90	19,646,022.22
CITIBANK CREDIT CARD ISSUANCE	AAA	6.8750	3.720	17305EAG0	S	11/16/2009	28,763,000.00	33,510,398.50	32,694,462.67
MBNAS 2003-A7 A7	AAA	2.6500	2.655	55264TBY6	M	11/15/2010	16,000,000.00	15,995,635.12	15,478,684.44
Instrument Total	3						64,763,000.00	69,501,285.52	67,819,169.33
	Instrument -AGC AGENCY BONDS WITH COUPONS								
FANNIE MAE	AAA+5.2500	6.062	3.1359	MEK5	S	01/15/2009	53,000,000.00	51,151,671.45	58,291,961.67
FANNIE MAE	AAA+6.2500	6.952	3.1359	MEU3	S	05/15/2029	53,000,000.00	48,561,611.93	57,813,253.88
FANNIE MAE	AAA+6.0000	7.119	3.1359	MDU4	S	05/15/2008	4,900,000.00	4,696,694.39	5,460,151.67
FANNIE MAE	AAA+7.1250	4.170	3.1359	MFS7	S	06/15/2010	19,500,000.00	22,729,911.83	22,955,335.00
FANNIE MAE	AAA+6.3750	6.055	3.1359	MEV1	S	06/15/2009	31,600,000.00	32,062,544.56	35,779,521.33
FANNIE MAE	AAA+2.2500	2.227	3.1359	MRL9	S	05/15/2006	25,000,000.00	25,013,110.24	25,067,125.00
FANNIE MAE	AAA+5.0000	2.539	3.1359	MLZ4	S	01/15/2007	30,000,000.00	32,144,934.70	32,708,266.67
FANNIE MAE	AAA+6.6250	3.201	3.1359	MGH0	S	10/15/2007	13,000,000.00	14,575,648.11	14,826,189.44
FANNIE MAE	AAA+5.2500	3.098	3.1359	MMP5	S	04/15/2007	27,300,000.00	29,122,568.90	29,656,354.00
FANNIE MAE	AAA+3.2500	3.594	3.1359	MQM8	S	01/15/2008	55,000,000.00	54,292,382.57	55,886,936.11
FANNIE MAE	AAA+3.2500	3.907	3.1359	MSQ7	S	08/15/2008	26,000,000.00	25,283,676.42	26,079,762.22
FANNIE MAE (04 CALL)	AAA+6.4000	6.430	3.1359	MET6	S	05/14/2009	40,000,000.00	39,946,195.00	41,018,222.23
FANNIE MAE (05 CALL)	AAA+3.7500	3.812	3.1359	MTF0	S	09/15/2008	20,000,000.00	19,946,835.61	20,210,633.33
FEDERAL HOME LOAN BANK	AAA+2.8750	2.923	3.133X	14N4	S	09/15/2006	30,000,000.00	29,962,746.92	30,558,729.17
FHLB (2/05 CALL)	AAA+3.8750	3.914	3.133X	0TW9	S	08/22/2008	20,000,000.00	19,967,108.43	20,311,708.33
FREDDIE MAC	AAA+5.1250	5.787	3.134A	2UJ5	S	10/15/2008	42,000,000.00	40,848,330.50	45,403,656.67
FREDDIE MAC	AAA+6.8750	4.285	3.134A	35H5	S	09/15/2010	9,000,000.00	10,345,559.31	10,622,637.50
FREDDIE MAC	AAA+5.7500	3.794	3.134A	3EM4	S	03/15/2009	46,000,000.00	50,212,413.38	51,277,605.56
FREDDIE MAC	AAA+2.3750	2.312	3.134A	4SX3	S	04/15/2006	20,000,000.00	20,027,681.79	20,167,477.78
FREDDIE MAC	AAA+4.8750	3.094	3.134A	4NW0	S	03/15/2007	23,200,000.00	24,451,280.82	25,004,592.67
FREDDIE MAC	AAA+2.7500	3.555	3.134A	4TE4	S	03/15/2008	57,000,000.00	55,219,349.84	56,317,551.67
FREDDIE MAC	AAA+2.7500	2.923	3.134A	4UB8	S	08/15/2006	20,000,000.00	19,912,944.57	20,376,777.78
FREDDIE MAC	AAA+3.6250	3.537	3.134A	4UD4	S	09/15/2008	79,000,000.00	79,295,984.51	80,265,239.86
FREDDIE MAC	AAA+2.8750	1.869	3.134A	4RA4	S	09/15/2005	43,000,000.00	43,722,198.26	44,114,786.94
FREDDIE MAC	AAA+7.0000	4.169	3.134A	33L8	S	03/15/2010	30,000,000.00	34,597,839.74	35,558,133.33
Instrument Total	25						817,500,000.00	828,091,223.78	865,732,609.81
	Instrument -ASB ASSET BACKED NOTES AND BONDS								
TAOT 2003-B A4	AAA	2.7900	2.812	89232YAD0	M	00/00/0000	15,000,000.00	14,997,821.22	15,064,950.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - ASB ASSET BACKED NOTES AND BONDS								
VALET 2003-1 A2	AAA	1.1100	1.122	92866XAB3	M	00/00/0000	20,000,000.00	19,999,067.06	19,944,383.33
VALET 2003-1 A4	AAA	1.9300	1.938	92866XAD9	M	00/00/0000	20,000,000.00	19,999,893.66	19,411,794.44
Instrument Total	3						55,000,000.00	54,996,781.94	54,421,127.77
Instrument -CAN CANADIAN BONDS									
ONTARIO PROVINCE GLOBAL	AA2	5.5000	6.351	683234MF2	S	10/01/2008	23,500,000.00	22,689,813.85	25,854,700.00
QUEBEC PROVINCE GLOBAL	A1	5.7500	6.566	748148QQ9	S	02/15/2009	15,000,000.00	14,473,876.19	16,750,233.33
Instrument Total	2						38,500,000.00	37,163,690.04	42,604,933.33
Instrument -CDS CREDIT DEFAULT SWAP									
TRAC-X NA 03/09 SERIES II IG	0.0000	0.000		TRACX0309		03/20/2009	205,000,000.00	3,837,591.57	4,285,129.31
Instrument Total	1						205,000,000.00	3,837,591.57	4,285,129.31
Instrument -CMBB COMMERCIAL MORTGAGE BACKED - AMORTIZING									
FULBA 1998-C2 A1	AAA	6.2800	6.153	337367AA4	M	11/15/2035	9,097,620.18	9,115,854.30	9,736,576.37
LBCMT 1999-C1 A2	AAA	6.7800	99.999	501773CS2	M	10/15/2030	30,000,000.00	31,472,541.90	33,994,500.00
LBUBS 2003-C5 A2	AAA	3.4780	99.999	52108HSY1	M	07/15/2027	20,000,000.00	20,098,211.94	19,988,644.44
Instrument Total	3						59,097,620.18	60,686,608.14	63,719,720.81
Instrument -COR CORPORATE NOTES/BONDS									
ABBEY NATIONAL PLC	A1	7.9500	8.029	002920AC0	S	10/26/2029	10,000,000.00	9,912,593.54	12,590,241.67
ABBEY NATIONAL PLC	A1	6.6900	7.740	00279RAA2	S	10/17/2005	25,000,000.00	24,566,914.34	27,365,791.67
ABBOTT LABORATORIES	AA3	5.6250	2.346	002824AM2	S	07/01/2006	3,780,000.00	4,079,194.30	4,170,417.30
ABN AMRO BK NV (CHICAGO)	A1	7.5500	7.112	00077QAD2	S	06/28/2006	15,000,000.00	15,146,527.93	16,780,037.50
ABN AMRO BK NV (CHICAGO)	A1	7.1250	6.213	00077QAG5	S	06/18/2007	10,000,000.00	10,279,660.39	11,293,429.17
AEGON (TRANSAMERICA CORP)	A3	6.7500	6.831	893485AM4	S	11/15/2006	15,650,000.00	15,617,280.68	17,408,355.75
AEGON/MONUMENTAL GLOBAL FDG II	AA3	6.0500	3.652	615322AC8	S	01/19/2006	7,090,000.00	7,422,604.50	7,806,054.55
AEGON/MONUMENTAL GLOBAL FUNDNG	AA3	5.2000	5.033	61532QAA9	S	01/30/2007	18,000,000.00	18,082,996.09	19,556,840.00
AIG (AMERICAN GENERAL FINANCE)	A1	4.5000	4.564	02635PSA2	S	11/15/2007	5,000,000.00	4,988,829.09	5,221,600.00
AIG (ASIF GLOBAL FINAN XXIII)	AAA	3.9000	3.943	00209LAA0	S	10/22/2008	10,000,000.00	9,981,376.55	10,163,050.00
AIG (INTL LEASE FINANCE CORP)	A1	5.8750	5.917	459745FG5	S	05/01/2013	3,000,000.00	2,991,056.47	3,194,855.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
AIG (INTL LEASE FINANCE CORP)	A1	5.6250	5.739	459745FA8	S	06/01/2007	8,000,000.00	7,971,394.43	8,645,180.00
AIG SUNAMER GLOB FIN II	AAA	7.6000	6.597	001392AA7	S	06/15/2005	17,500,000.00	17,738,088.05	19,004,611.11
AIG SUNAMER GLOB FIN IX	AAA	5.1000	5.160	001388AA5	S	01/17/2007	15,000,000.00	14,974,356.60	16,282,700.00
ALLSTATE FINL GLOBAL FND	AA2	5.2500	5.339	020012AM2	S	02/01/2007	15,000,000.00	14,963,786.27	16,335,225.00
ALLTEL CORP	A2	7.5000	3.695	885571AB5	S	03/01/2006	8,895,000.00	9,592,863.26	10,044,056.10
ALLTEL CORP	A2	7.0000	7.055	020039DB6	S	07/01/2012	4,000,000.00	3,985,962.84	4,658,040.00
ALLTEL CORP	A2	7.8750	7.911	020039DC4	S	07/01/2032	7,000,000.00	6,971,276.24	8,714,055.00
AMERICAN ELECTRIC POWER	BAA36.1250	6.227	025537AA9	S	05/15/2006	20,000,000.00	19,955,169.80	21,697,127.78	
AMERICAN EXPRESS	A1	4.8750	4.913	025816AQ2	S	07/15/2013	5,000,000.00	4,985,756.85	5,118,302.08
ANADARKO PETROLEUM CORP	BAA15.3750	5.497	032511AS6	S	03/01/2007	10,000,000.00	9,964,886.78	10,773,966.67	
ANHEUSER BUSCH	A1	7.1000	6.635	035229BM4	S	06/15/2007	21,120,000.00	21,417,501.56	21,701,762.15
AOL TIME WARNER	BAA16.1250	6.310	00184AAA3	S	04/15/2006	15,000,000.00	14,941,203.91	16,344,458.33	
AOL TIME WARNER INC	BAA17.7000	7.753	00184AAG0	S	05/01/2032	22,500,000.00	22,361,834.94	26,483,475.00	
ARCHER DANIELS MIDLAND	A1	6.7500	6.463	039483AN2	S	12/15/2027	15,000,000.00	15,519,125.88	16,602,900.00
BANK OF AMERICA CORP (CAP SECS	aa3	8.0600	7.663	068056AE0	S	12/01/2026	15,000,000.00	15,635,903.53	17,217,250.00
BANK OF AMERICA CORP (CAP SECS	aa3	8.0000	7.675	066048AA7	S	12/15/2026	15,935,000.00	16,537,894.20	18,233,552.93
BANK OF NEW YORK CO INC	AA3	3.7500	3.818	064057BE1	S	02/15/2008	5,000,000.00	4,987,153.89	5,118,883.33
BANK ONE CORP	A1	6.0000	6.051	06422QAA7	S	02/17/2009	15,000,000.00	14,966,664.58	16,765,850.00
BANK ONE CORP	AA3	7.6250	7.674	06423AAF0	S	08/01/2005	10,000,000.00	9,992,837.54	11,194,308.33
BERKSHIRE HATHAWAY FIN	AAA	4.2000	4.246	084664AE1	S	12/15/2010	10,000,000.00	9,972,585.58	10,017,000.00
BOEING CO.	A3	9.7500	6.366	580169AM2	S	04/01/2012	10,000,000.00	12,144,415.30	13,058,950.00
BOEING CO.	A2	6.6250	6.483	097023AS4	S	02/15/2038	5,000,000.00	5,096,602.42	5,328,438.89
BOEING CO.(ROCKWELL INTERNATIO	A2	6.6250	7.198	774347AP3	S	06/01/2005	10,100,000.00	10,023,028.81	10,806,604.42
BRITISH TELECOM PLC	BAA18.8750	6.753	111021AE1	S	12/15/2030	28,825,000.00	36,365,442.23	37,807,574.60	
CADBURY SCHWEPES US FIN	BAA23.8750	4.022	127210AA0	S	10/01/2008	13,000,000.00	12,917,441.52	13,086,356.11	
CARGILL INC	A1	6.2500	6.214	141781AL8	S	05/01/2006	10,000,000.00	10,007,371.64	10,917,766.67
CARGILL, INC.	A1	7.3750	7.420	141781AC8	S	10/01/2025	13,180,000.00	13,116,254.24	15,379,181.85
CARNIVAL CORP	A3	3.7500	3.845	143658AW2	S	11/15/2007	6,000,000.00	5,979,633.62	6,049,635.00
CAROLINA POWER & LIGHT	BAA16.6500	5.785	14414CAA2	S	04/01/2008	5,000,000.00	5,160,673.70	5,631,575.00	
CENTURYTEL INC	BAA28.3750	4.745	156700AA4	S	10/15/2010	5,000,000.00	6,042,528.86	6,187,902.78	
CHEVRONTXACO CAPITAL CO	AA2	3.5000	3.598	166760AA6	S	09/17/2007	20,000,000.00	19,932,399.57	20,502,422.22
CINCINNATI GAS & ELECTRIC	BAA15.7000	5.705	172070CN2	S	09/15/2012	7,000,000.00	6,997,728.61	7,452,783.33	
CIT GROUP	A2	6.8750	6.603	650905AF9	S	02/16/2005	10,000,000.00	10,028,923.32	10,815,312.50
CIT GROUP INC	A2	5.5000	5.149	125581AD0	S	11/30/2007	5,000,000.00	5,061,016.35	5,371,780.55
CIT GROUP INC	A2	4.7500	4.805	12560PDB4	S	12/15/2010	15,000,000.00	14,951,610.00	15,140,741.67
CITIGROUP	AA1	6.2000	7.185	172967AX9	S	03/15/2009	5,000,000.00	4,789,271.55	5,641,177.78
CITIGROUP (COMMERCIAL CREDIT)	AA1	6.5000	6.621	201615DS7	S	08/01/2004	3,375,000.00	3,372,657.40	3,563,876.25
CITIGROUP INC	AA1	5.7500	5.795	172967BF7	S	05/10/2006	20,000,000.00	19,980,429.91	21,672,916.67
CITIGROUP INC	AA2	6.6250	6.128	172967BL4	S	06/15/2032	4,000,000.00	4,265,884.70	4,349,657.78

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
CITIGROUP INC	AA2	5.6250	5.269	172967BP5	S	08/27/2012	10,000,000.00	10,244,070.67	10,747,850.00
CITIGROUP INC	AA2	6.0000	6.039	172967CC3	S	10/31/2033	6,000,000.00	5,967,846.49	6,067,060.00
CITIZENS COMMUNICATIONS	BAA29	2.5000	5.490	17453BAB7	S	05/15/2011	5,000,000.00	6,126,640.36	5,978,247.22
CITIZENS COMMUNICATIONS	BAA29	0.0000	7.075	17453BAJ0	S	08/15/2031	10,000,000.00	12,314,983.37	12,167,200.00
CLEAR CHANNEL COMMUNICAT	BAA37	6.5000	4.939	184502AK8	S	09/15/2010	11,935,000.00	13,761,397.00	14,235,292.23
CLEAR CHANNEL COMMUNICAT	BAA35	7.5000	5.786	184502AP7	S	01/15/2013	5,000,000.00	4,987,345.57	5,349,669.44
COCA COLA ENTERPRISES	A2	6.9500	6.629	191219AY0	S	11/15/2026	5,000,000.00	5,187,164.40	5,738,152.78
COCA-COLA ENTERPRISES	A2	7.1250	6.818	191219BB9	S	08/01/2017	15,000,000.00	15,400,125.92	18,066,712.50
COMCAST (JONES INTERCABLE)	BAA37	6.2500	4.600	480206AL5	S	04/15/2008	5,000,000.00	5,582,418.50	5,813,786.11
COMCAST (TCI COMM)	BAA36	8.7500	3.813	872287AE7	S	02/15/2006	12,693,000.00	13,477,526.41	14,114,644.21
COMCAST CABLE COMMUNICAT	BAA36	7.5000	7.034	20029PAL3	S	01/30/2011	30,000,000.00	29,526,308.66	34,261,575.00
COMPUTER SCIENCES CORP	A2	7.5000	7.568	205363AC8	S	08/08/2005	10,000,000.00	9,989,914.80	11,136,016.67
COMPUTER SCIENCES CORP	A2	7.3750	7.134	205363AE4	S	06/15/2011	11,000,000.00	11,150,080.43	12,858,645.56
COMPUTER SCIENCES CORP	A2	6.7500	3.441	205363AD6	S	06/15/2006	5,000,000.00	5,386,204.12	5,479,850.00
CONAGRA FOODS INC	BAA17	8.7500	7.787	205887AW2	S	09/15/2010	10,000,000.00	10,044,617.47	12,121,775.00
CONAGRA FOODS INC	BAA17	5.0000	6.538	205887AV4	S	09/15/2005	15,000,000.00	15,228,128.55	16,648,100.00
CONOCO	A3	5.4500	5.483	20825UAA2	S	10/15/2006	12,000,000.00	11,989,813.23	13,016,706.67
CONOCO	A3	6.3500	4.428	208251AD0	S	04/15/2009	10,000,000.00	10,896,804.23	11,322,555.56
CONOCOPHILLIPS	A3	8.7500	4.402	718507BQ8	S	05/25/2010	5,000,000.00	6,200,663.46	6,248,600.00
CONOCOPHILLIPS	A3	3.6250	3.648	20825CAD6	S	10/15/2007	10,000,000.00	9,991,898.54	10,286,727.78
CONSTELLATION ENERGY GRP	BAA17	0.0000	6.192	210371AH3	S	04/01/2012	5,000,000.00	5,257,352.54	5,733,550.00
CONSTELLATION ENERGY GRP	BAA16	3.5000	6.817	210371AG5	S	04/01/2007	13,000,000.00	12,820,221.77	14,421,615.00
COUNTRYWIDE HOME LOANS	A3	7.2600	6.917	22237LEJ7	S	05/10/2004	19,025,000.00	19,048,014.08	19,583,510.58
COX COMMUNICATIONS	BAA27	1.2500	6.128	224044BE6	S	10/01/2012	10,000,000.00	10,664,340.46	11,673,625.00
COX COMMUNICATIONS	BAA27	7.5000	6.352	224044AY3	S	11/01/2010	5,000,000.00	5,382,451.82	5,958,483.33
CREDIT SUISSE FB USA INC	AA3	6.5000	6.478	22541LAC7	S	01/15/2012	18,000,000.00	18,019,441.12	20,543,620.00
CREDIT SUISSE FB USA INC	AA3	5.7500	5.808	22541LAD5	S	04/15/2007	10,000,000.00	9,982,759.79	10,929,888.89
CREDIT SUISSE FB USA INC	AA3	3.8750	3.910	22541LAL7	S	01/15/2009	2,000,000.00	1,996,700.45	2,003,065.28
DAIMLERCHRYSLER	A3	7.4000	7.521	233835AD9	S	01/20/2005	20,000,000.00	19,975,634.88	21,761,088.89
DAIMLERCHRYSLER NA HLDG	A3	7.7500	7.587	233835AJ6	S	06/15/2005	10,000,000.00	10,021,523.23	10,788,644.44
DEUTSCHE BANK FINANCIAL	A1	6.7000	7.838	251529AE3	S	12/13/2006	10,000,000.00	9,704,780.26	11,098,800.00
DEUTSCHE TELEKOM INT FIN	BAA38	2.5000	7.685	25156PAC7	S	06/15/2030	18,000,000.00	19,395,322.74	23,064,999.99
DEUTSCHE TELEKOM INT FIN	BAA37	7.5000	7.795	25156PAA1	S	06/15/2005	22,500,000.00	22,486,860.52	24,541,125.00
DEUTSCHE TELEKOM INT FIN	BAA33	8.7500	3.930	25156PAE3	S	07/22/2008	8,000,000.00	7,981,836.61	8,159,396.67
DIAGEO CAPITAL PLC	A2	3.3750	3.540	25243YAF6	S	03/20/2008	15,000,000.00	14,903,811.96	15,045,431.25
DIAGEO FINANCE BV		3.0000	3.011	25244SAA9	S	12/15/2006	10,000,000.00	9,996,944.23	10,062,533.33
DTE ENERGY CO	BAA26	4.5000	3.985	233331AD9	S	06/01/2006	5,000,000.00	5,281,091.04	5,401,125.00
DTE ENERGY CO	BAA27	0.5000	4.911	233331AE7	S	06/01/2011	10,000,000.00	11,307,621.59	11,307,050.00
E.I. DU PONT DE NEMOURS	AA3	6.7500	7.403	263534BH1	S	10/15/2004	11,286,000.00	11,230,312.20	11,908,648.62

Monthly Market Portfolio

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	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
ELI LILLY & CO	AA3	6.0000	4.012	532457AU2	S	03/15/2012	5,000,000.00	5,688,819.16	5,567,983.33
FIRST DATA CORPORATION	A1	4.7000	2.778	319963AE4	S	11/01/2006	10,345,000.00	10,882,820.56	10,961,906.83
FIRST DATA CORPORATION	A1	5.6250	4.903	319963AF1	S	11/01/2011	3,550,000.00	3,714,787.37	3,814,599.25
FIRSTENERGY CORP	BAA25	5.000	5.493	337932AA5	S	11/15/2006	15,000,000.00	15,002,608.27	15,625,016.67
FIRSTENERGY CORP	BAA26	4.500	6.956	337932AB3	S	11/15/2011	11,000,000.00	10,654,004.22	11,492,268.32
FLEET NATIONAL BANK	A1	5.7500	5.897	33901LAA2	S	01/15/2009	17,000,000.00	16,891,713.40	18,865,476.11
FLEETBOSTON FINL CORP	A1	7.2500	7.278	339030AB4	S	09/15/2005	10,000,000.00	9,995,574.89	11,090,372.21
FLORIDA POWER & LIGHT	AA3	4.8500	4.831	341081EN3	S	02/01/2013	7,000,000.00	7,009,875.39	7,185,698.34
FLORIDA POWER & LIGHT	AA3	5.9500	6.027	341081ER4	S	10/01/2033	4,000,000.00	3,957,749.21	4,144,844.44
FLORIDA POWER & LIGHT	AA3	5.8500	5.939	341081EP8	S	02/01/2033	3,150,000.00	3,111,141.04	3,256,580.25
FORD MOTOR COMPANY	BAA17	4.500	9.112	345370CA6	S	07/16/2031	15,000,000.00	12,492,684.40	15,595,587.50
FORD MOTOR CORPORATION	BAA16	6.250	6.912	345370BT6	S	02/15/2028	5,000,000.00	4,832,466.99	4,680,238.89
FORD MOTOR CREDIT CO	A3	6.5000	4.864	345397TX1	S	01/25/2007	5,000,000.00	5,230,060.99	5,467,283.33
FORD MOTOR CREDIT CO	A3	7.2500	7.550	345397TY9	S	10/25/2011	4,000,000.00	3,929,338.44	4,378,406.67
FRANCE TELECOM	BAA39	7.500	7.080	35177PAL1	S	03/01/2031	37,000,000.00	48,835,490.60	50,309,270.00
GANNETT CO INC	A2	4.9500	5.013	364725AA9	S	04/01/2005	15,000,000.00	14,988,505.71	15,790,425.00
GANNETT CO INC	A2	5.5000	5.665	364725AB7	S	04/01/2007	7,000,000.00	6,966,002.19	7,609,980.00
GENERAL DYNAMICS CORP	A2	2.1250	2.171	369550AH1	S	05/15/2006	3,000,000.00	2,996,824.35	2,988,045.83
GENERAL DYNAMICS CORP	A2	3.0000	3.071	369550AJ7	S	05/15/2008	3,000,000.00	2,991,342.57	2,946,700.00
GENERAL DYNAMICS CORP	A2	4.5000	4.673	369550AL2	S	08/15/2010	7,500,000.00	7,426,449.63	7,753,087.50
GENERAL ELEC CAP CORP	AAA	7.5000	7.670	36962GUU6	S	05/15/2005	16,000,000.00	15,965,001.40	17,407,893.34
GENERAL ELEC CAP CORP	AAA	6.7500	6.047	36962GXZ2	S	03/15/2032	3,000,000.00	3,283,471.71	3,384,555.00
GENERAL ELEC CAP CORP	AAA	5.4500	5.489	36962GZY3	S	01/15/2013	27,000,000.00	26,923,392.09	28,786,065.01
GENERAL ELEC CAP CORP	AAA	5.0000	5.117	36962GYZ1	S	06/15/2007	19,000,000.00	18,930,196.63	20,253,852.22
GENERAL ELEC CAP CORP	AAA	4.2500	4.379	36962GE75	S	12/01/2010	12,000,000.00	11,907,850.87	11,992,940.00
GENERAL MILLS INC	BAA25	1.250	3.687	370334AR5	S	02/15/2007	15,000,000.00	15,629,912.46	16,212,016.68
GENL MOTORS ACCEPT CORP	A3	6.8750	7.446	370425RX0	S	09/15/2011	10,675,000.00	10,318,259.22	11,702,608.11
GENL MOTORS ACCEPT CORP	A3	6.1250	6.374	370425SD3	S	08/28/2007	8,000,000.00	7,935,132.55	8,724,136.67
GENL MOTORS ACCEPT CORP	A3	8.0000	7.050	370425RZ5	S	11/01/2031	5,000,000.00	5,575,055.33	5,660,266.67
GOLDMAN SACHS GROUP	AA3	6.6500	6.721	38141GAA2	S	05/15/2009	10,000,000.00	9,968,192.17	11,365,972.22
GOLDMAN SACHS GROUP INC	AA3	7.6250	7.724	38141GAQ7	S	08/17/2005	10,000,000.00	9,984,600.08	11,189,619.44
GOLDMAN SACHS GROUP INC	AA3	4.1250	3.792	38141GCS1	S	01/15/2008	15,000,000.00	15,184,100.21	15,648,462.50
GOLDMAN SACHS GROUP INC	AA3	6.8750	4.619	38141GAZ7	S	01/15/2011	5,000,000.00	5,671,198.83	5,841,256.94
HANSON OVERSEAS BV	BAA16	7.500	7.445	411347AC1	S	09/15/2005	10,000,000.00	9,890,442.95	10,939,650.00
HARTFORD FIN SVCS GRP (ITT HAR	A3	7.3000	7.327	45068HAF3	S	11/01/2015	10,000,000.00	9,979,404.81	11,706,166.67
HBOS PLC	AA3	6.0000	5.911	4041A2AF1	S	11/01/2033	7,645,000.00	7,738,883.60	7,677,771.56
HBOS PLC (BANK OF SCOTLAND)	Aa3	7.7000	7.732	809326AC5	S	08/15/2010	22,500,000.00	22,462,877.01	27,473,825.00
HOUSEHOLD FINANCE CORP	A1	6.3750	5.277	441812KA1	S	11/27/2012	12,500,000.00	13,456,803.56	13,794,885.42
HOUSEHOLD FINANCE CORPORATION	A1	6.5000	6.827	441812GD0	S	11/15/2008	17,275,000.00	17,043,694.13	19,371,244.47

Monthly Market Portfolio

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	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
HOUSEHOLD FINANCE CORPORATION	A1	7.8750	7.840	441812GK4	S	03/01/2007	11,385,000.00	11,395,371.25	13,316,123.70
HSBC BANK PLC	AA3	7.6250	7.635	597433AE1	S	06/15/2006	21,500,000.00	21,493,916.70	24,123,836.11
HUTCHISON WHAMP INTL LTD	A3	6.5000	6.256	44841RAA9	S	02/13/2013	8,500,000.00	8,641,818.04	9,052,811.66
HUTCHISON WHAMPOA FIN	A3	7.5000	8.385	448414AE2	S	08/01/2027	7,795,000.00	7,089,069.90	8,353,901.50
HUTCHISON WHAMPOA FINANCE	A3	7.4500	7.965	448414AC6	S	08/01/2017	10,250,000.00	9,815,192.26	11,386,947.08
IBM CORP	A1	5.8750	5.955	459200BB6	S	11/29/2032	15,000,000.00	14,833,284.89	15,104,433.33
IBM CORPORATION	A1	7.0000	6.783	459200AM3	S	10/30/2025	9,000,000.00	9,217,154.44	10,394,290.00
INTL PAPER CO	BAA27	6.250	3.354	460146AM5	S	01/15/2007	5,750,000.00	6,453,707.14	6,666,260.90
JOHN DEERE CAPITAL CORP	A3	7.0000	4.453	244217BG9	S	03/15/2012	12,265,000.00	14,388,833.81	14,407,218.53
JOHN HANCOCK	A2	7.3750	8.014	41020VAA9	S	02/15/2024	13,000,000.00	12,174,033.57	14,812,084.44
JP MORGAN CHASE & CO	A1	6.7500	7.957	16161LCJ1	S	12/01/2004	5,500,000.00	5,442,442.00	5,796,257.50
JP MORGAN CHASE & CO	A2	7.8750	7.513	16161ABY3	S	06/15/2010	10,000,000.00	10,182,115.43	11,917,900.00
JP MORGAN CHASE & CO	A2	6.7500	6.517	46625HAJ9	S	02/01/2011	12,000,000.00	12,156,294.05	13,879,260.00
JP MORGAN CHASE & CO	A1	5.2500	5.353	46625HAP5	S	05/30/2007	11,000,000.00	10,965,053.91	11,802,129.17
JP MORGAN CHASE & CO	A2	5.7500	5.771	46625HAT7	S	01/02/2013	5,000,000.00	4,992,251.92	5,407,301.39
KERR-MCGEE	BAA37	0.000	8.256	492386AD9	S	11/01/2011	20,000,000.00	18,570,971.21	20,258,333.33
KfW FINANCE INTERNATIONAL	AAA	7.1250	7.214	48245RAL8	S	02/15/2005	10,000,000.00	9,990,560.94	10,893,466.65
KIMBERLY CLARK	AA2	6.2500	6.376	494368AT0	S	07/15/2018	24,000,000.00	23,732,015.27	27,128,626.66
LEHMAN BROTHERS HOLDINGS	A1	7.0000	3.818	524908CV0	S	02/01/2008	10,000,000.00	11,191,929.13	11,593,266.67
LIBERTY MEDIA CORP	BAA35	7.000	5.749	530718AC9	S	05/15/2013	3,000,000.00	2,989,392.86	3,057,880.00
LOCKHEED MARTIN CORP	BAA28	5.000	8.178	539830AK5	S	12/01/2029	10,000,000.00	10,341,877.37	13,108,633.34
MEADWESTVACO CORP	BAA26	8.500	6.892	583334AA5	S	04/01/2012	10,000,000.00	9,973,585.15	11,165,050.00
MELLON CAPITAL I	a2	7.7200	7.616	58551GAA3	S	12/01/2026	5,000,000.00	5,055,747.09	5,636,216.67
MELLON CAPITAL II	a2	7.9950	7.606	58551HAA1	S	01/15/2027	10,000,000.00	10,418,156.46	11,771,958.33
MERRILL LYNCH & CO	AA3	4.0000	4.014	59018YNZ0	S	11/15/2007	11,500,000.00	11,493,902.67	11,824,887.78
MERRILL LYNCH & CO	AA3	3.7000	3.594	59018YQU8	S	04/21/2008	5,000,000.00	5,020,942.79	5,050,222.22
MERRILL LYNCH & CO	AA3	3.3750	3.386	59018YRX1	S	09/14/2007	8,000,000.00	7,996,947.65	8,092,540.00
MERRILL LYNCH & CO	AA3	4.1250	4.139	59018YSK8	S	01/15/2009	5,000,000.00	4,997,039.34	5,074,118.75
MET LIFE GLOB FUNDING I	AA2	4.7500	4.018	59217EAA2	S	06/20/2007	6,000,000.00	6,140,811.04	6,313,448.33
METLIFE INC	A2	6.5000	6.199	59156RAE8	S	12/15/2032	3,000,000.00	3,120,639.07	3,178,346.67
MIDAMERICAN ENERGY HLDGS	BAA33	5.000	3.535	59562VAH0	S	05/15/2008	15,000,000.00	14,978,913.36	14,782,083.33
MORGAN ST DEAN WITTER	AA3	6.8750	6.925	617446AZ2	S	03/01/2007	10,000,000.00	9,985,921.53	11,353,866.67
MORGAN ST DEAN WITTER	AA3	6.1000	6.123	617446GL7	S	04/15/2006	20,000,000.00	19,990,460.37	21,878,955.56
MORGAN STANLEY		3.6250	3.711	617446HW2	S	04/01/2008	5,000,000.00	4,982,988.72	5,054,512.50
MORGAN STANLEY	AA3	6.7500	4.805	617446GM5	S	04/15/2011	6,500,000.00	7,269,557.74	7,435,025.00
NATIONAL CITY CORP	A2	5.7500	6.112	634902NCC	S	02/01/2009	22,000,000.00	21,653,680.81	24,432,283.33
NATIONWIDE CSN TRUST	A2	9.8750	8.837	63859RAA8	S	02/15/2025	34,000,000.00	37,343,430.73	38,328,388.88
NISOURCE FINANCE CORP	BAA37	6.250	6.422	65473QAH6	S	11/15/2005	10,000,000.00	10,208,888.29	11,042,230.56
NISOURCE FINANCE CORP	BAA37	8.750	7.197	65473QAJ2	S	11/15/2010	10,000,000.00	10,361,678.46	11,998,425.00

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	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
NORTHERN STATES POWER (MN)	A3	8.0000	4.274	665772BW8	S	08/28/2012	10,255,000.00	12,994,446.47	12,785,660.54
NORTHERN TRUST	A1	6.7000	6.221	66586GBB2	S	09/15/2005	15,000,000.00	15,114,216.32	16,416,116.67
OHIO POWER COMPANY	A3	6.3750	6.437	677415CJ8	S	07/15/2033	4,000,000.00	3,967,375.09	4,116,576.67
OHIO POWER COMPANY	A3	5.5000	5.534	677415CD1	S	02/15/2013	9,000,000.00	8,978,272.43	9,490,840.00
PEARSON INC	BAA17.3750	7.462	704913AA0	S	09/15/2006	15,000,000.00	14,968,493.87	17,078,179.17	
PEPSI BOTTLING HLDGS INC	A1	5.6250	6.320	713411AB2	S	02/17/2009	16,710,000.00	16,158,715.43	18,578,637.53
PNC BANK NA	A2	7.8750	7.709	69347SAA3	S	04/15/2005	15,000,000.00	15,029,157.75	16,430,175.00
PNC FUNDING CORP	A3	7.5000	8.444	693476AP8	S	11/01/2009	14,000,000.00	13,400,081.18	16,552,900.00
PRAXAIR INC.	A3	6.6250	6.611	74005PAF1	S	10/15/2007	15,000,000.00	15,006,121.59	16,928,041.67
PROCTER & GAMBLE CO	AA3	3.5000	3.528	742718BY4	S	12/15/2008	15,000,000.00	14,980,853.07	15,018,150.00
PROGRESS ENERGY INC	BAA26.7500	6.771	743263AC9	S	03/01/2006	5,000,000.00	4,997,851.97	5,519,500.00	
PROGRESS ENERGY INC	BAA27.1000	7.119	743263AD7	S	03/01/2011	15,000,000.00	14,983,810.90	17,267,050.00	
PROGRESSIVE CORP.	A1	7.3000	7.329	743315AH6	S	06/01/2006	10,000,000.00	9,993,659.40	11,112,333.34
PUBLIC SERVICE OF COLORADO	BAA17.8750	5.428	744448BU4	S	10/01/2012	5,185,000.00	6,058,957.10	6,347,671.44	
RAYTHEON CO	BAA36.5000	6.987	755111AB7	S	07/15/2005	5,000,000.00	4,964,986.90	5,461,611.11	
RAYTHEON CO	BAA38.3000	4.631	755111BH3	S	03/01/2010	5,000,000.00	5,973,813.12	6,120,283.33	
ROYAL BK OF SCOTLAND GRP	AA2	5.0000	5.045	780097AN1	S	11/12/2013	12,000,000.00	11,958,446.51	12,096,666.67
SBC (PACIFIC BELL)	A1	6.1250	4.215	694032BE2	S	02/15/2008	3,890,000.00	4,168,220.48	4,348,821.18
SBC-AMERITECH CAP FUNDING	A1	7.5000	6.444	030955AF5	S	04/01/2005	6,540,000.00	6,621,472.98	7,089,163.80
SLM CORP	A2	4.0000	4.041	78442FBK3	S	01/15/2009	10,000,000.00	9,980,432.99	10,122,744.45
SLM CORP	A2	5.6250	6.197	78442FAZ1	S	08/01/2033	5,000,000.00	4,613,788.71	4,871,800.00
SLM CORP	A2	5.0000	5.096	78442FBG2	S	10/01/2013	7,000,000.00	6,948,804.20	7,049,435.56
SOUTH CAROLINA ELEC & GAS	A1	5.3000	6.046	837004BX7	S	05/15/2033	4,450,000.00	3,996,042.01	4,119,730.89
SPRINT CAPITAL CORP	BAA37.6250	7.043	852060AJ1	S	01/30/2011	7,000,000.00	7,223,359.08	8,071,718.47	
SPRINT CAPITAL CORP	BAA38.7500	8.803	852060AT9	S	03/15/2032	23,000,000.00	22,873,642.73	27,796,509.44	
SPRINT CAPITAL CORPORATION	BAA36.8750	6.888	852060AD4	S	11/15/2028	5,000,000.00	4,992,313.98	4,928,823.61	
SPRINT CAPITAL CORPORATION	BAA36.1250	5.928	852060AC6	S	11/15/2008	3,000,000.00	3,024,483.21	3,213,289.17	
STORA ENSO OYJ	BAA17.3750	7.132	86210MAA4	S	05/15/2011	9,000,000.00	9,122,666.64	10,513,022.50	
TARGET CORP	A2	5.4000	4.310	87612EAG1	S	10/01/2008	10,500,000.00	10,986,349.70	11,442,165.00
TARGET CORP (DAYTON HUDSON)	A2	6.6500	6.791	239753DL7	S	08/01/2028	20,000,000.00	19,661,897.40	22,153,366.67
TELECOM ITALIA CAPITAL	BAA24.0000	4.016	87927VAB4	S	11/15/2008	15,000,000.00	14,988,759.99	15,210,283.33	
TELECOM ITALIA CAPITAL	BAA26.3750	6.425	87927VAC2	S	11/15/2033	5,000,000.00	4,966,265.96	5,082,795.83	
TELEFONICA EUROPE BV	A3	7.7500	6.722	879385AC6	S	09/15/2010	16,300,000.00	17,152,132.93	19,656,649.94
TELEFONICA EUROPE BV		8.2500	6.166	879385AD4	S	09/15/2030	10,000,000.00	12,710,601.99	12,758,216.67
THE BOC GROUP,INC.	A2	7.4500	7.453	055617AA2	S	06/15/2006	15,000,000.00	14,998,855.84	16,653,916.67
TIME WARNER COS INC	BAA17.7500	6.312	887315AN9	S	06/15/2005	17,790,000.00	18,139,473.84	19,273,053.46	
TOYOTA MOTOR CREDIT CORP	AA1	5.6500	5.686	89233PMW3	S	01/15/2007	11,000,000.00	10,988,943.82	12,262,060.56
TOYOTA MOTOR CREDIT CORP	AAA	4.3500	4.369	892332AM9	S	12/15/2010	8,000,000.00	7,990,868.98	8,155,986.67
TRAVELERS PPTY CASUALTY	A2	3.7500	3.492	89420GAG4	S	03/15/2008	5,000,000.00	5,050,019.18	5,073,008.33

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
U.S. BANCORP	AA3	6.8750	7.619	91159HFE5	S	12/01/2004	15,000,000.00	14,902,558.81	15,828,887.50
UNILEVER (CPC INTL)	A1	7.2500	6.467	126149AD5	S	12/15/2026	5,380,000.00	5,880,039.47	6,280,032.16
UNILEVER CAPITAL CORP	A1	7.1250	3.505	904764AG2	S	11/01/2010	7,250,000.00	8,831,996.86	8,521,686.25
UNITEDHEALTH GROUP INC	A3	4.8750	4.560	91324PAE2	S	04/01/2013	5,000,000.00	5,117,487.04	5,057,637.50
UNITEDHEALTH GROUP INC	A3	3.3000	3.348	91324PAF9	S	01/30/2008	5,000,000.00	4,990,616.10	5,015,083.33
US BANCORP	AA3	5.1000	3.801	91159HGC8	S	07/15/2007	10,904,000.00	11,368,112.03	11,856,973.25
VERIZON COMM (GTE CORP)	A3	7.5100	5.015	362320AV5	S	04/01/2009	5,000,000.00	5,569,091.39	5,626,975.00
VERIZON COMM (GTE SOUTHWEST)	A1	6.0000	6.619	362338AT2	S	01/15/2006	20,000,000.00	19,766,992.68	22,011,133.33
VERIZON GLOBAL FDG CORP	A2	7.6000	3.502	07785HCZ9	S	03/15/2007	5,000,000.00	5,615,884.18	5,783,038.89
VERIZON NEW JERSEY	AA3	5.8750	5.793	92344UAA3	S	01/17/2012	5,000,000.00	5,025,640.20	5,426,319.44
VERIZON WIRELESS INC	A3	5.3750	5.623	92344SAE0	S	12/15/2006	10,500,000.00	10,429,346.38	11,232,888.34
VIACOM INC	A3	7.7500	6.861	925524AD2	S	06/01/2005	21,080,000.00	21,186,018.93	22,950,604.08
VIACOM INC	A3	7.7000	7.367	925524AJ9	S	07/30/2010	10,000,000.00	10,170,155.97	12,182,072.22
VIACOM INC	A3	6.6250	6.591	925524AQ3	S	05/15/2011	15,000,000.00	15,028,283.70	17,094,079.17
VIRGINIA ELECTRIC POWER	A3	5.3750	5.456	927804ES9	S	02/01/2007	25,000,000.00	24,942,609.03	27,207,395.84
VIRGINIA ELECTRIC POWER	A3	4.5000	4.606	927804EV2	S	12/15/2010	5,000,000.00	4,968,734.25	5,061,450.00
VODAFONE AIRTOUCH PLC	A2	7.7500	7.930	92857TAG2	S	02/15/2010	12,000,000.00	11,895,433.31	14,481,093.34
VODAFONE AIRTOUCH PLC	A2	7.8750	7.901	92857TAH0	S	02/15/2030	7,000,000.00	6,979,267.66	8,797,040.00
VODAFONE AIRTOUCH PLC	A2	7.6250	7.505	92857TAF4	S	02/15/2005	15,000,000.00	15,018,336.12	16,424,183.34
WACHOVIA CORP	AA3	5.8000	6.673	33738MAC5	S	12/01/2008	7,000,000.00	6,747,392.50	7,614,693.33
WACHOVIA CORP	AA3	7.7000	7.745	337358DF9	S	02/15/2005	5,350,000.00	5,347,387.64	5,867,071.56
WACHOVIA CORP	AA3	7.4500	7.428	929771AQ6	S	07/15/2005	20,000,000.00	20,005,761.47	22,387,055.56
WACHOVIA CORP	A1	6.1500	7.593	929771AM5	S	03/15/2009	15,000,000.00	14,082,002.78	16,752,725.01
WACHOVIA CORPORATION	A1	6.4000	3.347	337358BK0	S	04/01/2008	5,335,000.00	5,974,938.83	6,015,639.30
WAL-MART STORES GLOBAL	AA2	6.8750	6.268	931142BE2	S	08/10/2009	44,490,000.00	45,692,597.32	52,328,118.44
WASHINGTON MUTUAL INC	A3	4.0000	4.107	939322AL7	S	01/15/2009	13,000,000.00	12,935,495.98	13,095,477.78
WELLS FARGO & CO.	AA2	6.6250	6.730	949746AA9	S	07/15/2004	5,000,000.00	4,997,270.25	5,288,643.05
WELLS FARGO COMPANY	AA2	5.9000	5.422	949746CD1	S	05/21/2006	20,000,000.00	20,210,135.36	21,729,311.12
WEYERHAEUSER CO	baa25	5.000	5.550	962166BK9	S	03/15/2005	15,000,000.00	14,991,367.60	15,830,166.67
WEYERHAEUSER CO	baa26	1.250	5.566	962166BM5	S	03/15/2007	14,400,000.00	14,630,760.67	15,856,628.00
WISCONSON ELECTRIC POWER	AA2	7.2500	6.358	976656BB3	S	08/01/2004	11,110,000.00	11,165,635.79	11,800,912.38
WORLDCOM	CA	6.9500	6.998	98155KAJ1	S	08/15/2028	30,000,000.00	29,825,627.38	9,899,999.99
WORLDCOM INC	CA	7.5000	7.676	98157DAJ5	S	05/15/2011	23,000,000.00	22,740,921.61	7,590,000.00
WORLDCOM INC	CA	8.0000	7.903	98157DAC0	S	05/15/2006	5,000,000.00	5,014,717.56	1,650,000.00
Instrument Total	240						2,693,893,000.00	2,750,924,146.77	2,944,155,848.93
Instrument -FHLMC FEDERAL HOME LOAN MORTGAGE POOL									
FHLMC GR 14-0013	AAA+8	2.500	8.929	31340AAN1	M	10/01/2009	68,979.12	68,268.83	74,686.12

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - FHLMC FEDERAL HOME LOAN MORTGAGE POOL								
FHLMC GR 14-0437	AAA+8.0000	10.187	31340AL41	M	07/01/2008	78,051.91	74,394.33	84,444.11	
FHLMC GR 14-1104	AAA+8.0000	8.302	31340BGM5	M	09/01/2011	154,988.77	154,062.59	167,711.29	
FHLMC GR 14-1214	AAA+8.0000	9.361	31340BK32	M	05/01/2008	14,343.23	14,239.28	15,494.22	
FHLMC GR 16-0034	AAA+8.5000	8.473	313401EL1	M	12/01/2007	42,492.87	42,420.65	45,958.73	
FHLMC GR 16-0039	AAA+8.5000	8.425	313401ER8	M	03/01/2008	135,887.30	135,747.21	146,970.73	
FHLMC GR 17-0008	AAA+7.2500	7.776	313401HS3	M	01/01/2007	26,395.08	26,276.08	28,212.95	
FHLMC GR 17-0011	AAA+8.0000	8.216	313401HV6	M	02/01/2007	18,287.90	18,259.08	19,727.83	
FHLMC GR 17-0013	AAA+8.0000	8.207	313401HX2	M	03/01/2007	48,576.05	48,544.59	52,400.77	
FHLMC GR 17-0021	AAA+6.7500	5.716	313401JF9	M	07/01/2008	106,595.10	108,349.10	114,502.86	
FHLMC GR 18-0117	AAA+8.0000	8.142	31340LDW4	M	01/01/2009	16,185.71	16,068.19	17,458.66	
FHLMC GR 18-0327	AAA+8.0000	8.339	31340LLG0	M	03/01/2009	11,381.54	11,318.59	12,272.22	
FHLMC GR 18-0398	AAA+8.0000	8.185	31340LNP8	M	01/01/2010	10,159.30	10,029.88	10,954.33	
FHLMC GR 18-0408	AAA+8.0000	8.370	31340LNZ6	M	04/01/2009	10,032.87	9,963.71	10,821.93	
FHLMC GR 18-0478	AAA+8.0000	8.263	31340LQ75	M	07/01/2009	5,854.59	5,825.06	6,315.04	
FHLMC GR 18-0660	AAA+8.0000	8.166	31340LWV5	M	06/01/2009	116,314.33	115,775.57	125,416.70	
FHLMC GR 18-0688	AAA+8.0000	8.273	31340LXR3	M	06/01/2008	36,904.70	36,776.24	39,792.74	
FHLMC GR 18-0946	AAA+8.5000	8.629	31340MBP9	M	11/01/2007	82,363.51	82,166.92	89,256.79	
FHLMC GR 18-1078	AAA+7.5000	8.476	31340MFT7	M	03/01/2009	283,229.78	278,655.87	302,863.28	
FHLMC GR 18-1263	AAA+8.0000	8.412	31340MML6	M	06/01/2009	42,608.62	42,374.43	45,959.66	
FHLMC GR 18-1293	AAA+8.5000	9.121	31340MNJ0	M	11/01/2008	68,127.59	67,534.82	73,829.42	
FHLMC GR 18-1311	AAA+8.5000	8.500	31340MNA3	M	11/01/2009	4,756.48	4,756.49	5,145.77	
FHLMC GR 18-1506	AAA+7.0000	7.720	31340MU78	M	01/01/2009	19,882.89	19,868.25	21,211.34	
FHLMC GR 18-1665	AAA+8.5000	8.638	31340MZ65	M	07/01/2008	136,177.82	135,680.57	147,471.51	
FHLMC GR 18-1689	AAA+8.0000	8.404	31340M2W4	M	03/01/2009	154,130.76	153,551.73	166,252.63	
FHLMC GR 18-1773	AAA+7.0000	8.495	31340M6J9	M	06/01/2008	220,389.00	184,264.70	235,171.23	
FHLMC GR 18-1964	AAA+8.5000	8.474	31340NFD0	M	06/01/2011	28,435.12	28,256.68	31,295.79	
FHLMC GR 18-3168	AAA+7.5000	7.908	31340PQV3	M	11/01/2008	172,243.95	171,251.24	184,183.90	
FHLMC GR 18-3184	AAA+8.0000	8.287	31340PRD2	M	09/01/2008	23,871.15	23,835.19	25,721.56	
FHLMC GR 18-3249	AAA+7.5000	8.806	31340PTE8	M	12/01/2008	20,841.28	20,684.62	22,286.00	
FHLMC GR 18-3326	AAA+8.5000	9.903	31340PVT2	M	09/01/2008	40,189.27	39,269.62	43,522.30	
FHLMC GR 18-3460	AAA+7.5000	8.235	31340PZZ4	M	05/01/2009	114,194.79	113,122.24	122,220.41	
FHLMC GR 18-3466	AAA+7.5000	8.264	31340PZ76	M	11/01/2008	110,173.64	109,330.72	117,810.89	
FHLMC GR 18-3847	AAA+7.7500	8.567	31340QHY5	M	10/01/2007	193,178.90	191,677.57	208,041.76	
FHLMC GR 18-4093	AAA+7.2500	7.769	31340QRN8	M	01/01/2005	6,382.71	6,348.82	6,810.49	
FHLMC GR 18-4245	AAA+8.5000	8.599	31340QWE2	M	10/01/2009	158,263.45	157,826.93	171,509.05	
FHLMC GR 18-4517	AAA+8.5000	8.500	31340RAS3	M	10/01/2009	29,267.67	29,267.67	31,717.18	
FHLMC GR 18-5864	AAA+8.0000	8.784	31340SQR6	M	12/01/2008	277,033.70	273,826.29	298,713.43	
FHLMC GR 18-6122	AAA+8.2500	8.708	31340SYT3	M	06/01/2008	168,118.68	166,991.22	181,913.66	
FHLMC GR 18-6434	AAA+7.7500	8.818	31340TEF3	M	07/01/2006	9,951.04	9,888.18	10,716.66	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - FHLMC FEDERAL HOME LOAN MORTGAGE POOL								
FHLMC GR 18-6544	AAA+8.0000	8.220	31340THV5	M	04/01/2008	1,438.15	1,416.06	1,550.70	
FHLMC GR 18-6640	AAA+8.0000	8.650	31340TLV0	M	01/01/2010	14,560.66	14,194.27	15,700.13	
FHLMC GR 18-6885	AAA+8.5000	8.890	31340TUJ7	M	06/01/2009	3,243.88	3,178.46	3,509.38	
FHLMC GR 18-6979	AAA+8.5000	8.700	31340TXG0	M	06/01/2009	13,729.07	13,718.06	14,867.67	
FHLMC GR 18-8366	AAA+7.7500	8.454	31340VJK2	M	11/01/2007	28,961.15	28,869.34	31,189.37	
FHLMC GR 18-9823	AAA+8.7500	8.569	31340W4G5	M	12/01/2008	145,423.37	145,423.34	157,322.15	
FHLMC GR 18-9895	AAA+8.5000	9.418	31340W7G2	M	09/01/2005	7,995.69	7,943.42	8,650.10	
FHLMC GR 25-0016	AAA+8.2500	9.071	31341AAR1	M	09/01/2008	267,629.94	264,050.00	289,590.32	
FHLMC GR 25-1228	AAA+8.5000	8.336	31341BLH9	M	10/01/2010	178,556.87	178,556.86	193,500.90	
FHLMC GR 25-1335	AAA+8.5000	9.171	31341BPU6	M	07/01/2005	4,794.60	4,752.56	5,187.01	
FHLMC GR 25-1660	AAA+8.0000	9.306	31341BZZ4	M	01/01/2014	49,524.61	49,178.25	53,400.24	
FHLMC GR 25-2616	AAA+8.2500	8.977	31341C3Z7	M	11/01/2009	18,479.74	18,400.63	19,998.14	
FHLMC GR 25-5156	AAA+8.5000	8.472	31341FWR6	M	08/01/2008	62,239.61	62,176.36	67,401.35	
FHLMC GR 25-5759	AAA+8.0000	8.286	31341GMG9	M	01/01/2009	4,538.62	4,479.38	4,967.82	
FHLMC GR 25-6500	AAA+8.5000	9.375	31341HGH2	M	11/01/2009	90,773.71	89,419.07	98,370.86	
FHLMC GR 25-7266	AAA+8.5000	8.617	31341JCB5	M	11/01/2007	70,268.16	69,946.75	77,337.37	
FHLMC GR 25-7378	AAA+8.0000	8.208	31341JFT3	M	08/01/2008	107,083.95	106,566.06	115,463.99	
FHLMC GR 27-1360	AAA+8.5000	8.333	31343BQM1	M	08/01/2012	85,808.48	85,808.48	94,603.28	
FHLMC GR 27-1817	AAA+8.5000	8.500	31343CAS3	M	06/01/2008	23,937.79	23,937.78	25,941.23	
FHLMC GR 27-2204	AAA+8.0000	8.201	31343CNV2	M	07/01/2008	89,971.28	89,928.35	97,012.14	
FHLMC GR 27-2987	AAA+8.5000	8.798	31343DJ86	M	06/01/2009	57,563.98	57,186.27	62,381.71	
FHLMC GR 27-3821	AAA+8.0000	8.845	31343EG61	M	02/01/2008	91,655.59	90,659.51	100,478.98	
FHLMC GR 27-4122	AAA+9.7500	8.037	31343ESK7	M	03/01/2005	8,280.67	8,312.62	9,136.03	
FHLMC GR 27-4621	AAA+8.0000	8.206	31343FD20	M	06/01/2008	69,394.46	69,150.62	74,825.04	
FHLMC GR 27-5186	AAA+8.0000	8.220	31343FXP7	M	07/01/2015	18,095.31	17,708.57	19,837.30	
FHLMC GR 27-5221	AAA+7.0000	11.135	31343FYS0	M	08/01/2016	35,268.15	30,999.62	37,664.03	
FHLMC GR 27-7196	AAA+8.0000	9.745	31343H7H0	M	08/01/2016	99,309.44	93,669.44	108,869.63	
FHLMC GR 27-8784	AAA+8.5000	9.281	31343KXM3	M	09/01/2016	22,978.37	22,360.46	25,333.50	
FHLMC GR 27-9033	AAA+8.0000	8.705	31343LBA1	M	10/01/2016	23,457.54	22,830.11	25,715.72	
FHLMC GR 28-0463	AAA+8.0000	8.754	31344JQQ4	M	11/01/2016	93,035.81	90,351.39	101,992.06	
FHLMC GR 28-1274	AAA+8.2500	8.680	31344KMX0	M	08/01/2008	81,523.66	81,427.73	88,222.06	
FHLMC GR 28-1743	AAA+8.5000	8.886	31344K5C5	M	11/01/2016	127,793.27	125,745.81	140,891.24	
FHLMC GR 28-2810	AAA+8.5000	9.110	31344MDP3	M	07/01/2006	8,429.37	8,407.79	9,293.33	
FHLMC GR 28-2813	AAA+8.0000	8.224	31344MDS7	M	06/01/2014	984,479.76	978,386.09	1,079,252.35	
FHLMC GR 28-3406	AAA+8.2500	9.198	31344MYB1	M	01/01/2008	5,670.08	5,519.11	6,132.27	
FHLMC GR 28-3670	AAA+7.5000	7.900	31344NCF4	M	06/01/2008	25,855.59	25,483.88	27,636.79	
FHLMC GR 28-4106	AAA+7.7500	8.579	31344NR35	M	12/01/2007	32,079.42	31,816.37	34,561.68	
FHLMC GR 28-4655	AAA+8.0000	8.289	31344PE42	M	09/01/2009	285,778.45	284,082.05	312,952.18	
FHLMC GR 28-4656	AAA+8.5000	8.595	31344PE59	M	03/01/2011	227,015.27	226,143.31	250,053.53	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - FHLMC FEDERAL HOME LOAN MORTGAGE POOL								
FHLMC GR 28-8100	AAA+7.5000	7.957	31344S7M4	M	10/01/2007	81,373.32	80,942.11	87,014.12	
FHLMC GR 28-8597	AAA+7.0000	7.696	31344TRS7	M	02/01/2006	229.09	229.08	244.51	
FHLMC GR 29-1329	AAA+8.0000	9.152	31344XPN1	M	11/01/2017	4,936.98	4,479.34	5,323.33	
FHLMC GR 29-6213	AAA+8.5000	9.359	3134453W6	M	02/01/2010	16,423.04	16,208.52	17,767.16	
FHLMC GR 29-7793	AAA+8.5000	9.224	313447US1	M	07/01/2017	122,165.41	118,818.24	134,686.56	
FHLMC GR 29-7925	AAA+8.5000	9.127	313447YW8	M	06/01/2017	446,622.23	436,203.81	491,696.84	
FHLMC GR 29-9968	AAA+9.0000	7.120	313454CD0	M	07/01/2009	237,532.74	240,100.05	257,663.65	
FHLMC GR 30-0412	AAA+8.2500	9.269	31345BN59	M	02/01/2004	1,582.33	1,581.04	1,712.35	
FHLMC GR 30-0833	AAA+7.5000	8.833	31345B4S0	M	07/01/2006	11,501.68	11,220.03	12,292.78	
FHLMC GR 30-4044	AAA+8.5000	9.229	31345FP58	M	12/01/2007	80,371.90	79,535.02	87,037.42	
FHLMC GR 30-4047	AAA+8.5000	9.203	31345FP82	M	12/01/2004	174.79	173.53	189.11	
FHLMC GR 30-4342	AAA+8.5000	9.521	31345FZF5	M	04/01/2013	60,952.52	60,861.04	66,007.52	
FHLMC GR 30-4396	AAA+8.0000	9.018	31345F3D5	M	11/01/2014	69,844.23	69,774.42	75,310.01	
FHLMC GR 30-6578	AAA+8.5000	9.308	31345JJX6	M	10/01/2018	101,598.78	98,784.55	111,852.47	
FHLMC GR 30-6610	AAA+8.0000	8.981	31345JKX4	M	12/01/2018	107,041.75	103,342.02	117,346.31	
FHLMC GR 30-6645	AAA+8.5000	9.766	31345JL21	M	02/01/2019	105,885.83	101,327.76	116,738.42	
FHLMC GR 50-1709	AAA+8.5000	9.660	31345Q3S8	M	10/01/2004	2,460.13	2,457.95	2,623.08	
FHLMC GR 50-1730	AAA+8.0000	9.253	31345Q4P3	M	01/01/2005	8,722.94	8,691.89	9,297.05	
FHLMC GR 50-2163	AAA+8.0000	9.238	31345RML0	M	01/01/2005	6,737.74	6,731.14	7,181.20	
FHLMC GR 50-4007	AAA+8.5000	6.762	31345TNY7	M	06/01/2006	72,048.77	73,742.75	76,820.80	
FHLMC GR 53-0976	AAA+8.0000	8.854	31347NCM6	M	01/01/2017	184,690.41	184,075.70	199,215.71	
FHLMC GR 53-5060	AAA+8.5000	6.551	31347STR6	M	08/01/2017	140,841.88	149,083.72	155,134.99	
FHLMC GR 53-9336	AAA+8.0000	8.554	31347XLR3	M	02/01/2008	10,485.11	10,284.14	11,297.88	
FHLMC GR 54-5677	AAA+7.2500	8.518	31354CJW1	M	01/01/2006	16,855.12	16,844.95	17,984.78	
FHLMC GR 54-5678	AAA+7.5000	8.776	31354CJX9	M	12/01/2007	9,063.61	8,759.67	9,687.01	
FHLMC GR 55-4908	AAA+8.5000	6.792	31290KNZ8	M	04/01/2011	556,595.30	561,117.24	612,590.65	
FHLMC GR 55-5129	AAA+2.0000	0.025	31290KVV6	M	06/01/2020	220,597.19	277,858.30	251,864.64	
FHLMC GR 55-5155	AAA+8.0000	6.382	31290KWQ8	M	07/01/2016	189,451.56	190,311.00	204,351.30	
FHLMC GR 55-5187	AAA+8.0000	6.348	31290KXQ7	M	07/01/2017	434,002.24	436,011.60	468,135.07	
FHLMC GR 55-5188	AAA+8.5000	7.008	31290KXR5	M	12/01/2018	2,638,976.02	2,667,121.60	2,904,465.81	
FHLMC GR 85-0015	AAA+8.5000	10.241	31347BAQ5	M	05/01/2005	44,563.89	44,202.13	46,335.01	
FHLMC GR 85-0082	AAA+9.0000	9.136	31347BCT7	M	10/01/2005	26,445.60	26,337.07	27,660.51	
Instrument Total	111					12,842,640.22	12,826,145.39	13,995,087.57	
Instrument -FHLMC-G FHLMC GOLD									
FHLMC GOLD # C00210	AAA+8.0000	7.578	31292GGT7	M	01/01/2023	3,157,351.56	3,218,867.14	3,447,059.61	
FHLMC GOLD # G00198	AAA+8.0000	7.205	31283GGF8	M	01/01/2024	3,726,587.52	3,857,313.57	4,068,526.78	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC-G FHLMC GOLD									
FHLMC GOLD #A00850	AAA+0.2500	5.153	31295V5K2	M	10/01/2022	170,540.13	188,001.93	178,818.44	
FHLMC GOLD #A00854	AAA+0.2500	7.486	31295V5P1	M	11/01/2009	96,292.73	101,140.40	100,966.94	
FHLMC GOLD #A01179	AAA+8.0000	7.238	31295WJY5	M	12/01/2019	365,412.17	374,343.67	401,773.13	
FHLMC GOLD #A11732	AAA+5.0000	5.381	31296K4R1	M	08/01/2033	34,771,080.97	34,040,982.41	34,552,254.97	
FHLMC GOLD #A11756	AAA+5.0000	4.848	31296K5R0	M	08/01/2033	24,640,865.25	24,877,736.33	24,485,792.07	
FHLMC GOLD #A11952	AAA+5.0000	4.756	31296LEZ0	M	08/01/2033	34,599,090.75	35,113,569.67	34,381,347.14	
FHLMC GOLD #A13227	AAA+5.0000	5.172	31296MSQ3	M	09/01/2033	52,355,018.58	51,906,968.70	52,025,531.00	
FHLMC GOLD #A13315	AAA+5.0000	5.085	31296MVG1	M	09/01/2033	36,377,029.76	36,240,834.41	36,148,096.99	
FHLMC GOLD #A13562	AAA+5.0000	5.172	31296M5X3	M	09/01/2033	24,746,312.33	24,534,533.56	24,590,575.54	
FHLMC GOLD #A13802	AAA+5.0000	5.153	31296NGK7	M	09/01/2033	64,591,122.70	64,080,659.16	64,184,629.24	
FHLMC GOLD #A14276	AAA+5.5000	5.344	31296NXD4	M	10/01/2033	84,289,647.85	84,959,820.96	85,914,190.33	
FHLMC GOLD #C00290	AAA+6.5000	8.486	31292GKB1	M	01/01/2024	7,539,181.46	6,879,924.42	7,972,357.70	
FHLMC GOLD #C00425	AAA+7.5000	7.367	31292GPJ9	M	10/01/2025	3,969,232.20	4,002,386.96	4,288,080.62	
FHLMC GOLD #C00428	AAA+7.5000	7.337	31292GPM2	M	11/01/2025	2,617,896.10	2,642,760.70	2,828,191.70	
FHLMC GOLD #C00438	AAA+7.0000	7.072	31292GPX8	M	12/01/2025	3,282,286.79	3,279,583.86	3,495,318.14	
FHLMC GOLD #C00742	AAA+6.5000	7.208	31292GZF6	M	04/01/2029	3,902,107.06	3,764,891.98	4,105,979.14	
FHLMC GOLD #C00760	AAA+6.5000	7.290	31292GZZ2	M	05/01/2029	8,930,503.84	8,579,053.28	9,397,092.89	
FHLMC GOLD #C00785	AAA+6.5000	7.279	31292G2S4	M	06/01/2029	4,830,880.99	4,643,481.03	5,083,278.42	
FHLMC GOLD #C00835	AAA+6.5000	7.017	31292G4U7	M	07/01/2029	16,781,710.82	16,365,410.85	17,658,499.27	
FHLMC GOLD #C00896	AAA+7.5000	7.585	31292G7H3	M	12/01/2029	4,204,593.50	4,196,759.07	4,522,965.32	
FHLMC GOLD #C00910	AAA+7.5000	7.703	31292HAK0	M	01/01/2030	2,244,978.00	2,229,717.16	2,414,249.34	
FHLMC GOLD #C01271	AAA+6.5000	6.454	31292HMU5	M	12/01/2031	6,535,618.00	6,554,903.25	6,875,252.28	
FHLMC GOLD #C01277	AAA+7.0000	6.427	31292HMX3	M	11/01/2031	6,609,447.63	6,713,088.80	7,020,709.49	
FHLMC GOLD #C01598	AAA+5.0000	5.279	31292HX33	M	08/01/2033	34,650,755.64	34,122,516.27	34,432,686.89	
FHLMC GOLD #C01622	AAA+5.0000	5.213	31292HYT5	M	09/01/2033	39,693,891.20	39,241,547.83	39,444,084.31	
FHLMC GOLD #C01623	AAA+5.5000	5.727	31292HYU2	M	09/01/2033	29,551,565.70	29,248,259.24	30,121,122.88	
FHLMC GOLD #C01674	AAA+5.5000	5.393	31292H2F0	M	11/01/2033	59,999,998.37	60,346,583.12	61,156,398.34	
FHLMC GOLD #C19467	AAA+6.5000	6.342	31293FQU4	M	12/01/2028	5,069,430.01	5,113,321.79	5,333,581.11	
FHLMC GOLD #C22347	AAA+6.0000	6.236	31293KTC0	M	02/01/2029	6,282,542.59	6,218,814.61	6,533,907.12	
FHLMC GOLD #C23918	AAA+6.5000	6.556	31293MK76	M	03/01/2029	10,627,230.59	10,621,497.31	11,182,467.97	
FHLMC GOLD #C25795	AAA+6.5000	6.556	31293PNL5	M	04/01/2029	3,252,745.35	3,251,012.57	3,422,690.45	
FHLMC GOLD #C28188	AAA+6.5000	7.231	31293SCZ0	M	06/01/2029	2,438,771.80	2,350,806.41	2,566,189.49	
FHLMC GOLD #C29186	AAA+6.5000	7.052	31293TF36	M	07/01/2029	4,489,793.31	4,369,241.87	4,724,370.04	
FHLMC GOLD #C29188	AAA+6.5000	7.462	31293TF51	M	05/01/2029	3,334,986.14	3,176,910.31	3,509,228.05	
FHLMC GOLD #C29245	AAA+6.5000	7.457	31293THW0	M	07/01/2029	3,098,596.01	2,951,390.46	3,260,487.32	
FHLMC GOLD #C29249	AAA+6.0000	7.157	31293TH26	M	07/01/2029	3,877,748.11	3,640,141.44	4,032,896.81	
FHLMC GOLD #C29986	AAA+6.5000	7.138	31293UCX0	M	08/01/2029	3,261,511.00	3,159,050.89	3,431,914.08	
FHLMC GOLD #C30083	AAA+6.5000	7.138	31293VCU4	M	08/01/2029	4,017,389.25	3,891,183.27	4,227,284.45	
FHLMC GOLD #C30265	AAA+6.5000	7.335	31293VJJ2	M	08/01/2029	2,162,934.28	2,073,269.25	2,275,940.38	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC-G FHLMC GOLD									
FHLMC GOLD #C32961	AAA+6.5000	7.214	31293YJE7	M	11/01/2029	53,455.18	51,550.12	56,248.04	
FHLMC GOLD #C35366	AAA+7.5000	7.703	31294B6B6	M	01/01/2030	2,055,320.00	2,041,348.41	2,210,948.83	
FHLMC GOLD #C64130	AAA+6.5000	6.424	31287PST1	M	02/01/2032	10,909,570.80	10,956,449.73	11,480,104.99	
FHLMC GOLD #C70138	AAA+6.5000	4.625	31287XEK8	M	08/01/2032	34,961,646.51	35,827,523.90	36,790,024.08	
FHLMC GOLD #C80343	AAA+7.0000	7.387	31335GLY9	M	09/01/2025	3,192,264.77	3,142,027.69	3,399,453.40	
FHLMC GOLD #C80349	AAA+7.5000	7.393	31335GL60	M	10/01/2025	3,497,322.38	3,522,670.69	3,778,262.29	
FHLMC GOLD #D01338	AAA+2.0000	12.000	313933PX5	M	09/01/2013	21,629.07	21,628.87	21,877.81	
FHLMC GOLD #D06779	AAA+9.0000	6.140	313939Q86	M	12/01/2014	303,732.60	312,440.79	334,865.19	
FHLMC GOLD #D64823	AAA+7.0000	7.386	3128F4LC3	M	10/01/2025	2,879,888.51	2,834,918.92	3,066,802.87	
FHLMC GOLD #D67588	AAA+7.0000	7.015	3128F7ND2	M	01/01/2026	1,635,571.57	1,638,486.61	1,741,725.61	
FHLMC GOLD #E01200	AAA+5.5000	5.059	31294KKM6	M	09/01/2017	28,369,817.48	28,722,401.75	29,569,671.63	
FHLMC GOLD #E69095	AAA+6.5000	3.737	31280QC89	M	02/01/2013	965,608.78	970,517.55	1,026,921.72	
FHLMC GOLD #G00474	AAA+9.0000	7.110	31283GQ34	M	04/01/2025	2,890,803.28	3,038,067.73	3,172,222.98	
FHLMC GOLD #G00853	AAA+7.0000	6.477	31283G5N3	M	01/01/2028	6,315,490.79	6,424,050.21	6,725,260.88	
FHLMC GOLD #G00920	AAA+7.0000	6.392	31283HAV7	M	05/01/2028	2,321,001.44	2,348,709.77	2,466,489.56	
FHLMC GOLD #G00921	AAA+7.5000	6.644	31283HAW5	M	04/01/2028	3,061,063.00	3,084,047.70	3,293,918.06	
FHLMC GOLD #G00983	AAA+6.5000	6.552	31283HCU7	M	11/01/2028	2,638,582.65	2,637,232.74	2,776,070.40	
FHLMC GOLD #G01309	AAA+7.0000	6.410	31283HN27	M	08/01/2031	3,332,333.02	3,385,410.42	3,539,681.90	
FHLMC GOLD #G01477	AAA+6.0000	5.623	31283HUA1	M	12/01/2032	17,250,516.60	17,494,339.65	17,935,707.12	
FHLMC GOLD #G01534	AAA+6.0000	5.753	31283HV36	M	04/01/2033	22,351,799.15	22,572,777.43	23,250,565.00	
FHLMC GOLD #G10186	AAA+7.5000	6.628	31283JF30	M	09/01/2008	3,094,552.75	3,136,713.26	3,313,956.54	
FHLMC GOLD #G10703	AAA+7.5000	7.115	31283JX89	M	07/01/2012	8,162,314.38	8,247,894.52	8,738,084.03	
FHLMC GOLD #G10707	AAA+7.0000	6.891	31283JYC9	M	07/01/2012	3,737,594.12	3,753,843.96	3,990,118.44	
FHLMC GOLD #G10710	AAA+7.5000	7.046	31283JYF2	M	07/01/2012	6,898,151.93	6,989,901.00	7,381,712.39	
FHLMC GOLD #G10790	AAA+6.5000	6.350	31283J2X8	M	03/01/2013	4,800,430.50	4,824,458.77	5,104,713.79	
FHLMC GOLD #G01041	AAA+6.0000	7.162	31283HEN1	M	06/01/2029	6,937,335.53	6,510,368.44	7,214,898.33	
FHLMC GOLD #G00487	AAA+7.0000	6.427	31283GRG4	M	06/01/2026	2,646,856.57	2,695,926.58	2,818,593.45	
FHLMC GOLD 15YR #E76026	AAA+6.0000	6.113	3128GAVT0	M	04/01/2014	6,035,998.00	6,018,286.72	6,370,452.65	
FHLMC GOLD 15YR #E90954	AAA+5.5000	4.774	3128GVBX7	M	08/01/2017	9,874,910.82	10,048,421.69	10,292,553.72	
FHLMC GOLD 15YR #E94584	AAA+5.0000	4.588	3128H2CV3	M	02/01/2018	18,452,829.00	18,704,583.13	18,913,719.16	
FHLMC GOLD 15YR #E96175	AAA+4.5000	4.080	3128H32G5	M	05/01/2018	19,342,461.00	19,696,443.46	19,457,742.08	
FHLMC GOLD 15YR #E98671	AAA+4.5000	4.573	3128H6T46	M	08/01/2018	65,309,007.24	65,112,115.71	65,698,248.93	
FHLMC GOLD 15YR #E99643	AAA+4.5000	4.572	3128H7WC2	M	10/01/2018	69,139,414.09	68,931,061.87	69,551,485.00	
FHLMC GOLD 15YR #G11295	AAA+5.5000	4.712	31283KNL8	M	09/01/2017	9,796,876.30	9,983,143.52	10,211,218.86	
FHLMC GOLD 20YR #C90524	AAA+6.5000	6.351	31335HSM6	M	02/01/2022	16,199,843.50	16,281,531.77	17,096,936.83	
Instrument Total	76					1,050,580,671.48	1,049,083,574.99	1,072,588,042.74	
Instrument -FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNGL POOL #8241	AAA+9.5000	7.762	31360KEN0	M	05/01/2010	8,036,269.67	8,317,308.48	8,943,698.46	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNMA 20YR POOL # 253886	AAA+6.5000	6.383	31371J6X7	M	07/01/2021	4,404,304.50	4,414,444.90	4,647,891.90	
FNMA 20YR POOL #254296	AAA+6.5000	6.383	31371KNM9	M	04/01/2022	12,529,770.66	12,564,337.75	13,224,128.78	
FNMA 20YR POOL #254305	AAA+6.5000	6.055	31371KNW7	M	05/01/2022	17,002,272.02	17,195,305.08	17,944,481.26	
FNMA 20YR POOL #254831	AAA+5.0000	4.633	31371LA82	M	08/01/2023	29,187,778.20	29,661,710.51	29,493,860.70	
FNMA 20YR POOL #255030	AAA+5.5000	4.960	31371LHF9	M	12/01/2023	21,941,769.52	22,399,664.09	22,591,099.62	
FNMA 7YR BALLOON POOL #254188	AAA+5.5000	5.021	31371KJ93	M	01/01/2009	2,382,566.10	2,393,986.64	2,469,299.44	
FNMA 7YR BALLOON POOL #254228	AAA+5.5000	5.041	31371KLH2	M	03/01/2009	4,476,182.43	4,497,281.84	4,641,234.20	
FNMA 7YR BALLOON POOL #254256	AAA+5.5000	4.971	31371KMD0	M	04/01/2009	21,390,891.18	21,513,497.43	22,179,644.64	
FNMA 7YR BALLOON POOL #254339	AAA+5.5000	5.041	31371KPY1	M	05/01/2009	7,507,401.67	7,543,539.41	7,784,224.60	
FNMA 7YR BALLOON POOL #254366	AAA+5.5000	5.007	31371KQT1	M	05/01/2009	5,331,746.92	5,363,611.56	5,528,346.20	
FNMA DWARF POOL #253884	AAA+6.5000	5.761	31371J6V1	M	08/01/2016	8,211,986.47	8,366,293.80	8,741,796.47	
FNMA DWARF POOL #254510	AAA+5.0000	3.878	31371KVB4	M	11/01/2017	99,504,898.25	101,993,708.92	102,150,401.82	
FNMA DWARF POOL #254991	AAA+5.5000	4.644	31371LF87	M	11/01/2018	39,393,369.42	40,456,037.64	41,074,415.81	
FNMA DWARF POOL #313313	AAA+6.0000	5.514	31374GAN7	M	12/01/2011	14,199,307.69	14,349,039.65	15,040,332.69	
FNMA DWARF POOL #323980	AAA+6.0000	6.148	31374T2M0	M	04/01/2014	7,999,311.92	7,953,315.11	8,449,513.20	
FNMA DWARF POOL #420835	AAA+6.0000	6.236	31379JPU4	M	07/01/2013	4,873,623.51	4,835,147.92	5,150,494.07	
FNMA DWARF POOL #429755	AAA+6.0000	6.180	31379UMC2	M	05/01/2013	4,502,664.40	4,475,443.31	4,758,460.76	
FNMA DWARF POOL #431241	AAA+6.0000	6.236	31379WBJ5	M	07/01/2013	7,258,229.55	7,201,402.13	7,670,569.57	
FNMA DWARF POOL #433207	AAA+6.0000	6.236	31379YGQ0	M	07/01/2013	6,124,292.40	6,076,172.57	6,472,213.45	
FNMA DWARF POOL #437914	AAA+6.0000	6.236	31380EN75	M	08/01/2013	5,336,820.00	5,294,946.99	5,640,004.74	
FNMA DWARF POOL #437946	AAA+6.0000	6.178	31380EP73	M	07/01/2013	5,266,117.27	5,234,515.04	5,565,285.40	
FNMA DWARF POOL #535213	AAA+7.0000	6.025	31384VSA1	M	03/01/2015	7,563,840.30	7,726,996.99	8,102,864.77	
FNMA DWARF POOL #545299	AAA+6.5000	5.676	31385HX49	M	11/01/2016	8,299,132.23	8,453,047.97	8,834,564.58	
FNMA DWARF POOL #545305	AAA+6.0000	4.365	31385HYA4	M	11/01/2016	14,548,308.32	15,094,393.42	15,336,681.15	
FNMA DWARF POOL #555028	AAA+6.0000	4.355	31385WSR1	M	10/01/2017	43,407,864.75	45,104,769.51	45,771,857.07	
FNMA DWARF POOL #555902	AAA+6.0000	4.886	31385XRX7	M	09/01/2018	36,638,410.80	37,902,505.54	38,623,846.28	
FNMA DWARF POOL #657369	AAA+5.5000	3.152	31390VJN5	M	09/01/2017	17,348,291.00	17,890,334.96	18,082,008.05	
FNMA DWARF POOL #668818	AAA+5.0000	4.781	31391KAT4	M	11/01/2017	29,634,023.60	30,039,638.85	30,421,893.51	
FNMA DWARF POOL #672338	AAA+5.0000	4.880	31391N4X6	M	12/01/2017	20,365,061.25	20,517,172.92	20,906,500.34	
FNMA DWARF POOL #678432	AAA+5.0000	4.739	31391VVZ3	M	12/01/2017	18,802,505.25	18,952,150.81	19,302,401.19	
FNMA DWARF POOL #712352	AAA+5.0000	3.603	31401ML90	M	06/01/2018	21,732,885.15	22,342,290.76	22,305,908.89	
FNMA DWARF POOL #720692	AAA+5.0000	3.604	31401WUR8	M	06/01/2018	22,494,394.14	23,125,122.56	23,087,496.33	
FNMA POOL # 125248	AAA+7.0000	6.686	31365EBR3	M	10/01/2023	4,549,679.84	4,620,954.82	4,881,685.15	
FNMA POOL # 190605	AAA+7.5000	6.576	31368HU68	M	02/01/2009	3,482,693.09	3,528,744.68	3,730,765.32	
FNMA POOL # 266202	AAA+6.5000	6.706	31371YU33	M	01/01/2024	3,801,550.34	3,766,230.27	4,018,682.22	
FNMA POOL # 268312	AAA+6.5000	6.801	31372CAM0	M	01/01/2024	2,724,704.53	2,686,272.91	2,879,240.69	
FNMA POOL # 50965	AAA+6.5000	6.711	313615TW6	M	01/01/2024	9,690,644.25	9,598,024.67	10,240,265.29	
FNMA POOL #001171	AAA+7.7500	8.205	31360BJQ8	M	05/01/2009	127,570.53	126,910.00	137,459.58	
FNMA POOL #007	AAA+8.5000	8.604	31360AAG1	M	01/01/2010	53,232.82	53,132.50	58,909.22	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL								
FNMA POOL #124485	AAA+8.5000	7.267	31365DF26	M	09/01/2007	682,258.95	689,106.35	737,394.58	
FNMA POOL #124570	AAA+8.5000	7.180	31365DJP1	M	09/01/2007	708,921.67	717,193.02	766,212.00	
FNMA POOL #124749	AAA+8.5000	6.878	31365DQA6	M	01/01/2008	12,319.12	12,831.90	13,314.68	
FNMA POOL #141631	AAA+7.5000	6.079	31365YHG7	M	06/01/2007	22,632.94	23,198.14	24,324.31	
FNMA POOL #1464	AAA+7.7500	8.446	31360BTV6	M	06/01/2008	449,272.28	444,732.65	484,099.12	
FNMA POOL #1500	AAA+4.7500	8.300	31360BUZ5	M	03/01/2012	53,456.89	59,354.38	62,998.50	
FNMA POOL #190031	AAA+8.0000	7.101	31368HA86	M	12/01/2019	960,344.39	988,907.37	1,056,798.19	
FNMA POOL #190101	AAA+8.0000	7.216	31368HDE0	M	01/01/2023	2,123,949.82	2,182,926.50	2,337,272.27	
FNMA POOL #190700	AAA+7.5000	6.612	31368HX57	M	02/01/2009	3,738,207.68	3,787,156.95	4,004,480.22	
FNMA POOL #20249	AAA+7.7500	7.305	31360YQA5	M	03/01/2005	7,110.32	7,122.25	7,659.59	
FNMA POOL #2114	AAA+8.2500	8.931	31360CK35	M	11/01/2008	138,442.31	137,228.02	150,894.51	
FNMA POOL #22022	AAA+8.5000	9.019	313606PF6	M	06/01/2014	126,866.64	126,351.02	138,060.51	
FNMA POOL #2436	AAA+5.0000	15.014	31360CV58	M	11/01/2012	5,788.31	5,788.30	6,822.68	
FNMA POOL #2440	AAA+4.7500	8.875	31360CV90	M	08/01/2012	69,307.31	76,146.91	81,678.08	
FNMA POOL #2459	AAA+8.5000	9.084	31360CWU2	M	06/01/2015	305,591.91	302,424.97	332,555.30	
FNMA POOL #252645	AAA+6.5000	7.498	31371HTA6	M	08/01/2029	5,904,494.55	5,593,125.65	6,207,611.62	
FNMA POOL #252981	AAA+7.5000	7.054	31371H6S2	M	01/01/2030	2,517,511.75	2,547,626.65	2,703,228.59	
FNMA POOL #253481	AAA+8.0000	7.865	31371JRA4	M	09/01/2030	5,439,835.80	5,478,966.97	5,886,156.19	
FNMA POOL #254479	AAA+6.5000	4.738	31371KUC3	M	10/01/2032	13,417,620.26	13,756,610.17	14,106,167.81	
FNMA POOL #254514	AAA+5.5000	5.748	31371KVF5	M	11/01/2032	26,798,115.06	26,540,588.84	27,324,251.38	
FNMA POOL #254548	AAA+5.5000	5.694	31371KWH0	M	11/01/2032	67,436,468.27	66,882,398.70	68,760,470.92	
FNMA POOL #254981	AAA+6.0000	5.298	31371LFW4	M	11/01/2033	25,430,867.06	26,034,040.01	26,450,390.54	
FNMA POOL #255028	AAA+5.5000	5.458	31371LHD4	M	01/01/2034	35,000,000.00	35,046,087.03	35,690,666.67	
FNMA POOL #25934	AAA+8.0000	8.732	31361AY74	M	07/01/2008	150,697.16	150,201.72	163,273.85	
FNMA POOL #27070	AAA+7.5000	6.222	31361CCF6	M	10/01/2014	133,893.23	134,833.35	143,909.78	
FNMA POOL #277	AAA+8.5000	8.500	31360AJW7	M	09/01/2009	164,568.23	164,568.27	179,068.88	
FNMA POOL #28017	AAA+8.5000	8.774	31361DDW6	M	06/01/2016	8,968.11	8,891.22	9,934.19	
FNMA POOL #30349	AAA+8.5000	8.956	31361FWJ9	M	08/01/2016	25,817.16	25,450.61	28,598.27	
FNMA POOL #313945	AAA+6.5000	6.101	31374GWE3	M	01/01/2028	14,791,779.09	15,004,980.81	15,546,554.27	
FNMA POOL #323500	AAA+7.0000	7.839	31374TKM0	M	01/01/2029	3,779,995.17	3,631,118.69	4,024,006.46	
FNMA POOL #34870	AAA+8.5000	8.883	31361LW72	M	09/01/2016	13,209.39	13,061.13	14,632.36	
FNMA POOL #36082	AAA+8.2500	8.457	31361NCT2	M	07/01/2008	55,680.07	55,519.42	60,327.42	
FNMA POOL #37115	AAA+8.5000	8.966	31361PGY2	M	11/01/2016	59,647.74	58,774.07	66,073.19	
FNMA POOL #37931	AAA+7.5000	9.058	31361QEC0	M	09/01/2007	200,480.34	197,154.58	215,935.37	
FNMA POOL #40294	AAA+8.0000	8.209	31361SXX9	M	02/01/2005	31,602.57	31,559.43	34,119.92	
FNMA POOL #408220	AAA+6.0000	6.433	31378TPD1	M	01/01/2028	2,628,310.66	2,573,950.46	2,734,967.50	
FNMA POOL #433690	AAA+6.0000	6.205	31379YXT5	M	11/01/2028	5,167,570.75	5,116,363.91	5,377,270.77	
FNMA POOL #440702	AAA+6.0000	6.205	31380HRX7	M	11/01/2028	10,665,895.50	10,560,338.77	11,098,717.54	
FNMA POOL #44599	AAA+8.2500	8.381	31361XRU1	M	09/01/2010	61,071.24	60,978.66	66,536.20	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL								
FNMA POOL #481713	AAA+6.0000	6.237	31382GDS3	M	02/01/2029	14,584,754.25	14,415,576.39	15,167,706.88	
FNMA POOL #487317	AAA+6.5000	6.498	31382NK68	M	04/01/2029	4,236,736.13	4,239,532.58	4,454,236.04	
FNMA POOL #487367	AAA+6.5000	6.527	31382NMQ2	M	04/01/2029	3,099,608.32	3,097,136.09	3,258,731.88	
FNMA POOL #490228	AAA+6.5000	6.497	31382RSR5	M	03/01/2029	7,630,819.55	7,635,894.27	8,022,560.39	
FNMA POOL #490800	AAA+6.5000	7.516	31382SGH8	M	04/01/2029	4,018,094.53	3,803,260.56	4,224,370.11	
FNMA POOL #493925	AAA+6.5000	6.498	31382VVS0	M	04/01/2029	4,373,786.34	4,376,673.32	4,598,321.95	
FNMA POOL #493926	AAA+6.5000	6.516	31382VVT8	M	04/01/2029	4,466,925.33	4,465,746.79	4,696,242.39	
FNMA POOL #494126	AAA+6.5000	6.516	31382V4K7	M	04/01/2029	5,434,524.13	5,433,090.39	5,713,514.49	
FNMA POOL #494181	AAA+6.5000	6.530	31382V6S8	M	04/01/2029	4,982,654.94	4,978,054.93	5,238,447.83	
FNMA POOL #494232	AAA+6.5000	6.530	31382WA93	M	04/01/2029	5,078,900.09	5,074,210.95	5,339,633.89	
FNMA POOL #50930	AAA+7.0000	6.778	313615ST4	M	11/01/2023	5,744,956.67	5,810,716.04	6,164,185.32	
FNMA POOL #50947	AAA+7.0000	6.775	313615TC0	M	12/01/2023	5,274,207.92	5,335,715.65	5,659,084.45	
FNMA POOL #52206	AAA+8.0000	8.647	313617AF9	M	07/01/2017	67,123.43	65,648.81	73,865.09	
FNMA POOL #535041	AAA+7.0000	7.753	31384VLW0	M	12/01/2029	2,101,467.83	2,021,797.80	2,235,128.19	
FNMA POOL #535116	AAA+7.5000	7.053	31384VN99	M	01/01/2030	5,376,140.43	5,440,428.97	5,772,738.31	
FNMA POOL #535704	AAA+5.5000	5.179	31384WDH0	M	12/01/2030	19,309,209.40	19,406,602.92	19,723,263.21	
FNMA POOL #54465	AAA+8.5000	9.152	313619QS0	M	07/01/2017	65,902.31	64,503.29	72,938.26	
FNMA POOL #545998	AAA+6.0000	5.490	31385JRT7	M	11/01/2032	51,429,693.39	52,239,279.33	53,467,337.84	
FNMA POOL #558684	AAA+7.5000	7.194	31386BUH5	M	01/01/2031	2,949,844.38	2,974,906.48	3,166,333.46	
FNMA POOL #563868	AAA+7.5000	7.195	31386HMR9	M	01/01/2031	962,917.40	971,098.03	1,033,585.90	
FNMA POOL #59306	AAA+8.2500	8.931	31362E3P9	M	05/01/2008	95,306.51	94,651.24	103,261.27	
FNMA POOL #59308	AAA+8.5000	9.078	31362E3R5	M	03/01/2018	82,828.20	82,214.46	90,126.48	
FNMA POOL #593826	AAA+6.5000	6.699	31387TVT8	M	08/01/2029	7,254,050.14	7,189,312.58	7,625,868.57	
FNMA POOL #636697	AAA+6.0000	6.562	31389VKJ5	M	05/01/2032	12,897,232.90	12,525,036.26	13,408,221.26	
FNMA POOL #63780	AAA+8.2500	8.689	31362K2M3	M	05/01/2006	18,784.71	18,766.75	20,334.92	
FNMA POOL #655619	AAA+6.5000	4.666	31390TK81	M	08/01/2032	12,263,918.95	12,541,491.27	12,893,262.39	
FNMA POOL #68105	AAA+7.5000	9.970	31362QU64	M	02/01/2008	37,454.91	35,648.32	40,325.08	
FNMA POOL #683040	AAA+6.0000	4.127	31400BZD1	M	02/01/2033	11,993,704.31	12,384,618.18	12,474,531.92	
FNMA POOL #685522	AAA+6.0000	5.280	31400ESK7	M	10/01/2033	39,749,024.20	40,715,956.38	41,342,562.58	
FNMA POOL #695206	AAA+6.0000	5.236	31400RKT7	M	03/01/2033	39,127,423.22	40,038,917.31	40,696,041.62	
FNMA POOL #70189	AAA+8.2500	8.736	31362S7A7	M	03/01/2011	46,820.01	46,770.65	50,727.85	
FNMA POOL #70545	AAA+9.5000	7.181	31362TL27	M	02/01/2004	458.01	458.56	499.38	
FNMA POOL #70816	AAA+8.0000	9.558	31362TVH3	M	01/01/2019	476,099.90	469,006.73	516,195.45	
FNMA POOL #708935	AAA+5.5000	5.694	31401HSY9	M	06/01/2033	76,320,731.43	75,552,195.97	77,826,793.86	
FNMA POOL #709592	AAA+5.5000	5.124	31401JKD9	M	05/01/2033	41,491,138.00	41,796,686.85	42,309,896.46	
FNMA POOL #713975	AAA+5.5000	5.556	31401PFQ2	M	07/01/2033	39,276,741.61	39,152,022.23	40,051,802.65	
FNMA POOL #7263	AAA+8.2500	8.960	31360JB89	M	03/01/2008	95,816.56	94,944.29	103,813.89	
FNMA POOL #7265	AAA+8.5000	8.485	31360JCA3	M	02/01/2011	108,284.78	108,284.77	117,826.12	
FNMA POOL #7338	AAA+7.5000	8.911	31360JEK9	M	09/01/2010	228,110.23	223,533.06	245,175.17	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL								
FNMA POOL #734917	AAA+5.0000	5.353	31402QPA3	M	08/01/2033	24,567,289.26	24,055,471.75	24,458,374.28	
FNMA POOL #739713	AAA+6.0000	5.246	31402VYJ3	M	10/01/2033	16,146,886.92	16,559,306.80	16,794,215.62	
FNMA POOL #740242	AAA+5.5000	5.234	31402WLX4	M	09/01/2033	49,271,856.50	49,755,201.17	50,244,154.47	
FNMA POOL #747470	AAA+6.0000	5.243	31403FMT8	M	10/01/2033	28,506,195.99	29,238,638.04	29,649,009.39	
FNMA POOL #751558	AAA+6.0000	5.187	31403K5T6	M	11/01/2033	11,553,137.21	11,855,978.80	12,016,302.49	
FNMA POOL #77721	AAA+8.5000	8.888	313624LA4	M	08/01/2014	103,677.61	103,076.41	112,813.00	
FNMA POOL #7774	AAA+8.0000	8.000	31360JT72	M	08/01/2008	192,667.16	192,667.11	208,746.53	
FNMA POOL #8199	AAA+7.5000	8.017	31360KDC5	M	06/01/2007	563,360.91	559,582.16	606,790.41	
FNMA POOL #8245	AAA+8.0000	8.278	31360KES9	M	12/01/2008	273,005.66	271,763.90	297,700.85	
FNMA POOL #82574	AAA+7.0000	8.763	313629XB8	M	09/01/2010	147.42	138.64	158.05	
FNMA POOL #8307	AAA+8.0000	8.472	31360KGQ1	M	05/01/2008	1,239,374.58	1,230,673.41	1,351,484.28	
FNMA POOL #85	AAA+8.5000	8.630	31360ACW4	M	03/01/2011	95,534.61	95,330.08	105,760.00	
FNMA POOL #93146	AAA+8.5000	9.247	31363MP76	M	02/01/2005	10,073.59	10,026.86	10,957.28	
FNMA POOL #9808	AAA+8.0000	8.691	31360L3R1	M	10/01/2004	35,646.03	35,620.53	38,586.01	
Instrument Total	132					1,396,725,984.82	1,411,740,927.87	1,447,876,407.10	

	Instrument -GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION								
GNMA POOL # 377622	AAA+7.0000	7.077	36204RPF9	M	10/15/2025	4,875,976.05	4,871,571.14	5,258,317.59	
GNMA POOL # 410297	AAA+7.5000	7.320	36206FX23	M	11/15/2025	1,574,858.92	1,594,496.66	1,708,060.49	
GNMA POOL # 414637	AAA+7.0000	7.077	36206LS26	M	10/15/2025	1,673,463.73	1,671,946.75	1,804,685.60	
GNMA POOL #05139	AAA+7.2500	8.610	362030V88	M	02/01/2005	8,506.59	8,483.95	8,557.99	
GNMA POOL #103868	AAA+8.0000	9.149	36214EJM8	M	04/01/2008	36,335.98	35,665.05	36,578.23	
GNMA POOL #103871	AAA+9.0000	9.308	36214EJQ9	M	10/01/2009	23,678.83	23,572.10	23,856.43	
GNMA POOL #196063	AAA+8.5000	9.553	36217KWY0	M	03/01/2017	56,123.86	54,272.92	62,030.52	
GNMA POOL #221981	AAA+9.0000	9.724	36218GRA6	M	10/01/2017	1,239,797.64	1,215,248.06	1,383,539.78	
GNMA POOL #327203	AAA+6.5000	7.731	36224FNU0	M	02/01/2024	455,641.45	426,722.26	488,031.48	
GNMA POOL #337519	AAA+6.5000	7.877	36224S4C3	M	09/01/2023	2,247,939.00	2,089,767.71	2,407,737.50	
GNMA POOL #345139	AAA+6.5000	8.181	36203CLU4	M	12/01/2023	1,991,039.18	1,820,209.40	2,132,575.53	
GNMA POOL #345605	AAA+6.5000	7.738	36203C3N0	M	03/01/2024	3,009,332.06	2,816,919.93	3,221,841.06	
GNMA POOL #345921	AAA+6.5000	8.179	36203DG61	M	01/01/2024	4,305,182.26	3,936,229.84	4,611,223.33	
GNMA POOL #345990	AAA+6.5000	7.866	36203DKB5	M	12/01/2023	3,148,214.62	2,928,347.10	3,372,010.71	
GNMA POOL #346013	AAA+6.5000	8.512	36203DK25	M	01/01/2024	5,644,137.31	5,071,450.07	6,045,360.23	
GNMA POOL #346691	AAA+7.5000	8.520	36203EC48	M	08/15/2023	1,044,963.34	996,306.77	1,136,721.57	
GNMA POOL #346927	AAA+6.5000	7.872	36203ELG1	M	12/01/2023	2,910,094.37	2,707,663.78	3,116,963.28	
GNMA POOL #347041	AAA+6.5000	8.392	36203EP28	M	01/01/2024	1,639,588.18	1,481,940.50	1,756,141.04	
GNMA POOL #351410	AAA+6.5000	8.149	36203KKX1	M	01/01/2024	7,093,459.66	6,500,594.05	7,597,710.07	
GNMA POOL #352113	AAA+7.5000	8.520	36203LDS8	M	08/15/2023	1,535,745.12	1,464,290.78	1,670,598.89	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION									
GNMA POOL #354587	AAA+7.5000	8.524	36203N2U1	M	05/15/2023	625,652.99	596,361.06	680,591.58	
GNMA POOL #354610	AAA+7.5000	8.518	36203N3T3	M	07/15/2023	869,790.77	829,183.77	946,167.10	
GNMA POOL #354687	AAA+6.5000	7.736	36203N6Y9	M	11/01/2023	1,469,527.46	1,376,274.48	1,573,991.28	
GNMA POOL #354693	AAA+7.0000	8.109	36203N7E2	M	11/01/2023	2,742,194.74	2,596,707.67	2,964,623.31	
GNMA POOL #354733	AAA+6.5000	8.510	36203PBA0	M	01/01/2024	2,597,517.88	2,334,255.59	2,782,166.77	
GNMA POOL #354739	AAA+6.5000	8.507	36203PBG7	M	01/01/2024	9,108,496.60	8,186,687.68	9,755,989.27	
GNMA POOL #354798	AAA+7.0000	7.452	36203PDB6	M	04/01/2024	7,135,065.64	6,991,177.37	7,719,594.01	
GNMA POOL #354809	AAA+6.5000	7.842	36203PDN0	M	04/01/2024	4,248,434.74	3,952,767.20	4,548,445.04	
GNMA POOL #366657	AAA+6.5000	8.183	36204DJA8	M	12/01/2023	5,217,451.19	4,770,074.14	5,588,342.40	
GNMA POOL #366685	AAA+6.5000	8.415	36204DJ67	M	01/01/2024	1,143,791.68	1,033,010.02	1,225,100.03	
GNMA POOL #366737	AAA+6.5000	8.208	36204DLS6	M	04/01/2024	8,162,714.77	7,448,731.97	8,739,138.49	
GNMA POOL #366792	AAA+6.5000	8.127	36204DNH8	M	05/01/2024	3,552,059.64	3,254,894.01	3,802,894.26	
GNMA POOL #371713	AAA+6.5000	7.729	36204J3W4	M	04/01/2024	2,448,858.70	2,292,845.33	2,621,788.94	
GNMA POOL #376371	AAA+7.0000	7.241	36204QCG3	M	01/01/2024	9,256,660.39	9,169,173.49	10,007,498.98	
GNMA POOL #376506	AAA+6.5000	7.789	36204QGP9	M	05/01/2024	3,556,878.80	3,318,836.24	3,808,053.73	
GNMA POOL #376507	AAA+6.5000	8.171	36204QQG7	M	05/01/2024	1,342,139.72	1,226,968.91	1,436,917.16	
GNMA POOL #379194	AAA+6.5000	8.177	36204TGB4	M	01/01/2024	3,150,621.19	2,881,359.50	3,373,107.55	
GNMA POOL #385849	AAA+7.5000	8.467	36205BTE2	M	08/15/2024	697,368.09	665,934.05	758,534.25	
GNMA POOL #412373	AAA+7.0000	6.954	36206JCJ1	M	11/15/2027	1,538,087.50	1,546,660.14	1,655,033.42	
GNMA POOL #412383	AAA+7.0000	6.930	36206JCU6	M	12/15/2027	3,153,745.01	3,193,701.49	3,393,534.76	
GNMA POOL #412389	AAA+7.0000	6.798	36206JC28	M	12/15/2027	3,190,073.62	3,229,836.34	3,432,625.55	
GNMA POOL #413442	AAA+7.5000	7.495	36206KHT1	M	10/15/2025	3,492,874.82	3,505,685.05	3,788,302.17	
GNMA POOL #413451	AAA+7.5000	7.349	36206KH46	M	10/15/2025	3,131,050.69	3,164,844.82	3,395,874.96	
GNMA POOL #414636	AAA+7.5000	7.495	36206LSZ3	M	10/15/2025	1,085,907.85	1,089,890.42	1,177,753.94	
GNMA POOL #414675	AAA+7.5000	7.349	36206LTS2	M	10/15/2025	1,365,543.66	1,380,282.28	1,481,041.35	
GNMA POOL #416782	AAA+7.5000	7.265	36206N6T7	M	11/15/2025	3,184,135.54	3,231,593.08	3,453,449.73	
GNMA POOL #461111	AAA+7.0000	6.798	36208UGU5	M	12/15/2027	2,711,096.12	2,744,540.75	2,917,229.80	
GNMA POOL #462363	AAA+7.0000	6.954	36208VTU9	M	11/15/2027	1,360,105.18	1,367,686.35	1,463,518.52	
GNMA POOL #462495	AAA+7.0000	6.748	36208VXY6	M	01/15/2028	7,418,553.80	7,512,353.70	7,957,981.58	
GNMA POOL #462599	AAA+6.5000	6.252	36208V3G8	M	03/15/2028	5,524,785.00	5,598,815.53	5,864,706.61	
GNMA POOL #477482	AAA+6.5000	6.269	36209PM79	M	10/15/2028	4,532,919.10	4,591,800.74	4,811,814.51	
GNMA POOL #64334	AAA+8.0000	8.793	362097PT8	M	01/01/2009	115,571.05	113,927.87	126,876.98	
GNMA POOL #780047	AAA+9.0000	7.682	36225ABQ2	M	12/15/2017	1,935,384.00	2,025,449.67	2,159,772.42	
GNMA POOL #780109	AAA+2.5000	7.692	36225ADN7	M	11/15/2015	3,307,106.58	3,691,135.73	3,837,489.32	
GNMA POOL #780141	AAA+0.0000	8.000	36225AEN6	M	12/15/2020	2,357,666.03	2,480,773.26	2,649,977.33	
GNMA POOL #780158	AAA+8.0000	7.427	36225AE71	M	11/15/2017	10,078,466.66	10,360,784.52	11,153,503.11	
GNMA POOL #780421	AAA+7.5000	6.870	36225APE4	M	08/15/2026	1,284,294.73	1,322,331.17	1,386,242.05	
GNMA POOL #780465	AAA+7.0000	6.943	36225AQS2	M	11/15/2026	5,996,695.05	6,034,262.26	6,452,643.77	
GNMA POOL #780498	AAA+7.5000	6.888	36225ART9	M	01/15/2027	1,066,129.04	1,098,173.84	1,150,758.37	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION									
GNMA POOL #780587	AAA+7.0000	6.947	36225AUL2	M	06/15/2027	1,486,950.89	1,495,979.24	1,600,008.72	
GNMA POOL# 423911	AAA+8.0000	7.559	36206W3U7	M	05/15/2026	1,659,718.89	1,703,106.32	1,820,855.47	
GNMA POOL# 442138	AAA+8.0000	7.569	36207UEK0	M	11/15/2026	1,062,661.88	1,089,267.33	1,165,832.18	
GNMA POOL# 447754	AAA+7.5000	6.843	36208DMB8	M	07/15/2027	1,091,957.53	1,121,448.80	1,178,637.12	
GNMA POOL# 455273	AAA+7.5000	6.828	36208MXA8	M	08/15/2027	742,381.21	763,053.48	801,311.43	
GNMA POOL# 455322	AAA+7.5000	6.859	36208MYT6	M	10/15/2027	1,263,837.54	1,297,727.20	1,364,160.97	
GNMA POOL# 462481	AAA+7.0000	6.622	36208VXJ9	M	01/15/2028	6,067,986.38	6,183,632.98	6,529,355.62	
GNMA POOL# 462738	AAA+7.0000	6.754	36208WBF9	M	05/15/2028	2,533,746.32	2,569,303.11	2,717,983.47	
GNMA POOL# 464819	AAA+6.5000	6.418	36208YK81	M	09/15/2028	3,926,739.73	3,952,271.81	4,168,338.94	
GNMA POOL# 464837	AAA+7.0000	6.764	36208YLS6	M	09/15/2028	1,984,925.65	2,012,102.40	2,129,256.21	
GNMA POOL# 475562	AAA+6.5000	6.418	36209MJF2	M	09/15/2028	6,699,025.65	6,742,498.79	7,111,194.38	
GNMA POOL# 780137	AAA+9.5000	7.912	36225AEJ5	M	05/15/2015	5,423,641.60	5,739,737.72	6,098,704.19	
GNMA POOL# 780220	AAA+7.5000	6.794	36225AG53	M	08/15/2025	2,417,957.07	2,489,751.48	2,609,894.51	
GNMA POOL# 780545	AAA+7.5000	6.822	36225ATA8	M	04/15/2027	4,236,530.67	4,361,145.71	4,572,826.47	
GNMA POOL# 780601	AAA+7.0000	6.604	36225AU24	M	07/15/2027	3,160,899.34	3,225,005.64	3,401,233.05	
GNMA POOL# 780798	AAA+7.5000	6.925	36225A3F5	M	12/15/2027	7,171,646.41	7,355,670.86	7,740,931.70	
Instrument Total	75					230,600,101.22	226,027,173.18	248,896,140.15	
Instrument -GNMA II GNMA II									
GNMA POOL #2699	AAA+6.0000	7.703	36202C7L1	M	01/20/2029	15,105,418.09	13,635,687.30	15,798,605.73	
GNMA POOL #3415	AAA+5.5000	5.257	36202DYL9	M	07/20/2033	34,761,267.63	35,113,638.20	35,555,330.87	
GNMA POOL #3458	AAA+5.0000	5.024	36202DZX2	M	10/20/2033	44,777,886.75	44,736,712.44	44,604,447.07	
Instrument Total	3					94,644,572.47	93,486,037.94	95,958,383.67	
Instrument -MTN MEDIUM TERM NOTES									
R.R. DONNELLEY & SONS, CO.	A1	6.7000	6.558	25786TBE2	S	07/05/2005	5,000,000.00	5,009,376.37	5,384,505.56
Instrument Total	1					5,000,000.00	5,009,376.37	5,384,505.56	
Instrument -PAC1 PLANNED AMORTIZATION CLASS I									
FHLMC 1682 PH PAC I	AAA+6.2500	8.605	3133T3M39	M	03/15/2023	6,537,686.00	6,315,298.72	6,658,556.92	
FHLMC 1766 BC PAC I	AAA+6.1500	8.576	3133T5XL2	M	04/15/2022	4,271,343.75	4,132,615.32	4,334,794.56	
FHR 2195 LG	AAA+6.5000	4.388	3133TMBF2	M	10/15/2028	23,066,309.29	23,802,020.91	23,825,575.31	
FHR 2544 QB	AAA+5.0000	4.552	31393FQK5	M	09/15/2015	35,000,000.00	35,702,124.60	36,195,833.33	
Instrument Total	4					68,875,339.04	69,952,059.55	71,014,760.12	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - SEQ SEQUENTIAL								
FHR 2413 A	AAA+6.5000	6.146		31339NFW1	M	11/15/2029	239,367.20	241,948.18	241,142.50
FHR 2430 K	AAA+6.0000	5.879		31339NWF9	M	07/15/2030	6,644,838.30	6,691,980.03	6,860,795.54
FNR 2001-81 AB	AAA+6.0000	5.706		31392BQU3	M	02/25/2028	2,680,760.03	2,702,264.26	2,783,808.45
FNR 2002-15 D	AAA+6.0000	5.918		31392CME1	M	10/25/2029	5,726,597.40	5,745,793.47	5,798,179.87
Instrument Total	4						15,291,562.93	15,381,985.94	15,683,926.36
Instrument -SUP SUPRANATIONALS									
ASIAN DEVELOPMENT BANK	AAA 7.5000	7.342		045167BE2	S	05/31/2005	25,000,000.00	25,051,611.58	27,195,458.33
DEUTSCHE AUSGLEICHSBANK	AAA 7.0000	7.113		251516AF7	S	06/23/2005	25,000,000.00	24,960,734.99	26,963,388.89
INTL FINANCE CORPORATION	AAA 7.1250	7.149		45950VAG1	S	04/06/2005	8,000,000.00	7,997,368.68	8,724,183.34
Instrument Total	3						58,000,000.00	58,009,715.25	62,883,030.56
Instrument -TBD TREASURY BONDS									
US TREASURY N/B	AAA+6.0000	5.153		9128275N8	S	08/15/2009	15,750,000.00	16,392,816.88	18,197,597.94
Instrument Total	1						15,750,000.00	16,392,816.88	18,197,597.94
Instrument -TIPS TREASURY INFLATION PROTECTED SECURITIES									
TSY INFL IX N/B	AAA+3.6250	3.541		912810FD5	M	04/15/2028	21,732,598.63	21,760,929.65	27,126,929.70
TSY INFL IX N/B	AAA+3.6250	1.440		9128273T7	M	01/15/2008	30,483,344.89	31,684,447.20	34,220,486.76
TSY INFL IX N/B	AAA+4.2500	-1.037		9128275W8	M	01/15/2010	39,586,320.00	45,878,057.20	46,793,228.92
TSY INFL IX N/B	AAA+3.0000	1.814		912828AF7	M	07/15/2012	19,550,240.00	20,538,007.26	21,587,897.53
TSY INFL IX N/B	AAA+3.8750	-1.419		9128274Y5	M	01/15/2009	21,772,137.00	24,629,806.25	24,973,420.92
Instrument Total	5						133,124,640.52	144,491,247.56	154,701,963.83
Instrument -TS0 TREASURY ZERO STRIPS									
U S TREASURY PRINCIPAL	AAA+0.0000	6.389		912803AG8		08/15/2005	25,000,000.00	22,576,295.49	24,358,250.00
U S TREASURY PRINCIPAL	AAA+0.0000	6.388		912803AD5		05/15/2005	89,400,000.00	82,015,620.54	87,740,736.00
Instrument Total	2						114,400,000.00	104,591,916.03	112,098,986.00
Instrument -TSY U S TREASURIES									
US TREASURY N/B	AAA+8.7500	6.373		912810EG9	S	08/15/2020	92,110,000.00	114,100,496.35	134,808,536.61

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - TSY U S TREASURIES								
US TREASURY N/B	AAA+7.2500	5.940	912810EM6	S	08/15/2022	43,345,000.00	49,656,274.13	55,906,576.52	
US TREASURY N/B	AAA+8.8750	6.480	912810EC8	S	02/15/2019	63,000,000.00	77,284,617.08	92,210,732.34	
US TREASURY N/B	AAA+8.0000	6.857	912810EL8	S	11/15/2021	36,700,000.00	40,975,975.76	49,958,229.90	
US TREASURY N/B	AAA+6.7500	3.065	9128276D9	S	05/15/2005	38,650,000.00	40,543,693.45	41,772,752.24	
US TREASURY N/B	AAA+5.7500	3.773	9128276J6	S	08/15/2010	34,225,000.00	38,153,227.56	39,120,158.97	
US TREASURY N/B	AAA+5.7500	1.938	9128276N7	S	11/15/2005	57,000,000.00	60,971,780.72	61,622,383.68	
US TREASURY N/B	AAA+5.0000	4.033	9128277B2	S	08/15/2011	32,000,000.00	34,011,740.30	34,852,987.83	
US TREASURY N/B	AAA+5.0000	3.893	9128276T4	S	02/15/2011	21,000,000.00	22,432,318.36	22,950,393.26	
US TREASURY N/B	AAA+5.6250	3.233	9128274F6	S	05/15/2008	6,500,000.00	7,128,820.12	7,247,259.82	
US TREASURY N/B	AAA+3.0000	2.767	912828AN0	S	11/15/2007	3,100,000.00	3,126,272.77	3,138,389.24	
US TREASURY N/B	AAA+2.0000	2.010	912828AY6	S	05/15/2006	40,700,000.00	40,687,108.89	40,807,546.40	
US TREASURY N/B	AAA+3.2500	2.814	912828AH3	S	08/15/2007	24,600,000.00	24,965,855.44	25,392,755.05	
US TREASURY N/B	AAA+4.3750	2.758	912828AC4	S	05/15/2007	21,000,000.00	22,085,472.43	22,354,479.81	
US TREASURY N/B	AAA+2.6250	3.092	912828AZ3	S	05/15/2008	25,200,000.00	24,721,795.60	24,907,665.46	
US TREASURY N/B	AAA+3.1250	3.333	912828BK5	S	09/15/2008	60,200,000.00	59,657,020.67	60,717,839.08	
US TREASURY N/B	AAA+2.3750	2.470	912828BF6	S	08/15/2006	55,000,000.00	54,866,566.35	55,789,843.34	
US TREASURY N/B	AAA+2.6250	2.632	912828BP4	S	11/15/2006	25,000,000.00	24,995,170.03	25,305,485.58	
US TREASURY N/B	AAA+1.5000	1.325	912828AV2	S	02/28/2005	12,200,000.00	12,224,510.94	12,289,897.91	
US TREASURY N/B	AAA+3.2500	3.287	912828BG4	S	08/15/2008	65,000,000.00	64,894,192.04	66,197,027.99	
US TREASURY N/B	AAA+1.5000	1.855	912828BE9	S	07/31/2005	62,000,000.00	61,657,847.47	62,340,824.79	
US TREASURY N/B	AAA+2.0000	2.030	912828BJ8	S	08/31/2005	70,000,000.00	69,965,478.23	70,921,776.92	
US TREASURY N/B	AAA+3.8750	4.407	912828AU4	S	02/15/2013	8,700,000.00	8,355,266.30	8,643,506.98	
US TREASURY N/B	AAA+8.7500	6.333	912810DY1	S	05/15/2017	31,774,000.00	38,556,606.45	44,889,928.37	
US TREASURY N/B (04 CALL)	AAA+0.3750	7.767	912810CK2	S	11/15/2009	111,230,000.00	113,656,802.43	121,422,704.67	
US TREASURY N/B (08 CALL)	AAA+2.0000	6.557	912810DF2	S	08/15/2013	70,000,000.00	85,032,497.50	99,868,026.08	
Instrument Total	26					1,110,234,000.00	1,194,707,407.37	1,285,437,708.84	
Instrument -VADM VERY ACCURATELY DEFINED MATURITY									
FNR 2001-20 VB	AAA+6.0000	6.692	31359SXA3	M	09/25/2017	37,000,000.00	35,272,773.98	38,393,420.00	
Instrument Total	1					37,000,000.00	35,272,773.98	38,393,420.00	
Portfolio Total	721					8,276,823,132.90	8,242,174,486.06	8,685,848,499.73	
Group Total	721					8,276,823,132.90 /	0.00	8,242,174,486.06	8,685,848,499.73

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		0.0000	0.000	IF-HUFF		00/00/0000	2,613,469.75	261,346,975.86	
HUFF - LIQUIDITY		0.0000	0.000	IL-HUFF		00/00/0000	172,293.58	17,229,358.35	
Instrument Total	2						2,785,763.34	278,576,334.21	
				Instrument -INTF INTERNATIONAL FUNDS					
SECURITY LENDING INCOME - EXT.		0.0000	0.000	SL-EXFI		00/00/0000	0.00	0.00	
Instrument Total	1						0.00	0.00	
Portfolio Total	3						2,785,763.34	278,576,334.21	298,682,419.43

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - PIMCO PACIFIC INVESTMENT C					
				Instrument - EXFI EXTERNAL MANAGED FI					
PIMCO - FIXED INCOME		0.0000	0.000	IF-PIMCO		00/00/0000	1,612,801.38	161,280,138.87	
PIMCO - LIQUIDITY		0.0000	0.000	IL-PIMCO		00/00/0000	207,232.88	20,723,288.76	
Instrument Total	2						1,820,034.27	182,003,427.63	
Portfolio Total	2						1,820,034.27	182,003,427.63	199,422,443.81

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

				Group -		FIXED INCOME - EXTERNALLY MANAGED			
				Portfolio -		OAKTREE OAKTREE CAPITAL MANA			
				Instrument -		EXFI EXTERNAL MANAGED FI			
OAKTREE - FIXED INCOME		0.0000	0.000	IF-OAKTREE		00/00/0000	1,285,136.72	128,513,672.75	
OAKTREE - FIXED INCOME/EQUITY		0.0000	0.000	IE-OAKTREE		00/00/0000	3,296.81	329,681.85	
OAKTREE - LIQUIDITY		0.0000	0.000	IL-OAKTREE		00/00/0000	103,972.64	10,397,264.70	
Instrument Total	3						1,392,406.19	139,240,619.30	
Portfolio Total	3						1,392,406.19	139,240,619.30	147,668,505.55

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

				Group -		FIXED INCOME - EXTERNALLY MANAGED			
				Portfolio -		SALOMON SALOMON BROS. ASSET			
				Instrument -		EXFI EXTERNAL MANAGED FI			
SALOMON - FIXED INCOME		0.0000	0.000	IF-SALOMON		00/00/0000	1,464,228.73	146,422,873.10	
SALOMON - LIQUIDITY		0.0000	0.000	IL-SALOMON		00/00/0000	51,894.63	5,189,463.51	
Instrument Total	2						1,516,123.36	151,612,336.61	
Portfolio Total	2						1,516,123.36	151,612,336.61	175,804,856.32

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - FIDELITY FIDELITY INVESTMENTS					
				Instrument - EXFI EXTERNAL MANAGED FI					
FIDELITY - FIXED INCOME	0.0000	0.000		IF-FIDELIT		00/00/0000	1,441,311.74	144,131,174.40	
FIDELITY - LIQUIDITY	0.0000	0.000		IL-FIDELIT		00/00/0000	185,399.27	18,539,927.16	
FIDELITY-EQUITY	0.0000	0.000		IE-FIDELIT		00/00/0000	470.01	47,001.05	
Instrument Total	3						1,627,181.02	162,718,102.61	
Portfolio Total	3						1,627,181.02	162,718,102.61	181,620,327.94
Group Total	13					9,141,508.20 /	0.00	914,150,820.36	1,003,198,553.05

Monthly Market Portfolio

Portfolio ID		Par/Shares	Book Value	Market Value

Group - COMMON STOCK - INTERNALLY MANAGED				
LCA	LARGE-CAP CORE ANALY	150,239,542.70	4,455,412,106.35	5,679,828,458.19
LC1	LARGE-CAP CORE (F)	30,794,891.32	868,519,173.40	1,055,959,324.11
RMG	MID-CAP GROWTH (F)	70,002,298.99	1,653,346,517.90	1,890,431,743.38
RMV	MID-CAP VALUE (Q)	110,095,504.19	2,564,694,107.14	2,797,498,590.61
LCP	LARGE-CAP PASSIVE (Q)	175,927,269.64	5,220,831,238.69	6,688,016,232.14
QN1	QUANTITATIVE 1000 (Q)	57,943,852.75	1,606,122,277.20	1,994,193,656.13
QN2	QUANTITATIVE 2000 (Q)	65,256,116.55	948,880,569.12	1,065,820,264.75
6TR	S&P600 TRANSITION	19,125.28	0.00	0.96
Group Total		0.00 /	660,278,601.44	17,317,805,989.80
Group - COMMON STOCK - EXTERNALLY MANAGED				
5BA	BARCLAYS - 1000	21,720,848.02	531,003,654.03	619,747,044.56
5GS	GOLDMAN SACHS - 1000	20,232,326.53	560,446,833.80	661,595,045.73
5IN	INTECH - 1000	8,176,653.67	220,097,784.91	266,323,461.93
5JL	JACOBS LEVY - 1000	41,770,732.07	938,918,775.62	1,066,534,291.30
6CH	CHARTWELL - 2000 VAL	4,576,025.50	52,119,487.98	59,528,099.04
6DG	DAVID J. GREENE - 20	8,124,140.32	56,538,636.70	66,443,877.42
6BB	DAVID L BABSON - 200	1,393,585.00	15,365,171.61	17,319,442.03
6EA	EAGLE ASSET - 2000 C	4,038,423.77	52,337,193.32	58,941,402.12
6FT	FULLER & THALER - 20	6,205,750.59	36,453,578.99	53,561,967.80
6FC	FULLER THALER - 2000	6,151,403.93	51,469,280.31	61,987,722.66
6JL	JACOBS LEVY - 2000 V	5,912,154.92	82,241,004.60	99,148,313.75
6LC	LORD, ABBETT - 2000	5,650,125.82	54,548,197.12	62,602,778.06
6LA	LORD, ABBETT - 2000	9,046,540.66	91,952,895.77	122,256,575.23
6MA	M.A. WEATHERBIE - 20	6,645,929.02	69,763,482.26	92,604,606.81
6NC	NEXT CENTURY - 2000	1,971,927.17	33,639,957.34	49,939,084.21
6WE	WESTCAP INVESTORS -	1,035,089.61	10,318,809.04	11,879,405.06
6CO	COMPLETION FUND	3,352,854.52	34,166,631.67	35,897,932.99
Group Total		0.00 /	156,004,511.21	2,891,381,375.07
Group Total - COMMON STOCK		0.00 /	816,283,112.66	20,209,187,364.87
				24,578,059,320.97

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
3M COMPANY	1.552	MMM		88579Y101Q		85.0300	577,400.00	26,956,907.28	49,096,322.00
ABBOTT LABORATORIES	2.103	ABT		002824100Q		46.6000	1,057,300.00	34,423,234.49	49,270,180.00
AFLAC INC	0.884	AFL		001055102		36.1800	369,500.00	9,293,302.95	13,368,509.99
AIR PROD. & CHEM.	1.741	APD		009158106Q		52.8300	160,000.00	5,852,124.65	8,452,800.00
ALCOA INC.	1.578	AA		013817101Q		38.0000	704,100.00	18,148,898.03	26,755,799.99
ALLSTATE CORP	2.138	ALL		020002101Q		43.0200	644,100.00	20,894,038.73	27,709,182.00
ALLTEL CORP	3.177	AT		020039103Q		46.5800	169,600.00	9,398,596.28	7,899,968.00
ALTRIA GROUP INC	4.998	MO		02209S103Q		54.4200	1,623,400.00	53,371,370.79	88,345,428.00
AMERICAN ELECTRIC POWER	4.588	AEP		025537101Q		30.5100	265,700.00	8,478,231.76	8,106,507.00
AMERICAN EXPRESS CO.	0.829	AXP		025816109Q		48.2300	826,400.00	27,119,590.78	39,857,272.00
AMERICAN INTL GROUP	0.392	AIG		026874107Q		66.2800	1,712,300.00	73,526,115.61	113,491,244.00
AMGEN INC	0.000	AMGN		031162100		61.8000	928,200.00	32,386,673.18	57,362,760.00
ANADARKO PETROLEUM CORP	1.097	APC		032511107Q		51.0100	360,300.00	15,684,240.73	18,378,903.00
ANALOG DEVICES	0.087	ADI		032654105		45.6500	257,100.00	9,791,993.61	11,736,615.00
ANHEUSER-BUSCH	1.670	BUD		035229103Q		52.6800	436,400.00	12,890,369.24	22,989,552.01
ANTHEM INC	0.000	ATH		03674B104		75.0000	193,500.00	14,131,841.10	14,512,499.99
APACHE CORP.	0.295	APA		037411105		81.1000	32,700.00	1,493,530.00	2,651,970.00
APOLLO GROUP INC	0.000	APOL		037604105		68.0000	92,700.00	1,987,755.92	6,303,600.00
APPLIED MATERIALS INC.	0.000	AMAT		038222105		22.4500	1,031,600.00	19,109,323.44	23,159,420.00
AT&T CORPORATION	4.679	T		001957505Q		20.3000	213,700.00	7,534,894.51	4,338,110.00
AT&T WIRELESS SERVICES INC	0.000	AWE		00209A106		7.9900	2,215,900.00	31,958,085.12	17,705,041.00
AUTOMATIC DATA PROC.	1.413	ADP		053015103Q		39.6100	430,400.00	15,045,811.58	17,048,144.00
AVON PRODUCTS	1.244	AVP		054303102Q		67.4900	127,700.00	4,388,903.81	8,618,473.00
BAKER HUGHES CORP	1.430	BHI		057224107Q		32.1600	84,600.00	2,430,493.87	2,720,736.00
BANK OF AMERICA CORP.	3.978	BAC		060505104Q		80.4300	1,136,300.00	63,773,311.97	91,392,609.00
BANK OF NEW YORK CO, INC	2.294	BK		064057102Q		33.1200	612,600.00	18,757,537.67	20,289,312.00
BANK ONE CORPORATION	2.193	ONE		06423A103Q		45.5900	822,300.00	32,729,706.24	37,488,657.00
BAXTER INTL	1.906	BAX		071813109Q		30.5200	526,200.00	13,827,320.25	16,059,624.00
BB&T CORPORATION	3.312	BBT		054937107		38.6400	250,700.00	8,010,346.33	9,687,048.00
BECTON DICKINSON & COMPANY	1.458	BDX		075887109Q		41.1400	46,600.00	1,311,798.17	1,917,124.00
BED BATH & BEYOND INC	0.000	BBBY		075896100		43.3500	212,500.00	4,803,586.60	9,211,875.00
BELLSOUTH	3.533	BLS		079860102Q		28.3000	1,124,200.00	36,350,936.24	31,814,860.00
BEST BUY COMPANY INC	0.765	BBY		086516101		52.2400	293,600.00	13,416,119.80	15,337,664.00
BOEING CO	1.613	BA		097023105Q		42.1400	309,500.00	10,940,852.62	13,042,330.00
BOSTON SCIENTIFIC CORP.	0.000	BSX		101137107		36.7600	463,600.00	6,172,366.19	17,041,936.01
BRISTOL-MYERS SQUIBB	3.916	BMY		110122108Q		28.6000	1,190,800.00	40,010,789.89	34,056,880.00
BURLINGTON NORTHERN SANTA FE	1.854	BNI		12189T104Q		32.3500	336,600.00	9,614,444.41	10,889,010.00
BURLINGTON RESOURCES	1.083	BR		122014103Q		55.3800	34,400.00	1,323,032.81	1,905,072.00
CAMPBELL SOUP CO.	2.350	CPB		134429109Q		26.8000	153,300.00	4,079,722.67	4,108,440.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
CAPITAL ONE FINANCIAL CORP.	0.174	COF	14040H105	61.2900	154,500.00	7,145,550.12	9,469,305.00		
CARDINAL HEALTH INC.	0.196	CAH	14149Y108Q	61.1600	318,600.00	14,392,891.18	19,485,575.99		
CATERPILLAR INC.	1.782	CAT	149123101Q	83.0200	166,400.00	7,614,148.69	13,814,528.01		
CENDANT CORP.	0.000	CD	151313103	22.2700	733,200.00	13,066,306.12	16,328,364.00		
CHEVRONTXACO CORP	3.380	CVX	166764100Q	86.3900	912,700.00	66,113,948.41	78,848,153.00		
CHUBB CORP	2.114	CB	171232101Q	68.1000	217,800.00	11,909,078.43	14,832,180.00		
CISCO SYSTEMS	0.000	CSCO	17275R102	24.2900	5,052,100.00	106,045,496.82	122,715,509.00		
CITIGROUP INC.	2.884	C	172967101Q	48.5400	3,705,600.00	90,589,567.05	179,869,824.01		
CLEAR CHANNEL COMMUNICATIONS	0.854	CCU	184502102	46.8300	574,700.00	29,871,302.68	26,913,200.99		
COCA COLA CO.	1.734	KO	191216100Q	50.7500	1,542,600.00	71,292,790.83	78,286,950.00		
COLGATE PALMOLIVE	1.918	CL	194162103Q	50.0500	387,300.00	15,390,540.09	19,384,364.99		
COMCAST CORP - CL A	0.000	CMCSA	20030N101	32.8700	1,789,400.00	54,696,599.49	58,817,577.99		
COMPUTER ASSOCIATE INTL. INC.	0.292	CA	204912109S	27.3400	533,600.00	13,224,359.75	14,588,624.00		
CONAGRA FOODS, INC.	3.940	CAG	205887102Q	26.3900	733,500.00	16,413,425.17	19,357,065.01		
CONOCOPHILLIPS	2.623	COP	20825C104Q	65.5700	558,100.00	27,003,362.65	36,594,617.00		
COSTCO WHOLESALE CORP.	0.000	COST	22160K105	37.1800	88,900.00	3,152,181.48	3,305,302.00		
COX COMMUNICATIONS	0.000	COX	224044107	34.4500	242,300.00	7,660,556.93	8,347,235.00		
CVS CORP.	0.733	CVS	126650100Q	36.1200	271,200.00	9,183,040.89	9,795,744.00		
DANAHER CORP	0.109	DHR	235851102	91.7500	97,000.00	4,014,968.40	8,899,750.01		
DEERE & CO.	1.352	DE	244199105Q	65.0500	203,200.00	8,653,652.09	13,218,160.00		
DELL INC	0.000	DELL	24702R101	33.9600	1,561,000.00	38,457,735.28	53,011,559.99		
DEVON ENERGY CORPORATION	0.349	DVN	25179M103	57.2600	166,400.00	7,073,939.96	9,528,063.99		
DISNEY (WALT) CO.	0.900	DIS	254687106Q	23.3300	1,587,700.00	41,557,501.21	37,041,041.00		
DOMINION RESOURCES INC-VA	4.042	D	25746U109Q	63.8300	222,300.00	10,008,444.03	14,189,409.00		
DOW CHEMICAL CO	3.223	DOW	260543103Q	41.5700	831,500.00	26,169,593.23	34,565,454.98		
DUKE ENERGY CORPORATION	5.379	DUK	264399106Q	20.4500	620,300.00	14,467,261.48	12,685,135.00		
E I DUPONT DE NEM.	3.050	DD	263534109Q	45.8900	775,600.00	37,270,426.43	35,592,284.01		
E*TRADE GROUP INC.	0.000	ET	269246104	12.6500	275,200.00	3,754,616.99	3,481,280.00		
EBAY INC	0.000	EBAY	278642103	64.5900	20,000.00	1,103,300.00	1,291,800.00		
ECHOSTAR COMMUNICATIONS - A	0.000	DISH	278762109	34.0000	163,800.00	5,849,040.00	5,569,200.01		
EDWARDS (A.G.) INC	1.766	AGE	281760108	36.2300	141,500.00	4,843,839.48	5,126,545.01		
ELI LILLY & COMPANY	2.019	LLY	532457108Q	70.3300	692,100.00	33,220,006.39	48,675,393.00		
EMC CORP	0.000	EMC	268648102	12.9200	1,828,200.00	28,493,970.95	23,620,344.00		
EMERSON ELECTRIC CO	2.471	EMR	291011104Q	64.7500	322,600.00	14,307,839.58	20,888,350.00		
ENTERGY CORP.	3.150	ETR	29364G103Q	57.1300	101,600.00	3,260,264.64	5,804,408.00		
EXELEON CORP	3.013	EXC	30161N101Q	66.3600	224,200.00	8,261,576.19	14,877,912.01		
EXXON MOBIL CORPORATION	2.439	XOM	30231G102Q	41.0000	4,750,600.00	122,842,092.91	194,774,600.00		
FED. NATL. MTG. ASSN.	2.398	FNM	313586109Q	75.0600	705,300.00	33,312,298.61	52,939,817.99		
FEDEX CORPORATION	0.355	FDX	31428X106	67.5000	153,300.00	6,611,704.83	10,347,750.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - LCA LARGE-CAP CORE ANALY								
	Instrument - COM COMMON STOCK								
FIFTH THIRD BANCORP		1.962	FITB	316773100Q		59.1000	354,200.00	17,044,433.46	20,933,220.00
FIRST DATA CORP		0.194	FDC	319963104Q		41.0900	538,400.00	12,725,467.79	22,122,856.01
FLEETBOSTON FINANCIAL CORP		3.207	FBF	339030108Q		43.6500	756,900.00	22,290,874.92	33,038,685.01
FORD MOTOR COMPANY		2.500	F	345370860		16.0000	789,900.00	13,585,946.57	12,638,400.00
FOREST LABORATORIES INC.		0.000	FRX	345838106		61.8000	245,600.00	6,549,660.80	15,178,080.00
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		29.1500	125,700.00	3,717,856.07	3,664,155.00
FPL GROUP INC.		3.668	FPL	302571104Q		65.4200	123,600.00	6,352,205.79	8,085,912.00
FREDDIE MAC		1.783	FRE	313400301Q		58.3200	500,600.00	23,110,424.72	29,194,992.00
GANNETT INC		1.121	GCI	364730101Q		89.1600	166,500.00	8,957,912.92	14,845,140.00
GAP INC		0.383	GPS	364760108Q		23.2100	190,300.00	3,697,914.00	4,416,863.00
GENENTECH INC.		0.000	DNA	368710406		93.5700	53,300.00	3,907,138.16	4,987,281.00
GENERAL DYNAMICS CORP.		1.416	GD	369550108Q		90.3900	140,300.00	8,283,045.40	12,681,717.00
GENERAL ELECTRIC CO		2.582	GE	369604103Q		30.9800	6,723,200.00	152,314,566.40	208,284,736.01
GENERAL MILLS INC		2.428	GIS	370334104Q		45.3000	435,300.00	19,057,741.49	19,719,090.01
GENERAL MOTORS CORP		3.745	GM	370442105Q		53.4000	136,900.00	6,878,937.74	7,310,460.00
GENZYME CORP. GEN. DIV.		0.000	GENZ	372917104		49.3400	38,800.00	1,175,712.81	1,914,392.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		58.1400	144,000.00	3,867,032.30	8,372,160.00
GILLETTE CO		1.769	G	375766102Q		36.7300	658,700.00	22,431,379.45	24,194,051.00
GOLDEN WEST FINANCIAL CORP		0.387	GDW	381317106Q		103.1900	58,900.00	3,182,048.84	6,077,891.00
GOLDMAN SACHS GROUP INC		1.012	GS	38141G104		98.7300	204,800.00	15,404,353.70	20,219,903.99
GUIDANT CORP.		0.531	GDT	401698105Q		60.2000	222,700.00	7,951,187.90	13,406,540.01
HALLIBURTON COMPANY		1.923	HAL	406216101Q		26.0000	312,000.00	6,635,150.79	8,112,000.00
HARLEY-DAVIDSON INC		0.673	HDI	412822108Q		47.5300	309,700.00	12,697,524.29	14,720,041.00
HARTFORD FINL SERVICES		1.897	HIG	416515104		59.0300	184,000.00	8,572,091.30	10,861,519.99
HCA INC		0.186	HCA	404119109		42.9600	353,200.00	11,049,753.55	15,173,471.99
HEINZ H. J. CO.		2.964	HNZ	423074103Q		36.4300	102,900.00	3,552,397.54	3,748,646.99
HEWLETT-PACKARD CO		1.393	HPQ	428236103Q		22.9700	2,534,400.00	56,735,601.06	58,215,168.00
HOME DEPOT INC.		0.789	HD	437076102Q		35.4900	1,795,700.00	48,305,008.13	63,729,392.99
HONEYWELL INTERNATIONAL INC		2.243	HON	438516106Q		33.4300	634,200.00	25,470,322.13	21,201,305.99
HUGHES ELECTRONICS CORP		0.000	HS	444418107		16.5500	518,461.36	7,206,816.67	8,580,535.50
ILLINOIS TOOL WORKS		1.144	ITW	452308109Q		83.9100	200,100.00	10,330,634.90	16,790,391.00
INTEL CORP.		0.248	INTC	458140100Q		32.2000	4,635,900.00	98,141,130.48	149,275,980.00
INTERACTIVE CORP		0.000	IACI	45840Q101		33.9300	227,600.00	9,177,405.19	7,722,468.00
INTERNATIONAL PAPER		2.319	IP	460146103Q		43.1100	411,700.00	15,001,486.48	17,748,386.99
INTL BUS MACH CORP		0.690	IBM	459200101Q		92.6800	1,109,400.00	80,635,529.70	102,819,192.00
JOHNSON & JOHNSON		1.858	JNJ	478160104Q		51.6600	2,086,100.00	70,753,581.76	107,767,926.00
JP MORGAN CHASE & CO.		3.702	JPM	46625H100Q		36.7300	1,388,900.00	47,871,422.58	51,014,297.00
KELLOGG CO.		2.652	K	487836108Q		38.0800	333,600.00	11,322,958.36	12,703,488.00
KEYCORP		4.229	KEY	493267108Q		29.3200	501,200.00	13,092,144.18	14,695,183.99

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
KIMBERLY-CLARK CORP	2.301	KMB	494368103Q	59.0900		264,600.00	13,096,416.98	15,635,214.01	
KOHL'S CORP	0.000	KSS	500255104	44.9400		388,500.00	18,854,703.04	17,459,190.00	
KRAFT FOODS INC - A	2.234	KFT	50075N104	32.2200		380,800.00	11,254,859.04	12,269,376.00	
KROGER CO.	0.000	KR	501044101	18.5100		118,400.00	2,085,016.19	2,191,583.99	
LAMAR ADVERTISING CO	0.000	LAMR	512815101	37.3200		75,300.00	2,690,235.45	2,810,196.00	
LEHMAN BROTHERS HOLDING	0.621	LEH	524908100Q	77.2200		191,000.00	9,011,982.39	14,749,020.01	
LIBERTY MEDIA CORP-A	0.000	L	530718105	11.8900	2,611,200.00	28,927,880.39	31,047,168.00		
LINEAR TECHNOLOGY CORP	0.760	LLTC	535678106	42.0700		138,600.00	4,718,452.45	5,830,902.00	
LOCKHEED MARTIN CORPORATION	1.712	LMT	539830109Q	51.4000		374,600.00	16,218,640.89	19,254,439.99	
LOWE'S COS	0.216	LOW	548661107Q	55.3900		540,600.00	13,663,707.37	29,943,833.99	
M&T BANK CORPORATION	1.220	MTB	55261F104	98.3000		18,900.00	1,318,521.66	1,857,870.01	
MARSH & MCLENNAN COS.	2.589	MMC	571748102Q	47.8900		385,400.00	14,331,246.41	18,456,806.00	
MASCO CORP.	2.334	MAS	574599106Q	27.4100		348,600.00	8,118,940.39	9,555,125.99	
MAXIM INTGRD PRDCTS INC.	0.642	MXIM	57772K101	49.8000		165,700.00	5,467,938.25	8,251,860.01	
MBNA CORP	1.609	KRB	55262L100Q	24.8500		772,500.00	12,594,218.55	19,196,625.00	
MCDONALDS CORPORATION	1.611	MCD	580135101Q	24.8300		803,100.00	22,312,924.12	19,940,973.01	
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	33.9900		200,229.00	4,146,235.88	6,805,783.72	
MEDTRONIC INC	0.596	MDT	585055106Q	48.6100		928,200.00	27,815,368.03	45,119,802.00	
MELLON FINANCIAL CORP.	1.993	MEL	58551A108Q	32.1100		397,000.00	11,050,975.13	12,747,670.00	
MERCK & CO INC	3.203	MRK	589331107Q	46.2000	1,660,500.00	73,301,788.43	76,715,100.00		
MERRILL LYNCH & CO. INC.	1.091	MER	590188108Q	58.6500		667,200.00	25,897,980.24	39,131,280.01	
METLIFE INC	0.683	MET	59156R108	33.6700		225,400.00	6,962,470.68	7,589,218.01	
MICROSOFT CORP.	0.581	MSFT	594918104	27.5400	6,534,800.00	162,834,324.33	179,968,392.00		
MORGAN STANLEY DEAN WITTER & C	1.728	MWD	617446448Q	57.8700		763,000.00	33,319,447.40	44,154,810.00	
MOTOROLA INC	1.137	MOT	620076109Q	14.0700	1,666,900.00	34,154,835.31	23,453,283.00		
NATIONAL CITY CORP	3.771	NCC	635405103Q	33.9400		397,600.00	10,704,097.03	13,494,544.00	
NEWMONT MNG. CORP. HLDG CO	0.411	NEM	2636607 Q	48.6100		292,300.00	8,430,317.30	14,208,703.00	
NEWS CORP LTD- SPONS ADR PRF	0.578	NWS/A	652487802	30.2500		78,926.34	1,723,938.52	2,387,521.79	
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	28.0600		719,800.00	12,402,039.15	20,197,588.00	
NIKE INC. -CL B	1.168	NKE	654106103Q	68.4600		125,300.00	7,262,702.33	8,578,038.01	
NORTHROP GRUMMAN CORP.	1.673	NOC	666807102Q	95.6000		214,800.00	18,046,557.52	20,534,880.00	
OCCIDENTAL PETROLEUM CORP.	2.462	OXY	674599105Q	42.2400		384,100.00	9,769,079.47	16,224,384.00	
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.2000	2,788,900.00	27,769,221.40	36,813,480.01		
PAYCHEX INC	1.290	PAYX	704326107	37.2000		237,400.00	6,537,895.41	8,831,280.00	
PEPSICO INC.	1.372	PEP	713448108Q	46.6200	1,395,000.00	43,928,275.74	65,034,900.00		
PFIZER INC.	1.924	PFE	717081103Q	35.3300	5,919,900.00	125,571,814.81	209,150,066.99		
PNC FINANCIAL SERVICES GROUP	3.654	PNC	693475105Q	54.7300		255,900.00	12,971,446.81	14,005,407.00	
PRINCIPAL FINANCIAL GROUP	1.360	PFG	74251V102	33.0700		209,000.00	5,927,713.30	6,911,630.00	
PROCTER & GAMBLE CO	1.822	PG	742718109Q	99.8800		932,000.00	55,172,559.22	93,088,160.00	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
PROGRESS ENERGY, INC	5.081	PGN	743263105Q	45.2600	141,800.00	5,631,882.09	6,417,868.00		
PROGRESSIVE CORP	0.119	PGR	743315103	83.5900	35,200.00	1,816,192.49	2,942,368.01		
PRUDENTIAL FINANCIAL INC	1.197	PRU	744320102	41.7700	397,100.00	12,829,082.52	16,586,867.00		
QUALCOMM INC	0.519	QCOM	747525103	53.9300	568,200.00	25,875,555.81	30,643,026.00		
RAYTHEON COMPANY	2.663	RTN	755111507Q	30.0400	328,600.00	11,401,200.35	9,871,144.00		
SARA LEE CORP.	3.454	SLE	803111103Q	21.7100	423,200.00	7,742,576.34	9,187,672.00		
SBC COMMUNICATIONS INC.	4.794	SBC	78387G103Q	26.0700	2,291,600.00	73,663,935.43	59,742,012.00		
SCHERING-PLOUGH	1.265	SGP	806605101Q	17.3900	732,300.00	15,492,466.35	12,734,697.00		
SCHWAB (CHARLES) CORP	0.473	SCH	808513105	11.8400	451,100.00	6,285,916.49	5,341,024.00		
SLM CORP	1.804	SLM	78442P106	37.6800	296,500.00	7,356,536.64	11,172,120.01		
SOUTHERN CO	4.628	SO	842587107Q	30.2500	408,300.00	9,063,424.29	12,351,074.99		
SOUTHWEST AIRLINES	0.111	LUV	844741108Q	16.1400	422,100.00	5,562,151.87	6,812,694.01		
SPRINT CORP.	3.045	FON	852061100Q	16.4200	475,100.00	15,513,515.73	7,801,142.00		
ST JUDE MED. INC.	0.000	STJ	790849103	61.3500	129,500.00	4,661,296.49	7,944,825.00		
STATE STREET CORP	1.152	STT	857477103	52.0800	239,300.00	9,566,399.62	12,462,744.01		
STRYKER CORP.	0.164	SYK	863667101	85.0100	132,400.00	6,059,069.04	11,255,324.00		
SUN MICROSYSTEMS INC.	0.000	SUNW	866810104	4.4900	2,324,700.00	27,075,426.53	10,437,903.00		
SUNTRUST BANKS INC.	2.517	STI	867914103Q	71.5000	137,600.00	8,154,555.58	9,838,400.00		
SYSCO CORP.	1.396	SY	871829107Q	37.2300	382,800.00	7,741,742.20	14,251,643.99		
TARGET CORP	0.729	TGT	87612E106Q	38.4000	715,200.00	20,678,028.27	27,463,680.00		
TEXAS INSTRS INC	0.289	TXN	882508104Q	29.3800	1,222,000.00	33,379,400.46	35,902,360.00		
TIME WARNER INC.	3.001	TWX	887317105	17.9900	3,623,300.00	110,107,866.60	65,183,167.01		
TRAVELERS PROPERTY CASUALTY -	1.885	TAP.B	89420G406	16.9700	761,800.00	11,345,823.92	12,927,746.00		
TRIBUNE CO	0.852	TRB	896047107Q	51.6000	314,900.00	13,761,167.93	16,248,840.01		
UNION PACIFIC CORP.	1.727	UNP	907818108Q	69.4800	245,800.00	13,926,859.47	17,078,184.01		
UNITED PARCEL SERVICES INC	1.341	UPS	911312106	74.5500	366,500.00	24,422,696.10	27,322,575.01		
UNITED TECHNOLOGIES	1.477	UTX	913017109Q	94.7700	350,200.00	17,371,368.51	33,188,454.00		
UNITEDHEALTH GROUP INC	0.025	UNH	91324P102A	58.1800	295,700.00	7,185,411.30	17,203,826.00		
US BANCORP	3.223	USB	902973304	29.7800	1,278,200.00	27,339,030.82	38,064,795.99		
VERITAS SOFTWARE CORPORATION	0.000	VRTS	923436109	37.1600	298,600.00	8,649,080.25	11,095,976.00		
VERIZON COMMUNICATIONS	4.390	VZ	92343V104Q	35.0800	1,834,000.00	75,384,197.67	64,336,720.00		
VIACOM INC-CLASS B	0.540	VIA.B	925524308	44.3800	1,114,800.00	42,827,833.17	49,474,824.01		
WACHOVIA CORP.- NEW	3.434	WB	929903102Q	46.5900	862,800.00	33,101,029.48	40,197,852.00		
WAL MART STORES INC	0.678	WMT	931142103Q	53.0500	1,756,400.00	53,743,010.79	93,177,020.00		
WALGREEN CO.	0.472	WAG	931422109Q	36.3800	734,300.00	17,861,389.09	26,713,833.99		
WASHINGTON MUTUAL INC.	4.087	WM	939322103	40.1200	606,900.00	17,227,148.54	24,348,828.00		
WASTE MANAGEMENT INC.	0.033	WMI	94106L109	29.6000	425,700.00	14,320,148.54	12,600,720.00		
WELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	96.9900	62,400.00	3,671,850.25	6,052,176.00		
WELLS FARGO COMPANY	3.056	WFC	949746101	58.8900	1,259,826.00	38,484,545.75	74,191,153.14		

Monthly Market Portfolio

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Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - LCL LARGE-CAP CORE (F)									
Instrument - COM COMMON STOCK									
3M COMPANY	1.552	MMM		88579Y101Q		85.0300	104,800.00	4,892,767.38	8,911,144.00
ABBOTT LABORATORIES	2.103	ABT		002824100Q		46.6000	192,000.00	6,251,074.45	8,947,200.00
AFLAC INC	0.884	AFL		001055102		36.1800	67,100.00	1,687,633.64	2,427,678.00
AIR PROD. & CHEM.	1.741	APD		009158106Q		52.8300	29,000.00	1,060,697.60	1,532,070.00
ALCOA INC.	1.578	AA		013817101Q		38.0000	127,900.00	3,296,753.39	4,860,200.00
ALLSTATE CORP	2.138	ALL		020002101Q		43.0200	116,600.00	3,778,991.59	5,016,132.00
ALLTEL CORP	3.177	AT		020039103Q		46.5800	30,800.00	1,706,820.55	1,434,664.00
ALTRIA GROUP INC	4.998	MO		02209S103Q		54.4200	294,800.00	9,691,930.60	16,043,016.00
AMERICAN ELECTRIC POWER	4.588	AEP		025537101Q		30.5100	48,300.00	1,541,206.60	1,473,633.00
AMERICAN EXPRESS CO.	0.829	AXP		025816109Q		48.2300	150,100.00	4,925,763.04	7,239,323.00
AMERICAN INTL GROUP	0.392	AIG		026874107Q		66.2800	300,000.00	12,641,860.48	19,884,000.00
AMGEN INC	0.000	AMGN		031162100		61.8000	144,600.00	5,045,370.54	8,936,280.00
ANADARKO PETROLEUM CORP	1.097	APC		032511107Q		51.0100	65,400.00	2,846,931.29	3,336,054.00
ANALOG DEVICES	0.087	ADI		032654105		45.6500	23,400.00	840,875.20	1,068,210.00
ANHEUSER-BUSCH	1.670	BUD		035229103Q		52.6800	79,300.00	2,342,360.86	4,177,524.00
ANTHEM INC	0.000	ATH		03674B104		75.0000	1,500.00	94,034.94	112,500.00
APACHE CORP.	0.295	APA		037411105		81.1000	5,900.00	269,474.83	478,490.00
APOLLO GROUP INC	0.000	APOL		037604105		68.0000	16,800.00	360,240.55	1,142,400.00
APPLIED MATERIALS INC.	0.000	AMAT		038222105		22.4500	187,300.00	3,469,538.85	4,204,885.00
AT&T CORPORATION	4.679	T		001957505Q		20.3000	59,700.00	2,104,975.21	1,211,909.99
AT&T WIRELESS SERVICES INC	0.000	AWE		00209A106		7.9900	402,400.00	5,803,480.96	3,215,176.00
AUTOMATIC DATA PROC.	1.413	ADP		053015103Q		39.6100	78,200.00	2,733,695.31	3,097,502.01
AVON PRODUCTS	1.244	AVP		054303102Q		67.4900	23,200.00	797,357.62	1,565,768.00
BAKER HUGHES CORP	1.430	BHI		057224107Q		32.1600	15,400.00	442,430.33	495,264.00
BANK OF AMERICA CORP.	3.978	BAC		060505104Q		80.4300	195,800.00	10,776,485.06	15,748,194.00
BANK OF NEW YORK CO, INC	2.294	BK		064057102Q		33.1200	111,300.00	3,407,956.16	3,686,256.00
BANK ONE CORPORATION	2.193	ONE		06423A103Q		45.5900	149,300.00	5,942,533.30	6,806,587.00
BAXTER INTL	1.906	BAX		071813109Q		30.5200	95,600.00	2,512,147.12	2,917,712.01
BB&T CORPORATION	3.312	BBT		054937107		38.6400	61,400.00	1,961,847.89	2,372,496.00
BECTON DICKINSON & COMPANY	1.458	BDX		075887109Q		41.1400	34,500.00	1,284,154.08	1,419,330.00
BED BATH & BEYOND INC	0.000	BBBY		075896100		43.3500	38,600.00	872,557.38	1,673,310.00
BELLSOUTH	3.533	BLS		079860102Q		28.3000	204,100.00	6,599,560.66	5,776,030.01
BEST BUY COMPANY INC	0.765	BBY		086516101		52.2400	43,300.00	1,929,009.54	2,261,992.00
BOEING CO	1.613	BA		097023105Q		42.1400	56,200.00	1,986,675.01	2,368,268.00
BOSTON SCIENTIFIC CORP.	0.000	BSX		101137107		36.7600	84,200.00	1,121,038.04	3,095,192.00
BRISTOL-MYERS SQUIBB	3.916	BM		110122108Q		28.6000	307,000.00	10,315,176.77	8,780,200.00
BURLINGTON NORTHERN SANTA FE	1.854	BNI		12189T104Q		32.3500	61,100.00	1,745,224.44	1,976,585.01
BURLINGTON RESOURCES	1.083	BR		122014103Q		55.3800	34,200.00	1,758,313.89	1,893,996.01
CAMPBELL SOUP CO.	2.350	CPB		134429109Q		26.8000	27,800.00	739,832.29	745,040.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK							
	Portfolio - LC1		LARGE-CAP CORE (F)					
	Instrument - COM		COMMON STOCK					
CAPITAL ONE FINANCIAL CORP.	0.174	COF	14040H105	61.2900	28,100.00	1,299,611.39	1,722,248.99	
CARDINAL HEALTH INC.	0.196	CAH	14149Y108Q	61.1600	57,900.00	2,615,657.26	3,541,164.00	
CATERPILLAR INC.	1.782	CAT	149123101Q	83.0200	30,200.00	1,381,894.78	2,507,204.00	
CENDANT CORP.	0.000	CD	151313103	22.2700	133,100.00	2,371,965.82	2,964,137.01	
CHEVRONTXACO CORP	3.380	CVX	166764100Q	86.3900	165,700.00	12,002,937.71	14,314,822.99	
CHUBB CORP	2.114	CB	171232101Q	68.1000	39,500.00	2,159,819.09	2,689,949.99	
CISCO SYSTEMS	0.000	CSCO	17275R102	24.2900	917,500.00	19,258,673.28	22,286,075.00	
CITIGROUP INC.	2.884	C	172967101Q	48.5400	672,900.00	16,450,161.83	32,662,566.01	
CLEAR CHANNEL COMMUNICATIONS	0.854	CCU	184502102	46.8300	104,400.00	5,426,420.74	4,889,052.01	
COCA COLA CO.	1.734	KO	191216100Q	50.7500	280,100.00	12,945,099.64	14,215,075.00	
COLGATE PALMOLIVE	1.918	CL	194162103Q	50.0500	70,300.00	2,793,583.71	3,518,515.00	
COMCAST CORP - CL A	0.000	CMCSA	20030N101	32.8700	325,000.00	9,934,276.76	10,682,750.00	
COMPUTER ASSOCIATE INTL. INC.	0.292	CA	204912109S	27.3400	96,900.00	2,401,500.11	2,649,245.99	
CONAGRA FOODS, INC.	3.940	CAG	205887102Q	26.3900	133,200.00	2,980,597.45	3,515,148.00	
CONOCOPHILLIPS	2.623	COP	20825C104Q	65.5700	101,300.00	4,901,344.99	6,642,241.00	
COSTCO WHOLESALE CORP.	0.000	COST	22160K105	37.1800	16,100.00	570,867.52	598,598.00	
COX COMMUNICATIONS	0.000	COX	224044107	34.4500	44,000.00	1,391,104.01	1,515,800.00	
CVS CORP.	0.733	CVS	126650100Q	36.1200	67,300.00	2,296,508.17	2,430,876.01	
DANAHER CORP	0.109	DHR	235851102	91.7500	17,600.00	728,489.11	1,614,800.00	
DEERE & CO.	1.352	DE	244199105Q	65.0500	36,900.00	1,571,455.53	2,400,345.00	
DELL INC	0.000	DELL	24702R101	33.9600	283,500.00	6,984,476.58	9,627,660.00	
DEVON ENERGY CORPORATION	0.349	DVN	25179M103	57.2600	45,200.00	2,108,451.58	2,588,151.99	
DISNEY (WALT) CO.	0.900	DIS	254687106Q	23.3300	288,300.00	7,546,153.30	6,726,039.00	
DOMINION RESOURCES INC-VA	4.042	D	25746U109Q	63.8300	40,400.00	1,818,898.52	2,578,732.01	
DOW CHEMICAL CO	3.223	DOW	260543103Q	41.5700	146,100.00	4,554,800.17	6,073,377.01	
DUKE ENERGY CORPORATION	5.379	DUK	264399106Q	20.4500	112,700.00	2,628,502.94	2,304,715.01	
E I DUPONT DE NEM.	3.050	DD	263534109Q	45.8900	140,800.00	6,765,956.73	6,461,312.00	
E*TRADE GROUP INC.	0.000	ET	269246104	12.6500	50,000.00	682,161.51	632,500.00	
ECHOSTAR COMMUNICATIONS - A	0.000	DISH	278762109	34.0000	29,700.00	1,060,540.22	1,009,800.00	
EDWARDS (A.G.) INC	1.766	AGE	281760108	36.2300	25,700.00	879,764.50	931,110.99	
EL PASO CORP	1.953	EP	28336L109	8.1900	718,700.00	18,595,266.83	5,886,153.00	
ELI LILLY & COMPANY	2.019	LLY	532457108Q	70.3300	125,700.00	6,033,455.86	8,840,481.00	
EMC CORP	0.000	EMC	268648102	12.9200	335,282.00	5,200,992.89	4,331,843.43	
EMERSON ELECTRIC CO	2.471	EMR	291011104Q	64.7500	58,600.00	2,599,006.19	3,794,350.00	
ENTERGY CORP.	3.150	ETR	29364G103Q	57.1300	18,400.00	590,441.63	1,051,192.00	
EKELEON CORP	3.013	EXC	30161N101Q	66.3600	40,700.00	1,499,759.82	2,700,852.00	
EXXON MOBIL CORPORATION	2.439	XOM	30231G102Q	41.0000	886,300.00	22,918,146.54	36,338,300.00	
FED. NATL. MTG. ASSN.	2.398	FNM	313586109Q	75.0600	128,100.00	6,050,340.92	9,615,186.00	
FEDEX CORPORATION	0.355	FDX	31428X106	67.5000	27,800.00	1,198,991.49	1,876,500.00	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - LCL LARGE-CAP CORE (F)									
Instrument - COM COMMON STOCK									
FIFTH THIRD BANCORP		1.962	FITB	316773100Q		59.1000	57,000.00	2,671,790.19	3,368,700.00
FIRST DATA CORP		0.194	FDC	319963104Q		41.0900	97,800.00	2,311,572.72	4,018,602.00
FLEETBOSTON FINANCIAL CORP		3.207	FBF	339030108Q		43.6500	137,400.00	4,046,460.85	5,997,510.00
FORD MOTOR COMPANY		2.500	F	345370860		16.0000	143,500.00	2,468,139.43	2,296,000.01
FOREST LABORATORIES INC.		0.000	FRX	345838106		61.8000	44,600.00	1,189,392.80	2,756,279.99
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		29.1500	22,800.00	674,360.53	664,620.00
FPL GROUP INC.		3.668	FPL	302571104Q		65.4200	22,500.00	1,156,348.14	1,471,949.99
FREDDIE MAC		1.783	FRE	313400301Q		58.3200	90,900.00	4,196,439.48	5,301,288.01
GANNETT INC		1.121	GCI	364730101Q		89.1600	30,200.00	1,624,798.62	2,692,632.00
GAP INC		0.383	GPS	364760108Q		23.2100	34,500.00	670,404.80	800,745.00
GENENTECH INC.		0.000	DNA	368710406		93.5700	9,700.00	711,055.16	907,629.00
GENERAL DYNAMICS CORP.		1.416	GD	369550108Q		90.3900	25,500.00	1,505,471.55	2,304,945.00
GENERAL ELECTRIC CO		2.582	GE	369604103Q		30.9800	1,220,900.00	27,659,574.91	37,823,482.00
GENERAL MILLS INC		2.428	GIS	370334104Q		45.3000	79,100.00	3,463,053.88	3,583,229.99
GENERAL MOTORS CORP		3.745	GM	370442105Q		53.4000	35,900.00	1,836,532.26	1,917,060.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		58.1400	26,100.00	700,899.61	1,517,454.00
GILLETTE CO		1.769	G	375766102Q		36.7300	119,600.00	4,072,860.15	4,392,908.00
GOLDEN WEST FINANCIAL CORP		0.387	GDW	381317106Q		103.1900	10,700.00	578,063.20	1,104,133.00
GOLDMAN SACHS GROUP INC		1.012	GS	38141G104		98.7300	37,200.00	2,798,056.43	3,672,756.01
GUIDANT CORP.		0.531	GDT	401698105Q		60.2000	40,400.00	1,442,424.75	2,432,080.00
HALLIBURTON COMPANY		1.923	HAL	406216101Q		26.0000	263,500.00	5,603,725.11	6,851,000.00
HARLEY-DAVIDSON INC		0.673	HDI	412822108Q		47.5300	50,300.00	2,023,734.95	2,390,759.00
HARTFORD FINL SERVICES		1.897	HIG	416515104		59.0300	33,400.00	1,556,020.91	1,971,601.99
HCA INC		0.186	HCA	404119109		42.9600	64,100.00	2,005,348.83	2,753,735.99
HEINZ H. J. CO.		2.964	HNZ	423074103Q		36.4300	18,700.00	645,576.61	681,241.00
HEWLETT-PACKARD CO		1.393	HPQ	428236103Q		22.9700	460,300.00	10,304,370.73	10,573,091.00
HOME DEPOT INC.		0.789	HD	437076102Q		35.4900	314,700.00	8,369,391.71	11,168,703.01
HONEYWELL INTERNATIONAL INC		2.243	HON	438516106Q		33.4300	115,200.00	4,626,586.42	3,851,136.00
HUGHES ELECTRONICS CORP		0.000	HS	444418107		16.5500	94,176.08	1,309,081.97	1,558,614.12
ILLINOIS TOOL WORKS		1.144	ITW	452308109Q		83.9100	36,300.00	1,874,073.20	3,045,933.00
INTEL CORP.		0.248	INTC	458140100Q		32.2000	835,300.00	17,618,655.63	26,896,660.00
INTERACTIVE CORP		0.000	IACI	45840Q101		33.9300	41,300.00	1,665,320.02	1,401,309.01
INTERNATIONAL PAPER		2.319	IP	460146103Q		43.1100	74,800.00	2,725,555.48	3,224,628.00
INTL BUS MACH CORP		0.690	IBM	459200101Q		92.6800	201,500.00	14,645,807.86	18,675,020.01
JOHNSON & JOHNSON		1.858	JNJ	478160104Q		51.6600	399,800.00	13,882,481.89	20,653,668.01
JOY GLOBAL INC		0.764	JOYG	481165108		26.1500	12,100.00	195,539.60	316,414.99
JP MORGAN CHASE & CO.		3.702	JPM	46625H100Q		36.7300	252,200.00	8,692,614.86	9,263,306.00
KELLOGG CO.		2.652	K	487836108Q		38.0800	60,600.00	2,056,868.33	2,307,648.01
KEYCORP		4.229	KEY	493267108Q		29.3200	72,900.00	1,860,960.78	2,137,428.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - LC1 LARGE-CAP CORE (F)									
Instrument - COM COMMON STOCK									
KIMBERLY-CLARK CORP	2.301	KMB	494368103Q	59.0900	48,100.00	2,380,716.77	2,842,229.00		
KOHL'S CORP	0.000	KSS	500255104	44.9400	62,000.00	3,020,508.14	2,786,280.00		
KRAFT FOODS INC - A	2.234	KFT	50075N104	32.2200	69,200.00	2,045,263.25	2,229,624.00		
KROGER CO.	0.000	KR	501044101	18.5100	21,500.00	378,613.59	397,965.00		
LAMAR ADVERTISING CO	0.000	LAMR	512815101	37.3200	13,700.00	489,458.51	511,284.00		
LEHMAN BROTHERS HOLDING	0.621	LEH	524908100Q	77.2200	34,700.00	1,637,255.44	2,679,533.97		
LIBERTY MEDIA CORP-A	0.000	L	530718105	11.8900	474,200.00	5,253,370.45	5,638,237.99		
LINEAR TECHNOLOGY CORP	0.760	LLTC	535678106	42.0700	12,200.00	415,332.75	513,254.00		
LOCKHEED MARTIN CORPORATION	1.712	LMT	539830109Q	51.4000	51,700.00	2,165,020.31	2,657,380.00		
LOWE'S COS	0.216	LOW	548661107Q	55.3900	109,200.00	2,760,038.55	6,048,588.00		
M&T BANK CORPORATION	1.220	MTB	55261F104	98.3000	10,900.00	952,239.13	1,071,470.00		
MARSH & MCLENNAN COS.	2.589	MMC	571748102Q	47.8900	70,000.00	2,602,976.78	3,352,300.00		
MASCO CORP.	2.334	MAS	574599106Q	27.4100	63,300.00	1,474,265.44	1,735,053.01		
MAXIM INTGRD PRDCTS INC.	0.642	MXIM	57772K101	49.8000	19,100.00	630,281.35	951,180.00		
MBNA CORP	1.609	KRB	55262L100Q	24.8500	140,300.00	2,287,338.33	3,486,455.00		
MCDONALDS CORPORATION	1.611	MCD	580135101Q	24.8300	116,000.00	3,222,885.31	2,880,280.00		
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	33.9900	36,400.00	753,751.88	1,237,235.99		
MEDTRONIC INC	0.596	MDT	585055106Q	48.6100	168,600.00	5,052,435.95	8,195,645.99		
MELLON FINANCIAL CORP.	1.993	MEL	58551A108Q	32.1100	72,100.00	2,006,990.70	2,315,131.01		
MERCK & CO INC	3.203	MRK	589331107Q	46.2000	301,600.00	13,313,953.26	13,933,920.00		
MERRILL LYNCH & CO. INC.	1.091	MER	590188108Q	58.6500	121,200.00	4,704,489.21	7,108,380.00		
METLIFE INC	0.683	MET	59156R108	33.6700	40,900.00	1,263,376.44	1,377,103.00		
MICROSOFT CORP.	0.581	MSFT	594918104	27.5400	1,186,700.00	29,570,222.91	32,681,718.00		
MORGAN STANLEY DEAN WITTER & C	1.728	MWD	617446448Q	57.8700	138,600.00	6,052,523.48	8,020,781.99		
MOTOROLA INC	1.137	MOT	620076109Q	14.0700	302,700.00	6,202,332.86	4,258,988.99		
NATIONAL CITY CORP	3.771	NCC	635405103Q	33.9400	72,200.00	1,943,752.04	2,450,468.00		
NEWMONT MNG. CORP. HLDG CO	0.411	NEM	2636607 Q	48.6100	60,000.00	1,730,479.10	2,916,600.00		
NEWS CORP LTD- SPONS ADR PRF	0.578	NWS/A	652487802	30.2500	10,533.24	230,073.38	318,630.51		
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	28.0600	130,700.00	2,251,940.14	3,667,442.00		
NIKE INC. -CL B	1.168	NKE	654106103Q	68.4600	15,500.00	830,062.48	1,061,130.00		
NORTEL NETWORKS CORP. HOLDING	0.000	NT	656568102Q	4.2300	1,436,100.00	27,078,503.99	6,074,703.00		
NORTHROP GRUMMAN CORP.	1.673	NOC	666807102Q	95.6000	39,000.00	3,276,609.62	3,728,400.00		
OCCIDENTAL PETROLEUM CORP.	2.462	OXY	674599105Q	42.2400	69,800.00	1,775,271.40	2,948,352.00		
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.2000	506,500.00	5,043,246.66	6,685,800.00		
PAYCHEX INC	1.290	PAYX	704326107	37.2000	43,100.00	1,186,955.74	1,603,319.99		
PEPSICO INC.	1.372	PEP	713448108Q	46.6200	253,300.00	7,976,367.20	11,808,846.00		
PFIZER INC.	1.924	PFE	717081103Q	35.3300	1,075,100.00	22,804,820.71	37,983,283.00		
PNC FINANCIAL SERVICES GROUP	3.654	PNC	693475105Q	54.7300	46,500.00	2,357,062.43	2,544,944.99		
PRINCIPAL FINANCIAL GROUP	1.360	PFG	74251V102	33.0700	37,900.00	1,074,929.83	1,253,353.01		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - LCL LARGE-CAP CORE (F)									
Instrument - COM COMMON STOCK									
PROCTER & GAMBLE CO	1.822	PG		742718109Q		99.8800	169,200.00	10,016,305.81	16,899,696.00
PROGRESS ENERGY, INC	5.081	PGN		743263105Q		45.2600	25,700.00	1,020,728.98	1,163,182.00
PROGRESSIVE CORP	0.119	PGR		743315103		83.5900	11,300.00	583,039.07	944,567.00
PRUDENTIAL FINANCIAL INC	1.197	PRU		744320102		41.7700	72,100.00	2,329,329.76	3,011,617.00
QUALCOMM INC	0.519	QCOM		747525103		53.9300	103,200.00	4,699,678.58	5,565,576.00
RAYTHEON COMPANY	2.663	RTN		755111507Q		30.0400	59,700.00	2,071,368.41	1,793,388.00
SARA LEE CORP.	3.454	SLE		803111103Q		21.7100	76,900.00	1,406,909.54	1,669,499.00
SBC COMMUNICATIONS INC.	4.794	SBC		78387G103Q		26.0700	394,600.00	12,842,390.91	10,287,222.01
SCHERING-PLOUGH	1.265	SGP		806605101Q		17.3900	292,000.00	6,177,523.10	5,077,880.00
SCHWAB (CHARLES) CORP	0.473	SCH		808513105		11.8400	81,900.00	1,141,247.08	969,696.00
SLM CORP	1.804	SLM		78442P106		37.6800	53,900.00	1,337,326.55	2,030,952.00
SOUTHERN CO	4.628	SO		842587107Q		30.2500	74,200.00	1,647,088.13	2,244,550.00
SOUTHWEST AIRLINES	0.111	LUV		844741108Q		16.1400	76,600.00	1,009,383.64	1,236,324.00
SPRINT CORP.	3.045	FON		852061100Q		16.4200	86,300.00	2,817,967.60	1,417,046.00
SPRINT PCS GROUP	0.000	PCS		852061506		5.6200	955,100.00	6,749,055.84	5,367,662.00
ST JUDE MED. INC.	0.000	STJ		790849103		61.3500	23,500.00	845,872.33	1,441,725.01
STATE STREET CORP	1.152	STT		857477103		52.0800	43,400.00	1,734,984.30	2,260,272.01
STRYKER CORP.	0.164	SYK		863667101		85.0100	24,000.00	1,098,320.67	2,040,240.00
SUN MICROSYSTEMS INC.	0.000	SUNW		866810104		4.4900	422,200.00	4,917,299.05	1,895,677.99
SUNTRUST BANKS INC.	2.517	STI		867914103Q		71.5000	18,300.00	1,084,508.47	1,308,450.00
SYSCO CORP.	1.396	SY		871829107Q		37.2300	69,500.00	1,405,567.09	2,587,485.00
TARGET CORP	0.729	TGT		87612E106Q		38.4000	129,900.00	3,755,698.93	4,988,160.01
TEXAS INSTRS INC	0.289	TXN		882508104Q		29.3800	201,000.00	5,451,403.58	5,905,380.00
TIME WARNER INC.	3.001	TW		887317105		17.9900	658,000.00	19,995,853.57	11,837,420.00
TRAVELERS PROPERTY CASUALTY -	1.885	TAP.B		89420G406		16.9700	138,300.00	2,059,762.99	2,346,951.01
TRIBUNE CO	0.852	TRB		896047107Q		51.6000	57,200.00	2,499,646.88	2,951,520.00
TRINITY INDUSTRIES	0.778	TRN		896522109		30.8400	16,600.00	384,703.39	511,944.00
UNION PACIFIC CORP.	1.727	UNP		907818108Q		69.4800	44,600.00	2,527,005.41	3,098,808.00
UNITED PARCEL SERVICES INC	1.341	UPS		911312106		74.5500	66,600.00	4,438,067.01	4,965,030.00
UNITED TECHNOLOGIES	1.477	UTX		913017109Q		94.7700	63,600.00	3,154,823.08	6,027,372.00
UNITEDHEALTH GROUP INC	0.025	UNH		91324P102A		58.1800	71,800.00	1,744,716.04	4,177,324.00
US BANCORP	3.223	USB		902973304		29.7800	257,100.00	5,659,016.27	7,656,438.01
VERITAS SOFTWARE CORPORATION	0.000	VRTS		923436109		37.1600	54,200.00	1,569,926.82	2,014,072.00
VERIZON COMMUNICATIONS	4.390	VZ		92343V104Q		35.0800	333,000.00	13,687,534.25	11,681,640.00
VIACOM INC-CLASS B	0.540	VIA.B		925524308		44.3800	202,400.00	7,775,702.76	8,982,511.99
WACHOVIA CORP.- NEW	3.434	WB		929903102Q		46.5900	156,700.00	6,011,742.37	7,300,653.00
WAL MART STORES INC	0.678	WMT		931142103Q		53.0500	319,000.00	9,760,886.15	16,922,950.00
WALGREEN CO.	0.472	WAG		931422109Q		36.3800	133,300.00	3,242,439.28	4,849,454.00
WASHINGTON MUTUAL INC.	4.087	WM		939322103		40.1200	110,200.00	3,128,080.03	4,421,224.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

				Group -	COMMON STOCK				
				Portfolio -	LC1	LARGE-CAP CORE (F)			
				Instrument -	COM	COMMON STOCK			
WASTE MANAGEMENT INC.		0.033		WMI	94106L109	29.6000	77,300.00	2,600,299.47	2,288,080.00
WELLPOINT HEALTH NETWORKS		0.000		WLP	94973H108	96.9900	11,300.00	664,934.43	1,095,987.00
WELLS FARGO COMPANY		3.056		WFC	949746101	58.8900	228,800.00	6,989,270.01	13,474,032.00
WEYERHAEUSER CO.		2.500		WY	962166104Q	64.0000	36,900.00	1,942,956.00	2,361,600.01
WYETH		2.167		WYE	983024100Q	42.4500	204,300.00	7,750,753.58	8,672,535.00
XILINX INC		0.000		XLNX	983919101	38.7400	11,700.00	376,071.77	453,258.00
Instrument Total	201						30,794,891.32	868,519,173.40	1,055,959,324.11
Portfolio Total	201						30,794,891.32	868,519,173.40	1,055,959,324.11

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
99 CENTS ONLY STORES		0.000	NDN	65440K106		27.2300	34,100.00	1,111,525.50	928,542.99
ABERCROMBIE & FITCH CO		0.000	ANF	002896207		24.7100	123,900.00	3,791,014.77	3,061,569.00
ACXIOM CORP.		0.000	ACXM	005125109		18.5700	75,200.00	1,265,666.64	1,396,464.00
ADC COMMUNICATIONS INC		0.000	ADCT	000886101		2.9700	959,300.00	10,755,336.66	2,849,120.98
ADOBE SYSTEMS INC.		0.127	ADBE	00724F101Q		39.3000	420,300.00	12,358,913.97	16,517,790.00
ADTRAN INC.		0.967	ADTN	00738A106		31.0000	67,000.00	1,099,308.81	2,077,000.01
ADVANCE AUTO PARTS INC		0.000	AAP	00751Y106		81.4000	41,200.00	2,632,637.86	3,353,680.00
ADVANCE PCS		0.000	ADVP	00790K109		52.6600	114,900.00	2,950,194.94	6,050,634.00
ADVANCED FIBRE COMMUNICATION		0.000	AFCI	00754A105		20.1500	48,100.00	1,174,656.31	969,214.98
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		14.9000	275,000.00	3,892,544.75	4,097,499.98
AES CORP		0.000	AES	00130H105		9.4400	713,500.00	22,053,587.50	6,735,440.00
AETNA INC.		0.059	AET	00817Y108		67.5800	107,900.00	4,164,734.02	7,291,882.02
AFFILIATED COMPUTER SERVICES		0.000	ACS	008190100		54.4600	214,100.00	8,443,870.45	11,659,885.99
AFFYMETRIX INC		0.000	AFFX	00826T108		24.6100	100,200.00	2,199,144.66	2,465,922.00
AGERE SYSTEMS INC-CL B		0.000	AGR.B	00845V209		2.9000	2,794,400.00	7,527,329.26	8,103,760.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		29.2400	41,800.00	1,356,602.97	1,222,232.00
ALBERTO CULVER CL-B		0.665	ACV	013068101Q		63.0800	5,700.00	258,615.72	359,556.00
ALLERGAN PHARMACEUTICALS INC.		0.468	AGN	018490102Q		76.8100	197,100.00	11,423,286.04	15,139,251.00
ALLIANCE DATA SYSTEM		0.000	ADS	018581108		27.6800	25,800.00	692,525.30	714,144.00
ALLIANT TECHSYSTEMS INC.		0.000	ATK	018804104		57.7600	51,100.00	1,929,196.29	2,951,535.99
ALTERA CORP		0.000	ALTR	021441100		22.7000	652,800.00	11,818,666.73	14,818,559.98
AMERICAN PHARMACEUTICAL PART		0.000	APPX	02886P109		33.6000	31,199.99	826,427.58	1,048,320.00
AMERICAN STANDARD COMPANIES		0.000	ASD	029712106		100.7000	94,400.00	6,126,587.77	9,506,080.00
AMERICAN TOWER CORP		0.000	AMT	029912201		10.8200	157,900.00	1,528,121.58	1,708,478.00
AMERICREDIT CORP.		0.000	ACF	03060R101		15.9300	79,000.00	916,300.00	1,258,470.01
AMERISOURCEBERGEN CORP		0.178	ABC	03073E105		56.1500	88,600.00	5,575,958.42	4,974,890.01
AMERITRADE HLDG CORP		0.000	AMTD	03074K100		14.0700	469,100.00	4,349,511.34	6,600,236.98
AMETEK INC.		0.497	AME	031100100Q		48.2600	30,600.00	1,001,407.30	1,476,756.00
AMKOR TECHNOLOGY INC		0.000	AMKR	031652100		18.2100	146,100.00	2,295,674.80	2,660,481.00
AMPHENOL CORP-CL A		0.000	APH	032095101		63.9300	67,700.00	3,592,856.82	4,328,061.00
AMYLIN PHARMACEUTICALS INC		0.000	AMLN	032346108		22.2200	178,200.00	4,088,412.43	3,959,603.99
ANDRX GROUP		0.000	ADRX	034553107		24.0400	94,300.00	2,277,705.66	2,266,972.02
APPLEBEES INT'L. INC.		0.178	APPB	037899101		39.2700	115,700.00	2,655,045.73	4,543,539.00
APPLERA CORP - APPLIED BIOSYST		0.820	ABI	038020103Q		20.7100	342,100.00	8,226,701.69	7,084,890.99
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109		5.9800	50,000.00	335,210.00	299,000.00
APRIA HEALTHCARE GP. INC.		0.000	AHG	037933108		28.4700	87,000.00	2,047,215.33	2,476,890.01
ARAMARK CORP. - CL B		0.729	RMK	038521100		27.4200	120,200.00	2,677,312.73	3,295,884.01
ARROW ELECTRONICS		0.000	ARW	042735100		23.1400	33,200.00	662,449.20	768,248.00
ATMEL CORP		0.000	ATML	049513104		6.0100	312,000.00	1,644,702.81	1,875,120.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
AUTOLIV, INC		1.593	ALV	052800109		37.6500	72,000.00	1,996,584.58	2,710,800.02
AUTOZONE INC		0.000	AZO	053332102		85.2100	101,500.00	6,676,256.09	8,648,815.01
AVERY DENNISON		2.641	AVY	053611109Q		56.0200	122,000.00	5,983,818.95	6,834,440.02
AVOCENT CORPORATION		0.000	AVCT	053893103		36.5200	84,700.00	2,418,628.36	3,093,244.00
BALL CORPORATION		1.007	BLL	058498106Q		59.5700	82,600.00	3,503,084.18	4,920,482.00
BARD C. R. INC.		1.132	BCR	067383109Q		81.2500	74,500.00	4,111,311.17	6,053,125.01
BARR PHARMACEUTICALS INC.		0.000	BRL	068306109		76.9500	94,700.00	4,742,721.40	7,287,165.00
BEA SYSTEMS INC		0.000	BEAS	073325102		12.3000	850,000.00	10,574,564.70	10,455,000.00
BEARINGPOINT INC		0.000	BE	074002106		10.0900	31,600.00	321,927.03	318,844.00
BECKMAN COULTER INC.		0.865	BEC	075811109		50.8300	104,000.00	3,655,037.74	5,286,320.00
BELO CORP		1.340	BLC	080555105Q		28.3400	38,200.00	668,954.20	1,082,588.00
BERKLEY (WR) CORP		0.801	BER	084423102		34.9500	49.99	1,542.87	1,747.49
BIG LOTS, INC.		0.000	BLI	089302103		14.2100	91,600.00	1,815,356.44	1,301,636.02
BIO RAD LABS INC		0.000	BIO	090572207		57.6700	29,300.00	1,709,577.85	1,689,731.00
BIOGEN IDEC INC		0.000	BIIB	09062X103		36.7800	487,605.00	17,354,136.16	17,934,111.92
BIOMET INC.		0.412	BMET	090613100		36.4100	447,400.00	10,301,230.46	16,289,834.00
BISYS GROUP INC.		0.000	BSG	055472104		14.8800	139,600.00	2,527,466.41	2,077,248.00
BJ SERVICES CO		0.000	BJS	055482103		35.9000	252,800.00	6,585,279.03	9,075,520.02
BLACK & DECKER		1.703	BDK	091797100Q		49.3200	132,300.00	5,257,076.79	6,525,035.98
BLACKROCK INC		1.506	BLK	09247X101		53.1100	31,800.00	1,455,105.88	1,688,897.98
BMC SOFTWARE		0.000	BMC	055921100		18.6500	593,100.00	13,594,418.24	11,061,314.99
BRINKER INTERNATIONAL INC		0.000	EAT	109641100		33.1600	144,900.00	3,752,987.87	4,804,884.00
BROADCOM CORP CL A		0.000	BRCM	111320107		34.0900	350,000.00	46,722,126.70	11,931,499.99
BROCADE COMMUNICATIONS SYSTEM		0.000	BRCD	111621108		5.7800	250,000.00	1,996,250.00	1,445,000.00
BROWN & BROWN INC		0.858	BRO	115236101		32.6100	59,700.00	1,876,269.05	1,946,817.00
C.H.ROBINSON WORLDWIDE INC		1.266	CHRW	12541W100		37.9100	119,700.00	3,281,494.08	4,537,826.99
CABLEVISION SYSTEMS NEW YORK G		0.000	CVC	12686C109		23.3900	94,700.00	2,047,635.95	2,215,032.99
CADENCE DESIGN SYS INC		0.000	CDN	127387108		17.9800	151,100.00	2,655,802.67	2,716,778.00
CAREER EDUCATION CORP		0.000	CECO	141665109		40.0700	141,200.00	4,167,237.51	5,657,883.99
CAREMARK RX INC		0.000	CMX	141705103		25.3300	474,200.00	11,995,370.69	12,011,485.98
CARMAX INC.		0.000	KMX	143130102		30.9300	146,500.00	4,395,898.01	4,531,245.00
CBRL GROUP INC.		1.150	CBRL	12489V106Q		38.2600	47,700.00	1,494,427.44	1,825,001.98
CDW CORP		0.519	CDWC	12512N105		57.7600	101,000.00	3,947,469.90	5,833,760.00
CELGENE CORP		0.000	CELG	151020104		45.0200	91,700.00	3,008,364.64	4,128,334.00
CENTEX CORP		0.148	CTX	152312104Q		107.6500	16,800.00	978,586.98	1,808,520.00
CEPHALON INC		0.000	CEPH	156708109		48.4100	86,100.00	4,061,608.64	4,168,101.00
CERIDIAN CORP - NEW		0.000	CEN	156779100		20.9400	121,800.00	2,393,060.57	2,550,492.00
CERTEGY INC		0.609	CEY	156880106		32.8000	92,400.00	2,625,553.49	3,030,720.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107		34.3300	70,200.00	2,464,882.14	2,409,965.99

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group	-	COMMON STOCK						
	Portfolio	-	RMG	MID-CAP GROWTH (F)					
	Instrument	-	COM	COMMON STOCK					
CHECKFREE CORP		0.000	CKFR	162813109		27.6500	53,200.00	1,653,302.62	1,470,980.02
CHEESECAKE FACTORY (THE)		0.000	CAKE	163072101		44.0300	38,600.00	1,066,712.99	1,699,558.00
CHESAPEAKE ENERGY CORP		1.030	CHK	165167107		13.5800	279,900.00	2,815,815.73	3,801,041.99
CHICO'S FAS INC		0.000	CHS	168615102		36.9500	163,200.00	3,638,368.73	6,030,240.01
CHIRON CORP		0.000	CHIR	170040109		56.9900	152,600.00	4,368,223.85	8,696,674.01
CHOICEPOINT INC.		0.000	CPS	170388102		38.0900	140,500.00	4,668,863.54	5,351,645.00
CHURCH & DWIGHT INC		0.808	CHD	171340102Q		39.6000	42,700.00	1,357,733.22	1,690,920.01
CIENA CORP.		0.000	CIEN	171779101		6.6400	379,800.00	3,069,391.28	2,521,872.02
CINTAS CORP		0.538	CTAS	172908105		50.1300	185,500.00	6,934,368.86	9,299,114.99
CISCO SYSTEMS		0.000	CSCO	17275R102		24.2900	90,000.00	1,882,852.50	2,186,100.00
CITRIX SYSTEMS INC		0.000	CTXS	177376100		21.2100	369,400.00	8,039,442.67	7,834,974.02
CLAIRE'S STORES INC		1.273	CLE	179584107		18.8400	124,200.00	1,700,624.85	2,339,928.00
CLOROX COMPANY		2.224	CLX	189054109Q		48.5600	147,300.00	6,113,324.52	7,152,888.00
COACH INC		0.000	COH	189754104		37.7500	308,800.00	4,915,053.85	11,657,199.99
COCA-COLA ENTERPRISE		0.731	CCE	191219104		21.8700	99,100.00	2,630,462.76	2,167,316.98
COGNIZANT TECH SOLUTIONS CORP		0.000	CTSH	192446102		45.6400	82,500.00	2,334,911.90	3,765,300.00
COLUMBIA SPORTSWEAR CO		0.000	COLM	198516106		54.5000	23,300.00	1,199,255.01	1,269,850.00
COMMERCE BANCORP INC		1.442	CBH	200519106		52.6800	36,000.00	1,359,384.01	1,896,480.00
COMMUNITY HEALTH SYS		0.000	CYH	203668108		26.5800	54,800.00	1,209,182.47	1,456,583.99
COMPUTER ASSOCIATE INTL. INC.		0.292	CA	204912109S		27.3400	58,900.00	1,477,381.15	1,610,326.01
COMPUWARE CORP		0.000	CPWR	205638109		6.0400	55,900.00	359,483.64	337,636.02
COMVERSE TECHNOLOGY INC.		0.000	CMVT	205862402		17.5900	135,900.00	3,498,682.40	2,390,480.98
CONCORD EFS INC.		0.000	CE	206197105		14.8400	804,700.00	14,038,086.53	11,941,748.00
CONSTELLATION BRANDS INC-A		0.000	STZ	21036P108		32.9300	32,000.00	747,368.92	1,053,759.99
COOPER CAMERON CORP.		0.000	CAM	216640102		46.6000	52,100.00	2,727,790.94	2,427,860.00
CORINTHIAN COLLEGES INC		0.000	COCO	218868107		55.5600	73,100.00	2,852,099.71	4,061,435.98
CORNING INC		0.000	GLW	219350105Q		10.4300	1,017,300.00	16,206,199.80	10,610,439.00
CORPORATE EXECUTIVE BOARD CO		0.000	EXBD	21988R102		46.6700	64,400.00	2,731,882.65	3,005,548.00
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104		64.4900	47,400.00	1,305,014.83	3,056,826.02
COX RADIO INC		0.000	CXR	224051102		25.2300	33,600.00	739,377.19	847,728.00
CREE INC		0.000	CREE	225447101		17.6900	124,900.00	2,275,011.48	2,209,481.00
CROWN CASTLE INTL CO		0.000	CCI	228227104		11.0300	33,700.00	321,642.80	371,711.00
CYPRESS SEMICONDUCTOR CORP		0.000	CY	232806109		21.3600	192,500.00	3,074,970.88	4,111,800.01
DARDEN RESTAURANTS INC		0.380	DRI	237194105		21.0400	174,400.00	3,038,452.80	3,669,376.00
DAVITA INC.		0.000	DVA	23918K108		39.0000	81,600.00	2,226,416.15	3,182,400.00
DEL MONTE FOODS CO		0.000	DLM	24522P103		10.4000	146,800.00	1,316,868.18	1,526,720.00
DELPHI AUTOMOTIVE SYSTEMS CORP		2.742	DPH	247126105		10.2100	145,000.00	1,335,215.00	1,480,450.00
DENTSPLY INTERNATIONAL INC.		0.464	XRAY	249030107Q		45.1700	134,100.00	3,689,188.30	6,057,297.00
DEVRY INC.		0.000	DV	251893103		25.1300	33,000.00	616,056.58	829,290.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
DIAL CORP/AZ	1.264	DL		25247D101Q		28.4700	97,800.00	1,836,456.45	2,784,365.98
DOLLAR GENERAL	0.667	DG		256669102		20.9900	486,800.00	7,439,366.12	10,217,932.00
DOLLAR TREE STORES INC	0.000	DLTR		256747106		30.0600	153,900.00	4,575,147.96	4,626,233.99
DONALDSON CO INC	0.642	DCI		257651109		59.1600	56,700.00	1,845,293.22	3,354,372.00
DOUBLECLICK INC	0.000	DCLK		258609304		10.2200	184,000.00	1,871,206.11	1,880,480.02
DOVER CORP.	1.509	DOV		260003108Q		39.7500	97,700.00	3,265,715.66	3,883,575.01
DOW JONES & CO INC	2.006	DJ		260561105Q		49.8500	70,600.00	3,044,977.24	3,519,410.00
DST SYSTEMS INC	0.000	DST		233326107		41.7600	177,400.00	6,743,632.26	7,408,224.01
DUN & BRADSTREET CORP	0.000	DNB		26483E100		50.7100	126,900.00	4,946,522.15	6,435,099.01
E*TRADE GROUP INC.	0.000	ET		269246104		12.6500	466,500.00	5,871,441.46	5,901,225.00
EATON VANCE CORP.	1.310	EV		278265103		36.6400	117,900.00	3,741,481.92	4,319,856.00
ECOLAB INC	1.169	ECL		278865100Q		27.3700	322,600.00	5,778,381.42	8,829,561.98
EDUCATION MANAGEMENT COPR	0.000	EDMC		28139T101		31.0400	65,600.00	1,373,758.49	2,036,224.00
EDWARDS (A.G.) INC	1.766	AGE		281760108		36.2300	32,900.00	1,126,235.46	1,191,966.99
EDWARDS LIFESCIENCES	0.000	EW		28176E108		30.0800	92,900.00	1,528,312.01	2,794,432.00
ELECTRONIC ARTS, INC	0.000	ERTS		285512109		47.7800	435,700.00	13,907,417.73	20,817,746.00
EMULEX CORP	0.000	ELX		292475209		26.6800	100,800.00	2,285,185.35	2,689,344.00
ENDO PHARMACEUTICALS	0.000	ENDP		29264F205		19.2600	55,700.00	907,862.32	1,072,782.00
ENERGIZER HOLDINGS INC.	0.000	ENR		29266R108		37.5600	59,000.00	1,703,699.00	2,216,039.99
ENSCO INTL INC	0.368	ESV		26874Q100		27.1700	149,500.00	4,074,134.92	4,061,915.00
ENTERCOM COMMUNICATIONS CORP	0.000	ETM		293639100		52.9600	59,100.00	2,904,878.36	3,129,936.00
EOG RESOURCES INC	0.433	EOG		26875P101		46.1700	217,800.00	8,328,041.19	10,055,826.01
EON LABS INC	0.000	ELAB		29412E100		50.9500	16,800.00	629,228.13	855,960.00
EQUIFAX INC	0.326	EFX		294429105		24.5000	194,200.00	4,646,837.57	4,757,900.01
ESTEE LAUDER CO.	0.764	EL		518439104		39.2600	162,300.00	5,607,201.91	6,371,898.00
EXPEDITORS INT'L. WASH INC.	0.424	EXPD		302130109		37.6600	166,200.00	3,362,555.71	6,259,092.01
EXPRESS SCRIPTS	0.000	ESRX		302182100		66.4300	115,300.00	5,183,076.50	7,659,379.01
FACTSET RESEARCH SYSTEMS INC.	0.628	FDS		303075105		38.2100	33,000.00	926,021.77	1,260,930.02
FAIR ISAAC INC.	0.162	FIC		303250104		49.1600	74,500.00	2,902,165.26	3,662,419.99
FAIRCHILD SEMICONDUTOR CORP	0.000	FCS		303726103		24.9700	167,700.00	3,431,721.08	4,187,469.00
FAMILY DOLLAR STORES	0.947	FDO		307000109Q		35.8800	256,100.00	6,861,954.62	9,188,868.00
FASTENAL CO	0.600	FAST		311900104		49.9400	101,900.00	3,493,053.37	5,088,886.01
FEDERATED INVESTORS INC.-CL B	1.158	FII		314211103		29.3600	126,800.00	3,608,204.25	3,722,848.00
FIRST BANCORP PR	1.112	FBP		318672102		39.5500	34,900.00	756,423.25	1,380,294.98
FIRST HEALTH GROUP CORP.	0.000	FHCC		320960107		19.4600	110,800.00	2,380,995.60	2,156,168.00
FIRST TENNESSEE NATL CORP	3.628	FTN		337162101		44.1000	12,700.00	469,973.18	560,069.98
FISERV INC. WISCONSIN	0.000	FISV		337738108		39.5100	311,300.00	9,286,746.63	12,299,463.02
FISHER SCIENTIFIC INT'L.	0.000	FSH		338032204		41.3700	69,700.00	2,571,940.49	2,883,489.00
FLUOR CORP (NEW)	1.614	FLR		343412102		39.6400	46,100.00	1,652,008.59	1,827,404.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMG MID-CAP GROWTH (F)								
	Instrument - COM COMMON STOCK								
FMC TECHNOLOGIES INC	0.000	FTI	30249U101	23.3000	186,700.00	3,665,162.43	4,350,110.00		
FOUNDRY NETWORKS INC	0.000	FDRY	35063R100	27.3600	213,500.00	4,442,421.82	5,841,360.02		
FREEPORT MCMORAN CLASS B	1.898	FCX	35671D857	42.1300	266,000.00	5,805,756.34	11,206,580.00		
FRIEDMAN BILLINGS RAMSEY -A	5.892	FBR	35843A108	23.0800	105,200.00	1,668,595.09	2,428,016.00		
GALLAGHER (ARTHUR) J & CO.	2.216	AJG	363576109Q	32.4900	141,600.00	3,194,208.83	4,600,584.01		
GENTEX CORP.	1.358	GNTX	371901109	44.1600	129,600.00	3,461,838.63	5,723,135.98		
GETTY IMAGES INC.	0.000	GYI	374276103	50.1300	54,700.00	2,236,072.64	2,742,110.99		
GLOBAL PAYMENTS INC-W/I	0.339	GPX	37940X102	47.1200	43,900.00	1,084,718.11	2,068,568.02		
GRACO INC.	1.396	GGG	384109104	40.1000	77,800.00	1,738,753.10	3,119,780.00		
GTECH HOLDINGS CORP	1.374	GTK	400518106	49.4900	105,000.00	2,752,063.18	5,196,449.99		
H & R BLOCK INC.	1.444	HRB	093671105Q	55.3700	210,400.00	8,264,637.53	11,649,847.99		
HARMAN INTERNATIONAL	0.067	HAR	413086109	73.9800	100,600.00	2,577,177.20	7,442,388.02		
HARRAH'S ENTERTAINMENT INC.	2.411	HET	413619107	49.7700	35,000.00	1,194,517.44	1,741,950.00		
HARRIS CORP.	1.054	HRS	413875105Q	37.9500	34,900.00	1,078,390.94	1,324,455.00		
HARTE-HANKS INC.	0.551	HHS	416196103	21.7500	85,200.00	1,444,093.54	1,853,100.00		
HCC INSURANCE HOLDINGS INC.	0.943	HCC	404132102	31.8000	42,900.00	1,064,510.32	1,364,220.02		
HEALTH MGMT ASSOCIATES CL A	0.333	HMA	421933102	24.0000	403,000.00	7,597,696.44	9,672,000.01		
HEALTH NET	0.000	HNT	42222G108	32.7000	91,900.00	2,267,374.51	3,005,130.00		
HEALTHCON/WEB CORP	0.000	HLTH	94769M105	8.9900	361,900.00	4,216,805.02	3,253,481.00		
HENRY (JACK) & ASSOCIATES	0.680	JKHY	426281101	20.5800	113,800.00	1,634,388.11	2,342,004.00		
HENRY SCHEIN INC	0.000	HSIC	806407102	67.5800	44,000.00	1,856,205.33	2,973,520.00		
HERSHEY FOODS CORP.	2.052	HSY	427866108Q	76.9900	84,000.00	5,197,791.91	6,467,160.01		
HEWITT ASSOCIATES INC	0.000	HEW	42822Q100	29.9000	29,700.00	722,165.48	888,030.00		
HILLENBRAND IND.	1.740	HB	431573104Q	62.0600	28,700.00	1,497,433.82	1,781,121.98		
HILTON HOTELS CORP.	0.467	HLT	432848109Q	17.1300	284,600.00	3,322,726.24	4,875,198.00		
HON INDUSTRIES	1.200	HNI	438092108	43.3200	41,900.00	1,221,097.92	1,815,108.00		
HUDSON CITY BANCORP INC	1.571	HCBK	443683107	38.1800	45,100.00	1,191,462.17	1,721,917.98		
HUMAN GENOME SCIENCE	0.000	HGSI	444903108	13.2500	48,100.00	642,736.78	637,325.02		
ICOS CORPORATION	0.000	ICOS	449295104	41.2800	30,100.00	1,189,359.24	1,242,527.99		
IDEXX LABS INC.	0.000	IDXX	45168D104	46.2800	53,600.00	1,626,887.03	2,480,608.00		
IMCLONE SYSTEMS	0.000	IMCL	45245W109	39.6600	87,500.00	3,085,498.32	3,470,249.99		
IMS HEALTH INC.	0.321	RX	449934108	24.8600	335,400.00	5,624,165.70	8,338,044.01		
INTEGRATED CIRCUIT SYSTEMS	0.000	ICST	45811K208	28.4900	124,300.00	2,865,006.04	3,541,306.99		
INTEGRATED DEVICE TECH INC	0.000	IDTI	458118106	17.1700	160,000.00	3,081,305.62	2,747,200.01		
INTERACTIVE DATA CORP	0.000	IDC	45840J107	16.5600	29,000.00	476,693.89	480,240.00		
INTERDIGITAL COMM CORP	0.000	IDCC	45866A105	20.6400	94,800.00	2,204,703.35	1,956,672.00		
INTERNATIONAL RECTIFIER CORP	0.000	IRF	460254105	49.4100	85,000.00	2,918,678.52	4,199,850.01		
INTERNATL FLAVORS & FRAGRANCES	1.832	IFF	459506101Q	34.9200	74,200.00	2,475,837.84	2,591,064.01		
INTERSIL HOLDINGS CORP	0.482	ISIL	46069S109	24.8500	103,300.00	2,316,605.14	2,567,004.99		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
INTL GAME TECHNOLOGY		1.120	IGT	459902102		35.7000	700,000.00	12,482,168.62	24,990,000.00
INTUIT INC.		0.000	INTU	461202103		52.9100	328,500.00	11,496,363.18	17,380,934.99
INVESTORS FINANCIAL SERVICES C		0.156	IFIN	461915100		38.4100	110,800.00	3,068,847.57	4,255,828.00
INVITROGEN CORP		0.000	IVGN	46185R100		70.0000	21,700.00	1,039,703.90	1,519,000.00
IRON MTN INC PA		0.000	IRM	462846106		39.5400	110,400.00	4,275,804.43	4,365,216.00
ITT EDUCATIONAL SERVICES INC		0.000	ESI	45068B109		46.9700	72,100.00	1,545,890.23	3,386,536.98
ITT INDUSTRIES INC		0.862	ITT	450911102		74.2100	147,100.00	6,434,870.47	10,916,291.01
IVAX CORP		0.000	IVX	465823102		23.8800	287,700.00	5,631,295.83	6,870,276.00
JABIL CIRCUIT INC		0.000	JBL	466313103		28.3000	261,600.00	6,719,723.60	7,403,280.02
JACOBS ENGINEERING GROUP		0.000	JEC	469814107		48.0100	93,500.00	2,450,112.02	4,488,934.99
JDS UNIPHASE CORP		0.000	JDSU	46612J101		3.6500	2,155,000.00	58,136,223.24	7,865,750.01
JETBLUE AIRWAYS CORP		0.000	JBLU	477143101		26.5200	143,250.00	4,118,410.04	3,798,990.00
JUNIPER NETWORKS INC		0.000	JNPR	48203R104		18.6800	534,700.00	7,844,521.93	9,988,196.00
KEY ENERGY SERVICES INC		0.000	KEG	492914106		10.3100	337,700.00	3,366,764.15	3,481,687.00
KINDER MORGAN INC.		2.707	KMI	49455P101		59.1000	143,300.00	5,706,602.12	8,469,030.00
KING PHARMACEUTICALS		0.000	KG	495582108		15.2600	114,100.00	2,900,398.03	1,741,166.00
KLA-TENCOR CORP.		0.000	KLAC	482480100		58.6700	342,000.00	16,821,915.97	20,065,140.00
KNIGHT RIDDER		1.654	KRI	499040103Q		77.3700	18,800.00	985,182.60	1,454,556.02
KRISPY KREME DOUGHNUTS INC		0.000	KKD	501014104		36.6000	51,900.00	1,780,058.01	1,899,540.01
L-3 COMMUNICATIONS HOLDINGS IN		0.000	LLL	502424104		51.3600	64,400.00	2,672,635.43	3,307,583.99
LABORATORY CRP OF AMER HLDGS		0.000	LH	50540R409		36.9500	206,900.00	6,484,992.76	7,644,955.00
LABRANCHE & CO., INC.		2.742	LAB	505447102		11.6700	218,000.00	1,800,234.90	2,544,060.00
LAM RESEARCH CORP		0.000	LRCX	512807108		32.3000	236,200.00	4,979,699.88	7,629,260.00
LAMAR ADVERTISING CO		0.000	LAMR	512815101		37.3200	98,700.00	3,526,244.87	3,683,484.00
LEAPFROG ENTERPRISES INC		0.000	LF	52186N106		26.5300	21,200.00	658,377.87	562,436.00
LEGG MASON INC.		0.777	LM	524901105		77.1800	93,900.00	4,346,430.12	7,247,201.98
LEGGETT & PLATT INC		2.589	LEG	524660107		21.6300	61,300.00	1,271,778.15	1,325,919.01
LEXMARK INTERNATIONAL INC.		0.000	LXK	529771107		78.6400	208,100.00	12,608,004.50	16,364,984.00
LINCARE HOLDINGS INC.		0.000	LNCR	532791100		30.0300	155,700.00	3,914,452.37	4,675,671.01
LNR PROPERTY CORP		0.101	LNR	501940100		49.5100	6,700.00	263,109.88	331,717.02
LSI LOGIC CORP		0.000	LSI	502161102		8.8700	224,400.00	4,188,624.10	1,990,427.98
MACROMEDIA INC		0.000	MACR	556100105		17.8400	124,000.00	1,930,149.25	2,212,160.00
MANDALAY RESORT GROUP		2.415	MBG	562567107		44.7200	75,000.00	2,762,059.81	3,354,000.01
MANPOWER INC		0.424	MAN	56418H100		47.0800	94,200.00	3,209,854.80	4,434,936.00
MARKEL CORP		0.000	MKL	570535104		253.5100	2,700.00	708,522.29	684,477.01
MARRIOTT INT'L INC CL-A		0.649	MAR	571903202		46.2000	165,000.00	4,936,932.73	7,623,000.00
MARVEL ENTERPRISES I		0.000	MVL	57383M108		29.1100	35,500.00	689,025.18	1,033,405.00
MATTEL INC.		2.075	MAT	577081102Q		19.2700	699,700.00	11,908,804.85	13,483,219.00
MAXTOR CORP		0.000	MXO	577729205		11.1000	123,900.00	1,286,137.07	1,375,290.00

Monthly Market Portfolio

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	Group	- COMMON STOCK							
	Portfolio	- RMG MID-CAP GROWTH (F)							
	Instrument	- COM COMMON STOCK							
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MAYTAG COMPANY		2.585	MYG	578592107Q		27.8500	69,400.00	1,781,546.37	1,932,789.98
McCORMICK & CO		1.860	MKC	579780206Q		30.1000	157,000.00	3,600,737.42	4,725,699.99
MCDATA CORPORATION-A		0.000	MCDTA	580031201		9.5300	175,400.00	1,678,715.15	1,671,562.02
MCKESSON CORP		0.746	MCK	58155Q103Q		32.1600	260,900.00	9,536,672.00	8,390,544.00
MEDICIS PHARMACEUTICAL CORP		0.280	MRX	584690309		71.3000	43,800.00	2,010,181.60	3,122,940.00
MEDIMMUNE INC		0.000	MEDI	584699102		25.4000	451,800.00	13,410,744.97	11,475,720.00
MEMC ELECTR MATLS IN		0.000	WFR	552715104		9.6200	107,100.00	1,109,012.56	1,030,302.00
MERCURY INTERACTIVE CORP.		0.000	MERQ	589405109		48.6400	181,400.00	7,386,756.98	8,823,296.00
MEREDITH CORPORATION		0.778	MDP	589433101Q		48.8100	63,250.00	2,752,593.51	3,087,232.48
METTLER-TOLEDO INTERNATIONAL		0.000	MTD	592688105		42.2100	59,500.00	2,425,366.45	2,511,495.01
MICHAELS STORES		0.905	MIK	594087108		44.2000	85,100.00	2,817,751.61	3,761,420.00
MICROCHIP TECHNOLOGY INC.		0.359	MCHP	595017104		33.3600	472,350.00	10,188,307.46	15,757,596.00
MICRON TECHNOLOGY INC		0.000	MU	595112103Q		13.4700	482,000.00	10,772,276.13	6,492,539.99
MICROSOFT CORP.		0.581	MSFT	594918104		27.5400	139,999.99	3,662,645.66	3,855,600.00
MID ATLANTIC MEDICAL SERVICES		0.000	MME	59523C107		64.8000	63,500.00	1,985,335.59	4,114,800.01
MILLENNIUM PHARMACEUTICALS		0.000	MLNM	599902103		18.6700	159,900.00	3,653,118.38	2,985,333.01
MILLER (HERMAN) INC		0.597	MLHR	600544100		24.2700	124,000.00	2,565,379.68	3,009,479.98
MILLIPORE CORPORATION		1.022	MIL	601073109Q		43.0500	77,700.00	2,582,358.98	3,344,985.00
MOHAWK INDUSTRIES INC.		0.000	MHK	608190104		70.5400	27,500.00	1,089,669.76	1,939,850.02
MOLEX INC		0.286	MOLX	608554101		34.8900	253,500.00	7,711,089.73	8,844,615.00
MONSTER WORLDWIDE INC		0.000	MNST	611742107		21.9600	167,000.00	8,465,031.80	3,667,320.00
MOODY'S CORPORATION		0.495	MCO	615369105		60.5500	212,100.00	8,346,257.49	12,842,654.99
MYLAN LABS		0.475	MYL	628530107Q		25.2600	530,350.00	8,821,056.38	13,396,641.00
NATIONAL INSTRUMENTS CORP.		0.439	NATI	636518102		45.4700	52,600.00	1,556,316.79	2,391,721.98
NATIONAL SEMICONDUCTOR CORP.		0.000	NSM	637640103		39.4100	263,800.00	6,254,299.10	10,396,358.01
NATIONAL-OILWELL INC.		0.000	NOI	637071101		22.3600	124,100.00	3,480,114.47	2,774,876.00
NAVISTAR INTL. CORP.		0.000	NAV	63934E108		47.8900	54,300.00	1,815,426.16	2,600,427.01
NETSCREEN TECHNOLOGIES INC		0.000	NSCN	64117V107		24.7500	127,400.00	3,073,618.76	3,153,150.00
NETWORK APPLIANCE INC.		0.000	NTAP	64120L104		20.5300	554,900.00	11,261,444.79	11,392,096.99
NETWORKS ASSOCIATES INC.		0.000	NET	640938106		15.0400	237,900.00	3,203,602.30	3,578,015.98
NEUROCRINE BIOSCIENCES INC		0.000	NBIX	64125C109		54.5400	20,600.00	1,115,752.85	1,123,523.99
NEW YORK COMMUNITY BANCORP		2.628	NYB	649445103		38.0500	131,900.00	2,476,899.98	5,018,795.00
NEW YORK TIMES CO. CL A		1.213	NYT	650111107Q		47.7900	157,200.00	6,398,691.30	7,512,587.99
NEWELL RUBBERMAID INC.		3.689	NWL	651229106Q		22.7700	205,600.00	5,833,650.25	4,681,512.00
NEWFIELD EXPLORATION COMPANY		0.000	NFX	651290108		44.5400	81,700.00	2,981,593.84	3,638,918.00
NEXTEL PARTNERS INC		0.000	NXTP	65333F107		13.4500	111,900.00	973,834.50	1,505,055.02
NOBLE ENERGY INC		0.450	NBL	655044105		44.4300	36,850.00	1,242,189.28	1,637,245.51
NORTH FORK BANK		2.965	NFB	659424105		40.4700	42,700.00	1,261,586.82	1,728,068.99
NORTHERN TRUST CORP		1.637	NTRS	665859104		46.4200	24,400.00	1,170,564.26	1,132,647.98

Monthly Market Portfolio

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	Group - COMMON STOCK								
	Portfolio - RMG MID-CAP GROWTH (F)								
	Instrument - COM COMMON STOCK								
NOVELL INC		0.000	NOVL	670006105		10.5200	205,000.00	1,115,181.53	2,156,599.99
NOVELLUS SYSTEMS INC.		0.000	NVLS	670008101		42.0500	275,300.00	9,388,828.26	11,576,365.00
NUVEEN INVESTMENTS INC-CL A		2.250	JNC	67090F106		26.6600	32,500.00	916,650.94	866,450.01
NVIDIA CORP		0.000	NVDA	67066G104		23.2500	256,300.00	8,284,151.00	5,958,975.00
NVR INC		0.000	NVR	62944T105		466.0000	5,000.00	793,465.37	2,330,000.00
O'REILLY AUTOMOTIVE INC.		0.000	ORLY	686091109		38.3600	41,900.00	983,614.18	1,607,284.00
ONMICARE INC.		0.222	OCR	681904108		40.3900	60,600.00	1,365,547.16	2,447,634.00
OUTBACK STEAKHOUSE INC		1.176	OSI	689899102		44.2100	57,800.00	1,727,516.57	2,555,338.00
OXFORD HEALTH PLANS		0.919	OHP	691471106		43.5000	161,300.00	5,646,855.23	7,016,549.99
PACTIV CORPORATION		0.000	PTV	695257105		23.9000	115,400.00	2,629,481.83	2,758,059.99
PALL CORPORATION		1.341	PLL	696429307Q		26.8300	157,700.00	3,566,689.39	4,231,091.00
PATTERSON DENTAL COMPANY		0.000	PDCO	703412106		64.1600	90,300.00	3,142,748.62	5,793,648.00
PATTERSON-UTI ENERGY INC		0.000	PTEN	703481101		32.9200	136,900.00	3,906,241.94	4,506,748.00
PENTAIR INC.		1.838	PNR	709631105Q		45.7000	9,600.00	253,475.88	438,720.02
PEOPLESOFT INC		0.000	PSFT	712713106		22.8000	130,934.00	2,497,169.30	2,985,295.20
PEPSI BOTTLING GROUP INC		0.165	PBG	713409100		24.1800	242,600.00	5,529,005.93	5,866,068.00
PERFORMANCE FOOD GROUP COMPANY		0.000	PFGC	713755106		36.1700	52,500.00	1,508,562.70	1,898,924.99
PERKIN ELMER INC		1.640	PKI	714046109Q		17.0700	80,500.00	1,313,972.85	1,374,135.00
PETSMART INC		0.336	PETM	716768106		23.8000	240,600.00	3,453,313.12	5,726,280.02
PHARMACEUTICAL PRODUCT DEVELOP		0.000	PPDI	717124101		26.9700	82,100.00	1,595,318.86	2,214,236.99
PHARMACEUTICAL RESOURCES INC		0.000	PRX	717125108		65.1500	56,700.00	2,470,563.37	3,694,005.00
PHELPS DODGE CORP.		0.000	PD	717265102Q		76.0900	78,500.00	3,572,936.45	5,973,065.01
PIER 1 IMPORTS INC/DEL		1.463	PIR	720279108		21.8600	120,100.00	2,421,090.37	2,625,385.99
PIONEER NATURAL RESOURCES CO.		0.000	PXD	723787107		31.9300	23,700.00	519,884.18	756,741.01
PITNEY-BOWES, INC.		2.954	PBI	724479100Q		40.6200	268,800.00	9,843,600.03	10,918,655.99
PIXAR		0.000	PIXR	725811103		69.2900	70,000.00	4,705,475.78	4,850,299.99
PMC-SIERRA INC		0.000	PMCS	69344F106		20.1500	182,000.00	3,921,931.86	3,667,300.00
POLARIS INDUSTRIES INC.		1.399	PII	731068102		88.5800	20,000.00	985,567.76	1,771,600.00
POLYCOM INC.		0.000	PLCM	73172K104		19.5200	92,200.00	1,969,806.75	1,799,744.01
POPULAR INC		2.403	BPOP	733174106		44.9400	66,500.00	2,563,237.73	2,988,509.99
PRAXAIR INC.		1.413	PX	74005P104Q		38.2000	168,400.00	3,857,654.96	6,432,879.98
PRIDE INTERNATIONAL INC.		0.000	PDE	74153Q102		18.6400	134,500.00	2,446,814.28	2,507,079.98
PROTEIN DESIGN LABS INC		0.000	PDLI	74369L103		17.9000	116,100.00	1,679,263.63	2,078,190.02
PROVIDIAN FINANCIAL CORP		1.030	PVN	74406A102		11.6400	185,300.00	4,950,152.85	2,156,891.98
QLOGIC CORPORATION		0.000	QLGC	747277101		51.6000	160,000.00	5,074,482.20	8,255,999.99
QUEST DIAGNOSTICS INC		0.820	DGX	74834L100		73.1100	110,100.00	6,091,397.42	8,049,411.00
QWEST COMMUNICATIONS INTL.		1.157	Q	749121109		4.3200	543,000.00	20,326,379.15	2,345,760.00
RADIO ONE INC CL-D		0.000	ROIAK	75040P405		19.3000	60,500.00	1,044,260.67	1,167,650.00
RADIOSHACK CORP		0.814	RSH	750438103Q		30.6800	315,100.00	8,229,536.63	9,667,267.98

Monthly Market Portfolio

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RAMBUS INC DEL	0.000			RMBS	750917106	30.7000	141,200.00	2,617,997.32	4,334,840.02
REALNETWORKS INC	0.000			RNWK	75605L104	5.7100	184,400.00	1,194,310.02	1,052,924.00
RED HAT INC	0.000			RHAT	756577102	18.7700	271,700.00	2,328,264.08	5,099,809.00
REGIS CORP	0.303			RGS	758932107	39.5200	39,400.00	921,657.24	1,557,087.99
RENAL CARE GROUP INC.	0.000			RCI	759930100	41.2000	39,200.00	1,121,233.34	1,615,040.00
RENT-A-CENTER INC	0.000			RCII	76009N100	29.8800	103,000.00	3,139,524.86	3,077,640.01
RESMED INC	0.000			RMD	761152107	41.5400	43,600.00	1,496,152.54	1,811,144.00
RESPIRONICS INC	0.000			RESP	761230101	45.0900	57,500.00	1,736,297.27	2,592,675.00
REYNOLDS & REYNOLDS CL-A	1.514			REY	761695105	29.0500	113,100.00	2,825,556.37	3,285,555.02
RITE AID CORP.	0.000			RAD	767754104Q	6.0400	439,300.00	1,990,853.82	2,653,372.00
ROBERT HALF INTL INC	0.000			RHI	770323103	23.3400	204,100.00	4,131,534.35	4,763,694.00
ROCKWELL COLLINS	1.198			COL	774341101	30.0300	153,900.00	3,150,969.24	4,621,617.00
ROSS STORES INC	0.435			ROST	778296103	26.4300	263,000.00	4,026,117.07	6,951,090.02
ROWAN COS.	0.000			RDC	779382100	23.1700	82,800.00	1,661,731.29	1,918,475.98
RUBY TUESDAY INC	0.158			RI	781182100	28.4900	83,000.00	1,099,237.50	2,364,670.00
SANDISK CORP	0.000			SNDK	80004C101	61.1400	126,300.00	3,641,191.78	7,721,981.99
SANMINA-SCI CORP	0.000			SANM	800907107	12.6100	443,800.00	5,141,869.39	5,596,318.00
SCRIPPS CO. E.W. CL A	0.637			SSP	811054204Q	94.1400	52,600.00	4,481,548.63	4,951,764.00
SEALED AIR CORP.	0.000			SEE	81211K100	54.1400	102,800.00	3,639,357.90	5,565,592.01
SEI INVESTMENTS CO	0.590			SEIC	784117103	30.4700	124,900.00	2,705,312.68	3,805,703.00
SEPRACOR INC.	0.000			SEPR	817315104	23.9300	110,600.00	3,298,305.26	2,646,658.00
SICOR INC	0.000			SCRI	825846108	27.2000	140,800.00	2,301,812.03	3,829,760.00
SIEBEL SYSTEMS INC.	0.000			SEBL	826170102	13.8700	227,300.00	3,761,097.61	3,152,651.00
SIGMA-ALDRICH	1.119			SIAL	826552101Q	57.1800	54,700.00	1,988,287.33	3,127,745.98
SILICON LABORATORIES	0.000			SLAB	826919102	43.2200	49,700.00	1,494,740.70	2,148,033.99
SMITH INTERNATIONAL INC	0.000			SII	832110100	41.5200	137,000.00	4,615,940.02	5,688,239.98
SOLETRON CORP	0.000			SLR	834182107	5.9100	679,200.00	10,842,596.31	4,014,072.02
SOUTHERN PERU COPPER CORP	1.912			PCU	843611104	47.1600	20,600.00	418,111.80	971,496.05
SOUTHTRUST CORP	2.566			SOTR	844730101	32.7300	59,700.00	1,163,364.34	1,953,981.00
SPRINT PCS GROUP	0.000			PCS	852061506	5.6200	1,091,800.00	7,292,671.96	6,135,915.98
SPX CORP.	0.000			SPW	784635104Q	58.8100	23,300.00	1,102,270.85	1,370,273.01
STAPLES INC	0.000			SPLS	855030102	27.3000	909,800.00	17,182,409.41	24,837,539.99
STARBUCKS CORP.	0.000			SBUX	855244109	33.0600	620,900.00	11,700,104.47	20,526,953.98
STARWOOD RESORTS	2.335			HOT	85590A203	35.9700	130,000.00	4,082,325.11	4,676,099.98
STATION CASINOS INC	1.632			STN	857689103	30.6300	150,000.00	4,248,703.58	4,594,500.00
STERICYCLE INC	0.000			SRCL	858912108	46.7000	57,400.00	2,365,045.35	2,680,580.01
STERIS CORP	0.000			STE	859152100Q	22.6000	94,900.00	2,186,082.67	2,144,739.98
STORAGE TECHNOLOGY CORP	0.000			STK	862111200	25.7500	119,900.00	2,749,366.64	3,087,425.00
SUNGARD DATA SYSTEMS	0.000			SDS	867363103	27.7100	511,500.00	12,065,568.92	14,173,665.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
SWIFT TRANSPORTATION CO.	0.000	SWFT	870756103	21.0200	57,900.00	1,023,059.45	1,217,057.98		
SYMANTEC CORP	0.000	SYMC	871503108	34.6500	579,800.00	11,252,636.91	20,090,070.02		
SYMBOL TECHNOLOGIES INC	0.118	SBL	871508107	16.8900	344,600.00	6,017,416.97	5,820,293.98		
SYNOPSYS INC.	0.000	SNPS	871607107	33.7600	265,600.00	6,724,142.92	8,966,656.00		
SYNOVUS FINANCIAL CORP	2.282	SNV	87161C105	28.9200	471,600.00	11,075,069.84	13,638,671.99		
T ROWE PRICE GROUP INC.	1.603	TROW	74144T108Q	47.4100	148,300.00	5,226,749.26	7,030,903.00		
TALBOTS INC	1.299	TLB	874161102Q	30.7800	24,700.00	783,144.25	760,266.02		
TCF FINANCIAL CORP	2.921	TCB	872275102	51.3500	90,300.00	3,118,290.14	4,636,905.00		
TEKTRONIX, INC.	0.506	TEK	879131100Q	31.6000	50,800.00	1,247,017.45	1,605,280.00		
TELEPHONE & DATA	0.991	TDS	879433100	62.5500	28,000.00	1,749,271.03	1,751,399.98		
TELLABS INC.	0.000	TLAB	879664100	8.4300	282,600.00	6,771,684.69	2,382,318.00		
TENET HEALTHCARE CORP	0.000	THC	88033G100	16.0500	75,000.00	1,436,353.07	1,203,749.99		
TERADYNE INC	0.000	TER	880770102	25.4500	315,300.00	10,466,649.36	8,024,385.00		
THE ST. JOE COMPANY	1.287	JOE	790148100	37.2900	55,200.00	1,759,831.61	2,058,408.00		
THERMO ELECTRON CORP.	0.000	TMO	883556102	25.2000	57,400.00	1,188,903.14	1,446,480.00		
TIDEWATER INC	2.008	TDW	886423102Q	29.8800	21,800.00	640,249.32	651,384.00		
TIFFANY & CO	0.442	TIF	886547108	45.2000	184,900.00	5,886,749.29	8,357,480.01		
TIMBERLAND CO CL-A	0.000	TBL	887100105	52.0700	31,000.00	910,081.17	1,614,170.00		
TIMKEN CO.	2.592	TKR	887389104Q	20.0600	51,400.00	844,384.04	1,031,083.99		
TJX COS. INC.	0.634	TJX	872540109Q	22.0500	875,700.00	14,047,471.26	19,309,185.00		
TOTAL SYS SVCS INC	0.257	TSS	891906109	31.1300	63,600.00	1,446,233.31	1,979,868.00		
TRIAD HOSPITALS INC	0.000	TRI	89579K109	33.2700	53,800.00	1,655,651.20	1,789,926.00		
UNISYS CORP.	0.000	UIS	909214108	14.8500	387,100.00	7,454,760.76	5,748,435.02		
UNITED DEFENSE INDUSTRIES INC	0.000	UDI	91018B104	31.8800	41,100.00	1,124,508.04	1,310,268.00		
UNIVERSAL HEALTH SERVICES CL B	0.595	UHS	913903100	53.7200	63,600.00	2,617,171.23	3,416,591.99		
UNIVERSITY OF PHOENIX ONLINE	0.000	UOPX	037604204	68.9300	26,100.00	1,402,907.79	1,799,073.00		
UNIVISION COMMUNICATIONS	0.000	UVN	914906102	39.6900	234,910.00	7,008,462.64	9,323,577.92		
UTSTARCOM, INC	0.000	UTSI	918076100	37.0700	108,500.00	4,120,536.85	4,022,095.01		
VALEANT PHARMACEUTICALS	1.232	VRX	91911X104Q	25.1500	47,100.00	959,344.86	1,184,565.00		
VALLEY NATL BANCORP	3.082	VLV	919794107	29.2000	22,200.00	613,636.87	648,239.99		
VARCO INTERNATIONAL INC.	0.000	VRC	922122106	20.6300	191,100.00	3,680,276.12	3,942,392.99		
VARIAN MEDICAL SYSTEMS	0.000	VAR	92220P105	69.1000	131,400.00	5,371,403.61	9,079,740.00		
VERISIGN INC	0.000	VRSN	92343E102	16.3000	248,800.00	3,485,012.61	4,055,440.00		
VERITAS SOFTWARE CORPORATION	0.000	VRTS	923436109	37.1600	72,400.00	2,329,018.58	2,690,384.00		
VIAD CORP	1.440	VVI	92552R109	25.0000	72,400.00	1,592,578.47	1,810,000.00		
WADDELL & REED FINANCIAL-CL A	2.557	WDR	930059100	23.4600	156,900.00	4,137,719.66	3,680,873.99		
WASHINGTON POST CL. B	0.884	WPO	939640108Q	791.4000	1,950.00	1,233,007.66	1,543,230.01		
WATERS CORPORATION	0.000	WAT	941848103	33.1600	211,900.00	6,043,535.91	7,026,604.00		
WATSON PHARMACEUTICALS INC.	0.000	WPI	942683103	46.0000	22,800.00	664,627.30	1,048,800.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMG MID-CAP GROWTH (F)								
	Instrument - COM COMMON STOCK								
WEIGHT WATCHERS INTL		0.000	WTW	948626106		38.3700	71,800.00	3,142,761.44	2,754,966.01
WENDY'S INTL		0.611	WEN	950590109Q		39.2400	57,400.00	1,832,267.48	2,252,376.02
WEST CORP.		0.000	WSTC	952355105		23.2300	29,800.00	769,522.14	692,253.99
WESTERN DIGITAL CORP		0.000	WDC	958102105		11.7900	337,800.00	4,052,396.98	3,982,662.01
WESTWOOD ONE		0.000	WON	961815107		34.2100	145,500.00	3,173,166.12	4,977,554.99
WHOLE FOODS MARKET INC		0.893	WFMI	966837106		67.1300	86,600.00	3,216,451.77	5,813,458.00
WILEY JOHN & SONS IN		0.998	JW.A	968223206		26.0300	81,900.00	2,165,642.65	2,131,857.00
WILLIAMS-SONOMA INC		0.000	WSM	969904101		34.7700	195,500.00	3,878,941.39	6,797,535.00
WORTHINGTON INDS		3.549	WOR	981811102Q		18.0300	51,300.00	731,019.71	924,938.98
XEROX CORP		0.000	XRX	984121103Q		13.8000	381,700.00	5,667,126.69	5,267,460.01
XTO ENERGY INC.		0.141	XTO	98385X106		28.3000	165,900.00	2,729,210.69	4,694,970.00
YUM BRANDS, INC.		0.000	YUM	988498101		34.4000	451,500.00	10,995,774.60	15,531,599.99
ZEBRA TECHNOLOGIES CORP CL-A		0.000	ZBRA	989207105		66.3700	48,500.00	1,458,421.23	3,218,944.99
ZIMMER HOLDINGS INC		0.000	ZMH	98956P102		70.4000	314,500.00	10,506,463.97	22,140,800.01
Instrument Total	404						69,945,798.99	1,651,188,507.90	1,887,796,093.37
	Instrument -REIT REAL ESTATE INVESTMENT TRUST								
CHELSEA PROP GROUP INC		3.904	CPG	163421100		54.8100	25,000.00	1,086,451.17	1,370,250.00
COUSINS PROPERTIES INC		4.836	CUZ	222795106		30.6000	9,000.00	253,568.58	275,400.01
MILLS CORP.		5.136	MLS	601148109		44.0000	22,500.00	817,990.25	990,000.00
Instrument Total	3						56,500.00	2,158,010.00	2,635,650.01
Portfolio Total	407						70,002,298.99	1,653,346,517.90	1,890,431,743.38

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
3COM CORP.		0.000	COMS	885535104		8.1700	880,100.00	7,634,698.95	7,190,416.98
ACXIOM CORP.		0.000	ACXM	005125109		18.5700	34,600.00	582,341.29	642,522.00
ADC COMMUNICATIONS INC		0.000	ADCT	000886101		2.9700	747,600.00	6,738,600.85	2,220,372.03
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		14.9000	377,700.00	5,214,479.71	5,627,729.98
AETNA INC.		0.059	AET	00817Y108		67.5800	179,500.00	8,282,688.11	12,130,609.99
AFFILIATED COMPUTER SERVICES		0.000	ACS	008190100		54.4600	23,400.00	852,361.06	1,274,364.00
AGCO CORP.		0.000	AG	001084102		20.1400	119,500.00	2,190,205.01	2,406,730.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		29.2400	751,800.00	24,399,380.68	21,982,632.00
AGL RESOURCES INC		3.848	ATG	001204106		29.1000	14,900.00	393,622.44	433,590.02
AIRGAS INC		0.744	ARG	009363102		21.4800	100,600.00	1,911,631.36	2,160,888.00
ALBERTO CULVER CL-B		0.665	ACV	013068101Q		63.0800	62,900.00	2,853,847.33	3,967,732.00
ALBERTSON'S, INC.		3.355	ABS	013104104Q		22.6500	668,200.00	19,894,964.52	15,134,730.02
ALLEGHANY CORP DEL		0.000	Y	017175100		222.5000	5,600.00	1,084,378.48	1,246,000.00
ALLETE, INC.		3.692	ALE	018522102		30.6000	144,900.00	3,196,603.44	4,433,940.00
ALLIANT ENERGY CORPORATION		4.016	LNT	018802108		24.9000	181,900.00	3,409,526.30	4,529,309.99
ALLIED CAP CORP NEW		8.177	ALD	01903Q108		27.8800	211,600.00	5,081,465.19	5,899,408.02
ALLIED WASTE INDUSTRIES		0.000	AW	019589308		13.8800	171,500.00	2,177,116.98	2,380,420.01
AMBAC FINANCIAL GROUP INC.		0.634	ABK	023139108Q		69.3900	129,400.00	6,932,738.50	8,979,066.02
AMERADA HESS CORP.		2.256	AHC	023551104Q		53.1700	120,600.00	7,776,718.99	6,412,301.99
AMEREN CORP.		5.521	AEE	023608102Q		46.0000	211,000.00	8,478,253.04	9,706,000.01
AMERICAN AXLE & MFG HOLDINGS		0.000	AXL	024061103		40.4200	48,500.00	1,404,406.29	1,960,370.00
AMERICAN CAPITAL STRATEGIES		9.283	ACAS	024937104		29.7300	16,200.00	474,336.00	481,626.00
AMERICAN FINANCIAL GROUP INC.		1.889	AFG	025932104Q		26.4600	130,570.00	3,095,772.74	3,454,882.20
AMERICAN NATL INS CO		3.508	ANAT	028591105		84.3700	26,557.00	2,222,080.74	2,240,614.09
AMERICAN POWER CONVERSION		1.308	APCC	029066107		24.4500	154,500.00	2,653,215.56	3,777,525.00
AMERICAN TOWER CORP		0.000	AMT	029912201		10.8200	194,200.00	1,910,406.12	2,101,244.01
AMERISOURCEBERGEN CORP		0.178	ABC	03073E105		56.1500	88,600.00	5,383,332.94	4,974,890.00
AMETEK INC.		0.497	AME	031100100Q		48.2600	29,100.00	749,603.74	1,404,366.00
AMSOUTH BANCORPORATION		3.918	ASO	032165102		24.5000	590,800.00	12,268,922.65	14,474,600.02
ANNALY MORTGAGE MANAGEMENT		10.217	NLY	035710409		18.4000	158,200.00	3,206,278.57	2,910,880.00
AON CORP		2.506	AOC	037389103Q		23.9400	428,700.00	13,409,695.24	10,263,078.02
APOGENT TECHNOLOGY		0.000	AOT	03760A101		23.0400	136,400.00	2,572,273.96	3,142,656.00
APPLE COMPUTER INC.		0.000	AAPL	037833100		21.3700	615,300.00	12,133,149.69	13,148,960.99
APPLERA CORP - APPLIED BIOSYST		0.820	ABI	038020103Q		20.7100	53,500.00	1,286,549.34	1,107,984.97
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109		5.9800	283,100.00	1,746,131.81	1,692,938.00
APTAR GROUP INC.		0.717	ATR	038336103Q		39.0000	57,000.00	1,725,775.16	2,223,000.00
AQUA AMERICA INC		2.171	WTR	03836W103		22.1000	21,375.00	404,904.12	472,387.53
ARCHER DANIELS MIDLAND CO		1.576	ADM	039483102Q		15.2200	1,007,700.00	13,255,274.90	15,337,193.99
ARROW ELECTRONICS		0.000	ARW	042735100		23.1400	128,300.00	2,560,006.92	2,968,862.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
ARVINMERITOR INC.	1.658	ARM		043353101		24.1200	212,000.00	4,204,515.97	5,113,440.00
ASHLAND INC	2.496	ASH		044204105Q		44.0600	164,400.00	6,315,559.20	7,243,464.00
ASSOCIATED BANC-CORP.	3.188	ASBC		045487105		42.6500	115,800.00	3,424,351.98	4,938,870.00
ASTORIA FINANCIAL CORP.	2.365	AF		046265104		37.2000	130,300.00	3,967,221.76	4,847,160.00
AUTODESK INC.	0.488	ADSK		052769106Q		24.5800	177,000.00	3,410,366.10	4,350,660.00
AUTOLIV, INC	1.593	ALV		052800109		37.6500	146,800.00	4,664,276.71	5,527,020.00
AUTONATION INC	0.000	AN		05329W102		18.3700	401,200.00	6,630,034.47	7,370,044.00
AVAYA INC	0.000	AV		053499109		12.9400	844,700.00	8,064,953.24	10,930,418.00
AVNET INC.	1.385	AVT		053807103Q		21.6600	299,200.00	5,930,614.90	6,480,672.00
AVOCENT CORPORATION	0.000	AVCT		053893103		36.5200	12,400.00	460,684.19	452,848.00
AVX CORP.	0.902	AVX		002444107		16.6200	88,700.00	1,019,937.15	1,474,194.01
BALL CORPORATION	1.007	BLL		058498106Q		59.5700	14,400.00	730,328.36	857,807.97
BANCORPSOUTH INC	3.035	BXS		059692103		23.7200	130,300.00	2,821,639.32	3,090,715.98
BANK OF HAWAII CORP	2.843	BOH		062540109		42.2000	94,100.00	2,455,938.91	3,971,020.00
BANKNORTH GROUP INC.	2.336	BNK		06646R107		32.5300	273,700.00	5,043,413.87	8,903,461.00
BARNES & NOBLE INC.	0.000	BKS		067774109		32.8500	124,200.00	3,859,365.63	4,079,970.00
BAUSCH & LOMB INC	1.001	BOL		071707103Q		51.9000	83,500.00	3,863,177.06	4,333,650.00
BEAR STEARNS COMPANIES INC	1.000	BSC		073902108		79.9500	193,300.00	11,145,847.43	15,454,335.00
BELO CORP	1.340	BLC		080555105Q		28.3400	119,400.00	2,090,919.62	3,383,796.01
BEMIS CO.	2.240	BMS		081437105Q		50.0000	79,000.00	3,286,548.52	3,950,000.02
BERKLEY (WR) CORP	0.801	BER		084423102		34.9500	103,550.00	3,195,381.72	3,619,072.50
BIG LOTS, INC.	0.000	BLI		089302103		14.2100	245,600.00	4,121,739.90	3,489,976.00
BISYS GROUP INC.	0.000	BSG		055472104		14.8800	12,500.00	226,313.26	186,000.01
BLOCKBUSTER INC. CLASS A	0.445	BBI		093679108Q		17.9500	150,000.00	2,601,828.86	2,692,500.00
BLYTH INC.	0.931	BTH		09643P108		32.2200	54,500.00	1,464,966.18	1,755,990.00
BMC SOFTWARE	0.000	BMC		055921100		18.6500	36,100.00	571,160.25	673,265.00
BOISE CASCADE CORP	1.825	BCC		097383103Q		32.8600	108,888.00	3,114,324.26	3,578,059.68
BOK FINL CORP	0.000	BOKF		05561Q201		38.7200	28,300.00	1,079,569.38	1,095,776.01
BORDERS GROUP INC	1.459	BGP		099709107		21.9200	105,100.00	2,156,875.12	2,303,792.00
BORG WARNER INC.	1.175	BWA		099724106		85.0700	45,000.00	2,538,305.85	3,828,150.01
BOWATER INC.	1.727	BOW		102183100Q		46.3100	86,800.00	3,941,053.39	4,019,707.99
BROWN-FORMAN -CL B	1.819	BF.B		115637209Q		93.4500	18,200.00	1,290,139.67	1,700,790.00
BRUNSWICK CORP	1.570	BC		117043109Q		31.8300	142,400.00	3,022,820.31	4,532,591.99
CABLEVISION SYSTEMS NEW YORK G	0.000	CVC		12686C109		23.3900	113,700.00	2,259,696.86	2,659,443.00
CABOT CORP	1.884	CBT		127055101		31.8400	98,200.00	2,272,213.59	3,126,687.99
CADENCE DESIGN SYS INC	0.000	CDN		127387108		17.9800	334,900.00	5,675,827.45	6,021,502.02
CAESARS ENTERTAINMENT INC	0.000	CZR		127687101		10.8300	478,400.00	5,299,628.22	5,181,072.01
CALPINE CORPORATION	0.000	CPN		131347106		4.8100	1,091,300.00	12,179,367.41	5,249,152.99
CAPITOL FED FINL	5.546	CFFN		14057C106		36.0600	35,200.00	1,040,984.21	1,269,312.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
CARLISLE COS INC	1.445	CSL	142339100	60.8600	51,600.00	2,380,871.54	3,140,376.02		
CBRL GROUP INC.	1.150	CBRL	12489V106Q	38.2600	81,400.00	3,281,411.15	3,114,364.00		
CENTERPOINT ENERGY INC	4.128	CNP	15189T107Q	9.6900	654,800.00	8,308,492.12	6,345,012.01		
CENTEX CORP	0.148	CTX	152312104Q	107.6500	41,600.00	2,423,167.79	4,478,240.00		
CENTURYTEL, INC.	0.674	CTL	156700106	32.6200	240,900.00	7,710,183.86	7,858,158.00		
CERIDIAN CORP - NEW	0.000	CEN	156779100	20.9400	99,600.00	1,956,887.02	2,085,623.98		
CHARTER ONE FNCL INC.	3.010	CF	160903100Q	34.5500	378,700.00	8,660,840.87	13,084,085.00		
CHECKFREE CORP	0.000	CKFR	162813109	27.6500	56,500.00	1,495,138.27	1,562,225.00		
CHURCH & DWIGHT INC	0.808	CHD	171340102Q	39.6000	18,300.00	626,048.69	724,679.99		
CIENA CORP.	0.000	CIEN	171779101	6.6400	385,000.00	2,563,177.68	2,556,400.00		
CIGNA CORP.	2.295	CI	125509109Q	57.5000	235,900.00	14,580,602.38	13,564,250.00		
CINCINNATI FINANCIAL CORP.	2.387	CINF	172062101Q	41.8800	229,400.00	7,919,307.61	9,607,272.00		
CINERGY CORP	4.844	CIN	172474108Q	38.8100	296,300.00	9,480,920.68	11,499,403.01		
CIRCUIT CITY STORES	0.691	CC	172737108Q	10.1300	479,600.00	5,404,659.86	4,858,348.00		
CIT GROUP INC	1.335	CIT	125581108	35.9500	393,000.00	10,862,223.99	14,128,349.99		
CITIZENS COMMUNICATIONS CO	0.000	CZN	17453B101	12.4200	477,000.00	6,233,067.88	5,924,340.02		
CITY NATIONAL CORP	1.803	CYN	178566105	62.1200	68,300.00	2,673,419.85	4,242,796.00		
CLAIRE'S STORES INC	1.273	CLE	179584107	18.8400	10,800.00	226,620.45	203,472.00		
CLOROX COMPANY	2.224	CLX	189054109Q	48.5600	116,500.00	4,835,046.23	5,657,240.01		
CNA FINANCIAL CORP	0.000	CNA	126117100	24.1000	119,000.00	2,757,874.26	2,867,900.00		
CNF TRANSPORTATION	1.179	CNF	12612W104Q	33.9000	82,600.00	2,600,783.80	2,800,139.99		
COCA-COLA ENTERPRISE	0.731	CCE	191219104	21.8700	147,400.00	3,912,514.80	3,223,638.00		
COLONIAL BANCGROUP INC.	3.233	CNB	195493309	17.3200	208,400.00	2,857,458.52	3,609,488.00		
COMERICA INC.	3.567	CMA	200340107Q	56.0600	294,800.00	13,874,694.27	16,526,488.01		
COMMERCE BANCORP INC	1.442	CBH	200519106	52.6800	1,000.00	51,710.00	52,680.00		
COMMERCE BANCSHARES	1.836	CBSH	200525103	49.0200	104,265.00	4,064,090.54	5,111,070.30		
COMMUNITY HEALTH SYS	0.000	CYH	203668108	26.5800	44,200.00	892,620.12	1,174,836.00		
COMPASS BANCSHARES INC	2.849	CBSS	20449H109	39.3100	213,600.00	4,690,904.73	8,396,616.00		
COMPUTER SCIENCES	0.000	CSC	205363104	44.2300	299,300.00	12,515,544.58	13,238,039.00		
COMPUWARE CORP	0.000	CPWR	205638109	6.0400	962,000.00	5,692,704.32	5,810,480.00		
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	17.5900	235,400.00	4,188,280.45	4,140,686.00		
CONSOLIDATED EDISON INC.	5.208	ED	209115104Q	43.0100	375,700.00	14,502,732.47	16,158,856.99		
CONSTELLATION BRANDS INC-A	0.000	STZ	21036P108	32.9300	29,400.00	768,322.24	968,142.00		
CONSTELLATION ENERGY GROUP INC	2.655	CEG	210371100Q	39.1600	278,200.00	9,391,579.98	10,894,312.00		
CONVERGYS CORPORATION	0.000	CVG	212485106	17.4600	343,400.00	6,922,204.43	5,995,764.00		
CORNING INC	0.000	GLW	219350105Q	10.4300	856,300.00	13,125,798.89	8,931,209.01		
COUNTRYWIDE FINANCIAL CORP	0.791	CFC	222372104Q	75.8500	276,000.00	10,332,131.89	20,934,600.00		
CRANE CO	1.301	CR	224399105Q	30.7400	86,700.00	1,899,432.00	2,665,158.01		
CROWN CASTLE INTL CO	0.000	CCI	228227104	11.0300	243,700.00	2,858,648.47	2,688,011.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
CSX CORP.	1.113	CSX	126408103Q	35.9400		359,700.00	12,809,719.23	12,927,617.98	
CULLEN/FROST BANKERS INC	2.366	CFR	229899109	40.5700		20,400.00	619,600.74	827,628.01	
CUMMINS INC.	2.452	CMI	231021106Q	48.9400		101,600.00	4,464,198.20	4,972,304.00	
CYPRESS SEMICONDUCTOR CORP	0.000	CY	232806109	21.3600		172,100.00	3,020,724.31	3,676,056.01	
CYTEC INDUSTRIES	0.000	CYT	232820100Q	38.3900		118,700.00	4,250,061.59	4,556,893.00	
D.R. HORTON INC.	0.739	DHI	23331A109	43.2600		180,600.00	5,037,988.22	7,812,756.01	
DANA CORP	1.307	DCN	235811106Q	18.3500		376,100.00	7,032,738.66	6,901,435.00	
DARDEN RESTAURANTS INC	0.380	DRI	237194105	21.0400		51,800.00	953,355.71	1,089,871.99	
DEAN FOODS CO	0.000	DF	242370104	32.8700		260,500.00	5,831,250.77	8,562,635.00	
DELPHI AUTOMOTIVE SYSTEMS CORP	2.742	DPH	247126105	10.2100		762,800.00	7,840,306.85	7,788,187.98	
DELTA AIR LINES, INC.	0.846	DAL	247361108Q	11.8100		181,700.00	3,978,827.03	2,145,876.99	
DELUXE CORP.	3.580	DLX	248019101Q	41.3300		135,144.00	5,642,829.04	5,585,501.51	
DIEBOLD INC	1.262	DBD	253651103	53.8700		121,600.00	3,842,033.60	6,550,592.00	
DONALDSON CO INC	0.642	DCI	257651109	59.1600		8,400.00	273,376.76	496,944.00	
DONNELLEY (R.R.) & SONS CO.	3.449	DNY	257867101Q	30.1500		177,900.00	4,496,412.98	5,363,685.01	
DOUBLECLICK INC	0.000	DCLK	258609304	10.2200		46,700.00	408,680.51	477,274.00	
DOVER CORP.	1.509	DOV	260003108Q	39.7500		276,100.00	9,482,352.63	10,974,975.01	
DOWNEY FINANCIAL CORP.	0.730	DSL	261018105	49.3000		35,500.00	1,100,683.31	1,750,149.99	
DPL INC	4.597	DPL	233293109Q	20.8800		77,600.00	1,368,669.95	1,620,288.00	
DST SYSTEMS INC	0.000	DST	233326107	41.7600		12,200.00	467,313.31	509,472.01	
DTE ENERGY COMPANY	5.228	DTE	233331107Q	39.4000		282,700.00	10,973,013.49	11,138,380.01	
DYNEGY INC	7.009	DYN	26816Q101	4.2800		463,400.00	5,142,982.98	1,983,352.01	
E*TRADE GROUP INC.	0.000	ET	269246104	12.6500		476,899.99	4,949,455.63	6,032,784.98	
EASTMAN CHEMICAL CO.	4.452	EMN	277432100Q	39.5300		54,900.00	2,293,857.34	2,170,197.01	
EASTMAN KODAK	1.947	EK	277461109Q	25.6700		482,100.00	23,379,939.27	12,375,506.99	
EATON CORP.	1.778	ETN	278058102Q	107.9800		99,500.00	7,411,889.90	10,744,010.00	
EDISON INTERNATIONAL	3.648	EIX	281020107Q	21.9300		574,500.00	11,206,121.92	12,598,784.99	
EDWARDS (A.G.) INC	1.766	AGE	281760108	36.2300		146,700.00	5,105,925.31	5,314,941.00	
EL PASO CORP	1.953	EP	28336L109	8.1900		1,295,600.00	28,073,053.34	10,610,964.00	
ELECTRONIC DATA SYSTEMS	2.445	EDS	285661104Q	24.5400		848,100.00	25,684,257.05	20,812,374.00	
EMULEX CORP	0.000	ELX	292475209	26.6800		39,100.00	886,416.18	1,043,187.99	
ENERGIZER HOLDINGS INC.	0.000	ENR	29266R108	37.5600		27,500.00	749,902.60	1,032,899.99	
ENERGY EAST CORP.	4.642	EAS	29266M109	22.4000		244,900.00	5,406,520.98	5,485,759.99	
ENGELHARD CORP.	1.469	EC	292845104Q	29.9500		192,900.00	4,903,563.33	5,777,355.00	
ENSCO INTL INC	0.368	ESV	26874Q100	27.1700		61,700.00	1,768,339.61	1,676,389.00	
ENTRAVISION COMMUNIC	0.000	EVC	29382R107	11.1000		42,200.00	459,450.13	468,420.00	
EQUIFAX INC	0.326	EFX	294429105	24.5000		45,600.00	1,091,121.46	1,117,200.01	
EQUITABLE RESOURCES INC	2.795	EQT	294549100	42.9200		105,100.00	3,741,376.68	4,510,891.99	
ESTEE LAUDER CO.	0.764	EL	518439104	39.2600		11,700.00	404,216.02	459,341.98	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - RMV MID-CAP VALUE (Q) Instrument - COM COMMON STOCK									
ETHAN ALLEN INTERIORS INC.	0.955	ETH	297602104	41.8800	54,900.00	1,594,352.88	2,299,211.99		
FAIRCHILD SEMICONDUCTOR CORP	0.000	FCS	303726103	24.9700	93,000.00	1,839,153.53	2,322,210.01		
FEDERATED DEPARTMENT STORES	1.060	FD	31410H101	47.1300	355,200.00	14,657,305.48	16,740,576.02		
FIDELITY NATIONAL FINL INC	1.856	FNF	316326107	38.7800	267,900.00	5,679,424.60	10,389,162.00		
FIRST AMERICAN CORP.	2.015	FAF	318522307	29.7700	177,600.00	5,013,461.22	5,287,152.00		
FIRST BANCORP PR	1.112	FBP	318672102	39.5500	23,000.00	498,502.45	909,649.99		
FIRST MIDWEST BANCORP INC.	2.715	FMBI	320867104	32.4100	78,400.00	1,963,504.74	2,540,943.99		
FIRST TENNESSEE NATL CORP	3.628	FTN	337162101	44.1000	200,000.00	7,401,152.51	8,820,000.01		
FIRSTMERIT CORPORATION	3.856	FMER	337915102	26.9700	129,800.00	2,503,648.37	3,500,706.00		
FLORIDA ROCK INDS	1.823	FRK	341140101S	54.8500	27,400.00	724,280.39	1,502,890.00		
FLUOR CORP (NEW)	1.614	FLR	343412102	39.6400	183,300.00	6,410,974.43	7,266,012.01		
FNB CORP	2.708	FNB	302520101	35.4500	77,700.00	2,377,271.08	2,754,465.00		
FOOT LOCKER INC	1.023	FL	344849104	23.4500	341,600.00	6,130,222.38	8,010,520.00		
FORTUNE BRANDS INC.	1.678	FO	349631101Q	71.4900	244,600.00	8,393,137.48	17,486,454.00		
FRANKLIN RESOURCES INC	0.653	BEN	354613101Q	52.0600	276,400.00	10,014,714.98	14,389,384.01		
FRIEDMAN BILLINGS RAMSEY -A	5.892	FBR	358434108	23.0800	3,700.00	79,106.00	85,396.00		
FULTON FINANCIAL CORP	2.921	FULT	360271100	21.9100	177,700.00	3,632,668.34	3,893,407.00		
FURNITURE BRANDS INTERNATIONAL	1.704	FBN	360921100	29.3300	77,700.00	1,636,144.69	2,278,941.00		
GEMSTAR-TV GUIDE INTL INC	0.000	GMST	36866W106	5.0500	311,900.00	2,013,032.78	1,575,095.01		
GENUINE PARTS CO	3.554	GPC	372460105Q	33.2000	292,600.00	9,438,216.89	9,714,320.00		
GEORGIA PACIFIC	1.630	GP	373298108Q	30.6700	496,500.00	11,349,958.99	15,227,655.00		
GLOBAL PAYMENTS INC-W/I	0.339	GPN	37940X102	47.1200	2,600.00	64,242.98	122,512.02		
GOODRICH CORP.	2.694	GR	382388106Q	29.6900	100,200.00	2,385,917.87	2,974,938.00		
GRAINGER W W INC	1.561	GWV	384802104Q	47.3900	128,000.00	5,460,386.15	6,065,919.99		
GREAT PLAINS ENERGY INC	5.216	GXP	391164100	31.8200	116,400.00	3,403,515.13	3,703,847.99		
GREENPOINT FINANCIAL	2.718	GPT	395384100	35.3200	199,700.00	4,520,593.57	7,053,404.00		
GTECH HOLDINGS CORP	1.374	GTK	400518106	49.4900	10,800.00	509,910.66	534,492.00		
HARRAH'S ENTERTAINMENT INC.	2.411	HET	413619107	49.7700	69,000.00	2,354,905.89	3,434,129.99		
HARRIS CORP.	1.054	HRS	413875105Q	37.9500	129,600.00	4,264,660.11	4,918,320.00		
HARSCO CORP	2.510	HSC	415864107Q	43.8200	68,300.00	1,723,401.18	2,992,906.00		
HARTE-HANKS INC.	0.551	HHS	416196103	21.7500	12,200.00	206,937.88	265,350.01		
HASBRO BRADLEY	0.563	HAS	418056107Q	21.2800	322,600.00	6,375,570.89	6,864,927.99		
HAWAIIAN ELECTRIC INDS	5.235	HE	419870100	47.3700	62,500.00	2,747,369.47	2,960,624.99		
HCC INSURANCE HOLDINGS INC.	0.943	HCC	404132102	31.8000	63,300.00	1,570,711.06	2,012,940.02		
HEALTH NET	0.000	HNT	42222G108	32.7000	114,000.00	3,659,401.51	3,727,800.00		
HEALTHON/WEB CORP	0.000	HLTH	94769M105	8.9900	74,000.00	630,441.33	665,260.00		
HEARST-ARGYLE TELEVI	0.870	HTV	422317107	27.5600	51,100.00	1,252,115.45	1,408,316.00		
HERSHEY FOODS CORP.	2.052	HSY	427866108Q	76.9900	66,200.00	4,096,355.03	5,096,738.02		
HIBERNIA CORP CL-A	3.062	HIB	428656102	23.5100	264,200.00	3,428,116.92	6,211,342.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMV				MID-CAP VALUE (Q)				
	Instrument - COM				COMMON STOCK				
HILLENBRAND IND.		1.740	HB	431573104Q		62.0600	12,100.00	651,229.54	750,926.00
HILTON HOTELS CORP.		0.467	HLT	432848109Q		17.1300	128,500.00	1,500,247.10	2,201,205.01
HON INDUSTRIES		1.200	HNI	438092108		43.3200	56,500.00	1,646,587.90	2,447,580.01
HORMEL FOODS CORP		1.743	HRL	440452100		25.8100	125,100.00	2,715,897.91	3,228,831.01
HOVNANIAN ENTERPRISES-A		0.000	HOV	442487203		87.0600	40,200.00	3,394,270.91	3,499,812.00
HUBBELL INC		2.993	HUB.B	443510201Q		44.1000	84,000.00	2,603,134.39	3,704,399.99
HUDSON CITY BANCORP INC		1.571	HCBK	443683107		38.1800	72,400.00	1,912,679.90	2,764,232.01
HUDSON UNITED BANCORP		3.247	HU	444165104		36.9500	68,400.00	2,162,915.82	2,527,380.00
HUMAN GENOME SCIENCE		0.000	HGSI	444903108		13.2500	108,300.00	1,293,002.64	1,434,975.00
HUMANA INC.		0.000	HUM	444859102		22.8500	365,800.00	7,024,227.06	8,358,530.01
HUNT (JB) TRANSPRT SVCS INC		0.000	JBHT	445658107		27.0100	51,800.00	1,257,874.31	1,399,118.00
HUNTINGTON BANCSHARES		3.111	HBAN	446150104		22.5000	384,800.00	7,891,373.91	8,658,000.00
ICOS CORPORATION		0.000	ICOS	449295104		41.2800	50,700.00	2,268,597.03	2,092,896.00
IDT CORP		0.000	IDT.C	448947101		22.1500	51,400.00	934,505.29	1,138,509.99
IKON OFFICE SOLUTIONS INC.		1.349	IKN	451713101Q		11.8600	489,500.00	4,031,695.64	5,805,470.00
IMATION CORP		0.910	IMN	45245A107		35.1500	60,000.00	2,055,737.46	2,108,999.99
INDEPENDENCE COMMUNITY BANK		2.224	ICBC	453414104		35.9700	81,900.00	1,888,537.99	2,945,943.02
INGRAM MICRO INC CL A		0.000	IM	457153104		15.9000	315,500.00	4,150,607.65	5,016,450.02
INSTINET GROUP INCORPORATED		0.000	INGP	457750107		5.1500	545,000.00	2,825,573.00	2,806,750.00
INTEGRATED DEVICE TECH INC		0.000	IDTI	458118106		17.1700	104,800.00	2,387,427.23	1,799,416.01
INTERACTIVE DATA CORP		0.000	IDC	45840J107		16.5600	31,100.00	511,213.10	515,016.00
INTERNATIONAL BANC SH		2.120	IBOC	459044103		47.1500	43,900.00	1,608,902.45	2,069,884.98
INTERNATIONAL RECTIFIER CORP		0.000	IRF	460254105		49.4100	95,500.00	3,359,848.40	4,718,654.99
INTERPUBLIC GROUP		2.435	IPG	460690100Q		15.6000	619,600.00	14,464,456.25	9,665,760.01
INTERSIL HOLDINGS CORP		0.482	ISIL	46069S109		24.8500	126,700.00	2,841,373.27	3,148,495.00
INVITROGEN CORP		0.000	IVGN	46185R100		70.0000	93,000.00	5,697,217.02	6,510,000.00
J C PENNEY INC		1.902	JCP	708160106Q		26.2800	538,200.00	14,523,983.06	14,143,896.00
JABIL CIRCUIT INC		0.000	JBL	466313103		28.3000	28,900.00	748,101.78	817,869.98
JACOBS ENGINEERING GROUP		0.000	JEC	469814107		48.0100	56,600.00	2,261,906.61	2,717,365.98
JANUS CAPITAL GROUP INC		0.243	JNS	47102X105		16.4100	402,700.00	8,292,943.98	6,608,307.00
JEFFERSON PILOT		2.606	JP	475070108Q		50.6500	239,100.00	9,387,260.35	12,110,415.00
JM SMUCKER CO		2.031	SJM	832696405		45.2900	83,700.00	3,020,167.34	3,790,772.99
JOHN HANCOCK FINANCIAL SRVCS		0.933	JHF	41014S106		37.5000	486,300.00	17,317,305.74	18,236,250.01
JOHNSON CONTROLS		0.775	JCI	478366107Q		116.1200	168,200.00	12,362,483.21	19,531,384.02
JONES APPAREL GROUP INC		0.908	JNY	480074103		35.2300	202,100.00	5,893,292.31	7,119,983.00
KB HOME		1.378	KBH	48666K109Q		72.5200	95,700.00	5,124,990.72	6,940,164.00
KERR MCGEE CORP.		3.871	KMG	492386107Q		46.4900	106,400.00	5,457,025.20	4,946,535.99
KEYSPAN CORPORATION		4.837	KSE	49337W100		36.8000	264,700.00	8,821,305.78	9,740,960.02
KING PHARMACEUTICALS		0.000	KG	495582108		15.2600	292,500.00	7,435,288.58	4,463,549.99

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
KNIGHT RIDDER		1.654	KRI	499040103Q		77.3700	118,900.00	6,230,755.91	9,199,293.00
L-3 COMMUNICATIONS HOLDINGS IN		0.000	LLL	502424104		51.3600	61,300.00	2,543,983.74	3,148,368.01
LA-Z-BOY INC.		1.906	LZB	505336107		20.9800	185,000.00	3,497,747.02	3,881,300.00
LABORATORY CRP OF AMER HLDGS		0.000	LH	50540R409		36.9500	19,700.00	617,469.10	727,914.99
LABRANCHE & CO., INC.		2.742	LAB	505447102		11.6700	297,800.00	2,423,392.50	3,475,326.00
LAFARGE NORTH AMERICA INC.		1.974	LAF	505862102		40.5200	105,200.00	3,933,097.43	4,262,704.00
LANCASTER COLONY CORP		2.037	LANC	513847103		45.1600	45,700.00	1,639,731.54	2,063,812.01
LEAR CORP.		1.304	LEA	521865105		61.3300	138,700.00	6,182,433.53	8,506,471.00
LEE ENTERPRISES		1.649	LEE	523768109		43.6500	74,800.00	2,601,901.92	3,265,020.00
LEGG MASON INC.		0.777	LM	524901105		77.1800	16,400.00	759,120.93	1,265,752.01
LEGGETT & PLATT INC		2.589	LEG	524660107		21.6300	204,200.00	4,236,494.27	4,416,845.99
LENNAR CORPORATION		0.520	LEN	526057104		96.0000	85,800.00	5,938,555.25	8,236,800.00
LEUCADIA NATIONAL CORP		0.542	LUK	527288104		46.1000	10,900.00	377,514.13	502,490.01
LEVEL 3 COMMUNICATIO		0.000	LVL	52729N100		5.7000	366,800.00	2,019,032.23	2,090,760.00
LIMITED BRANDS INC.		2.218	LTD	532716107Q		18.0300	744,100.00	12,729,289.69	13,416,122.98
LINCOLN NATIONAL CORP		3.467	LNC	534187109Q		40.3700	298,700.00	11,060,129.34	12,058,519.00
LIZ CLAIBORNE		0.634	LIZ	539320101Q		35.4600	180,700.00	5,519,902.94	6,407,622.00
LNR PROPERTY CORP		0.101	LNR	501940100		49.5100	71,100.00	2,970,162.00	3,520,161.00
LOEWS CORP		1.213	LTR	540424108Q		49.4500	263,800.00	10,191,069.55	13,044,910.01
LOEWS CORP - CAROLINA GROUP		7.210	CG	540424207		25.2400	148,800.00	3,434,884.32	3,755,712.00
LSI LOGIC CORP		0.000	LSI	502161102		8.8700	577,100.00	8,920,250.10	5,118,876.99
LUBRIZOL CORP		3.198	LZ	549271104		32.5200	86,700.00	2,832,057.34	2,819,484.00
LUCENT TECHNOLOGIES		0.000	LU	549463107		2.8400	6,093,500.00	48,849,663.67	17,305,540.00
LYONDELL CHEMICAL COMPANY		5.309	LYO	552078107Q		16.9500	233,900.00	3,314,828.89	3,964,604.99
MANDALAY RESORT GROUP		2.415	MBG	562567107		44.7200	37,700.00	1,062,220.49	1,685,944.00
MANOR CARE INC.		1.446	HCR	564055101		34.5700	181,700.00	4,719,554.82	6,281,368.99
MANPOWER INC		0.424	MAN	56418H100		47.0800	37,200.00	1,267,585.94	1,751,376.00
MARATHON OIL CORP		3.022	MRO	565849106Q		33.0900	586,900.00	13,799,412.40	19,420,521.00
MARKEL CORP		0.000	MKL	570535104		253.5100	8,800.00	2,309,257.88	2,230,888.01
MARRIOTT INT'L INC CL-A		0.649	MAR	571903202		46.2000	143,000.00	4,278,675.01	6,606,600.00
MARSHALL & ILSLEY CORP		1.882	MI	571834100		38.2500	309,900.00	9,243,510.64	11,853,674.99
MARTIN MARIETTA MATERIALS		1.532	MLM	573284106		46.9700	82,300.00	3,892,080.97	3,865,630.99
MAXTOR CORP		0.000	MXO	577729205		11.1000	377,099.99	3,999,210.82	4,185,810.00
MAY DEPT STORES		3.302	MAY	577778103Q		29.0700	485,400.00	13,919,983.12	14,110,577.98
MBIA INC.		1.350	MBI	55262C100Q		59.2300	275,500.00	12,202,398.08	16,317,865.00
MCKESSON CORP		0.746	MCK	58155Q103Q		32.1600	262,500.00	9,243,389.94	8,442,000.01
MDC HOLDINGS INC		0.775	MDC	552676108		64.5000	28,700.00	622,676.08	1,851,149.99
MDU RESOURCES GROUP		2.855	MDU	552690109		23.8100	271,750.00	6,170,541.30	6,470,367.50
MEADWESTVACO		3.092	MWV	583334107		29.7500	337,200.00	8,169,697.98	10,031,700.02

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
MEDIA GENERAL INC - CL A	1.167	MEG		584404107		65.1000	27,200.00	1,805,282.81	1,770,720.00
MERCANTILE BANC.	2.896	MRBK		587405101Q		45.5800	61,000.00	1,198,901.90	2,780,379.98
MERCURY GENERAL CORP.	2.835	MCY		589400100		46.5500	43,800.00	2,029,999.11	2,038,890.01
METRO GOLDWYN MAYER	0.000	MGM		591610100		17.0900	130,137.00	1,722,864.47	2,224,041.32
MGIC INVESTMENT CORP	0.263	MTG		552848103Q		56.9400	159,000.00	8,155,668.15	9,053,460.02
MGM MIRAGE	0.000	MGG		552953101		37.6100	78,000.00	2,606,937.83	2,933,580.00
MICRON TECHNOLOGY INC	0.000	MU		595112103Q		13.4700	514,100.00	11,356,088.09	6,924,926.99
MILLENNIUM PHARMACEUTICALS	0.000	MLNM		599902103		18.6700	372,400.00	6,259,000.74	6,952,708.00
MOHAWK INDUSTRIES INC.	0.000	MHK		608190104		70.5400	57,100.00	2,262,550.64	4,027,834.01
MONSANTO COMPANY	1.806	MON		61166W101		28.7800	514,500.00	9,650,841.09	14,807,310.01
MSA INDUSTRIAL DIRECT CO-A	1.163	MSM		553530106		27.5000	6,100.00	159,193.85	167,750.00
MURPHY OIL CORP	1.224	MUR		626717102Q		65.3100	128,400.00	4,381,922.69	8,385,804.01
NATIONAL COMMERCE FINANCIAL	2.932	NCF		63545P104		27.2800	344,300.00	7,389,543.32	9,392,504.01
NATIONAL FUEL & GAS	4.419	NFG		636180101Q		24.4400	110,400.00	2,767,937.07	2,698,176.01
NATIONAL SEMICONDUCTOR CORP.	0.000	NSM		637640103		39.4100	94,500.00	3,022,628.26	3,724,245.00
NATIONWIDE FINANCIAL SERVICE	1.572	NFS		638612101		33.0600	94,500.00	3,082,214.51	3,124,170.01
NAVISTAR INTL. CORP.	0.000	NAV		63934E108		47.8900	38,200.00	1,359,680.40	1,829,398.00
NCR CORPORATION	0.000	NCR		62886E108		38.8000	145,000.00	4,411,503.07	5,626,000.01
NEIMAN MARCUS GROUP INC-CLASS	0.968	NMG.A		640204202		53.6700	59,900.00	1,865,142.12	3,214,833.01
NEW YORK COMMUNITY BANCORP	2.628	NYB		649445103		38.0500	163,199.99	3,973,285.44	6,209,760.00
NEW YORK TIMES CO. CL A	1.213	NYT		650111107Q		47.7900	29,400.00	1,196,701.78	1,405,025.99
NEWELL RUBBERMAID INC.	3.689	NWL		651229106Q		22.7700	50,200.00	1,346,374.79	1,143,054.00
NICOR INC.	5.464	GAS		654086107Q		34.0400	74,100.00	2,475,366.55	2,522,364.01
NISOURCE INCORPORATED	4.193	NI		65473P105Q		21.9400	313,300.00	5,803,059.52	6,873,802.00
NOBLE ENERGY INC	0.450	NBL		655044105		44.4300	57,900.00	1,740,631.16	2,572,497.00
NORDSTROM INC	1.282	JWN		655664100Q		34.3000	160,300.00	3,592,973.67	5,498,290.00
NORFOLK SOUTHERN CORP.	1.353	NSC		655844108Q		23.6500	656,000.00	13,389,443.67	15,514,399.99
NORTH FORK BANK	2.965	NFB		659424105		40.4700	191,900.00	5,899,439.12	7,766,193.01
NORTHEAST UTILITIES	2.974	NU		664397106		20.1700	313,200.00	5,989,600.04	6,317,244.00
NORTHERN TRUST CORP	1.637	NTRS		665859104		46.4200	244,500.00	11,729,629.59	11,349,690.01
NOVELL INC	0.000	NOVL		670006105		10.5200	557,200.00	4,829,963.31	5,861,744.00
NSTAR CO.	4.577	NST		67019E107		48.5000	89,200.00	3,752,389.31	4,326,200.00
NTL INC	0.000	NTLI		62940M104		69.7500	178,536.00	8,484,643.63	12,452,886.00
NUCOR CORP	1.428	NUE		670346105Q		56.0000	131,600.00	6,488,722.29	7,369,600.01
O'REILLY AUTOMOTIVE INC.	0.000	ORLY		686091109		38.3600	15,300.00	359,171.76	586,908.02
ODYSSEY HOLDINGS CORP	0.554	ORH		67612W108		22.5500	70,100.00	1,551,088.50	1,580,755.00
OFFICE DEPOT INC	0.000	ODP		676220106		16.7100	519,600.00	7,631,732.45	8,682,515.99
OGE ENERGY CORP	5.498	OGE		670837103		24.1900	143,500.00	3,037,697.81	3,471,265.00
OLD NATL BANCORP IND	3.326	ONB		680033107		22.8500	106,600.00	2,498,193.90	2,435,810.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMV		MID-CAP VALUE (Q)						
	Instrument - COM		COMMON STOCK						
OLD REPUBLIC INT'L CORP.	1.786	ORI	680223104	25.3600		382,950.00	7,881,834.10	9,711,611.98	
ONMICARE INC.	0.222	OCR	681904108	40.3900		68,000.00	1,532,297.16	2,746,520.00	
OUTBACK STEAKHOUSE INC	1.176	OSI	689899102	44.2100		27,200.00	812,949.00	1,202,511.98	
OWENS-ILLINOIS INC	0.000	OI	690768403	11.8900		352,000.00	4,082,918.15	4,185,280.00	
PACCAR INC	0.704	PCAR	693718108Q	85.1200		184,900.00	11,116,827.88	15,738,688.00	
PACIFIC GAS & ELEC. CO.	0.000	PCG	69331C108Q	27.7700		688,600.00	15,439,427.18	19,122,422.00	
PACIFICARE HEALTH SYSTEM	0.000	PHS	695112102	67.6000		100,100.00	5,777,276.05	6,766,759.98	
PACKAGING CORP OF AMERICA	2.744	PKG	695156109	21.8600		98,100.00	1,874,816.11	2,144,466.00	
PACTIV CORPORATION	0.000	PTV	695257105	23.9000		4,699.99	101,996.07	112,329.99	
PALL CORPORATION	1.341	PLL	696429307Q	26.8300		36,300.00	820,994.46	973,929.01	
PANAMSAT CORP	0.000	SPOT	697933109	21.5600		49,200.00	992,467.57	1,060,752.00	
PARK NATL CORP	3.110	PRK	700658107	113.1500		19,200.00	2,180,454.39	2,172,479.99	
PARKER-HANNIFIN CORP.	1.277	PH	701094104Q	59.5000		198,800.00	8,354,715.01	11,828,599.99	
PEABODY ENERGY CORP	1.198	BTU	704549104	41.7100		52,500.00	1,354,496.82	2,189,775.00	
PENTAIR INC.	1.838	PNR	709631105Q	45.7000		73,600.00	1,943,315.17	3,363,520.01	
PEOPLES BK BRIDGEPOR	4.785	PBCT	710198102	32.6000		42,600.00	1,233,592.59	1,388,760.01	
PEOPLES ENERGY CORP	5.042	PGL	711030106Q	42.0400		60,700.00	2,284,872.12	2,551,828.00	
PEOPLESOFT INC	0.000	PSFT	712713106	22.8000		207,600.00	4,466,979.89	4,733,279.99	
PEPCO HOLDINGS INC.	5.117	POM	713291102	19.5400		263,600.00	5,763,709.20	5,150,744.00	
PEPSIAMERICAS INC	0.233	PAS	71343P200Q	17.1200		98,400.00	1,502,106.81	1,684,608.00	
PERFORMANCE FOOD GROUP COMPANY	0.000	PFGC	713755106	36.1700		24,600.00	902,553.61	889,782.00	
PERKIN ELMER INC	1.640	PKI	714046109Q	17.0700		229,400.00	3,674,611.34	3,915,858.00	
PHELPS DODGE CORP.	0.000	PD	717265102Q	76.0900		77,900.00	3,525,993.77	5,927,411.00	
PIER 1 IMPORTS INC/DEL	1.463	PIR	720279108	21.8600		32,500.00	655,166.02	710,450.00	
PINNACLE WEST CAPITAL CORP	4.497	PNW	723484101Q	40.0200		139,900.00	4,887,034.67	5,598,798.00	
PIONEER NATURAL RESOURCES CO.	0.000	PXD	723787107	31.9300		175,000.00	2,877,116.46	5,587,750.00	
PITNEY-BOWES, INC.	2.954	PBI	724479100Q	40.6200		128,900.00	4,720,387.13	5,235,918.00	
PLUM CREEK TIMBER CO INC	4.597	PCL	729251108	30.4500		307,900.00	8,611,506.60	9,375,555.00	
PMI GROUP INC.	0.402	PMI	69344M101	37.2300		201,300.00	6,213,357.38	7,494,399.00	
POGO PRODUCING CO	0.414	PPP	730448107	48.3000		104,100.00	3,990,594.03	5,028,030.00	
POLO RALPH LAUREN CORP	0.694	RL	731572103	28.8000		67,400.00	1,796,884.68	1,941,120.01	
POLYCOM INC.	0.000	PLCM	73172K104	19.5200		201,600.00	3,940,028.95	3,935,232.00	
POPULAR INC	2.403	BPOP	733174106	44.9400		157,600.00	6,074,680.69	7,082,544.01	
PPG INDUSTRIES INC.	2.749	PPG	693506107Q	64.0200		285,600.00	14,695,388.71	18,284,112.00	
PPL CORPORATION	3.520	PPL	69351T106Q	43.7500		230,200.00	6,712,891.09	10,071,250.00	
PRAXAIR INC.	1.413	PX	74005P104Q	38.2000		304,800.00	6,982,263.83	11,643,360.00	
PRECISION CASTPARTS CORP	0.264	PCP	740189105	45.4100		145,720.00	5,578,145.84	6,617,145.21	
PRIDE INTERNATIONAL INC.	0.000	PDE	74153Q102	18.6400		102,200.00	1,859,215.06	1,905,007.99	
PROTECTIVE LIFE CORP	1.891	PL	743674103	33.8400		128,100.00	3,969,088.77	4,334,903.99	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
PROTEIN DESIGN LABS INC	0.000	PDLI	74369L103	17.9000	42,400.00	547,981.34	758,960.00		
PROVIDENT FINANCIAL GROUP	3.004	PFGI	743866105	31.9500	70,100.00	2,130,441.77	2,239,694.99		
PROVIDIAN FINANCIAL CORP	1.030	PVN	74406A102	11.6400	447,400.00	5,608,066.75	5,207,736.00		
PUBLIC SVC ENTERPRISES	4.931	PEG	744573106Q	43.8000	380,100.00	13,041,729.00	16,648,380.00		
PUGET ENERGY INC	4.207	PSD	745310102Q	23.7700	157,900.00	3,823,262.55	3,753,283.01		
PULTE HOMES, INC.	0.213	PHM	745867101Q	93.6200	103,800.00	7,388,686.03	9,717,756.00		
QUESTAR CORP	2.332	STR	748356102Q	35.1500	139,100.00	3,475,892.81	4,889,365.00		
QWEST COMMUNICATIONS INTL.	1.157	Q	749121109	4.3200	1,774,800.00	52,092,305.57	7,667,135.99		
R.J. REYNOLDS TOBACCO HOLDINGS	6.534	RJR	76182K105	58.1500	141,900.00	5,905,057.02	8,251,485.01		
RADIAN GROUP INC.	0.164	RDN	750236101	48.7500	182,400.00	7,214,778.22	8,892,000.00		
RAYMOND JAMES FINANCIAL INC	0.954	RJF	754730109	37.7000	65,800.00	1,710,906.77	2,480,659.99		
RAYONIER INC.	2.601	RYN	754907103Q	41.5100	105,765.20	2,931,675.35	4,390,313.44		
REEBOK INTERNATIONAL LTD.	0.763	RBK	758110100Q	39.3200	69,500.00	1,903,269.90	2,732,740.00		
REGIONS FINANCIAL CORP.	3.440	RF	758940100Q	37.2000	373,800.00	11,396,898.19	13,905,360.01		
REGIS CORP	0.303	RGS	758932107	39.5200	34,100.00	797,677.97	1,347,631.99		
REINSURANCE GROUP AM	0.621	RGA	759351109	38.6500	92,600.00	3,281,273.57	3,578,990.00		
RELIANT RESOURCES INC	0.000	RRI	75952B105	7.3600	790,500.00	4,508,334.38	5,818,079.99		
RENAL CARE GROUP INC.	0.000	RCI	759930100	41.2000	33,600.00	1,080,150.88	1,384,319.99		
RENT-A-CENTER INC	0.000	RCII	76009N100	29.8800	76,100.00	2,433,668.93	2,273,867.99		
REPUBLIC SERVICES INC	0.936	RSG	760759100	25.6300	255,800.00	4,883,467.54	6,556,154.00		
RITE AID CORP.	0.000	RAD	767754104Q	6.0400	181,300.00	900,543.24	1,095,052.00		
ROCKWELL AUTOMATION INC	1.853	ROK	773903109Q	35.6000	278,500.00	6,871,798.88	9,914,599.98		
ROCKWELL COLLINS	1.198	COL	774341101	30.0300	147,700.00	3,024,029.60	4,435,430.99		
ROHM & HAAS CO	2.060	ROH	775371107Q	42.7100	199,800.00	6,595,528.57	8,533,458.00		
RPM INTERNATIONAL INC.	3.402	RPM	749685103Q	16.4600	20,100.00	220,772.82	330,846.00		
RYDER SYS. INC.	1.757	R	783549108Q	34.1500	164,200.00	4,283,489.16	5,607,430.01		
RYLAND GROUP INC	0.451	RYL	783764103	88.6400	64,900.00	5,124,052.92	5,752,736.00		
SABRE HOLDINGS CORP.	1.296	TSG	785905100	21.5900	100,400.00	3,071,964.27	2,167,636.00		
SAFECO CORP.	1.900	SAFC	786429100Q	38.9300	218,000.00	7,176,432.46	8,486,740.01		
SAFEWAY INC	0.000	SWY	786514208	21.9100	742,800.00	27,206,326.69	16,274,748.00		
SAKS INCORPORATED	0.000	SKS	79377W108	15.0400	339,700.00	5,175,444.31	5,109,088.00		
SANMINA-SCI CORP	0.000	SANM	800907107	12.6100	655,400.00	7,302,254.43	8,264,594.00		
SCANA CORP	4.029	SCG	80589M102Q	34.2500	186,500.00	5,019,333.45	6,387,625.00		
SCHOLASTIC CORP	0.000	SCHL	807066105	34.0400	45,000.00	1,435,245.45	1,531,800.00		
SCIENTIFIC ATLANTA INC.	0.146	SFA	808655104Q	27.3000	306,000.00	8,997,792.35	8,353,800.01		
SCOTTS COMPANY	0.000	SMG	810186106	59.1600	29,800.00	1,318,234.29	1,762,968.01		
SEARS ROEBUCK & CO.	2.022	S	812387108Q	45.4900	467,100.00	20,294,193.05	21,248,379.00		
SEMPRA ENERGY	3.326	SRE	816851109	30.0600	335,700.00	8,001,935.84	10,091,141.99		
SERVICE CORP INTERNATIONAL	6.679	SRV	817565104Q	5.3900	925,300.00	4,004,912.60	4,987,367.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
SERVICEMASTER COMPANY	3.605	SVM	81760N109	11.6500	260,900.00	2,622,762.41	3,039,484.98		
SHERWIN-WILLIAMS CO	1.784	SHW	824348106Q	34.7400	207,800.00	5,340,037.92	7,218,972.01		
SIEBEL SYSTEMS INC.	0.000	SEBL	826170102	13.8700	298,300.00	4,935,923.52	4,137,420.98		
SIGMA-ALDRICH	1.119	SIAL	826552101Q	57.1800	65,200.00	2,369,951.24	3,728,136.00		
SIRIUS SATELLITE RADIO INC.	0.000	SIRI	82966U103	3.1600	393,000.00	764,157.45	1,241,880.00		
SKY FINL GROUP INC	3.238	SKYF	83080P103	25.9400	49,100.00	1,100,981.90	1,273,654.00		
SMITHFIELD FOODS INC	0.000	SFD	832248108	20.7000	139,400.00	2,785,324.84	2,885,580.00		
SMURFIT-STONE CONTAINER CORPOR	0.000	SSCC	832727101	18.5700	413,000.00	5,715,927.67	7,669,410.00		
SNAP-ON TOOLS CORP.	3.101	SNA	833034101Q	32.2400	97,900.00	2,862,080.42	3,156,296.01		
SOLETRON CORP	0.000	SLR	834182107	5.9100	1,094,000.00	14,921,730.28	6,465,540.00		
SONOCO PRODUCTS CO	3.411	SON	835495102	24.6200	30,300.00	757,266.78	745,986.02		
SOUTHERN PERU COPPER CORP	1.912	PCU	843611104	47.1600	13,100.00	214,435.90	617,795.99		
SOUTHTRUST CORP	2.566	SOTR	844730101	32.7300	513,600.00	10,008,441.03	16,810,128.00		
SOVEREIGN BANCORP INC	0.421	SOV	845905108	23.7500	491,600.00	7,642,208.02	11,675,499.99		
SPX CORP.	0.000	SPW	784635104Q	58.8100	108,400.00	5,067,705.23	6,375,004.02		
ST. PAUL COMPANIES	2.925	SPC	792860108Q	39.6500	353,500.00	12,210,221.65	14,016,275.00		
STANCORP FINANCIAL GROUP	1.113	SFG	852891100	62.8800	48,900.00	2,353,733.25	3,074,832.00		
STANLEY WORKS	2.746	SWK	854616109Q	37.8700	105,400.00	3,531,113.97	3,991,498.01		
STARWOOD RESORTS	2.335	HOT	85590A203	35.9700	238,500.00	7,053,100.82	8,578,845.00		
STEELCASE INC	1.671	SCS	858155203	14.3600	224,500.00	2,711,170.63	3,223,820.00		
STERIS CORP	0.000	STE	859152100Q	22.6000	6,600.00	152,756.13	149,160.00		
STORAGE TECHNOLOGY CORP	0.000	STK	862111200	25.7500	184,200.00	4,516,454.63	4,743,150.01		
STUDENT LN CORP	2.109	STU	863902102	146.0000	6,700.00	821,309.79	978,200.02		
SUNGARD DATA SYSTEMS	0.000	SDS	867363103	27.7100	34,900.00	809,764.80	967,079.00		
SUNOCO, INC.	2.150	SUN	86764P109Q	51.1500	171,700.00	6,558,395.47	8,782,454.99		
SUPER VALU STORES INC.	2.028	SVU	868536103Q	28.5900	303,900.00	7,023,832.84	8,688,501.02		
SWIFT TRANSPORTATION CO.	0.000	SWFT	870756103	21.0200	26,500.00	468,239.61	557,030.00		
SYMBOL TECHNOLOGIES INC	0.118	SBL	871508107	16.8900	49,000.00	682,291.85	827,610.00		
T ROWE PRICE GROUP INC.	1.603	TROW	74144T108Q	47.4100	50,700.00	1,716,096.36	2,403,687.00		
TALBOTS INC	1.299	TLB	874161102Q	30.7800	5,800.00	184,212.10	178,524.01		
TCF FINANCIAL CORP	2.921	TCB	872275102	51.3500	50,600.00	1,620,772.27	2,598,310.00		
TECH DATA CORP	0.000	TECD	878237106	39.6900	89,900.00	2,881,918.73	3,568,131.00		
TECO ENERGY	5.274	TE	872375100Q	14.4100	316,200.00	5,392,170.97	4,556,442.00		
TEKTRONIX, INC.	0.506	TEK	879131100Q	31.6000	104,000.00	2,021,842.45	3,286,400.01		
TELEFLEX INC	1.655	TFX	879369106Q	48.3300	58,700.00	2,353,052.66	2,836,971.00		
TELEPHONE & DATA	0.991	TDS	879433100	62.5500	56,700.00	3,542,273.79	3,546,584.99		
TELLABS INC.	0.000	TLAB	879664100	8.4300	414,823.00	4,605,264.59	3,496,957.89		
TEMPLE-INLAND INC.	2.170	TIN	879868107Q	62.6700	78,300.00	4,083,259.92	4,907,061.01		
TENET HEALTHCARE CORP	0.000	THC	88033G100	16.0500	645,500.00	12,362,212.18	10,360,275.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
TEXAS GENCO HOLDINGS INC		3.076	TGN	882443104		32.5000	25,600.00	575,423.18	832,000.00
TEXTRON INC.		2.278	TXT	883203101Q		57.0600	193,200.00	10,331,506.21	11,023,991.98
THE MONY GROUP INC.		1.438	MNY	615337102		31.2900	133,900.00	4,260,117.45	4,189,731.00
THERMO ELECTRON CORP.		0.000	TMO	883556102		25.2000	215,600.00	4,729,225.92	5,433,120.01
TIDEWATER INC		2.008	TDW	886423102Q		29.8800	52,500.00	1,541,884.87	1,568,700.00
TOLL BROTHERS INC		0.000	TOL	889478103		39.7600	77,600.00	2,072,054.59	3,085,376.01
TORCHMARK CORP		0.966	TMK	891027104Q		45.5400	195,400.00	6,840,491.62	8,898,516.00
TOYS R US INC.		0.000	TOY	892335100		12.6400	530,300.00	6,419,720.46	6,702,992.00
TRANSATLANTIC HOLDINGS INC		0.544	TRH	893521104Q		80.8000	32,600.00	2,303,583.13	2,634,080.01
TRIAD HOSPITALS INC		0.000	TRI	89579K109		33.2700	133,500.00	4,224,877.39	4,441,545.00
TRUSTMARK CORP		2.596	TRMK	898402102		29.2700	81,900.00	2,184,226.63	2,397,213.00
TXU CORPORATION		2.107	TXU	873168108Q		23.7200	542,300.00	16,094,953.21	12,863,356.00
TYSON FOODS INC. CL-A		1.208	TSN	902494103		13.2400	487,800.00	6,779,263.16	6,458,471.98
UGI CORP		3.362	UGI	902681105		33.9000	70,800.00	1,824,963.92	2,400,120.02
UNION PLANTERS CORP.		4.236	UPC	908068109		31.4900	316,600.00	9,670,518.45	9,969,733.99
UNIONBANCAL CORPORATION		2.155	UB	908906100		57.5400	87,600.00	3,804,360.03	5,040,503.99
UNISYS CORP.		0.000	UIS	909214108		14.8500	131,500.00	2,532,423.25	1,952,775.00
UNITED BANKSHARES INC.		3.205	UBSI	909907107		31.2000	63,100.00	1,758,796.16	1,968,720.00
UNITED STATES STEEL CORP.		0.571	X	912909108Q		35.0200	257,600.00	5,665,797.21	9,021,152.00
UNITEDGLOBALCOM		0.000	UCOMA	913247508		8.4800	127,993.00	776,695.80	1,085,380.63
UNITRIN INC.		4.008	UTR	913275103		41.4100	76,300.00	2,412,527.16	3,159,583.00
UNIVERSAL HEALTH SERVICES CL B		0.595	UHS	913903100		53.7200	6,900.00	283,938.38	370,668.00
UNOCAL		2.172	UCL	915289102Q		36.8300	351,700.00	10,358,923.34	12,953,111.01
UNUMPROVIDENT CORP.		1.902	UNM	91529Y106Q		15.7700	484,200.00	8,930,186.97	7,635,834.01
US CELLULAR CORP.		0.000	USM	911684108		35.5000	16,000.00	521,696.64	568,000.00
UST INC.		5.603	UST	902911106Q		35.6900	281,400.00	9,249,487.52	10,043,166.00
V F CORP		2.405	VFC	918204108Q		43.2400	138,300.00	4,657,502.43	5,980,091.99
VALASSIS COMMUNICATIONS INC		0.000	VCI	918866104		29.3500	68,500.00	1,772,676.60	2,010,475.00
VALEANT PHARMACEUTICALS		1.232	VRX	91911X104Q		25.1500	151,500.00	3,608,753.85	3,810,225.00
VALERO ENERGY CORP.		1.035	VLO	91913Y100Q		46.3400	246,800.00	8,596,453.84	11,436,712.00
VALLEY NATL BANCORP		3.082	VLY	919794107		29.2000	31,900.00	881,757.48	931,479.99
VALSPAR CORP		1.456	VAL	920355104		49.4200	79,800.00	3,171,833.54	3,943,716.00
VECTREN CORPORATION		4.624	VVC	92240G101		24.6500	125,600.00	2,608,438.73	3,096,040.00
VERISIGN INC		0.000	VRSN	92343E102		16.3000	96,000.00	1,344,699.41	1,564,800.01
VIAD CORP		1.440	VVI	92552R109		25.0000	77,200.00	1,698,163.74	1,930,000.00
VISHAY INTERTECHNOLOGY INC.		0.000	VSH	928298108		22.9000	366,900.00	5,447,775.68	8,402,010.00
VULCAN MATERIALS CO		2.060	VMC	929160109		47.5700	151,000.00	5,581,295.60	7,183,070.01
WASHINGTON FEDERAL INC.		3.098	WFSL	938824109		28.4000	117,100.00	2,215,829.64	3,325,640.01
WASHINGTON POST CL. B		0.884	WPO	939640108Q		791.4000	2,700.00	1,578,164.24	2,136,779.98

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - RMV MID-CAP VALUE (Q) Instrument - COM COMMON STOCK									
WATSON PHARMACEUTICALS INC.	0.000	WPI	942683103	46.0000	157,600.00	5,528,137.20	7,249,600.01		
WEBSTER FINANCIAL CORPORATION	1.831	WBS	947890109	45.8600	76,700.00	2,335,230.01	3,517,461.99		
WELLCHOICE INC	0.000	WC	949475107	34.5000	93,600.00	2,988,615.03	3,229,200.00		
WENDY'S INTL	0.611	WEN	950590109Q	39.2400	163,800.00	4,654,992.80	6,427,512.00		
WERNER ENTERPRISES INC	0.513	WERN	950755108	19.4900	44,600.00	570,118.62	869,254.01		
WESCO FINL CORP	0.380	WSC	950817106	352.0000	2,400.00	820,245.00	844,800.00		
WEST CORP.	0.000	WSTC	952355105	23.2300	83,600.00	2,003,122.50	1,942,028.00		
WESTAMERICA BANCORPORATION	2.092	WABC	957090103	49.7000	40,700.00	1,609,053.71	2,022,790.00		
WESTERN GAS RESOURCES INC	0.423	WGR	958259103	47.2500	73,900.00	3,029,009.08	3,491,775.00		
WGL HOLDINGS, INC.	4.606	WGL	92924F106	27.7900	81,800.00	2,086,258.80	2,273,221.99		
WHIRLPOOL CORP	2.367	WHR	963320106Q	72.6500	86,600.00	4,951,390.83	6,291,490.01		
WHITNEY HOLDING CORP	3.220	WTNY	966612103	40.9900	67,600.00	2,144,323.19	2,770,924.00		
WILLIAMS COS. INC.	0.407	WMB	969457100Q	9.8200	871,300.00	18,708,450.47	8,556,165.99		
WILMINGTON TRUST CO, DELAWARE	3.000	WL	971807102Q	36.0000	35,600.00	775,571.36	1,281,600.01		
WINN-DIXIE STORES INC.	2.010	WIN	974280109M	9.9500	385,300.00	3,166,519.03	3,833,735.00		
WISCONSIN ENERGY CORP.	2.391	WEC	976657106Q	33.4500	195,700.00	5,572,137.81	6,546,165.01		
WPS RESOURCES CORP.	4.715	WPS	92931B106	46.2300	60,900.00	2,500,519.25	2,815,407.00		
XCEL ENERGY INC	4.417	XEL	98389B100Q	16.9800	671,000.00	13,737,079.31	11,393,580.00		
XEROX CORP	0.000	XRX	984121103Q	13.8000	1,047,700.00	19,346,965.05	14,458,260.00		
XM SATELLITE RADIO HOLD-CL A	0.000	XMSR	983759101	26.3600	187,400.00	2,685,576.37	4,939,864.00		
XTO ENERGY INC.	0.141	XTO	98385X106	28.3000	20,800.00	372,007.73	588,639.98		
ZIONS BANCORPORATION	1.956	ZION	989701107	61.3300	151,700.00	8,425,381.83	9,303,760.98		
Instrument Total	490				104,432,423.19	2,411,226,772.40	2,620,759,618.95		
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
AMB PROPERTY CORP.	5.048	AMB	00163T109	32.8800	126,800.00	3,514,794.40	4,169,183.99		
APARTMENT INVT & MGMT	6.956	AIV	03748R101	34.5000	157,900.00	5,775,481.78	5,447,550.00		
ARCHSTONE COMMUNITIES	6.111	ASN	039583109Q	27.9800	306,500.00	7,549,236.88	8,575,870.00		
ARDEN REALTY GROUP INC	6.657	ARI	039793104Q	30.3400	95,500.00	2,581,045.86	2,897,469.99		
AVALONBAY COMMUNITIES	5.857	AVB	053484101Q	47.8000	103,600.00	4,531,176.19	4,952,080.01		
BOSTON PROPERTIES INC	5.229	BXP	101121101	48.1900	116,800.00	5,105,198.48	5,628,592.00		
BRE PROPERTIES -CL A	5.838	BRE	05564E106	33.4000	3,599.99	119,179.17	120,239.98		
CAMDEN PROPERTY TRUST	5.733	CPT	133131102	44.3000	56,700.00	2,033,926.91	2,511,810.00		
CARRAMERICA RE CORP	6.715	CRE	144418100	29.7800	87,300.00	2,524,644.79	2,599,794.00		
CATELLUS DEVELOP CORP	2.363	CDX	149113102	24.1200	63,081.00	1,012,820.69	1,521,513.71		
CBL & ASSOC PROP	5.132	CBL	124830100	56.5000	35,200.00	1,602,272.14	1,988,800.01		
CENTERPOINT PROP CORP.	4.165	CNT	151895109	74.9000	2,900.00	189,045.00	217,210.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK						
	Portfolio - RMV			MID-CAP VALUE (Q)			
	Instrument - REIT			REAL ESTATE INVESTMENT TRUST			
COUSINS PROPERTIES INC	4.836	CUZ	222795106	30.6000	40,900.00	1,152,328.32	1,251,540.01
CRESCENT RE EQT. CO.	8.756	CEI	225756105	17.1300	131,700.00	2,217,738.23	2,256,021.00
DEVELOPERS DIVERSIFIED RE	5.481	DDR	251591103Q	33.5700	43,200.00	1,268,942.04	1,450,224.00
DUKE RE CORPORATION	5.935	DRE	264411505	31.0000	227,800.00	6,410,873.54	7,061,800.00
EQUITY RESIDENTIAL PROP	5.862	EQR	29476L107Q	29.5100	458,600.00	11,113,885.24	13,533,286.00
FEDERAL REALTY INV.	5.105	FRT	313747206Q	38.3900	7,500.00	264,443.98	287,925.01
GENERAL GROWTH PROP	4.324	GGP	370021107Q	27.7500	360,900.00	7,937,194.49	10,014,975.00
HEALTH CARE PPTY INV	6.535	HCP	421915109	50.8000	53,300.00	2,369,346.25	2,707,640.01
HEALTHCARE RLTY TR	6.993	HR	421946104	35.7500	70,700.00	2,231,655.64	2,527,525.00
HOSPITALITY PROPERTIES	6.976	HPT	44106M102	41.2800	98,600.00	3,038,152.59	4,070,208.00
HOST MARRIOTT CORP	8.441	HMT	44107P104	12.3200	466,800.00	4,637,686.35	5,750,976.00
HRPT PROPERTIES TRUST	7.928	HRP	40426W101	10.0900	440,900.00	4,271,882.28	4,448,681.00
ISTAR FINANCIAL INC	6.812	SFI	45031U101	38.9000	167,000.00	6,210,861.56	6,496,300.00
KIMCO REALTY CORP	5.095	KIM	49446R109Q	44.7500	162,800.00	6,461,658.05	7,285,300.00
LIBERTY PROPERTY TRUST	6.221	LRY	531172104Q	38.9000	131,900.00	4,496,554.12	5,130,910.01
MACK-CALI RE CORP.	6.054	CLI	554489104	41.6200	97,100.00	3,389,456.78	4,041,302.00
MILLS CORP.	5.136	MLS	601148109	44.0000	3,600.00	156,168.00	158,400.00
NEW PLAN EXCEL RE TRUST	6.688	NXL	648053106Q	24.6700	163,300.00	3,563,800.35	4,028,610.99
PAN PACIFIC RETAIL	4.281	PNP	69806L104	47.6500	12,100.00	512,676.20	576,565.01
PROLOGIS TRUST	4.487	PLD	743410102Q	32.0900	274,700.00	7,549,627.22	8,815,123.00
PUBLIC STORAGE INC	4.148	PSA	74460D109	43.3900	167,800.00	5,919,022.65	7,280,841.99
REALTY INCOME CORP	6.000	O	756109104	40.0000	63,100.00	2,530,864.53	2,524,000.00
REGENCY CENTERS CORP	5.219	REG	758849103	39.8500	43,400.00	1,546,889.73	1,729,490.01
ROUSE CO	4.000	RSE	779273101	47.0000	130,000.00	5,150,303.34	6,109,999.99
SHURGARD STORAGE CTRS	5.737	SHU	82567D104	37.6500	2,200.00	74,322.34	82,829.99
SIMON PROP GROUP INC.	5.179	SPG	828806109Q	46.3400	221,100.00	8,356,701.88	10,245,773.99
THE MACERICH CO	5.483	MAC	554382101	44.5000	35,300.00	1,316,723.45	1,570,850.00
THORNBURG MTG INC	9.411	TMA	885218107	27.2000	21,699.99	572,165.30	590,239.96
TRIZEC PROPERTIES INC	5.194	TRZ	89687P107	15.4000	137,100.00	1,812,205.22	2,111,340.01
UNITED DOMINION RE TRUST	5.937	UDR	910197102	19.2000	59,700.00	1,068,668.78	1,146,239.99
VORNADO REALTY TRUST	5.187	VNO	929042109	54.7500	135,000.00	6,002,946.66	7,391,250.00
WEINGARTEN RE INVST	5.276	WRI	948741103	44.3500	77,400.00	3,322,767.34	3,432,690.00
Instrument Total	44				5,663,080.99	153,467,334.74	176,738,971.66
Portfolio Total	534				110,095,504.19	2,564,694,107.14	2,797,498,590.61

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - LCP LARGE-CAP PASSIVE (Q								
	Instrument - COM COMMON STOCK								
3M COMPANY		1.552	MMM	88579Y101Q		85.0300	654,500.00	30,556,452.77	55,652,134.99
ABBOTT LABORATORIES		2.103	ABT	002824100Q		46.6000	1,307,000.00	42,552,887.04	60,906,200.00
AFLAC INC		0.884	AFL	001055102		36.1800	429,900.00	10,812,424.72	15,553,781.99
AIR PROD. & CHEM.		1.741	APD	009158106Q		52.8300	190,300.00	6,960,370.74	10,053,549.00
ALCOA INC.		1.578	AA	013817101Q		38.0000	707,700.00	18,241,691.73	26,892,600.00
ALLSTATE CORP		2.138	ALL	020002101Q		43.0200	589,400.00	19,102,381.18	25,355,988.00
ALLTEL CORP		3.177	AT	020039103Q		46.5800	260,600.00	14,441,475.18	12,138,748.00
ALTRIA GROUP INC		4.998	MO	02209S103Q		54.4200	1,695,500.00	53,392,760.20	92,269,110.00
AMAZON COM INC		0.000	AMZN	023135106		52.6400	184,300.00	7,055,445.56	9,701,551.99
AMERICAN ELECTRIC POWER		4.588	AEP	025537101Q		30.5100	330,700.00	10,552,319.31	10,089,657.00
AMERICAN EXPRESS CO.		0.829	AXP	025816109Q		48.2300	962,200.00	29,788,938.82	46,406,906.00
AMERICAN INTL GROUP		0.392	AIG	026874107Q		66.2800	1,922,000.00	80,992,186.18	127,390,160.00
AMGEN INC		0.000	AMGN	031162100		61.8000	1,079,700.00	37,672,797.92	66,725,460.00
ANADARKO PETROLEUM CORP		1.097	APC	032511107Q		51.0100	208,900.00	9,093,638.35	10,655,988.99
ANALOG DEVICES		0.087	ADI	032654105		45.6500	305,900.00	10,992,466.82	13,964,335.00
ANHEUSER-BUSCH		1.670	BUD	035229103Q		52.6800	698,600.00	20,635,224.44	36,802,248.00
ANTHEM INC		0.000	ATH	03674B104		75.0000	115,800.00	7,259,496.70	8,685,000.01
APACHE CORP.		0.295	APA	037411105		81.1000	135,300.00	6,179,651.64	10,972,830.00
APOLLO GROUP INC		0.000	APOL	037604105		68.0000	107,800.00	2,311,543.56	7,330,400.00
APPLIED MATERIALS INC.		0.000	AMAT	038222105		22.4500	1,385,900.00	25,672,364.62	31,113,455.00
AT&T CORPORATION		4.679	T	001957505Q		20.3000	658,400.00	23,214,667.99	13,365,520.00
AT&T WIRELESS SERVICES INC		0.000	AWE	00209A106		7.9900	1,880,200.00	27,116,562.87	15,022,798.00
AUTOMATIC DATA PROC.		1.413	ADP	053015103Q		39.6100	500,700.00	17,503,340.76	19,832,727.00
AVON PRODUCTS		1.244	AVP	054303102Q		67.4900	196,600.00	6,756,918.49	13,268,534.00
BAKER HUGHES CORP		1.430	BHI	057224107Q		32.1600	281,900.00	8,098,773.31	9,065,903.99
BANK OF AMERICA CORP.		3.978	BAC	060505104Q		80.4300	1,254,300.00	69,034,449.52	100,883,349.00
BANK OF NEW YORK CO, INC		2.294	BK	064057102Q		33.1200	646,900.00	19,789,338.82	21,425,328.00
BANK ONE CORPORATION		2.193	ONE	06423A103Q		45.5900	956,500.00	38,071,219.76	43,606,835.00
BAXTER INTL		1.906	BAX	071813109Q		30.5200	500,300.00	13,146,728.11	15,269,155.99
BB&T CORPORATION		3.312	BBT	054937107		38.6400	467,100.00	14,924,741.81	18,048,743.99
BECTON DICKINSON & COMPANY		1.458	BDX	075887109Q		41.1400	213,300.00	6,004,432.37	8,775,162.00
BED BATH & BEYOND INC		0.000	BBBY	075896100		43.3500	247,200.00	5,587,984.02	10,716,120.01
BELLSOUTH		3.533	BLS	079860102Q		28.3000	1,546,400.00	50,002,746.66	43,763,120.01
BEST BUY COMPANY INC		0.765	BBY	086516101		52.2400	218,600.00	6,285,227.67	11,419,664.00
BOEING CO		1.613	BA	097023105Q		42.1400	613,000.00	21,669,604.71	25,831,820.01
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		36.7600	539,200.00	7,178,903.91	19,820,992.00
BRISTOL-MYERS SQUIBB		3.916	BMJ	110122108Q		28.6000	1,623,000.00	54,532,677.16	46,417,800.00
BURLINGTON NORTHERN SANTA FE		1.854	BNI	12189T104Q		32.3500	312,000.00	8,652,533.43	10,093,200.00
BURLINGTON RESOURCES		1.083	BR	122014103Q		55.3800	168,100.00	6,465,169.10	9,309,378.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
CAMPBELL SOUP CO.	2.350	CPB	134429109Q	26.8000	189,000.00	4,949,132.91	5,065,200.00		
CAPITAL ONE FINANCIAL CORP.	0.174	COF	14040H105	61.2900	179,700.00	8,311,037.91	11,013,813.00		
CARDINAL HEALTH INC.	0.196	CAH	14149Y108Q	61.1600	373,800.00	16,886,574.80	22,861,608.00		
CATERPILLAR INC.	1.782	CAT	149123101Q	83.0200	288,400.00	13,196,637.52	23,942,968.00		
CENDANT CORP.	0.000	CD	151313103	22.2700	852,800.00	15,197,689.38	18,991,855.99		
CHEVRONTXACO CORP	3.380	CVX	166764100Q	86.3900	894,500.00	64,795,581.06	77,275,855.00		
CHUBB CORP	2.114	CB	171232101Q	68.1000	155,200.00	8,486,175.27	10,569,120.01		
CISCO SYSTEMS	0.000	CSCO	17275R102	24.2900	5,877,000.00	123,360,460.96	142,752,330.00		
CITIGROUP INC.	2.884	C	172967101Q	48.5400	4,310,600.00	105,379,800.22	209,236,524.00		
CLEAR CHANNEL COMMUNICATIONS	0.854	CCU	184502102	46.8300	439,200.00	25,321,011.06	20,567,736.00		
COCA COLA CO.	1.734	KO	191216100Q	50.7500	1,794,400.00	82,929,977.88	91,065,800.00		
COLGATE PALMOLIVE	1.918	CL	194162103Q	50.0500	450,500.00	17,901,983.78	22,547,525.00		
COMCAST CORP - CL A	0.000	CMCSA	20030N101	32.8700	1,790,800.00	54,739,393.28	58,863,596.00		
COMPUTER ASSOCIATE INTL. INC.	0.292	CA	204912109S	27.3400	387,700.00	9,608,478.77	10,599,718.00		
CONAGRA FOODS, INC.	3.940	CAG	205887102Q	26.3900	449,700.00	9,978,722.26	11,867,583.00		
CONOCOPHILLIPS	2.623	COP	20825C104Q	65.5700	568,300.00	27,496,884.06	37,263,431.00		
COSTCO WHOLESALE CORP.	0.000	COST	22160K105	37.1800	381,900.00	12,571,180.70	14,199,042.00		
COX COMMUNICATIONS	0.000	COX	224044107	34.4500	190,100.00	6,010,201.68	6,548,945.00		
CVS CORP.	0.733	CVS	126650100Q	36.1200	329,900.00	11,128,743.39	11,915,988.00		
DANAHER CORP	0.109	DHR	235851102	91.7500	96,000.00	3,973,576.98	8,807,999.99		
DEERE & CO.	1.352	DE	244199105Q	65.0500	200,400.00	8,534,408.86	13,036,020.00		
DELL INC	0.000	DELL	24702R101	33.9600	1,907,400.00	46,991,854.10	64,775,303.99		
DEVON ENERGY CORPORATION	0.349	DVN	25179M103	57.2600	193,200.00	8,213,252.40	11,062,632.00		
DISNEY (WALT) CO.	0.900	DIS	254687106Q	23.3300	1,710,800.00	44,779,601.35	39,912,964.00		
DOMINION RESOURCES INC-VA	4.042	D	25746U109Q	63.8300	268,600.00	12,092,973.76	17,144,738.00		
DOW CHEMICAL CO	3.223	DOW	260543103Q	41.5700	766,600.00	23,481,592.80	31,867,562.00		
DUKE ENERGY CORPORATION	5.379	DUK	264399106Q	20.4500	754,600.00	17,599,541.39	15,431,570.00		
E I DUPONT DE NEM.	3.050	DD	263534109Q	45.8900	834,000.00	40,076,760.75	38,272,260.00		
EBAY INC	0.000	EBAY	278642103	64.5900	350,900.00	10,840,934.42	22,664,631.00		
ECHOSTAR COMMUNICATIONS - A	0.000	DISH	278762109	34.0000	190,500.00	6,802,454.94	6,477,000.00		
ELI LILLY & COMPANY	2.019	LLY	532457108Q	70.3300	808,100.00	38,787,873.39	56,833,673.00		
EMC CORP	0.000	EMC	268648102	12.9200	1,975,800.00	29,610,265.31	25,527,336.00		
EMERSON ELECTRIC CO	2.471	EMR	291011104Q	64.7500	352,500.00	15,633,953.65	22,824,375.01		
ENTERGY CORP.	3.150	ETR	29364G103Q	57.1300	189,100.00	6,068,071.30	10,803,283.01		
EXELEON CORP	3.013	EXC	30161N101Q	66.3600	271,500.00	10,004,540.31	18,016,740.00		
EXXON MOBIL CORPORATION	2.439	XOM	30231G102Q	41.0000	5,592,800.00	144,619,891.63	229,304,800.00		
FED. NATL. MTG. ASSN.	2.398	FNM	313586109Q	75.0600	820,400.00	38,748,631.47	61,579,223.99		
FEDEX CORPORATION	0.355	FDX	31428X106	67.5000	249,800.00	10,773,671.68	16,861,500.00		
FIFTH THIRD BANCORP	1.962	FITB	316773100Q	59.1000	419,800.00	19,677,500.33	24,810,180.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - LCP LARGE-CAP PASSIVE (Q								
	Instrument - COM COMMON STOCK								
FIRST DATA CORP		0.194	FDC	319963104Q		41.0900	626,300.00	14,803,046.97	25,734,667.00
FIRST ENERGY CORP.		4.261	FE	337932107Q		35.2000	252,800.00	7,032,250.23	8,898,560.00
FLEETBOSTON FINANCIAL CORP		3.207	FBF	339030108Q		43.6500	880,500.00	25,930,922.67	38,433,825.00
FORD MOTOR COMPANY		2.500	F	345370860		16.0000	1,472,800.00	25,331,538.28	23,564,800.00
FOREST LABORATORIES INC.		0.000	FRX	345838106		61.8000	285,700.00	7,619,047.58	17,656,260.00
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		29.1500	146,200.00	4,324,189.01	4,261,730.00
FPL GROUP INC.		3.668	FPL	302571104Q		65.4200	153,500.00	7,888,863.99	10,041,970.00
FREDDIE MAC		1.783	FRE	313400301Q		58.3200	582,400.00	26,886,758.60	33,965,568.00
GANNETT INC		1.121	GCI	364730101Q		89.1600	224,900.00	12,099,907.62	20,052,084.00
GAP INC		0.383	GPS	364760108Q		23.2100	550,900.00	10,705,101.54	12,786,389.00
GENENTECH INC.		0.000	DNA	368710406		93.5700	171,700.00	12,586,409.43	16,065,968.99
GENERAL DYNAMICS CORP.		1.416	GD	369550108Q		90.3900	147,900.00	8,731,734.98	13,368,681.00
GENERAL ELECTRIC CO		2.582	GE	369604103Q		30.9800	8,368,600.00	189,591,218.50	259,259,228.00
GENERAL MILLS INC		2.428	GIS	370334104Q		45.3000	309,400.00	13,434,258.18	14,015,820.00
GENERAL MOTORS CORP		3.745	GM	370442105Q		53.4000	387,300.00	19,461,012.33	20,681,820.00
GENZYME CORP. GEN. DIV.		0.000	GENZ	372917104		49.3400	161,000.00	4,878,602.14	7,943,740.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		58.1400	167,500.00	4,498,110.49	9,738,450.00
GILLETTE CO		1.769	G	375766102Q		36.7300	855,100.00	29,119,587.91	31,407,823.00
GOLDEN WEST FINANCIAL CORP		0.387	GDW	381317106Q		103.1900	104,300.00	5,634,765.60	10,762,717.00
GOLDMAN SACHS GROUP INC		1.012	GS	38141G104		98.7300	238,300.00	17,924,108.81	23,527,359.00
GUIDANT CORP.		0.531	GDT	401698105Q		60.2000	259,000.00	9,247,227.94	15,591,800.01
HALLIBURTON COMPANY		1.923	HAL	406216101Q		26.0000	366,000.00	7,783,542.26	9,516,000.00
HARLEY-DAVIDSON INC		0.673	HDI	412822108Q		47.5300	253,200.00	9,744,067.81	12,034,596.00
HARTFORD FINL SERVICES		1.897	HIG	416515104		59.0300	236,500.00	11,166,904.74	13,960,595.00
HCA INC		0.186	HCA	404119109		42.9600	410,800.00	12,851,751.87	17,647,967.99
HEINZ H. J. CO.		2.964	HNZ	423074103Q		36.4300	294,200.00	10,156,611.80	10,717,706.00
HEWLETT-PACKARD CO		1.393	HPQ	428236103Q		22.9700	2,555,900.00	57,169,319.13	58,709,023.00
HOME DEPOT INC.		0.789	HD	437076102Q		35.4900	1,920,600.00	51,078,022.62	68,162,094.00
HONEYWELL INTERNATIONAL INC		2.243	HON	438516106Q		33.4300	695,400.00	27,928,196.18	23,247,222.00
HUGHES ELECTRONICS CORP		0.000	HS	444418107		16.5500	603,170.64	8,384,303.86	9,982,474.09
ILLINOIS TOOL WORKS		1.144	ITW	452308109Q		83.9100	215,300.00	11,115,370.80	18,065,823.00
INTEL CORP.		0.248	INTC	458140100Q		32.2000	5,471,100.00	115,399,768.76	176,169,420.00
INTERACTIVE CORP		0.000	IACI	45840Q101		33.9300	351,600.00	14,032,163.80	11,929,788.00
INTERNATIONAL PAPER		2.319	IP	460146103Q		43.1100	401,000.00	14,611,600.88	17,287,110.00
INTL BUS MACH CORP		0.690	IBM	459200101Q		92.6800	1,355,700.00	98,537,576.72	125,646,276.00
JOHNSON & JOHNSON		1.858	JNJ	478160104Q		51.6600	2,485,900.00	84,313,469.59	128,421,594.00
JP MORGAN CHASE & CO.		3.702	JPM	46625H100Q		36.7300	1,700,800.00	58,621,726.20	62,470,384.00
KELLOGG CO.		2.652	K	487836108Q		38.0800	205,900.00	6,971,030.99	7,840,672.00
KEYCORP		4.229	KEY	493267108Q		29.3200	354,000.00	9,036,764.28	10,379,279.99

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - LCP LARGE-CAP PASSIVE (Q								
	Instrument - COM COMMON STOCK								
KIMBERLY-CLARK CORP	2.301	KMB	494368103Q	59.0900	426,000.00	21,084,934.36	25,172,340.00		
KOHL'S CORP	0.000	KSS	500255104	44.9400	239,800.00	11,682,546.03	10,776,611.99		
KRAFT FOODS INC - A	2.234	KFT	50075N104	32.2200	230,500.00	6,812,618.20	7,426,710.00		
KROGER CO.	0.000	KR	501044101	18.5100	631,800.00	11,125,956.36	11,694,618.01		
LEHMAN BROTHERS HOLDING	0.621	LEH	524908100Q	77.2200	223,800.00	10,602,125.16	17,281,836.00		
LIBERTY MEDIA CORP-A	0.000	L	530718105	11.8900	2,299,800.00	26,446,267.12	27,344,622.00		
LINEAR TECHNOLOGY CORP	0.760	LLTC	535678106	42.0700	262,100.00	8,922,845.51	11,026,547.00		
LOCKHEED MARTIN CORPORATION	1.712	LMT	539830109Q	51.4000	308,300.00	12,910,556.34	15,846,620.00		
LOWE'S COS	0.216	LOW	548661107Q	55.3900	636,600.00	16,090,114.90	35,261,274.00		
M&T BANK CORPORATION	1.220	MTB	55261F104	98.3000	55,800.00	3,892,778.25	5,485,139.99		
MARSH & MCLENNAN COS.	2.589	MMC	571748102Q	47.8900	448,300.00	16,670,206.98	21,469,087.00		
MASCO CORP.	2.334	MAS	574599106Q	27.4100	399,100.00	9,295,092.13	10,939,330.99		
MAXIM INTGRD PRDCTS INC.	0.642	MXIM	57772K101	49.8000	271,900.00	8,972,434.54	13,540,620.00		
MBNA CORP	1.609	KRB	55262L100Q	24.8500	898,700.00	14,651,681.83	22,332,694.99		
MCDONALDS CORPORATION	1.611	MCD	580135101Q	24.8300	1,065,300.00	30,155,905.43	26,451,399.00		
MCGRAW HILL INC	1.544	MHP	580645109Q	69.9200	159,700.00	8,535,942.53	11,166,224.00		
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	33.9900	226,400.00	4,688,171.06	7,695,336.00		
MEDTRONIC INC	0.596	MDT	585055106Q	48.6100	1,021,100.00	30,599,302.19	49,635,671.00		
MELLON FINANCIAL CORP.	1.993	MEL	58551A108Q	32.1100	361,300.00	10,057,222.46	11,601,343.01		
MERCK & CO INC	3.203	MRK	589331107Q	46.2000	1,877,600.00	82,885,539.28	86,745,120.00		
MERRILL LYNCH & CO. INC.	1.091	MER	590188108Q	58.6500	776,200.00	30,128,915.26	45,524,129.99		
METLIFE INC	0.683	MET	59156R108	33.6700	284,500.00	8,733,743.41	9,579,115.00		
MICROSOFT CORP.	0.581	MSFT	594918104	27.5400	7,488,500.00	186,598,646.90	206,233,290.00		
MORGAN STANLEY DEAN WITTER & C	1.728	MWD	617446448Q	57.8700	887,700.00	38,764,971.76	51,371,199.00		
MOTOROLA INC	1.137	MOT	620076109Q	14.0700	1,939,000.00	39,730,173.17	27,281,729.99		
NATIONAL CITY CORP	3.771	NCC	635405103Q	33.9400	462,500.00	12,451,320.13	15,697,250.01		
NEWMONT MNG. CORP. HLDG CO	0.411	NEM	2636607 Q	48.6100	326,500.00	9,911,504.65	15,871,165.01		
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	28.0600	730,400.00	12,901,002.27	20,495,024.00		
NIKE INC. -CL B	1.168	NKE	654106103Q	68.4600	137,500.00	6,897,343.41	9,413,250.01		
NORTHROP GRUMMAN CORP.	1.673	NOC	666807102Q	95.6000	145,300.00	12,080,529.83	13,890,680.00		
OCCIDENTAL PETROLEUM CORP.	2.462	OXY	674599105Q	42.2400	317,600.00	8,077,739.24	13,415,424.00		
OMNICOM GROUP	0.916	OMC	681919106	87.3300	157,900.00	9,840,428.06	13,789,407.00		
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.2000	3,244,300.00	32,303,662.73	42,824,760.01		
PAYCHEX INC	1.290	PAYX	704326107	37.2000	276,100.00	7,603,677.00	10,270,920.00		
PEPSICO INC.	1.372	PEP	713448108Q	46.6200	1,438,600.00	42,370,805.67	67,067,532.00		
PFIZER INC.	1.924	PFE	717081103Q	35.3300	6,610,300.00	140,216,450.88	233,541,899.00		
PNC FINANCIAL SERVICES GROUP	3.654	PNC	693475105Q	54.7300	237,100.00	12,018,483.95	12,976,483.00		
PRINCIPAL FINANCIAL GROUP	1.360	PFM	74251V102	33.0700	243,100.00	6,894,866.53	8,039,317.00		
PROCTER & GAMBLE CO	1.822	PG	742718109Q	99.8800	1,084,100.00	64,176,578.81	108,279,907.99		

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK							
Portfolio - LCP LARGE-CAP PASSIVE (Q							
Instrument - COM COMMON STOCK							
PROGRESS ENERGY, INC	5.081	PGN	743263105Q	45.2600	179,400.00	7,125,244.35	8,119,644.01
PROGRESSIVE CORP	0.119	PGR	743315103	83.5900	163,300.00	8,425,688.45	13,650,247.00
PRUDENTIAL FINANCIAL INC	1.197	PRU	744320102	41.7700	461,900.00	14,922,571.68	19,293,563.00
QUALCOMM INC	0.519	QCOM	747525103	53.9300	661,000.00	30,101,623.34	35,647,730.01
RAYTHEON COMPANY	2.663	RTN	755111507Q	30.0400	343,800.00	11,928,583.93	10,327,752.00
SARA LEE CORP.	3.454	SLE	803111103Q	21.7100	650,700.00	11,904,759.98	14,126,697.00
SBC COMMUNICATIONS INC.	4.794	SBC	78387G103Q	26.0700	2,781,900.00	90,537,879.59	72,524,132.99
SCHERING-PLOUGH	1.265	SGP	806605101Q	17.3900	1,229,900.00	26,019,642.72	21,387,961.00
SCHWAB (CHARLES) CORP	0.473	SCH	808513105	11.8400	884,200.00	14,209,928.76	10,468,928.00
SLM CORP	1.804	SLM	78442P106	37.6800	345,000.00	8,559,882.42	12,999,599.99
SOUTHERN CO	4.628	SO	842587107Q	30.2500	604,300.00	13,414,223.09	18,280,075.00
SOUTHWEST AIRLINES	0.111	LUV	844741108Q	16.1400	632,600.00	8,335,980.28	10,210,164.00
SPRINT CORP.	3.045	FON	852061100Q	16.4200	752,800.00	24,581,297.91	12,360,976.00
ST JUDE MED. INC.	0.000	STJ	790849103	61.3500	150,700.00	5,424,381.32	9,245,445.00
STATE STREET CORP	1.152	STT	857477103	52.0800	278,300.00	11,125,486.89	14,493,864.00
STRYKER CORP.	0.164	SYK	863667101	85.0100	115,700.00	5,294,820.91	9,835,657.01
SUN MICROSYSTEMS INC.	0.000	SUNW	866810104	4.4900	2,704,300.00	31,496,569.87	12,142,307.01
SUNTRUST BANKS INC.	2.517	STI	867914103Q	71.5000	206,600.00	12,243,685.92	14,771,900.00
SYSCO CORP.	1.396	SY	871829107Q	37.2300	544,000.00	11,001,848.89	20,253,120.00
TARGET CORP	0.729	TGT	87612E106Q	38.4000	762,600.00	19,354,335.43	29,283,840.00
TEXAS INSTRS INC	0.289	TXN	882508104Q	29.3800	1,448,000.00	39,271,802.89	42,542,240.01
TIME WARNER INC.	3.001	TWX	887317105	17.9900	3,622,500.00	115,836,254.93	65,168,775.00
TRAVELERS PROPERTY CASUALTY -	1.885	TAP.B	89420G406	16.9700	706,200.00	10,517,748.57	11,984,214.00
TRIBUNE CO	0.852	TRB	896047107Q	51.6000	170,800.00	6,295,074.16	8,813,280.00
UNION PACIFIC CORP.	1.727	UNP	907818108Q	69.4800	212,700.00	10,660,987.11	14,778,396.00
UNITED PARCEL SERVICES INC	1.341	UPS	911312106	74.5500	429,700.00	28,393,168.07	32,034,134.99
UNITED TECHNOLOGIES	1.477	UTX	913017109Q	94.7700	391,800.00	19,434,900.59	37,130,886.00
UNITEDHEALTH GROUP INC	0.025	UNH	91324P102A	58.1800	464,900.00	11,296,914.80	27,047,882.00
US BANCORP	3.223	USB	902973304	29.7800	1,607,400.00	34,380,189.46	47,868,372.00
VERITAS SOFTWARE CORPORATION	0.000	VRTS	923436109	37.1600	347,300.00	10,059,697.13	12,905,668.00
VERIZON COMMUNICATIONS	4.390	VZ	92343V104Q	35.0800	2,302,900.00	94,657,725.62	80,785,732.00
VIACOM INC-CLASS B	0.540	VIA.B	925524308	44.3800	1,296,800.00	49,819,818.86	57,551,984.00
WACHOVIA CORP.- NEW	3.434	WB	929903102Q	46.5900	1,072,300.00	41,138,425.93	49,958,457.00
WAL MART STORES INC	0.678	WMT	931142103Q	53.0500	2,225,400.00	68,093,655.32	118,057,470.00
WALGREEN CO.	0.472	WAG	931422109Q	36.3800	858,200.00	17,727,888.10	31,221,316.00
WASHINGTON MUTUAL INC.	4.087	WM	939322103	40.1200	779,100.00	22,115,128.42	31,257,492.01
WASTE MANAGEMENT INC.	0.033	WMI	94106L109	29.6000	495,200.00	16,658,063.34	14,657,919.99
WELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	96.9900	123,600.00	7,314,714.29	11,987,964.00
WELLS FARGO COMPANY	3.056	WFC	949746101	58.8900	1,412,499.00	43,236,159.39	83,182,066.11

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

			Group - COMMON STOCK				
			Portfolio - LCP	LARGE-CAP PASSIVE (Q			
			Instrument - COM	COMMON STOCK			
WEYERHAEUSER CO.		2.500	WY	962166104Q	64.0000	183,400.00	9,656,859.96
WRIGLEY WM JR CO		1.565	WWY	982526105Q	56.2100	135,700.00	5,780,243.39
WYETH		2.167	WYE	983024100Q	42.4500	1,111,900.00	42,183,372.06
XILINX INC		0.000	XLNX	983919101	38.7400	282,500.00	9,080,365.61
YAHOO INC		0.000	YHOO	984332106	45.1700	450,000.00	33,654,702.90
							20,326,500.00
Instrument Total	200					175,590,069.64	5,211,549,791.70
							6,678,355,452.14
			Instrument -REIT	REAL ESTATE INVESTMENT TRUST			
EQUITY OFFICE PROP		6.980	EOP	294741103	28.6500	337,200.00	9,281,446.99
							9,660,780.00
Instrument Total	1					337,200.00	9,281,446.99
							9,660,780.00
Portfolio Total	201					175,927,269.64	5,220,831,238.69
							6,688,016,232.14

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
3COM CORP.		0.000	COMS	885535104		8.1700	67,300.00	625,962.94	549,841.00
3M COMPANY		1.552	MMM	88579Y101Q		85.0300	145,000.00	6,769,573.17	12,329,350.00
ABBOTT LABORATORIES		2.103	ABT	002824100Q		46.6000	289,700.00	9,431,959.73	13,500,020.00
ABERCROMBIE & FITCH CO		0.000	ANF	002896207		24.7100	17,100.00	490,240.35	422,540.99
ACXIOM CORP.		0.000	ACXM	005125109		18.5700	12,000.00	201,968.09	222,839.99
ADOBE SYSTEMS INC.		0.127	ADBE	00724F101Q		39.3000	57,500.00	1,792,776.57	2,259,750.00
ADTRAN INC.		0.967	ADTN	00738A106		31.0000	25,000.00	716,588.38	775,000.00
ADVANCE PCS		0.000	ADVP	00790K109		52.6600	23,800.00	830,763.66	1,253,308.01
ADVANCED FIBRE COMMUNICATION		0.000	AFCI	00754A105		20.1500	15,800.00	385,793.74	318,370.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		14.9000	100,300.00	1,435,480.91	1,494,470.00
AETNA INC.		0.059	AET	00817Y108		67.5800	35,400.00	1,476,619.31	2,392,332.00
AFFILIATED COMPUTER SERVICES		0.000	ACS	008190100		54.4600	20,700.00	754,011.72	1,127,322.00
AFLAC INC		0.884	AFL	001055102		36.1800	95,300.00	2,396,892.48	3,447,954.01
AGERE SYSTEMS INC-CL B		0.000	AGR.B	00845V209		2.9000	284,200.00	765,555.04	824,180.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		29.2400	87,700.00	2,743,219.80	2,564,348.00
AIR PROD. & CHEM.		1.741	APD	009158106Q		52.8300	23,100.00	844,900.49	1,220,373.00
AIRGAS INC		0.744	ARG	009363102		21.4800	11,100.00	173,225.44	238,427.99
ALBERTO CULVER CL-B		0.665	ACV	013068101Q		63.0800	7,600.00	458,260.24	479,408.00
ALBERTSON'S, INC.		3.355	ABS	013104104Q		22.6500	91,500.00	2,600,544.03	2,072,475.00
ALCOA INC.		1.578	AA	013817101Q		38.0000	157,000.00	4,047,117.07	5,966,000.00
ALLEGHANY CORP DEL		0.000	Y	017175100		222.5000	600.00	116,183.41	133,500.00
ALLERGAN PHARMACEUTICALS INC.		0.468	AGN	018490102Q		76.8100	11,700.00	731,320.58	898,677.00
ALLETE, INC.		3.692	ALE	018522102		30.6000	16,000.00	352,972.09	489,600.00
ALLIANCE DATA SYSTEM		0.000	ADS	018581108		27.6800	2,700.00	72,473.57	74,736.00
ALLIANT TECHSYSTEMS INC.		0.000	ATK	018804104		57.7600	7,200.00	395,797.68	415,872.00
ALLIED WASTE INDUSTRIES		0.000	AW	019589308		13.8800	32,200.00	408,764.80	446,936.00
ALLSTATE CORP		2.138	ALL	020002101Q		43.0200	130,700.00	4,235,970.85	5,622,714.00
ALLTEL CORP		3.177	AT	020039103Q		46.5800	57,800.00	3,203,059.33	2,692,324.00
ALTERA CORP		0.000	ALTR	021441100		22.7000	95,500.00	1,847,465.27	2,167,850.00
ALTRIA GROUP INC		4.998	MO	02209S103Q		54.4200	388,000.00	12,338,674.14	21,114,960.00
AMAZON COM INC		0.000	AMZN	023135106		52.6400	40,900.00	1,565,749.99	2,152,976.01
AMBAC FINANCIAL GROUP INC.		0.634	ABK	023139108Q		69.3900	23,800.00	1,331,032.34	1,651,482.01
AMERADA HESS CORP.		2.256	AHC	023551104Q		53.1700	13,300.00	770,367.58	707,161.01
AMEREN CORP.		5.521	AEE	023608102Q		46.0000	8,600.00	345,559.13	395,600.01
AMERICAN AXLE & MFG HOLDINGS		0.000	AXL	024061103		40.4200	5,100.00	137,400.93	206,142.00
AMERICAN ELECTRIC POWER		4.588	AEP	025537101Q		30.5100	39,200.00	1,250,834.34	1,195,992.01
AMERICAN EXPRESS CO.		0.829	AXP	025816109Q		48.2300	213,300.00	6,603,596.61	10,287,459.00
AMERICAN FINANCIAL GROUP INC.		1.889	AFG	025932104Q		26.4600	6,300.00	157,501.21	166,698.00
AMERICAN INTL GROUP		0.392	AIG	026874107Q		66.2800	427,100.00	18,250,958.43	28,308,188.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN1 QUANTITATIVE 1000 (Q								
	Instrument - COM COMMON STOCK								
AMERICAN NATL INS CO	3.508	ANAT	028591105	84.3700		1,900.00	165,954.31	160,303.00	
AMERICAN PHARMACEUTICAL PART	0.000	APPX	02886P109	33.6000		21,150.00	721,868.82	710,640.00	
AMERICAN POWER CONVERSION	1.308	APCC	029066107	24.4500		30,700.00	515,952.31	750,615.00	
AMERICAN STANDARD COMPANIES	0.000	ASD	029712106	100.7000		11,400.00	739,863.35	1,147,980.00	
AMERICREDIT CORP.	0.000	ACF	03060R101	15.9300		27,000.00	368,358.30	430,110.00	
AMERISOURCEBERGEN CORP	0.178	ABC	03073E105	56.1500		5,700.00	362,439.24	320,055.00	
AMERITRADE HLDG CORP	0.000	AMTD	03074K100	14.0700		42,900.00	367,801.23	603,603.01	
AMETEK INC.	0.497	AME	031100100Q	48.2600		5,500.00	265,529.13	265,430.00	
AMGEN INC	0.000	AMGN	031162100	61.8000		239,900.00	8,603,136.68	14,825,820.00	
AMKOR TECHNOLOGY INC	0.000	AMKR	031652100	18.2100		17,000.00	261,215.09	309,570.00	
AMPHENOL CORP-CL A	0.000	APH	032095101	63.9300		3,600.00	190,614.39	230,148.00	
AMSOUTH BANCORPORATION	3.918	ASO	032165102	24.5000		65,200.00	1,353,984.02	1,597,400.01	
ANADARKO PETROLEUM CORP	1.097	APC	032511107Q	51.0100		46,300.00	2,015,500.94	2,361,763.01	
ANALOG DEVICES	0.087	ADI	032654105	45.6500		67,900.00	2,440,572.00	3,099,635.00	
ANDRX GROUP	0.000	ADRX	034553107	24.0400		13,300.00	321,245.86	319,732.00	
ANHEUSER-BUSCH	1.670	BUD	035229103Q	52.6800		154,900.00	4,575,431.23	8,160,132.01	
ANTHEM INC	0.000	ATH	03674B104	75.0000		33,800.00	2,207,997.69	2,535,000.00	
AON CORP	2.506	AOC	037389103Q	23.9400		47,300.00	1,479,539.52	1,132,362.00	
APACHE CORP.	0.295	APA	037411105	81.1000		17,400.00	795,956.36	1,411,139.99	
APOGENT TECHNOLOGY	0.000	AOT	03760A101	23.0400		42,800.00	914,397.72	986,112.00	
APOLLO GROUP INC	0.000	APOL	037604105	68.0000		23,900.00	512,485.07	1,625,200.00	
APPLE COMPUTER INC.	0.000	AAPL	037833100	21.3700		67,900.00	1,328,442.46	1,451,023.00	
APPLEBEES INT'L. INC.	0.178	APPB	037899101	39.2700		10,200.00	234,066.25	400,553.99	
APPLERA CORP - APPLIED BIOSYST	0.820	ABI	038020103Q	20.7100		38,800.00	933,048.86	803,548.00	
APPLIED MATERIALS INC.	0.000	AMAT	038222105	22.4500		333,700.00	6,289,213.29	7,491,565.00	
APPLIED MICRO CIRCUITS CORP	0.000	AMCC	03822W109	5.9800		151,800.00	1,627,284.33	907,764.00	
APRIA HEALTHCARE GP. INC.	0.000	AHG	037933108	28.4700		10,300.00	242,371.47	293,241.00	
APTAR GROUP INC.	0.717	ATR	038336103Q	39.0000		6,300.00	191,576.90	245,700.00	
ARCHER DANIELS MIDLAND CO	1.576	ADM	039483102Q	15.2200		96,300.00	1,251,663.00	1,465,686.01	
ARROW ELECTRONICS	0.000	ARW	042735100	23.1400		43,000.00	950,238.39	995,020.00	
ARVINMERITOR INC.	1.658	ARM	043353101	24.1200		41,400.00	818,917.09	998,568.00	
ASHLAND INC	2.496	ASH	044204105Q	44.0600		12,700.03	470,901.34	559,563.55	
ASSOCIATED BANC-CORP.	3.188	ASBC	045487105	42.6500		12,800.00	378,512.13	545,920.00	
ASTORIA FINANCIAL CORP.	2.365	AF	046265104	37.2000		30,600.00	921,130.02	1,138,319.99	
AT&T CORPORATION	4.679	T	001957505Q	20.3000		146,300.00	4,898,564.30	2,969,890.00	
AT&T WIRELESS SERVICES INC	0.000	AWE	00209A106	7.9900		285,300.00	4,114,644.92	2,279,547.00	
ATMEL CORP	0.000	ATML	049513104	6.0100		76,200.00	401,687.04	457,961.99	
AUTODESK INC.	0.488	ADSK	052769106Q	24.5800		48,600.00	795,773.50	1,194,588.00	
AUTOLIV, INC	1.593	ALV	052800109	37.6500		33,700.00	986,177.45	1,268,805.00	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN1 QUANTITATIVE 1000 (Q								
	Instrument - COM COMMON STOCK								
AUTOMATIC DATA PROC.		1.413	ADP	053015103Q		39.6100	111,000.00	3,880,309.23	4,396,710.00
AUTONATION INC		0.000	AN	05329W102		18.3700	66,800.00	1,121,840.99	1,227,116.00
AUTOZONE INC		0.000	AZO	053332102		85.2100	12,400.00	815,621.43	1,056,604.00
AVAYA INC		0.000	AV	053499109		12.9400	77,299.99	843,361.04	1,000,262.00
AVERY DENNISON		2.641	AVY	053611109Q		56.0200	3,300.00	161,857.39	184,865.99
AVNET INC.		1.385	AVT	053807103Q		21.6600	49,100.00	981,766.30	1,063,506.00
AVOCENT CORPORATION		0.000	AVCT	053893103		36.5200	7,800.00	227,976.24	284,856.00
AVON PRODUCTS		1.244	AVP	054303102Q		67.4900	43,600.00	1,498,482.45	2,942,564.00
AVX CORP.		0.902	AVX	002444107		16.6200	9,800.00	112,687.53	162,876.00
BAKER HUGHES CORP		1.430	BHI	057224107Q		32.1600	39,700.00	1,140,550.91	1,276,752.00
BALL CORPORATION		1.007	BLL	058498106Q		59.5700	10,600.00	449,548.33	631,442.01
BANCORPSOUTH INC		3.035	BXS	059692103		23.7200	14,500.00	314,019.72	343,940.00
BANK OF AMERICA CORP.		3.978	BAC	060505104Q		80.4300	278,100.00	15,306,131.24	22,367,583.00
BANK OF HAWAII CORP		2.843	BOH	062540109		42.2000	11,200.00	292,311.55	472,640.00
BANK OF NEW YORK CO, INC		2.294	BK	064057102Q		33.1200	113,100.00	3,454,086.03	3,745,872.01
BANK ONE CORPORATION		2.193	ONE	06423A103Q		45.5900	212,000.00	8,438,158.49	9,665,079.99
BANKNORTH GROUP INC.		2.336	BNK	06646R107		32.5300	30,200.00	557,539.53	982,406.01
BARD C. R. INC.		1.132	BCR	067383109Q		81.2500	9,700.00	535,298.23	788,125.01
BARNES & NOBLE INC.		0.000	BKS	067774109		32.8500	26,500.00	719,231.78	870,525.00
BARR PHARMACEUTICALS INC.		0.000	BRL	068306109		76.9500	8,600.00	501,007.61	661,770.00
BAUSCH & LOMB INC		1.001	BOL	071707103Q		51.9000	21,500.00	926,356.98	1,115,850.01
BAXTER INTL		1.906	BAX	071813109Q		30.5200	77,200.00	2,028,637.62	2,356,143.99
BB&T CORPORATION		3.312	BBT	054937107		38.6400	78,800.00	2,517,811.29	3,044,832.00
BEA SYSTEMS INC		0.000	BEAS	073325102		12.3000	119,400.00	1,516,534.00	1,468,620.00
BEAR STEARNS COMPANIES INC		1.000	BSC	073902108		79.9500	26,600.00	1,549,554.95	2,126,670.00
BEARINGPOINT INC		0.000	BE	074002106		10.0900	90,500.00	907,245.59	913,145.00
BECKMAN COULTER INC.		0.865	BEC	075811109		50.8300	11,300.00	459,028.62	574,379.00
BECTON DICKINSON & COMPANY		1.458	BDX	075887109Q		41.1400	47,300.00	1,331,503.29	1,945,922.00
BED BATH & BEYOND INC		0.000	BBBY	075896100		43.3500	32,000.00	723,363.63	1,387,200.00
BELLSOUTH		3.533	BLS	079860102Q		28.3000	342,800.00	11,084,416.42	9,701,240.01
BELO CORP		1.340	BLC	080555105Q		28.3400	17,400.00	304,706.88	493,116.00
BERKLEY (WR) CORP		0.801	BER	084423102		34.9500	12,050.00	371,843.07	421,147.49
BEST BUY COMPANY INC		0.765	BBY	086516101		52.2400	59,600.00	1,962,223.36	3,113,504.00
BIG LOTS, INC.		0.000	BLI	089302103		14.2100	21,600.00	428,075.34	306,936.00
BIO RAD LABS INC		0.000	BIO	090572207		57.6700	14,900.00	764,434.17	859,283.01
BIOGEN IDEC INC		0.000	BIIB	09062X103		36.7800	54,340.00	2,014,287.35	1,998,625.19
BIOMET INC.		0.412	BMET	090613100		36.4100	48,000.00	1,434,847.48	1,747,679.99
BISYS GROUP INC.		0.000	BSG	055472104		14.8800	20,900.00	378,395.76	310,992.00
BLACK & DECKER		1.703	BDK	091797100Q		49.3200	27,100.00	1,175,413.27	1,336,572.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN1 QUANTITATIVE 1000 (Q) Instrument - COM COMMON STOCK									
BLOCKBUSTER INC. CLASS A	0.445	BBI	093679108Q	17.9500		6,500.00	109,943.12	116,675.01	
BLYTH INC.	0.931	BTH	09643P108	32.2200		6,000.00	161,280.70	193,320.01	
BMC SOFTWARE	0.000	BMC	055921100	18.6500		79,600.00	1,762,572.88	1,484,540.01	
BOEING CO	1.613	BA	097023105Q	42.1400		135,800.00	4,800,542.12	5,722,612.00	
BOISE CASCADE CORP	1.825	BCC	097383103Q	32.8600		11,000.00	312,899.62	361,460.00	
BOK FINL CORP	0.000	BOKF	05561Q201	38.7200		3,200.00	122,212.71	123,904.00	
BORDERS GROUP INC	1.459	BGP	099709107	21.9200		41,900.00	822,692.62	918,447.99	
BORG WARNER INC.	1.175	BWA	099724106	85.0700		5,000.00	323,516.03	425,350.00	
BOSTON SCIENTIFIC CORP.	0.000	BSX	101137107	36.7600		119,800.00	1,824,442.46	4,403,847.99	
BRINKER INTERNATIONAL INC	0.000	EAT	109641100	33.1600		18,000.00	466,209.67	596,880.01	
BRISTOL-MYERS SQUIBB	3.916	BMV	110122108Q	28.6000		359,800.00	12,089,252.78	10,290,280.00	
BROADCOM CORP CL A	0.000	BRCM	111320107	34.0900		40,400.00	3,911,999.53	1,377,236.00	
BROCADE COMMUNICATIONS SYSTEM	0.000	BRCD	111621108	5.7800		47,600.00	269,389.96	275,128.00	
BROWN-FORMAN -CL B	1.819	BF.B	115637209Q	93.4500		6,200.00	439,498.13	579,389.99	
BRUNSWICK CORP	1.570	BC	117043109Q	31.8300		35,400.00	925,966.66	1,126,782.00	
BURLINGTON NORTHERN SANTA FE	1.854	BNI	12189T104Q	32.3500		69,300.00	1,933,736.81	2,241,855.00	
BURLINGTON RESOURCES	1.083	BR	122014103Q	55.3800		37,200.00	1,430,721.53	2,060,136.00	
C.H.ROBINSON WORLDWIDE INC	1.266	CHRW	12541W100	37.9100		13,000.00	356,386.17	492,830.00	
CABOT CORP	1.884	CBT	127055101	31.8400		11,500.00	266,094.27	366,159.99	
CADENCE DESIGN SYS INC	0.000	CDN	127387108	17.9800		83,200.00	1,349,646.62	1,495,936.01	
CAESARS ENTERTAINMENT INC	0.000	CZR	127687101	10.8300		52,900.00	514,072.67	572,907.00	
CALPINE CORPORATION	0.000	CPN	131347106	4.8100		71,900.00	1,127,554.35	345,838.99	
CAMPBELL SOUP CO.	2.350	CPB	134429109Q	26.8000		41,900.00	1,097,188.73	1,122,920.00	
CAPITAL ONE FINANCIAL CORP.	0.174	COF	14040H105	61.2900		49,000.00	2,356,696.16	3,003,210.00	
CARDINAL HEALTH INC.	0.196	CAH	14149Y108Q	61.1600		82,900.00	3,745,042.92	5,070,164.00	
CAREER EDUCATION CORP	0.000	CECO	141665109	40.0700		17,800.00	448,750.84	713,246.00	
CAREMARK RX INC	0.000	CMX	141705103	25.3300		48,600.00	1,229,108.85	1,231,038.00	
CARLISLE COS INC	1.445	CSL	142339100	60.8600		5,700.00	263,003.24	346,902.00	
CARMAX INC.	0.000	KMX	143130102	30.9300		38,400.00	1,181,954.43	1,187,712.00	
CATERPILLAR INC.	1.782	CAT	149123101Q	83.0200		64,000.00	2,928,518.74	5,313,280.00	
CBRL GROUP INC.	1.150	CBRL	12489V106Q	38.2600		23,700.00	835,370.85	906,762.01	
CDW CORP	0.519	CDWC	12512N105	57.7600		11,000.00	663,156.45	635,360.00	
CELGENE CORP	0.000	CELG	151020104	45.0200		28,000.00	1,080,274.81	1,260,560.00	
CENDANT CORP.	0.000	CD	151313103	22.2700		216,400.00	3,867,930.88	4,819,228.00	
CENTERPOINT ENERGY INC	4.128	CNP	15189T107Q	9.6900		110,800.00	1,558,863.75	1,073,651.99	
CENTEX CORP	0.148	CTX	152312104Q	107.6500		16,900.00	1,087,710.12	1,819,285.01	
CENTURYTEL, INC.	0.674	CTL	156700106	32.6200		26,500.00	851,284.71	864,430.00	
CEPHALON INC	0.000	CEPH	156708109	48.4100		9,300.00	438,710.34	450,213.00	
CERIDIAN CORP - NEW	0.000	CEN	156779100	20.9400		24,200.00	475,468.51	506,748.00	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
CERTEGY INC		0.609	CEY	156880106		32.8000	10,100.00	286,992.32	331,280.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107		34.3300	8,400.00	282,492.00	288,372.00
CHARTER ONE FNCL INC.		3.010	CF	160903100Q		34.5500	41,800.00	956,854.92	1,444,190.00
CHECKFREE CORP		0.000	CKFR	162813109		27.6500	12,100.00	315,291.83	334,565.00
CHESAPEAKE ENERGY CORP		1.030	CHK	165167107		13.5800	34,500.00	333,285.08	468,510.00
CHEVRONTEXACO CORP		3.380	CVX	166764100Q		86.3900	198,300.00	14,364,408.86	17,131,137.00
CHICAGO MERCANTILE EXCHANGE		1.160	CME	167760107		72.3600	900.00	67,446.36	65,124.00
CHICO'S FAS INC		0.000	CHS	168615102		36.9500	33,200.00	814,983.51	1,226,740.00
CHIRON CORP		0.000	CHIR	170040109		56.9900	16,600.00	475,180.31	946,034.00
CHUBB CORP		2.114	CB	171232101Q		68.1000	34,500.00	2,004,311.68	2,349,450.00
CIENA CORP.		0.000	CIEN	171779101		6.6400	87,000.00	742,088.05	577,680.00
CIGNA CORP.		2.295	CI	125509109Q		57.5000	26,100.00	1,570,671.78	1,500,750.01
CINCINNATI FINANCIAL CORP.		2.387	CINF	172062101Q		41.8800	25,300.00	873,402.27	1,059,564.00
CINERGY CORP		4.844	CIN	172474108Q		38.8100	6,400.00	204,785.32	248,384.00
CINTAS CORP		0.538	CTAS	172908105		50.1300	22,400.00	1,040,741.24	1,122,912.00
CIRCUIT CITY STORES		0.691	CC	172737108Q		10.1300	85,200.00	990,298.98	863,076.00
CISCO SYSTEMS		0.000	CSCO	17275R102		24.2900	1,330,900.00	27,944,376.96	32,327,561.00
CIT GROUP INC		1.335	CIT	125581108		35.9500	36,800.00	908,817.08	1,322,959.99
CITIGROUP INC.		2.884	C	172967101Q		48.5400	957,800.00	23,466,570.44	46,491,612.00
CITRIX SYSTEMS INC		0.000	CTXS	177376100		21.2100	57,000.00	1,205,090.35	1,208,970.00
CITY NATIONAL CORP		1.803	CYN	178566105		62.1200	7,500.00	293,567.33	465,900.00
CLAIRE'S STORES INC		1.273	CLE	179584107		18.8400	44,000.00	761,032.63	828,960.00
CLEAR CHANNEL COMMUNICATIONS		0.854	CCU	184502102		46.8300	75,500.00	4,352,769.44	3,535,665.01
CLOROX COMPANY		2.224	CLX	189054109Q		48.5600	28,900.00	1,199,423.49	1,403,384.00
CNF TRANSPORTATION		1.179	CNF	12612W104Q		33.9000	9,200.00	284,728.98	311,880.00
COACH INC		0.000	COH	189754104		37.7500	51,400.00	939,862.94	1,940,350.00
COCA COLA CO.		1.734	KO	191216100Q		50.7500	397,800.00	18,384,722.01	20,188,350.01
COCA-COLA ENTERPRISE		0.731	CCE	191219104		21.8700	41,200.00	1,093,592.99	901,043.99
COGNIZANT TECH SOLUTIONS CORP		0.000	CTSH	192446102		45.6400	11,500.00	529,575.00	524,860.00
COLGATE PALMOLIVE		1.918	CL	194162103Q		50.0500	99,900.00	3,969,829.49	4,999,995.00
COLONIAL BANCGROUP INC.		3.233	CNB	195493309		17.3200	23,000.00	315,362.50	398,360.00
COLUMBIA SPORTSWEAR CO		0.000	COLM	198516106		54.5000	2,500.00	128,675.43	136,250.01
COMCAST CORP - CL A		0.000	CMCSA	20030N101		32.8700	367,600.00	11,236,431.19	12,083,011.99
COMERICA INC.		3.567	CMA	200340107Q		56.0600	32,500.00	1,529,605.04	1,821,950.00
COMMERCE BANCSHARES		1.836	CBSH	200525103		49.0200	11,550.00	450,551.62	566,181.00
COMMUNITY HEALTH SYS		0.000	CYH	203668108		26.5800	9,300.00	187,813.73	247,194.00
COMPASS BANCSHARES INC		2.849	CBSS	20449H109		39.3100	23,600.00	519,618.36	927,716.00
COMPUTER ASSOCIATE INTL. INC.		0.292	CA	204912109S		27.3400	104,300.00	2,630,130.99	2,851,561.99
COMPUTER SCIENCES		0.000	CSC	205363104		44.2300	33,100.00	1,376,196.44	1,464,013.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
COMPUWARE CORP		0.000	CPWR	205638109		6.0400	70,200.00	605,044.18	424,008.01
COMVERSE TECHNOLOGY INC.		0.000	CMVT	205862402		17.5900	63,000.00	1,315,076.01	1,108,170.00
CONAGRA FOODS, INC.		3.940	CAG	205887102Q		26.3900	99,700.00	2,212,316.22	2,631,083.00
CONCORD EFS INC.		0.000	CE	206197105		14.8400	90,300.00	1,575,294.17	1,340,052.00
CONOCOPHILLIPS		2.623	COP	20825C104Q		65.5700	126,300.00	6,183,076.31	8,281,491.00
CONSOLIDATED EDISON INC.		5.208	ED	209115104Q		43.0100	17,900.00	690,973.94	769,879.00
CONSTELLATION ENERGY GROUP INC		2.655	CEG	210371100Q		39.1600	30,700.00	1,019,163.34	1,202,212.00
CONVERGYS CORPORATION		0.000	CVG	212485106		17.4600	66,900.00	1,280,395.03	1,168,074.00
COORS (ADOLPH) CL-B		1.461	RKY	217016104Q		56.1000	4,800.00	215,966.05	269,280.00
CORINTHIAN COLLEGES INC		0.000	COCO	218868107		55.5600	8,100.00	291,156.50	450,036.00
CORNING INC		0.000	GLW	219350105Q		10.4300	247,700.00	3,586,950.91	2,583,510.99
CORPORATE EXECUTIVE BOARD CO		0.000	EXBD	21988R102		46.6700	7,000.00	296,943.76	326,690.00
COSTCO WHOLESALE CORP.		0.000	COST	22160K105		37.1800	84,900.00	2,877,136.43	3,156,582.01
COUNTRYWIDE FINANCIAL CORP		0.791	CFC	222372104Q		75.8500	38,000.00	1,752,969.01	2,882,300.00
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104		64.4900	18,100.00	735,004.37	1,167,269.00
COX COMMUNICATIONS		0.000	COX	224044107		34.4500	13,700.00	433,139.20	471,965.01
CRANE CO		1.301	CR	224399105Q		30.7400	9,500.00	208,126.92	292,030.00
CREE INC		0.000	CREE	225447101		17.6900	13,600.00	247,719.44	240,584.00
CROWN CASTLE INTL CO		0.000	CCI	228227104		11.0300	15,600.00	149,004.59	172,068.00
CSX CORP.		1.113	CSX	126408103Q		35.9400	39,700.00	1,441,377.19	1,426,818.00
CULLEN/FROST BANKERS INC		2.366	CFR	229899109		40.5700	9,500.00	288,539.58	385,414.99
CUMMINS INC.		2.452	CMI	231021106Q		48.9400	16,900.00	785,537.53	827,086.00
CVS CORP.		0.733	CVS	126650100Q		36.1200	73,100.00	2,465,932.54	2,640,372.00
CYPRESS SEMICONDUCTOR CORP		0.000	CY	232806109		21.3600	49,400.00	773,976.18	1,055,183.99
CYTEC INDUSTRIES		0.000	CYT	232820100Q		38.3900	7,200.00	268,399.09	276,408.01
D.R. HORTON INC.		0.739	DHI	23331A109		43.2600	35,700.00	1,053,817.22	1,544,382.01
DANA CORP		1.307	DCN	235811106Q		18.3500	63,600.00	1,126,930.11	1,167,060.00
DANAHER CORP		0.109	DHR	235851102		91.7500	21,300.00	881,637.39	1,954,275.00
DARDEN RESTAURANTS INC		0.380	DRI	237194105		21.0400	31,200.00	543,576.42	656,448.00
DAVITA INC.		0.000	DVA	23918K108		39.0000	26,100.00	887,116.81	1,017,900.00
DEERE & CO.		1.352	DE	244199105Q		65.0500	44,500.00	2,151,688.48	2,894,725.01
DELL INC		0.000	DELL	24702R101		33.9600	423,800.00	10,449,875.23	14,392,248.00
DELPHI AUTOMOTIVE SYSTEMS CORP		2.742	DPH	247126105		10.2100	155,200.00	1,539,267.07	1,584,592.00
DELTA AIR LINES, INC.		0.846	DAL	247361108Q		11.8100	20,000.00	574,112.43	236,200.00
DENTSPLY INTERNATIONAL INC.		0.464	XRAY	249030107Q		45.1700	14,600.00	401,656.59	659,482.00
DEVON ENERGY CORPORATION		0.349	DVN	25179M103		57.2600	24,700.00	1,050,037.96	1,414,321.99
DEVRY INC.		0.000	DV	251893103		25.1300	10,700.00	239,596.03	268,891.01
DIAL CORP/AZ		1.264	DL	25247D101Q		28.4700	17,800.00	505,876.00	506,766.00
DIEBOLD INC		1.262	DBD	253651103		53.8700	13,400.00	423,381.99	721,858.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
DISNEY (WALT) CO.		0.900	DIS	254687106Q		23.3300	379,200.00	9,925,429.51	8,846,736.00
DOLLAR GENERAL		0.667	DG	256669102		20.9900	53,000.00	809,955.65	1,112,470.00
DOLLAR TREE STORES INC		0.000	DLTR	256747106		30.0600	41,100.00	1,228,570.10	1,235,466.00
DOMINION RESOURCES INC-VA		4.042	D	25746U109Q		63.8300	43,800.00	1,971,974.12	2,795,754.00
DONALDSON CO INC		0.642	DCI	257651109		59.1600	7,100.00	231,068.47	420,036.00
DONNELLEY (R.R.) & SONS CO.		3.449	DNY	257867101Q		30.1500	19,600.00	499,528.91	590,940.00
DORAL FINANCIAL CORP.		1.155	DRL	25811P100		32.2800	33,300.00	989,378.11	1,074,924.00
DOUBLECLICK INC		0.000	DCLK	258609304		10.2200	19,800.00	233,576.46	202,356.01
DOVER CORP.		1.509	DOV	260003108Q		39.7500	37,600.00	1,256,815.86	1,494,600.01
DOW CHEMICAL CO		3.223	DOW	260543103Q		41.5700	145,800.00	4,465,974.74	6,060,906.00
DOW JONES & CO INC		2.006	DJ	260561105Q		49.8500	7,700.00	332,100.91	383,844.99
DOWNNEY FINANCIAL CORP.		0.730	DSL	261018105		49.3000	3,900.00	120,920.14	192,270.00
DPL INC		4.597	DPL	233293109Q		20.8800	23,500.00	414,371.49	490,680.01
DST SYSTEMS INC		0.000	DST	233326107		41.7600	30,000.00	1,171,154.65	1,252,800.00
DTE ENERGY COMPANY		5.228	DTE	233331107Q		39.4000	31,100.00	1,207,147.93	1,225,340.00
DUKE ENERGY CORPORATION		5.379	DUK	264399106Q		20.4500	167,300.00	3,901,939.13	3,421,285.00
DUN & BRADSTREET CORP		0.000	DNB	26483E100		50.7100	13,900.00	542,250.67	704,869.00
DYNEGY INC		7.009	DYN	26816Q101		4.2800	99.99	1,968.73	428.00
E I DUPONT DE NEM.		3.050	DD	263534109Q		45.8900	163,300.00	7,847,164.33	7,493,836.99
E*TRADE GROUP INC.		0.000	ET	269246104		12.6500	116,900.00	1,390,482.80	1,478,785.00
EASTMAN KODAK		1.947	EK	277461109Q		25.6700	53,100.00	2,575,139.54	1,363,077.00
EATON CORP.		1.778	ETN	278058102Q		107.9800	13,900.00	1,037,287.71	1,500,922.00
EATON VANCE CORP.		1.310	EV	278265103		36.6400	12,800.00	406,199.90	468,992.00
EBAY INC		0.000	EBAY	278642103		64.5900	60,700.00	1,875,305.57	3,920,613.00
ECHOSTAR COMMUNICATIONS - A		0.000	DISH	278762109		34.0000	42,300.00	1,528,747.32	1,438,200.01
ECOLAB INC		1.169	ECL	278865100Q		27.3700	500.00	8,955.95	13,685.00
EDISON INTERNATIONAL		3.648	EIX	281020107Q		21.9300	81,600.00	1,559,271.32	1,789,488.01
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101		31.0400	11,600.00	220,775.23	360,064.00
EDWARDS (A.G.) INC		1.766	AGE	281760108		36.2300	30,500.00	1,069,327.30	1,105,015.00
EDWARDS LIFESCIENCES		0.000	EW	28176E108		30.0800	11,300.00	268,669.88	339,904.00
ELECTRONIC ARTS, INC		0.000	ERTS	285512109		47.7800	56,000.00	1,776,602.34	2,675,680.00
ELECTRONIC DATA SYSTEMS		2.445	EDS	285661104Q		24.5400	83,700.00	2,758,594.72	2,053,998.00
ELI LILLY & COMPANY		2.019	LLY	532457108Q		70.3300	179,600.00	8,725,475.38	12,631,267.99
EMC CORP		0.000	EMC	268648102		12.9200	442,300.00	6,548,684.83	5,714,516.00
EMERSON ELECTRIC CO		2.471	EMR	291011104Q		64.7500	78,100.00	3,463,863.21	5,056,975.00
EMULEX CORP		0.000	ELX	292475209		26.6800	15,300.00	346,858.49	408,204.00
ENERGIZER HOLDINGS INC.		0.000	ENR	29266R108		37.5600	14,600.00	323,607.08	548,375.99
ENERGY EAST CORP.		4.642	EAS	29266M109		22.4000	27,000.00	596,063.99	604,800.00
ENGELHARD CORP.		1.469	EC	292845104Q		29.9500	21,300.00	541,814.98	637,934.99

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
ENTERGY CORP.		3.150	ETR	29364G103Q		57.1300	41,900.00	1,344,538.27	2,393,747.00
ENTRAVISION COMMUNIC		0.000	EVC	29382R107		11.1000	8,399.99	84,912.68	93,240.00
EON LABS INC		0.000	ELAB	29412E100		50.9500	13,500.00	504,778.14	687,824.99
EQUIFAX INC		0.326	EFX	294429105		24.5000	26,200.00	626,916.29	641,900.00
ERIE INDY CO		2.029	ERIE	29530P102		42.3800	4,800.00	200,987.42	203,424.00
ESTEE LAUDER CO.		0.764	EL	518439104		39.2600	19,000.00	656,458.37	745,939.99
ETHAN ALLEN INTERIORS INC.		0.955	ETH	297602104		41.8800	6,100.00	178,107.22	255,468.01
EXELEON CORP		3.013	EXC	30161N101Q		66.3600	60,200.00	2,220,625.06	3,994,871.99
EXPRESS SCRIPTS		0.000	ESRX	302182100		66.4300	11,400.00	468,499.12	757,302.00
EXXON MOBIL CORPORATION		2.439	XOM	30231G102Q		41.0000	1,242,700.00	32,174,943.95	50,950,700.00
FACTSET RESEARCH SYSTEMS INC.		0.628	FDS	303075105		38.2100	3,600.00	158,349.34	137,556.00
FAIR ISAAC INC.		0.162	FIC	303250104		49.1600	8,100.00	405,343.52	398,196.00
FAIRCHILD SEMICONDUTOR CORP		0.000	FCS	303726103		24.9700	41,500.00	1,014,645.45	1,036,255.00
FAMILY DOLLAR STORES		0.947	FDO	307000109Q		35.8800	27,900.00	747,553.84	1,001,052.00
FED. NATL. MTG. ASSN.		2.398	FNM	313586109Q		75.0600	181,900.00	8,591,389.64	13,653,414.00
FEDERATED DEPARTMENT STORES		1.060	FD	31410H101		47.1300	46,300.00	1,825,544.49	2,182,119.00
FEDERATED INVESTORS INC.-CL B		1.158	FII	314211103		29.3600	13,700.00	389,845.41	402,232.00
FEDEX CORPORATION		0.355	FDX	31428X106		67.5000	55,300.00	2,385,044.22	3,732,750.00
FIDELITY NATIONAL FINL INC		1.856	FNF	316326107		38.7800	25,200.00	581,968.03	977,256.00
FIFTH THIRD BANCORP		1.962	FITB	316773100Q		59.1000	93,100.00	4,363,923.97	5,502,210.00
FIRST AMERICAN CORP.		2.015	FAF	318522307		29.7700	12,500.00	222,779.89	372,125.01
FIRST BANCORP PR		1.112	FBP	318672102		39.5500	6,400.00	139,698.33	253,119.99
FIRST DATA CORP		0.194	FDC	319963104Q		41.0900	138,800.00	3,280,636.93	5,703,292.00
FIRST ENERGY CORP.		4.261	FE	337932107Q		35.2000	29,000.00	806,707.37	1,020,799.99
FIRST HEALTH GROUP CORP.		0.000	FHCC	320960107		19.4600	16,600.00	356,719.55	323,036.00
FIRST MIDWEST BANCORP INC.		2.715	FMBI	320867104		32.4100	8,700.00	218,447.45	281,967.01
FIRST TENNESSEE NATL CORP		3.628	FTN	337162101		44.1000	23,500.00	870,033.85	1,036,350.00
FIRSTMERIT CORPORATION		3.856	FMER	337915102		26.9700	14,300.00	275,825.67	385,671.00
FISERV INC. WISCONSIN		0.000	FISV	337738108		39.5100	33,900.00	1,011,309.70	1,339,389.01
FLEETBOSTON FINANCIAL CORP		3.207	FBF	339030108Q		43.6500	195,200.00	5,748,683.82	8,520,480.00
FLORIDA ROCK INDS		1.823	FRK	341140101S		54.8500	3,800.00	100,447.62	208,430.00
FLUOR CORP (NEW)		1.614	FLR	343412102		39.6400	15,200.00	540,690.86	602,528.00
FNB CORP		2.708	FNB	302520101		35.4500	8,600.00	263,511.83	304,870.00
FOOT LOCKER INC		1.023	FL	344849104		23.4500	54,600.00	822,747.27	1,280,370.00
FORD MOTOR COMPANY		2.500	F	345370860		16.0000	373,000.00	6,162,658.15	5,968,000.01
FOREST LABORATORIES INC.		0.000	FRX	345838106		61.8000	46,200.00	1,232,061.60	2,855,160.00
FORTUNE BRANDS INC.		1.678	FO	349631101Q		71.4900	35,600.00	1,520,988.60	2,545,044.00
FOUNDRY NETWORKS INC		0.000	FDRY	35063R100		27.3600	42,700.00	879,451.27	1,168,272.00
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		29.1500	32,500.00	932,586.79	947,375.00

Monthly Market Portfolio

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	Group - COMMON STOCK								
	Portfolio - QN1 QUANTITATIVE 1000 (Q								
	Instrument - COM COMMON STOCK								
FPL GROUP INC.	3.668	FPL	302571104Q	65.4200		34,000.00	1,747,370.54	2,224,280.00	
FRANKLIN RESOURCES INC	0.653	BEN	354613101Q	52.0600		30,500.00	1,105,096.98	1,587,830.00	
FREDDIE MAC	1.783	FRE	313400301Q	58.3200		129,100.00	5,959,959.70	7,529,111.99	
FREEPORT MCMORAN CLASS B	1.898	FCX	35671D857	42.1300		24,400.00	473,675.65	1,027,972.00	
FRIEDMAN BILLINGS RAMSEY -A	5.892	FBR	358434108	23.0800		13,900.00	222,597.81	320,812.00	
FULTON FINANCIAL CORP	2.921	FULT	360271100	21.9100		19,600.00	400,676.97	429,436.00	
FURNITURE BRANDS INTERNATIONAL	1.704	FBN	360921100	29.3300		8,600.00	181,829.23	252,238.01	
GALLAGHER (ARTHUR) J & CO.	2.216	AJG	363576109Q	32.4900		16,800.00	546,880.56	545,832.00	
GANNETT INC	1.121	GCI	364730101Q	89.1600		50,000.00	3,010,083.06	4,458,000.00	
GAP INC	0.383	GPS	364760108Q	23.2100		122,400.00	2,345,082.46	2,840,904.00	
GENENTECH INC.	0.000	DNA	368710406	93.5700		45,200.00	3,395,061.59	4,229,364.00	
GENERAL DYNAMICS CORP.	1.416	GD	369550108Q	90.3900		40,000.00	2,551,845.90	3,615,600.01	
GENERAL ELECTRIC CO	2.582	GE	369604103Q	30.9800	1,859,500.00		42,341,041.43	57,607,309.99	
GENERAL MILLS INC	2.428	GIS	370334104Q	45.3000		68,600.00	2,978,636.44	3,107,579.99	
GENERAL MOTORS CORP	3.745	GM	370442105Q	53.4000		98,900.00	4,864,583.06	5,281,259.99	
GENTEX CORP.	1.358	GNTX	371901109	44.1600		14,100.00	601,604.80	622,656.00	
GENUINE PARTS CO	3.554	GPC	372460105Q	33.2000		32,300.00	1,044,136.13	1,072,360.01	
GENZYME CORP. GEN. DIV.	0.000	GENZ	372917104	49.3400		35,800.00	1,233,088.57	1,766,372.00	
GEORGIA PACIFIC	1.630	GP	373298108Q	30.6700		67,200.00	1,545,985.75	2,061,024.00	
GETTY IMAGES INC.	0.000	GYI	374276103	50.1300		5,900.00	241,185.17	295,767.00	
GILEAD SCIENCES INC.	0.000	GILD	375558103	58.1400		37,200.00	1,003,176.91	2,162,808.00	
GILLETTE CO	1.769	G	375766102Q	36.7300	189,500.00		6,453,235.78	6,960,335.00	
GLOBAL PAYMENTS INC-W/I	0.339	GPN	37940X102	47.1200		5,100.00	126,015.08	240,312.00	
GOLDEN WEST FINANCIAL CORP	0.387	GDW	381317106Q	103.1900		23,100.00	1,247,968.24	2,383,689.00	
GOLDMAN SACHS GROUP INC	1.012	GS	38141G104	98.7300		52,900.00	3,978,956.60	5,222,817.00	
GOODRICH CORP.	2.694	GR	382388106Q	29.6900		21,800.00	517,270.57	647,242.00	
GRACO INC.	1.396	GGG	384109104	40.1000		8,500.00	189,966.60	340,849.99	
GRAINGER W W INC	1.561	GWW	384802104Q	47.3900		14,200.00	605,761.58	672,938.00	
GREAT PLAINS ENERGY INC	5.216	GXP	391164100	31.8200		12,800.00	315,001.50	407,296.00	
GREENPOINT FINANCIAL	2.718	GPT	395384100	35.3200		22,099.99	590,830.80	780,571.99	
GTECH HOLDINGS CORP	1.374	GTK	400518106	49.4900		9,900.00	343,668.24	489,951.01	
GUIDANT CORP.	0.531	GDT	401698105Q	60.2000		57,500.00	2,177,267.75	3,461,500.00	
H & R BLOCK INC.	1.444	HRB	093671105Q	55.3700		33,300.00	1,285,994.42	1,843,821.00	
HALLIBURTON COMPANY	1.923	HAL	406216101Q	26.0000		81,100.00	1,724,713.88	2,108,600.00	
HARLEY-DAVIDSON INC	0.673	HDI	412822108Q	47.5300		56,300.00	2,302,763.34	2,675,938.99	
HARMAN INTERNATIONAL	0.067	HAR	413086109	73.9800		13,900.00	479,545.61	1,028,322.00	
HARRAH'S ENTERTAINMENT INC.	2.411	HET	413619107	49.7700		20,400.00	965,908.44	1,015,307.99	
HARRIS CORP.	1.054	HRS	413875105Q	37.9500		12,300.00	372,831.66	466,785.00	
HARSCO CORP	2.510	HSC	415864107Q	43.8200		7,500.00	189,246.11	328,650.00	

Monthly Market Portfolio

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	Group - COMMON STOCK								
	Portfolio - QN1 QUANTITATIVE 1000 (Q								
	Instrument - COM COMMON STOCK								
HARTE-HANKS INC.		0.551	HHS	416196103		21.7500	10,600.00	179,664.23	230,550.01
HARTFORD FINL SERVICES		1.897	HIG	416515104		59.0300	52,500.00	2,603,400.54	3,099,075.00
HASBRO BRADLEY		0.563	HAS	418056107Q		21.2800	54,000.00	944,134.80	1,149,120.00
HCA INC		0.186	HCA	404119109		42.9600	91,000.00	2,846,907.08	3,909,359.99
HCC INSURANCE HOLDINGS INC.		0.943	HCC	404132102		31.8000	11,700.00	290,321.00	372,060.00
HEALTH MGMT ASSOCIATES CL A		0.333	HMA	421933102		24.0000	44,300.00	764,477.79	1,063,200.00
HEALTH NET		0.000	HNT	42222G108		32.7000	34,200.00	970,412.53	1,118,339.99
HEARST-ARGYLE TELEVI		0.870	HTV	422317107		27.5600	5,600.00	137,218.13	154,336.00
HEINZ H. J. CO.		2.964	HNZ	423074103Q		36.4300	65,200.00	2,250,887.45	2,375,236.00
HENRY (JACK) & ASSOCIATES		0.680	JKHY	426281101		20.5800	12,400.00	216,134.22	255,191.99
HENRY SCHEIN INC		0.000	HSIC	806407102		67.5800	7,600.00	322,068.63	513,608.00
HERSHEY FOODS CORP.		2.052	HSY	427866108Q		76.9900	16,500.00	1,020,994.84	1,270,335.00
HEWLETT-PACKARD CO		1.393	HPQ	428236103Q		22.9700	594,500.00	13,251,598.68	13,655,665.00
HIBERNIA CORP CL-A		3.062	HIB	428656102		23.5100	29,100.00	377,585.93	684,141.00
HILLENBRAND IND.		1.740	HB	431573104Q		62.0600	9,400.00	490,448.72	583,364.00
HILTON HOTELS CORP.		0.467	HLT	432848109Q		17.1300	62,700.00	732,027.16	1,074,050.99
HOME DEPOT INC.		0.789	HD	437076102Q		35.4900	425,800.00	11,324,076.87	15,111,642.00
HON INDUSTRIES		1.200	HNI	438092108		43.3200	24,500.00	899,048.73	1,061,340.00
HONEYWELL INTERNATIONAL INC		2.243	HON	438516106Q		33.4300	122,500.00	4,919,764.22	4,095,175.00
HORMEL FOODS CORP		1.743	HRL	440452100		25.8100	13,800.00	357,251.99	356,178.00
HOVNANIAN ENTERPRISES-A		0.000	HOV	442487203		87.0600	9,300.00	577,677.59	809,657.99
HUBBELL INC		2.993	HUB.B	443510201Q		44.1000	9,300.00	415,863.00	410,130.00
HUDSON CITY BANCORP INC		1.571	HCBK	443683107		38.1800	13,000.00	343,436.99	496,340.00
HUDSON UNITED BANCORP		3.247	HU	444165104		36.9500	8,300.00	262,459.09	306,685.01
HUGHES ELECTRONICS CORP		0.000	HS	444418107		16.5500	84,708.82	1,177,487.20	1,401,930.98
HUMAN GENOME SCIENCE		0.000	HGSI	444903108		13.2500	70,400.00	911,629.87	932,799.99
HUMANA INC.		0.000	HUM	444859102		22.8500	56,400.00	972,814.16	1,288,739.99
HUNT (JB) TRANSPRT SVCS INC		0.000	JBHT	445658107		27.0100	32,200.00	804,846.07	869,722.00
HUNTINGTON BANCSHARES		3.111	HBAN	446150104		22.5000	42,400.00	869,527.68	953,999.99
ICOS CORPORATION		0.000	ICOS	449295104		41.2800	23,400.00	961,721.83	965,952.00
IDEXX LABS INC.		0.000	IDXX	45168D104		46.2800	5,800.00	176,043.76	268,424.00
IDT CORP		0.000	IDT.C	448947101		22.1500	9,500.00	182,932.10	210,425.00
IKON OFFICE SOLUTIONS INC.		1.349	IKN	451713101Q		11.8600	94,600.00	730,315.82	1,121,956.00
ILLINOIS TOOL WORKS		1.144	ITW	452308109Q		83.9100	47,700.00	2,462,625.12	4,002,507.00
IMATION CORP		0.910	IMN	45245A107		35.1500	6,700.00	229,710.13	235,505.00
IMCLONE SYSTEMS		0.000	IMCL	45245W109		39.6600	24,000.00	1,004,600.49	951,840.00
IMS HEALTH INC.		0.321	RX	449934108		24.8600	70,300.00	1,355,928.17	1,747,657.99
INDEPENDENCE COMMUNITY BANK		2.224	ICBC	453414104		35.9700	25,500.00	801,588.26	917,235.00
INDYMAC BANCORP INC		2.685	NDE	456607100		29.7900	30,300.00	747,202.46	902,637.00

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
INGRAM MICRO INC CL A	0.000	IM	457153104	15.9000		59,900.00	913,175.50	952,410.00	
INSTINET GROUP INCORPORATED	0.000	INGP	457750107	5.1500		23,000.00	112,306.70	118,450.00	
INTEGRATED CIRCUIT SYSTEMS	0.000	ICST	45811K208	28.4900		11,400.00	337,005.10	324,786.00	
INTEGRATED DEVICE TECH INC	0.000	IDTI	458118106	17.1700		51,400.00	934,069.81	882,538.00	
INTEL CORP.	0.248	INTC	458140100Q	32.2000	1,233,600.00	26,184,862.12	39,721,920.00		
INTERACTIVE CORP	0.000	IACI	45840Q101	33.9300		45,919.00	1,850,512.17	1,558,031.67	
INTERACTIVE DATA CORP	0.000	IDC	45840J107	16.5600		6,600.00	108,488.95	109,296.00	
INTERDIGITAL COMM CORP	0.000	IDCC	45866A105	20.6400		10,400.00	201,105.87	214,656.01	
INTERNATIONAL BANCSH	2.120	IBOC	459044103	47.1500		4,800.00	175,916.44	226,320.00	
INTERNATIONAL PAPER	2.319	IP	460146103Q	43.1100		64,800.00	2,361,176.38	2,793,528.00	
INTERNATIONAL RECTIFIER CORP	0.000	IRF	460254105	49.4100		23,400.00	807,972.58	1,156,194.00	
INTERNATIONAL SPEEDWAY CORPORA	0.134	ISCA	460335201	44.6600		5,700.00	254,414.37	254,562.00	
INTERPUBLIC GROUP	2.435	IPG	460690100Q	15.6000		72,500.00	1,303,841.73	1,131,000.00	
INTERSIL HOLDINGS CORP	0.482	ISIL	46069S109	24.8500		25,300.00	640,327.56	628,705.01	
INTL BUS MACH CORP	0.690	IBM	459200101Q	92.6800	300,600.00	21,848,783.34	27,859,608.00		
INTL GAME TECHNOLOGY	1.120	IGT	459902102	35.7000		63,400.00	1,061,432.19	2,263,380.00	
INTUIT INC.	0.000	INTU	461202103	52.9100		34,100.00	1,169,464.97	1,804,231.00	
INVITROGEN CORP	0.000	IVGN	46185R100	70.0000		17,700.00	943,138.70	1,239,000.01	
ITT EDUCATIONAL SERVICES INC	0.000	ESI	45068B109	46.9700		7,800.00	167,239.17	366,366.00	
ITT INDUSTRIES INC	0.862	ITT	450911102	74.2100		17,100.00	748,037.30	1,268,990.99	
IVAX CORP	0.000	IVX	465823102	23.8800		25,300.00	484,529.61	604,164.00	
J C PENNEY INC	1.902	JCP	708160106Q	26.2800		50,400.00	1,450,352.56	1,324,512.00	
JABIL CIRCUIT INC	0.000	JBL	466313103	28.3000		28,900.00	737,906.32	817,870.00	
JACOBS ENGINEERING GROUP	0.000	JEC	469814107	48.0100		8,900.00	233,219.21	427,288.99	
JEFFERSON PILOT	2.606	JP	475070108Q	50.6500		26,300.00	1,032,559.37	1,332,095.00	
JEFFRIES GROUP INC	0.969	JEF	472319102	33.0200		7,800.00	133,529.06	257,556.00	
JETBLUE AIRWAYS CORP	0.000	JBLU	477143101	26.5200		16,500.00	483,435.00	437,580.00	
JM SMUCKER CO	2.031	SJM	832696405	45.2900		9,200.00	331,965.81	416,668.00	
JOHN HANCOCK FINANCIAL SRVCS	0.933	JHF	41014S106	37.5000		53,600.00	1,908,713.94	2,010,000.00	
JOHNSON & JOHNSON	1.858	JNJ	478160104Q	51.6600	552,400.00	18,758,215.53	28,536,983.99		
JOHNSON CONTROLS	0.775	JCI	478366107Q	116.1200		16,500.00	1,155,612.90	1,915,980.00	
JONES APPAREL GROUP INC	0.908	JNY	480074103	35.2300		22,300.00	650,274.22	785,629.00	
JP MORGAN CHASE & CO.	3.702	JPM	46625H100Q	36.7300	394,800.00	13,607,455.48	14,501,004.00		
JUNIPER NETWORKS INC	0.000	JNPR	48203R104	18.6800		95,100.00	1,460,246.93	1,776,467.99	
KB HOME	1.378	KBH	48666K109Q	72.5200		16,000.00	849,891.59	1,160,320.00	
KELLOGG CO.	2.652	K	487836108Q	38.0800		19,000.00	643,271.44	723,519.99	
KEY ENERGY SERVICES INC	0.000	KEG	492914106	10.3100		99.99	1,030.35	1,031.00	
KEYCORP	4.229	KEY	493267108Q	29.3200		78,500.00	2,003,915.24	2,301,620.00	
KEYSPAN CORPORATION	4.837	KSE	49337W100	36.8000		29,200.00	973,109.67	1,074,560.00	

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KIMBERLY-CLARK CORP	2.301	KMB	494368103Q	59.0900		94,700.00	4,805,798.69	5,595,823.00	
KINDER MORGAN INC.	2.707	KMI	49455P101	59.1000		299.99	11,503.88	17,730.00	
KING PHARMACEUTICALS	0.000	KG	495582108	15.2600		44,700.00	1,136,264.62	682,122.01	
KLA-TENCOR CORP.	0.000	KLAC	482480100	58.6700		35,400.00	1,790,785.97	2,076,917.99	
KNIGHT RIDDER	1.654	KRI	499040103Q	77.3700		15,200.00	796,530.60	1,176,024.00	
KOHL'S CORP	0.000	KSS	500255104	44.9400		32,700.00	1,593,074.47	1,469,538.01	
KRAFT FOODS INC - A	2.234	KFT	50075N104	32.2200		51,200.00	1,558,020.42	1,649,664.00	
KROGER CO.	0.000	KR	501044101	18.5100		165,900.00	2,960,661.91	3,070,809.00	
L-3 COMMUNICATIONS HOLDINGS IN	0.000	LLL	502424104	51.3600		13,800.00	673,344.12	708,768.00	
LA-Z-BOY INC.	1.906	LZB	505336107	20.9800		10,400.00	185,519.03	218,192.00	
LABORATORY CRP OF AMER HLDGS	0.000	LH	50540R409	36.9500		27,500.00	861,949.24	1,016,125.00	
LABRANCHE & CO., INC.	2.742	LAB	505447102	11.6700		9,500.00	88,548.55	110,865.00	
LAFARGE NORTH AMERICA INC.	1.974	LAF	505862102	40.5200		21,700.00	800,215.43	879,283.99	
LAM RESEARCH CORP	0.000	LRCX	512807108	32.3000		42,600.00	974,778.22	1,375,980.00	
LANCASTER COLONY CORP	2.037	LANC	513847103	45.1600		5,100.00	182,989.73	230,316.00	
LEAR CORP.	1.304	LEA	521865105	61.3300		21,000.00	979,083.84	1,287,930.00	
LEE ENTERPRISES	1.649	LEE	523768109	43.6500		8,200.00	285,235.24	357,930.00	
LEGG MASON INC.	0.777	LM	524901105	77.1800		18,900.00	1,065,570.63	1,458,702.00	
LEGGETT & PLATT INC	2.589	LEG	524660107	21.6300		35,900.00	754,160.80	776,517.01	
LEHMAN BROTHERS HOLDING	0.621	LEH	524908100Q	77.2200		49,698.00	2,489,950.04	3,837,679.55	
LENNAR CORPORATION	0.520	LEN	526057104	96.0000		10,800.00	751,726.75	1,036,800.01	
LEVEL 3 COMMUNICATIO	0.000	LVL	52729N100	5.7000		99.99	574.77	570.00	
LEXMARK INTERNATIONAL INC.	0.000	LXK	529771107	78.6400		21,800.00	1,302,639.31	1,714,351.99	
LIBERTY MEDIA CORP-A	0.000	L	530718105	11.8900		421,400.00	4,860,203.83	5,010,445.99	
LIMITED BRANDS INC.	2.218	LTD	532716107Q	18.0300		116,200.00	1,993,966.21	2,095,086.00	
LINCARE HOLDINGS INC.	0.000	LNCR	532791100	30.0300		17,200.00	552,965.68	516,516.00	
LINCOLN NATIONAL CORP	3.467	LNC	534187109Q	40.3700		32,900.00	1,218,206.40	1,328,173.00	
LINEAR TECHNOLOGY CORP	0.760	LLTC	535678106	42.0700		58,100.00	1,977,937.14	2,444,267.00	
LIZ CLAIBORNE	0.634	LIZ	539320101Q	35.4600		20,000.00	611,242.93	709,200.00	
LNR PROPERTY CORP	0.101	LNR	501940100	49.5100		3,400.00	133,518.44	168,333.99	
LOCKHEED MARTIN CORPORATION	1.712	LMT	539830109Q	51.4000		68,500.00	2,967,296.82	3,520,899.99	
LOEWS CORP	1.213	LTR	540424108Q	49.4500		24,100.00	870,976.41	1,191,745.01	
LOWE'S COS	0.216	LOW	548661107Q	55.3900		141,100.00	3,566,313.56	7,815,529.00	
LSI LOGIC CORP	0.000	LSI	502161102	8.8700		132,700.00	1,806,286.30	1,177,049.01	
LUBRIZOL CORP	3.198	LZ	549271104	32.5200		9,500.00	310,317.71	308,940.00	
LUCENT TECHNOLOGIES	0.000	LU	549463107	2.8400		457,100.00	3,991,824.05	1,298,164.00	
M&T BANK CORPORATION	1.220	MTB	55261F104	98.3000		2,300.00	160,455.02	226,090.00	
MACROMEDIA INC	0.000	MACR	556100105	17.8400		11,600.00	259,541.50	206,944.01	
MANDALAY RESORT GROUP	2.415	MBG	562567107	44.7200		9,100.00	256,264.52	406,952.00	

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK						
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	Instrument - COM COMMON STOCK						
MANOR CARE INC.	1.446	HCR	564055101	34.5700	33,500.00	941,877.60	1,158,094.99
MANPOWER INC	0.424	MAN	56418H100	47.0800	14,300.00	487,270.95	673,244.00
MARATHON OIL CORP	3.022	MRO	565849106Q	33.0900	77,500.00	1,897,996.66	2,564,475.00
MARKEL CORP	0.000	MKL	570535104	253.5100	1,600.00	419,865.06	405,616.01
MARRIOTT INT'L INC CL-A	0.649	MAR	571903202	46.2000	36,600.00	1,095,101.44	1,690,920.00
MARSH & MCLENNAN COS.	2.589	MMC	571748102Q	47.8900	99,600.00	3,820,236.85	4,769,844.00
MARSHALL & ILSLEY CORP	1.882	MI	571834100	38.2500	42,100.00	1,255,733.47	1,610,325.00
MARTIN MARIETTA MATERIALS	1.532	MLM	573284106	46.9700	9,100.00	430,351.59	427,427.00
MARVEL ENTERPRISES I	0.000	MVL	57383M108	29.1100	5,600.00	109,042.39	163,015.99
MASCO CORP.	2.334	MAS	574599106Q	27.4100	110,000.00	2,671,009.76	3,015,100.00
MATTEL INC.	2.075	MAT	577081102Q	19.2700	32,600.00	554,847.84	628,202.00
MAXIM INTGRD PRDCTS INC.	0.642	MXIM	57772K101	49.8000	60,300.00	1,990,835.23	3,002,940.00
MAXTOR CORP	0.000	MXO	577729205	11.1000	95,500.00	939,507.29	1,060,050.00
MAY DEPT STORES	3.302	MAY	577778103Q	29.0700	74,300.00	2,117,851.04	2,159,901.00
MAYTAG COMPANY	2.585	MYG	578592107Q	27.8500	14,500.00	372,225.12	403,825.00
MBIA INC.	1.350	MBI	55262C100Q	59.2300	36,700.00	1,656,965.66	2,173,741.00
MBNA CORP	1.609	KRB	55262L100Q	24.8500	223,300.00	3,861,266.22	5,549,005.00
McCORMICK & CO	1.860	MKC	579780206Q	30.1000	25,900.00	594,358.54	779,590.00
MCCLATCHY CO	0.639	MNI	579489105	68.8000	3,300.00	219,899.13	227,040.00
MCDONALDS CORPORATION	1.611	MCD	580135101Q	24.8300	259,300.00	7,278,977.20	6,438,418.99
MCGRAW HILL INC	1.544	MHP	580645109Q	69.9200	35,400.00	1,892,125.03	2,475,168.00
MCKESSON CORP	0.746	MCK	58155Q103Q	32.1600	50,900.00	1,893,405.40	1,636,944.00
MDC HOLDINGS INC	0.775	MDC	552676108	64.5000	12,700.00	562,475.38	819,150.00
MDU RESOURCES GROUP	2.855	MDU	552690109	23.8100	20,700.00	466,789.28	492,867.00
MEADWESTVACO	3.092	MWV	583334107	29.7500	37,100.00	898,860.62	1,103,725.01
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	33.9900	66,620.00	1,645,136.08	2,264,413.78
MEDIA GENERAL INC - CL A	1.167	MEG	584404107	65.1000	3,000.00	149,210.99	195,300.00
MEDICIS PHARMACEUTICAL CORP	0.280	MRX	584690309	71.3000	4,800.00	270,283.93	342,240.00
MEDIMMUNE INC	0.000	MEDI	584699102	25.4000	46,800.00	1,394,947.44	1,188,720.00
MEDTRONIC INC	0.596	MDT	585055106Q	48.6100	206,200.00	6,179,195.10	10,023,381.99
MELLON FINANCIAL CORP.	1.993	MEL	58551A108Q	32.1100	80,100.00	2,229,680.36	2,572,011.00
MERCANTILE BANC.	2.896	MRBK	587405101Q	45.5800	14,700.00	283,227.31	670,026.00
MERCK & CO INC	3.203	MRK	589331107Q	46.2000	417,200.00	18,417,462.33	19,274,640.00
MERCURY GENERAL CORP.	2.835	MCY	589400100	46.5500	4,800.00	222,465.66	223,440.00
MERCURY INTERACTIVE CORP.	0.000	MERQ	589405109	48.6400	14,400.00	619,371.09	700,416.00
MEREDITH CORPORATION	0.778	MDP	589433101Q	48.8100	6,000.00	244,890.36	292,860.00
MERRILL LYNCH & CO. INC.	1.091	MER	590188108Q	58.6500	172,100.00	6,680,219.43	10,093,665.01
METLIFE INC	0.683	MET	59156R108	33.6700	63,000.00	1,933,854.49	2,121,210.00
METRO GOLDWYN MAYER	0.000	MGM	591610100	17.0900	14,400.00	245,779.75	246,096.00

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METTLER-TOLEDO INTERNATIONAL	0.000	MTD	592688105	42.2100		6,500.00	264,856.76	274,365.00	
MGIC INVESTMENT CORP	0.263	MTG	552848103Q	56.9400		24,200.00	1,309,045.74	1,377,948.00	
MGM MIRAGE	0.000	MGG	552953101	37.6100		12,700.00	424,462.94	477,647.00	
MICROCHIP TECHNOLOGY INC.	0.359	MCHP	595017104	33.3600		37,800.00	815,323.42	1,261,008.01	
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	13.4700		102,500.00	1,960,900.04	1,380,675.00	
MICROSOFT CORP.	0.581	MSFT	594918104	27.5400		1,663,900.00	41,468,473.41	45,823,806.01	
MID ATLANTIC MEDICAL SERVICES	0.000	MME	59523C107	64.8000		18,500.00	779,217.18	1,198,800.00	
MILLENNIUM PHARMACEUTICALS	0.000	MLNM	599902103	18.6700		89,900.00	1,797,050.42	1,678,432.99	
MILLER (HERMAN) INC	0.597	MLHR	600544100	24.2700		13,500.00	279,295.36	327,645.00	
MILLIPORE CORPORATION	1.022	MIL	601073109Q	43.0500		8,500.00	282,497.43	365,925.00	
MOHAWK INDUSTRIES INC.	0.000	MHK	608190104	70.5400		9,300.00	368,506.51	656,022.00	
MOLEX INC	0.286	MOLX	608554101	34.8900		23,800.00	726,929.30	830,382.00	
MONSANTO COMPANY	1.806	MON	61166W101	28.7800		70,100.00	1,267,659.15	2,017,478.00	
MONSTER WORLDWIDE INC	0.000	MNST	611742107	21.9600		18,200.00	371,935.20	399,672.00	
MOODY'S CORPORATION	0.495	MCO	615369105	60.5500		6,400.00	251,843.70	387,520.00	
MORGAN STANLEY DEAN WITTER & C	1.728	MWD	617446448Q	57.8700		196,800.00	8,594,059.31	11,388,816.00	
MOTOROLA INC	1.137	MOT	620076109Q	14.0700		429,800.00	8,806,616.01	6,047,286.00	
MSA INDUSTRIAL DIRECT CO-A	1.163	MSM	553530106	27.5000		4,000.00	75,840.76	110,000.00	
MURPHY OIL CORP	1.224	MUR	626717102Q	65.3100		14,100.00	392,098.53	920,871.00	
MYLAN LABS	0.475	MYL	628530107Q	25.2600		50,550.00	912,343.78	1,276,892.99	
NATIONAL CITY CORP	3.771	NCC	635405103Q	33.9400		102,500.00	2,759,481.75	3,478,850.00	
NATIONAL COMMERCE FINANCIAL	2.932	NCF	63545P104	27.2800		38,000.00	815,575.50	1,036,640.00	
NATIONAL FUEL & GAS	4.419	NFG	636180101Q	24.4400		12,200.00	305,877.11	298,168.00	
NATIONAL INSTRUMENTS CORP.	0.439	NATI	636518102	45.4700		5,700.00	218,862.84	259,178.99	
NATIONAL SEMICONDUCTOR CORP.	0.000	NSM	637640103	39.4100		49,000.00	1,314,650.40	1,931,090.01	
NATIONWIDE FINANCIAL SERVICE	1.572	NFS	638612101	33.0600		10,400.00	340,561.00	343,824.00	
NCR CORPORATION	0.000	NCR	62886E108	38.8000		33,100.00	1,099,874.55	1,284,280.00	
NEIMAN MARCUS GROUP INC-CLASS	0.968	NMG.A	640204202	53.6700		18,100.00	793,954.15	971,427.00	
NETSCREEN TECHNOLOGIES INC	0.000	NSCN	64117V107	24.7500		10,100.00	254,318.04	249,975.00	
NETWORK APPLIANCE INC.	0.000	NTAP	64120L104	20.5300		83,500.00	1,765,589.92	1,714,254.99	
NETWORKS ASSOCIATES INC.	0.000	NET	640938106	15.0400		29,000.00	390,518.98	436,160.00	
NEW YORK COMMUNITY BANCORP	2.628	NYB	649445103	38.0500		36,025.00	913,362.59	1,370,751.25	
NEW YORK TIMES CO. CL A	1.213	NYT	650111107Q	47.7900		5,600.00	227,943.19	267,624.00	
NEWELL RUBBERMAID INC.	3.689	NWL	651229106Q	22.7700		9,400.00	278,723.93	214,037.99	
NEWMONT MNG. CORP. HLDG CO	0.411	NEM	2636607 Q	48.6100		72,700.00	2,539,450.88	3,533,947.00	
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	28.0600		162,300.00	2,909,966.91	4,554,138.00	
NEXTEL PARTNERS INC	0.000	NXTP	65333F107	13.4500		14,400.00	165,918.24	193,680.00	
NICOR INC.	5.464	GAS	654086107Q	34.0400		8,100.00	270,586.63	275,724.00	
NIKE INC. -CL B	1.168	NKE	654106103Q	68.4600		30,500.00	1,529,956.16	2,088,030.00	

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	Group - COMMON STOCK								
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NISOURCE INCORPORATED	4.193	NI		65473P105Q		21.9400	48,700.00	902,133.33	1,068,478.00
NORDSTROM INC	1.282	JWN		655664100Q		34.3000	35,200.00	972,601.36	1,207,360.00
NORFOLK SOUTHERN CORP.	1.353	NSC		655844108Q		23.6500	72,400.00	1,477,632.33	1,712,259.99
NORTH FORK BANK	2.965	NFB		659424105		40.4700	29,100.00	859,769.95	1,177,677.00
NORTHEAST UTILITIES	2.974	NU		664397106		20.1700	23,500.00	459,275.70	473,995.00
NORTHERN TRUST CORP	1.637	NTRS		665859104		46.4200	36,000.00	1,727,062.04	1,671,119.99
NORTHROP GRUMMAN CORP.	1.673	NOC		666807102Q		95.6000	22,100.00	1,837,437.78	2,112,760.00
NOVELL INC	0.000	NOVL		670006105		10.5200	133,000.00	971,028.69	1,399,160.00
NOVELLUS SYSTEMS INC.	0.000	NVLS		670008101		42.0500	27,800.00	894,404.75	1,168,990.00
NSTAR CO.	4.577	NST		67019E107		48.5000	9,900.00	416,875.01	480,149.99
NTL INC	0.000	NTLI		62940M104		69.7500	8,088.00	312,650.86	564,138.00
NUCOR CORP	1.428	NUE		670346105Q		56.0000	14,500.00	774,063.55	812,000.00
NUVEEN INVESTMENTS INC-CL A	2.250	JNC		67090F106		26.6600	3,500.00	98,716.25	93,310.00
NVIDIA CORP	0.000	NVDA		67066G104		23.2500	28,000.00	749,226.19	651,000.01
NVR INC	0.000	NVR		62944T105		466.0000	2,100.00	623,367.39	978,600.00
O'REILLY AUTOMOTIVE INC.	0.000	ORLY		686091109		38.3600	7,700.00	180,759.64	295,372.00
OCCIDENTAL PETROLEUM CORP.	2.462	OXY		674599105Q		42.2400	70,400.00	1,790,531.62	2,973,695.99
ODYSSEY HOLDINGS CORP	0.554	ORH		67612W108		22.5500	28,900.00	631,737.94	651,695.00
OFFICE DEPOT INC	0.000	ODP		676220106		16.7100	57,300.00	841,605.59	957,482.99
OGE ENERGY CORP	5.498	OGE		670837103		24.1900	15,800.00	335,106.12	382,202.00
OLD NATL BANCORP IND	3.326	ONB		680033107		22.8500	11,800.00	276,452.35	269,630.00
OLD REPUBLIC INT'L CORP.	1.786	ORI		680223104		25.3600	56,100.00	1,068,642.60	1,422,696.00
OMNICOM GROUP	0.916	OMC		681919106		87.3300	35,000.00	2,181,222.18	3,056,550.00
ONEOK INC.	3.260	OKE		682680103Q		22.0800	14,000.00	241,444.19	309,120.00
ONMICARE INC.	0.222	OCR		681904108		40.3900	16,100.00	363,897.52	650,279.00
ORACLE SYS. CORP.	0.000	ORCL		68389X105		13.2000	720,900.00	7,182,973.55	9,515,880.01
OUTBACK STEAKHOUSE INC	1.176	OSI		689899102		44.2100	11,700.00	349,687.62	517,257.00
OWENS-ILLINOIS INC	0.000	OI		690768403		11.8900	19,900.00	236,011.91	236,610.99
OXFORD HEALTH PLANS	0.919	OHP		691471106		43.5000	29,400.00	1,004,571.91	1,278,900.01
PACCAR INC	0.704	PCAR		693718108Q		85.1200	27,900.00	1,774,938.75	2,374,848.00
PACIFIC GAS & ELEC. CO.	0.000	PCG		69331C108Q		27.7700	76,000.00	1,704,032.05	2,110,519.99
PACIFICARE HEALTH SYSTEM	0.000	PHS		695112102		67.6000	16,100.00	830,832.75	1,088,360.01
PACTIV CORPORATION	0.000	PTV		695257105		23.9000	29,600.00	674,459.82	707,440.00
PALL CORPORATION	1.341	PLL		696429307Q		26.8300	21,200.00	479,618.16	568,796.00
PANAMSAT CORP	0.000	SPOT		697933109		21.5600	5,400.00	97,215.17	116,423.99
PARK NATL CORP	3.110	PRK		700658107		113.1500	2,100.00	239,309.20	237,615.00
PARKER-HANNIFIN CORP.	1.277	PH		701094104Q		59.5000	22,000.00	1,164,343.62	1,309,000.00
PATTERSON DENTAL COMPANY	0.000	PDCO		703412106		64.1600	11,300.00	757,770.71	725,008.00
PAYCHEX INC	1.290	PAYX		704326107		37.2000	61,200.00	1,685,422.07	2,276,640.00

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PEABODY ENERGY CORP		1.198	BTU	704549104		41.7100	5,800.00	149,639.64	241,918.00
PENTAIR INC.		1.838	PNR	709631105Q		45.7000	9,200.00	242,914.41	420,440.01
PEOPLES BK BRIDGEPOR		4.785	PBCT	710198102		32.6000	4,700.00	136,100.59	153,220.00
PEOPLES ENERGY CORP		5.042	PGL	711030106Q		42.0400	6,600.00	248,437.50	277,464.00
PEOPLESOFT INC		0.000	PSFT	712713106		22.8000	16,200.00	339,265.98	369,360.00
PEPCO HOLDINGS INC.		5.117	POM	713291102		19.5400	29,100.00	636,282.00	568,614.00
PEPSI BOTTLING GROUP INC		0.165	PBG	713409100		24.1800	31,600.00	720,183.79	764,088.00
PEPSIAMERICAS INC		0.233	PAS	71343P200Q		17.1200	48,100.00	774,966.57	823,472.00
PEPSICO INC.		1.372	PEP	713448108Q		46.6200	318,900.00	9,392,499.59	14,867,118.00
PERFORMANCE FOOD GROUP COMPANY		0.000	PFGC	713755106		36.1700	8,400.00	318,438.12	303,828.00
PERKIN ELMER INC		1.640	PKI	714046109Q		17.0700	57,100.00	931,782.84	974,696.99
PETSMART INC		0.336	PETM	716768106		23.8000	26,300.00	614,053.00	625,940.00
PFIZER INC.		1.924	PFE	717081103Q		35.3300	1,440,700.00	30,559,859.74	50,899,931.00
PHARMACEUTICAL RESOURCES INC		0.000	PRX	717125108		65.1500	14,700.00	845,399.18	957,705.01
PHELPS DODGE CORP.		0.000	PD	717265102Q		76.0900	15,499.99	1,061,069.55	1,179,394.99
PIER 1 IMPORTS INC/DEL		1.463	PIR	720279108		21.8600	16,700.00	336,496.64	365,062.00
PITNEY-BOWES, INC.		2.954	PBI	724479100Q		40.6200	43,400.00	1,589,331.27	1,762,907.99
PLUM CREEK TIMBER CO INC		4.597	PCL	729251108		30.4500	33,900.00	948,132.73	1,032,255.00
PMC-SIERRA INC		0.000	PMCS	69344F106		20.1500	62,100.00	1,012,405.38	1,251,315.00
PMI GROUP INC.		0.402	PMI	69344M101		37.2300	32,600.00	954,257.76	1,213,698.00
PNC FINANCIAL SERVICES GROUP		3.654	PNC	693475105Q		54.7300	52,600.00	2,666,268.47	2,878,798.01
POLARIS INDUSTRIES INC.		1.399	PII	731068102		88.5800	11,100.00	808,078.25	983,238.01
POLO RALPH LAUREN CORP		0.694	RL	731572103		28.8000	29,100.00	799,495.96	838,080.01
POLYCOM INC.		0.000	PLCM	73172K104		19.5200	47,200.00	894,596.74	921,344.00
POPULAR INC		2.403	BPOP	733174106		44.9400	24,600.00	948,205.25	1,105,524.01
PPG INDUSTRIES INC.		2.749	PPG	693506107Q		64.0200	15,700.00	807,834.74	1,005,114.00
PPL CORPORATION		3.520	PPL	69351T106Q		43.7500	8,800.00	256,920.33	384,999.99
PRAXAIR INC.		1.413	PX	74005P104Q		38.2000	60,200.00	1,379,042.92	2,299,640.00
PRECISION CASTPARTS CORP		0.264	PCP	740189105		45.4100	23,800.00	778,890.18	1,080,758.00
PRINCIPAL FINANCIAL GROUP		1.360	PFG	74251V102		33.0700	53,900.00	1,528,726.05	1,782,472.99
PROCTER & GAMBLE CO		1.822	PG	742718109Q		99.8800	240,300.00	14,225,285.40	24,001,164.00
PROGRESS ENERGY, INC		5.081	PGN	743263105Q		45.2600	39,900.00	1,677,227.37	1,805,874.00
PROGRESSIVE CORP		0.119	PGR	743315103		83.5900	36,300.00	1,998,096.46	3,034,317.01
PROTECTIVE LIFE CORP		1.891	PL	743674103		33.8400	11,800.00	291,682.84	399,312.00
PROTEIN DESIGN LABS INC		0.000	PDLI	74369L103		17.9000	53,800.00	774,704.20	963,020.01
PROVIDENT FINANCIAL GROUP		3.004	PFGI	743866105		31.9500	7,700.00	234,014.29	246,014.99
PROVIDIAN FINANCIAL CORP		1.030	PVN	74406A102		11.6400	101,800.00	1,867,616.19	1,184,952.00
PRUDENTIAL FINANCIAL INC		1.197	PRU	744320102		41.7700	102,400.00	3,308,229.80	4,277,248.00
PUBLIC SVC ENTERPRISES		4.931	PEG	744573106Q		43.8000	42,000.00	1,441,903.89	1,839,600.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
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	Instrument - COM COMMON STOCK								
PULTE HOMES, INC.		0.213	PHM	745867101Q		93.6200	15,500.00	880,954.98	1,451,110.00
QLOGIC CORPORATION		0.000	QLGC	747277101		51.6000	17,500.00	680,890.47	903,000.01
QUALCOMM INC		0.519	QCOM	747525103		53.9300	146,900.00	6,785,402.77	7,922,317.00
QUEST DIAGNOSTICS INC		0.820	DGX	74834L100		73.1100	13,500.00	957,912.96	986,985.00
R.J. REYNOLDS TOBACCO HOLDINGS		6.534	RJR	76182K105		58.1500	26,300.00	887,032.42	1,529,344.99
RADIAN GROUP INC.		0.164	RDN	750236101		48.7500	29,300.00	1,130,414.83	1,428,375.00
RADIO ONE INC CL-D		0.000	ROIAK	75040P405		19.3000	14,800.00	255,455.51	285,640.00
RADIOSHACK CORP		0.814	RSH	750438103Q		30.6800	52,100.00	1,416,657.71	1,598,427.99
RAMBUS INC DEL		0.000	RMBS	750917106		30.7000	15,400.00	266,020.45	472,780.00
RAYMOND JAMES FINANCIAL INC		0.954	RJF	754730109		37.7000	23,100.00	785,192.20	870,870.00
RAYONIER INC.		2.601	RYN	754907103Q		41.5100	9,139.90	212,898.74	379,397.25
RAYTHEON COMPANY		2.663	RTN	755111507Q		30.0400	76,300.00	2,647,326.81	2,292,052.00
READERS DIGEST ASSOCIATION		1.364	RDA	755267101		14.6600	14,700.00	229,513.08	215,501.99
REALNETWORKS INC		0.000	RNWK	75605L104		5.7100	14,700.00	106,501.17	83,937.01
RED HAT INC		0.000	RHAT	756577102		18.7700	71,000.00	585,921.61	1,332,670.01
REEBOK INTERNATIONAL LTD.		0.763	RBK	758110100Q		39.3200	9,300.00	254,682.15	365,676.00
REGIONS FINANCIAL CORP.		3.440	RF	758940100Q		37.2000	41,200.00	1,256,158.91	1,532,640.00
REGIS CORP		0.303	RGS	758932107		39.5200	8,000.00	187,138.51	316,160.00
REINSURANCE GROUP AM		0.621	RGA	759351109		38.6500	20,400.00	755,066.20	788,460.00
RELIANT RESOURCES INC		0.000	RRI	75952B105		7.3600	49,900.00	290,061.71	367,264.00
RENAL CARE GROUP INC.		0.000	RCI	759930100		41.2000	9,000.00	258,282.74	370,800.00
RENT-A-CENTER INC		0.000	RCII	76009N100		29.8800	28,800.00	904,968.04	860,544.00
REPUBLIC SERVICES INC		0.936	RSG	760759100		25.6300	28,200.00	538,365.07	722,766.01
RESMED INC		0.000	RMD	761152107		41.5400	6,200.00	256,529.96	257,548.00
RESPIRONICS INC		0.000	RESP	761230101		45.0900	6,300.00	281,610.00	284,067.00
REYNOLDS & REYNOLDS CL-A		1.514	REY	761695105		29.0500	12,300.00	338,391.32	357,314.99
RITE AID CORP.		0.000	RAD	767754104Q		6.0400	80,800.00	480,128.27	488,031.99
ROBERT HALF INTL INC		0.000	RHI	770323103		23.3400	27,300.00	609,151.09	637,182.00
ROCKWELL AUTOMATION INC		1.853	ROK	773903109Q		35.6000	30,800.00	727,547.65	1,096,480.01
ROCKWELL COLLINS		1.198	COL	774341101		30.0300	33,100.00	677,693.83	993,993.00
ROHM & HAAS CO		2.060	ROH	775371107Q		42.7100	6,000.00	197,757.58	256,260.00
ROSS STORES INC		0.435	ROST	778296103		26.4300	28,600.00	437,821.10	755,898.01
RPM INTERNATIONAL INC.		3.402	RPM	749685103Q		16.4600	60,400.00	841,227.85	994,184.00
RUBY TUESDAY INC		0.158	RI	781182100		28.4900	11,200.00	148,330.84	319,088.01
RYDER SYS. INC.		1.757	R	783549108Q		34.1500	10,700.00	248,338.14	365,405.00
RYLAND GROUP INC		0.451	RYL	783764103		88.6400	11,700.00	668,149.85	1,037,088.00
SABRE HOLDINGS CORP.		1.296	TSG	785905100		21.5900	24,600.00	752,692.42	531,114.00
SAFECO CORP.		1.900	SAFC	786429100Q		38.9300	24,000.00	750,391.59	934,320.00
SAFEWAY INC		0.000	SWY	786514208		21.9100	81,900.00	3,128,192.43	1,794,428.99

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SAKS INCORPORATED		0.000		SKS	79377W108	15.0400	64,800.00	1,149,796.76	974,592.00
SANDISK CORP		0.000		SNDK	80004C101	61.1400	12,700.00	522,076.43	776,478.01
SANMINA-SCI CORP		0.000		SANM	800907107	12.6100	146,500.00	1,586,068.40	1,847,365.01
SARA LEE CORP.		3.454		SLE	803111103Q	21.7100	144,200.00	2,638,184.08	3,130,582.00
SBC COMMUNICATIONS INC.		4.794		SBC	78387G103Q	26.0700	618,100.00	20,105,391.24	16,113,867.00
SCHERING-PLOUGH		1.265		SGP	806605101Q	17.3900	216,300.00	4,576,021.41	3,761,456.99
SCHOLASTIC CORP		0.000		SCHL	807066105	34.0400	5,300.00	169,040.01	180,412.00
SCHWAB (CHARLES) CORP		0.473		SCH	808513105	11.8400	196,000.00	3,149,905.03	2,320,640.00
SCIENTIFIC ATLANTA INC.		0.146		SFA	808655104Q	27.3000	47,600.00	1,539,190.62	1,299,480.00
SEARS ROEBUCK & CO.		2.022		S	812387108Q	45.4900	59,100.00	2,562,561.93	2,688,459.00
SEMPRA ENERGY		3.326		SRE	816851109	30.0600	2,900.00	64,434.58	87,173.99
SEPRACOR INC.		0.000		SEPR	817315104	23.9300	14,500.00	436,160.30	346,985.00
SERVICE CORP INTERNATIONAL		6.679		SRV	817565104Q	5.3900	165,900.00	684,418.90	894,200.99
SERVICEMASTER COMPANY		3.605		SVM	81760N109	11.6500	55,500.00	557,947.32	646,575.00
SHERWIN-WILLIAMS CO		1.784		SHW	824348106Q	34.7400	40,600.00	1,190,896.18	1,410,444.00
SICOR INC		0.000		SCRI	825846108	27.2000	15,300.00	250,125.88	416,160.00
SIEBEL SYSTEMS INC.		0.000		SEBL	826170102	13.8700	123,500.00	1,780,077.25	1,712,945.01
SIGMA-ALDRICH		1.119		SIAL	826552101Q	57.1800	13,100.00	476,171.19	749,058.00
SILICON LABORATORIES		0.000		SLAB	826919102	43.2200	18,900.00	758,516.28	816,858.00
SIRIUS SATELLITE RADIO INC.		0.000		SIRI	82966U103	3.1600	177,000.00	396,480.00	559,320.00
SKY FINL GROUP INC		3.238		SKYF	83080P103	25.9400	17,100.00	384,973.76	443,574.00
SLM CORP		1.804		SLM	78442P106	37.6800	76,600.00	2,056,038.52	2,886,288.00
SMITHFIELD FOODS INC		0.000		SFD	832248108	20.7000	15,400.00	306,110.06	318,780.01
SNAP-ON TOOLS CORP.		3.101		SNA	833034101Q	32.2400	10,800.00	327,868.67	348,192.00
SOLETRON CORP		0.000		SLR	834182107	5.9100	145,600.00	2,527,163.71	860,496.00
SONOCO PRODUCTS CO		3.411		SON	835495102	24.6200	17,000.00	452,745.61	418,540.01
SOUTHERN CO		4.628		SO	842587107Q	30.2500	101,700.00	2,257,531.85	3,076,425.00
SOUTHERN PERU COPPER CORP		1.912		PCU	843611104	47.1600	2,600.00	42,446.53	122,616.00
SOUTHTRUST CORP		2.566		SOTR	844730101	32.7300	63,200.00	1,231,568.28	2,068,536.00
SOUTHWEST AIRLINES		0.111		LUV	844741108Q	16.1400	140,200.00	1,847,461.97	2,262,828.00
SOVEREIGN BANCORP INC		0.421		SOV	845905108	23.7500	54,300.00	1,148,719.37	1,289,625.01
SPRINT CORP.		3.045		FON	852061100Q	16.4200	206,800.00	6,045,527.82	3,395,656.01
SPX CORP.		0.000		SPW	784635104Q	58.8100	14,500.00	685,962.53	852,744.99
ST JUDE MED. INC.		0.000		STJ	790849103	61.3500	33,500.00	1,336,030.87	2,055,225.00
ST. PAUL COMPANIES		2.925		SPC	792860108Q	39.6500	39,000.00	1,347,096.61	1,546,350.00
STANCORP FINANCIAL GROUP		1.113		SFG	852891100	62.8800	5,400.00	259,921.45	339,552.00
STANLEY WORKS		2.746		SWK	854616109Q	37.8700	11,700.00	418,860.00	443,079.00
STAPLES INC		0.000		SPLS	855030102	27.3000	88,200.00	1,609,898.97	2,407,860.00
STARBUCKS CORP.		0.000		SBUX	855244109	33.0600	72,700.00	1,716,121.99	2,403,461.99

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	Group - COMMON STOCK								
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STARWOOD RESORTS	2.335	HOT		85590A203		35.9700	35,300.00	1,043,918.06	1,269,741.00
STATE STREET CORP	1.152	STT		857477103		52.0800	61,700.00	2,466,556.04	3,213,336.00
STATION CASINOS INC	1.632	STN		857689103		30.6300	6,700.00	187,158.26	205,221.00
STEELCASE INC	1.671	SCS		858155203		14.3600	100.00	1,189.10	1,435.99
STERIS CORP	0.000	STE		859152100Q		22.6000	12,900.00	286,870.00	291,540.00
STORAGE TECHNOLOGY CORP	0.000	STK		862111200		25.7500	20,200.00	492,256.88	520,150.00
STRYKER CORP.	0.164	SYK		863667101		85.0100	25,700.00	1,178,939.05	2,184,757.00
STUDENT LN CORP	2.109	STU		863902102		146.0000	700.00	90,699.42	102,200.00
SUN MICROSYSTEMS INC.	0.000	SUNW		866810104		4.4900	388,200.00	4,037,089.13	1,743,017.99
SUNGARD DATA SYSTEMS	0.000	SDS		867363103		27.7100	52,800.00	1,225,088.30	1,463,088.00
SUNOCO, INC.	2.150	SUN		86764P109Q		51.1500	14,300.00	542,920.95	731,445.00
SUNTRUST BANKS INC.	2.517	STI		867914103Q		71.5000	45,800.00	2,714,234.33	3,274,700.00
SUPER VALU STORES INC.	2.028	SVU		868536103Q		28.5900	47,900.00	1,091,034.05	1,369,461.00
SWIFT TRANSPORTATION CO.	0.000	SWFT		870756103		21.0200	9,200.00	162,558.66	193,384.00
SYMANTEC CORP	0.000	SYMC		871503108		34.6500	73,100.00	1,513,690.04	2,532,914.99
SYMBOL TECHNOLOGIES INC	0.118	SBL		871508107		16.8900	42,900.00	749,121.28	724,581.00
SYNOPSIS INC.	0.000	SNPS		871607107		33.7600	25,600.00	715,999.25	864,256.00
SYNOVUS FINANCIAL CORP	2.282	SNV		87161C105		28.9200	56,400.00	1,324,499.44	1,631,088.00
SYSCO CORP.	1.396	SYI		871829107Q		37.2300	120,600.00	2,439,012.83	4,489,938.00
T ROWE PRICE GROUP INC.	1.603	TROW		74144T108Q		47.4100	19,300.00	653,267.45	915,012.99
TALBOTS INC	1.299	TLB		874161102Q		30.7800	4,400.00	139,507.45	135,432.00
TARGET CORP	0.729	TGT		87612E106Q		38.4000	169,000.00	4,289,119.70	6,489,600.00
TCF FINANCIAL CORP	2.921	TCB		872275102		51.3500	13,500.00	433,949.37	693,225.00
TECH DATA CORP	0.000	TECD		878237106		39.6900	26,300.00	956,763.70	1,043,847.00
TECO ENERGY	5.274	TE		872375100Q		14.4100	32,800.00	432,847.36	472,648.00
TEKTRONIX, INC.	0.506	TEK		879131100Q		31.6000	36,100.00	871,390.59	1,140,760.00
TELEFLEX INC	1.655	TFX		879369106Q		48.3300	6,500.00	261,433.88	314,145.00
TELEPHONE & DATA	0.991	TDS		879433100		62.5500	9,300.00	581,007.86	581,715.00
TELLABS INC.	0.000	TLAB		879664100		8.4300	76,500.00	1,943,770.47	644,895.00
TEMPLE-INLAND INC.	2.170	TIN		879868107Q		62.6700	8,600.00	415,759.25	538,962.00
TENET HEALTHCARE CORP	0.000	THC		88033G100		16.0500	126,500.00	2,271,032.19	2,030,325.01
TERADYNE INC	0.000	TER		880770102		25.4500	34,300.00	1,138,617.42	872,935.00
TEXAS GENCO HOLDINGS INC	3.076	TGN		882443104		32.5000	2,900.00	65,184.65	94,250.00
TEXAS INSTRS INC	0.289	TXN		882508104Q		29.3800	321,000.00	8,705,972.88	9,430,980.00
TEXTRON INC.	2.278	TXT		883203101Q		57.0600	32,900.00	1,804,634.66	1,877,274.00
THE MONY GROUP INC.	1.438	MNY		615337102		31.2900	8,200.00	270,043.28	256,578.01
THERMO ELECTRON CORP.	0.000	TMO		883556102		25.2000	55,500.00	1,212,380.95	1,398,600.00
TIDEWATER INC	2.008	TDW		886423102Q		29.8800	10,500.00	308,376.98	313,740.00
TIFFANY & CO	0.442	TIF		886547108		45.2000	34,500.00	1,238,052.52	1,559,400.00

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TIMBERLAND CO CL-A		0.000	TBL	887100105		52.0700	3,400.00	136,236.77	177,037.99
TIME WARNER INC.		3.001	TWX	887317105		17.9900	804,900.00	25,043,752.56	14,480,151.00
TJX COS. INC.		0.634	TJX	872540109Q		22.0500	95,300.00	1,528,747.30	2,101,365.00
TOLL BROTHERS INC		0.000	TOL	889478103		39.7600	23,200.00	671,760.05	922,432.01
TOOTSIE ROLL INDUSTRIES, INC.		0.777	TR	890516107Q		36.0000	4,600.00	171,742.79	165,599.99
TORCHMARK CORP		0.966	TMK	891027104Q		45.5400	35,000.00	1,354,764.03	1,593,900.00
TOTAL SYS SVCS INC		0.257	TSS	891906109		31.1300	27,500.00	703,228.66	856,075.00
TOYS R US INC.		0.000	TOY	892335100		12.6400	94,800.00	1,319,838.55	1,198,272.00
TRANSATLANTIC HOLDINGS INC		0.544	TRH	893521104Q		80.8000	3,900.00	275,582.02	315,120.00
TRAVELERS PROPERTY CASUALTY -		1.885	TAP.B	89420G406		16.9700	156,500.00	2,330,823.63	2,655,805.00
TRIAD HOSPITALS INC		0.000	TRI	89579K109		33.2700	14,000.00	430,011.19	465,780.00
TRIBUNE CO		0.852	TRB	896047107Q		51.6000	37,900.00	1,588,597.47	1,955,640.00
TRUSTMARK CORP		2.596	TRMK	898402102		29.2700	9,000.00	240,024.91	263,430.00
TXU CORPORATION		2.107	TXU	873168108Q		23.7200	59,800.00	1,830,811.64	1,418,456.01
TYSON FOODS INC. CL-A		1.208	TSN	902494103		13.2400	82,200.00	1,158,986.93	1,088,328.00
UGI CORP		3.362	UGI	902681105		33.9000	7,900.00	175,613.75	267,810.01
UNION PACIFIC CORP.		1.727	UNP	907818108Q		69.4800	47,100.00	2,360,754.54	3,272,508.00
UNION PLANTERS CORP.		4.236	UPC	908068109		31.4900	36,800.00	1,124,052.66	1,158,832.00
UNIONBANCAL CORPORATION		2.155	UB	908906100		57.5400	9,700.00	451,391.64	558,137.99
UNISYS CORP.		0.000	UIS	909214108		14.8500	93,400.00	1,586,462.63	1,386,989.99
UNITED BANKSHARES INC.		3.205	UBSI	909907107		31.2000	6,700.00	186,025.34	209,040.00
UNITED DEFENSE INDUSTRIES INC		0.000	UDI	91018B104		31.8800	4,400.00	120,385.29	140,271.99
UNITED PARCEL SERVICES INC		1.341	UPS	911312106		74.5500	82,300.00	5,438,114.35	6,135,465.00
UNITED STATES STEEL CORP.		0.571	X	912909108Q		35.0200	42,100.00	786,122.79	1,474,342.00
UNITED TECHNOLOGIES		1.477	UTX	913017109Q		94.7700	86,900.00	4,310,599.43	8,235,512.99
UNITEDGLOBALCOM		0.000	UCOMA	913247508		8.4800	35,800.00	241,592.23	303,584.00
UNITEDHEALTH GROUP INC		0.025	UNH	91324P102A		58.1800	114,400.00	3,080,783.27	6,655,792.00
UNITRIN INC.		4.008	UTR	913275103		41.4100	8,400.00	265,599.31	347,844.00
UNIVERSAL HEALTH SERVICES CL B		0.595	UHS	913903100		53.7200	9,100.00	478,774.66	488,852.00
UNIVERSITY OF PHOENIX ONLINE		0.000	UOPX	037604204		68.9300	2,900.00	155,878.64	199,897.01
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		39.6900	99.99	3,036.45	3,969.00
UNOCAL		2.172	UCL	915289102Q		36.8300	47,900.00	1,395,652.42	1,764,157.00
US BANCORP		3.223	USB	902973304		29.7800	356,300.00	7,620,792.28	10,610,614.00
US CELLULAR CORP.		0.000	USM	911684108		35.5000	2,800.00	74,997.73	99,399.99
UST INC.		5.603	UST	902911106Q		35.6900	3,400.00	110,293.00	121,346.01
UTSTARCOM, INC		0.000	UTSI	918076100		37.0700	29,100.00	1,105,934.19	1,078,737.00
V F CORP		2.405	VFC	918204108Q		43.2400	29,900.00	1,114,782.58	1,292,876.00
VALASSIS COMMUNICATIONS INC		0.000	VCI	918866104		29.3500	7,600.00	193,930.57	223,060.00
VALEANT PHARMACEUTICALS		1.232	VRX	91911X104Q		25.1500	13,000.00	248,343.83	326,950.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN1 QUANTITATIVE 1000 (Q Instrument - COM COMMON STOCK									
VALERO ENERGY CORP.	1.035	VLO	91913Y100Q	46.3400	22,400.00	635,340.95	1,038,016.00		
VALLEY NATL BANCORP	3.082	VLV	919794107	29.2000	17,400.00	480,958.62	508,080.00		
VARIAN MEDICAL SYSTEMS	0.000	VAR	92220P105	69.1000	12,700.00	471,340.27	877,569.99		
VECTREN CORPORATION	4.624	VVC	92240G101	24.6500	13,900.00	289,631.70	342,634.99		
VERISIGN INC	0.000	VRSN	92343E102	16.3000	37,700.00	528,074.66	614,510.00		
VERITAS SOFTWARE CORPORATION	0.000	VRTS	923436109	37.1600	93,200.00	2,787,220.25	3,463,312.00		
VERIZON COMMUNICATIONS	4.390	VZ	92343V104Q	35.0800	511,700.00	21,024,109.77	17,950,436.00		
VIACOM INC-CLASS B	0.540	VIA.B	925524308	44.3800	287,400.00	11,041,190.57	12,754,812.01		
VIAD CORP	1.440	VVI	92552R109	25.0000	16,500.00	362,949.51	412,500.01		
VISHAY INTERTECHNOLOGY INC.	0.000	VSH	928298108	22.9000	58,600.00	975,379.19	1,341,940.00		
VULCAN MATERIALS CO	2.060	VMC	929160109	47.5700	17,700.00	848,463.46	841,989.00		
WACHOVIA CORP.- NEW	3.434	WB	929903102Q	46.5900	237,700.00	9,119,279.90	11,074,443.00		
WADDELL & REED FINANCIAL-CL A	2.557	WDR	930059100	23.4600	13,900.00	367,266.08	326,094.00		
WAL MART STORES INC	0.678	WMT	931142103Q	53.0500	494,500.00	15,157,401.40	26,233,225.01		
WALGREEN CO.	0.472	WAG	931422109Q	36.3800	190,700.00	4,342,038.20	6,937,666.01		
WASHINGTON FEDERAL INC.	3.098	WFSL	938824109	28.4000	12,900.00	244,100.80	366,360.00		
WASHINGTON MUTUAL INC.	4.087	WM	939322103	40.1200	186,600.00	5,470,560.30	7,486,392.00		
WASTE MANAGEMENT INC.	0.033	WMI	94106L109	29.6000	109,800.00	3,693,568.97	3,250,080.00		
WATERS CORPORATION	0.000	WAT	941848103	33.1600	41,500.00	1,222,458.12	1,376,140.00		
WATSON PHARMACEUTICALS INC.	0.000	WPI	942683103	46.0000	19,900.00	689,343.56	915,400.00		
WEBSTER FINANCIAL CORPORATION	1.831	WBS	947890109	45.8600	8,500.00	258,793.42	389,810.01		
WELLCHOICE INC	0.000	WC	949475107	34.5000	20,800.00	627,756.25	717,600.00		
WELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	96.9900	27,500.00	1,728,236.50	2,667,225.00		
WELLS FARGO COMPANY	3.056	WFC	949746101	58.8900	313,800.00	9,641,765.39	18,479,682.01		
WENDY'S INTL	0.611	WEN	950590109Q	39.2400	21,100.00	570,558.99	827,964.00		
WERNER ENTERPRISES INC	0.513	WERN	950755108	19.4900	8,875.00	113,448.49	172,973.75		
WESCO FINL CORP	0.380	WSC	950817106	352.0000	300.00	97,688.84	105,599.99		
WEST CORP.	0.000	WSTC	952355105	23.2300	23,400.00	601,046.26	543,582.01		
WESTAMERICA BANCORPORATION	2.092	WABC	957090103	49.7000	6,100.00	241,160.40	303,169.99		
WESTERN DIGITAL CORP	0.000	WDC	958102105	11.7900	89,400.00	1,064,209.49	1,054,026.00		
WESTERN GAS RESOURCES INC	0.423	WGR	958259103	47.2500	3,200.00	122,163.17	151,200.00		
WEYERHAEUSER CO.	2.500	WY	962166104Q	64.0000	24,500.00	1,290,038.54	1,568,000.01		
WGL HOLDINGS, INC.	4.606	WGL	92924F106	27.7900	9,100.00	232,321.48	252,889.00		
WHITNEY HOLDING CORP	3.220	WTNY	966612103	40.9900	7,500.00	238,250.60	307,425.00		
WILEY JOHN & SONS IN	0.998	JW.A	968223206	26.0300	8,800.00	232,694.21	229,063.99		
WILLIAMS COS. INC.	0.407	WMB	969457100Q	9.8200	96,300.00	1,176,459.63	945,666.01		
WILLIAMS-SONOMA INC	0.000	WSM	969904101	34.7700	15,500.00	240,380.51	538,935.00		
WILMINGTON TRUST CO, DELAWARE	3.000	WL	971807102Q	36.0000	12,200.00	265,785.70	439,200.00		
WINN-DIXIE STORES INC.	2.010	WIN	974280109M	9.9500	84,900.00	954,661.14	844,755.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN1 QUANTITATIVE 1000 (Q Instrument - COM COMMON STOCK									
WISCONSIN ENERGY CORP.	2.391	WEC	976657106Q	33.4500	21,500.00	567,030.62	719,175.00		
WORTHINGTON INDS	3.549	WOR	981811102Q	18.0300	12,500.00	202,777.50	225,375.00		
WPS RESOURCES CORP.	4.715	WPS	92931B106	46.2300	6,000.00	243,930.80	277,379.99		
WRIGLEY WM JR CO	1.565	WWY	982526105Q	56.2100	12,900.00	549,485.19	725,108.99		
WYETH	2.167	WYE	983024100Q	42.4500	247,100.00	9,469,703.72	10,489,395.00		
XCEL ENERGY INC	4.417	XEL	98389B100Q	16.9800	17,600.00	376,639.20	298,847.99		
XEROX CORP	0.000	XRX	984121103Q	13.8000	60,200.00	988,961.58	830,760.00		
XILINX INC	0.000	XLNX	983919101	38.7400	62,800.00	2,019,063.30	2,432,872.01		
YAHOO INC	0.000	YHOO	984332106	45.1700	100,000.00	6,995,204.79	4,516,999.99		
YUM BRANDS, INC.	0.000	YUM	988498101	34.4000	54,200.00	1,319,980.02	1,864,480.01		
ZIMMER HOLDINGS INC	0.000	ZMH	98956P102	70.4000	30,300.00	1,468,112.46	2,133,119.99		
ZIONS BANCORPORATION	1.956	ZION	989701107	61.3300	16,800.00	943,772.32	1,030,344.00		
Instrument Total	831				57,410,613.75	1,591,261,900.55	1,977,516,238.41		
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
AMB PROPERTY CORP.	5.048	AMB	00163T109	32.8800	13,900.00	385,296.86	457,031.99		
APARTMENT INVT & MGMT	6.956	AIV	03748R101	34.5000	17,500.00	609,236.10	603,750.00		
ARCHSTONE COMMUNITIES	6.111	ASN	039583109Q	27.9800	33,800.00	832,509.64	945,724.00		
ARDEN REALTY GROUP INC	6.657	ARI	039793104Q	30.3400	10,500.00	283,779.91	318,570.00		
AVALONBAY COMMUNITIES	5.857	AVB	053484101Q	47.8000	11,500.00	503,328.33	549,700.00		
BOSTON PROPERTIES INC	5.229	BXP	101121101	48.1900	12,900.00	567,083.48	621,650.99		
CARRAMERICA RE CORP	6.715	CRE	144418100	29.7800	9,600.00	277,624.17	285,888.00		
CATELLUS DEVELOP CORP	2.363	CDX	149113102	24.1200	18,539.00	384,638.29	447,160.68		
CBL & ASSOC PROP	5.132	CBL	124830100	56.5000	3,900.00	177,524.48	220,350.01		
COUSINS PROPERTIES INC	4.836	CUZ	222795106	30.6000	6,500.00	183,288.41	198,900.00		
CRESCENT RE EQT. CO.	8.756	CEI	225756105	17.1300	14,500.00	244,170.12	248,385.00		
DUKE RE CORPORATION	5.935	DRE	264411505	31.0000	25,100.00	706,378.08	778,100.00		
EQUITY OFFICE PROP	6.980	EOP	294741103	28.6500	91,100.00	2,517,573.90	2,610,015.00		
EQUITY RESIDENTIAL PROP	5.862	EQR	29476L107Q	29.5100	50,500.00	1,223,836.01	1,490,255.00		
GENERAL GROWTH PROP	4.324	GGP	370021107Q	27.7500	6,800.00	148,497.84	188,700.01		
HEALTHCARE RLTY TR	6.993	HR	421946104	35.7500	7,700.00	243,051.61	275,275.01		
HOSPITALITY PROPERTIES	6.976	HPT	44106M102	41.2800	10,900.00	335,925.39	449,952.00		
HRPT PROPERTIES TRUST	7.928	HRP	40426W101	10.0900	26,400.00	247,573.16	266,376.01		
ISTAR FINANCIAL INC	6.812	SFI	45031U101	38.9000	18,400.00	684,310.49	715,760.00		
KIMCO REALTY CORP	5.095	KIM	49446R109Q	44.7500	18,000.00	714,007.68	805,500.00		
LIBERTY PROPERTY TRUST	6.221	LRY	531172104Q	38.9000	14,500.00	494,314.14	564,050.01		
MACK-CALI RE CORP.	6.054	CLI	554489104	41.6200	10,700.00	373,503.49	445,334.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

				Group -	COMMON STOCK				
				Portfolio -	QN1	QUANTITATIVE 1000 (Q			
				Instrument -	REIT	REAL ESTATE INVESTMENT TRUST			
NEW PLAN EXCEL RE TRUST		6.688	NXL	648053106Q		24.6700	18,000.00	392,825.53	444,059.99
PROLOGIS TRUST		4.487	PLD	743410102Q		32.0900	30,300.00	832,740.11	972,327.01
REGENCY CENTERS CORP		5.219	REG	758849103		39.8500	4,400.00	155,647.90	175,340.00
SIMON PROP GROUP INC.		5.179	SPG	828806109Q		46.3400	4,200.00	153,938.83	194,628.01
THORNBURG MTG INC		9.411	TMA	885218107		27.2000	13,099.99	346,658.65	356,320.00
TRIZEC PROPERTIES INC		5.194	TRZ	89687P107		15.4000	15,100.00	178,566.60	232,540.00
VORNADO REALTY TRUST		5.187	VNO	929042109		54.7500	14,900.00	662,547.45	815,775.00
Instrument Total	29						533,238.99	14,860,376.65	16,677,417.72
Portfolio Total	860						57,943,852.75	1,606,122,277.20	1,994,193,656.13

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
1 800 FLOWERS COM		0.000	FLWS	68243Q106		11.0600	9,900.00	90,971.96	109,494.00
1-800 CONTACTS INC		0.000	CTAC	681977104		21.0000	6,400.00	146,230.70	134,400.01
1ST SOURCE CORP		1.859	SRCE	336901103		21.5100	15,300.00	312,307.02	329,103.00
21ST CENTY INS GROUP		0.581	TW	90130N103		13.7500	27,900.00	409,897.72	383,625.00
4KIDS ENTERTAINMENT INC.		0.000	KDE	350865101		26.0200	8,800.00	170,190.29	228,976.00
AAIPHARMA INC		0.000	AAII	00252W104		25.1200	16,800.00	361,791.93	422,016.00
AAON INC		0.000	AAON	000360206		19.4100	11,000.00	212,144.95	213,510.00
AAR CORPORATION		0.668	AIR	000361105Q		14.9500	53,400.00	639,314.26	798,330.00
AARON RENTS INC		0.134	RNT	002535201		20.1300	28,800.00	377,474.44	579,743.99
ABC BANCORP		3.506	ABCB	000400101		15.9700	11,800.00	185,381.39	188,446.00
ABGENIX INC		0.000	ABGX	00339B107		12.4600	119,900.00	1,472,458.21	1,493,954.01
ABLE LABORATORIES INC		0.000	ABRX	00371N407		18.0700	10,800.00	230,765.93	195,156.00
ABM INDUSTRIES INC.		2.297	ABM	000957100		17.4100	45,500.00	632,409.28	792,155.00
AC MOORE ARTS & CRAFTS INC		0.000	ACMR	00086T103		19.2600	15,200.00	373,136.93	292,752.00
ACCREDITED HOME LENDERS HOLDIN		0.000	LEND	00437P107		30.6000	6,400.00	146,215.25	195,840.00
ACCREDITO HEALTH INC		0.000	ACDO	00437V104		31.6100	52,500.00	1,279,773.20	1,659,525.00
ACETO CORP		0.442	ACET	004446100		25.5400	10,700.00	215,723.14	273,278.00
ACLARA BIOSCIENCES INC		0.000	ACLA	00461P106		3.6500	29,200.00	119,592.48	106,580.00
ACME COMMUNICATION I		0.000	ACME	004631107		8.7900	10,100.00	80,231.08	88,779.00
ACTEL CORPORATION		0.000	ACTL	004934105		24.1000	26,500.00	675,485.03	638,650.00
ACTION PERFORMANCE CO		1.020	ATN	004933107		19.6000	18,600.00	269,652.58	364,560.00
ACTIVCARD CORP		0.000	ACTI	00506J107		7.8800	61,500.00	576,438.51	484,620.00
ACTIVISION INC		0.000	ATVI	004930202		18.2000	106,200.00	1,450,783.07	1,932,840.00
ACTUANT CORP CL A		0.165	ATU	00508X203		36.2000	25,500.00	627,074.68	923,100.00
ACUITY BRANDS INC		2.325	AYI	00508Y102		25.8000	50,200.00	821,333.11	1,295,160.00
ADAPTEC INC		0.000	ADPT	00651F108		8.8300	129,500.00	2,217,838.68	1,143,485.00
ADMINISTAFF INC		0.000	ASF	007094105		17.3800	23,700.00	355,243.81	411,906.00
ADOLOR CORP		0.000	ADLR	00724X102		20.0200	45,300.00	662,056.55	906,906.00
ADVANCED DIGITAL INFO CORP		0.000	ADIC	007525108		14.0000	85,100.00	1,006,625.92	1,191,400.00
ADVANCED ENERGY INDUSTRIES		0.000	AEIS	007973100		26.0500	20,300.00	471,405.40	528,815.00
ADVANCED MARKETING SERVICES		0.350	MKT	00753T105		11.4000	17,700.00	296,781.85	201,780.00
ADVANCED MEDICAL OPTICS INC		0.000	AVO	00763M108		19.6500	26,800.00	345,992.40	526,620.00
ADVANCED NEUROMODULATION SYSTE		0.000	ANSI	00757T101		45.9800	18,200.00	695,594.71	836,836.00
ADVANTA CORP		2.374	ADVNB	007942204		12.7200	36,200.00	399,627.07	460,464.00
ADVENT SOFTWARE INC		0.000	ADVS	007974108		17.4300	46,900.00	697,965.21	817,467.00
ADVISORY BOARD CO/THE		0.000	ABCO	00762W107		34.9100	7,400.00	317,763.97	258,334.00
ADVO INC.		1.385	AD	007585102		31.7600	40,950.00	911,690.99	1,300,572.00
AEROFLEX INC		0.000	ARXX	007768104		11.6900	56,300.00	801,909.72	658,147.00
AEROPOSTALE INC		0.000	ARO	007865108		27.4200	29,000.00	780,549.89	795,180.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
AETHER SYS INC		0.000	AETH	00808V105		4.7500	74,900.00	418,611.35	355,775.00
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108		69.5900	23,100.00	1,529,822.16	1,607,529.00
AFTERMARKET TECHNOLO		0.000	ATAC	008318107		13.7200	17,000.00	185,946.01	233,239.99
AGILE SOFTWARE CORP.		0.000	AGIL	00846X105		9.9000	55,200.00	564,571.20	546,480.00
AGILYSYS INC		1.076	AGYS	00847J105		11.1500	33,800.00	438,450.98	376,870.00
AIRTRAN HLDGS INC		0.000	AAI	00949P108		11.9000	101,700.00	1,308,900.38	1,210,230.00
AK STEEL HOLDING CORP		4.902	AKS	001547108		5.1000	61,100.00	397,663.31	311,610.00
AKAMAI TECHNOLOGIES		0.000	AKAM	00971T101		10.7500	110,900.00	585,002.67	1,192,175.00
AKSYS LTD		0.000	AKSY	010196103		8.8300	35,900.00	433,894.12	316,996.99
ALABAMA NATL BANCORP		2.169	ALAB	010317105		52.5500	11,700.00	576,631.21	614,835.00
ALAMO GROUP INC		1.572	ALG	011311107		15.2600	16,400.00	225,161.33	250,264.00
ALARIS MEDICAL SYSTEMS INC		0.000	AMI	011637105		15.2100	21,400.00	348,775.80	325,494.01
ALASKA AIRGROUP INC		0.000	ALK	011659109		27.2900	28,400.00	643,285.28	775,036.00
ALBANY INTL CL-A		0.826	AIN	012348108Q		33.9000	32,100.00	789,367.80	1,088,190.00
ALBANY MOLECULAR RESEARCH		0.000	AMRI	012423109		15.0200	42,200.00	634,623.08	633,844.00
ALBEMARLE CORP		1.935	ALB	012653101		29.9700	38,500.00	1,061,603.09	1,153,845.00
ALDERWOODS GROUP INC		0.000	AWGI	014383103		9.4200	62,500.00	397,019.54	588,750.00
ALEXANDER & BALDWIN INC		2.671	ALEX	014482103		33.6900	50,000.00	1,300,167.00	1,684,500.00
ALEXION PHARMACEUTICALS INC		0.000	ALXN	015351109		17.0200	23,700.00	420,226.13	403,374.00
ALFA CORP		2.488	ALFA	015385107		12.8600	40,800.00	534,167.56	524,688.00
ALICO INC		1.726	ALCO	016230104		34.7600	4,200.00	107,190.68	145,992.00
ALIGN TECHNOLOGY INC		0.000	ALGN	016255101		16.5200	62,300.00	831,984.07	1,029,196.00
ALKERMES INC.		0.000	ALKS	01642T108		13.5000	77,700.00	889,395.12	1,048,950.00
ALLEGHENY ENERGY INC.		13.479	AYE	017361106Q		12.7600	166,500.00	3,562,139.40	2,124,540.00
ALLEGHENY TECHNOLOGIES INC		1.815	ATI	01741R102		13.2200	97,800.00	982,834.62	1,292,916.00
ALLEGiant BANCORP IN		1.568	ALLE	017476102		28.0500	10,000.00	216,001.04	280,500.00
ALLIANCE GAMING CORP		0.000	AGI	01859P609		24.6500	65,300.00	1,444,685.33	1,609,645.00
ALLIANCE SEMICONDUCTOR CORP		0.000	ALSC	01877H100		7.1100	44,700.00	253,836.50	317,817.00
ALLMERICA FINANCIAL CORP.		0.812	AFC	019754100		30.7700	69,700.00	2,189,072.26	2,144,669.00
ALLOY INC		0.000	ALOY	019855105		5.2100	72,300.00	465,252.42	376,683.00
ALLSCRIPTS INC		0.000	MDRX	01988P108		5.3200	60,000.00	289,354.66	319,200.00
ALPHARMA, INC.-CL A		0.895	ALO	020813101Q		20.1000	54,500.00	1,309,876.26	1,095,450.00
ALTIRIS INC		0.000	ATRS	02148M100		36.4800	11,600.00	267,270.35	423,168.00
AMBASSADORS GROUP IN		1.873	EPAX	023177108		23.4900	6,300.00	104,405.35	147,987.00
AMBASSADORS INTERNATIONAL INC		3.200	AMIE	023178106		12.5000	7,200.00	86,471.57	90,000.00
AMC ENTMT INC		0.000	AEN	001669100		15.2100	27,000.00	296,153.57	410,670.00
AMCOL INTERNATIONAL CORP.		0.985	ACO	02341W103		20.3000	33,200.00	366,321.55	673,960.00
AMCORE FINL INC		2.516	AMFI	023912108		27.0200	30,000.00	723,928.08	810,600.00
AMERICAN EAGLE OUTFITTERS		0.000	AEOS	02553E106		16.4000	63,100.00	1,165,925.41	1,034,840.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
AMERICAN GREETING CL A		1.829	AM	026375105Q		21.8700	74,500.00	1,392,593.61	1,629,315.00
AMERICAN HEALTHWAYS		0.000	AMHC	02649V104		23.8700	38,600.00	765,017.02	921,382.00
AMERICAN HOME MTG HL		9.773	AHH	02660R107		22.5100	36,595.00	787,337.66	823,753.44
AMERICAN ITALIAN PASTA COMPANY		1.790	PLB	027070101		41.9000	18,000.00	561,870.14	754,200.00
AMERICAN MANAGEMENT SYSTEMS		0.000	AMSY	027352103		15.0700	51,000.00	1,092,650.01	768,570.00
AMERICAN MED SEC GRO		0.000	AMZ	02744P101		22.4200	20,400.00	430,301.51	457,368.00
AMERICAN MEDICAL SYS HLDINGS		0.000	AMMD	02744M108		21.8000	24,900.00	436,052.61	542,820.00
AMERICAN MORTGAGE ACCEPTANCE		9.816	AMC	027568104		16.3000	9,700.00	161,694.77	158,110.00
AMERICAN NATL BANKSH		2.870	AMNB	027745108		26.4800	5,500.00	151,616.38	145,640.00
AMERICAN PHYSICIANS		0.000	ACAP	028884104		18.4000	19,100.00	430,261.90	351,440.00
AMERICAN STATES WATER CO.		3.536	AWR	029899101		25.0000	12,200.00	315,670.96	305,000.00
AMERICAN WEST HOLDINGS CORP.		0.000	AWA	023657208		12.4000	25,300.00	216,047.36	313,720.00
AMERICAN WOODMARK CORP.		0.363	AMWD	030506109		55.0500	6,600.00	332,761.12	363,330.00
AMERICANWEST BANCORP		0.000	AWBC	03058P109		22.8000	11,100.00	193,316.55	253,080.00
AMERICAS CAR-MART INC		0.000	CRMT	03062T105		26.9200	5,200.00	153,602.47	139,984.00
AMERIGROUP CORPORATION		0.000	AGP	03073T102		42.6500	32,200.00	1,222,287.62	1,373,330.00
AMERISTAR CASINOS IN		0.000	ASCA	03070Q101		24.4700	12,900.00	284,946.41	315,663.00
AMERON INTERNATIONAL CORP		2.306	AMN	030710107		34.6900	8,000.00	273,938.81	277,519.99
AMERUS GROUP CO		1.143	AMH	03072M108		34.9700	51,200.00	1,748,974.64	1,790,464.00
AMN HEALTHCARE SERVICES INC		0.000	AHS	001744101		17.1600	15,996.00	228,214.31	274,491.36
AMPCO-PITTSBURGH CORP		2.926	AP	032037103		13.6700	19,600.00	216,354.48	267,932.00
AMR CORP.		0.000	AMR	001765106		12.9500	189,000.00	2,096,421.84	2,447,550.00
AMSURG CORP		0.000	AMSG	03232P405		37.8900	21,300.00	607,325.62	807,057.00
ANALOGIC CORP.		0.780	ALOG	032657207		41.0000	9,500.00	433,836.48	389,500.00
ANAREN MICROWAVE INC		0.000	ANEN	032744104		14.1200	36,500.00	444,243.57	515,380.00
ANCHOR BANCORP WISCONSIN INC.		1.767	ABCW	032839102		24.9000	23,600.00	459,563.17	587,640.00
ANDREW CORP.		0.000	ANDW	034425108		11.5100	164,900.00	1,888,207.18	1,897,999.00
ANGELICA CORP		2.000	AGL	034663104		22.0000	10,600.00	154,206.37	233,200.00
ANIXTER INTERNATIONAL INC.		0.000	AXE	035290105		25.8800	43,900.00	944,423.11	1,136,132.00
ANN TAYLOR STORES CORP		0.000	ANN	036115103		39.0000	53,900.00	1,189,238.36	2,102,100.00
ANSOFT CORP		0.000	ANST	036384105		12.8300	7,800.00	94,098.76	100,074.00
ANSYS INC		0.000	ANSS	03662Q105		39.7000	17,900.00	527,452.77	710,630.00
ANTEON INTERNATIONAL CORP		0.000	ANT	03674E108		36.0500	22,500.00	681,291.63	811,125.00
ANTHRACITE CAPITAL INC		10.117	AHR	037023108		11.0700	57,800.00	720,120.26	639,846.00
ANTIGENICS INC DEL		0.000	AGEN	037032109		11.3200	23,800.00	313,463.08	269,416.00
ANWORTH MORTGAGE ASS		9.476	ANH	037347101		13.9300	36,200.00	574,391.21	504,266.00
APAC CUSTOMER SERVIC		0.000	APAC	00185E106		2.6000	36,200.00	107,817.45	94,120.00
APHTON CORP		0.000	APHT	03759P101		6.0000	52,100.00	368,635.76	312,600.00
APOGEE ENTERPRISES INC.		2.114	APOG	037598109		11.3500	26,900.00	365,503.51	305,315.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
APPLICA		0.000	APN	03815A106		7.6000	44,800.00	315,031.56	340,480.00
APPLIED FILMS CORP		0.000	AFCO	038197109		33.0200	17,800.00	537,918.87	587,756.00
APPLIED INDUSTRIAL TECH INC.		2.011	AIT	03820C105		23.8600	20,500.00	411,536.89	489,130.00
APPLIED SIGNAL TECHNOLOGY INC		2.173	APSG	038237103		23.0100	10,600.00	210,623.76	243,906.00
AQUANTIVE INC		0.000	AQNT	03839G105		10.2500	62,500.00	668,392.76	640,625.00
AQUILA INC	20.649	ILA	03840P102			3.3900	261,600.00	3,769,171.60	886,824.00
ARBITRON INC		0.000	ARB	03875Q108		41.7200	36,000.00	1,132,631.05	1,501,920.00
ARCH CHEMICALS INC.		3.117	ARJ	03937R102		25.6600	23,900.00	477,059.37	613,274.00
ARCH COAL INC.		0.737	ACI	039380100Q		31.1700	55,700.00	1,125,467.87	1,736,169.00
ARCTIC CAT INC.		1.133	ACAT	039670104		24.7000	17,900.00	279,568.39	442,130.00
ARDEN GROUP INC		1.290	ARDNA	039762109		77.5000	1,700.00	108,147.30	131,750.00
ARENA PHARMACEUTICALS INC		0.000	ARNA	040047102		6.2000	42,900.00	304,097.53	265,980.01
ARGONAUT GROUP INC		0.000	AGII	040157109		15.5400	39,500.00	582,015.40	613,830.00
ARGOSY GAMING COMPANY		0.000	AGY	040228108		25.9900	27,500.00	723,620.78	714,725.00
ARIAD PHARMACEUTICAL		0.000	ARIA	04033A100		7.4500	29,200.00	132,664.76	217,540.01
ARIBA INC		0.000	ARBA	04033V104		3.0000	324,300.00	1,086,345.69	972,900.01
ARKANSAS BEST CORP		1.019	ABFS	040790107		31.3900	26,200.00	563,625.34	822,418.00
ARMOR HOLDINGS INC		0.000	AH	042260109		26.3100	24,600.00	463,601.68	647,226.00
ARRIS GROUP INC.		0.000	ARRS	04269Q100		7.2400	88,600.00	454,503.03	641,464.00
ARROW FINL CORP		3.168	AROW	042744102		27.7700	10,075.00	280,858.80	279,782.75
ARROW INTL INC		1.281	ARRO	042764100		24.9800	33,300.00	755,695.16	831,834.00
ARTESYN TECHNOLOGIES		0.000	ATSN	043127109		8.5200	57,800.00	399,336.15	492,456.00
ARTHROCARE CORP		0.000	ARTC	043136100		24.5000	21,400.00	397,936.45	524,300.00
ARTISAN COMPONENTS INC		0.000	ARTI	042923102		20.5000	13,800.00	328,642.54	282,900.00
ASBURY AUTOMOTIVE GROUP		0.000	ABG	043436104		17.9100	23,500.00	369,065.01	420,885.00
ASCENTIAL SOFTWARE CORP		0.000	ASCL	04362P207		25.9300	76,242.00	1,635,621.68	1,976,955.06
ASIAINFO HLDGS INC		0.000	ASIA	04518A104		6.6800	35,900.00	384,766.28	239,812.00
ASK JEEVES INC		0.000	ASKJ	045174109		18.1200	52,900.00	919,833.57	958,548.00
ASPECT COMMUNICATIONS CORP		0.000	ASPT	04523Q102		15.7600	47,500.00	323,063.00	748,600.00
ASPECT MEDICAL SYSTEMS INC		0.000	ASPM	045235108		11.4100	26,400.00	234,949.50	301,224.00
ASPEN TECHNOLOGY INC		0.000	AZPN	045327103		10.2600	42,500.00	192,507.76	436,050.00
ASTEC INDUSTRIES INC		0.000	ASTE	046224101		12.2700	17,900.00	261,078.14	219,633.00
ASV INC		0.000	ASVI	001963107		37.3600	13,400.00	273,516.86	500,624.00
ASYST TECHNOLOGIES INC		0.000	ASYT	04648X107		17.3500	55,200.00	603,491.93	957,720.00
AT RD INC		0.000	ARDI	04648K105		13.3000	46,400.00	573,914.86	617,120.00
ATHEROGENICS INC		0.000	AGIX	047439104		14.9500	44,000.00	704,155.19	657,800.00
ATLANTIC COAST AIRLINES HOLDIN		0.000	ACAI	048396105		9.9000	50,200.00	606,494.63	496,980.00
ATMI INC		0.000	ATMI	00207R101		23.1400	32,400.00	734,483.38	749,736.00
ATMOS ENERGY CORP.		5.020	ATO	049560105		24.3000	54,100.00	1,340,734.57	1,314,630.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
ATRIX LABS INC		0.000	ATRX	04962L101		24.0400	24,800.00	598,345.54	596,192.00
ATWOOD OCEANICS		0.000	ATW	050095108		31.9400	3,600.00	127,923.30	114,984.01
AUDIOVOX CORP		0.000	VOXX	050757103		12.8400	31,400.00	362,284.07	403,176.00
AUTOBYTEL INC		0.000	ABTL	05275N106		9.0800	56,500.00	439,042.56	513,020.00
AVANEX CORP		0.000	AVNX	05348W109		4.9900	69,800.00	290,690.54	348,301.99
AVANT IMMUNOTHERAPEUTICS INC		0.000	AVAN	053491106		2.7400	78,200.00	193,109.09	214,267.99
AVATAR HLDGS INC		0.000	AVTR	053494100		36.9400	7,000.00	229,102.34	258,580.00
AVIALL INC.		0.257	AVL	05366B102Q		15.5100	28,000.00	347,819.45	434,279.99
AVID TECHNOLOGY INC.		0.000	AVID	05367P100		48.0000	36,000.00	1,171,662.93	1,728,000.00
AVISTA CORP		2.759	AVA	05379B107		18.1200	58,200.00	991,965.00	1,054,584.00
AXCELIS TECHNOLOGIES INC		0.000	ACLS	054540109		10.2200	118,900.00	955,583.37	1,215,158.01
AZTAR CORP.		0.000	AZR	054802103		22.5000	34,100.00	432,296.12	767,250.00
BALDOR ELECTRIC		2.450	BEZ	057741100		22.8500	35,400.00	781,806.98	808,890.00
BALDWIN & LYONS INC		1.425	BWINB	057755209		28.0600	9,100.00	226,405.57	255,346.00
BALLY TOTAL FITNESS HLDGS		0.000	BFT	05873K108		7.0000	59,700.00	971,572.69	417,900.00
BANCFIRST CORP		1.703	BANF	05945F103		58.7020	4,300.00	237,630.44	252,418.60
BANCTRUST FINANCIAL GROUP INC		3.245	BTFG	05978R107		16.0200	8,100.00	129,276.42	129,762.00
BANDAG INC		3.155	BDG	059815100Q		41.2000	10,000.00	359,228.72	412,000.00
BANK MUT CORP		1.229	BKMU	063750103		11.3900	57,691.00	551,919.22	657,100.49
BANK OF GRANITE CORP		2.203	GRAN	062401104		21.7800	16,000.00	299,086.15	348,480.00
BANK OF THE OZARKS I		1.155	OZRK	063904106		22.5100	11,800.00	234,217.65	265,618.00
BANKATLANTIC BANCORP INC		0.694	BBX	065908501		19.0000	50,800.00	671,403.76	965,200.00
BANKRATE INC		0.000	RATE	06646V108		12.3800	17,400.00	240,087.94	215,412.00
BANKUNITED FINANCIAL CORP-A		0.000	BKUNA	06652B103		25.7900	28,400.00	510,835.80	732,436.00
BANNER CORP		2.544	BANR	06652V109		25.1500	12,000.00	256,779.64	301,800.00
BANTA CORP		1.679	BN	066821109		40.5000	28,400.00	937,687.95	1,150,200.00
BARNES GROUP INC.		2.476	B	067806109		32.3100	9,600.00	194,707.26	310,176.00
BARRA INC		0.000	BARZ	068313105		35.4900	18,000.00	582,897.56	638,820.00
BASSETT FURNITURE INDS.		4.848	BSET	070203104Q		16.5000	21,500.00	383,666.17	354,750.00
BAY VIEW CAPITAL COPR		28.504	BVC	07262L101		2.1400	76,900.00	449,508.36	164,566.00
BEAZER HOMES USA INC		0.409	BZH	07556Q105		97.6600	17,200.00	1,503,774.04	1,679,752.00
BEBE STORES INC		0.000	BEBE	075571109		25.9900	5,700.00	151,227.68	148,143.00
BEI TECHNOLOGIES INC		0.200	BEIQ	05538P104		20.0000	13,300.00	242,266.19	266,000.00
BEL FUSE INC-CL B		0.612	BELFB	077347300		32.6300	6,700.00	187,749.89	218,621.00
BELDEN INC.		0.948	BWC	077459105		21.0900	27,100.00	689,921.45	571,539.00
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101		34.8100	53,200.00	1,313,885.96	1,851,892.00
BENTLEY PHARMACEUTIC		0.000	BNT	082657107		13.3000	16,800.00	236,042.53	223,440.00
BERKSHIRE HILLS BANC		1.326	BHL	084680107		36.2000	6,500.00	185,344.83	235,300.00
BERRY PETE CO		2.172	BRY	085789105		20.2500	19,100.00	345,189.12	386,775.00

Monthly Market Portfolio

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	Group - COMMON STOCK								
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	Instrument - COM COMMON STOCK								
BEVERLY ENTERPRISES	0.000	BEV	087851309	8.5900	90,100.00	435,589.65	773,959.00		
BHA GROUP HOLDINGS INC	1.988	BHAG	055446108	25.1500	4,700.00	113,898.47	118,205.00		
BIG 5 SPORTING GOODS CORP	0.000	BGFV	08915P101	20.9500	22,400.00	406,251.57	469,280.00		
BIOLASE TECHNOLOGY INC	0.000	BLTI	090911108	16.6000	22,800.00	301,027.43	378,480.00		
BIOMARIN PHARMACEUTI	0.000	BMRN	09061G101	7.7690	55,300.00	569,562.78	429,625.70		
BIORELIANCE CORP	0.000	BREL	090951104	47.8200	6,100.00	136,666.99	291,702.00		
BIOSITE INC.	0.000	BSTE	090945106	28.9500	6,600.00	196,418.94	191,070.00		
BJ'S WHOLESALE CLUB INC.	0.000	BJ	05548J106	22.9600	83,700.00	1,783,311.87	1,921,752.00		
BLACK BOX CORPORATION	0.434	BBOX	091826107	46.0700	22,700.00	1,036,095.93	1,045,789.00		
BLACK HILLS CORP	4.022	BKH	092113109	29.8300	33,900.00	1,005,538.10	1,011,237.00		
BLAIR CORP.	2.465	BL	092828102Q	24.3400	8,000.00	179,531.44	194,720.00		
BLUE RHINO CORP	0.000	RINO	095811105	13.8900	800.00	10,040.10	11,112.00		
BOB EVANS FARMS	1.478	BOBE	096761101Q	32.4600	42,300.00	1,205,421.04	1,373,058.00		
BOCA RESORTS INC	0.000	RST	09688T106	14.9600	30,100.00	401,188.79	450,296.00		
BOMBAY COMPANY	0.000	BBA	097924104	8.1400	26,500.00	321,665.92	215,710.00		
BONE CARE INTL INC	0.000	BCII	098072101	12.7400	11,300.00	160,655.22	143,962.00		
BORLAND SOFTWARE CORPORATION	0.000	BORL	099849101	9.7300	85,500.00	871,271.75	831,915.00		
BOSTON BEER INC	0.000	SAM	100557107	18.1400	8,400.00	125,141.06	152,376.00		
BOSTON COMMUNICATIONS GROUP	0.000	BCGI	100582105	9.2900	19,300.00	318,401.39	179,297.00		
BOSTON PRIVATE FINL HOLDING	0.805	BPFH	101119105	24.8400	25,900.00	565,686.86	643,356.00		
BOWNE & CO INC.	1.622	BNE	103043105	13.5600	40,600.00	641,863.39	550,536.00		
BOYD GAMING COPR	1.858	BYD	103304101	16.1400	29,200.00	504,242.20	471,288.00		
BOYDS COLLECTION LTD	0.000	FOB	103354106	4.2500	22,900.00	111,904.33	97,325.00		
BRADLEY PHARMACEUTIC	0.000	BDY	104576103	25.4300	13,600.00	292,915.01	345,848.00		
BRADY CORPORATION	2.061	BRC	104674106	40.7500	17,200.00	492,259.62	700,900.00		
BRIGGS & STRATTON	1.958	BGG	109043109Q	67.4000	26,100.00	1,200,384.69	1,759,140.00		
BRIGHT HORIZON FAMIL	0.000	BFAM	109195107	42.0000	14,300.00	501,133.80	600,600.00		
BRINKS COMPANY	0.442	BCO	109696104Q	22.6100	65,500.00	1,205,273.48	1,480,955.00		
BROADVISION INC	0.000	BVSN	111412607	4.2600	31,000.00	178,866.10	132,060.00		
BROOKFIELD HOMES CORP	0.620	BHS	112723101	25.7700	19,000.00	327,898.62	489,630.00		
BROOKLINE BANCORP IN	2.216	BRKL	11373M107	15.3400	69,600.00	1,015,830.67	1,067,664.00		
BROOKS AUTOMATION INC	0.000	BRKS	114340102	24.1700	52,200.00	1,426,588.52	1,261,674.00		
BROOKSTONE INC	0.000	BKST	114537103	21.3100	20,800.00	412,306.60	443,248.00		
BROWN SHOE COMPANY INC	1.054	BWS	115736100Q	37.9300	21,500.00	518,035.76	815,495.00		
BRUSH ENGINEERED MATERIALS	3.135	BW	117421107	15.3100	27,400.00	244,313.95	419,494.00		
BRYN MAWR BK CORP	1.633	BMTC	117665109	24.4900	14,700.00	320,822.05	360,003.00		
BSB BANCORP	2.531	BSBN	055652101	39.5000	9,700.00	256,879.93	383,150.00		
BUCKEYE TECHNOLOGIES INC.	0.000	BKI	118255108	10.0500	32,300.00	393,035.76	324,614.99		
BUCKLE INC	1.805	BKE	118440106	22.1500	9,100.00	183,609.77	201,564.99		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
BUILDING MATERIALS HLDG. CORP.	1.545	BMHC	120113105	15.5300	14,800.00	185,091.47	229,844.00		
BURLINGTON COAT FACTORY WAREHO	0.141	BCF	121579106	21.1600	28,900.00	495,649.54	611,524.00		
C-COR ELECTRONICS	0.000	CCBL	125010108	11.1300	51,900.00	214,229.90	577,647.00		
C&D TECHNOLOGIES INC.	0.286	CHP	124661109	19.1700	24,700.00	577,957.23	473,499.00		
C&F FINANCIAL CORP	2.015	CFFI	12466Q104	39.7000	7,200.00	316,128.14	285,840.00		
CABLE DESIGN TECHNOLOGIES	0.000	CDT	126924109	8.9900	62,700.00	769,404.11	563,673.00		
CABOT MICROELECTRONICS CORPORA	0.000	CCMP	12709P103	49.0000	22,200.00	1,140,407.75	1,087,800.00		
CABOT OIL & GAS CORP.	0.545	COG	127097103Q	29.3500	24,500.00	543,501.04	719,075.00		
CACI INTERNATIONAL INC._CL A	0.000	CAI	127190304	48.6200	34,700.00	907,672.91	1,687,114.00		
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	24.1100	35,200.00	741,704.18	848,672.00		
CALGON CARBON CORP.	1.932	CCC	129603106Q	6.2100	16,700.00	101,528.47	103,707.00		
CALIFORNIA PIZZA KITCHEN INC	0.000	CPKI	13054D109	20.1300	11,700.00	254,114.97	235,521.00		
CALIFORNIA WTR SVC G	4.105	CWT	130788102	27.4000	13,100.00	377,361.90	358,940.00		
CALLAWAY GOLF COMPANY	1.661	ELY	131193104	16.8500	79,500.00	1,131,283.26	1,339,575.00		
CAMBREX CORP.	0.475	CBM	132011107	25.2600	17,100.00	411,894.21	431,946.00		
CAMCO FINANCIAL CORP	3.346	CAFI	132618109	17.3300	9,100.00	150,246.09	157,703.00		
CAMDEN NATL CORP	2.635	CAC	133034108	30.3600	9,700.00	268,990.81	294,492.00		
CANDELA CORP	0.000	CLZR	136907102	18.1800	9,300.00	169,738.15	169,074.00		
CANTEL MEDICAL CORP	0.000	CMN	138098108	16.1900	8,200.00	110,629.51	132,758.00		
CAPITAL CITY BK GROU	1.565	CCBG	139674105	45.9900	10,600.00	420,137.66	487,494.00		
CAPITAL CORP OF THE WEST	0.000	CCOW	140065103	39.6400	6,000.00	201,233.03	237,840.00		
CAPITOL BANCORP LTD	2.112	CBC	14056D105	28.4000	11,700.00	322,874.72	332,280.00		
CARAUSTAR INDUSTRIES INC.	0.869	CSAR	140909102	13.8000	31,700.00	337,740.43	437,460.00		
CARBO CERAMICS, INC.	0.780	CRR	140781105	51.2500	12,400.00	424,049.76	635,500.00		
CARDIAC SCIENCE INC	0.000	DFIB	141410209	3.9900	62,000.00	177,056.42	247,380.00		
CARDIODYNAMICS INTL	0.000	CDIC	141597104	5.9700	40,100.00	140,799.92	239,397.00		
CARMIKE CINEMAS INC	0.000	CKEC	143436400	34.8500	5,900.00	204,619.67	205,615.00		
CARPENTER TECHNOLOGY	1.116	CRS	144285103	29.5700	29,900.00	668,714.56	884,143.00		
CASCADE BANCORP	1.661	CACB	147154108	19.2600	15,200.00	272,858.55	292,752.00		
CASCADE CORP.	1.973	CAE	147195101Q	22.3000	12,400.00	231,573.52	276,520.00		
CASCADE NATURAL GAS CORP.	4.551	CGC	147339105	21.0900	5,900.00	109,766.78	124,431.01		
CASELLA WASTE SYS IN	0.000	CWST	147448104	13.6900	3,600.00	33,176.46	49,284.00		
CASEY'S GENERAL STORES INC.	0.792	CASY	147528103	17.6600	53,500.00	728,948.88	944,810.00		
CASH AMERICAN INT'L. INC.	0.330	PWN	14754D100	21.1800	25,800.00	353,567.40	546,444.00		
CASUAL MALE RETAIL GROUP INC	0.000	CMRG	148711104	6.9400	18,100.00	104,182.33	125,614.00		
CATALINA MARKETING CORP	0.000	POS	148867104	20.1600	38,000.00	647,755.69	766,080.00		
CATHAY GENERAL BANCORP	1.005	CATY	149150104	55.6800	23,992.00	1,117,340.78	1,335,874.56		
CATO CORP CL A	3.122	CTR	149205106	20.5000	16,300.00	266,823.04	334,150.00		
CAVALRY BANCORP INC	1.366	CAVB	149547101	17.5700	6,200.00	105,392.94	108,934.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
CB BANCSHARES INC HA		2.286		CBBI	124785106	62.9750	5,200.00	323,364.38	327,470.00
CCBT FINL COS INC		2.174		CCBT	12500Q102	34.9500	4,300.00	112,934.79	150,285.00
CCC INFORMATION SVCS		0.000		CCCG	12487Q109	16.9000	15,000.00	232,004.20	253,500.00
CDI CORP.		1.099		CDI	125071100	32.7500	14,700.00	452,219.82	481,425.00
CEC ENTERTAINMENT, INC.		0.000		CEC	125137109	47.3900	28,300.00	742,409.30	1,341,137.00
CELERA GENOMICS GROUP		0.000		CRA	038020202	13.9100	97,900.00	1,106,187.75	1,361,788.99
CELL GENESYS INC		0.000		CEGE	150921104	12.9400	41,500.00	433,749.69	537,010.00
CELL THERAPEUTICS INC		0.000		CTIC	150934107	8.7000	53,700.00	593,566.84	467,190.00
CENTENE CORP		0.000		CNC	15135B101	28.0100	21,100.00	502,556.80	591,011.00
CENTER BANCORP INC		1.831		CNBC	151408101	19.6600	9,100.00	149,567.37	178,906.00
CENTER FINANCIAL CORP		1.174		CLFC	15146E102	27.2500	5,600.00	88,152.18	152,600.00
CENTEX CONSTRUCTION		0.331		CXP	15231R109	60.2700	7,900.00	336,315.78	476,133.00
CENTILLIUM COMMUNICATIONS INC		0.000		CTLM	152319109	5.6300	63,600.00	555,040.68	358,068.00
CENTRAL COAST BANCOR		0.000		CCBN	153145107	18.1400	9,900.00	174,359.95	179,586.00
CENTRAL EUROPEAN DISTRIBUTION		0.000		CEDC	153435102	31.6000	8,400.00	170,829.22	265,440.00
CENTRAL GARDEN & PET		0.000		CENT	153527106	28.0300	19,100.00	518,141.63	535,373.01
CENTRAL HUDSON GAS & ELEC.		4.605		CHG	12541M102	46.9000	17,400.00	700,853.24	816,060.00
CENTRAL PACIFIC FINANCIAL CORP		2.130		CPF	154760102	30.0400	17,300.00	468,264.47	519,692.00
CENTRAL PARKING CORP.		0.401		CPC	154785109	14.9300	21,900.00	627,244.96	326,967.00
CENTRAL VERMONT PUB SERV		3.914		CV	155771108	23.5000	14,300.00	253,628.88	336,050.00
CENTURY ALUMINUM COMPANY		1.052		CENX	156431108	19.0100	5,500.00	74,423.16	104,555.00
CENTURY BANCORP INC		1.353		CNBKA	156432106	35.4600	3,900.00	122,565.66	138,294.00
CENTURY BUSINESS SVC		0.000		CBIZ	156490104	4.4700	87,900.00	293,369.26	392,913.00
CEPHEID		0.000		CPHD	15670R107	9.5800	14,200.00	69,402.33	136,035.99
CERADYNE INC		0.000		CRDN	156710105	34.0600	10,000.00	284,006.10	340,600.00
CERNER CORP.		0.000		CERN	156782104	37.8500	34,200.00	873,283.10	1,294,470.00
CFS BANCORP INC		2.965		CITZ	12525D102	14.8400	11,600.00	172,735.34	172,144.00
CHAMPION ENTERPRISES INC.		0.000		CHB	158496109	7.0000	41,000.00	240,168.53	287,000.00
CHARLES RIVER ASSOCI		0.000		CRAI	159852102	31.9900	9,500.00	301,757.17	303,905.00
CHARLOTTE RUSSE HOLDING INC		0.000		CHIC	161048103	13.8600	13,700.00	159,428.76	189,882.00
CHARMING SHOPPES		0.000		CHRS	161133103	5.4000	123,100.00	658,001.82	664,740.00
CHARTER COMMUNICATIONS		0.000		CHTR	16117M107	4.0200	275,000.00	963,994.60	1,105,499.99
CHARTER FINL CORP WE		2.146		CHFN	16122M100	37.2700	300.00	9,192.22	11,181.01
CHARTER MUNICIPAL MTG ACCEPTAN		7.004		CHC	160908109	21.1300	49,800.00	965,490.10	1,052,274.00
CHATTEM INC		0.000		CHTT	162456107	17.9000	7,200.00	122,201.75	128,880.00
CHECKPOINT SYSTEMS INC.		0.000		CKP	162825103	18.9100	41,400.00	624,162.03	782,874.00
CHEMICAL FINL CORP		2.912		CHFC	163731102	36.3900	28,600.00	927,284.73	1,040,754.00
CHEROKEE INC DEL NEW		1.649		CHKE	16444H102	22.7400	14,100.00	306,365.41	320,634.00
CHESAPEAKE CORP		3.323		CSK	165159104	26.4800	23,500.00	540,563.19	622,280.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
CHESAPEAKE UTILITIES CORP		4.222	CPK	165303108		26.0500	600.00	14,106.98	15,630.00
CHICAGO PIZZA & BREWERY INC		0.000	CHGO	167889104		14.9200	13,000.00	152,549.45	193,960.00
CHILDREN'S PLACE		0.000	PLCE	168905107		26.7300	15,100.00	479,426.46	403,623.00
CHIPPAC INC		0.000	CHPC	169657103		7.5900	37,800.00	336,174.22	286,902.00
CHIQUITA BRANDS		0.000	CQB	170032809Q		22.5300	48,800.00	764,569.39	1,099,464.00
CHITTENDEN CORPORATION		2.378	CHZ	170228100		33.6400	40,500.00	1,095,986.14	1,362,420.00
CHOICE HOTELS INTL INC		2.269	CHH	169905106		35.2500	19,400.00	565,050.89	683,850.00
CHOLESTECH CORP		0.000	CTEC	170393102		7.6300	16,400.00	157,352.61	125,132.00
CHRISTOPHER & BANKS CORP		0.819	CBK	171046105		19.5300	42,450.00	897,545.87	829,048.50
CHRONIMED INC		0.000	CHMD	171164106		8.4800	32,200.00	297,806.72	273,056.00
CHURCHILL DOWNS INC		1.381	CHDN	171484108		36.2010	7,200.00	281,641.13	260,647.20
CIBER INC.		0.000	CBR	17163B102		8.6600	76,800.00	899,926.16	665,088.00
CIMA LABS INC		0.000	CIMA	171796105		32.6200	17,300.00	490,361.13	564,326.00
CIMAREX ENERGY		0.000	KEC	171798101		26.6900	50,200.00	913,417.01	1,339,838.00
CINCINNATI BELL INC		0.000	CBB	171871106		5.0500	258,700.00	1,753,549.16	1,306,434.99
CIPHERGEN BIOSYSTEMS		0.000	CIPH	17252Y104		11.2400	41,800.00	414,368.65	469,832.00
CIRCOR INTERNATIONAL INC		0.622	CIR	17273K109		24.1000	14,900.00	271,584.28	359,090.00
CIRRUS LOGIC INC		0.000	CRUS	172755100		7.6700	102,100.00	665,849.63	783,107.00
CITIZENS BKG CORP MI		3.484	CBCF	174420109		32.7200	52,300.00	1,412,519.54	1,711,256.00
CITIZENS FIRST BANCO		1.578	CTZN	17461R106		22.8000	10,300.00	220,535.08	234,840.00
CITIZENS INC		0.000	CIA	174740100		9.4300	17,655.00	129,787.07	166,486.65
CITIZENS SOUTH BANKING CORP		1.720	CSBC	176682102		13.9500	10,800.00	145,425.38	150,660.00
CITY BK LYNNWOOD WAS		2.461	CTBK	17770A109		32.5000	9,700.00	274,961.23	315,250.00
CITY HLDG CO		2.285	CHCO	177835105		35.0000	20,100.00	613,915.37	703,500.00
CKE RESTARUANTS INC.		0.000	CKR	12561E105		6.3900	33,300.00	221,576.31	212,787.00
CLARCOR INC.		1.133	CLC	179895107Q		44.1000	30,100.00	819,208.89	1,327,410.00
CLARK INC		7.484	CLK	181457102		19.2400	9,600.00	127,215.17	184,704.00
CLAYTON WILLIAMS ENERGY INC		0.000	CWEI	969490101		29.0700	10,600.00	239,499.72	308,142.00
CLECO CORP. HOLDING CO.		5.005	CNL	12561W105		17.9800	53,400.00	959,674.46	960,132.00
CLEVELAND-CLIFFS INC		0.785	CLF	185896107Q		50.9500	11,000.00	246,586.44	560,450.00
CLOSURE MEDICAL CORP		0.000	CLSR	189093107		33.9300	12,300.00	370,479.89	417,339.00
CMGI INC		0.000	CMGI	125750109		1.7800	445,900.00	742,376.88	793,702.00
CMS ENERGY CORP		8.450	CMS	125896100Q		8.5200	162,500.00	3,297,548.12	1,384,500.00
CNA SURETY CORP		0.000	SUR	12612L108		9.5100	34,400.00	335,592.54	327,144.00
CNB FINANCIAL CORP/PA		3.041	CCNE	126128107		42.0800	4,400.00	191,888.29	185,152.00
CNET NETWORKS INC		0.000	CNET	12613R104		6.8200	142,300.00	1,007,002.49	970,486.00
COACHMEN INDUSTRIES INC		1.325	COA	189873102		18.1100	7,400.00	110,601.42	134,014.00
COASTAL BANCORP INC		1.459	CBSA	19041P105		41.1100	4,900.00	142,792.80	201,439.00
COASTAL FINL CORP DE		1.247	CFCP	19046E105		17.6400	12,470.00	153,330.07	219,970.80

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
COBIZ INC		1.302	COBZ	190897108		18.4200	10,000.00	150,772.10	184,200.00
COCA-COLA BOTTLING		1.869	COKE	191098102		53.4900	1,600.00	82,541.88	85,584.00
COEUR D'ALENE MINES CORP.		0.000	CDE	192108108		5.7800	215,200.00	400,545.44	1,243,856.01
COGNEX CORP.		0.849	CGNX	192422103		28.2400	40,900.00	1,041,745.34	1,155,016.00
COHERENT INC.		0.000	COHR	192479103		23.8000	41,600.00	979,825.53	990,080.00
COHU INC.		1.044	COHU	192576106		19.1500	25,300.00	878,760.91	484,495.00
COINSTAR INC		0.000	CSTR	19259P300		18.0600	35,000.00	714,844.58	632,100.00
COLDWATER CREEK INC.		0.000	CWTR	193068103		11.0000	14,250.00	151,529.17	156,750.00
COLE NATIONAL CORP N		0.000	CNJ	193290103		20.0000	7,300.00	94,054.42	146,000.00
COLLAGENEX PHARMACEUTICALS INC		0.000	CGPI	19419B100		11.2100	11,200.00	118,652.50	125,552.00
COLLINS & AIKMAN CORP		0.000	CKC	194830204		4.3300	82,500.00	260,824.27	357,225.00
COLUMBIA BANCORP		1.877	CBMD	197227101		31.9500	6,600.00	172,986.66	210,870.00
COLUMBIA BANCORP/OR		2.087	CBBO	197231103		17.2500	9,100.00	130,844.09	156,975.00
COLUMBIA BANKING SYSTEM INC		0.923	COLB	197236102		21.6600	16,100.00	298,281.09	348,726.00
COLUMBIA LABS INC		0.000	COB	197779101		6.3000	67,500.00	627,444.88	425,250.01
COMMERCE GROUP INC M		3.240	CGI	200641108		39.5000	28,000.00	1,070,901.33	1,106,000.00
COMMERCIAL BANKSHARES INC/FL		1.907	CLBK	201607108		33.5600	4,100.00	128,791.38	137,596.00
COMMERCIAL CAPITAL BANCORP INC		0.000	CCBI	20162L105		21.4100	1,700.00	21,879.18	36,397.00
COMMERCIAL FEDERAL CORP.		1.872	CFB	201647104		26.7100	53,400.00	1,292,196.86	1,426,314.00
COMMERCIAL METALS CO.		1.052	CMC	201723103		30.4000	24,200.00	403,811.51	735,680.00
COMMONWEALTH TELEPHONE ENTERPR		0.000	CTCO	203349105		37.7500	26,400.00	1,158,874.96	996,600.00
COMMSCOPE INC.		0.000	CTV	203372107		16.3300	71,600.00	990,678.81	1,169,228.00
COMMUNITY BANK OF NORTH VA		1.686	CBNV	203566104		18.9800	5,000.00	67,897.79	94,900.00
COMMUNITY BANK SYSTEM INC		2.612	CBU	203607106		49.0000	13,700.00	549,885.92	671,300.00
COMMUNITY BKS INC MI		1.696	CMTY	203628102		39.3100	9,800.00	302,429.17	385,238.00
COMMUNITY FIRST BANKSHARES		3.179	CFBX	203902101		28.9400	44,000.00	1,075,475.31	1,273,360.00
COMMUNITY TR BANCORP		2.768	CTBI	204149108		30.2000	16,280.00	422,310.40	491,656.00
COMPUCOM SYS INC		0.000	CMPC	204780100		5.2400	60,000.00	289,305.35	314,400.00
COMPUCREDIT CORP		0.000	CCRT	20478N100		21.2800	16,100.00	276,395.69	342,608.00
COMPUTER HORIZONS CO		0.000	CHRS	205908106		3.9300	75,700.00	303,705.70	297,501.00
COMPUTER NETWORK TECH CORP		0.000	CMNT	204925101		9.5400	32,600.00	268,111.43	311,004.00
COMPUTER PROGRAMS &		1.689	CPSI	205306103		20.1200	7,500.00	147,110.73	150,900.00
COMSTOCK RESOURCES INC		0.000	CRK	205768203		19.3000	36,000.00	496,844.32	694,800.00
COMTECH TELECOMMUNICATIONS		0.000	CMTL	205826209		28.8700	21,700.00	588,873.46	626,479.00
CONCEPTUS INC		0.000	CPTS	206016107		10.6200	20,900.00	321,694.30	221,958.01
CONCORD CAMERA CORP		0.000	LENS	206156101		9.2500	29,600.00	227,137.58	273,800.00
CONCORD COMMUNICATIONS INC		0.000	CCRD	206186108		19.9700	19,700.00	344,643.03	393,409.00
CONCUR TECHNOLOGIES INC		0.000	CNQR	206708109		9.6800	27,700.00	317,457.95	268,136.00
CONCURRENT COMPUTER CORP		0.000	CCUR	206710204		4.3700	75,000.00	209,626.20	327,750.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
CONEXANT SYSTEMS INC.	0.000	CNXT	207142100	4.9700	293,500.00	1,485,967.39	1,458,695.00		
CONMED CORPORATION	0.000	CNMD	207410101	23.8000	35,000.00	665,232.85	833,000.00		
CONNECTICUT BANCSTAR	1.397	SBMC	207540105	51.5400	13,300.00	583,674.39	685,482.00		
CONNECTICUT WTR SVC	3.001	CTWS	207797101	27.6500	4,300.00	118,041.03	118,895.00		
CONNETICS CORP	0.000	CNCT	208192104	18.1600	24,300.00	364,537.49	441,288.00		
CONSOLIDATED GRAPHICS INC.	0.000	CGX	209341106	31.5800	13,400.00	582,831.24	423,172.00		
CONSOLIDATED-TOMOKA LAND CO	0.733	CTO	210226106	32.7000	6,800.00	175,080.70	222,360.00		
CONTINENTAL AIRLINES INC - CLA	0.000	CAL	210795308	16.2700	79,400.00	1,190,495.59	1,291,838.00		
CONVERA CORP	0.000	CNVR	211919105	3.4100	15,600.00	62,971.97	53,196.00		
COOPER COMPANIES INC.	0.127	COO	216648402	47.1300	37,300.00	883,942.23	1,757,949.01		
COOPER TIRE & RUBBER	1.964	CTB	216831107Q	21.3800	71,500.00	1,409,027.88	1,528,670.00		
COPART INC	0.000	CPRT	217204106	16.5000	82,100.00	1,294,166.20	1,354,650.00		
CORIXA CORP	0.000	CRXA	21887F100	6.0400	54,600.00	402,799.62	329,784.00		
CORN PRODUCTS INT'L INC.	1.393	CPO	219023108	34.4500	43,500.00	1,117,611.37	1,498,575.00		
CORNELL COMPANIES IN	0.000	CRN	219141108	13.6500	27,400.00	388,445.10	374,010.00		
CORRECTIONS CORP OF	0.000	CXW	22025Y407	28.8300	42,300.00	1,121,683.27	1,219,509.00		
CORUS BANKSHARES INC	3.168	CORS	220873103	31.5600	18,600.00	471,745.80	587,016.00		
CORVEL CORP	0.000	CRVL	221006109	37.6000	7,800.00	279,489.36	293,280.00		
CORVIS	0.000	CORV	221009103	1.7000	422,900.00	607,153.22	718,929.99		
COST PLUS INC	0.000	CPWM	221485105	41.0000	25,800.00	943,615.31	1,057,800.01		
COSTAR GROUP INC	0.000	CSGP	22160N109	41.6800	17,700.00	571,973.36	737,736.00		
COURIER CORP	0.909	CRRC	222660102	38.4710	6,750.00	238,446.83	259,679.25		
COVANCE INC	0.000	CVD	222816100	26.8000	74,200.00	1,537,142.53	1,988,560.00		
COVENANT TRANSPORT INC CL-A	0.000	CVTI	22284P105	19.0100	8,800.00	154,186.42	167,288.00		
CPI CORP	3.166	CPY	125902106	20.2100	9,800.00	143,938.78	198,058.00		
CRAWFORD & CO	3.399	CRD.B	224633107	7.0600	13,000.00	94,042.10	91,780.00		
CRAY INC	0.000	CRAY	225223106	9.9300	70,000.00	645,293.60	695,100.00		
CREDENCE SYSTEMS CORP	0.000	CMOS	225302108	13.1600	76,200.00	1,792,675.88	1,002,792.00		
CREDIT ACCEP CORP MI	0.000	CACC	225310101	15.3000	15,600.00	184,707.46	238,680.00		
CROMPTON CORPORATION	2.789	CK	227116100Q	7.1700	138,200.00	1,368,023.88	990,894.00		
CROSS COUNTRY INC	0.000	CCRN	227483104	14.9200	23,300.00	338,115.38	347,636.01		
CROWN CORK & SEAL INC.	11.037	CCK	228368106	9.0600	178,300.00	1,322,747.82	1,615,398.00		
CROWN MEDIA HLDGS IN	0.000	CRWN	228411104	8.2700	30,900.00	138,526.84	255,543.00		
CRYOLIFE INC	0.000	CRY	228903100	5.7800	19,700.00	144,013.39	113,866.01		
CSG SYSTEMS INTL. INC.	0.000	CSGS	126349109	12.4900	63,200.00	873,245.66	789,368.00		
CSK AUTO CORP	0.000	CAO	125965103	18.7700	31,400.00	467,434.42	589,378.00		
CSS INDS INC	1.031	CSS	125906107	31.0100	5,600.00	148,867.79	173,656.00		
CT COMMUNICATIONS IN	1.925	CTCI	126426402	13.5000	21,200.00	259,056.06	286,200.00		
CTI MOLECULAR IMAGING INC	0.000	CTMI	22943D105	16.9100	19,200.00	328,927.69	324,672.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
CTS CORP.		1.043	CTS	126501105		11.5000	41,300.00	683,999.53	474,950.00
CUBIC CORP		0.608	CUB	229669106		23.0000	18,700.00	448,323.56	430,100.00
CUBISTS PHARMACEUTICALS		0.000	CBST	229678107		12.1600	59,900.00	699,797.79	728,384.00
CUMULUS MEDIA INC. CL. A		0.000	CMLS	231082108		22.0000	43,800.00	778,962.52	963,600.00
CUNO INCORPORATED		0.000	CUNO	126583103		45.0300	17,900.00	560,212.69	806,037.00
CURAGEN CORP		0.000	CRGN	23126R101		7.3300	51,800.00	281,882.06	379,694.00
CURATIVE HEALTH SERVICES INC.		0.000	CURE	23126W100		13.8000	24,200.00	323,962.23	333,960.00
CURTISS-WRIGHT CORP.		0.799	CW	231561101		45.0100	20,000.00	568,289.52	900,200.00
CV THERAPEUTICS INC		0.000	CVTX	126667104		14.6600	24,800.00	814,946.48	363,568.01
CVB FINL CORP		2.260	CVBF	126600105		19.2900	43,780.00	829,206.71	844,516.20
CYBERGUARD CORP		0.000	CGFW	231910100		8.7200	13,000.00	110,610.77	113,360.00
CYBERONICS INC		0.000	CYBX	23251P102		32.0100	24,000.00	593,628.64	768,240.00
CYMER INC		0.000	CYMI	232572107		46.1900	38,300.00	1,216,332.94	1,769,077.00
CYTYC CORPORATION		0.000	CYTC	232946103		13.7600	135,500.00	1,514,529.17	1,864,480.00
D&E COMMUNICATIONS INC		3.445	DECC	232860106		14.5100	15,500.00	216,866.59	224,905.00
D&K HEALTHCARE RESOURCES		0.442	DKHR	232861104		13.5600	26,500.00	397,078.97	359,340.00
DADE BEHRING HOLDINGS INC		0.000	DADE	23342J206		35.7400	52,700.00	1,319,204.81	1,883,498.00
DAKTRONICS INC		0.000	DAKT	234264109		25.1600	17,100.00	302,164.07	430,236.00
DARLING INTERNATIONAL INC		0.000	DAR	237266101		2.7600	67,500.00	173,229.30	186,300.00
DATASCOPE CORP		0.557	DSCP	238113104		35.8500	16,800.00	488,710.72	602,280.00
DATASTREAM SYSTEMS INC.		0.000	DSTM	238124101		7.8500	20,900.00	200,333.60	164,065.00
DAVE & BUSTERS INC		0.000	DAB	23833N104		12.6800	13,400.00	150,346.94	169,912.00
DEB SHOPS INC		2.325	DEBS	242728103		21.5000	5,200.00	99,992.30	111,800.00
DECODE GENETICS INC		0.000	DCGN	243586104		8.1900	36,600.00	127,135.58	299,753.99
DEL LABS INC		0.000	DLI	245091103		25.0000	5,775.00	135,931.29	144,375.01
DELPHI FINANCIAL GROUP CL-A		0.888	DFG	247131105		36.0000	29,700.00	824,268.69	1,069,200.00
DELTA & PINE LAND CO.		1.574	DLP	247357106		25.4000	45,200.00	1,194,713.29	1,148,080.00
DELTIC TIMBER CORP		0.822	DEL	247850100		30.4000	11,600.00	291,767.81	352,640.00
DENBURY RES INC		0.000	DNR	247916208		13.9100	41,400.00	550,621.43	575,874.00
DENDREON CORP		0.000	DNDN	24823Q107		8.0600	13,400.00	84,456.41	108,004.00
DENDRITE INTERNATIONAL INC.		0.000	DRTE	248239105		15.6700	44,600.00	707,992.31	698,882.00
DEPARTMENT 56 INC		0.000	DFS	249509100		13.1000	25,100.00	340,932.55	328,810.00
DHB INDS INC		0.000	DHB	23321E103		7.0000	4,000.00	22,014.66	28,000.00
DIAGNOSTIC PRODUCTS CORP		0.522	DP	252450101		45.9100	24,600.00	587,737.85	1,129,386.00
DICKS SPORTING GOODS INC		0.000	DKS	253393102		48.6600	16,100.00	653,191.48	783,426.00
DIGENE CORP		0.000	DIGE	253752109		40.1000	19,000.00	592,088.25	761,900.00
DIGIMARC CORP		0.000	DMRC	253807101		13.3000	12,700.00	205,838.17	168,910.00
DIGITAL GENERATION SYSTEMS		0.000	DGIT	253921100		2.2400	34,700.00	78,039.23	77,728.00
DIGITAL INSIGHT		0.000	DGIN	25385P106		24.9000	35,100.00	732,755.90	873,990.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
DIGITAL RIVER INC		0.000	DRIV	25388B104		22.1000	39,300.00	932,025.22	868,530.00
DIGITALTHINK INC		0.000	DTHK	25388M100		2.8100	48,400.00	154,581.93	136,004.00
DIGITAS INC		0.000	DTAS	25388K104		9.3200	35,900.00	271,960.42	334,588.00
DILLARDS INC. CL-A		0.972	DDS	254067101Q		16.4600	83,600.00	1,547,090.70	1,376,056.00
DIME COMMUNITY BANCSHARES		2.210	DCOM	253922108		30.7600	24,600.00	513,479.60	756,696.00
DIMON INC.		4.444	DMN	254394109		6.7500	50,100.00	353,409.92	338,174.99
DIODES INC		0.000	DIOD	254543101		19.0000	15,450.00	292,155.20	293,550.00
DIONEX CORP.		0.000	DNEX	254546104		46.0200	20,100.00	627,464.64	925,002.00
DISCOVERY LABORATORIES INC		0.000	DSCO	254668106		10.4900	18,300.00	141,380.23	191,967.01
DITECH COMMUNICATIONS CORP		0.000	DITC	25500M103		19.1000	41,700.00	266,554.66	796,470.00
DIVERSA CORP		0.000	DVSA	255064107		9.2500	23,500.00	264,115.17	217,375.00
DJ ORTHOPEDICS INC		0.000	DJO	23325G104		26.8000	13,900.00	348,144.26	372,520.00
DOBSON COMMUNICATIONS CORP		0.000	DCEL	256069105		6.5700	57,800.00	415,504.50	379,746.00
DOLLAR THRIFTY AUTOM		0.000	DTG	256743105		25.9400	21,400.00	442,630.81	555,116.00
DOMINION HOMES INC		0.000	DHOM	257386102		30.3300	9,600.00	278,161.19	291,168.00
DONEGAL GROUP INC		1.998	DGICA	257701201		22.0200	11,600.00	216,537.20	255,432.00
DOT HILL SYSTEMS CORP		0.000	HILL	25848T109		15.1500	52,101.00	823,735.21	789,330.15
DOV PHARMACEUTICAL INC		0.000	DOVP	259858108		13.4700	28,100.00	343,333.69	378,507.00
DOVER DOWNS GAMING &		2.114	DDE	260095104		9.4600	10,100.00	99,170.97	95,546.00
DOVER MOTORSPORTS IN		1.142	DVD	260174107		3.5000	17,500.00	79,291.10	61,250.00
DRESS BARN INC.		0.000	DBRN	261570105		14.9900	23,000.00	271,894.77	344,770.00
DREW INDS INC		0.000	DW	26168L205		27.8000	7,500.00	179,259.92	208,500.00
DREXLER TECHNOLOGY C		0.000	DRXR	261876106		13.6700	10,800.00	163,942.83	147,636.00
DRS TECHNOLOGIES INC		0.000	DRS	23330X100		27.7800	29,412.00	898,691.09	817,065.35
DRUGSTORE COM INC		0.000	DSCM	262241102		5.5100	62,200.00	392,238.80	342,722.00
DSP GROUP INC.		0.000	DSPG	23332B106		24.9100	33,200.00	716,940.41	827,012.00
DUANE READE INC		0.000	DRD	263578106		16.9200	26,100.00	715,300.02	441,612.00
DUCOMMUN INC DEL		0.000	DCO	264147109		22.3500	8,100.00	117,545.73	181,035.00
DUPONT PHOTOMASKS INC		0.000	DPMI	26613X101		24.1400	20,700.00	832,107.72	499,698.00
DURA AUTOMOTIVE SYST		0.000	DRRA	265903104		12.7700	18,400.00	195,607.95	234,968.00
DURATEK INC		0.000	DRTK	26658Q102		13.0400	24,300.00	248,866.20	316,872.00
DYCOM INDUSTRIES INC.		0.000	DY	267475101		26.8200	51,600.00	551,883.03	1,383,912.00
DYNACQ HEALTHCARE INC		0.000	DYIIE	26779V105		7.6800	6,900.00	131,216.44	52,992.00
E-LOAN INC		0.000	EELN	26861P107		2.9800	103,900.00	404,749.68	309,622.00
E.PIPHANY INC		0.000	EPNY	26881V100		7.2100	67,200.00	371,204.12	484,512.00
EARTHLINK INC		0.000	ELNK	270321102		10.0000	142,400.00	1,130,717.82	1,424,000.00
EAST WEST BANCORP INC.		0.745	EWBC	27579R104		53.6800	27,300.00	739,463.55	1,465,464.00
EASTERN VIRGINIA BANKSHARES		2.081	EVBS	277196101		28.8310	5,900.00	134,070.46	170,102.90
ECHELON CORP		0.000	ELON	27874N105		11.1400	34,100.00	514,652.82	379,874.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
ECLIPSYS CORP		0.000	ECLP	278856109		11.6400	57,700.00	630,597.15	671,628.00
ECOLLEGE.COM INC		0.000	ECLG	27887E100		18.4600	24,100.00	459,879.02	444,886.00
EDO CORP		0.486	EDO	281347104		24.6500	11,400.00	283,563.25	281,010.00
EFUNDS CORP		0.000	EFD	28224R101		17.3500	56,500.00	869,770.35	980,275.00
EGL, INC.		0.000	EAGL	268484102		17.5600	38,100.00	607,605.38	669,036.00
EL PASO ELECTRIC COMPANY		0.000	EE	283677854		13.3500	47,000.00	648,047.51	627,450.00
ELECTRO RENT CORP		0.000	ELRC	285218103		13.3400	20,200.00	239,014.47	269,468.00
ELECTRO SCIENTIFIC INDS INC.		0.000	ESIO	285229100		23.8000	33,600.00	700,029.57	799,680.00
ELECTRONICS BOUTIQUE HLDGS		0.000	ELBO	286045109		22.8900	22,100.00	550,088.93	505,869.00
ELECTRONICS FOR IMAGING		0.000	EFII	286082102		26.0200	53,300.00	1,148,203.68	1,386,866.00
ELIZABETH ARDEN INC		0.000	RDEN	28660G106		19.9200	10,600.00	166,830.62	211,152.00
ELKCORP		0.749	ELK	287456107		26.7000	23,600.00	667,125.92	630,120.00
EMBARCADERO TECHNOLOGIES INC		0.000	EMBT	290787100		15.9500	16,700.00	128,665.24	266,365.00
EMC INS GROUP INC		2.838	EMCI	268664109		21.1400	2,800.00	58,260.58	59,192.00
EMCOR GROUP INC		0.000	EME	29084Q100		43.9000	15,800.00	696,591.20	693,620.00
EMERSON RADIO CORP		0.000	MSN	291087203		3.7600	63,000.00	219,677.61	236,880.00
EMMIS COMMUNICATIONS CL A		0.000	EMMS	291525103		27.0500	46,700.00	1,075,273.75	1,263,235.00
EMPIRE DIST ELEC CO		5.836	EDE	291641108		21.9300	27,400.00	594,810.87	600,882.00
EMS TECHNOLOGIES INC		0.000	ELMG	26873N108		20.5400	12,900.00	226,084.22	264,966.00
ENCORE ACQUISITION CO		0.000	EAC	29255W100		24.6500	10,600.00	177,474.74	261,290.00
ENCORE WIRE CORP		0.000	WIRE	292562105		17.7100	3,400.00	38,926.65	60,214.00
ENCYSIVE PHARMACEUTICALS INC		0.000	ENCY	29256X107		8.9500	61,500.00	297,434.95	550,425.00
ENERGEN CORP.		1.803	EGN	29265N108		41.0300	42,200.00	1,081,757.17	1,731,466.00
ENERGY CONVERSION DE		0.000	ENER	292659109		9.0300	6,400.00	62,629.47	57,792.00
ENERGY PARTNERS LTD		0.000	EPL	29270U105		13.9000	12,300.00	131,282.90	170,970.00
ENERGYSOUTH INC		3.257	ENSI	292970100		35.0000	800.00	25,438.77	28,000.00
ENGINEERED SUPPORT SYSTEMS		0.065	EASI	292866100		55.0600	23,850.00	634,827.03	1,313,181.00
ENNIS BUSINESS FORMS		4.052	EBF	293389102		15.3000	19,700.00	295,459.98	301,410.00
ENPRO INDUSTRIES INC		0.000	NPO	29355X107		13.9500	40,700.00	446,947.51	567,765.00
ENSTAR GROUP INC		0.000	ESGR	29358R107		47.0510	3,700.00	148,950.24	174,088.70
ENTEGRIS INC		0.000	ENTG	29362U104		12.8500	51,500.00	724,099.02	661,775.00
ENTERASYS NETWORKS INC.		0.000	ETS	293637104		3.7500	245,400.00	956,950.42	920,250.00
ENTRUST INC		0.000	ENTU	293848107		4.0800	58,500.00	204,438.72	238,679.99
ENZO BIOCHEM INC.		0.000	ENZ	294100102		17.9100	27,200.00	458,442.23	487,152.00
ENZON PHARMACEUTICALS INC		0.000	ENZN	293904108		12.0000	52,500.00	671,583.52	630,000.00
EPICOR SOFTWARE CORPORATION		0.000	EPIC	29426L108		12.7600	45,700.00	367,364.39	583,132.00
EPIQ SYSTEMS INC		0.000	EPIQ	26882D109		17.1300	15,400.00	269,607.73	263,802.00
EPIX MEDICAL INC		0.000	EPIX	26881Q101		16.2800	19,700.00	312,661.64	320,716.00
ERESEARCH TECHNOLOGY		0.000	ERES	29481V108		25.4200	38,100.00	708,320.92	968,502.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
ESB FINANCIAL CORP		2.440	ESBF	26884F102		16.3900	8,600.00	116,442.71	140,954.00
ESCO TECHNOLOGIES INC		0.000	ESE	296315104		43.6500	14,500.00	658,710.50	632,925.00
ESPEED INC		0.000	ESPD	296643109		23.4100	21,800.00	428,310.83	510,338.00
ESPERION THERAPEUTIC		0.000	ESPR	29664R106		34.6100	47,000.00	936,178.95	1,626,670.00
ESS TECHNOLOGY		0.000	ESST	269151106		17.0100	36,900.00	506,707.64	627,669.00
ESTERLINE TECHNOLOGIES CORP		0.000	ESL	297425100		26.6700	25,200.00	495,728.37	672,084.00
ETHYL CORP		0.000	EY	297659609		21.8700	17,600.00	255,205.68	384,912.00
EURONET WORLDWIDE IN		0.000	EEFT	298736109		18.0000	9,600.00	119,190.64	172,800.00
EVERGREEN RESOURCES INC		0.000	EVG	299900308		32.5100	46,000.00	1,049,204.82	1,495,460.00
EVERTRUST FINANCIAL GROUP		2.072	EVRT	300412103		31.8400	5,100.00	126,052.64	162,384.00
EXACT SCIENCES CORP		0.000	EXAS	30063P105		10.1200	17,700.00	222,235.82	179,124.01
EXACTECH INC		0.000	EXAC	30064E109		14.7500	7,200.00	109,298.34	106,200.01
EXAR CORP		0.000	EXAR	300645108		17.0800	48,300.00	945,982.09	824,964.00
EXCEL TECHNOLOGY INC		0.000	XLTC	30067T103		32.8600	11,000.00	280,387.14	361,460.00
EXCHANGE NATIONAL BANCSHARES		1.991	EXJF	301309100		36.1500	5,000.00	199,112.58	180,750.00
EXELIXIS INC		0.000	EXEL	30161Q104		7.0800	35,400.00	307,754.28	250,632.00
EXPRESSJET HOLDINGS INC		0.000	XJT	30218U108		15.0000	36,300.00	563,873.88	544,500.00
EXTENDED STAY AMERICA INC		1.105	ESA	30224P101		14.4800	86,100.00	1,352,058.84	1,246,728.00
EXTREME NETWORKS INC		0.000	EXTR	30226D106		7.2100	116,600.00	641,484.10	840,686.00
EXULT INC		0.000	EXLT	302284104		7.1200	40,300.00	360,862.63	286,936.00
F N B CORP VA		2.424	FBNP	302930102		29.7000	3,400.00	99,080.99	100,980.00
F5 NETWORKS INC		0.000	FFIV	315616102		25.1000	32,700.00	653,187.98	820,770.00
FAIRCHILD CORP/THE		0.000	FA	303698104		5.0400	43,600.00	195,720.52	219,744.00
FALCONSTOR SOFTWARE		0.000	FALC	306137100		8.7400	21,900.00	139,851.91	191,406.00
FARGO ELECTRONICS		0.000	FRGO	30744P102		12.7200	13,900.00	174,832.35	176,808.00
FARMER BROS CO		1.220	FARM	307675108		311.2500	900.00	314,072.57	280,125.00
FARMERS CAP BK CORP		3.881	FFKT	309562106		34.0100	7,200.00	243,651.24	244,872.00
FBL FINANCIAL GROUP INC.-CL A		1.550	FFG	30239F106		25.8000	19,700.00	470,671.11	508,260.00
FEDERAL AGRIC MTG CO		0.000	AGM	313148306		31.9600	9,400.00	230,277.18	300,424.00
FEDERAL SIGNAL CORP		2.283	FSS	313855108		17.5200	47,900.00	888,661.76	839,208.00
FEI COMPANY		0.000	FEIC	30241L109		22.5000	23,300.00	627,562.57	524,250.00
FERRO CORP		2.131	FOE	315405100Q		27.2100	35,700.00	889,055.46	971,397.00
FFLC BANCORP INC		1.808	FFLC	30242W104		28.7500	4,900.00	128,763.77	140,875.00
FIDELITY BANKSHARES		1.273	FFFL	31604Q107		31.4000	16,000.00	366,162.33	502,400.00
FILENET CORP		0.000	FILE	316869106		27.0800	41,100.00	828,724.93	1,112,988.00
FINANCIAL FEDERAL CORP.		0.000	FIF	317492106		30.5500	12,900.00	366,108.56	394,095.00
FINANCIAL INDS CORP		0.709	FNIN	317574101		14.1000	20,200.00	299,701.58	284,820.00
FINANCIAL INSTNS INC		2.267	FISI	317585404		28.2300	10,100.00	264,590.47	285,123.00
FINDWHAT.COM		0.000	FWHT	317794105		18.7500	14,500.00	302,793.30	271,875.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
FINISAR CORPORATION		0.000	FNSR	31787A101		3.1300	182,300.00	334,414.16	570,599.00
FINLAY ENTERPRISES I		0.000	FNLV	317884203		14.1300	16,000.00	269,594.53	226,080.00
FIRST ALBANY COS INC		1.424	FACT	318465101		14.0400	18,800.00	264,012.65	263,952.00
FIRST BANCORP N C		3.056	FBNC	318910106		31.4100	9,000.00	240,918.25	282,690.00
FIRST BUSEY CORP		2.814	BUSE	319383105		27.0000	10,700.00	275,209.85	288,900.00
FIRST CHARTER CORP		3.785	FCTR	319439105		19.5500	36,000.00	661,433.66	703,800.00
FIRST CITIZENS BANC CORP		3.802	FCZA	319459202		28.4000	5,000.00	131,937.82	142,000.00
FIRST CMNTY BANCORP		2.075	FCBP	31983B101		36.1400	14,900.00	464,872.30	538,486.00
FIRST CMNTY BANC SHAR		3.015	FCBC	31983A103		33.1600	11,576.00	406,405.37	383,860.16
FIRST COMWLTH FINL C		4.488	FCF	319829107		14.2600	71,300.00	948,119.23	1,016,738.00
FIRST CONSULTING GRO		0.000	FCGI	31986R103		5.6300	51,300.00	251,845.28	288,819.00
FIRST CTZNS BANC SHS		0.905	FCNCA	31946M103		121.5300	7,400.00	789,340.73	899,322.00
FIRST DEFIANCE FINL		3.001	FDEF	32006W106		26.6500	6,000.00	123,919.70	159,900.00
FIRST ESSEX BANCORP		1.651	FESX	320103104		58.1400	8,100.00	389,259.40	470,934.00
FIRST FED CAP CORP		2.486	FTFC	319960100		22.5200	23,200.00	482,409.82	522,464.00
FIRST FEDERAL FINANCIAL OF KEN		2.862	FFKY	319961108		25.1500	3,800.00	122,899.47	95,570.00
FIRST FINANCIAL HOLDINGS INC		2.815	FFCH	320239106		31.2600	15,300.00	461,714.38	478,278.00
FIRST FINL BANCORP O		3.761	FFBC	320209109		15.9500	39,100.00	614,941.49	623,645.00
FIRST FINL BANKSHARE		2.973	FFIN	32020R109		41.7000	16,400.00	551,268.50	683,880.00
FIRST FINL CORP IND		2.399	THFF	320218100		30.0100	21,200.00	621,269.18	636,212.00
FIRST HORIZON PHARMACEUTICAL		0.000	FHRX	32051K106		11.2000	37,900.00	178,429.02	424,480.00
FIRST IND CORP		3.520	FINB	32054R108		18.7500	5,700.00	107,207.19	106,875.00
FIRST LONG IS CORP		1.674	FLIC	320734106		43.0000	4,100.00	174,988.89	176,300.00
FIRST M & F CORP		2.638	FMFC	320744105		37.9000	4,100.00	137,259.80	155,390.00
FIRST MERCHANTS CORP		3.605	FRME	320817109		25.5200	22,210.00	540,434.70	566,799.20
FIRST NATL CP ORANGE		2.265	FNC	320942105		30.0100	9,300.00	252,471.28	279,093.00
FIRST NIAGARA FINL G		1.609	FNFG	33582V108		14.9100	85,500.00	1,254,356.49	1,274,805.00
FIRST OAK BROOK BANC		1.866	FOBB	335847208		30.0100	7,800.00	179,782.46	234,078.00
FIRST PL FINL CORP		2.867	FPFC	33610T109		19.5300	14,300.00	268,108.05	279,279.00
FIRST REPUBLIC BANK		1.396	FRC	336158100		35.8000	12,600.00	350,635.88	451,080.00
FIRST SENTINEL BANCO		1.994	FSLA	33640T103		21.0600	26,700.00	429,130.88	562,302.00
FIRST SOUTH BANCORP		2.191	FSBK	33646W100		36.5000	3,700.00	134,940.34	135,050.00
FIRST ST BANCORPORAT		1.266	FSNM	336453105		34.7500	9,000.00	247,487.43	312,750.00
FIRST UNITED CORP		2.954	FUNC	33741H107		24.3700	7,400.00	158,595.24	180,338.00
FIRSTBANK CORP/MI		2.567	FBMI	33761G104		31.1600	6,825.00	211,212.55	212,667.00
FIRSTFED AMERICA BANCORP INC		1.997	FAB	337929103		26.0300	19,000.00	357,802.04	494,569.99
FIRSTFED FINANCIAL CORP		0.000	FED	337907109		43.5000	20,500.00	681,761.42	891,750.00
FISHER COMMUNICATION		0.000	FSCI	337756209		51.0000	2,800.00	138,466.54	142,800.00
FLAG FINANCIAL CORP		1.860	FLAG	33832H107		12.9000	7,900.00	109,885.48	101,910.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
FLAGSTAR BANCORP INC		2.801	FBC	337930101		21.4200	42,000.00	604,681.48	899,640.00
FLEETWOOD ENT.		1.559	FLE	339099103Q		10.2600	30,200.00	306,415.86	309,852.01
FLIR SYSTEMS INC		0.000	FLIR	302445101		36.5000	33,200.00	864,308.06	1,211,800.00
FLORIDA EAST COAST I		0.483	FLA	340632108		33.1000	17,700.00	485,626.90	585,870.00
FLORIDAFIRST BANCORP INC		0.845	FFBK	343258109		33.1000	6,500.00	154,415.05	215,150.00
FLOWERS INDUSTRIES INC.		1.550	FLO	343498101		25.8000	38,000.00	715,196.78	980,400.00
FLOWERVE CORP.		0.000	FLS	34354P105Q		20.8800	56,800.00	1,103,716.83	1,185,984.00
FLUSHING FINL CORP		1.602	FFIC	343873105		18.2800	17,250.00	256,909.27	315,329.99
FMC CORP.		0.000	FMC	302491303		34.1300	37,300.00	918,417.29	1,273,049.00
FMS FINANCIAL CORP		0.666	FMCO	302509104		18.0000	4,600.00	74,443.49	82,800.00
FNB CORP INC		2.644	FNBN	302519103		21.1800	6,000.00	164,618.26	127,080.00
FOOTHILL INDEPENDENT BANCORP		2.028	FOOT	344905104		23.6600	5,500.00	103,592.77	130,130.00
FOREST OIL CORP.		0.000	FST	346091705		28.5700	47,800.00	1,230,321.66	1,365,646.00
FORRESTER RESEARCH INC		0.000	FORR	346563109		17.8700	16,700.00	263,130.36	298,429.00
FORWARD AIR CORPORATION		0.000	FWRD	349853101		27.5000	13,200.00	470,108.34	363,000.00
FOSSIL INC.		0.000	FOSL	349882100		28.0100	29,200.00	574,760.74	817,892.00
FRANKLIN ELEC INC		0.925	FELE	353514102		60.4900	8,000.00	488,863.56	483,920.00
FRANKLIN FINL CORP T		0.813	FNFN	353523202		30.7200	4,000.00	122,134.80	122,880.00
FRED'S INC		0.258	FRED	356108100		30.9800	46,700.00	1,061,534.23	1,446,766.00
FREEMARKETS INC		0.000	FMKT	356602102		6.6900	44,700.00	332,521.92	299,043.00
FREMONT GENERAL CORP.		1.182	FMT	357288109		16.9100	82,400.00	808,626.88	1,393,384.00
FRIEDMANS INC		1.341	FRM	358438109		6.7100	52,200.00	491,855.32	350,262.00
FRONTIER AIRLINES INC		0.000	FRNT	359065109		14.2600	42,000.00	742,566.43	598,920.00
FRONTIER FINL CORP W		2.231	FTBK	35907K105		33.1600	18,600.00	572,317.69	616,776.00
FRONTIER OIL CORP		1.161	FTO	35914P105		17.2200	22,700.00	447,889.37	390,894.00
FTD INC		0.000	FTDI	30265Q109		24.6400	3,700.00	87,514.37	91,168.00
FTI CONSULTING INC		0.000	FCN	302941109		23.3700	49,800.00	1,207,360.39	1,163,826.00
FUELCELL ENERGY INC		0.000	FCEL	35952H106		13.0000	52,100.00	459,039.77	677,300.00
FULLER H B CO		1.513	FUL	359694106Q		29.7400	28,400.00	697,711.78	844,616.00
G & K SERV. CL-A		0.190	GKSRA	361268105Q		36.7500	20,500.00	730,379.18	753,375.00
GA FINANCIAL INC		2.303	GAF	361437106		34.7300	5,100.00	131,081.15	177,123.00
GABELLI ASSET MGMT I		0.050	GBL	36239Y102		39.8000	3,700.00	138,409.30	147,260.00
GALYAN'S TRADING COMPANY		0.000	GLYN	36458R101		12.0400	8,100.00	111,685.73	97,524.00
GAMESTOP CORP.		0.000	GME	36466R101		15.4100	25,500.00	368,536.73	392,955.00
GARDNER DENVER MACHINERY		0.000	GDI	365558105Q		23.8700	19,400.00	356,303.27	463,078.00
GARTNER INC-CL A		0.000	IT	366651107		11.3100	94,300.00	800,141.19	1,066,532.99
GATEWAY INC.		0.000	GTW	367626108		4.6000	295,200.00	6,958,660.29	1,357,920.00
GATX CORP		4.574	GMT	361448103		27.9800	44,000.00	1,586,108.40	1,231,120.00
GAYLORD ENTMT CO NEW		0.000	GET	367905106		29.8500	14,900.00	314,967.88	444,765.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
GB&T BANCSHARES INC		1.523		GBTB	361462104	23.6300	6,800.00	167,625.48	160,684.00
GEN-PROBE INC		0.000		GPRO	36866T103	36.4700	62,000.00	1,544,659.68	2,261,140.00
GENCORP INC		1.114		GY	368682100Q	10.7700	37,900.00	439,474.25	408,183.00
GENE LOGIC INC		0.000		GLGC	368689105	5.1900	67,900.00	385,483.71	352,401.00
GENENCOR INTERNATIONAL INC		0.000		GCOR	368709101	15.7500	10,300.00	170,869.36	162,225.01
GENERAL CABLE CORP		2.454		BGC	369300108	8.1500	45,900.00	287,822.67	374,085.00
GENERAL COMMUNICATION		0.000		GNCMA	369385109	8.7000	36,500.00	274,884.04	317,550.00
GENESCO INC.		0.000		GCO	371532102	15.1300	26,300.00	532,426.69	397,919.00
GENESEE & WYO INC		0.000		GWR	371559105	31.5000	14,700.00	317,237.55	463,050.00
GENESIS HEALTHCARE CORP		0.000		GHCI	37184D101	22.7800	16,900.00	268,600.01	384,982.00
GENESIS MICROCHIP INC.		0.000		GNSS	37184C103	18.0400	37,700.00	569,671.74	680,108.00
GENLYTE GROUP INC		0.000		GLYT	372302109	58.3800	14,500.00	559,570.36	846,510.00
GENTA INC		0.000		GNTA	37245M207	10.4100	56,700.00	810,404.84	590,247.00
GENTIVA HEALTH SERVICES		0.000		GTIV	37247A102	12.6400	30,200.00	315,920.81	381,728.00
GEORGIA GULF CORP		1.108		GGC	373200203	28.8800	28,000.00	562,254.06	808,640.00
GERBER SCIENTIFIC		4.020		GRB	373730100Q	7.9600	42,900.00	334,847.21	341,484.00
GERMAN AMERN BANCORP		3.200		GABC	373865104	17.5000	11,235.00	193,918.72	196,612.50
GERON CORP		0.000		GERN	374163103	9.9700	33,300.00	307,012.19	332,001.00
GEVITY HR INC		0.899		GVHR	374393106	22.2400	21,700.00	387,357.41	482,608.00
GIBRALTAR STL CORP		0.715		ROCK	37476F103	25.1500	13,700.00	298,455.43	344,555.00
GLACIER BANCORP INC		2.469		GBCI	37637Q105	32.4000	21,600.00	564,414.76	699,840.00
GLADSTONE CAPITAL CO		5.906		GLAD	376535100	22.3500	10,600.00	205,330.05	236,910.00
GLATFELTER		2.891		GLT	377316104	12.4500	34,400.00	511,385.84	428,280.00
GLOBAL IMAGING SYSTEMS INC		0.000		GISX	37934A100	31.7500	17,900.00	410,617.14	568,325.00
GLOBAL INDUSTRIES LTD.		0.000		GLBL	379336100	5.1500	86,000.00	433,840.38	442,900.00
GLOBAL POWER EQUIPMENT GROUP		0.000		GEG	37941P108	6.6800	53,000.00	323,899.46	354,040.00
GLOBESPAN VIRATA INC		0.000		GSPN	37957V106	5.8800	145,100.00	1,239,513.23	853,188.00
GOLD BANC CORP INC		0.853		GLDB	379907108	14.0600	31,200.00	336,554.17	438,672.00
GOLDEN TELECOM INC		0.000		GLDN	38122G107	27.7500	21,300.00	579,866.46	591,075.00
GOODY'S FAMILY CLOTHING INC.		0.854		GDYS	382588101	9.3600	37,100.00	319,777.90	347,256.00
GOODYEAR T & R		6.106		GT	382550101Q	7.8600	157,900.00	3,017,336.99	1,241,094.00
GORMAN RUPP CO		2.575		GRC	383082104	26.4000	8,900.00	221,356.93	234,960.00
GRACE W.R. & COMPANY NEW		0.000		GRA	38388F108	2.5700	79,200.00	354,206.20	203,544.00
GRAFTECH INTERNATIONAL LTD		0.000		GTI	384313102	13.5000	87,500.00	651,648.77	1,181,250.00
GRANITE CONSTRUCTION INC		1.702		GVA	387328107	23.4900	39,500.00	767,212.05	927,855.00
GRAY TELEVISION INC		0.529		GTN	389375106	15.1200	36,300.00	471,518.67	548,856.00
GREAT AMERN FINL RES		0.616		GFR	389915109	16.2200	8,100.00	117,498.91	131,382.00
GREAT ATL & PAC TEA		0.000		GAP	390064103Q	8.4000	38,500.00	538,009.97	323,400.00
GREAT LAKES CHEMICAL CORP.		1.397		GLK	390568103Q	27.1900	36,700.00	1,067,510.33	997,873.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
GREAT SOUTHN BANCORP		1.725	GSBC	390905107		46.3700	6,800.00	267,888.91	315,316.00
GREATER BAY BANCORP		1.896	GBBK	391648102		28.4800	62,700.00	1,372,121.81	1,785,696.00
GREATER COMMUNITY BANCORP		2.592	GFLS	39167M108		16.9700	6,207.00	93,933.88	105,332.79
GREENBRIER COS INC		0.000	GBX	393657101		16.7500	6,500.00	84,662.68	108,875.00
GREENE COUNTY BANCSHARES INC		2.061	GCBS	394361208		23.2800	7,100.00	161,212.30	165,288.00
GREIF INC		1.577	GEF	397624107		35.5100	10,900.00	321,162.57	387,059.00
GREY GLOBAL GROUP IN		0.585	GREY	39787M108		683.0500	1,100.00	828,758.89	751,355.00
GREY WOLF INC		0.000	GW	397888108		3.7400	157,100.00	609,831.77	587,554.00
GRIFFON CORPORATION		0.000	GFF	398433102		20.2600	29,700.00	432,307.25	601,722.00
GROUP 1 AUTOMOTIVE		0.000	GPI	398905109		36.1900	19,700.00	466,341.34	712,943.00
GROUP 1 SOFTWARE INC		0.000	GSOE	39943Y103		17.6200	10,900.00	193,874.41	192,057.99
GSI COMMERCE INC		0.000	GSIC	36238G102		9.7610	18,600.00	139,207.72	181,554.60
GUESS INC		0.000	GES	401617105		12.0700	20,100.00	207,870.93	242,607.00
GUILFORD PHARMACEUTICALS INC		0.000	GLFD	401829106		6.7800	27,400.00	135,181.45	185,772.00
GUITAR CENTER INC		0.000	GTRC	402040109		32.5800	16,300.00	481,299.64	531,054.00
GULFMARK OFFSHORE INC		0.000	GMRK	402629109		14.0000	16,400.00	260,769.95	229,600.00
GUNDLE/SLT ENVIRONMENTAL INC		0.000	GSE	402809107		20.7600	14,200.00	264,456.57	294,792.00
GYMBOREE CORP		0.000	GYMB	403777105		17.2300	35,500.00	486,183.43	611,665.00
HAEMONETICS CORP/MASS		0.000	HAE	405024100		23.8900	19,300.00	526,827.81	461,077.00
HAIN CELESTIAL GROUP		0.000	HAIN	405217100		23.2100	26,900.00	687,190.06	624,349.00
HAMPSHIRE GROUP LTD		0.000	HAMP	408859106		31.3700	7,200.00	223,829.28	225,864.00
HANCOCK FABRICS INC		2.762	HKF	409900107		14.4800	17,500.00	216,259.12	253,400.00
HANCOCK HLDG CO		1.685	HBHC	410120109		54.5700	16,200.00	780,543.77	884,034.00
HANDLEMAN CO.		1.363	HDL	410252100		20.5300	37,100.00	620,828.58	761,663.00
HANGER ORTHOPEDIC GROUP INC.		0.000	HGR	41043F208		15.5700	25,000.00	324,639.31	389,250.00
HANMI FINL CORP		2.023	HAFC	410495105		19.7700	11,200.00	199,191.61	221,424.00
HANOVER COMPRESSOR COMPANY		0.000	HC	410768105		11.1500	62,600.00	1,158,665.81	697,989.99
HARBOR FLA BANCSHARE		2.154	HARB	411901101		29.7100	25,300.00	662,423.95	751,663.00
HARLAND JOHN H CO		1.465	JH	412693103Q		27.3000	33,600.00	774,403.17	917,280.00
HARLEYSVILLE GROUP INC		3.418	HGIC	412824104		19.8900	36,400.00	869,203.25	723,996.00
HARLEYSVILLE NATL CO		2.126	HNBC	412850109		30.1000	28,700.00	664,201.13	863,870.00
HARMONIC INC.		0.000	HLIT	413160102		7.2500	101,800.00	819,044.98	738,050.00
HARRIS INTERACTIVE INC		0.000	HPOL	414549105		8.3000	72,500.00	512,775.92	601,750.00
HARVEST NATURAL RESO		0.000	HNR	41754V103		9.9500	42,500.00	284,530.71	422,875.00
HAVERTY FURNITURE		1.258	HVT	419596101		19.8600	25,700.00	487,370.46	510,402.00
HAWTHORNE FINL CORP		0.000	HTHR	420542102		27.9800	19,250.00	483,015.44	538,615.00
HEADWATERS INC		0.000	HDWR	42210P102		19.6200	37,200.00	589,158.90	729,864.00
HEALTHCARE SVCS GRP		1.451	HCSG	421906108		19.2900	18,800.00	349,063.71	362,652.00
HEALTHEXTRAS INC		0.000	HLEX	422211102		13.4000	18,700.00	199,005.95	250,580.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
HEARTLAND EXPRESS INC.	0.330			HTLD	422347104	24.1900	36,500.00	564,679.17	882,935.00
HEARTLAND FINANCIAL USA INC	1.575			HTLF	42234Q102	18.6000	11,250.00	228,714.97	209,250.00
HECLA MINING CO.	0.000			HL	422704106	8.2900	111,100.00	526,558.12	921,019.00
HEICO CORP NEW	0.302			HEI	422806109	18.2000	15,800.00	191,700.06	287,560.00
HEIDRICK & STRUGGLES INTL	0.000			HSII	422819102	21.8000	19,700.00	801,992.10	429,460.01
HELIX TECHNOLOGY	0.777			HELX	423319102	20.5800	38,700.00	1,003,133.55	796,446.00
HERCULES INCORPORATED	0.000			HPC	427056106Q	12.2000	109,300.00	1,235,046.87	1,333,460.01
HERITAGE COMMERCE CORP	0.000			HTBK	426927109	12.2500	13,600.00	166,358.92	166,600.00
HERITAGE FINANCIAL CORP	2.742			HFWA	42722X106	21.8800	6,500.00	141,384.62	142,220.00
HERLEY INDS INC DEL	0.000			HRLY	427398102	20.7000	13,100.00	233,868.49	271,170.00
HEXCEL CORP	0.000			HXL	428291108	7.4100	26,800.00	109,014.42	198,588.00
HI-TECH PHARMACAL CO INC	0.000			HITK	42840B101	23.5000	6,000.00	172,418.78	141,000.00
HIBBETT SPORTING GOO	0.000			HIBB	428565105	29.8000	13,200.00	296,938.49	393,360.00
HICKORY TECH CORP	3.842			HTCO	429060106	11.4500	1,900.00	22,586.49	21,755.00
HILB ROGAL & HAMIL.	1.153			HRH	431294107Q	32.0700	33,000.00	742,579.94	1,058,310.00
HOLLINGER INTERNATIONAL INC	1.280			HLR	435569108	15.6200	50,700.00	565,058.31	791,934.00
HOLLIS-EDEN PHARMACEUTICALS	0.000			HEPH	435902101	11.0100	23,200.00	343,163.59	255,432.00
HOLLY CORP	1.600			HOC	435758305	27.5000	17,500.00	476,688.84	481,250.00
HOLLYWOOD ENTERTAINMENT CORP	0.000			HLYW	436141105	13.7500	74,200.00	1,286,388.47	1,020,250.00
HOLOGIC INC.	0.000			HOLX	436440101	17.3300	23,800.00	277,816.96	412,454.00
HOMESTORE INC	0.000			HOMS	437852106	4.7300	59,100.00	162,499.76	279,543.00
HOOKE FURNITURE CORP	0.588			HOFT	439038100	40.8000	3,700.00	149,100.72	150,960.00
HOOPER HOLMES INC	0.809			HH	439104100	6.1800	68,600.00	635,885.93	423,948.00
HORACE MANN EDUCATORS	3.006			HMN	440327104Q	13.9700	47,300.00	700,547.24	660,781.00
HORIZON FINANCIAL CORP	2.855			HRZB	44041F105	17.5100	12,900.00	218,605.30	225,879.00
HORIZON OFFSHORE INC	0.000			HOFF	44043J105	4.4000	67,200.00	297,370.83	295,680.00
HORIZON ORGANIC HOLD	0.000			HCOW	44043T103	23.9500	1,200.00	28,487.81	28,740.00
HOT TOPIC INC	0.000			HOTT	441339108	29.4600	56,950.00	972,615.81	1,677,747.00
HOUSTON EXPL CO	0.000			THX	442120101	36.5200	16,500.00	552,170.23	602,580.00
HUDSON HIGHLAND GROUP INC	0.000			HHGP	443792106	23.8500	8,900.00	198,229.52	212,265.00
HUDSON RIV BANCORP I	0.768			HRBT	444128102	39.0300	18,300.00	512,767.54	714,249.00
HUGHES SUPPLY INC.	0.806			HUG	444482103	49.6200	28,300.00	921,991.24	1,404,246.00
HUMBOLDT BANCORP	0.684			HBEK	445069107	17.5200	23,200.00	384,599.91	406,464.00
HUNGARIAN TELEPHONE & CABLE	0.000			HTC	445542103	9.8600	4,100.00	41,776.84	40,426.00
HUTCHINSON TECH.	0.000			HTCH	448407106	30.7400	32,100.00	860,692.00	986,754.00
HYDRIL	0.000			HYDL	448774109	23.9300	10,200.00	264,060.21	244,086.00
HYPERCOM CORP	0.000			HYC	44913M105	4.7600	31,400.00	145,826.67	149,464.00
HYPERION SOLUTIONS CORP.	0.000			HYSL	44914M104	30.1400	48,700.00	1,446,982.01	1,467,818.00
I-STAT CORP	0.000			STAT	450312103	15.3000	30,100.00	331,089.47	460,530.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
IBERIABANK CORP		1.627	IBKC	450828108		59.0000	8,100.00	412,759.44	477,900.00
IBT BANCORP INC/PA		2.363	IRW	44923F108		59.2300	3,100.00	147,507.15	183,613.00
ICT GROUP INC		0.000	ICTG	44929Y101		11.7500	6,600.00	65,313.39	77,550.01
ICU MEDICAL INC.		0.000	ICUI	44930G107		34.2800	12,700.00	414,220.78	435,356.00
IDACORP, INC.		4.010	IDA	451107106		29.9200	46,100.00	1,899,652.28	1,379,312.00
IDC SYSTEMS CORP		0.000	IDXC	449491109		26.8200	20,800.00	381,419.51	557,856.00
IDENTIX INC		0.000	IDNX	451906101		4.4500	103,300.00	684,779.57	459,685.00
IDEX CORPORATION		1.346	IEX	45167R104		41.5900	33,300.00	1,044,035.45	1,384,947.00
IGATE CORP		0.000	IGTE	45169U105		7.8500	49,000.00	245,532.30	384,650.00
IGEN INC		0.000	IGEN	449536101		58.9100	21,700.00	713,288.43	1,278,347.00
IHOP CORP.		2.598	IHP	449623107		38.4800	23,900.00	716,670.04	919,672.00
II VI INC		0.000	IIVI	902104108		25.8000	13,200.00	312,990.99	340,560.00
ILEX ONCOLOGY INC		0.000	ILXO	451923106		21.2500	46,300.00	916,999.48	983,875.00
IMAGISTICS INTERNATIONAL INC		0.000	IGI	45247T104		37.5000	18,700.00	389,544.75	701,250.00
IMC GLOBAL INC.		0.805	IGL	449669100Q		9.9300	109,400.00	1,408,824.62	1,086,342.00
IMMUCOR INC		0.000	BLUD	452526106		20.3900	23,100.00	349,896.31	471,009.00
IMMUNOGEN INC		0.000	IMGN	45253H101		5.0500	79,000.00	355,224.25	398,950.00
IMMUNOMEDICS INC		0.000	IMMU	452907108		4.5600	11,100.00	76,198.54	50,616.00
IMPAC MEDICAL SYSTEMS INC		0.000	IMPC	45255A104		25.5600	800.00	17,340.53	20,448.00
IMPAX LABORATORIES INC		0.000	IPXL	45256B101		14.3900	47,100.00	568,736.82	677,769.00
INAMED CORP		0.000	IMDC	453235103		48.0600	32,250.00	799,418.40	1,549,935.00
INCYTE CORP		0.000	INCY	45337C102		6.8400	86,600.00	498,349.65	592,343.99
INDEPENDENCE HLDG CO		0.209	INHO	453440307		23.9200	10,200.00	231,497.16	243,984.00
INDEPENDENT BANK CORP/MA		1.804	INDB	453836108		28.8200	14,200.00	349,981.50	409,244.00
INDEPENDENT BANK CORP/MI		2.256	IBCP	453838104		28.3600	23,930.00	580,281.07	678,654.80
INDEVUS PHARMACEUTIC		0.000	IDEV	454072109		5.8900	71,300.00	416,640.48	419,957.00
INET TECHNOLOGIES INC		0.000	INTI	45662V105		12.0000	27,800.00	333,078.72	333,600.00
INFINITY PROPERTY & CASUALTY C		0.665	IPCC	45665Q103		33.0500	19,300.00	548,279.39	637,865.00
INFOCUS CORPORATION		0.000	INFS	45665B106		9.6800	63,500.00	764,728.25	614,680.01
INFONET SERVICES		0.000	IN	45666T106		1.7000	155,400.00	265,054.39	264,180.00
INFORMATICA CORP.		0.000	INFA	45666Q102		10.3000	77,300.00	611,934.85	796,190.00
INFORMATION HOLDINGS INC.		0.000	IHI	456727106		22.1000	21,700.00	590,326.95	479,570.00
INFOSPACE INC		0.000	INSP	45678T201		23.0500	36,500.00	578,966.33	841,325.00
INFOUSA INC		0.000	IUSA	456818301		7.4200	35,700.00	323,301.61	264,894.00
INNKEEPERS USA TRUST		1.433	KPA	4576J0104		8.3700	32,400.00	241,229.44	271,188.00
INNOVEX INC.		0.000	INVX	457647105		8.4300	37,900.00	401,537.51	319,497.00
INPUT/OUTPUT INC.		0.000	IO	457652105		4.5100	53,400.00	305,528.07	240,834.00
INSIGHT COMMUNICATIONS CO		0.000	ICCI	45768V108		10.3100	53,700.00	740,096.49	553,647.00
INSIGHT ENTERPRISES INC.		0.000	NSIT	45765U103		18.8000	63,800.00	1,099,808.18	1,199,440.00

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
INSITUFORM TECHNOLOGIES CL A	0.000			INSU	457667103	16.5000	27,200.00	594,072.35	448,800.00
INSPIRE PHARMACEUTICALS INC	0.000			ISPH	457733103	14.1600	33,900.00	423,046.12	480,024.00
INSURANCE AUTO AUCTIONS INC	0.000			IAAI	457875102	13.0500	10,500.00	166,990.90	137,025.00
INTEGRA BK CORP	4.277			IBNK	45814P105	21.9769	18,500.00	338,495.97	406,572.65
INTEGRA LIFESCIENCES HOLDINGS	0.000			IART	457985208	28.6300	21,500.00	447,868.85	615,545.00
INTEGRAL SYS INC MD	0.000			ISYS	45810H107	21.5200	4,300.00	84,980.24	92,536.00
INTEGRATED ELECTRICAL SVCS	0.000			IES	45811E103	9.2500	57,300.00	434,315.51	530,025.00
INTEGRATED SILICON SOLUTION	0.000			ISSI	45812P107	15.6700	42,400.00	408,408.60	664,408.00
INTER PARFUMS INC	0.354			IPAR	458334109	22.5900	4,100.00	41,298.05	92,619.00
INTER-TEL INC.	0.960			INTL	458372109	24.9800	22,500.00	419,093.36	562,050.00
INTERCEPT GROUP INC	0.000			ICPT	45845L107	11.2900	35,400.00	387,980.50	399,666.00
INTERCHANGE FINL SVC	1.739			IFCJ	458447109	25.3000	7,000.00	151,327.24	177,100.00
INTERFACE INC	1.085			IFSIA	458665106	5.5300	52,600.00	281,794.00	290,878.01
INTERGRAPH CORP.	0.000			INGR	458683109	23.9200	54,908.00	1,274,707.42	1,313,399.37
INTERLAND INC	0.000			INLD	458727203	6.5300	38,590.00	328,528.06	251,992.70
INTERMAGNETICS GENERAL CORP	0.000			IMGC	458771102	22.1600	19,900.00	432,009.04	440,984.00
INTERMUNE INC	0.000			ITMN	45884X103	23.1600	22,000.00	374,971.71	509,520.00
INTERNET SECURITY SYSTEMS	0.000			ISSX	46060X107	18.8300	44,900.00	657,510.82	845,467.00
INTERPORE INTL	0.000			BONZ	46062W107	13.0000	33,700.00	434,488.29	438,100.00
INTERSTATE BAKERIES	1.967			IBC	46072H108	14.2300	44,400.00	511,196.60	631,812.00
INTERTAN INC	0.000			ITN	461120107	10.1200	24,800.00	206,192.27	250,976.01
INTERVOICE INC.	0.000			INTV	461142101	11.8700	41,200.00	301,268.05	489,044.00
INTERWOVEN INC	0.000			IWOV	46114T508	12.6400	48,175.00	573,817.48	608,932.00
INTL MULTIFOODS CORP	4.444			IMC	460043102	18.0000	21,200.00	457,802.70	381,600.00
INTRADO INC	0.000			TRDO	46117A100	21.9500	17,400.00	309,056.19	381,930.00
INTUITIVE SURGICAL INC	0.000			ISRG	46120E602	17.0900	22,397.00	323,770.43	382,764.73
INVACARE CORP.	0.123			IVC	461203101	40.3700	31,700.00	886,708.10	1,279,728.99
INVERESK RESEARCH GROUP INC.	0.000			IRGI	461238107	24.7300	35,800.00	606,485.50	885,334.00
INVERNESS MED INNOVA	0.000			IMA	46126P106	21.7800	8,200.00	169,370.90	178,596.00
INVESTMENT TECHNOLOGY GROUP IN	0.000			ITG	46145F105	16.1500	57,100.00	1,057,603.84	922,165.00
INVISION TECHNOLOGIES INC	0.000			INVN	461851107	33.5700	25,700.00	698,422.91	862,749.00
IOMEGA CORP.	0.000			IOM	462030305	5.9800	90,500.00	827,855.67	541,190.00
IONICS INC	0.000			ION	462218108	31.8500	21,200.00	681,891.49	675,220.00
IPAYMENT INC	0.000			IPMT	46262E105	34.0000	600.00	14,725.31	20,400.00
IRWIN FINANCIAL CORP	0.891			IFC	464119106	31.4000	23,800.00	545,725.54	747,320.00
ISIS PHARMACEUTICALS INC	0.000			ISIS	464330109	6.5000	27,200.00	152,710.63	176,800.01
ISLE OF CAPRI CASINOS	0.000			ISLE	464592104	21.4700	18,200.00	323,663.96	390,754.00
ITLA CAPITAL CORPORATION	0.000			ITLA	450565106	50.1000	5,600.00	240,888.98	280,560.00
ITRON INC.	0.000			ITRI	465741106	18.3600	24,600.00	441,108.66	451,656.00

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
IXIA	0.000			XXIA	45071R109	11.7000	39,800.00	365,461.89	465,660.00
IXYS CORP	0.000			SYXI	46600W106	9.3500	20,800.00	169,499.08	194,480.00
J & J SNACK FOODS CORP	0.000			JJSF	466032109	37.7600	7,400.00	167,028.81	279,424.00
J. JILL GROUP INC	0.000			JILL	466189107	12.7100	20,800.00	458,825.25	264,368.00
J2 GLOBAL COMMUNICAT	0.000			JCOM	46626E205	24.7700	25,600.00	666,207.03	634,112.00
JACK IN THE BOX INC.	0.000			JBX	466367109	21.3600	41,100.00	806,223.48	877,896.00
JACUZZI BRANDS INC	0.000			JJZ	469865109	7.0900	113,300.00	724,593.02	803,297.00
JAKKS PACIFIC INC.	0.000			JAKK	47012E106	13.1600	29,700.00	454,713.94	390,852.00
JARDEN CORP	0.000			JAH	471109108	27.3400	31,500.00	674,192.61	861,210.00
JDA SOFTWARE GROUP INC	0.000			JDAS	46612K108	16.5100	43,000.00	865,466.02	709,930.00
JLG INDUSTRIES, INC.	0.131			JLG	466210101	15.2300	40,900.00	472,289.31	622,907.00
JO-ANN STORES INC	0.000			JAS	47758P307	20.4000	27,020.00	538,166.97	551,208.00
JOHN B. SANFILIPPO & SON INC	0.000			JBSS	800422107	51.0400	6,499.78	214,077.31	331,749.26
JONES LANG LASALLE I	0.000			JLL	48020Q107	20.7300	29,900.00	488,737.21	619,827.00
JOS. A. BANK CLOTHIERS INC.	0.000			JOSB	480838101	34.6900	1,800.00	68,137.56	62,441.99
JOURNAL REGISTER CO	0.000			JRC	481138105	20.7000	44,800.00	838,997.60	927,360.00
JOY GLOBAL INC	0.764			JOYG	481165108	26.1500	57,800.00	934,065.17	1,511,470.00
K V PHARMACEUTICAL C	0.000			KV.A	482740206	25.5000	39,100.00	777,028.58	997,050.00
K-SWISS INC CL-A	0.166			KSWS	482686102	24.0600	29,200.00	348,267.72	702,552.00
K.C.S. ENERGY INC.	0.758			KCS	482434206	10.5500	33,900.00	239,692.19	357,644.99
K2 INC.	0.000			KTO	482732104	15.2100	25,300.00	302,119.64	384,813.00
KADANT INC	0.000			KAI	48282T104	21.6500	22,300.00	430,147.96	482,795.00
KAMAN CORP CL-A	3.456			KAMNA	483548103	12.7300	26,400.00	391,585.03	336,072.00
KANA SOFTWARE INC	0.000			KANA	483600300	3.3700	83,200.00	255,254.83	280,384.00
KANSAS CITY LIFE INS	2.337			KCLI	484836101	46.2000	4,400.00	196,119.14	203,280.00
KANSAS CITY SOUTHERN INDS	0.000			KSU	485170302Q	14.3200	74,500.00	1,080,302.87	1,066,840.00
KAYDON CORP	1.857			KDN	486587108Q	25.8400	31,200.00	756,784.45	806,208.00
KEANE INC.	0.000			KEA	486665102	14.6400	62,400.00	1,283,245.21	913,536.00
KEITHLEY INSTRUMENTS INC	0.819			KEI	487584104	18.3000	14,700.00	491,789.09	269,010.00
KELLWOOD CO.	1.561			KWD	488044108	41.0000	31,700.00	932,786.30	1,299,700.00
KELLY SERVICES INC CL-A	1.401			KELYA	488152208	28.5400	20,200.00	526,867.51	576,508.00
KEMET CORP.	0.000			KEM	488360108	13.6900	115,200.00	1,461,400.36	1,577,088.00
KENNAMETAL INC	1.710			KMT	489170100	39.7500	36,200.00	1,205,061.93	1,438,950.00
KENNETH COLE PRODUCTIONS	1.224			KCP	193294105	29.4000	6,800.00	144,117.32	199,920.00
KENSEY NASH CORP	0.000			KNSY	490057106	23.2500	9,300.00	249,520.32	216,225.00
KEYNOTE SYSTEMS INC	0.000			KEYN	493308100	11.9000	31,200.00	356,302.91	371,280.00
KEYSTONE AUTOMOTIVE	0.000			KEYS	49338N109	25.3600	13,900.00	296,357.04	352,504.00
KFX INC	0.000			KFX	48245L107	7.5500	12,000.00	53,774.17	90,600.00
KIMBALL INTL INC	4.115			KBALB	494274103	15.5500	26,600.00	404,662.07	413,630.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
KINDRED HEALTHCARE I		0.000	KIND	494580103		51.9800	17,100.00	455,902.92	888,858.00
KIRBY CORP.		0.000	KEX	497266106		34.8800	17,200.00	406,193.37	599,936.00
KIRKLANDS INC		0.000	KIRK	497498105		17.6600	13,000.00	230,747.12	229,580.01
KLAMATH FIRST BANCORP INC		1.959	KFBI	49842P103		26.5400	1,200.00	21,573.05	31,848.00
KNIGHT TRADING GROUP		0.000	NITE	499063105		14.6400	87,700.00	786,380.34	1,283,928.00
KNIGHT TRANSPORTATION INC		0.000	KNGT	499064103		25.6500	29,300.00	611,450.66	751,545.00
KOMAG INC		0.000	KOMG	500453204		14.6300	38,300.00	539,599.47	560,329.00
KOPIN CORP		0.000	KOPN	500600101		6.7100	83,900.00	936,217.58	562,969.00
KORN/FERRY INTERNATIONAL		0.000	KFY	500643200		13.3400	38,300.00	361,993.89	510,922.00
KOS PHARMACEUTICALS		0.000	KOSP	500648100		43.0400	19,600.00	664,846.69	843,584.00
KOSAN BIOSCIENCES IN		0.000	KOSN	50064W107		9.8600	23,900.00	187,119.38	235,654.00
KROLL INC		0.000	KROL	501049100		26.0000	37,000.00	918,938.83	962,000.00
KRONOS INC.		0.000	KRON	501052104		39.6100	35,900.00	841,789.81	1,421,999.00
KRONOS WORLDWIDE INC		0.000	KRO	50105F105		22.2000	50.00	801.17	1,110.00
KULICKE & SOFFA INDUSTRIES		0.000	KLIC	501242101		14.3800	50,300.00	347,346.90	723,314.00
KVH INDUSTRIES INC		0.000	KVHI	482738101		27.4700	11,700.00	302,105.52	321,399.00
KYPHON INC		0.000	KYPH	501577100		24.8300	21,700.00	349,179.56	538,811.00
L S B BANCSHARES N C		3.678	LXBK	502158108		17.4000	10,300.00	187,377.63	179,220.00
LA JOLLA PHARMACEUTICAL		0.000	LJPC	503459109		4.2900	9,500.00	32,510.39	40,755.00
LA QUINTA INNS INC		1.092	LQI	50419U202		6.4100	191,800.00	968,823.71	1,229,438.00
LABONE INC		0.000	LABS	50540L105		32.4700	10,100.00	260,031.13	327,947.00
LABOR READY INC		0.000	LRW	50540I208		13.1000	48,300.00	325,093.56	632,730.00
LACLEDE GROUP HLDG. CO.		4.693	LG	505597104		28.5500	23,000.00	561,085.09	656,650.00
LAKELAND BANCORP INC		2.490	LBAI	511637100		16.0600	14,510.00	232,665.10	233,030.60
LAKELAND FINL CORP		2.151	LKFN	511656100		35.3200	6,200.00	201,215.16	218,984.00
LANCE INC		4.258	LNCE	514606102Q		15.0300	29,800.00	381,402.05	447,894.00
LANDAMERICA FINANCIAL GROUP		0.765	LFG	514936103		52.2600	25,300.00	1,026,794.37	1,322,178.00
LANDAUER INC		3.923	LDR	51476K103		40.7800	9,600.00	393,439.70	391,488.00
LANDRY'S RESTAURANTS INC.		0.388	LNK	51508L103		25.7200	26,100.00	569,441.06	671,292.00
LANDSTAR SYSTEM INC.		0.000	LSTR	515098101		38.0400	33,200.00	644,003.12	1,262,928.01
LANNETT COMPANY		0.000	LCI	516012101		16.8100	7,100.00	140,553.18	119,351.00
LASERSCOPE		0.000	LSCP	518081104		15.5900	15,800.00	192,105.66	246,322.00
LATTICE SEMICON. CORP.		0.000	LSCC	518415104		9.6800	122,200.00	880,193.03	1,182,896.00
LAWSON PRODUCTS		2.170	LAWS	520776105Q		33.1800	5,800.00	152,130.50	192,444.00
LAWSON SOFTWARE		0.000	LWSN	520780107		8.2300	51,200.00	400,397.73	421,376.00
LEARNING TREE INTL		0.000	LTRE	522015106		17.3900	11,000.00	189,720.56	191,290.00
LENNOX INTERNATIONAL INC.		2.275	LIH	526107107		16.7000	53,000.00	834,014.74	885,100.00
LEXAR MEDIA INC		0.000	LEXR	52886P104		17.4300	72,900.00	902,222.59	1,270,647.01
LEXICON GENETICS INC		0.000	LEXG	528872104		5.8900	45,200.00	291,117.68	266,228.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK							
LIBBEY INC	1.404	LB	529898108	28.4800	14,900.00	441,604.08	424,352.00
LIBERTY CORP S C	2.124	LC	530370105	45.1900	19,600.00	850,901.19	885,724.00
LIFELINE SYS INC	0.000	LIFE	532192101	19.0000	11,400.00	169,877.17	216,600.00
LIFEPOINT HOSPITALS INC.	0.000	LPNT	53219L109	29.4500	45,300.00	1,060,037.69	1,334,085.00
LIGAND PHARMACEUTICA	0.000	LGND	53220K207	14.6900	72,300.00	1,099,434.87	1,062,087.00
LIGHTBRIDGE INC	0.000	LTBG	532226107	9.1000	48,400.00	459,493.27	440,440.00
LIN TV CORP	0.000	TVL	532774106	25.8100	32,300.00	725,172.70	833,663.00
LINCOLN ELEC HLDGS I	2.586	LECO	533900106	24.7400	38,900.00	837,445.83	962,386.00
LINDSAY MANUFACTURING CO.	0.792	LNN	535555106	25.2500	14,200.00	325,658.79	358,550.00
LINENS 'N THINGS INC.	0.000	LIN	535679104	30.0800	53,300.00	1,480,674.44	1,603,264.00
LIONBRIDGE TECHNOLOGIES	0.000	LIOX	536252109	9.6100	22,600.00	135,398.10	217,186.00
LITHIA MOTORS INC - CL A	1.110	LAD	536797103	25.2100	15,700.00	304,049.16	395,797.00
LITTELFUSE INC	0.000	LFUS	537008104	28.8200	23,200.00	550,435.87	668,624.00
LNB BANCORP INC	3.349	LNBB	502100100	20.3000	5,600.00	116,444.34	113,680.01
LOCAL FINL CORP	0.000	LFIN	539553107	20.8400	20,900.00	320,081.65	435,556.00
LODGENET ENTMT CORP	0.000	LNET	540211109	18.2800	12,600.00	158,645.25	230,328.00
LONE STAR STEAKHOUSE & SALOON	3.019	STAR	542307103	23.1800	24,900.00	437,027.73	577,182.00
LONE STAR TECHNOLOGIES INC	0.000	LSS	542312103	15.9800	30,400.00	864,346.22	485,791.99
LONGS DRUG STORES INC	2.263	LDG	543162101Q	24.7400	35,900.00	572,858.18	888,166.00
LONGVIEW FIBRE CO	0.647	LFB	543213102	12.3500	61,700.00	527,277.21	761,995.00
LOOKSMART LTD	0.000	LOOK	543442107	1.5500	184,900.00	431,715.70	286,595.00
LOUISIANA PACIFIC	0.000	LPX	546347105Q	17.8800	126,400.00	1,636,926.34	2,260,032.00
LSI LIGHTING SYS	2.133	LYTS	50216C108Q	13.5000	8,625.00	81,152.18	116,437.50
LTC PROPERTIES INC	6.784	LTC	502175102	14.7400	27,200.00	300,960.13	400,928.00
LTX CORP	0.000	LTXX	502392103	15.0300	63,000.00	675,709.58	946,890.00
LUFKIN INDUSTRIES INC	2.500	LUFK	549764108	28.7900	6,900.00	177,223.68	198,651.00
LUMINEX CORP DEL	0.000	LMNX	55027E102	9.3800	25,400.00	139,916.72	238,251.99
LYDALL INC.	0.000	LDL	550819106	10.1900	17,700.00	263,033.14	180,363.00
LYON WILLIAM HOMES	0.000	WLS	552074106	62.7700	5,100.00	248,070.30	320,127.00
M/I HOMES INC	0.256	MHO	55305B101	39.0500	12,400.00	522,747.20	484,220.00
M&F WORLDWIDE CORP	0.000	MFW	552541104	13.3600	23,300.00	300,503.13	311,288.00
MACATAWA BK CORP	1.695	MCBC	554225102	28.3100	10,100.00	240,235.54	285,931.00
MACDERMID INC.	0.350	MRD	554273102	34.2400	25,800.00	810,969.78	883,392.00
MACROVISION CORP	0.000	MVSN	555904101	22.5900	49,500.00	888,370.34	1,118,204.99
MADDEN STEVEN LTD	0.000	SHOO	556269108	20.4000	12,100.00	259,122.51	246,840.00
MAF BANCORP INC	1.718	MAFB	55261R108	41.9000	32,773.00	1,039,217.42	1,373,188.69
MAGMA DESIGN AUTOMATION	0.000	LAVA	559181102	23.3400	20,100.00	395,844.77	469,134.00
MAGNA ENTERTAINMENT-CL A	0.000	MECA	559211107	5.0700	78,800.00	363,475.91	399,516.00
MAGNUM HUNTER RESOURCES INC	0.000	MHR	55972F203	9.5100	81,200.00	629,488.40	772,212.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group -	COMMON STOCK							
	Portfolio -	QN2 QUANTITATIVE 2000 (Q							
	Instrument -	COM COMMON STOCK							
MAIN STR BKS INC NEW		2.037		MSBK	56034R102	26.5000	10,500.00	260,280.77	278,250.00
MAINSOURCE FINANCIAL		2.347		MSFG	56062Y102	30.6700	7,560.00	183,287.06	231,865.20
MAIR HOLDINGS INC		0.000		MAIR	560635104	7.2800	11,500.00	83,337.89	83,720.00
MANHATTAN ASSOCIATES INC		0.000		MANH	562750109	27.6400	26,300.00	836,796.08	726,932.00
MANITOWOC COMPANY INC.		0.897		MTW	563571108	31.2000	25,800.00	617,142.47	804,960.00
MANTECH INTERNATIONAL CORP-A		0.000		MANT	564563104	24.9500	10,200.00	217,280.72	254,490.00
MANUFACTURERS SVCS L		0.000		MSV	565005105	6.0800	19,600.00	96,858.28	119,168.00
MANUGISTICS GROUP INC.		0.000		MANU	565011103	6.2500	73,300.00	372,945.26	458,125.01
MAPICS INC		0.000		MAPX	564910107	13.0900	21,200.00	173,008.84	277,508.00
MARCUS CORPORATION		1.341		MCS	566330106	16.4000	23,200.00	375,759.43	380,480.00
MARINE PRODS CORP		0.851		MPX	568427108	18.8000	6,800.00	104,589.10	127,840.00
MARINEMAX INC		0.000		HZO	567908108	19.4300	9,800.00	166,909.95	190,414.00
MARITRANS INC		2.633		TUG	570363101	16.7100	17,400.00	274,169.28	290,754.00
MARKETWATCH.COM INC		0.000		MKTW	570619106	8.6090	7,200.00	63,411.46	61,984.80
MARTEK BIOSCIENCES CORP		0.000		MATK	572901106	64.9700	27,400.00	1,280,686.07	1,780,178.00
MARTHA STEWART LIVING OMNIMEDI		0.000		MSO	573083102	9.8500	14,600.00	130,933.96	143,810.00
MASSBANK CORP READ M		2.159		MASB	576152102	42.6000	4,500.00	162,845.29	191,700.00
MASSEY ENERGY CO		0.769		MEE	576206106Q	20.8000	74,300.00	880,672.24	1,545,440.00
MASTEC INC		0.000		MTZ	576323109	14.8100	11,500.00	97,583.97	170,314.99
MATERIAL SCIENCES CORP.		0.000		MSC	576674105	10.1100	9,500.00	97,430.90	96,045.00
MATRIA HEALTHCARE IN		0.000		MATR	576817209	21.1300	19,200.00	370,593.65	405,696.00
MATRIX SERVICE CO		0.000		MTRX	576853105	18.1500	14,500.00	157,375.57	263,175.00
MATRIXONE, INC.		0.000		MONE	57685P304	6.1600	51,900.00	306,162.04	319,704.00
MATTHEWS INTL CORP		0.540		MATW	577128101	29.5900	34,400.00	891,458.61	1,017,896.00
MATTSON TECHNOLOGY INC		0.000		MTSN	577223100	12.2200	33,700.00	142,477.35	411,814.00
MAUI LD & PINEAPPLE		0.000		MLP	577345101	34.5800	3,700.00	94,712.08	127,945.99
MAVERICK TUBE CORP		0.000		MVK	577914104	19.2500	42,200.00	676,275.54	812,350.00
MAXIMUS INC		0.000		MMS	577933104	39.1300	18,600.00	659,640.66	727,818.00
MAXWELL SHOE INC		0.000		MAXS	577766108	16.9700	16,700.00	239,061.35	283,399.00
MAXYGEN INC		0.000		MXY	577776107	10.6300	41,100.00	485,268.50	436,893.00
MB FINL INC		1.978		MBFI	55264U108	36.4000	20,850.00	564,160.08	758,940.00
MBT FINANCIAL CORP		3.634		MBTF	578877102	16.5100	7,406.00	116,880.21	122,273.06
MCG CAPITAL CORP		8.615		MCGC	58047P107	19.5000	24,700.00	387,706.53	481,650.00
MCGRATH RENTCORP		2.935		MGRC	580589109	27.2500	9,200.00	255,185.46	250,700.00
MCLEODUSA INC		0.000		MCLD	582266706	1.4800	168,900.00	267,910.47	249,972.00
MCMORAN EXPLORATION CO		0.000		MMR	582411104	18.7500	14,200.00	209,835.97	266,250.01
MEDALLION FINANCIAL CORP		2.107		TAXI	583928106	9.4900	16,800.00	115,184.00	159,432.00
MEDAREX INC		0.000		MEDX	583916101	6.2300	89,000.00	626,669.11	554,470.00
MEDIACOM COMMUNICATIONS CORP		0.000		MCCC	58446K105	8.6700	40,300.00	403,308.49	349,401.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
MEDICAL ACTION INDUSTRIES INC	0.000			MDCI	58449L100	18.7100	9,400.00	150,369.89	175,874.00
MEDICINES COMPANY	0.000			MDCO	584688105	29.4600	50,400.00	1,140,564.90	1,484,784.00
MEDIS TECHNOLOGIES L	0.000			MDTL	58500P107	10.7000	14,200.00	120,211.08	151,940.00
MEDQUIST INC.	0.000			MEDQ	584949101	16.0600	21,700.00	399,310.55	348,502.00
MEMBERWORKS INC	0.000			MBRS	586002107	27.1700	8,100.00	225,091.16	220,077.00
MENTOR CORP/MINN	2.493			MNT	587188103	24.0600	49,100.00	784,096.02	1,181,346.00
MENTOR GRAPHICS CORP.	0.000			MENT	587200106	14.5400	81,400.00	727,711.16	1,183,556.00
MERCANTILE BANK CORP	0.904			MBWM	587376104	36.5000	7,100.00	214,600.01	259,150.00
MERCHANTS BANCSHARES	3.535			MBVT	588448100	30.5500	4,800.00	129,779.00	146,640.00
MERCURY COMPUTER SYSTEMS INC	0.000			MRCY	589378108	24.9000	25,500.00	873,766.40	634,950.00
MERIDIAN BIOSCIENCE INC	3.451			VIVO	589584101	10.4300	11,900.00	122,840.00	124,117.00
MERIDIAN RESOURCE CO	0.000			TMR	58977Q109	5.9400	49,800.00	236,559.13	295,812.00
MERIT MED SYS INC	0.000			MMSI	589889104	22.2600	26,577.33	355,388.39	591,611.44
MERITAGE CORP	0.000			MTH	59001A102	66.3100	8,500.00	435,888.52	563,635.00
MESA AIR GROUP INC	0.000			MESA	590479101	12.5200	45,200.00	405,440.80	565,904.00
MESTEK INC	0.000			MCC	590829107	19.2600	3,600.00	67,939.14	69,336.00
METHODE ELECTRONICS CL-A	1.635			METH	591520200	12.2300	51,800.00	571,012.97	633,514.00
METRIS COMPANIES INC.	0.900			MXT	591598107	4.4400	34,300.00	186,170.86	152,292.00
METRO ONE TELECOMMUNICATIONS	0.000			MTON	59163F105	2.6000	94,100.00	542,550.71	244,660.00
METROLOGIC INSTRUMENTS INC	0.000			MTLG	591676101	27.0000	14,800.00	367,475.39	399,600.00
MFA MORTGAGE INVESTMENTS INC	10.256			MFA	55272X102	9.7500	71,400.00	741,184.59	696,150.00
MGE ENERGY INC	4.293			MGEE	55277P104	31.5100	16,800.00	552,179.34	529,368.00
MGI PHARMA INC	0.000			MOGN	552880106	41.1500	41,800.00	951,065.54	1,720,070.00
MICREL INCORPORATED	0.000			MCRL	594793101	15.5800	67,700.00	852,191.59	1,054,766.00
MICRO THERAPEUTICS INC	0.000			MTIX	59500W100	3.2300	12,000.00	57,211.20	38,759.99
MICROMUSE INC.	0.000			MUSEE	595094103	6.9000	85,500.00	741,062.44	589,950.00
MICROS SYSTEMS INC.	0.000			MCRS	594901100	43.3600	19,900.00	631,169.27	862,864.00
MICROSEMI CORP	0.000			MSCC	595137100	24.5800	41,600.00	1,016,805.46	1,022,528.00
MICROSTRATEGY INC-CL A	0.000			MSTR	594972408	52.4800	15,600.00	709,014.50	818,688.00
MID-STATE BANCSHARES	2.044			MDST	595440108	25.4400	28,300.00	567,720.96	719,952.00
MIDAS INC.	2.237			MDS	595626102	14.3000	26,600.00	351,313.75	380,380.00
MIDDLESEX WATER CO	3.251			MSEX	596680108	20.3000	4,533.33	85,198.18	92,026.66
MIDLAND CO	0.804			MLAN	597486109	23.6200	8,600.00	204,971.42	203,132.00
MIDWAY GAMES INC.	0.000			MWY	598148104	3.8800	37,600.00	245,122.68	145,888.00
MIDWEST BANC HOLDING	2.157			MBHI	598251106	22.2500	6,200.00	132,146.75	137,950.00
MILACRON, INC.	0.959			MZ	598709103Q	4.1700	40,900.00	268,928.37	170,553.00
MILLENIUM CHEMICALS INC	4.258			MCH	599903101	12.6800	61,700.00	630,610.78	782,356.00
MIM CORP	0.000			MIMS	553044108	7.0300	50,900.00	332,721.40	357,827.00
MINDSPEED TECHNOLOGIES INC	0.000			MSPD	602682106	6.8500	88,800.00	346,288.74	608,280.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
MINE SAFETY APPLIANCES CO	1.006	MSA	602720104	79.5100		7,600.00	353,926.87	604,276.00	
MINERALS TECHNOLOGIES INC	0.168	MTX	603158106	59.2500	21,000.00	1,062,389.21	1,244,250.00		
MKS INSTRUMENTS INC	0.000	MKSI	55306N104	29.0000	31,600.00	654,109.65	916,400.00		
MOBILE MINI INC.	0.000	MINI	60740F105	19.7200	8,500.00	187,017.84	167,620.00		
MOBIUS MANAGEMENT SYSTEMS INC	0.000	MOBI	606925105	12.6500	19,300.00	273,913.67	244,145.00		
MODINE MANUFACTURING CO	2.038	MODI	607828100	26.9800	28,000.00	623,937.60	755,440.00		
MODTECH HLDGS INC	0.000	MODT	60783C100	8.4100	9,400.00	88,947.41	79,054.00		
MOLECULAR DEVICES CORP	0.000	MDCC	60851C107	18.9900	16,600.00	274,552.02	315,234.00		
MONACO COACH CORPORATION	0.000	MNC	60886R103	23.8000	30,700.00	422,129.72	730,660.00		
MONOLITHIC SYSTEM TECHNOLOGY	0.000	MOSY	609842109	8.5500	27,200.00	311,775.16	232,560.00		
MONRO MUFFLER BRAKE	0.000	MNRO	610236101	20.0100	18,600.00	394,917.87	372,186.00		
MOOG INC. CL A	0.000	MOG.A	615394202	49.4000	20,800.00	808,262.30	1,027,520.00		
MOTHERS WK INC	0.000	MWRK	619903107	24.4000	5,000.00	149,551.99	122,000.00		
MOVADO GROUP INC	0.850	MOV	624580106	28.2300	8,900.00	204,887.84	251,247.00		
MOVIE GALLERY INC	0.642	MOVI	624581104	18.6800	29,200.00	568,387.60	545,456.00		
MPS GROUP INC	0.000	MPS	553409103	9.3500	129,800.00	865,073.20	1,213,630.00		
MRO SOFTWARE INC	0.000	MROI	55347W105	13.4600	23,200.00	533,224.73	312,272.00		
MRV COMMUNICATIONS I	0.000	MRVC	553477100	3.7600	126,000.00	282,086.63	473,760.00		
MSC SOFTWARE CORPORATION	0.000	MNS	553531104	9.4500	29,000.00	215,716.74	274,050.00		
MTC TECHNOLOGIES INC	0.000	MTCT	55377A106	32.2200	6,900.00	187,151.84	222,318.00		
MTR GAMING GROUP INC	0.000	MNTG	553769100	10.3000	13,500.00	112,579.84	139,050.00		
MTS SYS CORP	1.248	MTSC	553777103	19.2300	33,500.00	551,026.18	644,205.00		
MUELLER INDUSTRIES INC.	0.000	MLI	624756102	34.3600	41,400.00	1,124,768.57	1,422,504.00		
MULTIMEDIA GAMES, INC.	0.000	MGAM	625453105	41.1000	12,800.00	380,102.38	526,080.00		
MUTUALFIRST FINANCIAL INC	1.736	MFSF	62845B104	25.3400	5,300.00	126,102.59	134,302.00		
MYERS INDUSTRIES INC.	1.650	MYE	628464109Q	12.1200	23,200.00	249,975.79	281,184.00		
MYKROLIS CORP	0.000	MYK	62852P103	16.0800	39,100.00	470,642.70	628,728.00		
MYRIAD GENETICS INC	0.000	MYGN	62855J104	12.8600	19,000.00	287,554.61	244,340.00		
NABI BIOPHARMACEUTIC	0.000	NABI	629519109	12.7100	53,100.00	436,331.81	674,901.00		
NACCO INDUSTRIES -CL A	1.698	NC	629579103Q	89.4800	7,500.00	504,281.34	671,100.00		
NARA BANCORP INC	0.732	NARA	63080P105	27.3000	11,300.00	218,465.60	308,490.00		
NASB FINL INC	1.622	NASB	628968109	41.9100	3,700.00	112,439.44	155,067.00		
NASH FINCH CO.	1.611	NAFC	631158102	22.3400	21,200.00	405,212.59	473,608.00		
NASSDA CORP	0.000	NSDA	63172M101	7.2500	16,300.00	146,111.05	118,175.00		
NATIONAL BANKSHARES INC/VA	2.390	NKSH	634865109	49.3700	4,200.00	177,643.28	207,354.00		
NATIONAL BEVERAGE CO	0.000	FIZ	635017106	16.3000	4,400.00	64,324.22	71,720.00		
NATIONAL HEALTH INVESTORS INC	6.430	NHI	63633D104	24.8800	26,800.00	516,887.46	666,784.00		
NATIONAL HEALTHCARE	0.000	NHC	635906100	19.9000	15,000.00	319,913.50	298,500.01		
NATIONAL PENN BANCSH	2.988	NPBC	637138108	32.1200	26,285.00	747,053.65	844,274.20		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
NATIONAL PRESTO INDS INC		2.545	NPK	637215104		36.1500	9,700.00	334,817.72	350,655.00
NATIONAL PROCESSING		0.000	NAP	637229105		23.5500	9,300.00	153,746.09	219,015.00
NATIONAL WESTN LIFE		0.000	NWLIA	638522102		154.8500	3,600.00	453,758.46	557,460.00
NATURES SUNSHINE PRODS INC.		1.574	NATR	639027101		8.4500	11,100.00	94,127.33	93,795.00
NAUTILUS GROUP INC		2.847	NLS	63910B102		14.0500	45,000.00	644,127.14	632,250.00
NAVIGANT CONSULTING		0.000	NCI	63935N107		18.8600	53,700.00	707,651.49	1,012,782.00
NAVIGANT INTERNATIONAL INC.		0.000	FLYR	63935R108		13.8500	15,200.00	197,650.98	210,520.00
NAVIGATORS GROUP INC		0.000	NAV	638904102		30.8700	7,000.00	226,805.78	216,090.00
NBC CAP CORP		3.599	NBY	628729105		26.6700	8,100.00	202,374.76	216,027.00
NBT BANCORP INC		3.171	NBTB	628778102		21.4400	39,200.00	789,309.25	840,448.00
NBTY INC.		0.000	NTY	628782104		26.8600	55,900.00	766,307.20	1,501,474.00
NCI BUILDING SYS INC		0.000	NCS	628852105		23.9000	16,200.00	285,992.14	387,180.00
NCO GROUP INC.		0.000	NCOG	628858102		22.7700	21,900.00	479,021.76	498,663.00
NDC HEALTH CORP		0.624	NDC	639480102		25.6200	36,200.00	852,365.29	927,444.00
NEIGHBORCARE INC		0.000	NCRX	64015Y104		19.7500	36,300.00	559,480.89	716,925.00
NEKTAR THERAPEUTICS		0.000	NKTR	640268108		13.6100	44,600.00	425,922.21	607,006.00
NEOFORMA INC		0.000	NEOF	640475505		10.6400	9,400.00	108,952.86	100,016.00
NEOPHARM INC		0.000	NEOL	640919106		18.3200	23,900.00	355,796.29	437,848.00
NEOSE TECHNOLOGIES I		0.000	NTEC	640522108		9.2000	2,600.00	21,996.00	23,920.00
NEOWARE SYSTEMS INC		0.000	NWRE	64065P102		13.7000	18,900.00	343,755.02	258,930.00
NET2PHONE		0.000	NTOP	64108N106		6.8000	68,300.00	331,957.97	464,440.00
NETBANK INC		0.599	NTBK	640933107		13.3500	58,000.00	834,046.65	774,300.00
NETEGRITY INC		0.000	NETE	64110P107		10.3100	44,500.00	451,052.52	458,795.00
NETFLIX.COM INC		0.000	NFLX	64110L106		54.6900	16,000.00	491,225.56	875,040.00
NETIQ CORP		0.000	NTIQ	64115P102		13.2500	64,500.00	1,035,724.86	854,625.00
NETRATINGS INC		0.000	NTRT	64116M108		11.4300	12,200.00	125,492.36	139,446.00
NETSCOUT SYS INC		0.000	NTCT	64115T104		7.6000	23,300.00	108,640.66	177,080.00
NETWORK EQUIPMENT TECH. INC.		0.000	NWK	641208103		11.0000	41,600.00	347,751.18	457,600.00
NEW CENTURY FINANCIAL CORP		1.613	NCEN	64352D101		39.6700	38,200.00	795,222.03	1,515,394.00
NEW ENGLAND BUSINESS SERVICE		2.711	NEB	643872104		29.5000	12,200.00	356,801.03	359,900.00
NEW FOCUS INC		0.000	NUFO	644383101		5.0200	98,300.00	418,932.81	493,466.00
NEWPARK RESOURCES INC.		0.000	NR	651718504		4.7900	48,200.00	281,216.76	230,878.00
NEWPORT CORP		0.121	NEWP	651824104		16.5300	46,700.00	865,596.23	771,951.00
NIC INC		0.000	EGOV	62914B100		8.0300	12,900.00	40,398.76	103,587.00
NII HOLDINGS INC		0.000	NIHD	62913F201		74.6300	18,000.00	815,881.89	1,343,340.00
NJ RESOURCES CORP. COMMON		3.375	NJR	646025106		38.5100	32,800.00	952,648.84	1,263,128.00
NL INDS INC		6.837	NL	629156407		11.7000	100.00	916.16	1,170.00
NN INC		2.541	NNBRE	629337106		12.5900	12,900.00	157,584.65	162,411.00
NOLAND CO		0.771	NOLD	655286102		41.5000	4,800.00	178,905.12	199,200.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
NORDSON CORP		1.795	NDSN	655663102		34.5300	26,200.00	678,837.65	904,686.00
NORTH COAST ENERGY INC		0.000	NCEB	658649702		10.6910	14,600.00	177,489.28	156,088.60
NORTH PITTSBURGH SYS		3.596	NPSI	661562108		18.9100	18,100.00	311,037.25	342,271.00
NORTHERN STATES FINANCIAL CORP		3.735	NSFC	665751103		28.9100	3,500.00	100,167.57	101,185.00
NORTHWEST AIRLINES CORP		0.000	NWAC	667280101		12.6200	73,400.00	795,549.23	926,308.00
NORTHWEST BANCORP IN		1.872	NWSB	667328108		21.3600	13,300.00	225,415.48	284,087.99
NORTHWEST NATURAL GAS CO.		4.227	NWN	667655104		30.7500	31,000.00	841,240.91	953,250.00
NOVEN PHARMACEUTICALS INC		0.000	NOVN	670009109		15.2100	24,500.00	405,706.91	372,645.00
NOVOSTE CORP		0.000	NOVT	67010C100		4.7900	19,700.00	105,497.53	94,363.00
NPS PHARMACEUTICALS INC.		0.000	NPSP	62936P103		30.7400	30,400.00	798,733.68	934,496.00
NS GROUP INC		0.000	NSS	628916108		9.7000	17,700.00	152,330.19	171,690.00
NU SKIN ENTERPRISES		1.638	NUS	67018T105		17.0900	33,300.00	353,790.26	569,097.00
NUANCE COMMUNICATIONS INC		0.000	NUAN	669967101		7.6400	6,700.00	35,858.24	51,188.00
NUEVO ENERGY COMPANY		0.000	NEV	670509108		24.1700	21,200.00	361,649.47	512,404.00
NUI CORP		6.079	NUI	629431107		16.1200	19,400.00	393,247.05	312,728.00
NUVELO INC		0.000	NUVO	67072M103		3.4700	13,800.00	29,458.04	47,886.00
NYFIX INCORPORATED		0.000	NYFX	670712108		7.9500	49,100.00	783,178.32	390,345.00
NYMAGIC INC		0.875	NYM	629484106Q		27.4200	8,400.00	219,536.74	230,328.00
O'CHARLEYS INC		0.000	CHUX	670823103		17.9500	14,900.00	330,500.92	267,455.00
OAK HILL FINANCIAL INC		1.947	OAKF	671337103		30.8100	4,000.00	105,125.79	123,240.00
OAKLEY INC.		1.011	OO	673662102		13.8400	29,900.00	352,916.15	413,816.00
OCEANEERING INT'L. INC.		0.000	OII	675232102		28.0000	20,300.00	442,825.09	568,400.00
OCEANFIRST FINL CORP		2.945	OCFC	675234108		27.1600	7,600.00	193,106.10	206,416.00
OCTEL CORP		0.507	OTL	675727101		19.6900	20,500.00	340,492.50	403,645.00
OCULAR SCIENCES INC		0.000	OCLR	675744106		28.7100	22,400.00	472,912.75	643,104.00
OCWEN FINANCIAL CORP		0.000	OCN	675746101		8.8600	47,200.00	221,154.55	418,192.00
ODYSSEY HEALTHCARE INC		0.000	ODSY	67611V101		29.2600	38,600.00	988,321.65	1,129,436.00
OFFSHORE LOGISTICS		0.000	OLG	676255102		24.5200	22,500.00	442,540.08	551,700.00
OHIO CASUALTY CORP.		0.000	OCAS	677240103Q		17.3600	75,600.00	987,225.39	1,312,416.00
OIL STS INTL INC		0.000	OIS	678026105		13.9400	18,500.00	227,361.05	257,890.01
OLD DOMINION FREIGHT LINE		0.000	ODFL	679580100		34.0800	8,600.00	231,270.49	293,087.99
OLD POINT FINANCIAL CORP		1.892	OPOF	680194107		31.7100	2,800.00	86,215.93	88,787.99
OLD SECOND BANCORP I		1.616	OSBC	680277100		49.5000	8,100.00	344,015.42	400,950.00
OLIN CORP		3.988	OLN	680665205Q		20.0600	56,200.00	994,245.90	1,127,372.01
OM GROUP, INC.		2.138	OMG	670872100Q		26.1900	40,500.00	635,195.74	1,060,695.00
OMEGA FINL CORP		3.117	OMEF	682092101		38.4900	9,800.00	344,817.46	377,202.00
OMEGA PROTEIN CORP		0.000	OME	68210P107		7.7200	7,300.00	40,171.02	56,356.00
OMNICELL INC		0.000	OMCL	68213N109		16.2000	28,500.00	332,838.79	461,700.00
OMNIVISION TECHNOLOGIES INC		0.000	OVTI	682128103		55.2500	31,000.00	1,301,251.50	1,712,750.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
OMNOVA SOLUTIONS INC	0.000	OMN	682129101	4.8000		499.99		2,113.03	2,400.01
ON SEMICONDUCTOR COR	0.000	ONNN	682189105	6.4500		12,100.00		64,324.20	78,045.01
ONEIDA FINANCIAL CORP	2.532	ONFC	682478102	22.1110		2,000.00		43,360.50	44,222.00
ONEIDA LTD	0.000	OCQ	682505102	5.8900		46,200.00		272,758.32	272,118.00
ONYX PHARMACEUTICALS	0.000	ONXX	683399109	28.2300		40,900.00		698,757.35	1,154,607.00
OPENWAVE SYS INC	0.000	OPWV	683718308	11.0000		59,333.00		470,558.06	652,663.00
OPLINK COMMUNICATION	0.000	OPLK	68375Q106	2.3900		123,000.00		210,485.65	293,970.00
OPNET TECHNOLOGIES INC.	0.000	OPNT	683757108	16.4600		13,200.00		155,991.81	217,272.00
OPSWARE INC	0.000	OPSW	68383A101	7.4000		57,800.00		324,051.55	427,720.00
OPTICAL COMMUNICATIO	0.000	OCPI	68382T101	3.7000		19,100.00		37,188.85	70,670.00
OPTION CARE INC	0.000	OPTN	683948103	10.6800		30,700.00		314,754.80	327,876.00
ORASURE TECHNOLOGIES	0.000	OSUR	68554V108	7.9600		46,700.00		379,834.21	371,732.00
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	12.0200		55,700.00		443,268.63	669,514.00
ORIENTAL FINL GROUP	2.179	OFG	68618W100	25.7000		23,430.00		556,536.18	602,151.00
ORLEANS HOMEBUILDERS INC	0.000	OHB	686588104	28.3300		2,000.00		53,526.99	56,660.00
ORTHODONTIC CENTERS OF AMER	0.000	OCA	68750P103	8.0500		81,600.00		974,506.96	656,880.00
ORTHOLOGIC CORP	0.000	OLGC	68750J107	6.1300		39,700.00		205,207.90	243,361.00
OSHKOSH B'GOSH CL-A	2.050	GOSHA	688222207Q	21.4600		2,400.00		70,034.47	51,504.00
OSHKOSH TRUCK CORPORATION	0.450	OSK	688239201	51.0300		36,600.00		833,178.43	1,867,698.00
OSI PHARMACEUTICALS INC	0.000	OSIP	671040103	32.2100		46,800.00		1,560,067.98	1,507,428.01
OSI SYSTEMS INC	0.000	OSIS	671044105	19.2100		15,600.00		245,004.16	299,676.00
OTTER TAIL CORP	4.040	OTTR	689648103	26.7300		25,300.00		706,511.62	676,269.00
OVERLAND STORAGE INC	0.000	OVRL	690310107	18.8000		3,200.00		67,366.39	60,159.99
OVERSEAS SHIPHOLDING GROUP	2.055	OSG	690368105	34.0500		23,700.00		571,623.03	806,985.00
OWENS & MINOR INC.	1.643	OMI	690732102Q	21.9100		50,900.00		932,930.41	1,115,219.00
OXFORD INDUSTRIES INC.	1.416	OXM	691497309	33.8800		19,400.00		444,310.70	657,272.00
P A M TRANSN SVCS IN	0.000	PTSI	693149106	21.3300		6,900.00		166,455.35	147,177.00
P.F.CHANGS CHINA BISTRO INC	0.000	PFCB	69333Y108	50.8800		30,600.00		959,770.62	1,556,928.00
PAB BANKSHARES INC	1.801	PAB	69313P101	15.5400		8,500.00		111,282.13	132,090.00
PACER INTERNATIONAL INC	0.000	PACR	69373H106	20.2200		19,500.00		367,247.01	394,290.00
PACIFIC CAP BANCORP	2.390	PCBC	69404P101	36.8200		41,500.00		1,452,534.98	1,528,030.00
PACIFIC SUNWEAR OF CALIFORNIA	0.000	PSUN	694873100	21.1200		92,100.00		1,313,304.10	1,945,152.00
PACIFIC UN BK CALIF	0.783	PUBB	695025106	25.5300		4,800.00		71,373.90	122,544.00
PACKETEER INC	0.000	PKTR	695210104	16.9800		28,000.00		489,902.43	475,440.00
PAIN THERAPEUTICS INC.	0.000	PTIE	69562K100	6.9500		27,900.00		199,537.95	193,905.00
PALM HARBOR HOMES	0.000	PHHM	696639103	17.8700		20,800.00		379,902.24	371,696.00
PALMONE INC	0.000	PLMO	69713P107	11.7500		44,596.00		525,458.35	524,003.01
PALMSOURCE INC	0.000	PSRC	697154102	21.7900		6,549.00		127,006.41	142,702.71
PANERA BREAD CO	0.000	PNRA	69840W108	39.5300		33,600.00		835,945.75	1,328,208.00

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PANTRY INC/THE		0.000	PTRY	698657103		22.7000	13,600.00	213,570.22	308,720.00
PAPA JOHN'S INTERNATIONAL		0.000	PZZA	698813102		33.3800	13,600.00	359,331.93	453,968.00
PARAMETRIC TECHNOLOGY CORP		0.000	PMTC	699173100		3.9400	258,500.00	1,328,051.31	1,018,490.00
PAREXEL INT'L CORP.		0.000	PRXL	699462107		16.2600	31,000.00	624,456.25	504,060.00
PARK ELECTROCHEMICAL CORP.		0.906	PKE	700416209		26.4900	26,600.00	557,738.50	704,634.00
PARKER DRILLING CO		0.000	PKD	701081101		2.5500	104,800.00	304,302.18	267,240.00
PARKVALE FINL CORP		2.681	PVSA	701492100		26.8500	5,100.00	131,827.21	136,935.00
PARTNERS TRUST FINL		1.176	PRTR	70213A103		34.0000	7,900.00	173,798.88	268,600.00
PARTY CITY CORP		0.000	PCTY	702145103		12.6900	12,900.00	140,475.83	163,701.00
PATHMARK STORES INC		0.000	PTMK	70322A101		7.6000	53,800.00	413,746.95	408,880.00
PATINA OIL & GAS CORP		0.653	POG	70322A105		48.9900	36,000.00	730,322.61	1,763,640.00
PATRIOT BANK CORP		1.887	PBIX	70335P103		28.6100	8,100.00	148,906.33	231,741.00
PAXAR CORP.		0.000	PXR	704227107		13.4000	33,600.00	467,963.94	450,240.00
PAXSON COMMUNICATION		0.000	PAX	704231109		3.8500	35,800.00	208,941.83	137,830.00
PAYLESS SHOESOURCE INC		0.000	PSS	704379106		13.4000	70,300.00	1,057,154.93	942,020.00
PC CONNECTION INC		0.000	PCCC	69318J100		8.3700	8,100.00	63,865.99	67,797.00
PC-TEL INC		0.000	PCTI	69325Q105		10.6100	23,700.00	224,492.86	251,457.01
PDF SOLUTIONS INC		0.000	PDFS	693282105		14.9000	29,900.00	361,122.64	445,510.00
PDI INC		0.000	PDII	69329V100		26.8100	14,200.00	266,453.33	380,702.00
PEAPACK-GLADSTONE FI		1.290	PGC	704699107		31.0000	8,150.00	258,303.39	252,650.00
PEC SOLUTIONS INC		0.000	PECS	705107100		16.9500	1,500.00	25,737.19	25,425.00
PEDIATRIX MEDICAL GROUP INC.		0.000	PDX	705324101		55.0900	31,400.00	1,230,179.09	1,729,826.00
PEETS COFFEE & TEA I		0.000	PEET	705560100		17.4100	4,100.00	75,648.64	71,381.00
PEGASUS COMMUNICATIONS CORP		0.000	PGTV	705904605		28.0800	3,800.00	102,473.54	106,704.00
PEGASUS SOLUTIONS		0.000	PEGS	705906105		10.4700	30,000.00	442,294.14	314,100.00
PEGASYSTEMS INC		0.000	PEGA	705573103		8.6200	30,800.00	236,074.58	265,496.00
PEMSTAR INC		0.000	PMTR	706552106		3.2900	81,400.00	285,846.94	267,806.00
PENN ENGR & MFG CORP		1.261	PNN	707389300		19.0300	12,400.00	181,538.95	235,972.00
PENN NATIONAL GAMING INC		0.000	PENN	707569109		23.0800	30,900.00	549,276.94	713,172.00
PENN VA CORP		1.617	PVA	707882106		55.6500	8,800.00	386,939.70	489,720.00
PENN-AMERICA GROUP INC		1.620	PNG	707247102		13.2700	11,100.00	125,719.91	147,297.00
PENNFED FINL SVCS IN		1.194	PFSB	708167101		33.5000	4,500.00	125,454.77	150,750.00
PENNRCK FINL SVCS C		2.574	PRFS	708352109		31.0800	9,200.00	266,274.82	285,935.99
PENNS WOODS BANCORP INC		2.997	PWOD	708430103		46.7000	3,980.00	156,767.68	185,866.00
PENWEST PHARMACEUTIC		0.000	PPCO	709754105		17.2800	29,400.00	607,216.44	508,032.00
PEOPLES BANCORP INC		2.439	PEBO	709789101		29.5100	7,545.00	186,430.94	222,652.96
PEOPLES HLDG CO		2.424	PHC	711148106		33.0000	10,050.00	315,831.31	331,650.00
PEP BOYS MM & J		1.180	PBY	713278109Q		22.8700	58,000.00	731,949.95	1,326,460.00
PER-SE TECHNOLOGIES		0.000	PSTI	713569309		15.2600	32,400.00	400,805.65	494,424.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
PEREGRINE PHARMACEUT	0.000	PPHM	713661106	2.2100	200,000.00	369,116.58	442,000.00		
PERICOM SEMICONDUCTOR CORP	0.000	PSEM	713831105	10.6600	38,400.00	774,577.52	409,344.00		
PERINI CORP	0.000	PCR	713839108	9.1500	36,800.00	325,885.55	336,720.00		
PEROT SYSTEMS COPR. CL. A	0.000	PER	714265105	13.4800	88,500.00	1,030,145.11	1,192,980.00		
PERRIGO CO.	0.890	PRGO	714290103	15.7200	73,800.00	784,259.18	1,160,136.00		
PETCO ANIMAL SUPPLIES INC	0.000	PETC	716016209	30.4500	47,700.00	1,144,574.38	1,452,465.00		
PETROLEUM DEVELOPMENT CORP	0.000	PETD	716578109	23.7000	29,300.00	364,504.70	694,410.00		
PFF BANCORP INC	1.764	PFB	69331W104	36.2800	15,140.00	444,033.10	549,279.20		
PHARMACOEPIA INC	0.000	PCOP	71713B104	14.2100	40,800.00	436,859.89	579,768.00		
PHILADELPHIA CONS HLDG CO	0.000	PHLY	717528103	48.8300	18,800.00	660,860.74	918,004.00		
PHILLIPS-VAN HEUSEN	0.845	PVH	718592108	17.7400	30,100.00	416,458.10	533,974.00		
PHOENIX COMPANIES INC.	1.328	PNX	71902E109	12.0400	126,600.00	1,277,011.03	1,524,264.00		
PHOTON DYNAMICS INC	0.000	PHTN	719364101	40.2400	19,300.00	662,971.94	776,632.00		
PHOTONICS INC.	0.000	PLAB	719405102	19.9200	34,500.00	788,247.17	687,240.00		
PICO HOLDINGS INC	0.000	PICO	693366205	15.6700	17,700.00	246,703.46	277,359.00		
PILGRIMS PRIDE CORP	0.367	PPC	721467108	16.3300	29,400.00	394,281.13	480,102.00		
PINNACLE ENTERTAINMENT, INC.	0.000	PNK	723456109	9.3200	26,000.00	194,858.05	242,320.00		
PINNACLE SYSTEMS	0.000	PCLE	723481107	8.5300	72,800.00	1,151,400.00	620,984.00		
PIXELWORKS INC	0.000	PXLW	72581M107	11.0400	41,600.00	282,503.81	459,264.00		
PLAINS EXPLORATION & PR	0.000	PXP	726505100	15.3900	46,400.00	492,318.09	714,096.00		
PLAINS RESOURCES INC.	0.000	PLX	726540503	16.0500	14,500.00	202,996.90	232,725.01		
PLANAR SYSTEMS INC.	0.000	PLNR	726900103	24.3200	16,900.00	347,390.17	411,008.00		
PLANTRONICS INC.	0.000	PLT	727493108	32.6500	48,400.00	1,060,675.09	1,580,260.00		
PLAYBOY ENTERPRISES CL-B	0.000	PLA	728117300	16.1600	17,600.00	249,277.00	284,416.00		
PLAYTEX PRODUCTS INC	0.000	PYX	72813P100	7.7300	58,800.00	385,583.07	454,524.00		
PLEXUS CORP	0.000	PLXS	729132100	17.1700	48,400.00	865,682.20	831,028.00		
PLUG POWER INC	0.000	PLUG	72919P103	7.2500	5,700.00	33,174.00	41,325.00		
PMA CAP CORP	8.203	PMACA	693419202	5.1200	60,200.00	458,834.17	308,224.00		
POLYMEDICA CORP	2.280	PLMD	731738100	26.3100	27,400.00	536,546.47	720,894.00		
POLYONE CORPORATION	3.912	POL	73179P106	6.3900	110,800.00	636,697.29	708,012.00		
POMEROY COMPUTER RESOURCES	0.000	PMRY	731822102	14.7400	22,300.00	319,668.31	328,702.00		
POPE & TALBOT INC	1.817	POP	732827100	17.6100	18,900.00	251,265.54	332,829.00		
PORTAL SOFTWARE INC	0.000	PRSF	736126301	6.7300	13,920.00	171,063.99	93,681.60		
PORTFOLIO RECOVERY ASSOCIATES	0.000	PRAA	73640Q105	26.5500	9,400.00	273,754.92	249,570.01		
POSSIS MEDICAL INC	0.000	POSS	737407106	19.7500	18,900.00	320,113.15	373,275.00		
POTLATCH CORP.	1.725	PCH	737628107Q	34.7700	26,800.00	720,836.75	931,836.00		
POWELL INDS INC	0.000	POWL	739128106	19.1500	16,400.00	272,323.30	314,060.00		
POWER INTEGRATIONS INC	0.000	POWI	739276103	33.4600	31,000.00	710,120.01	1,037,260.00		
POWER ONE INC.	0.000	PWER	739308104	10.8300	76,600.00	2,254,550.45	829,578.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group -	COMMON STOCK							
	Portfolio -	QN2 QUANTITATIVE 2000 (Q							
	Instrument -	COM COMMON STOCK							
POWERWAVE TECHNOLOGIES	0.000	PWAV	739363109	7.6500	101,700.00	690,060.84	778,005.00		
POZEN INC	0.000	POZN	73941U102	10.2000	41,300.00	479,462.01	421,260.00		
PRAECIS PHARMACEUTICALS INC	0.000	PRCS	739421105	6.4400	74,800.00	400,251.48	481,712.00		
PRE-PAID LEGAL SVCS	0.000	PPD	740065107	26.1200	24,400.00	598,134.81	637,328.00		
PRESIDENTIAL LIFE	3.039	PLFE	740884101	13.1600	24,900.00	467,180.74	327,684.00		
PRESSTEK INC	0.000	PRST	741113104	7.2700	36,900.00	250,307.53	268,263.00		
PRG-SCHULTZ INTL INC	0.000	PRGX	69357C107	4.9000	47,200.00	791,972.70	231,280.00		
PRICE COMMUNICATIONS CORP	0.000	PR	741437305	13.7300	60,200.00	845,556.91	826,546.00		
PRICELINE.COM INC	0.000	PCLN	741503403	17.9000	16,687.00	456,946.81	298,697.30		
PRIMA ENERGY CORP	0.000	PENG	741901201	35.1600	10,800.00	242,209.93	379,728.00		
PRIME HOSPITALITY CORP	0.000	PDQ	741917108	10.2000	58,600.00	733,407.46	597,720.00		
PRIMEDIA INC	0.000	PRM	74157K101	2.8300	121,600.00	417,807.01	344,128.00		
PRIMUS TELECOMMUNICATIONS GROU	0.000	PRTL	741929103	10.1800	64,300.00	494,166.92	654,574.00		
PRINCETON REVIEW INC	0.000	REVV	742352107	9.7500	19,300.00	137,857.14	188,175.00		
PRIORITY HEALTHCARE CORPORATIO	0.000	PHCC	74264T102	24.1100	41,700.00	786,605.84	1,005,386.99		
PRIVATEBANCORP INC	0.351	PVTB	742962103	45.5200	8,200.00	274,065.58	373,264.00		
PROASSURANCE CORP	0.000	PRA	74267C106	32.1500	23,700.00	668,428.52	761,955.00		
PROGENICS PHARMACEUT	0.000	PGNX	743187106	18.8600	21,400.00	357,207.73	403,604.00		
PROGRESS SOFTWARE	0.000	PRGS	743312100	20.4600	38,400.00	576,959.85	785,664.00		
PROQUEST COMPANY	0.000	PQE	74346P102	29.4500	28,700.00	749,787.71	845,214.99		
PROSPERITY BANCSHARE	1.110	PRSP	743606105	22.5200	16,700.00	341,326.49	376,084.00		
PROVIDENT BANCORP IN	1.276	PBCP	743835100	47.0000	4,300.00	156,218.82	202,100.00		
PROVIDENT BANKSHARES CORPORATI	3.260	PBKS	743859100	29.4400	27,700.00	691,118.38	815,488.00		
PROVIDENT FINANCIAL HLDGS	1.654	PROV	743868101	36.2700	8,800.00	277,468.12	319,176.00		
PROVIDENT FINANCIAL SERVICES	1.058	PFS	74386T105	18.9000	57,200.00	1,077,635.96	1,081,080.00		
PROVINCE HEALTHCARE COMPANY	0.000	PRV	743977100	16.0000	55,400.00	1,011,044.63	886,400.00		
PROXIM INC	0.000	PROX	744283102	1.6700	146,900.00	198,429.26	245,323.00		
PSS WORLD MEDICAL INC.	0.000	PSSI	69366A100	12.0700	82,000.00	542,818.61	989,740.00		
PTEK HLDGS INC	0.000	PTEK	69366M104	8.8100	51,600.00	334,066.42	454,596.00		
PUBLIC SERVICE CO OF N MEX	3.274	PNM	69349H107	28.1000	47,300.00	1,250,534.48	1,329,130.00		
PULITZER INC	1.407	PTZ	745769109	54.0000	5,500.00	272,460.66	297,000.00		
PUMATECH INC	0.000	PUMA	745887109	3.9800	19,300.00	73,734.16	76,814.00		
QAD INC	0.000	QADI	74727D108	12.2600	23,000.00	309,531.91	281,980.00		
QUAKER CHEM CORP	2.731	KWR	747316107Q	30.7500	3,600.00	76,811.20	110,700.00		
QUAKER CITY BANCORP	1.718	QCBC	74731K106	46.5500	6,100.00	252,518.63	283,955.00		
QUALITY SYSTEMS INC	0.000	QSII	747582104	44.5900	7,500.00	298,645.38	334,425.00		
QUANEX CORP	1.475	NX	747620102	46.1000	19,600.00	601,239.93	903,560.00		
QUANTA SERVICES INC.	0.000	PWR	74762E102	7.3000	68,400.00	528,845.79	499,320.00		
QUANTUM CORPORATION- DLT & STO	0.000	DSS	747906204	3.1200	170,700.00	1,350,376.23	532,584.00		

Monthly Market Portfolio

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Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
QUEST SOFTWARE INC	0.000	QSFT	74834T103	14.2000		47,400.00	567,484.11	673,080.00	
QUICKSILVER INC	0.000	ZQK	74838C106	17.7300		56,800.00	853,765.90	1,007,064.01	
QUICKSILVER RESOURCE	0.000	KWK	74837R104	32.3000		10,600.00	271,644.86	342,380.00	
QUIDEL CORP	0.000	QDEL	74838J101	10.8200		32,800.00	211,906.87	354,896.00	
QUIXOTE CORP	1.392	QUIX	749056107	24.4100		1,600.00	40,864.84	39,056.01	
R & G FINANCIAL CORP CL-B	1.231	RGF	749136107	39.8000		22,100.00	694,079.93	879,580.00	
R.H. DONNELLEY CORP.	0.000	RHD	74955W307Q	39.8400		20,100.00	769,904.80	800,784.00	
RADIANT SYSTEMS INC	0.000	RADS	75025N102	8.4100		20,400.00	233,420.73	171,564.00	
RADISYS CORPORATION	0.000	RSYS	750459109	16.8600		21,400.00	460,207.52	360,804.00	
RAILAMERICA INC	0.000	RRA	750753105	11.8000		35,700.00	306,035.63	421,260.00	
RAINBOW TECHNOLOGIES INC	0.000	RNBO	750862104	11.2600		28,700.00	260,750.87	323,162.00	
RAINDANCE COMMUNICATIONS INC	0.000	RNDC	75086X106	2.7500		57,700.00	168,044.56	158,675.00	
RALCORP HOLDINGS	0.000	RAH	751028101Q	31.3600		29,900.00	658,105.31	937,664.00	
RANGE RES CORP	0.423	RRC	75281A109	9.4500		63,200.00	409,341.67	597,240.00	
RARE HOSPITALITY INTL INC.	0.000	RARE	753820109	24.4400		35,600.00	680,202.72	870,064.00	
RAVEN INDUSTRIES INC	1.220	RAVN	754212108	29.5000		8,000.00	170,202.97	236,000.00	
RAYOVAC CORP	0.000	ROV	755081106	20.9500		30,800.00	415,286.46	645,260.00	
RAYTECH CORP DEL	0.000	RAY	755103108	3.3200		8,600.00	32,816.81	28,552.00	
RC2 CORP	0.000	RCRC	749388104	20.7500		16,200.00	281,525.49	336,150.00	
RCN CORPORATION	0.000	RCNC	749361101	0.8000		213,600.00	370,289.25	170,880.00	
READING INTERNATIONAL INC	0.000	RDI.A	755408101	5.9200		16,700.00	92,098.55	98,864.00	
RED ROBIN GOURMET BURGERS	0.000	RRGB	75689M101	30.4400		10,600.00	235,362.39	322,664.00	
REDBACK NETWORKS	0.000	RBKD	757209507	0.2310		607,300.00	259,148.98	140,286.30	
REGAL BELOIT	2.181	RBC	758750103	22.0000		28,400.00	684,291.35	624,800.00	
REGENERATION TECHNOLOGIES INC	0.000	RTIX	75886N100	10.9600		14,000.00	194,986.96	153,440.00	
REGENERON PHARMACEUTICAL	0.000	REGN	75886F107	14.7100		29,100.00	523,730.48	428,061.00	
REGENT COMMUNICATIONS INC	0.000	RGCI	758865109	6.3500		42,100.00	252,947.10	267,335.00	
REGISTER.COM	0.000	RCOM	75914G101	5.2500		22,500.00	136,593.55	118,125.00	
REHABCARE GROUP INC	0.000	RHB	759148109	21.2600		19,200.00	554,452.78	408,192.00	
RELIANCE STEEL & ALUMINUM	0.722	RS	759509102	33.2100		29,000.00	590,237.04	963,090.00	
REMEC IN	0.000	REMC	759543101	8.4100		82,500.00	700,890.51	693,825.00	
REMINGTON OIL & GAS CORP	0.000	REM	759594302	19.6900		16,800.00	278,966.15	330,792.00	
RENAISSANCE LEARNING INC	0.000	RLRN	75968L105	24.0800		9,200.00	206,864.76	221,536.00	
RENT-WAY INC	0.000	RWY	76009U104	8.1900		25,500.00	123,843.74	208,845.00	
REPLIGEN CORP	0.000	RGEN	759916109	4.3700		36,100.00	225,579.75	157,757.00	
REPUBLIC BANCORP INC	2.816	RBNC	760282103	13.4900		68,380.00	828,883.58	922,446.20	
REPUBLIC BANCORP KY	1.351	RBKAA	760281204	19.5400		8,600.00	138,329.63	168,044.00	
REPUBLIC BANCSHARES	0.127	REPB	759929102	31.4700		5,300.00	139,137.63	166,791.00	
RESEARCH FRONTIERS I	0.000	REFR	760911107	9.2900		12,000.00	170,486.49	111,480.00	

Monthly Market Portfolio

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	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
RESOURCE AMERICA INC		0.886	REXI	761195205		15.0000	17,900.00	196,188.33	268,500.00
RESOURCE BANKSHARES CORP /VA		1.395	RBKV	76121R104		31.5300	5,450.00	126,860.62	171,838.50
RESOURCES CONNECTION INC		0.000	RECN	76122Q105		27.3100	18,200.00	467,546.33	497,042.00
RESTORATION HARDWARE INC		0.000	RSTO	760981100		4.7500	23,200.00	106,549.02	110,200.00
RETEK INC		0.000	RETK	76128Q109		9.2800	79,500.00	616,435.76	737,760.00
RETRACTABLE TECHNOLOGIES INC		0.000	RVP	76129W105		6.0200	31,800.00	207,456.39	191,436.00
REWARDS NETWORK INC		0.000	IRN	761557107		10.6600	29,100.00	419,353.99	310,206.00
REX STORES CORP		0.000	RSC	761624105		14.1600	18,300.00	281,452.81	259,128.00
RF MICRO-DEVICES		0.000	RFMD	749941100		10.0500	207,700.00	1,356,438.03	2,087,385.00
RICHARDSON ELECTRS L		1.301	RELL	763165107		12.2900	7,500.00	66,726.54	92,175.00
RIGGS NATL CORP WASH DC		1.209	RIGS	766570105		16.5300	18,900.00	306,338.39	312,417.00
RIGHT MGMT CONSULTAN		0.000	RHT	766573109		18.6600	19,800.00	255,004.32	369,468.00
RIVIANA FOODS INC		3.651	RVFD	769536103		27.3900	7,200.00	194,282.02	197,208.00
RLI CORP		1.174	RLI	749607107		37.4600	21,900.00	579,313.41	820,374.00
ROBBINS & MYERS INC.		1.158	RBN	770196103		18.9900	13,100.00	363,788.45	248,769.00
ROBERT MONDAVI CORP-CL A		0.000	MOND	609200100		38.8400	6,900.00	170,533.67	267,996.00
ROCK-TENN COMPANY CL A		1.969	RKT	772739207		17.2600	29,500.00	481,164.03	509,170.00
ROFIN-SINAR TECHNOLOGIES INC		0.000	RSTI	775043102		34.5600	18,700.00	446,800.52	646,272.00
ROGERS CORP.		0.000	ROG	775133101		44.1200	19,300.00	686,881.49	851,516.00
ROLLINS INC		0.886	ROL	775711104		22.5500	23,000.00	525,483.43	518,650.00
ROPER INDUSTRIES INC		0.781	ROP	776696106		49.2600	33,300.00	1,153,968.32	1,640,358.00
ROTO-ROOTER INC		1.041	RRR	778787101		46.1000	11,900.00	446,105.16	548,590.00
ROXIO INC		0.000	ROXI	780008108		4.7900	60,701.00	718,624.64	290,757.79
ROYAL BANCSHARES PA		3.725	RBPA	780081105		25.5000	5,200.00	118,682.09	132,600.00
ROYAL GOLD INC		0.716	RGLD	780287108		20.9300	12,100.00	257,324.12	253,253.00
RSA SECURITY INC.		0.000	RSAS	749719100		14.2000	68,200.00	1,019,232.65	968,440.00
RTI INTERNATIONAL METALS		0.000	RTI	74973W107		16.8700	22,900.00	283,476.67	386,323.00
RUDDICK CORP.		2.234	RDK	781258108Q		17.9000	39,400.00	424,049.12	705,260.00
RUDOLPH TECHNOLOGIES INC		0.000	RTEC	781270103		24.5400	14,100.00	445,338.77	346,014.00
RUSS BERRIE & CO INC		3.303	RUS	782233100		33.9000	10,900.00	304,587.38	369,510.00
RUSSELL CORP		0.911	RML	782352108Q		17.5600	31,800.00	552,916.09	558,408.00
RYANS FAMILY STEAK HOUSES		0.000	RYAN	783519101		15.1400	50,900.00	507,613.51	770,626.00
RYERSON TULL, INC.		1.746	RT	78375P107Q		11.4500	42,600.00	427,949.92	487,770.00
S & T BANCORP INC		3.478	STBA	783859101		29.9000	31,800.00	930,684.36	950,820.00
S Y BANCORP INC		1.556	SYI	785060104		20.5600	12,700.00	240,244.13	261,112.00
S1 CORPORATION		0.000	SONE	78463B101		8.0500	87,800.00	393,298.41	706,790.00
SAFEGUARD SCIENTIFIC		0.000	SFE	786449108		4.0400	144,200.00	438,354.09	582,568.00
SAFENET INC		0.000	SFNT	78645R107		30.7700	8,200.00	280,613.45	252,314.00
SAFETY INSURANCE GROUP INC		2.337	SAFT	78648T100		17.1100	2,500.00	37,812.94	42,775.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
SAGA COMMUNICATIONS		0.000		SGA	786598102	18.5300	7,800.00	153,447.28	144,534.00
SALEM COMMUNICATIONS -CL A		0.000		SALM	794093104	27.1200	4,200.00	96,856.21	113,904.00
SALIX PHARMACEUTICAL		0.000		SLXP	795435106	22.6700	29,600.00	380,059.51	671,032.00
SANCHEZ COMPUTER ASSOCIATES		0.000		SCAI	799702105	4.1500	16,700.00	83,482.81	69,305.00
SANDERS MORRIS HARRIS GROUP IN		0.967		SMHG	80000Q104	12.4000	12,800.00	120,831.98	158,720.00
SANDERSON FARMS INC		1.191		SAFM	800013104	40.3000	6,300.00	197,929.44	253,890.00
SANDY SPRING BANCORP INC		2.032		SASR	800363103	37.4000	17,500.00	597,098.14	654,500.00
SANTANDER BANCORP		1.807		SBP	802809103	24.3500	5,800.00	102,525.45	141,230.00
SAPIENT CORP		0.000		SAPE	803062108	5.6000	64,900.00	221,803.62	363,440.00
SAUER-DANFOSS INC		1.728		SHS	804137107	16.2000	12,100.00	131,278.97	196,020.00
SAVIENT PHARMACEUTICALS INC		0.000		SVNT	80517Q100	4.6100	98,900.00	683,369.94	455,929.00
SAXON CAPITAL INC		0.000		SAXN	80556P302	20.9500	32,700.00	587,588.36	685,065.00
SBA COMMUNICATIONS CORP		0.000		SBAC	78388J106	3.7800	7,600.00	27,840.84	28,728.00
SBS TECHNOLOGIES INC		0.000		SBSE	78387P103	14.7100	17,600.00	233,651.30	258,896.00
SCANSOFT INC		0.000		SSFT	80603P107	5.3200	63,516.00	338,814.64	337,905.13
SCANSOURCE INC		0.000		SCSC	806037107	45.6200	12,900.00	385,969.68	588,498.00
SCHAWK INC		0.953		SGK	806373106	13.6300	9,100.00	101,264.53	124,033.00
SCHNITZER STL INDS		0.165		SCHN	806882106	60.5000	15,000.00	463,584.89	907,500.00
SCHOOL SPECIALTY INC.		0.000		SCHS	807863105	34.0100	19,700.00	458,392.46	669,997.00
SCHULMAN (A.) INC.		2.532		SHLM	808194104Q	21.3200	35,600.00	541,253.76	758,992.00
SCHWEITZER-MAIDUIT INTL INC		2.014		SWM	808541106	29.7800	17,900.00	371,867.24	533,062.00
SCICLONE PHARMACEUTICALS INC		0.000		SCLN	80862K104	6.7800	53,500.00	461,693.22	362,730.00
SCIENTIFIC GAMES COR		0.000		SGMS	80874P109	17.0100	59,500.00	637,103.60	1,012,095.00
SCP POOL CORPORATION		0.000		POOL	784028102	32.6800	36,150.00	608,806.24	1,181,382.00
SCS TRANSPORTATION INC		0.000		SCST	81111T102	17.5800	16,800.00	223,430.20	295,344.00
SEABOARD CORP		1.063		SEB	811543107	282.0000	400.00	88,851.40	112,800.00
SEACHANGE INTERNATIONAL		0.000		SEAC	811699107	15.4000	28,700.00	298,162.37	441,980.00
SEACOAST BKG CORP FL		2.995		SBCF	811707306	17.3600	13,779.00	228,060.57	239,203.44
SEACOAST FINL SERVICES COPR		1.897		SCFS	81170Q106	27.4100	32,000.00	679,963.54	877,120.01
SEACOR SMIT INC.		0.000		CKH	811904101	42.0300	20,600.00	869,089.07	865,818.00
SEATTLE GENETICS INC		0.000		SGEN	812578102	8.5800	47,600.00	255,475.29	408,408.00
SECOND BANCORP INC		2.878		SECD	813114105	26.4000	9,800.00	265,424.62	258,720.00
SECURE COMPUTING CORP		0.000		SCUR	813705100	17.9100	30,000.00	311,713.21	537,300.00
SEEBEYOND TECHNOLOGY CORP.		0.000		SBYN	815704101	4.2900	58,000.00	129,088.93	248,820.00
SELECT COMFORT CORP		0.000		SCSS	81616X103	24.7600	30,600.00	708,907.10	757,656.00
SELECT MEDICAL CORP		0.368		SEM	816196109	16.2800	55,800.00	769,141.96	908,424.00
SELECTIVE INSURANCE GROUP		2.101		SIGI	816300107	32.3600	32,500.00	802,441.51	1,051,700.00
SEMCO ENERGY INC		6.122		SEN	78412D109	4.9000	2,700.00	14,441.19	13,230.00
SEMITOOL INC		0.000		SMTL	816909105	10.7210	19,600.00	120,150.13	210,131.60

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
SEMTECH CORPORATION		0.000	SMTC	816850101		22.7300	71,000.00	1,467,050.07	1,613,830.00
SENIOR HOUSING PROP TRUST		7.196	SNH	81721M109		17.2300	54,900.00	755,627.34	945,927.00
SENSIENT TECHNOLOGIES		3.034	SXT	81725T100Q		19.7700	47,900.00	966,124.67	946,983.00
SEQUA CORP - CL A		0.000	SQA.A	817320104		49.0000	1,000.00	40,212.13	49,000.00
SERENA SOFTWARE INC		0.000	SRNA	817492101		18.3500	27,500.00	429,953.66	504,625.00
SEROLOGICALS CORP		0.000	SERO	817523103		18.6000	18,400.00	272,910.58	342,240.00
SFBC INTERNATIONAL INC		0.000	SFCC	784121105		26.5600	14,500.00	348,169.98	385,120.00
SHARPER IMAGE CORP		0.000	SHRP	820013100		32.6500	11,300.00	320,482.29	368,945.00
SHAW GROUP		0.000	SGR	820280105		13.6200	69,800.00	1,146,914.27	950,675.99
SHENANDOAH TELECOMMU		1.521	SHEN	82312B106		51.2600	3,900.00	191,360.44	199,914.00
SHOE CARNIVAL INC		0.000	SCVL	824889109		17.8000	500.00	7,087.60	8,900.00
SHOPKO STORES INC		0.000	SKO	824911101		15.2500	42,200.00	626,829.74	643,550.00
SHORE BANCSHARES INC		1.785	SHBI	825107105		38.0900	6,500.00	221,820.28	247,585.00
SHUFFLE MASTER INC		0.000	SHFL	825549108		34.6200	20,100.00	503,493.18	695,862.00
SIERRA BANCORP		2.040	BSRR	82620P102		15.6800	6,100.00	86,733.04	95,648.00
SIERRA HEALTH SERVICES		0.000	SIE	826322109		27.4500	28,100.00	349,588.26	771,345.00
SIERRA PACIFIC RESOURCES		10.899	SRP	826428104		7.3400	141,500.00	1,621,320.32	1,038,610.00
SIGMA DESIGNS INC		0.000	SIGM	826565103		7.5300	21,300.00	209,177.31	160,389.00
SILGAN HOLDINGS INC		0.000	SLGN	827048109		42.5900	13,100.00	412,032.71	557,929.00
SILICON GRAPHICS COMPUTER SYST		0.000	SGI	827056102		1.3700	246,900.00	299,230.80	338,253.00
SILICON IMAGE INC		0.000	SIMGE	82705T102		7.2300	61,500.00	346,047.04	444,644.99
SILICON STORAGE TECH		0.000	SSTI	827057100		11.0000	107,400.00	633,442.06	1,181,400.00
SILICON VALLEY BANCSHARES		0.000	SIVB	827064106		36.0700	35,600.00	868,273.95	1,284,092.00
SILICONIX INC		0.000	SILI	827079203		45.7000	10,000.00	452,640.88	457,000.00
SIMMONS 1ST NATL COR		2.007	SFNC	828730200		27.9000	17,100.00	394,409.93	477,090.00
SIMPLETECH INC		0.000	STEC	828823104		6.0100	32,800.00	216,648.07	197,128.00
SIMPSON MANUFACTURING CO		0.000	SSD	829073105		50.8600	17,900.00	547,054.15	910,394.00
SINCLAIR BROADCAST GROUP-A		0.000	SBGI	829226109		14.9200	32,200.00	380,777.31	480,424.00
SIPEX CORP		0.000	SIPX	829909100		7.7100	29,900.00	152,543.61	230,528.99
SIX FLAGS INC.		0.000	PKS	83001P109		7.5200	133,900.00	1,752,554.05	1,006,928.00
SJW CORP		3.260	SJW	784305104		89.2500	2,600.00	221,189.67	232,050.00
SKECHERS U S A INC		0.000	SKX	830566105		8.1500	22,500.00	183,857.71	183,375.00
SKYLINE CORP.		2.064	SKY	830830105Q		34.8700	7,300.00	221,577.01	254,551.00
SKYWEST INC		0.441	SKYW	830879102		18.1200	69,600.00	1,260,829.33	1,261,152.00
SKYWORKS SOLUTIONS INC		0.000	SWKS	83088M102		8.7000	179,500.00	8,546,869.77	1,561,650.00
SM&A		0.000	WINS	78465D105		11.7000	27,200.00	322,457.79	318,240.00
SMART & FINAL INC		0.000	SMF	831683107		10.0800	14,900.00	72,761.26	150,192.00
SMITH (A.O.) CORP		1.711	AOS	831865209		35.0500	20,100.00	545,363.44	704,505.00
SOHU.COM INC		0.000	SOHU	83408W103		30.0100	25,000.00	969,848.70	750,250.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
SOLA INTERNATIONAL INC		0.000		SOL	834092108	18.8000	26,700.00	599,622.31	501,960.00
SONIC AUTOMOTIVE INC.		1.745		SAH	83545G102	22.9200	39,700.00	919,737.58	909,924.00
SONIC CORP		0.000		SONC	835451105	30.6200	46,800.00	740,411.69	1,433,016.00
SONIC SOLUTIONS		0.000		SNIC	835460106	15.3000	18,200.00	170,094.79	278,460.01
SONICWALL INC		0.000		SNWL	835470105	7.8000	82,500.00	449,760.10	643,500.00
SONOSIGHT INC.		0.000		SONO	83568G104	21.4400	17,200.00	368,752.43	368,768.00
SONUS NETWORKS INC		0.000		SONS	835916107	7.5600	241,000.00	1,625,979.05	1,821,960.00
SOTHEBY'S HOLDINGS CL-A		0.000		BID	835898107	13.6600	53,900.00	439,976.08	736,274.00
SOUND FEDERAL BANCORP INC		1.539		SFFS	83607V104	15.5900	16,000.00	222,733.16	249,440.01
SOUNDVIEW TECHNOLOGY		0.000		SNDV	83611Q406	15.4900	19,806.00	212,604.88	306,794.94
SOURCE CORP		0.000		SRCP	836167106	25.6300	24,300.00	638,769.71	622,809.00
SOURCE INTERLINK COS INC		0.000		SORC	836151209	10.6200	30,300.00	267,279.51	321,786.00
SOUTH FINANCIAL GROUP, INC		2.153		TSFG	837841105	27.8600	69,800.00	1,544,410.12	1,944,627.99
SOUTH JERSEY INDS IN		4.000		SJI	838518108	40.5000	11,100.00	426,965.36	449,550.00
SOUTHERN FINANCIAL BANCORP INC		1.578		SFFB	842870107	43.0700	7,280.00	210,796.84	313,549.60
SOUTHERN UNION COMPANY		0.000		SUG	844030106	18.4000	58,400.00	848,932.48	1,074,560.00
SOUTHSIDE BANCSHARES INC		2.162		SBSI	84470P109	18.5000	10,720.00	182,151.53	198,320.00
SOUTHWEST BANCORP IN		1.398		OKSB	844767103	17.8800	12,800.00	181,476.03	228,864.00
SOUTHWEST BANCORP OF TEXAS		0.514		SWBT	84476R109	38.8500	34,100.00	983,025.93	1,324,785.00
SOUTHWEST GAS CORP		3.652		SWX	844895102Q	22.4500	30,000.00	665,878.49	673,500.00
SOUTHWEST WTR CO		1.576		SWWC	845331107	16.0500	3,300.00	46,598.49	52,965.00
SOUTHWESTERN ENERGY COMPANY		0.000		SWN	845467109	23.9000	35,200.00	466,380.72	841,280.00
SPANISH BROADCASTING SYSTEM		0.000		SBSA	846425882	10.5000	22,400.00	190,246.23	235,200.00
SPARTECH CORP		1.785		SEH	847220209	24.6400	21,000.00	461,074.84	517,440.00
SPECIALTY LABORATORIES		0.000		SP	84749R100	16.7900	17,700.00	238,245.50	297,183.00
SPECTRALINK CORP		2.086		SLNK	847580107	19.1700	27,600.00	405,067.60	529,092.00
SPEEDWAY MOTORSPORTS		1.054		TRK	847788106	28.9200	17,000.00	458,722.09	491,640.00
SPHERION CORPORATION		0.000		SFN	848420105	9.7900	71,600.00	1,066,987.19	700,963.99
SPINNAKER EXPLORATION CO		0.000		SKE	84855W109	32.2700	29,900.00	626,789.22	964,873.00
SPORTS AUTHORITY INC		0.000		TSA	84917U109	38.4000	24,375.00	717,790.54	936,000.00
SPSS INC.		0.000		SPSS	78462K102	17.8800	14,800.00	245,928.66	264,624.00
SRA INTERNATIONAL INC - CLASS		0.000		SRX	78464R105	43.1000	6,700.00	209,177.21	288,770.00
SS&C TECHNOLOGIES IN		0.715		SSNC	85227Q100	27.9500	13,900.00	368,743.80	388,505.00
ST MARY LAND & EXPLORATION		0.350		SM	792228108	28.5000	34,000.00	715,943.04	969,000.00
STAAR SURGICAL CO		0.000		STAA	852312305	11.2600	35,900.00	426,180.90	404,234.00
STAGE STORES INC		0.000		STGS	85254C305	27.9000	17,700.00	447,994.67	493,830.00
STAMPS COM INC		0.000		STMP	852857101	6.2000	44,100.00	220,842.15	273,420.00
STANDARD COMMERCIAL CORP		1.743		STW	853258101	20.0700	19,400.00	377,170.22	389,358.00
STANDARD MICROSYSTEMS CORP		0.000		SMSC	853626109	25.3000	14,500.00	251,154.78	366,850.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
STANDARD REGISTER CO		5.466	SR	853887107		16.8300	14,200.00	216,805.99	238,986.00
STANDARD-PACIFIC CORP		0.659	SPF	85375C101		48.5500	40,800.00	1,053,159.50	1,980,840.00
STANDEX INTERNATIONAL CORP		3.000	SXI	854231107		28.0000	13,200.00	300,671.25	369,600.00
STANLEY FURNITURE CO INC		0.634	STLY	854305208		31.5000	5,400.00	147,221.91	170,100.00
STARTEK INC		3.628	SRT	85569C107		40.7900	12,700.00	477,873.87	518,033.00
STATE AUTO FINL CORP		0.684	STFC	855707105		23.3900	15,500.00	358,802.09	362,545.00
STATE BANCORP INC N.		2.308	STB	855716106		24.2600	8,100.00	175,243.50	196,506.00
STATE FINANCIAL SERVICES CORP		1.957	SFSW	856855101		26.5600	6,200.00	148,708.62	164,672.00
STATEN ISLAND BANCORP		2.488	SIB	857550107		22.5000	64,100.00	877,615.91	1,442,250.00
STEAK N SHAKE COMPANY		0.000	SNS	857873103		17.8500	26,700.00	422,157.05	476,595.00
STEEL DYNAMICS INC		0.000	STLD	858119100		23.4900	45,400.00	700,530.67	1,066,446.00
STEIN MART INC.		0.000	SMRT	858375108		8.2400	24,500.00	279,478.56	201,880.00
STEINWAY MUSICAL INS		0.000	LVB	858495104		24.7000	5,300.00	85,336.03	130,910.00
STELLENT INC		0.000	STEL	85856W105		9.8400	37,000.00	307,081.06	364,080.01
STEPAN CO		3.001	SCL	858586100Q		25.6500	6,200.00	150,548.30	159,030.00
STERLING BANCORP		2.666	STL	859158107		28.5000	15,625.00	364,166.73	445,312.50
STERLING BANCSHARES INC		1.350	SBIB	858907108		13.3300	47,900.00	645,997.45	638,507.00
STERLING COMMERCE INC		0.000	SE	817826209		16.0500	29,400.00	377,709.99	471,870.00
STERLING FINL CORP		2.594	SLFI	859317109		27.7500	20,500.00	523,726.62	568,875.00
STERLING FINL CORP W		0.000	STSA	859319105		34.2300	17,900.00	471,266.18	612,717.00
STEWART & STEVENSON SERVICES		2.419	SVC	860342104Q		14.0500	34,400.00	688,760.58	483,320.00
STEWART ENTERPRISES INC. CL-A		0.000	STEI	860370105		5.6800	148,000.00	686,576.93	840,640.00
STEWART INFO SVCS		1.134	STC	860372101		40.5500	24,100.00	673,869.50	977,255.00
STILLWATER MINING COMPANY		0.000	SWC	86074Q102		9.5700	35,429.00	294,969.92	339,055.53
STONE ENERGY CORP		0.000	SGY	861642106		42.4500	31,200.00	1,260,138.75	1,324,440.00
STONERIDGE INC		0.000	SRI	86183P102		15.0500	15,300.00	225,783.69	230,265.00
STRATASYS INC		0.000	SSYS	862685104		27.2600	15,300.00	428,577.45	417,078.00
STRATEX NETWORKS INC		0.000	STXN	86279T109		4.2500	140,500.00	535,408.29	597,125.00
STRATTEC SECURITY CORP		0.000	STRT	863111100		60.9100	3,900.00	209,157.99	237,549.01
STRAYER EDUCATION INC		0.238	STRA	863236105		108.8300	11,400.00	900,819.84	1,240,662.00
STRIDE RITE CORP		1.757	SRR	863314100Q		11.3800	57,300.00	643,106.38	652,074.00
STURM RUGER & CO INC		7.036	RGR	864159108		11.3700	25,700.00	296,787.78	292,209.00
SUFFOLK BANCORP		2.201	SUBK	864739107		34.5300	13,300.00	472,498.80	459,249.00
SUMMIT BANCSHARES IN		2.010	SBIT	866011109		27.8600	6,300.00	157,668.07	175,518.00
SUN BANCORP INC/NJ		0.000	SNBC	86663B102		26.4000	8,700.00	184,179.47	229,680.00
SUNRISE SENIOR LIVING INC		0.000	SRZ	86768K106		38.7400	22,400.00	680,725.54	867,776.00
SUPERCONDUCTOR TECHNOLOGIES		0.000	SCON	867931107		5.5800	39,700.00	105,138.53	221,526.00
SUPERGEN INC		0.000	SUPG	868059106		11.0000	38,200.00	209,313.52	420,199.99
SUPERIOR ENERGY SVCS		0.000	SPN	868157108		9.4000	58,100.00	534,986.42	546,140.00

Monthly Market Portfolio

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	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
SUPERIOR INDUSTRIES INTL		1.263	SUP	868168105		43.5200	27,000.00	1,037,025.73	1,175,040.00
SUPERTEX INC		0.000	SUPX	868532102		19.1000	10,700.00	238,335.63	204,370.00
SUPPORTSOFT INC		0.000	SPRT	868587106		13.1500	46,900.00	534,440.02	616,735.00
SUREWEST COMMUNICATI		2.474	SURW	868733106		40.4200	13,700.00	436,103.25	553,754.00
SURMODICS INC		0.000	SRDX	868873100		23.9000	16,900.00	778,642.67	403,910.00
SUSQUEHANNA BANCSHARES INC.		3.518	SUSQ	869099101		25.0100	47,900.00	1,020,199.90	1,197,979.00
SWIFT ENERGY COMPANY		0.000	SFY	870738101		16.8500	31,000.00	733,295.06	522,350.00
SWS GROUP INC		2.247	SWS	78503N107		17.8000	16,900.00	360,827.42	300,820.00
SYBASE INC.		0.000	SY	871130100		20.5800	105,300.00	1,997,902.95	2,167,074.00
SYBRON DENTAL SPECIALTIES		0.000	SYD	871142105		28.1000	46,100.00	936,588.68	1,295,410.00
SYCAMORE NETWORKS INC		0.000	SCMR	871206108		5.2400	228,200.00	1,037,515.67	1,195,768.00
SYKES ENTERPRISES		0.000	SYKE	871237103		8.5600	44,900.00	348,677.53	384,344.00
SYLVAN LEARNING SYSTEMS INC		0.000	SLVN	871399101		28.7900	42,200.00	714,269.91	1,214,938.00
SYMMETRICOM INC		0.000	SYMM	871543104		7.2800	24,100.00	102,175.48	175,447.99
SYMXY TECHNOLOGIES INC.		0.000	SMMX	87155S108		20.5500	28,000.00	481,596.74	575,400.00
SYNAPTICS INC		0.000	SYNA	87157D109		14.9800	19,700.00	273,512.14	295,106.00
SYNOVIS LIFE TECHNOLOGIES INC		0.000	SYNO	87162G105		20.3400	12,000.00	287,215.72	244,080.00
SYNPLICITY INC		0.000	SYNP	87160Y108		7.8300	14,500.00	88,736.75	113,535.00
SYNTEL INC		0.971	SYNT	87162H103		24.7100	7,700.00	157,381.94	190,267.01
SYPRIS SOLUTIONS INC		0.713	SYPR	871655106		16.8100	6,500.00	89,753.97	109,265.00
SYSTEMAX INC		0.000	SYX	871851101		6.6600	11,100.00	45,737.51	73,926.00
SYSTEMS & COMPUTER TECH.		0.000	SCTC	871873105		16.3500	40,600.00	587,858.80	663,810.00
TAKE-TWO INTERACTIVE SOFTWARE		0.000	TTWO	874054109		28.8100	49,700.00	1,196,665.28	1,431,857.01
TALK AMERICA HOLDINGS INC		0.000	TALK	87426R202		11.5200	45,200.00	503,443.32	520,704.00
TALX CORP		0.868	TALX	874918105		23.0300	22,400.00	500,639.00	515,872.00
TANOX INC		0.000	TNOX	87588Q109		14.8500	38,600.00	656,419.14	573,210.00
TBC CORP		0.000	TBC	872180104		25.8100	20,300.00	295,854.30	523,943.00
TECHNE CORPORATION		0.000	TECH	878377100		37.7800	49,200.00	1,659,806.63	1,858,776.00
TECHNICAL OLYMPIC US		0.000	TOUS	878483106		27.5300	2,800.00	75,315.08	77,084.00
TECHNITROL INC.		0.675	TNL	878555101		20.7400	48,500.00	1,071,928.64	1,005,890.00
TECUMSEH PRODUCTS CO CL-A		2.643	TECUA	878895200		48.4300	23,100.00	864,120.91	1,118,733.00
TEJON RANCH CO DEL		0.000	TRC	879080109		41.0100	4,400.00	134,188.37	180,444.00
TEKELEC		0.000	TKLC	879101103		15.5500	61,500.00	795,146.06	956,325.00
TELEDYNE TECHNOLOGIES INC		0.000	TDY	879360105		18.8500	38,900.00	601,361.97	733,265.00
TELETECH HOLDINGS INC		0.000	TTEC	879939106		11.3000	41,900.00	180,316.92	473,470.00
TELIK INC		0.000	TELK	87959M109		23.0100	53,100.00	961,712.61	1,221,831.00
TENNANT COMPANY		1.940	TNC	880345103		43.3000	10,300.00	404,661.31	445,990.00
TENNECO AUTOMOTIVE INC		0.000	TEN	880349105Q		6.6900	80,200.00	407,382.28	536,538.00
TERAYON COMMUNICATION SYSTEMS		0.000	TERN	880775101		4.5000	52,900.00	205,565.93	238,050.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK								
	Portfolio - QN2 QUANTITATIVE 2000 (Q								
	Instrument - COM COMMON STOCK								
TEREX CORP		0.000	TEX	880779103		28.4800	58,700.00	1,115,208.42	1,671,776.00
TESORO PETROLEUM CORP		0.000	TSO	881609101		14.5700	81,400.00	662,734.98	1,185,998.00
TETRA TECH INC.		0.000	TTEK	88162G103		24.8600	60,600.00	974,374.59	1,506,516.00
TETRA TECHNOLOGIES INC.		0.000	TTI	88162F105		24.2400	24,150.00	415,934.37	585,396.00
TEXAS INDUSTRIES INC		0.810	TXI	882491103		37.0000	25,400.00	807,169.49	939,800.00
TEXAS REGIONAL BANCSHARES INC		1.297	TRBS	882673106		37.0000	28,300.00	971,424.46	1,047,100.00
THE FINISH LINE-CL A		0.000	FINL	317923100		29.9700	26,300.00	675,820.39	788,211.00
THE MEN'S WEARHOUSE INC.		0.000	MW	587118100		25.0100	39,200.00	992,373.39	980,392.00
THERAGENICS CORPORATION		0.000	TGX	883375107		5.4700	68,400.00	419,344.32	374,148.00
THERASENSE INC		0.000	THER	883381105		20.3000	29,100.00	328,019.49	590,730.00
THESTREET.COM INC		0.000	TSCM	88368Q103		4.1200	15,300.00	83,110.97	63,036.00
THIRD WAVE TECHNOLOGIES INC		0.000	TWTI	88428W108		4.5500	29,000.00	119,310.27	131,950.00
THOMAS & BETTS CORP.		0.000	TNB	884315102Q		22.8900	51,600.00	1,096,914.64	1,181,124.00
THOMAS INDUSTRIES INC		1.096	TII	884425109		34.6600	11,500.00	275,903.20	398,590.00
THOMAS NELSON INC		0.827	TNM	640376109Q		19.3300	17,900.00	261,132.73	346,007.00
THOR INDUSTRIES INC		0.213	THO	885160101		56.2200	21,600.00	495,241.05	1,214,352.00
THORATEC CORP		0.000	THOR	885175307		13.0100	68,000.00	1,136,802.16	884,680.00
THQ INC		0.000	THQI	872443403		16.9100	45,900.00	910,058.57	776,169.00
THREE-FIVE SYSTEMS INC		0.000	TFS	88554L108		5.2400	53,300.00	533,820.34	279,292.00
TIBCO SOFTWARE INC		0.000	TIBX	88632Q103		6.7700	101,400.00	572,764.01	686,478.00
TIER TECHNOLOGIES INC-CL B		0.000	TIER	88650Q100		8.1700	34,900.00	284,625.25	285,133.00
TIERONE CORP		0.000	TONE	88650R108		22.9600	27,300.00	562,919.61	626,808.00
TIME WARNER TELECOM CL A		0.000	TWTC	887319101		10.1300	63,100.00	443,710.78	639,203.00
TITAN CORP		0.000	TTN	888266103		21.8100	88,900.00	1,093,455.42	1,938,909.00
TIVO INC		0.000	TIVO	888706108		7.4000	57,900.00	590,591.67	428,460.00
TOLLGRADE COMMUNICATIONS INC		0.000	TLGD	889542106		17.5300	16,400.00	413,961.17	287,492.00
TOM BROWN INC		0.000	TBI	115660201		32.2500	38,600.00	1,044,021.95	1,244,850.00
TOMPKINSTRUSTCO INC		2.605	TMP	890110109		46.0500	9,840.00	418,710.87	453,132.00
TOO INC		0.000	TOO	890333107		16.8800	32,900.00	814,091.74	555,352.00
TOPPS INC		1.559	TOPP	890786106		10.2600	37,700.00	334,667.93	386,802.00
TORO CO		0.517	TTC	891092108		46.4000	29,600.00	824,561.56	1,373,440.00
TOWER AUTOMOTIVE INC		0.000	TWR	891707101		6.8300	100,500.00	752,817.85	686,415.00
TRACTOR SUPPLY COMPANY		0.000	TSCO	892356106		38.8900	35,200.00	663,675.53	1,368,928.00
TRADESTATION GROUP INC		0.000	TRAD	89267P105		8.8600	21,000.00	229,772.85	186,060.00
TRAMMELL CROW CO		0.000	TCC	89288R106		13.2500	37,300.00	425,768.27	494,225.00
TRANS WORLD ENTERTAINMENT CP		0.000	TWMC	89336Q100		7.1200	37,100.00	242,200.48	264,152.00
TRANSACTION SYSTEMS ARCHITECTS		0.000	TSAI	893416107		22.6300	48,500.00	704,175.80	1,097,555.00
TRANSKARYOTIC THERAPIES INC.		0.000	TKTX	893735100		15.6100	35,600.00	438,582.77	555,716.00
TRANSMETA CORP		0.000	TMTA	89376R109		3.4000	137,700.00	220,310.39	468,180.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
TRANSMONTAIGNE INC		0.000	TMG	893934109		6.4500	20,900.00	125,800.53	134,805.00
TRC COS INC		0.000	TRR	872625108		21.0600	14,200.00	228,178.53	299,052.00
TREDEGAR CORPORATION		1.030	TG	894650100		15.5300	26,900.00	506,681.22	417,756.99
TREX COMPANY INC		0.000	TWP	89531P105		37.9800	4,800.00	186,965.70	182,304.00
TRIAD GTY INC		0.000	TGIC	895925105		50.3500	9,200.00	393,279.28	463,220.00
TRIARC COMPANIES, INC.-B		2.782	TRY.B	895927309		10.7800	27,100.00	277,464.06	292,137.99
TRICO BANCSHARES		2.534	TCBK	896095106		31.5600	6,300.00	161,786.81	198,828.00
TRIMBLE NAVIGATION LTD		0.000	TRMB	896239100		37.2400	38,200.00	832,307.80	1,422,568.00
TRIMERIS INC		0.000	TRMS	896263100		20.9800	9,800.00	473,663.28	205,604.00
TRINITY INDUSTRIES		0.778	TRN	896522109		30.8400	42,500.00	986,259.31	1,310,700.00
TRIPATH IMAGING INC		0.000	TPTH	896942109		7.8000	43,100.00	368,797.07	336,180.00
TRIQUENT SEMICONDUCTOR		0.000	TQNT	89674K103		7.0700	160,900.00	1,514,831.35	1,137,563.00
TRITON PCS HOLDINGS INC CL A		0.000	TPC	89677M106		5.5800	59,400.00	312,841.70	331,452.00
TRIUMPH GROUP INC		0.000	TGI	896818101		36.4000	17,300.00	698,055.90	629,720.00
TRIZETTO GROUP INC		0.000	TZIX	896882107		6.4500	37,400.00	258,286.12	241,230.00
TROY FINL CORP		1.828	TRYF	897329108		35.0000	7,900.00	226,374.29	276,500.00
TRUST CO NJ JERSEY C		1.814	TCNJ	898304100		39.6800	22,400.00	712,713.66	888,832.00
TRUSTCO BANK CORP. NY		4.562	TRST	898349105		13.1500	90,000.00	943,740.49	1,183,500.00
TTM TECHNOLOGIES		0.000	TTMI	87305R109		16.8800	32,400.00	270,466.20	546,912.00
TUESDAY MORNING CORP		0.000	TUES	899035505		30.2500	16,500.00	460,769.53	499,125.00
TULARIK INC		0.000	TLRK	899165104		16.1500	58,500.00	692,229.12	944,775.00
TUPPERWARE CORPORATION		5.075	TUP	899896104		17.3400	62,800.00	1,025,859.98	1,088,952.00
TWEETER HOME ENTERTAINMENT GRO		0.000	TWTR	901167106		9.4500	24,100.00	195,572.39	227,744.99
TYLER TECHNOLOGIES I		0.000	TYL	902252105		9.6300	66,900.00	438,868.39	644,247.00
U S B HLDG INC		2.062	UBH	902910108		19.3900	15,035.00	266,895.26	291,528.65
U S PHYSICAL THERAPY		0.000	USPH	90337L108		15.7300	14,400.00	198,426.22	226,512.00
U S XPRESS ENTERPRIS		0.000	XPRSA	90338N103		12.2500	6,800.00	80,762.52	83,300.00
UCBH HOLDINGS INC		0.307	UCBH	90262T308		38.9700	46,600.00	957,535.71	1,816,002.01
UICI		0.000	UCI	902737105		13.2800	45,100.00	798,405.37	598,928.00
UIL HOLDINGS CORPORATION		6.385	UIL	902748102		45.1000	14,200.00	555,444.16	640,420.00
ULTICOM INC.		0.000	ULCM	903844108		9.6500	13,100.00	137,711.60	126,415.00
ULTIMATE ELECTRONICS INC		0.000	ULTE	903849107		7.6300	30,800.00	379,382.75	235,004.00
ULTRATECH INC		0.000	UTEK	904034105		29.3700	29,300.00	631,515.40	860,541.00
UMB FINL CORP		1.766	UMBFI	902788108		47.5400	19,800.00	876,009.31	941,292.00
UMPQUA HLDGS CORP		0.769	UMPQ	904214103		20.7900	27,000.00	510,368.40	561,330.00
UNIFI INC		0.000	UFI	904677101		6.4500	78,800.00	514,952.33	508,260.00
UNIFIRST CORP		0.632	UNF	904708104Q		23.7100	10,900.00	272,813.17	258,439.00
UNION BANKSHARES COR		2.032	UBSH	905399101		30.5000	9,200.00	261,115.56	280,600.00
UNISOURCE ENERGY CORP		2.433	UNS	909205106		24.6600	26,600.00	450,090.03	655,956.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
UNIT CORP		0.000	UNT	909218109		23.5500	44,300.00	717,201.67	1,043,265.00
UNITED AUTO GROUP INC		0.319	UAG	909440109		31.3000	25,200.00	596,497.07	788,760.00
UNITED CAPITAL CORP		0.000	AFP	909912107		20.7200	3,400.00	69,305.53	70,448.00
UNITED CMNTY BKS BLA		0.911	UCBI	90984P105		32.9000	17,500.00	467,547.27	575,750.00
UNITED CMNTY FINL CO		2.629	UCFC	909839102		11.4100	36,500.00	356,493.91	416,465.00
UNITED FIRE & CAS CO		1.982	UFCS	910331107		40.3600	12,300.00	429,563.69	496,428.00
UNITED INDUSTRIAL CORP		2.216	UIC	910671106		18.0500	12,400.00	202,402.31	223,820.00
UNITED NATL BANCORP		2.239	UNBJ	910909100		35.7300	22,900.00	667,161.36	818,217.00
UNITED NATURAL FOODS INC.		0.000	UNFI	911163103		35.9100	19,200.00	422,242.69	689,472.00
UNITED ONLINE INC		0.000	UNTD	911268100		16.7900	59,800.00	1,149,791.24	1,004,042.00
UNITED PANAM FINANCIAL CORP		0.000	UPFC	911301109		16.7100	14,000.00	231,299.63	233,940.00
UNITED RENTALS INCORPORATED		0.000	URI	911363109		19.2600	64,200.00	975,875.04	1,236,491.99
UNITED SECURITIES BANCSHARES		2.348	USBI	911459105		28.9500	7,800.00	202,908.51	225,810.00
UNITED SECURITY BANCSHARES		2.126	UBFO	911460103		27.2800	4,100.00	94,858.06	111,848.00
UNITED STATIONERS INC		0.000	USTR	913004107		40.9200	36,900.00	1,139,169.48	1,509,948.00
UNITED SURGICAL PARTNERS		0.000	USPI	913016309		33.4800	20,800.00	506,533.44	696,384.00
UNITED THERAPEUTICS CORP		0.000	UTHR	91307C102		22.9500	28,900.00	611,423.51	663,255.00
UNIVERSAL AMERN FINL		0.000	UHCO	913377107		9.9100	28,400.00	195,256.68	281,443.99
UNIVERSAL COMPRESSION HLDGS		0.000	UCO	913431102		26.1600	20,400.00	414,101.71	533,664.00
UNIVERSAL CORP-VA		3.531	UVV	913456109Q		44.1700	30,000.00	1,291,196.07	1,325,100.01
UNIVERSAL DISPLAY CO		0.000	PANL	91347P105		13.6700	19,300.00	175,469.64	263,831.00
UNIVERSAL ELECTRONICS INC		0.000	UEIC	913483103		12.7400	16,400.00	221,005.43	208,936.00
UNIVERSAL FOREST PRODUCTS		0.310	UFPI	913543104		32.1800	18,800.00	377,969.46	604,984.00
UNIZAN FINANCIAL COR		2.666	UNIZ	91528W101		20.2500	26,100.00	496,145.18	528,525.00
UNOVA INC.		0.000	UNA	91529B106		22.9500	62,100.00	948,637.14	1,425,195.00
URBAN OUTFITTERS INC		0.000	URBN	917047102		37.0500	29,700.00	528,117.13	1,100,385.00
URS CORPORATION		0.000	URS	903236107		25.0100	12,500.00	281,287.45	312,625.00
US ONCOLOGY INC.		0.000	USON	90338W103		10.7600	76,800.00	755,727.63	826,368.00
USANA HEALTH SCIENCES INC		0.000	USNA	90328M107		30.6000	15,000.00	442,412.41	459,000.00
USEC INC.		6.547	USU	90333E108		8.4000	99,200.00	732,892.04	833,280.00
USF CORP		1.091	USFC	91729Q101		34.1900	32,600.00	955,654.45	1,114,594.00
USG CORPORATION		0.603	USG	903293405		16.5700	53,600.00	948,699.69	888,152.00
USI HOLDINGS CORP		0.000	USIH	90333H101		13.0500	15,000.00	180,051.49	195,750.00
VAIL RESORTS INC		0.000	MTN	91879Q109		17.0000	22,600.00	320,595.39	384,200.00
VALENCE TECHNOLOGY INC		0.000	VLNC	918914102		3.8500	59,800.00	196,455.97	230,230.00
VALHI INC NEW		1.604	VHI	918905100		14.9600	20,800.00	222,911.05	311,168.00
VALMONT INDUSTRIES		1.382	VMI	920253101		23.1500	10,900.00	217,059.18	252,335.00
VALUECLICK, INC		0.000	VCLK	92046N102		9.0800	97,900.00	732,062.99	888,932.00
VALUEVISION INTL INC		0.000	VVTV	92047K107		16.7000	20,400.00	300,256.88	340,680.00

Monthly Market Portfolio

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	Instrument - COM COMMON STOCK								
VANS INC		0.000		VANS	921930103	11.4100	33,100.00	311,342.40	377,671.00
VARIAN INC.		0.000		VARI	922206107	41.7300	35,400.00	1,152,454.01	1,477,242.00
VARIAN SEMICONDUCTOR EQUIPMENT		0.000		VSEA	922207105	43.6900	34,300.00	933,406.84	1,498,567.00
VASTERA INC		0.000		VAST	92239N109	4.0000	32,400.00	166,405.88	129,600.00
VCA ANTECH INC		0.000		WOOF	918194101	30.9800	31,500.00	657,881.03	975,870.00
VECTOR GROUP LTD		9.803		VGR	92240M108	16.3200	19,105.00	319,450.27	311,793.61
VEECO INSTRUMENTS INC		0.000		VECO	922417100	28.2000	27,500.00	791,584.73	775,500.00
VENTANA MED SYS INC		0.000		VMSI	92276H106	39.4000	14,900.00	482,317.30	587,060.00
VENTAS INC.		4.863		VTR	92276F100	22.0000	81,800.00	1,333,564.18	1,799,600.00
VERINT SYS INC		0.000		VRNT	92343X100	22.5600	200.00	5,098.70	4,512.00
VERITAS DGC INC.		0.000		VTS	92343P107	10.4800	53,300.00	736,565.92	558,584.00
VERITY INC.		0.000		VRTY	92343C106	16.6900	25,300.00	836,793.29	422,257.00
VERSO TECHNOLOGIES INC		0.000		VRSO	925317109	3.2000	90,400.00	254,605.51	289,280.00
VERTEX PHARMAREUTICALS INC		0.000		VRTX	92532F100	10.2300	92,700.00	2,334,861.61	948,321.00
VIASAT INC.		0.000		VSAT	92552V100	19.1400	32,300.00	659,052.51	618,222.00
VIASYS HEALTHCARE INC		0.000		VAS	92553Q209	20.6000	36,100.00	731,732.19	743,660.00
VICOR CORP		0.000		VICR	925815102	11.4100	23,200.00	383,752.69	264,712.00
VICURON PHARMACEUTICALS INC		0.000		MICU	926471103	18.6500	47,300.00	692,308.86	882,145.00
VIGNETTE CORPORATION		0.000		VIGN	926734104	2.2700	183,900.00	442,168.76	417,453.00
VINTAGE PETROLEUM INC.		1.496		VPI	927460105Q	12.0300	59,800.00	883,538.56	719,393.99
VIRAGE LOGIC CORPORATION		0.000		VIRL	92763R104	10.1700	15,200.00	134,795.56	154,584.00
VIRBAC CORP		0.000		VBACE	927649103	6.5100	10,900.00	68,230.31	70,959.00
VIRGINIA COMMERCE BANCORP		0.000		VCBI	92778Q109	32.0300	5,800.00	120,604.54	185,774.00
VIRGINIA FINL CORP		2.139		VFGI	927810101	35.5200	8,700.00	261,541.12	309,024.00
VISTACARE INC-CL A		0.000		VSTA	92839Y109	35.1500	13,900.00	421,102.53	488,585.00
VISTEON CORP		2.305		VC	92839U107	10.4100	178,200.00	1,941,415.93	1,855,062.00
VISX INC		0.000		EYE	92844S105	23.1500	45,900.00	703,964.57	1,062,585.00
VITAL IMAGES INC		0.000		VTAL	92846N104	17.8400	19,400.00	356,260.50	346,096.00
VITAL SIGNS INC		0.733		VITL	928469105	32.7000	7,000.00	234,108.44	228,900.00
VITALWORKS INC		0.000		VWKS	928483106	4.4200	45,200.00	170,352.01	199,784.00
VITESSE SEMICONDUCTOR CORP		0.000		VTSS	928497106	5.8700	269,800.00	1,745,144.14	1,583,726.00
VITRIA TECHNOLOGY		0.000		VITR	92849Q401	7.1000	22,200.00	109,060.33	157,620.00
VIVUS INC		0.000		VVUS	928551100	3.7900	45,500.00	199,560.89	172,445.00
VOLT INFO. SCIENCES INC.		0.000		VOL	928703107	22.6000	9,600.00	196,486.47	216,960.00
W HLDG CO INC		1.182		WHI	929251106	18.6100	83,859.00	958,949.89	1,560,615.99
W-H ENERGY SERVICES INC		0.000		WHQ	92925E108	16.2000	16,900.00	303,848.15	273,780.00
WABASH NATIONAL CORP		0.136		WNC	929566107	29.3000	31,000.00	438,865.02	908,300.00
WABTEC		0.234		WAB	929740108	17.0400	28,600.00	401,860.70	487,344.00
WACKENHUT CORRECTION		0.000		WHC	929798106	22.8000	17,800.00	339,397.56	405,840.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>							
Group - COMMON STOCK							
Portfolio - QN2 QUANTITATIVE 2000 (Q							
Instrument - COM COMMON STOCK							
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WALTER INDS INC		0.898	WLT 93317Q105	13.3500	21,700.00	265,265.98	289,695.00
WARNACO GROUP INC/THE		0.000	WRNC 934390402	15.9500	52,200.00	765,828.70	832,590.00
WARWICK CMNTY BANCOR		1.744	WSBI 936559103	34.4000	3,500.00	102,828.29	120,400.00
WARWICK VALLEY TELEPHONE CO		2.568	WVY 936750108	29.5900	6,500.00	181,931.08	192,335.00
WASHINGTON GROUP INTERNATIONAL		0.000	WGII 938862208	33.9700	34,700.00	872,934.25	1,178,759.00
WASHINGTON TR BANCOR		2.442	WASH 940610108	26.2000	15,800.00	389,975.00	413,960.00
WASTE CONNECTIONS INC		0.000	WCN 941053100	37.7700	29,800.00	952,538.30	1,125,546.00
WATCHGUARD TECHNOLOGIES INC		0.000	WGRD 941105108	5.8200	39,700.00	178,056.87	231,054.00
WATSCO INC.		1.407	WSO 942622200	22.7300	22,700.00	415,591.52	515,971.00
WATSON WYATT & CO HOLDINGS		0.000	WW 942712100	24.1500	39,800.00	910,780.98	961,170.00
WATTS WATER TECHNOLOGIES INC.		1.261	WTS 942749102Q	22.2000	15,700.00	274,136.60	348,540.00
WAUSAU-MOSINEE PAPER CORP.		2.514	WMO 943315101	13.5200	44,500.00	531,715.75	601,640.00
WAYNE BANCORP INC/OH		2.673	WNNB 944293109	26.9300	1,995.00	58,446.21	53,725.35
WAYPOINT FINANCIAL CORP		2.213	WYPT 946756103	21.6900	36,917.00	663,245.38	800,729.73
WCI COMMUNITIES INC		0.000	WCI 92923C104	20.6100	20,400.00	408,458.87	420,444.00
WD-40 CO		2.262	WDFC 929236107	35.3600	20,000.00	567,349.42	707,200.00
WEBEX COMMUNICATIONS INC		0.000	WEBX 94767L109	20.1000	29,100.00	483,099.06	584,910.00
WEBMETHODS		0.000	WEBM 94768C108	9.1500	55,200.00	473,947.31	505,080.00
WEBSense INC		0.000	WBSN 947684106	29.2400	23,700.00	413,202.19	692,988.00
WEIS MKTS INC		3.085	WMK 948849104	36.3000	13,500.00	433,747.48	490,050.00
WELLMAN INC		3.526	WLM 949702104	10.2100	38,500.00	457,237.13	393,085.00
WESBANCO INC		3.467	WSBC 950810101	27.6900	21,700.00	550,506.05	600,873.00
WESCO INTL INC		0.000	WCC 95082P105	8.8500	19,200.00	165,825.96	169,920.00
WEST BANCORPORATION		3.699	WTBA 95123P106	17.3000	19,400.00	352,445.14	335,620.00
WEST COAST BANCORP O		1.593	WCBO 952145100	21.3400	18,400.00	342,510.79	392,656.00
WEST MARINE INC		0.000	WMAR 954235107	27.8100	7,800.00	154,524.10	216,918.00
WEST PHARMACEUTICAL SERVICES		2.477	WST 955306105	33.9000	13,000.00	351,194.34	440,700.00
WESTAR ENERGY INC.		3.753	WR 95709T100	20.2500	80,800.00	1,453,395.38	1,636,200.00
WESTCORP INC		1.422	WES 957907108	36.5500	13,800.00	462,933.11	504,390.00
WESTELL TECHNOLOGIES INC-A		0.000	WSTL 957541105	6.3100	32,800.00	347,439.08	206,968.00
WESTERN SIERRA BANCORP		0.000	WSBA 959522103	47.0000	4,600.00	149,290.93	216,200.00
WESTERN WIRELESS COR		0.000	WWCA 95988E204	18.3600	81,200.00	1,205,964.29	1,490,832.00
WESTFIELD FINANCIAL		0.841	WFD 96008D101	23.7600	5,800.00	120,039.09	137,807.99
WESTMORELAND COAL CO		0.000	WLB 960878106	17.5000	7,600.00	108,986.32	133,000.00
WET SEAL INC		0.000	WTSLA 961840105	9.8900	26,900.00	323,047.26	266,040.99
WEYCO GROUP INC		1.188	WEYS 962149100	33.6490	8,250.00	254,527.56	277,604.25
WFS FINL INC		0.306	WFSI 92923B106	42.4600	14,700.00	540,220.51	624,162.00
WHITE ELECTR DESIGNS		0.000	WEDC 963801105	8.8000	24,700.00	296,518.02	217,360.00
WHITEHALL JEWELLERS		0.000	JWL 965063100	9.8700	12,900.00	127,453.32	127,323.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
WILD OATS MARKETS INC.		0.000	OATS	96808B107		12.9300	16,200.00	172,904.90	209,466.00
WILLOW GROVE BANCORP		2.027	WGBC	97111W101		17.7600	12,400.00	210,686.33	220,224.00
WILSON GREATBATCH TECHNOLOGIES		0.000	GB	972232102		42.2700	20,100.00	752,645.48	849,627.00
WILSONS THE LEATHER		0.000	WLSN	972463103		3.4900	44,800.00	354,444.06	156,352.00
WIND RIVER SYSTEMS		0.000	WIND	973149107		8.7600	87,900.00	422,050.15	770,004.01
WINNEBAGO INDUSTRIES		0.581	WGO	974637100		68.7500	13,900.00	414,803.67	955,625.01
WINTRUST FINANCIAL CORP		0.354	WTFC	97650W108		45.1000	20,100.00	628,235.79	906,510.00
WIRELESS FACILITIES		0.000	WFII	97653A103		14.8600	39,200.00	499,912.79	582,512.00
WMS INDUSTRIES INC		0.000	WMS	929297109		26.2000	26,600.00	476,781.42	696,920.00
WOLVERINE WORLD WIDE		1.079	WWW	978097103		20.3800	48,200.00	1,050,060.73	982,316.00
WOODHEAD INDUSTRIES		2.366	WDHD	979438108		16.9000	11,800.00	189,830.70	199,420.00
WOODWARD GOVERNOR CO.		1.689	WGOV	980745103		56.8300	10,700.00	750,730.18	608,081.00
WORLD ACCEP CORP DEL		0.000	WRLD	981419104		19.9100	18,900.00	333,668.47	376,299.00
WORLD FUEL SVCS CORP		0.883	INT	981475106		33.9500	11,400.00	296,944.49	387,030.00
WORLD WRESTLING ENTM		1.221	WWE	98156Q108		13.1000	14,600.00	146,753.90	191,260.00
WRIGHT MEDICAL GROUP INC		0.000	WMGI	98235T107		30.4400	19,000.00	416,111.83	578,360.00
WSFS FINL CORP		0.445	WSFS	929328102		44.8500	10,400.00	442,114.22	466,440.00
X-RITE INC		0.883	XRIT	983857103		11.3200	24,500.00	262,119.43	277,340.00
XICOR INC		0.000	XICO	984903104		11.3400	32,000.00	275,061.30	362,880.00
YADKIN VALLEY BANK AND TRUST		2.339	YAVY	984308106		17.1000	9,500.00	162,281.31	162,450.00
YANKEE CANDLE CO		0.000	YCC	984757104		27.3300	35,000.00	859,455.54	956,549.99
YARDVILLE NATL BANCO		1.787	YANB	985021104		25.7400	3,400.00	69,913.61	87,516.00
YELLOW ROADWAY CORP		0.000	YELL	985577105		36.1700	46,857.10	899,268.44	1,694,821.31
YORK INTERNATIONAL CORP		1.630	YRK	986670107		36.8000	47,900.00	1,229,037.25	1,762,720.00
YOUNG BROADCASTING I		0.000	YBTVA	987434107		20.0400	6,700.00	150,245.89	134,268.01
YOUNG INNOVATIONS IN		0.333	YDNT	987520103		36.0000	4,900.00	148,852.61	176,400.00
ZALE CORP.		0.000	ZLC	988858106		53.2000	31,197.00	1,471,198.55	1,659,680.40
ZENITH NATIONAL INSURANCE CP		3.072	ZNT	989390109		32.5500	10,700.00	292,855.78	348,285.00
ZHONE TECHNOLOGIES INC		0.000	ZHNE	98950P108		4.9400	46,850.00	212,549.12	231,438.99
ZOLL MEDICAL CORP		0.000	ZOLL	989922109		35.4800	10,300.00	345,281.17	365,444.00
ZORAN CORP		0.000	ZRAN	98975F101		17.3900	48,986.00	1,133,251.21	851,866.54
ZYGO CORP		0.000	ZIGO	989855101		16.4900	28,200.00	316,702.44	465,018.00
ZYMOGENETICS INC		0.000	ZGEN	98985T109		15.5000	17,400.00	220,344.11	269,700.01
Instrument Total	1,827						63,304,488.55	907,342,356.84	1,019,276,441.37
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
ACADIA RLTY TR		5.120	AKR	004239109		12.5000	5,700.00	55,409.62	71,250.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - REIT REAL ESTATE INVESTMENT TRUST									
ALEXANDERS INC		0.000	ALX	014752109		124.6600	1,100.00	95,502.77	137,126.00
ALEXANDRIA REAL ESTATE		4.006	ARE	015271109		57.9000	20,200.00	933,636.54	1,169,580.00
AMERICAN LAND LEASE INC		5.012	ANL	027118108		19.9500	6,200.00	107,138.31	123,690.00
AMLI RESIDENTIAL PROP		7.164	AML	001735109		26.8000	20,400.00	501,892.40	546,720.00
BEDFORD PROPERTY		7.125	BED	076446301		28.6300	10,500.00	295,746.33	300,615.00
BOYKIN LODGING CO		7.868	BOY	103430104		9.1500	21,000.00	168,193.65	192,150.00
BRANDYWINE REALTY		6.574	BDN	105368203		26.7700	33,500.00	832,031.44	896,795.00
BRT REALTY TRUST		5.268	BRT	055645303		28.8500	10,600.00	217,964.17	305,810.00
CAPITAL AUTOMOTIVE		5.175	CARS	139733109		32.0000	26,500.00	701,967.71	848,000.00
CAPSTEAD MTG CORP		15.017	CMO	14067E506		16.7800	21,800.00	308,916.15	365,804.00
COLONIAL PROPERTIES		6.717	CLP	195872106		39.6000	17,100.00	558,739.73	677,160.00
COMMERCIAL NET LEASE RE		7.191	NNN	202218103		17.8000	44,700.00	799,365.11	795,660.00
CORNERSTONE REALTY INC		9.132	TCR	21922V102		8.7600	52,200.00	403,785.98	457,272.00
CORPORATE OFFICE PROPERTY		4.476	OFC	22002T108		21.0000	27,800.00	492,230.77	583,800.00
CORRECTIONAL PPTYS T		6.250	CPV	22025E104		28.8000	12,500.00	333,374.17	360,000.00
CRIIMI MAE INC		0.000	CMM	226603504		10.4300	28,100.00	320,611.91	293,083.00
EASTGROUP PROPERTY INC		5.867	EGP	277276101		32.3800	16,600.00	469,723.07	537,507.99
ENTERTAINMENT PPTYS		5.762	EPR	29380T105		34.7100	19,900.00	596,165.64	690,729.00
EQUITY INNS INC		5.745	ENN	294703103		9.0500	32,400.00	232,439.59	293,220.00
EQUITY ONE INC		6.635	EQY	294752100		16.8800	26,500.00	449,366.95	447,319.99
ESSEX PROPERTY TRUST INC.		4.858	ESS	297178105		64.2200	19,300.00	1,056,485.35	1,239,446.00
FELCOR LODGING TRUST		5.415	FCH	31430F101		11.0800	72,900.00	634,697.80	807,732.00
FIRST INDUSTRIAL RE		8.118	FR	32054K103		33.7500	42,800.00	1,278,922.60	1,444,500.00
GABLES RESIDENTIAL TRUST		6.937	GBP	362418105		34.7400	28,600.00	808,060.89	993,564.00
GETTY RLTY CORP NEW		6.501	GTY	374297109		26.1500	21,500.00	513,528.42	562,225.00
GLENBOROUGH REALTY		7.017	GLB	37803P105		19.9500	13,200.00	258,451.56	263,340.00
GLIMCHER REALTY TRUST		8.592	GRT	379302102Q		22.3800	30,100.00	675,815.75	673,638.00
GREAT LAKES REIT INC		10.318	GL	390752103		15.7000	7,600.00	124,705.66	119,320.00
HEALTH CARE REIT INC		6.500	HCN	42217K106		36.0000	55,100.00	1,755,140.98	1,983,600.00
HERITAGE PROPERTY INV TRUST		7.381	HTG	42725M107		28.4500	19,000.00	531,614.12	540,550.00
HIGHWOODS PROP INC.		6.692	HIW	431284108Q		25.4000	58,400.00	1,340,368.30	1,483,360.00
HOME PROPERTIES OF NY INC.		6.140	HME	437306103		40.3900	33,200.00	1,212,042.65	1,340,948.00
IMPAC MTG HLDGS INC		12.081	IMH	45254P102		18.2100	57,900.00	946,557.08	1,054,359.00
INVESTORS REAL ESTAT		6.444	IRETS	461730103		9.9000	28,800.00	301,200.80	285,120.00
KEYSTONE PPTY TR COR		5.975	KTR	493596100		22.0900	18,700.00	365,164.27	413,083.00
KILROY RE CORP		6.045	KRC	49427F108		32.7500	31,100.00	825,665.11	1,018,525.00
KRAMONT RLTY TR		7.182	KRT	50075Q107		18.1000	17,200.00	295,459.19	311,320.00
KROGER EQUITY INC		6.689	KE	500228101		20.9300	22,900.00	398,483.90	479,297.00
LASALLE HOTEL PROPERTIES		4.528	LHO	517942108		18.5500	26,000.00	421,543.07	482,300.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - REIT REAL ESTATE INVESTMENT TRUST									
LEXINGTON CORP PPTYS	6.934	LXP	529043101	20.1900	35,900.00	667,524.04	724,821.00		
MANUFACTURED HOME COMM	5.259	MHC	564682102	37.6500	13,000.00	476,899.32	489,450.00		
MERISTAR HOSPITALITY CORP.	0.614	MHX	58984Y103	6.5100	69,000.00	443,668.24	449,190.00		
MID-AMERICAN APARTMENT	6.968	MAA	59522J103	33.5800	14,800.00	422,788.32	496,984.00		
MISSION WEST PPTYS I	7.413	MSW	605203108	12.9500	18,400.00	216,648.87	238,280.00		
NATIONAL HEALTH REAL	6.751	NHR	635905102	19.7000	7,500.00	119,415.46	147,750.00		
NATIONWIDE HEALTH PP	7.570	NHP	638620104	19.5500	62,400.00	1,069,823.91	1,219,920.00		
NEWCASTLE INVESTMENT CORP	7.380	NCT	65105M108	27.1000	26,600.00	558,746.14	720,860.01		
NOVASTAR FINL INC	11.638	NFI	669947400	42.9600	26,000.00	953,098.20	1,116,960.00		
OMEGA HEALTHCARE INV	6.430	OHI	681936100	9.3300	37,400.00	214,465.09	348,942.00		
PARKWAY PROPERTYS INC	6.250	PKY	70159Q104	41.6000	12,000.00	524,010.26	499,200.00		
PENNSYLVANIA RI	5.950	PEI	709102107	36.3000	30,528.00	936,558.36	1,108,166.39		
POST PROPERTIES, INC.	6.447	PPS	737464107Q	27.9200	38,100.00	1,015,802.66	1,063,752.00		
PRENTISS PROPERTIES TRUST	6.789	PP	740706106	32.9900	35,100.00	1,074,144.87	1,157,949.00		
PRICE LEGACY CORP.	0.000	XLG	74144P106	3.8100	67,300.00	243,996.15	256,413.00		
PS BUSINESS PARKS INC/CA	2.811	PSB	69360J107	41.2600	15,500.00	563,250.09	639,530.00		
RAIT INVT TR	9.375	RAS	749227104	25.6000	20,300.00	526,492.65	519,680.01		
RAMCO-GERSHENSON PPT	2.325	RPT	751452202	28.3000	7,100.00	170,742.48	200,930.00		
RECKSON ASSOCIATES RE	4.255	RA	75621K106Q	24.3000	54,100.00	1,157,798.15	1,314,630.00		
REDWOOD TR INC	5.113	RWT	758075402	50.8500	13,600.00	569,485.99	691,560.00		
SAUL CENTERS INC	5.441	BFS	804395101	28.6700	7,900.00	213,347.00	226,493.00		
SL GREEN RE CORP	4.872	SLG	78440X101	41.0500	34,100.00	1,256,085.95	1,399,805.00		
SOVRAN SELF STORAGE	6.487	SSS	84610H108	37.1500	16,600.00	531,900.59	616,690.00		
SUMMIT PROPERTIES INC	5.620	SMT	866239106	24.0200	24,000.00	504,745.15	576,480.00		
SUN COMMUNITIES INC	6.304	SUI	866674104	38.7000	12,500.00	497,469.48	483,750.00		
TANGER FACTORY OUTLET	6.044	SKT	875465106	40.7000	7,000.00	258,295.57	284,900.00		
TAUBMAN CENTERS INC	5.242	TCO	876664103Q	20.6000	53,100.00	1,030,438.23	1,093,860.00		
TOWN & COUNTRY TRUST	6.785	TCT	892081100	25.3500	11,100.00	266,004.11	281,385.00		
TRANSCONTINENTAL RLT	0.000	TCI	893617209	16.7300	12,300.00	185,653.35	205,779.00		
U S RESTAURANT PPTYS	7.746	USV	902971100	17.0400	18,000.00	282,301.50	306,720.00		
UNIVERSAL HEALTH RLT	6.578	UHT	91359E105	30.1000	13,200.00	367,281.55	397,320.00		
URSTADT BIDDLE PPTYS	6.077	UBA	917286205	14.1500	25,300.00	343,855.41	357,994.99		
WASHINGTON RE INV	5.102	WRE	939653101	29.2000	41,300.00	1,158,253.48	1,205,960.00		
WINSTON HOTELS INC	5.882	WXH	97563A102	10.2000	11,000.00	99,112.15	112,200.00		
Instrument Total	74				1,951,628.00	41,538,212.28	46,543,823.38		
Portfolio Total	1,901				65,256,116.55	948,880,569.12	1,065,820,264.75		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

				Group - COMMON STOCK				
				Portfolio - 6TR	S&P600 TRANSITION			
				Instrument - COR	CORPORATE NOTES/BONDS			
TIMCO AVIATION SERVICES, INC.		0.000		887151AB4S	0.0000	9,575.28	0.00	0.00
Instrument Total	1					9,575.28	0.00	0.00
				Instrument -WARRANT	WARRANT			
TIMCO AVIATION SERVICES INC.-W		0.000		TMASW 887151116	0.0001	9,550.00	0.00	0.96
Instrument Total	1					9,550.00	0.00	0.96
Portfolio Total	2					19,125.28	0.00	0.96
Group Total	4,305				0.00 /	660,278,601.44	17,317,805,989.80	21,171,748,270.27

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
3COM CORP.		0.000	COMS	885535104		8.1700	159,439.00	1,109,851.01	1,302,616.63
3M COMPANY		1.552	MMM	88579Y101Q		85.0300	118,632.00	7,861,715.55	10,087,278.95
ABBOTT LABORATORIES		2.103	ABT	002824100Q		46.6000	29,031.00	1,308,199.87	1,352,844.60
ABERCROMBIE & FITCH CO		0.000	ANF	002896207		24.7100	85,361.00	2,401,953.35	2,109,270.31
ACCENTURE LTD - CL A		0.000	ACN	013330972		26.3200	74,472.00	1,712,446.46	1,960,103.06
ACE LTD		1.786	ACE	G0070K103		41.4200	57,836.00	1,959,479.13	2,395,567.13
ADOBE SYSTEMS INC.		0.127	ADBE	00724F101Q		39.3000	88,021.00	3,555,267.18	3,459,225.30
ADVANCE AUTO PARTS INC		0.000	AAP	00751Y106		81.4000	1,710.00	135,778.65	139,194.00
AFFYMETRIX INC		0.000	AFFX	00826T108		24.6100	17,122.00	422,425.36	421,372.42
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		29.2400	37,404.00	1,027,790.91	1,093,692.96
ALCOA INC.		1.578	AA	013817101Q		38.0000	108,575.00	3,300,717.90	4,125,850.00
ALLIANCE DATA SYSTEM		0.000	ADS	018581108		27.6800	36,849.00	1,020,040.68	1,019,980.31
ALLSTATE CORP		2.138	ALL	020002101Q		43.0200	40,508.00	1,563,289.43	1,742,654.16
ALLTEL CORP		3.177	AT	020039103Q		46.5800	16,620.00	957,266.04	774,159.62
ALTERA CORP		0.000	ALTR	021441100		22.7000	51,960.00	734,828.28	1,179,491.99
ALTRIA GROUP INC		4.998	MO	02209S103Q		54.4200	99,031.00	3,884,903.42	5,389,267.03
AMDOCS LIMITED		0.000	DOX	G02602103		22.4800	80,637.00	1,697,300.77	1,812,719.76
AMERADA HESS CORP.		2.256	AHC	023551104Q		53.1700	2,898.00	157,797.01	154,086.67
AMERICAN AXLE & MFG HOLDINGS		0.000	AXL	024061103		40.4200	27,638.00	695,749.80	1,117,127.96
AMERICAN INTL GROUP		0.392	AIG	026874107Q		66.2800	41,356.00	2,419,538.69	2,741,075.69
AMKOR TECHNOLOGY INC		0.000	AMKR	031652100		18.2100	31,256.00	549,094.56	569,171.77
ANADARKO PETROLEUM CORP		1.097	APC	032511107Q		51.0100	37,606.00	1,761,425.70	1,918,282.06
ANDRX GROUP		0.000	ADRX	034553107		24.0400	4,176.00	97,403.12	100,391.04
ANHEUSER-BUSCH		1.670	BUD	035229103Q		52.6800	103,881.00	4,716,853.45	5,472,451.07
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109		5.9800	10,140.00	54,137.46	60,637.20
AT&T WIRELESS SERVICES INC		0.000	AWE	00209A106		7.9900	79,180.00	577,010.09	632,648.20
AUTOLIV, INC		1.593	ALV	052800109		37.6500	29,676.00	761,997.29	1,117,301.40
BAKER HUGHES CORP		1.430	BHI	057224107Q		32.1600	3,411.00	102,593.37	109,697.77
BANK OF AMERICA CORP.		3.978	BAC	060505104Q		80.4300	155,970.00	10,318,720.55	12,544,667.09
BANK ONE CORPORATION		2.193	ONE	06423A103Q		45.5900	36,200.00	1,554,508.90	1,650,357.98
BANTA CORP		1.679	BN	066821109		40.5000	3,375.00	117,714.14	136,687.50
BARNES & NOBLE INC.		0.000	BKS	067774109		32.8500	10,584.00	275,803.90	347,684.40
BECKMAN COULTER INC.		0.865	BEC	075811109		50.8300	4,357.00	187,721.25	221,466.30
BECTON DICKINSON & COMPANY		1.458	BDX	075887109Q		41.1400	39,508.00	1,212,087.03	1,625,359.14
BELLSOUTH		3.533	BLS	079860102Q		28.3000	234,989.00	7,136,430.56	6,650,188.70
BERKLEY (WR) CORP		0.801	BER	084423102		34.9500	39,206.00	1,238,897.57	1,370,249.76
BIG LOTS, INC.		0.000	BLI	089302103		14.2100	32,108.00	484,702.67	456,254.68
BLYTH INC.		0.931	BTH	09643P108		32.2200	23,538.00	652,927.58	758,394.36
BMC SOFTWARE		0.000	BMC	055921100		18.6500	102,883.00	1,962,724.59	1,918,767.95

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
BORDERS GROUP INC		1.459	BGP	099709107		21.9200	25,415.00	551,466.53	557,096.80
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		36.7600	6,969.00	221,851.39	256,180.44
BRINKER INTERNATIONAL INC		0.000	EAT	109641100		33.1600	25,792.00	824,261.44	855,262.72
BUNGE LIMITED		1.306	BG	G16962105		32.9200	9,346.00	287,716.21	307,670.32
BURLINGTON NORTHERN SANTA FE		1.854	BNI	12189T104Q		32.3500	74,619.00	2,128,833.77	2,413,924.65
CAESARS ENTERTAINMENT INC		0.000	CZR	127687101		10.8300	73,620.00	647,524.91	797,304.60
CENDANT CORP.		0.000	CD	151313103		22.2700	65,837.00	1,412,213.67	1,466,189.99
CENTEX CORP		0.148	CTX	152312104Q		107.6500	21,047.00	1,739,961.54	2,265,709.53
CHEVRONTXACO CORP		3.380	CVX	166764100Q		86.3900	2,478.00	187,507.20	214,074.42
CIGNA CORP.		2.295	CI	125509109Q		57.5000	20,417.00	1,457,816.94	1,173,977.51
CISCO SYSTEMS		0.000	CSCO	17275R102		24.2900	142,768.00	3,301,718.34	3,467,834.73
CITIGROUP INC.		2.884	C	172967101Q		48.5400	417,432.00	16,804,399.78	20,262,149.28
CLAIRE'S STORES INC		1.273	CLE	179584107		18.8400	44,322.00	681,516.90	835,026.49
COCA-COLA ENTERPRISE		0.731	CCE	191219104		21.8700	16,147.00	324,276.69	353,134.89
COLUMBIA SPORTSWEAR CO		0.000	COLM	198516106		54.5000	1,067.00	50,547.65	58,151.52
COMPUTER ASSOCIATE INTL. INC.		0.292	CA	204912109S		27.3400	42,327.00	1,322,389.75	1,157,220.18
COMPUWARE CORP		0.000	CPWR	205638109		6.0400	132,070.00	775,875.87	797,702.80
COMVERSE TECHNOLOGY INC.		0.000	CMVT	205862402		17.5900	83,307.00	1,302,682.25	1,465,370.13
CONOCOPHILLIPS		2.623	COP	20825C104Q		65.5700	14,943.00	797,110.84	979,812.52
CONSTELLATION ENERGY GROUP INC		2.655	CEG	210371100Q		39.1600	17,765.00	593,975.44	695,677.41
CONVERGYS CORPORATION		0.000	CVG	212485106		17.4600	119,792.00	2,015,751.73	2,091,568.32
COORS (ADOLPH) CL-B		1.461	RKY	217016104Q		56.1000	1,691.00	95,221.71	94,865.10
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104		64.4900	27,952.00	1,583,045.82	1,802,624.48
COX COMMUNICATIONS		0.000	COX	224044107		34.4500	88,917.00	2,767,616.70	3,063,190.67
CVS CORP.		0.733	CVS	126650100Q		36.1200	96,566.00	2,748,917.72	3,487,963.93
DARDEN RESTAURANTS INC		0.380	DRI	237194105		21.0400	116,598.00	2,625,838.34	2,453,221.92
DAVITA INC.		0.000	DVA	23918K108		39.0000	45,005.00	1,129,161.42	1,755,195.00
DEERE & CO.		1.352	DE	244199105Q		65.0500	3,865.00	256,310.91	251,418.25
DELPHI AUTOMOTIVE SYSTEMS CORP		2.742	DPH	247126105		10.2100	17,285.00	155,838.99	176,479.87
DIAL CORP/AZ		1.264	DL	25247D101Q		28.4700	5,396.00	108,703.10	153,624.13
DIEBOLD INC		1.262	DBD	253651103		53.8700	45,091.00	2,325,998.89	2,429,052.17
DOLLAR GENERAL		0.667	DG	256669102		20.9900	158,319.00	2,703,076.45	3,323,115.79
DORAL FINANCIAL CORP.		1.155	DRL	25811P100		32.2800	65,796.00	2,123,228.54	2,123,894.88
E*TRADE GROUP INC.		0.000	ET	269246104		12.6500	23,346.00	219,267.86	295,326.91
ELECTRONIC ARTS, INC		0.000	ERTS	285512109		47.7800	88,266.00	3,449,839.32	4,217,349.49
EMC CORP		0.000	EMC	268648102		12.9200	605,044.00	6,469,069.64	7,817,168.48
ENDO PHARMACEUTICALS		0.000	ENDP	29264F205		19.2600	40,065.00	702,266.95	771,651.91
ENTERGY CORP.		3.150	ETR	29364G103Q		57.1300	82,470.00	3,873,693.91	4,711,511.10
EVEREST RE GROUP LTD.		0.425	RE	G3223R108		84.6000	18,824.00	1,221,343.37	1,592,510.42

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
EXELEON CORP	3.013	EXC		30161N101Q		66.3600	76,292.00	4,380,578.05	5,062,737.11
EXXON MOBIL CORPORATION	2.439	XOM		30231G102Q		41.0000	331,368.00	10,215,417.57	13,586,088.00
FAMILY DOLLAR STORES	0.947	FDO		307000109Q		35.8800	43,357.00	1,319,700.21	1,555,649.18
FED. NATL. MTG. ASSN.	2.398	FNM		313586109Q		75.0600	140,170.00	9,235,567.14	10,521,160.22
FEDERATED DEPARTMENT STORES	1.060	FD		31410H101		47.1300	140,665.00	5,408,838.75	6,629,541.46
FEDERATED INVESTORS INC.-CL B	1.158	FII		314211103		29.3600	11,172.00	309,200.68	328,009.93
FEDEX CORPORATION	0.355	FDX		31428X106		67.5000	50,870.00	2,803,735.11	3,433,724.99
FIDELITY NATIONAL FINL INC	1.856	FNF		316326107		38.7800	62,558.00	1,833,650.00	2,425,999.25
FLEETBOSTON FINANCIAL CORP	3.207	FBF		339030108Q		43.6500	59,789.00	1,673,145.97	2,609,789.84
FLOWSERVE CORP.	0.000	FLS		34354P105Q		20.8800	6,984.00	126,879.69	145,825.92
FORD MOTOR COMPANY	2.500	F		345370860		16.0000	52,074.00	641,334.28	833,184.00
FORTUNE BRANDS INC.	1.678	FO		349631101Q		71.4900	52,230.00	2,851,038.62	3,733,922.69
FOX ENTERTAINMENT GRP INC. - C	0.000	FOX		35138T107		29.1500	162,383.00	4,588,522.67	4,733,464.44
FREDDIE MAC	1.783	FRE		313400301Q		58.3200	33,863.00	1,837,596.24	1,974,890.18
FRIEDMAN BILLINGS RAMSEY -A	5.892	FBR		358434108		23.0800	19,218.00	360,363.18	443,551.44
GATEWAY INC.	0.000	GTW		367626108		4.6000	66,044.00	368,165.66	303,802.40
GENENTECH INC.	0.000	DNA		368710406		93.5700	76,751.00	5,175,795.60	7,181,591.08
GENERAL DYNAMICS CORP.	1.416	GD		369550108Q		90.3900	11,764.00	834,586.62	1,063,347.96
GENERAL ELECTRIC CO	2.582	GE		369604103Q		30.9800	378,116.00	10,650,153.63	11,714,033.68
GEORGIA PACIFIC	1.630	GP		373298108Q		30.6700	70,593.00	1,813,698.97	2,165,087.31
GILLETTE CO	1.769	G		375766102Q		36.7300	231,332.00	7,352,748.19	8,496,824.37
GOLDEN WEST FINANCIAL CORP	0.387	GDW		381317106Q		103.1900	3,215.00	321,619.59	331,755.85
GOODRICH CORP.	2.694	GR		382388106Q		29.6900	59,520.00	1,251,536.92	1,767,148.80
GREENPOINT FINANCIAL	2.718	GPT		395384100		35.3200	37,711.00	1,288,152.03	1,331,952.52
GTECH HOLDINGS CORP	1.374	GTK		400518106		49.4900	6,529.00	323,901.97	323,120.21
GUIDANT CORP.	0.531	GDT		401698105Q		60.2000	96,927.00	3,408,564.71	5,835,005.41
HARMAN INTERNATIONAL	0.067	HAR		413086109		73.9800	4,456.00	317,850.11	329,654.88
HARRAH'S ENTERTAINMENT INC.	2.411	HET		413619107		49.7700	47,498.00	1,941,015.89	2,363,975.47
HARRIS CORP.	1.054	HRS		413875105Q		37.9500	41,310.00	1,167,239.61	1,567,714.50
HARSCO CORP	2.510	HSC		415864107Q		43.8200	1,858.00	67,631.89	81,417.56
HEALTH NET	0.000	HNT		42222G108		32.7000	964.00	31,222.38	31,522.80
HEARST-ARGYLE TELEVI	0.870	HTV		422317107		27.5600	10,752.00	261,932.94	296,325.12
HEINZ H. J. CO.	2.964	HNZ		423074103Q		36.4300	54,667.00	1,788,129.16	1,991,518.80
HENRY (JACK) & ASSOCIATES	0.680	JKHY		426281101		20.5800	9,358.00	176,086.32	192,587.64
HOME DEPOT INC.	0.789	HD		437076102Q		35.4900	61,325.00	1,881,533.64	2,176,424.26
HUMANA INC.	0.000	HUM		444859102		22.8500	94,768.00	1,869,668.77	2,165,448.80
IMS HEALTH INC.	0.321	RX		449934108		24.8600	103,198.00	2,179,908.12	2,565,502.28
INTEL CORP.	0.248	INTC		458140100Q		32.2000	567,418.00	12,874,346.70	18,270,859.60
INTERPUBLIC GROUP	2.435	IPG		460690100Q		15.6000	12,340.00	169,865.85	192,504.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 5BA BARCLAYS - 1000								
	Instrument - COM COMMON STOCK								
INTERSTATE BAKERIES	1.967	IBC	46072H108	14.2300	27,474.00	493,296.96	390,955.02		
INTL BUS MACH CORP	0.690	IBM	459200101Q	92.6800	89,507.00	7,718,120.13	8,295,508.78		
INTUIT INC.	0.000	INTU	461202103	52.9100	30,921.00	1,504,789.18	1,636,030.16		
ITT EDUCATIONAL SERVICES INC	0.000	ESI	45068B109	46.9700	19,282.00	850,189.16	905,675.54		
JOHN HANCOCK FINANCIAL SRVCS	0.933	JHF	41014S106	37.5000	16,440.00	488,602.03	616,500.01		
JOHNSON & JOHNSON	1.858	JNJ	478160104Q	51.6600	236,038.00	11,353,131.18	12,193,723.08		
JONES APPAREL GROUP INC	0.908	JNY	480074103	35.2300	46,633.00	1,612,065.72	1,642,880.59		
JP MORGAN CHASE & CO.	3.702	JPM	46625H100Q	36.7300	282,919.00	8,549,764.88	10,391,614.88		
KERR MCGEE CORP.	3.871	KMG	492386107Q	46.4900	9,275.00	412,536.91	431,194.75		
KING PHARMACEUTICALS	0.000	KG	495582108	15.2600	54,043.00	1,154,644.13	824,696.18		
KROGER CO.	0.000	KR	501044101	18.5100	192,955.00	3,258,747.71	3,571,597.03		
LAFARGE NORTH AMERICA INC.	1.974	LAF	505862102	40.5200	19,738.00	618,802.31	799,783.77		
LEXMARK INTERNATIONAL INC.	0.000	LXK	529771107	78.6400	86,090.00	5,515,509.41	6,770,117.57		
LIBERTY MEDIA CORP-A	0.000	L	530718105	11.8900	469,965.00	5,063,655.88	5,587,883.85		
LINCOLN NATIONAL CORP	3.467	LNC	534187109Q	40.3700	14,865.00	524,304.41	600,100.04		
LOUISIANA PACIFIC	0.000	LPX	546347105Q	17.8800	30,841.00	370,433.19	551,437.05		
MARATHON OIL CORP	3.022	MRO	565849106Q	33.0900	199,518.00	4,935,803.62	6,602,050.62		
MARSH & MCLENNAN COS.	2.589	MMC	571748102Q	47.8900	74,776.00	3,569,173.06	3,581,022.64		
MATTEL INC.	2.075	MAT	577081102Q	19.2700	312,048.00	6,172,937.06	6,013,164.97		
MAXIM INTGRD PRDCTS INC.	0.642	MXIM	57772K101	49.8000	134,170.00	5,056,415.24	6,681,666.01		
MAY DEPT STORES	3.302	MAY	577778103Q	29.0700	170,515.00	4,895,975.29	4,956,871.07		
MBNA CORP	1.609	KRB	55262L100Q	24.8500	127,515.00	2,752,873.18	3,168,747.75		
MCDONALDS CORPORATION	1.611	MCD	580135101Q	24.8300	47,967.00	1,158,661.75	1,191,020.61		
MCGRAW HILL INC	1.544	MHP	580645109Q	69.9200	100,370.00	6,060,111.77	7,017,870.40		
MEDIA GENERAL INC - CL A	1.167	MEG	584404107	65.1000	611.00	35,325.09	39,776.10		
MERCK & CO INC	3.203	MRK	589331107Q	46.2000	260,444.00	12,304,124.50	12,032,512.81		
MERRILL LYNCH & CO. INC.	1.091	MER	590188108Q	58.6500	106,170.00	4,530,166.50	6,226,870.53		
METLIFE INC	0.683	MET	59156R108	33.6700	14,543.00	448,159.39	489,662.80		
METRO GOLDWYN MAYER	0.000	MGM	591610100	17.0900	54,378.00	874,025.94	929,320.02		
MICHAELS STORES	0.905	MIK	594087108	44.2000	4,570.00	195,768.14	201,994.00		
MICROSOFT CORP.	0.581	MSFT	594918104	27.5400	284,097.00	9,458,843.05	7,824,031.38		
MID ATLANTIC MEDICAL SERVICES	0.000	MME	59523C107	64.8000	2,641.00	128,363.50	171,136.76		
MONSANTO COMPANY	1.806	MON	61166W101	28.7800	132,831.00	2,679,990.58	3,822,876.17		
MORGAN STANLEY DEAN WITTER & C	1.728	MWD	617446448Q	57.8700	136,638.00	6,808,665.64	7,907,241.02		
MOTOROLA INC	1.137	MOT	620076109Q	14.0700	61,520.00	809,409.38	865,586.40		
MPS GROUP INC	0.000	MPS	553409103	9.3500	31,981.00	252,205.56	299,022.35		
NICOR INC.	5.464	GAS	654086107Q	34.0400	1,890.00	67,333.23	64,335.60		
NVR INC	0.000	NVR	62944T105	466.0000	8,795.00	3,359,001.68	4,098,469.99		
OCCIDENTAL PETROLEUM CORP.	2.462	OXY	674599105Q	42.2400	172,971.00	4,882,930.27	7,306,295.02		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
OLD REPUBLIC INT'L CORP.	1.786	ORI		680223104		25.3600	48,163.50	1,031,040.18	1,221,426.36
PACIFIC GAS & ELEC. CO.	0.000	PCG		69331C108Q		27.7700	21,490.00	634,351.25	596,777.30
PACTIV CORPORATION	0.000	PTV		695257105		23.9000	93,379.00	1,847,505.42	2,231,758.10
PEPSI BOTTLING GROUP INC	0.165	PBG		713409100		24.1800	149,733.00	3,467,072.71	3,620,543.94
PEPSIAMERICAS INC	0.233	PAS		71343P200Q		17.1200	23,039.00	298,073.79	394,427.69
PEPSICO INC.	1.372	PEP		713448108Q		46.6200	98,783.00	3,876,494.24	4,605,263.46
PERKIN ELMER INC	1.640	PKI		714046109Q		17.0700	19,809.00	264,078.28	338,139.63
PETSMART INC	0.336	PETM		716768106		23.8000	50,816.00	896,728.10	1,209,420.80
PFIZER INC.	1.924	PFE		717081103Q		35.3300	625,490.00	16,974,758.55	22,098,561.66
PNC FINANCIAL SERVICES GROUP	3.654	PNC		693475105Q		54.7300	25,885.00	1,262,581.28	1,416,686.05
PPG INDUSTRIES INC.	2.749	PPG		693506107Q		64.0200	5,033.00	311,288.07	322,212.66
PRIME MONEY MARKET ACCOUNT	0.000	IT-BAR		IT-BAR		1.0000	3,999,246.52	3,999,246.50	3,999,246.56
PROCTER & GAMBLE CO	1.822	PG		742718109Q		99.8800	57,807.00	4,361,300.16	5,773,763.17
PRUDENTIAL FINANCIAL INC	1.197	PRU		744320102		41.7700	9,281.00	341,183.40	387,667.37
QUALCOMM INC	0.519	QCOM		747525103		53.9300	76,525.00	3,158,673.30	4,126,993.25
RADIOSHACK CORP	0.814	RSH		750438103Q		30.6800	143,535.00	4,040,911.39	4,403,653.80
REGIS CORP	0.303	RGS		758932107		39.5200	1,820.00	55,924.20	71,926.40
RESPIRONICS INC	0.000	RESP		761230101		45.0900	3,143.00	138,854.09	141,717.87
RETEK INC	0.000	RETK		76128Q109		9.2800	3,155.00	31,673.92	29,278.40
ROCKWELL AUTOMATION INC	1.853	ROK		773903109Q		35.6000	15,270.00	427,979.46	543,612.01
ROCKWELL COLLINS	1.198	COL		774341101		30.0300	75,986.00	1,833,749.03	2,281,859.58
ROSS STORES INC	0.435	ROST		778296103		26.4300	34,754.00	685,338.12	918,548.23
RYDER SYS. INC.	1.757	R		783549108Q		34.1500	35,430.00	1,031,041.00	1,209,934.50
SANMINA-SCI CORP	0.000	SANM		800907107		12.6100	128,868.00	1,028,655.72	1,625,025.48
SARA LEE CORP.	3.454	SLE		803111103Q		21.7100	12,178.00	258,568.30	264,384.38
SCHLUMBERGER	1.370	SLB		806857108Q		54.7200	19,856.00	939,899.25	1,086,520.32
SCIENTIFIC ATLANTA INC.	0.146	SFA		808655104Q		27.3000	98,316.00	2,329,117.47	2,684,026.80
SERVICEMASTER COMPANY	3.605	SVM		81760N109		11.6500	75,270.00	799,261.12	876,895.50
SHERWIN-WILLIAMS CO	1.784	SHW		824348106Q		34.7400	76,900.00	2,267,710.66	2,671,506.00
SIGMA-ALDRICH	1.119	SIAL		826552101Q		57.1800	27,771.00	1,516,922.54	1,587,945.79
SKYWEST INC	0.441	SKYW		830879102		18.1200	22,045.00	295,066.39	399,455.39
SOUTHERN PERU COPPER CORP	1.912	PCU		843611104		47.1600	1,391.00	49,353.14	65,599.56
SOUTHTRUST CORP	2.566	SOTR		844730101		32.7300	65,446.00	1,731,539.02	2,142,047.58
SOUTHWEST AIRLINES	0.111	LUV		844741108Q		16.1400	64,651.00	1,173,024.56	1,043,467.14
SPRINT CORP.	3.045	FON		852061100Q		16.4200	349,833.00	5,559,454.69	5,744,257.87
ST JUDE MED. INC.	0.000	STJ		790849103		61.3500	68,562.00	3,057,362.19	4,206,278.74
STORAGE TECHNOLOGY CORP	0.000	STK		862111200		25.7500	62,538.00	1,323,522.75	1,610,353.50
SUN MICROSYSTEMS INC.	0.000	SUNW		866810104		4.4900	37,467.00	161,869.04	168,226.83
SUNGARD DATA SYSTEMS	0.000	SDS		867363103		27.7100	148,637.00	3,484,472.90	4,118,731.26

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
SUNOCO, INC.		2.150	SUN	86764P109Q		51.1500	4,563.00	235,521.67	233,397.45
SUPER VALU STORES INC.		2.028	SVU	868536103Q		28.5900	92,742.00	2,032,538.76	2,651,493.78
SWIFT TRANSPORTATION CO.		0.000	SWFT	870756103		21.0200	6,258.00	122,982.09	131,543.16
SYNOPSYS INC.		0.000	SNPS	871607107		33.7600	9,634.00	320,941.63	325,243.84
SYSCO CORP.		1.396	SY	871829107Q		37.2300	79,587.00	2,695,883.89	2,963,024.02
TALBOTS INC		1.299	TLB	874161102Q		30.7800	30,808.00	881,375.46	948,270.24
TEKTRONIX, INC.		0.506	TEK	879131100Q		31.6000	22,589.00	479,136.32	713,812.39
TELLABS INC.		0.000	TLAB	879664100		8.4300	60,318.00	453,655.28	508,480.74
TEXAS INSTRS INC		0.289	TXN	882508104Q		29.3800	94,224.00	2,679,547.47	2,768,301.12
TRAVELERS PROPERTY CASUALTY -		1.885	TAP.B	89420G406		16.9700	49,590.00	843,198.00	841,542.29
TUPPERWARE CORPORATION		5.075	TUP	899896104		17.3400	1,193.00	20,716.33	20,686.62
TYSON FOODS INC. CL-A		1.208	TSN	902494103		13.2400	51,165.00	735,003.53	677,424.59
UNIONBANCAL CORPORATION		2.155	UB	908906100		57.5400	34,540.00	1,460,547.56	1,987,431.60
UNITEDHEALTH GROUP INC		0.025	UNH	91324P102A		58.1800	142,535.00	6,330,660.85	8,292,686.28
UNIVERSAL HEALTH SERVICES CL B		0.595	UHS	913903100		53.7200	6,924.00	363,417.31	371,957.28
UNIVERSITY OF PHOENIX ONLINE		0.000	UOPX	037604204		68.9300	18,848.00	881,783.08	1,299,192.64
US BANCORP		3.223	USB	902973304		29.7800	183,004.00	3,991,983.17	5,449,859.12
UST INC.		5.603	UST	902911106Q		35.6900	58,693.00	2,053,322.48	2,094,753.17
VALEANT PHARMACEUTICALS		1.232	VRX	91911X104Q		25.1500	17,819.00	289,528.49	448,147.85
VALERO ENERGY CORP.		1.035	VLO	91913Y100Q		46.3400	35,828.00	1,527,111.49	1,660,269.53
VARCO INTERNATIONAL INC.		0.000	VRC	922122106		20.6300	5,036.00	102,320.48	103,892.68
VARIAN INC.		0.000	VARI	922206107		41.7300	6,652.00	222,690.19	277,587.95
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105		69.1000	45,324.00	2,473,555.68	3,131,888.40
VERISIGN INC		0.000	VRSN	92343E102		16.3000	12,531.00	177,427.69	204,255.30
VERIZON COMMUNICATIONS		4.390	VZ	92343V104Q		35.0800	219,385.00	8,273,297.21	7,696,025.80
VIACOM INC-CLASS B		0.540	VIA.B	925524308		44.3800	147,993.00	6,127,135.82	6,567,929.35
VULCAN MATERIALS CO		2.060	VMC	929160109		47.5700	2,265.00	107,089.20	107,746.05
WACHOVIA CORP.- NEW		3.434	WB	929903102Q		46.5900	96,103.00	4,012,907.23	4,477,438.77
WAL MART STORES INC		0.678	WMT	931142103Q		53.0500	36,948.00	1,424,535.25	1,960,091.40
WELLS FARGO COMPANY		3.056	WFC	949746101		58.8900	55,876.00	2,107,743.95	3,290,537.64
WESTERN DIGITAL CORP		0.000	WDC	958102105		11.7900	16,956.00	219,020.98	199,911.24
WHIRLPOOL CORP		2.367	WHR	963320106Q		72.6500	62,796.00	4,110,721.41	4,562,129.40
WYETH		2.167	WYE	983024100Q		42.4500	211,347.00	8,162,122.37	8,971,680.16
XILINX INC		0.000	XLNX	983919101		38.7400	11,641.00	345,706.83	450,972.33
YAHOO INC		0.000	YHOO	984332106		45.1700	5,820.00	245,363.57	262,889.40
YORK INTERNATIONAL CORP		1.630	YRK	986670107		36.8000	23,816.00	669,623.48	876,428.80
Instrument Total	231						21,243,125.02	523,828,474.17	612,254,411.25
Instrument -CP COMMERCIAL PAPER (DISCOUNT)									
TREASURY BILL		0.000		912795PR6		0.9978	400,000.00	399,125.00	399,125.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 5BA BARCLAYS - 1000 Instrument - CP COMMERCIAL PAPER (DISCOUNT)							
Instrument Total	1				400,000.00	399,125.00	399,125.00
Instrument -FUTURES5 FUTURES EXPOSURE							
S&P FUTURES INDEX 03/04		0.000	CD:SP04HCD:SP04H0	1,110.6000	16.00	4,317,720.00	4,442,400.00
Instrument Total	1				16.00	4,317,720.00	4,442,400.00
Instrument -REIT REAL ESTATE INVESTMENT TRUST							
ARDEN REALTY GROUP INC		6.657	ARI 039793104Q	30.3400	2,002.00	57,509.06	60,740.68
GENERAL GROWTH PROP		4.324	GGP 370021107Q	27.7500	49,153.00	1,327,301.56	1,363,995.75
HOSPITALITY PROPERTIES		6.976	HPT 44106M102	41.2800	881.00	33,640.72	36,367.68
ISTAR FINANCIAL INC		6.812	SFI 45031U101	38.9000	1,757.00	58,521.86	68,347.30
THE MACERICH CO		5.483	MAC 554382101	44.5000	11,675.00	456,135.98	519,537.50
THORNBURG MTG INC		9.411	TMA 885218107	27.2000	2,467.00	63,312.09	67,102.40
VORNADO REALTY TRUST		5.187	VNO 929042109	54.7500	9,772.00	461,913.59	535,017.00
Instrument Total	7				77,707.00	2,458,334.86	2,651,108.31
Portfolio Total	240				21,720,848.02	531,003,654.03	619,747,044.56

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
3M COMPANY		1.552	MMM	88579Y101Q		85.0300	79,400.00	4,251,343.04	6,751,382.00
ABBOTT LABORATORIES		2.103	ABT	002824100Q		46.6000	73,400.00	2,325,848.25	3,420,440.00
ACCENTURE LTD - CL A		0.000	ACN	013330972		26.3200	152,900.00	3,519,033.35	4,024,328.00
ADOBE SYSTEMS INC.		0.127	ADBE	00724F101Q		39.3000	92,200.00	3,574,864.96	3,623,460.00
ADVANCED FIBRE COMMUNICATION		0.000	AFCI	00754A105		20.1500	36,700.00	763,664.98	739,505.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		29.2400	77,900.00	1,666,268.96	2,277,796.00
ALBERTSON'S, INC.		3.355	ABS	013104104Q		22.6500	45,200.00	958,470.52	1,023,780.00
ALLEGHENY ENERGY INC.		13.479	AYE	017361106Q		12.7600	81,900.00	725,712.49	1,045,044.00
ALLERGAN PHARMACEUTICALS INC.		0.468	AGN	018490102Q		76.8100	18,200.00	1,387,558.33	1,397,942.00
ALTRIA GROUP INC		4.998	MO	02209S103Q		54.4200	52,900.00	2,087,521.00	2,878,818.00
AMAZON COM INC		0.000	AMZN	023135106		52.6400	91,600.00	4,177,801.87	4,821,824.00
AMERICAN EXPRESS CO.		0.829	AXP	025816109Q		48.2300	114,400.00	3,992,375.38	5,517,512.00
AMERICAN INTL GROUP		0.392	AIG	026874107Q		66.2800	80,800.00	4,553,108.95	5,355,423.99
AMGEN INC		0.000	AMGN	031162100		61.8000	130,700.00	6,093,417.43	8,077,260.00
ANADARKO PETROLEUM CORP		1.097	APC	032511107Q		51.0100	15,300.00	764,455.32	780,453.00
APOLLO GROUP INC		0.000	APOL	037604105		68.0000	9,500.00	476,583.37	646,000.00
APPLERA CORP - APPLIED BIOSYST		0.820	ABI	038020103Q		20.7100	28,700.00	616,406.97	594,377.00
APPLIED MATERIALS INC.		0.000	AMAT	038222105		22.4500	32,900.00	793,906.79	738,605.00
APRIA HEALTHCARE GP. INC.		0.000	AHG	037933108		28.4700	30,900.00	892,410.54	879,723.00
ARAMARK CORP. - CL B		0.729	RMK	038521100		27.4200	23,400.00	478,441.36	641,628.01
ARCHER DANIELS MIDLAND CO		1.576	ADM	039483102Q		15.2200	289,500.00	3,772,728.76	4,406,190.00
ARROW ELECTRONICS		0.000	ARW	042735100		23.1400	39,800.00	577,280.10	920,972.00
AT&T WIRELESS SERVICES INC		0.000	AWE	00209A106		7.9900	287,900.00	1,997,268.72	2,300,321.00
AUTONATION INC		0.000	AN	05329W102		18.3700	134,100.00	2,133,524.26	2,463,417.00
AUTOZONE INC		0.000	AZO	053332102		85.2100	20,000.00	1,685,506.80	1,704,200.00
AVNET INC.		1.385	AVT	053807103Q		21.6600	161,900.00	1,805,924.39	3,506,754.00
AVON PRODUCTS		1.244	AVP	054303102Q		67.4900	61,500.00	2,972,284.51	4,150,635.00
BANK OF AMERICA CORP.		3.978	BAC	060505104Q		80.4300	132,300.00	8,171,686.45	10,640,889.00
BANK ONE CORPORATION		2.193	ONE	06423A103Q		45.5900	94,000.00	4,257,139.21	4,285,460.00
BEAR STEARNS COMPANIES INC		1.000	BSC	073902108		79.9500	33,700.00	1,978,191.61	2,694,315.00
BELLSOUTH		3.533	BLS	079860102Q		28.3000	112,700.00	3,218,552.27	3,189,410.00
BELO CORP		1.340	BLC	080555105Q		28.3400	22,900.00	456,992.40	648,986.00
BEST BUY COMPANY INC		0.765	BBY	086516101		52.2400	10,400.00	613,600.00	543,296.00
BIG LOTS, INC.		0.000	BLI	089302103		14.2100	79,500.00	1,254,911.55	1,129,695.00
BLOCKBUSTER INC. CLASS A		0.445	BBI	093679108Q		17.9500	62,900.00	1,153,244.13	1,129,055.00
BMC SOFTWARE		0.000	BMC	055921100		18.6500	124,800.00	2,078,202.32	2,327,520.00
BOEING CO		1.613	BA	097023105Q		42.1400	80,900.00	3,075,878.00	3,409,126.00
BOISE CASCADE CORP		1.825	BCC	097383103Q		32.8600	104,300.00	3,045,044.90	3,427,298.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		36.7600	99,900.00	2,151,325.84	3,672,324.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
BRISTOL-MYERS SQUIBB	3.916	BM		110122108Q		28.6000	19,300.00	509,882.84	551,980.00
BURLINGTON RESOURCES	1.083	BR		122014103Q		55.3800	30,100.00	1,610,717.22	1,666,938.00
CAESARS ENTERTAINMENT INC	0.000	CZR		127687101		10.8300	91,000.00	985,757.50	985,530.00
CARLISLE COS INC	1.445	CSL		142339100		60.8600	12,100.00	513,913.62	736,406.00
CATERPILLAR INC.	1.782	CAT		149123101Q		83.0200	14,600.00	1,023,433.12	1,212,092.00
CBRL GROUP INC.	1.150	CBRL		12489V106Q		38.2600	52,800.00	1,994,956.17	2,020,128.00
CENTURYTEL, INC.	0.674	CTL		156700106		32.6200	41,900.00	1,422,706.87	1,366,778.00
CHEVRONTXACO CORP	3.380	CVX		166764100Q		86.3900	21,800.00	1,705,951.22	1,883,302.00
CHICO'S FAS INC	0.000	CHS		168615102		36.9500	65,800.00	2,168,557.44	2,431,310.00
CHUBB CORP	2.114	CB		171232101Q		68.1000	15,200.00	980,126.40	1,035,120.00
CISCO SYSTEMS	0.000	CSCO		17275R102		24.2900	270,500.00	7,765,769.94	6,570,445.00
CIT GROUP INC	1.335	CIT		125581108		35.9500	83,200.00	2,714,247.90	2,991,040.00
CITIGROUP INC.	2.884	C		172967101Q		48.5400	361,800.00	10,929,389.11	17,561,772.00
CITRIX SYSTEMS INC	0.000	CTXS		177376100		21.2100	40,500.00	785,720.25	859,005.00
CLEAR CHANNEL COMMUNICATIONS	0.854	CCU		184502102		46.8300	13,800.00	484,585.62	646,254.00
CLOROX COMPANY	2.224	CLX		189054109Q		48.5600	25,300.00	1,129,541.35	1,228,568.00
COACH INC	0.000	COH		189754104		37.7500	113,000.00	3,354,490.05	4,265,750.00
COCA COLA CO.	1.734	KO		191216100Q		50.7500	90,400.00	5,206,040.80	4,587,800.00
COMCAST CORP - CL A	0.000	CMCSA		20030N101		32.8700	129,319.00	4,554,612.67	4,250,715.51
COMPUTER ASSOCIATE INTL. INC.	0.292	CA		204912109S		27.3400	75,600.00	1,033,149.60	2,066,904.00
COMPUTER SCIENCES	0.000	CSC		205363104		44.2300	71,300.00	2,903,518.16	3,153,599.00
COMVERSE TECHNOLOGY INC.	0.000	CMVT		205862402		17.5900	76,700.00	1,284,043.68	1,349,153.00
CONOCOPHILLIPS	2.623	COP		20825C104Q		65.5700	99,209.00	4,809,154.26	6,505,134.13
CONSTELLATION ENERGY GROUP INC	2.655	CEG		210371100Q		39.1600	46,400.00	1,530,787.02	1,817,024.00
CONVERGYS CORPORATION	0.000	CVG		212485106		17.4600	50,600.00	916,193.96	883,476.00
COOPER INDUSTRIES LTD - CLASS	2.416	CBE		G24182100Q		57.9300	18,200.00	678,750.80	1,054,326.00
COSTCO WHOLESALE CORP.	0.000	COST		22160K105		37.1800	21,800.00	789,034.50	810,524.00
COVENTRY HEALTH CARE INC.	0.000	CVH		222862104		64.4900	12,000.00	572,356.80	773,880.00
CVS CORP.	0.733	CVS		126650100Q		36.1200	38,400.00	1,172,881.12	1,387,008.00
DELL INC	0.000	DELL		24702R101		33.9600	186,100.00	6,316,053.05	6,319,956.00
DELPHI AUTOMOTIVE SYSTEMS CORP	2.742	DPH		247126105		10.2100	186,400.00	1,505,373.50	1,903,144.00
DELUXE CORP.	3.580	DLX		248019101Q		41.3300	66,000.00	2,807,651.97	2,727,780.00
DEVON ENERGY CORPORATION	0.349	DVN		25179M103		57.2600	23,800.00	1,300,329.57	1,362,788.00
DILLARDS INC. CL-A	0.972	DDS		254067101Q		16.4600	37,600.00	896,817.61	618,896.00
DISNEY (WALT) CO.	0.900	DIS		254687106Q		23.3300	117,800.00	3,821,702.51	2,748,274.00
DOLLAR TREE STORES INC	0.000	DLTR		256747106		30.0600	28,500.00	1,035,912.30	856,710.00
DOVER CORP.	1.509	DOV		260003108Q		39.7500	16,100.00	473,847.15	639,975.00
DOW CHEMICAL CO	3.223	DOW		260543103Q		41.5700	17,300.00	557,729.81	719,161.00
E*TRADE GROUP INC.	0.000	ET		269246104		12.6500	99,400.00	992,638.22	1,257,410.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
EASTMAN KODAK	1.947	EK		277461109Q		25.6700	89,300.00	2,234,250.28	2,292,331.00
EDISON INTERNATIONAL	3.648	EIX		281020107Q		21.9300	197,300.00	3,404,614.40	4,326,789.00
EDWARDS (A.G.) INC	1.766	AGE		281760108		36.2300	27,200.00	1,064,079.76	985,456.00
ELI LILLY & COMPANY	2.019	LLY		532457108Q		70.3300	45,200.00	2,494,546.39	3,178,916.00
ENGELHARD CORP.	1.469	EC		292845104Q		29.9500	37,300.00	1,073,365.71	1,117,135.00
ENTERGY CORP.	3.150	ETR		29364G103Q		57.1300	52,600.00	2,592,048.38	3,005,038.00
EXELEON CORP	3.013	EXC		30161N101Q		66.3600	46,000.00	2,659,710.00	3,052,560.00
EXXON MOBIL CORPORATION	2.439	XOM		30231G102Q		41.0000	311,300.00	8,500,566.97	12,763,300.00
FED. NATL. MTG. ASSN.	2.398	FNM		313586109Q		75.0600	8,600.00	482,061.20	645,516.00
FEDERATED DEPARTMENT STORES	1.060	FD		31410H101		47.1300	95,700.00	4,430,643.11	4,510,341.00
FEDERATED INVESTORS INC.-CL B	1.158	FII		314211103		29.3600	39,300.00	1,127,314.03	1,153,848.00
FIDELITY NATIONAL FINL INC	1.856	FNH		316326107		38.7800	110,875.00	3,205,027.74	4,299,732.49
FIRST AMERICAN CORP.	2.015	FAF		318522307		29.7700	33,200.00	673,270.98	988,364.00
FORD MOTOR COMPANY	2.500	F		345370860		16.0000	219,000.00	2,359,740.67	3,504,000.00
FOUNDRY NETWORKS INC	0.000	FDRY		35063R100		27.3600	26,900.00	641,532.72	735,984.00
FOX ENTERTAINMENT GRP INC. - C	0.000	FOX		35138T107		29.1500	145,000.00	3,257,795.29	4,226,750.00
FPL GROUP INC.	3.668	FPL		302571104Q		65.4200	38,700.00	2,181,142.15	2,531,754.00
FREDDIE MAC	1.783	FRE		313400301Q		58.3200	29,900.00	1,697,518.68	1,743,768.00
FREEPORT MCMORAN CLASS B	1.898	FCX		35671D857		42.1300	30,300.00	486,124.18	1,276,539.00
FRIEDMAN BILLINGS RAMSEY -A	5.892	FBR		358434108		23.0800	50,800.00	1,068,443.40	1,172,464.00
GENENTECH INC.	0.000	DNA		368710406		93.5700	29,500.00	1,785,734.74	2,760,315.00
GENERAL ELECTRIC CO	2.582	GE		369604103Q		30.9800	492,400.00	13,870,702.65	15,254,552.00
GENERAL MOTORS CORP	3.745	GM		370442105Q		53.4000	102,700.00	4,803,707.67	5,484,180.00
GEORGIA PACIFIC	1.630	GP		373298108Q		30.6700	24,200.00	607,170.74	742,214.00
GILEAD SCIENCES INC.	0.000	GILD		375558103		58.1400	71,800.00	3,345,266.97	4,174,451.99
GILLETTE CO	1.769	G		375766102Q		36.7300	48,100.00	1,671,267.27	1,766,713.00
GRAINGER W W INC	1.561	GW		384802104Q		47.3900	12,100.00	593,978.51	573,419.00
GTECH HOLDINGS CORP	1.374	GTK		400518106		49.4900	40,700.00	1,851,148.19	2,014,243.00
GUIDANT CORP.	0.531	GDT		401698105Q		60.2000	84,900.00	4,474,751.28	5,110,980.00
HALLIBURTON COMPANY	1.923	HAL		406216101Q		26.0000	28,000.00	567,810.43	728,000.01
HASBRO BRADLEY	0.563	HAS		418056107Q		21.2800	39,100.00	831,922.88	832,048.00
HEALTH NET	0.000	HNT		42222G108		32.7000	21,800.00	653,265.70	712,860.00
HEWLETT-PACKARD CO	1.393	HPQ		428236103Q		22.9700	183,800.00	4,256,691.28	4,221,886.00
HOME DEPOT INC.	0.789	HD		437076102Q		35.4900	39,500.00	1,304,999.92	1,401,855.01
HUDSON CITY BANCORP INC	1.571	HCBK		443683107		38.1800	30,400.00	574,271.84	1,160,672.00
HUGHES ELECTRONICS CORP	0.000	HS		444418107		16.5500	78,699.46	924,970.85	1,302,476.07
HUMANA INC.	0.000	HUM		444859102		22.8500	115,800.00	2,249,910.64	2,646,030.00
IMS HEALTH INC.	0.321	RX		449934108		24.8600	144,600.00	3,369,393.14	3,594,756.00
INTEL CORP.	0.248	INTC		458140100Q		32.2000	513,500.00	14,468,751.83	16,534,700.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
INTERNATIONAL RECTIFIER CORP	0.000	IRF	460254105	49.4100	19,300.00	839,648.43	953,613.00		
INTL BUS MACH CORP	0.690	IBM	459200101Q	92.6800	75,100.00	6,924,846.56	6,960,268.00		
INTUIT INC.	0.000	INTU	461202103	52.9100	39,400.00	1,863,549.06	2,084,654.00		
J C PENNEY INC	1.902	JCP	708160106Q	26.2800	90,800.00	1,879,262.56	2,386,224.00		
JANUS CAPITAL GROUP INC	0.243	JNS	47102X105	16.4100	42,200.00	681,973.10	692,502.00		
JOHNSON & JOHNSON	1.858	JNJ	478160104Q	51.6600	259,400.00	9,532,913.63	13,400,604.00		
JOHNSON CONTROLS	0.775	JCI	478366107Q	116.1200	12,100.00	925,261.55	1,405,052.00		
JP MORGAN CHASE & CO.	3.702	JPM	46625H100Q	36.7300	232,100.00	8,354,235.23	8,525,033.00		
KRAFT FOODS INC - A	2.234	KFT	50075N104	32.2200	125,100.00	4,425,830.02	4,030,722.00		
KROGER CO.	0.000	KR	501044101	18.5100	101,100.00	1,945,472.67	1,871,361.00		
LEHMAN BROTHERS HOLDING	0.621	LEH	524908100Q	77.2200	27,900.00	1,438,256.28	2,154,438.00		
LEXMARK INTERNATIONAL INC.	0.000	LXK	529771107	78.6400	14,200.00	879,523.56	1,116,688.00		
LOEWS CORP	1.213	LTR	540424108Q	49.4500	77,600.00	3,534,574.96	3,837,320.00		
LSI LOGIC CORP	0.000	LSI	502161102	8.8700	158,200.00	1,365,629.86	1,403,234.00		
M&T BANK CORPORATION	1.220	MTB	55261F104	98.3000	8,500.00	687,077.10	835,550.00		
MBIA INC.	1.350	MBI	55262C100Q	59.2300	51,600.00	3,016,075.62	3,056,268.00		
MBNA CORP	1.609	KRB	55262L100Q	24.8500	88,000.00	2,151,448.02	2,186,800.00		
MCGRAW HILL INC	1.544	MHP	580645109Q	69.9200	24,100.00	1,412,778.51	1,685,072.00		
MCKESSON CORP	0.746	MCK	58155Q103Q	32.1600	92,300.00	3,047,309.38	2,968,368.00		
MEADWESTVACO	3.092	MWV	583334107	29.7500	21,700.00	608,770.29	645,575.00		
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	33.9900	23,263.00	506,599.08	790,709.37		
MEDTRONIC INC	0.596	MDT	585055106Q	48.6100	43,700.00	1,331,480.84	2,124,257.00		
MERCK & CO INC	3.203	MRK	589331107Q	46.2000	182,200.00	8,458,542.47	8,417,640.00		
MERRILL LYNCH & CO. INC.	1.091	MER	590188108Q	58.6500	73,800.00	3,326,793.86	4,328,370.00		
METLIFE INC	0.683	MET	59156R108	33.6700	131,800.00	3,442,177.26	4,437,706.00		
MICROSOFT CORP.	0.581	MSFT	594918104	27.5400	514,100.00	17,841,346.87	14,158,314.00		
MONSANTO COMPANY	1.806	MON	61166W101	28.7800	152,800.00	2,859,540.55	4,397,583.99		
MOODY'S CORPORATION	0.495	MCO	615369105	60.5500	72,400.00	3,397,214.00	4,383,819.98		
MOTOROLA INC	1.137	MOT	620076109Q	14.0700	183,700.00	4,467,246.61	2,584,659.00		
MYLAN LABS	0.475	MYL	628530107Q	25.2600	27,800.00	721,826.97	702,228.00		
NATIONAL CITY CORP	3.771	NCC	635405103Q	33.9400	16,700.00	458,961.07	566,798.00		
NATIONAL COMMERCE FINANCIAL	2.932	NCF	63545P104	27.2800	20,000.00	501,162.00	545,600.00		
NATIONAL SEMICONDUCTOR CORP.	0.000	NSM	637640103	39.4100	28,200.00	641,592.30	1,111,362.00		
NATIONWIDE FINANCIAL SERVICE	1.572	NFS	638612101	33.0600	29,400.00	817,525.08	971,964.00		
NETWORK APPLIANCE INC.	0.000	NTAP	64120L104	20.5300	41,900.00	951,825.54	860,207.00		
NEUROCRINE BIOSCIENCES INC	0.000	NBIX	64125C109	54.5400	11,900.00	575,763.65	649,026.00		
NVIDIA CORP	0.000	NVDA	67066G104	23.2500	36,200.00	611,537.46	841,650.00		
NVR INC	0.000	NVR	62944T105	466.0000	1,900.00	765,941.87	885,400.00		
OCCIDENTAL PETROLEUM CORP.	2.462	OXY	674599105Q	42.2400	117,200.00	3,417,371.43	4,950,528.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
OFFICE DEPOT INC	0.000	ODP	676220106	16.7100		39,700.00	531,507.47	663,387.00	
PANAMSAT CORP	0.000	SPOT	697933109	21.5600		35,700.00	752,298.66	769,692.00	
PEPSICO INC.	1.372	PEP	713448108Q	46.6200		28,400.00	1,073,498.98	1,324,008.00	
PFIZER INC.	1.924	PFE	717081103Q	35.3300		491,920.00	11,210,168.60	17,379,533.60	
PHARMACEUTICAL RESOURCES INC	0.000	PRX	717125108	65.1500		8,600.00	631,356.96	560,290.00	
PRECISION CASTPARTS CORP	0.264	PCP	740189105	45.4100		21,000.00	670,046.37	953,610.00	
PRIME MONEY MARKET ACCOUNT	0.000	IT-GOL	IT-GOL	1.0000		1,479,024.07	1,479,024.08	1,479,024.09	
PRINCIPAL FINANCIAL GROUP	1.360	PF	74251V102	33.0700		133,000.00	3,981,687.25	4,398,310.00	
PROCTER & GAMBLE CO	1.822	PG	742718109Q	99.8800		93,400.00	6,099,667.32	9,328,792.00	
PRUDENTIAL FINANCIAL INC	1.197	PRU	744320102	41.7700		128,000.00	4,360,527.92	5,346,559.99	
QUALCOMM INC	0.519	QCOM	747525103	53.9300		83,200.00	3,082,704.19	4,486,975.99	
R.J. REYNOLDS TOBACCO HOLDINGS	6.534	RJR	76182K105	58.1500		72,200.00	3,306,890.87	4,198,430.00	
RADIAN GROUP INC.	0.164	RDN	750236101	48.7500		40,500.00	1,975,123.91	1,974,375.00	
RADIOSHACK CORP	0.814	RSH	750438103Q	30.6800		50,000.00	1,444,955.00	1,534,000.00	
REPUBLIC SERVICES INC	0.936	RSG	760759100	25.6300		72,400.00	1,464,136.82	1,855,612.00	
ROCKWELL AUTOMATION INC	1.853	ROK	773903109Q	35.6000		43,600.00	866,253.42	1,552,160.00	
ROYAL CARIBBEAN CRUISES LTD	1.494	RCL	V7780T103	34.7900		33,600.00	1,055,268.48	1,168,944.00	
SANDISK CORP	0.000	SNK	80004C101	61.1400		28,100.00	613,251.25	1,718,034.00	
SANMINA-SCI CORP	0.000	SANM	800907107	12.6100		107,200.00	1,139,698.29	1,351,792.00	
SBC COMMUNICATIONS INC.	4.794	SBC	78387G103Q	26.0700		259,600.00	9,717,258.93	6,767,772.00	
SCIENTIFIC ATLANTA INC.	0.146	SFA	808655104Q	27.3000		87,200.00	2,726,956.81	2,380,560.00	
SEALED AIR CORP.	0.000	SEE	81211K100	54.1400		19,200.00	959,477.76	1,039,488.00	
SHERWIN-WILLIAMS CO	1.784	SHW	824348106Q	34.7400		23,400.00	587,340.00	812,916.00	
SILICON LABORATORIES	0.000	SLAB	826919102	43.2200		14,400.00	628,927.20	622,368.00	
SLM CORP	1.804	SLM	78442P106	37.6800		38,400.00	1,409,616.90	1,446,912.00	
SPRINT CORP.	3.045	FON	852061100Q	16.4200		299,100.00	5,082,626.76	4,911,222.00	
STAPLES INC	0.000	SPLS	855030102	27.3000		167,400.00	3,033,917.23	4,570,020.01	
STARBUCKS CORP.	0.000	SBUX	855244109	33.0600		55,200.00	1,236,468.96	1,824,912.00	
STORAGE TECHNOLOGY CORP	0.000	STK	862111200	25.7500		35,500.00	847,588.55	914,125.00	
STRYKER CORP.	0.164	SYK	863667101	85.0100		9,600.00	411,137.22	816,096.00	
SUNOCO, INC.	2.150	SUN	86764P109Q	51.1500		80,600.00	3,081,312.55	4,122,690.00	
SUNTRUST BANKS INC.	2.517	STI	867914103Q	71.5000		37,300.00	2,343,826.87	2,666,950.00	
SUPER VALU STORES INC.	2.028	SVU	868536103Q	28.5900		52,600.00	1,092,840.97	1,503,834.00	
SYSCO CORP.	1.396	SY	871829107Q	37.2300		144,900.00	3,641,670.83	5,394,627.00	
TELEPHONE & DATA	0.991	TDS	879433100	62.5500		18,900.00	1,119,809.40	1,182,195.00	
TEXAS INSTRS INC	0.289	TXN	882508104Q	29.3800		194,500.00	5,001,349.40	5,714,410.00	
THERMO ELECTRON CORP.	0.000	TMO	883556102	25.2000		28,700.00	494,980.57	723,240.00	
TIME WARNER INC.	3.001	TWX	887317105	17.9900		74,000.00	2,033,775.18	1,331,260.00	
TRANSOCEAN SEDCO FOREX INC.	0.499	RIG	G90078109	24.0100		158,600.00	3,577,697.85	3,807,986.00	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
TRAVELERS PROPERTY CASUALTY -	1.885	TAP.B		89420G406		16.9700	54,417.00	824,387.38	923,456.51
TRIBUNE CO	0.852	TRB		896047107Q		51.6000	39,200.00	1,549,261.61	2,022,720.00
TYCO INT'L. LTD NEW	0.188	TYC		902124106Q		26.5000	70,600.00	1,202,106.20	1,870,900.00
TYSON FOODS INC. CL-A	1.208	TSN		902494103		13.2400	290,400.00	3,331,951.44	3,844,896.00
UNION PACIFIC CORP.	1.727	UNP		907818108Q		69.4800	22,300.00	1,117,703.57	1,549,404.00
UNION PLANTERS CORP.	4.236	UPC		908068109		31.4900	35,500.00	1,040,726.05	1,117,895.00
UNIONBANCAL CORPORATION	2.155	UB		908906100		57.5400	21,300.00	1,010,416.66	1,225,602.00
UNITED PARCEL SERVICES INC	1.341	UPS		911312106		74.5500	60,800.00	4,049,417.32	4,532,640.00
UNITED STATES STEEL CORP.	0.571	X		912909108Q		35.0200	44,400.00	671,844.32	1,554,888.01
UNITEDHEALTH GROUP INC	0.025	UNH		91324P102A		58.1800	67,700.00	2,151,423.95	3,938,786.00
US BANCORP	3.223	USB		902973304		29.7800	252,100.00	5,465,517.94	7,507,538.01
US CELLULAR CORP.	0.000	USM		911684108		35.5000	24,900.00	657,500.48	883,950.00
VALERO ENERGY CORP.	1.035	VLO		91913Y100Q		46.3400	50,700.00	1,868,227.03	2,349,438.00
VERITAS SOFTWARE CORPORATION	0.000	VRTS		923436109		37.1600	104,900.00	2,626,538.65	3,898,084.00
VERIZON COMMUNICATIONS	4.390	VZ		92343V104Q		35.0800	147,500.00	6,595,096.13	5,174,300.00
VIACOM INC-CLASS B	0.540	VIA.B		925524308		44.3800	185,900.00	7,780,827.61	8,250,242.00
VISTEON CORP	2.305	VC		92839U107		10.4100	85,800.00	790,876.65	893,177.99
VULCAN MATERIALS CO	2.060	VMC		929160109		47.5700	14,100.00	679,600.26	670,737.00
WACHOVIA CORP.- NEW	3.434	WB		929903102Q		46.5900	156,200.00	5,517,624.87	7,277,358.01
WAL MART STORES INC	0.678	WMT		931142103Q		53.0500	153,400.00	5,680,669.12	8,137,870.00
WALGREEN CO.	0.472	WAG		931422109Q		36.3800	18,600.00	377,658.20	676,668.00
WASHINGTON MUTUAL INC.	4.087	WM		939322103		40.1200	43,100.00	1,280,477.72	1,729,172.00
WASTE MANAGEMENT INC.	0.033	WMI		94106L109		29.6000	28,800.00	695,749.95	852,480.00
WELLS FARGO COMPANY	3.056	WFC		949746101		58.8900	121,400.00	4,362,786.94	7,149,246.00
WYETH	2.167	WYE		983024100Q		42.4500	12,700.00	544,240.44	539,115.00
ZIMMER HOLDINGS INC	0.000	ZMH		98956P102		70.4000	71,100.00	2,757,497.46	5,005,439.99
Instrument Total	221						19,975,726.53	553,581,977.36	654,198,440.75
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
ARCHSTONE COMMUNITIES	6.111	ASN		039583109Q		27.9800	26,900.00	658,708.37	752,662.00
EQUITY OFFICE PROP	6.980	EOP		294741103		28.6500	156,400.00	4,169,888.66	4,480,859.98
EQUITY RESIDENTIAL PROP	5.862	EQR		29476L107Q		29.5100	73,300.00	2,036,259.41	2,163,083.00
Instrument Total	3						256,600.00	6,864,856.44	7,396,604.98
Portfolio Total	224						20,232,326.53	560,446,833.80	661,595,045.73

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
3M COMPANY		1.552	MMM	88579Y101Q		85.0300	18,000.00	1,030,425.88	1,530,540.00
99 CENTS ONLY STORES		0.000	NDN	65440K106		27.2300	5,200.00	170,216.76	141,596.01
ABBOTT LABORATORIES		2.103	ABT	002824100Q		46.6000	15,900.00	501,730.46	740,940.00
ABERCROMBIE & FITCH CO		0.000	ANF	002896207		24.7100	7,400.00	209,487.28	182,854.00
ADOBE SYSTEMS INC.		0.127	ADBE	00724F101Q		39.3000	8,800.00	272,987.01	345,840.00
ADTRAN INC.		0.967	ADTN	00738A106		31.0000	4,800.00	133,073.17	148,800.00
ADVANCE AUTO PARTS INC		0.000	AAP	00751Y106		81.4000	2,100.00	161,696.92	170,940.00
ADVANCE PCS		0.000	ADVP	00790K109		52.6600	8,100.00	342,545.44	426,546.00
ADVANCED FIBRE COMMUNICATION		0.000	AFCI	00754A105		20.1500	3,100.00	57,064.48	62,465.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		14.9000	19,500.00	292,758.34	290,550.00
AETNA INC.		0.059	AET	00817Y108		67.5800	5,800.00	249,862.83	391,963.99
AFFILIATED COMPUTER SERVICES		0.000	ACS	008190100		54.4600	3,300.00	152,955.00	179,718.00
AFLAC INC		0.884	AFL	001055102		36.1800	18,100.00	467,161.39	654,858.00
AGL RESOURCES INC		3.848	ATG	001204106		29.1000	1,800.00	50,860.08	52,380.00
AIR PROD. & CHEM.		1.741	APD	009158106Q		52.8300	4,000.00	168,754.77	211,320.00
ALCOA INC.		1.578	AA	013817101Q		38.0000	6,800.00	190,878.91	258,400.00
ALLERGAN PHARMACEUTICALS INC.		0.468	AGN	018490102Q		76.8100	4,100.00	276,955.74	314,920.99
ALLETE, INC.		3.692	ALE	018522102		30.6000	3,600.00	102,635.10	110,160.00
ALLIANT ENERGY CORPORATION		4.016	LNT	018802108		24.9000	5,100.00	120,399.27	126,990.00
ALLIED CAP CORP NEW		8.177	ALD	01903Q108		27.8800	5,600.00	139,809.00	156,128.00
ALLSTATE CORP		2.138	ALL	020002101Q		43.0200	8,400.00	311,786.96	361,368.00
ALLTEL CORP		3.177	AT	020039103Q		46.5800	16,000.00	830,453.36	745,280.00
ALTERA CORP		0.000	ALTR	021441100		22.7000	22,100.00	401,689.32	501,670.00
ALTRIA GROUP INC		4.998	MO	02209S103Q		54.4200	7,500.00	253,788.20	408,150.00
AMAZON COM INC		0.000	AMZN	023135106		52.6400	20,600.00	773,965.49	1,084,383.99
AMBAC FINANCIAL GROUP INC.		0.634	ABK	023139108Q		69.3900	4,400.00	217,984.96	305,316.00
AMEREN CORP.		5.521	AEE	023608102Q		46.0000	6,300.00	258,582.69	289,799.99
AMERICAN CAPITAL STRATEGIES		9.283	ACAS	024937104		29.7300	1,800.00	48,505.68	53,514.00
AMERICAN EXPRESS CO.		0.829	AXP	025816109Q		48.2300	29,800.00	1,067,041.96	1,437,254.00
AMERICAN INTL GROUP		0.392	AIG	026874107Q		66.2800	38,600.00	2,161,505.80	2,558,407.99
AMERICAN POWER CONVERSION		1.308	APCC	029066107		24.4500	18,900.00	261,289.36	462,105.01
AMERICAN STANDARD COMPANIES		0.000	ASD	029712106		100.7000	500.00	49,679.80	50,350.00
AMERICAN TOWER CORP		0.000	AMT	029912201		10.8200	17,200.00	187,755.76	186,104.00
AMERICREDIT CORP.		0.000	ACF	03060R101		15.9300	3,700.00	57,654.14	58,941.00
AMERITRADE HLDG CORP		0.000	AMTD	03074K100		14.0700	29,300.00	327,056.92	412,251.00
AMETEK INC.		0.497	AME	031100100Q		48.2600	1,200.00	47,394.00	57,912.00
AMGEN INC		0.000	AMGN	031162100		61.8000	16,600.00	726,705.44	1,025,879.99
AMKOR TECHNOLOGY INC		0.000	AMKR	031652100		18.2100	16,100.00	267,384.18	293,181.00
AMSOUTH BANCORPORATION		3.918	ASO	032165102		24.5000	15,500.00	292,999.09	379,750.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
AMYLIN PHARMACEUTICALS INC		0.000	AMLN	032346108		22.2200	2,900.00	66,647.80	64,438.00
ANALOG DEVICES		0.087	ADI	032654105		45.6500	10,900.00	426,226.27	497,585.00
ANHEUSER-BUSCH		1.670	BUD	035229103Q		52.6800	15,700.00	574,945.73	827,075.99
ANNALY MORTGAGE MANAGEMENT		10.217	NLY	035710409		18.4000	9,000.00	172,838.58	165,600.00
ANTHEM INC		0.000	ATH	03674B104		75.0000	3,100.00	201,485.56	232,500.01
AON CORP		2.506	AOC	037389103Q		23.9400	2,300.00	50,896.93	55,062.00
APACHE CORP.		0.295	APA	037411105		81.1000	5,405.00	251,915.87	438,345.50
APOLLO GROUP INC		0.000	APOL	037604105		68.0000	11,800.00	551,828.83	802,400.00
APPLE COMPUTER INC.		0.000	AAPL	037833100		21.3700	8,500.00	206,503.60	181,645.00
APPLEBEES INT'L INC.		0.178	APPB	037899101		39.2700	6,200.00	202,659.52	243,474.00
APPLIED MATERIALS INC.		0.000	AMAT	038222105		22.4500	12,200.00	257,526.37	273,890.00
APTAR GROUP INC.		0.717	ATR	038336103Q		39.0000	4,300.00	158,206.16	167,700.00
AQUA AMERICA INC		2.171	WTR	03836W103		22.1000	2,875.00	54,734.02	63,537.50
ASHLAND INC		2.496	ASH	044204105Q		44.0600	1,700.00	73,968.02	74,902.00
ASSOCIATED BANC-CORP.		3.188	ASBC	045487105		42.6500	2,500.00	93,525.00	106,625.00
AUTODESK INC.		0.488	ADSK	052769106Q		24.5800	13,600.00	204,509.64	334,288.00
AUTOLIV, INC		1.593	ALV	052800109		37.6500	9,700.00	260,552.93	365,205.00
AUTOMATIC DATA PROC.		1.413	ADP	053015103Q		39.6100	2,500.00	87,275.00	99,025.00
AUTONATION INC		0.000	AN	05329W102		18.3700	16,200.00	276,673.77	297,594.00
AUTOZONE INC		0.000	AZO	053332102		85.2100	3,000.00	203,017.16	255,630.00
AVAYA INC		0.000	AV	053499109		12.9400	27,900.00	355,999.04	361,026.00
AVOCENT CORPORATION		0.000	AVCT	053893103		36.5200	2,100.00	66,736.74	76,692.00
AVON PRODUCTS		1.244	AVP	054303102Q		67.4900	9,800.00	437,207.63	661,402.00
BALL CORPORATION		1.007	BLL	058498106Q		59.5700	3,900.00	182,778.45	232,323.00
BANCORPSOUTH INC		3.035	BXS	059692103		23.7200	2,300.00	50,738.00	54,556.00
BANK OF AMERICA CORP.		3.978	BAC	060505104Q		80.4300	20,700.00	1,307,051.10	1,664,901.00
BANK OF HAWAII CORP		2.843	BOH	062540109		42.2000	9,700.00	338,821.00	409,340.00
BANK OF NEW YORK CO, INC		2.294	BK	064057102Q		33.1200	9,300.00	291,264.53	308,016.00
BANK ONE CORPORATION		2.193	ONE	06423A103Q		45.5900	21,000.00	885,428.65	957,390.00
BANKNORTH GROUP INC.		2.336	BNK	06646R107		32.5300	5,900.00	151,217.00	191,927.00
BARD C. R. INC.		1.132	BCR	067383109Q		81.2500	6,500.00	384,315.78	528,125.01
BARR PHARMACEUTICALS INC.		0.000	BRL	068306109		76.9500	9,200.00	520,828.85	707,940.00
BB&T CORPORATION		3.312	BBT	054937107		38.6400	20,900.00	700,178.03	807,575.99
BEA SYSTEMS INC		0.000	BEAS	073325102		12.3000	11,900.00	131,466.52	146,370.00
BEAR STEARNS COMPANIES INC		1.000	BSC	073902108		79.9500	13,100.00	793,264.00	1,047,345.00
BECKMAN COULTER INC.		0.865	BEC	075811109		50.8300	3,300.00	163,309.85	167,739.00
BECTON DICKINSON & COMPANY		1.458	BDX	075887109Q		41.1400	3,600.00	98,012.68	148,104.00
BED BATH & BEYOND INC		0.000	BBBY	075896100		43.3500	9,400.00	221,624.65	407,490.01
BELLSOUTH		3.533	BLS	079860102Q		28.3000	34,500.00	1,202,659.06	976,349.99

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
BELO CORP		1.340	BLC	080555105Q		28.3400	12,700.00	297,307.00	359,918.00
BERKLEY (WR) CORP		0.801	BER	084423102		34.9500	9,450.00	312,647.00	330,277.50
BEST BUY COMPANY INC		0.765	BBY	086516101		52.2400	11,700.00	583,113.99	611,208.00
BIOGEN IDEC INC		0.000	BIIB	09062X103		36.7800	690.00	23,507.82	25,378.20
BIOMET INC.		0.412	BMET	090613100		36.4100	10,100.00	232,169.16	367,741.00
BJ SERVICES CO		0.000	BJS	055482103		35.9000	5,000.00	141,332.89	179,500.00
BMC SOFTWARE		0.000	BMC	055921100		18.6500	1,700.00	38,387.77	31,705.00
BORG WARNER INC.		1.175	BWA	099724106		85.0700	3,200.00	213,420.98	272,224.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		36.7600	45,400.00	827,400.38	1,668,903.99
BOWATER INC.		1.727	BOW	102183100Q		46.3100	100.00	3,920.00	4,631.00
BRINKER INTERNATIONAL INC		0.000	EAT	109641100		33.1600	1,400.00	48,221.74	46,424.00
BRISTOL-MYERS SQUIBB		3.916	BMJ	110122108Q		28.6000	25,900.00	906,201.01	740,740.01
BROADCOM CORP CL A		0.000	BRCM	111320107		34.0900	8,100.00	500,790.43	276,129.01
BROWN & BROWN INC		0.858	BRO	115236101		32.6100	2,600.00	90,494.47	84,786.00
BROWN-FORMAN -CL B		1.819	BF.B	115637209Q		93.4500	6,000.00	413,026.79	560,700.00
BRUNSWICK CORP		1.570	BC	117043109Q		31.8300	7,600.00	217,251.76	241,908.00
BURLINGTON NORTHERN SANTA FE		1.854	BNI	12189T104Q		32.3500	15,300.00	420,180.96	494,955.00
BURLINGTON RESOURCES		1.083	BR	122014103Q		55.3800	4,800.00	207,974.87	265,824.00
C.H.ROBINSON WORLDWIDE INC		1.266	CHRW	12541W100		37.9100	10,400.00	387,983.56	394,264.00
CABLEVISION SYSTEMS NEW YORK G		0.000	CVC	12686C109		23.3900	7,700.00	150,837.91	180,103.00
CABOT CORP		1.884	CBT	127055101		31.8400	3,800.00	106,957.46	120,992.00
CAMPBELL SOUP CO.		2.350	CPB	134429109Q		26.8000	3,100.00	87,024.83	83,080.00
CAPITAL ONE FINANCIAL CORP.		0.174	COF	14040H105		61.2900	6,300.00	324,964.60	386,127.00
CARDINAL HEALTH INC.		0.196	CAH	14149Y108Q		61.1600	4,700.00	237,791.00	287,452.00
CAREER EDUCATION CORP		0.000	CECO	141665109		40.0700	10,500.00	409,331.23	420,735.00
CAREMARK RX INC		0.000	CMX	141705103		25.3300	6,900.00	163,065.10	174,777.00
CARLISLE COS INC		1.445	CSL	142339100		60.8600	1,000.00	58,911.00	60,860.00
CARMAX INC.		0.000	KMX	143130102		30.9300	13,700.00	427,360.89	423,741.00
CATERPILLAR INC.		1.782	CAT	149123101Q		83.0200	13,300.00	735,848.14	1,104,166.00
CBRL GROUP INC.		1.150	CBRL	12489V106Q		38.2600	4,200.00	153,354.92	160,692.00
CDW CORP		0.519	CDWC	12512N105		57.7600	2,900.00	118,175.00	167,504.00
CELGENE CORP		0.000	CELG	151020104		45.0200	11,600.00	382,139.04	522,232.00
CENDANT CORP.		0.000	CD	151313103		22.2700	26,600.00	445,074.99	592,382.00
CENTEX CORP		0.148	CTX	152312104Q		107.6500	4,600.00	287,986.48	495,190.00
CENTURYTEL, INC.		0.674	CTL	156700106		32.6200	28,200.00	850,712.39	919,884.00
CERIDIAN CORP - NEW		0.000	CEN	156779100		20.9400	8,000.00	155,374.50	167,520.00
CHECKFREE CORP		0.000	CKFR	162813109		27.6500	3,200.00	75,679.80	88,480.00
CHESAPEAKE ENERGY CORP		1.030	CHK	165167107		13.5800	13,300.00	145,957.11	180,614.00
CHEVRONTXACO CORP		3.380	CVX	166764100Q		86.3900	16,200.00	1,229,061.74	1,399,518.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
CHICO'S FAS INC		0.000		CHS	168615102	36.9500	10,800.00	231,228.00	399,060.00
CHIRON CORP		0.000		CHIR	170040109	56.9900	10,400.00	370,714.66	592,696.00
CHOICEPOINT INC.		0.000		CPS	170388102	38.0900	1,200.00	45,240.00	45,708.00
CHUBB CORP		2.114		CB	171232101Q	68.1000	3,300.00	178,126.63	224,730.00
CINCINNATI FINANCIAL CORP.		2.387		CINF	172062101Q	41.8800	1,900.00	73,429.06	79,572.00
CINERGY CORP		4.844		CIN	172474108Q	38.8100	10,300.00	331,602.46	399,743.02
CIRCUIT CITY STORES		0.691		CC	172737108Q	10.1300	5,500.00	61,822.20	55,715.00
CISCO SYSTEMS		0.000		CSCO	17275R102	24.2900	57,300.00	1,414,005.57	1,391,817.00
CIT GROUP INC		1.335		CIT	125581108	35.9500	8,900.00	251,579.40	319,955.00
CITIGROUP INC.		2.884		C	172967101Q	48.5400	81,900.00	2,474,065.67	3,975,426.00
CITIZENS COMMUNICATIONS CO		0.000		CZN	17453B101	12.4200	18,500.00	230,477.60	229,770.00
CITRIX SYSTEMS INC		0.000		CTXS	177376100	21.2100	29,400.00	479,702.86	623,574.01
CLAIRE'S STORES INC		1.273		CLE	179584107	18.8400	9,600.00	162,462.86	180,864.00
CLEAR CHANNEL COMMUNICATIONS		0.854		CCU	184502102	46.8300	5,200.00	308,362.38	243,516.00
CLOROX COMPANY		2.224		CLX	189054109Q	48.5600	8,800.00	358,931.98	427,328.00
COACH INC		0.000		COH	189754104	37.7500	30,900.00	797,659.50	1,166,475.00
COCA COLA CO.		1.734		KO	191216100Q	50.7500	17,300.00	966,577.45	877,975.00
COCA-COLA ENTERPRISE		0.731		CCE	191219104	21.8700	9,900.00	239,695.27	216,513.00
COGNIZANT TECH SOLUTIONS CORP		0.000		CTSH	192446102	45.6400	1,100.00	51,361.09	50,204.00
COLGATE PALMOLIVE		1.918		CL	194162103Q	50.0500	13,600.00	621,947.06	680,680.00
COLONIAL BANCGROUP INC.		3.233		CNB	195493309	17.3200	3,000.00	52,409.10	51,960.00
COMCAST CORP - CL A		0.000		CMCSA	20030N101	32.8700	34,165.00	1,069,989.54	1,123,003.54
COMMERCE BANCSHARES		1.836		CBSH	200525103	49.0200	3,360.00	129,536.00	164,707.20
COMPASS BANCSHARES INC		2.849		CBSS	20449H109	39.3100	5,800.00	213,788.00	227,998.00
COMPUTER ASSOCIATE INTL. INC.		0.292		CA	204912109S	27.3400	28,200.00	626,303.95	770,988.02
COMPUTER SCIENCES		0.000		CSC	205363104	44.2300	900.00	34,994.14	39,807.00
COMVERSE TECHNOLOGY INC.		0.000		CMVT	205862402	17.5900	22,400.00	284,138.26	394,016.00
CONAGRA FOODS, INC.		3.940		CAG	205887102Q	26.3900	14,700.00	346,860.79	387,933.00
CONOCOPHILLIPS		2.623		COP	20825C104Q	65.5700	13,401.00	672,638.99	878,703.57
CONSOLIDATED EDISON INC.		5.208		ED	209115104Q	43.0100	7,100.00	252,585.52	305,371.00
CONSTELLATION BRANDS INC-A		0.000		STZ	21036P108	32.9300	4,000.00	110,320.00	131,720.00
CONSTELLATION ENERGY GROUP INC		2.655		CEG	210371100Q	39.1600	7,000.00	201,716.22	274,119.99
COOPER CAMERON CORP.		0.000		CAM	216640102	46.6000	900.00	49,140.00	41,940.00
CORINTHIAN COLLEGES INC		0.000		COCO	218868107	55.5600	1,300.00	65,239.98	72,228.00
CORNING INC		0.000		GLW	219350105Q	10.4300	16,900.00	189,644.44	176,267.00
CORPORATE EXECUTIVE BOARD CO		0.000		EXBD	21988R102	46.6700	1,200.00	47,949.96	56,004.00
COUNTRYWIDE FINANCIAL CORP		0.791		CFC	222372104Q	75.8500	15,200.00	622,968.32	1,152,920.01
COVENTRY HEALTH CARE INC.		0.000		CVH	222862104	64.4900	8,400.00	397,867.58	541,716.00
COX COMMUNICATIONS		0.000		COX	224044107	34.4500	9,700.00	300,603.00	334,165.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
CRANE CO	1.301	CR	224399105Q	30.7400	4,200.00	104,116.26	129,108.00		
CSX CORP.	1.113	CSX	126408103Q	35.9400	5,500.00	225,506.84	197,670.00		
CUMMINS INC.	2.452	CMI	231021106Q	48.9400	7,900.00	354,734.76	386,626.00		
CVS CORP.	0.733	CVS	126650100Q	36.1200	3,500.00	117,793.29	126,420.00		
CYPRESS SEMICONDUCTOR CORP	0.000	CY	232806109	21.3600	17,000.00	345,774.99	363,120.00		
CYTEC INDUSTRIES	0.000	CYT	232820100Q	38.3900	4,700.00	172,668.88	180,433.00		
D.R. HORTON INC.	0.739	DHI	23331A109	43.2600	7,100.00	238,294.95	307,146.00		
DANAHER CORP	0.109	DHR	235851102	91.7500	4,100.00	225,715.07	376,175.00		
DAVITA INC.	0.000	DVA	23918K108	39.0000	1,400.00	53,684.12	54,600.00		
DEAN FOODS CO	0.000	DF	242370104	32.8700	16,800.00	513,542.02	552,216.00		
DEERE & CO.	1.352	DE	244199105Q	65.0500	7,400.00	318,930.22	481,370.01		
DELL INC	0.000	DELL	24702R101	33.9600	41,900.00	1,392,639.52	1,422,924.00		
DELTA AIR LINES, INC.	0.846	DAL	247361108Q	11.8100	3,100.00	42,046.08	36,611.00		
DELUXE CORP.	3.580	DLX	248019101Q	41.3300	6,900.00	288,512.53	285,177.00		
DENTSPLY INTERNATIONAL INC.	0.464	XRAY	249030107Q	45.1700	6,600.00	246,840.00	298,122.00		
DEVON ENERGY CORPORATION	0.349	DVN	25179M103	57.2600	5,500.00	252,047.80	314,930.00		
DIAL CORP/AZ	1.264	DL	25247D101Q	28.4700	2,500.00	71,140.00	71,175.00		
DIEBOLD INC	1.262	DBD	253651103	53.8700	9,700.00	415,424.50	522,539.00		
DISNEY (WALT) CO.	0.900	DIS	254687106Q	23.3300	24,200.00	652,647.53	564,586.00		
DOLLAR GENERAL	0.667	DG	256669102	20.9900	22,800.00	447,686.06	478,572.00		
DOLLAR TREE STORES INC	0.000	DLTR	256747106	30.0600	4,800.00	170,070.84	144,288.00		
DOMINION RESOURCES INC-VA	4.042	D	25746U109Q	63.8300	1,700.00	74,364.36	108,511.00		
DONALDSON CO INC	0.642	DCI	257651109	59.1600	7,000.00	342,585.12	414,120.00		
DORAL FINANCIAL CORP.	1.155	DRL	25811P100	32.2800	17,100.00	481,013.08	551,988.01		
DOUBLECLICK INC	0.000	DCLK	258609304	10.2200	8,500.00	100,378.05	86,870.00		
DOVER CORP.	1.509	DOV	260003108Q	39.7500	7,000.00	233,317.30	278,250.00		
DOW CHEMICAL CO	3.223	DOW	260543103Q	41.5700	12,900.00	401,956.20	536,253.00		
DOW JONES & CO INC	2.006	DJ	260561105Q	49.8500	1,800.00	81,139.77	89,730.00		
DPL INC	4.597	DPL	233293109Q	20.8800	3,000.00	59,024.10	62,640.00		
DTE ENERGY COMPANY	5.228	DTE	233331107Q	39.4000	2,900.00	110,732.92	114,260.01		
DUN & BRADSTREET CORP	0.000	DNB	26483E100	50.7100	1,600.00	62,176.00	81,136.00		
E I DUPONT DE NEM.	3.050	DD	263534109Q	45.8900	21,500.00	1,196,916.59	986,634.99		
EASTMAN KODAK	1.947	EK	277461109Q	25.6700	400.00	14,992.70	10,268.02		
EATON CORP.	1.778	ETN	278058102Q	107.9800	5,300.00	437,191.99	572,294.00		
EATON VANCE CORP.	1.310	EV	278265103	36.6400	3,500.00	112,969.75	128,240.00		
EBAY INC	0.000	EBAY	278642103	64.5900	21,800.00	782,589.82	1,408,061.99		
ECHOSTAR COMMUNICATIONS - A	0.000	DISH	278762109	34.0000	30,300.00	1,043,575.48	1,030,200.00		
ECOLAB INC	1.169	ECL	278865100Q	27.3700	27,100.00	592,754.89	741,726.99		
EDISON INTERNATIONAL	3.648	EIX	281020107Q	21.9300	15,700.00	307,534.55	344,301.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
EDUCATION MANAGEMENT COPR	0.000			EDMC	28139T101	31.0400	9,400.00	269,116.32	291,776.00
EDWARDS (A.G.) INC	1.766			AGE	281760108	36.2300	9,500.00	312,645.00	344,185.00
EDWARDS LIFESCIENCES	0.000			EW	28176E108	30.0800	400.00	12,132.00	12,032.00
ELECTRONIC ARTS, INC	0.000			ERTS	285512109	47.7800	9,600.00	297,857.12	458,688.00
ELECTRONIC DATA SYSTEMS	2.445			EDS	285661104Q	24.5400	2,300.00	51,221.00	56,442.00
ELI LILLY & COMPANY	2.019			LLY	532457108Q	70.3300	13,200.00	678,768.38	928,356.00
EMC CORP	0.000			EMC	268648102	12.9200	18,500.00	247,718.68	239,020.00
EMERSON ELECTRIC CO	2.471			EMR	291011104Q	64.7500	6,300.00	316,159.75	407,925.00
EMULEX CORP	0.000			ELX	292475209	26.6800	900.00	22,239.00	24,012.00
ENERGIZER HOLDINGS INC.	0.000			ENR	29266R108	37.5600	4,500.00	143,055.00	169,020.00
ENERGY EAST CORP.	4.642			EAS	29266M109	22.4000	12,500.00	266,125.00	280,000.00
ENTERGY CORP.	3.150			ETR	29364G103Q	57.1300	8,400.00	309,289.31	479,892.01
EQUITABLE RESOURCES INC	2.795			EQT	294549100	42.9200	8,400.00	338,268.00	360,528.00
ESTEE LAUDER CO.	0.764			EL	518439104	39.2600	1,500.00	56,996.70	58,890.00
EXELEON CORP	3.013			EXC	30161N101Q	66.3600	4,200.00	205,907.39	278,712.00
EXPEDITORS INT'L. WASH INC.	0.424			EXPD	302130109	37.6600	5,600.00	195,720.00	210,896.00
EXPRESS SCRIPTS	0.000			ESRX	302182100	66.4300	4,300.00	281,540.77	285,649.00
EXXON MOBIL CORPORATION	2.439			XOM	30231G102Q	41.0000	125,200.00	3,605,966.45	5,133,200.01
FAIR ISAAC INC.	0.162			FIC	303250104	49.1600	5,000.00	278,064.84	245,800.00
FAMILY DOLLAR STORES	0.947			FDO	307000109Q	35.8800	11,100.00	345,471.59	398,268.00
FED. NATL. MTG. ASSN.	2.398			FNM	313586109Q	75.0600	13,000.00	759,797.25	975,780.01
FEDERATED DEPARTMENT STORES	1.060			FD	31410H101	47.1300	5,800.00	243,516.62	273,354.00
FEDERATED INVESTORS INC.-CL B	1.158			FII	314211103	29.3600	1,100.00	30,657.00	32,296.00
FEDEX CORPORATION	0.355			FDX	31428X106	67.5000	13,500.00	643,805.41	911,250.00
FIDELITY NATIONAL FINL INC	1.856			FNF	316326107	38.7800	12,300.00	381,836.53	476,994.00
FIFTH THIRD BANCORP	1.962			FITB	316773100Q	59.1000	7,700.00	434,414.07	455,070.00
FIRST AMERICAN CORP.	2.015			FAF	318522307	29.7700	9,700.00	257,760.17	288,769.00
FIRST BANCORP PR	1.112			FBP	318672102	39.5500	1,500.00	55,330.65	59,325.00
FIRST DATA CORP	0.194			FDC	319963104Q	41.0900	21,300.00	553,010.08	875,216.99
FIRST ENERGY CORP.	4.261			FE	337932107Q	35.2000	7,900.00	216,191.97	278,080.00
FIRST TENNESSEE NATL CORP	3.628			FTN	337162101	44.1000	7,800.00	296,644.83	343,980.01
FISERV INC. WISCONSIN	0.000			FISV	337738108	39.5100	3,500.00	105,361.02	138,285.00
FISHER SCIENTIFIC INT'L.	0.000			FSH	338032204	41.3700	4,600.00	145,820.00	190,302.00
FLEETBOSTON FINANCIAL CORP	3.207			FBF	339030108Q	43.6500	25,600.00	706,487.73	1,117,440.00
FLUOR CORP (NEW)	1.614			FLR	343412102	39.6400	4,400.00	156,886.10	174,416.00
FMC TECHNOLOGIES INC	0.000			FTI	30249U101	23.3000	2,500.00	55,850.00	58,250.00
FNB CORP	2.708			FNB	302520101	35.4500	2,200.00	66,330.00	77,990.00
FOOT LOCKER INC	1.023			FL	344849104	23.4500	8,400.00	169,626.18	196,980.00
FOREST CITY ENTERPRI	0.757			FCE.A	345550107	47.5100	1,400.00	63,917.00	66,514.00

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	Group - COMMON STOCK - EXTERNALLY MANAGED								
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FOREST LABORATORIES INC.		0.000	FRX	345838106		61.8000	11,600.00	451,826.32	716,880.00
FORTUNE BRANDS INC.		1.678	FO	349631101Q		71.4900	5,600.00	264,332.53	400,344.00
FOUNDRY NETWORKS INC		0.000	FDRY	35063R100		27.3600	19,300.00	408,713.84	528,048.00
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		29.1500	15,100.00	424,612.00	440,165.00
FPL GROUP INC.		3.668	FPL	302571104Q		65.4200	6,600.00	370,558.49	431,772.01
FRANKLIN RESOURCES INC		0.653	BEN	354613101Q		52.0600	13,800.00	514,754.86	718,427.99
FREDDIE MAC		1.783	FRE	313400301Q		58.3200	4,800.00	223,680.84	279,936.00
FREEPORT MCMORAN CLASS B		1.898	FCX	35671D857		42.1300	21,200.00	491,147.81	893,156.01
FRIEDMAN BILLINGS RAMSEY -A		5.892	FBR	358434108		23.0800	7,800.00	169,584.99	180,024.00
FULTON FINANCIAL CORP		2.921	FULT	360271100		21.9100	13,300.00	272,385.92	291,403.00
GALLAGHER (ARTHUR) J & CO.		2.216	AJG	363576109Q		32.4900	4,900.00	133,574.00	159,201.00
GANNETT INC		1.121	GCI	364730101Q		89.1600	10,600.00	721,734.21	945,096.00
GAP INC		0.383	GPS	364760108Q		23.2100	22,700.00	470,130.51	526,867.00
GENENTECH INC.		0.000	DNA	368710406		93.5700	6,600.00	462,707.20	617,562.00
GENERAL DYNAMICS CORP.		1.416	GD	369550108Q		90.3900	200.00	11,987.54	18,078.00
GENERAL ELECTRIC CO		2.582	GE	369604103Q		30.9800	187,900.00	5,230,086.94	5,821,141.99
GENERAL MILLS INC		2.428	GIS	370334104Q		45.3000	8,500.00	359,313.50	385,050.00
GENERAL MOTORS CORP		3.745	GM	370442105Q		53.4000	4,900.00	206,716.23	261,660.00
GENZYME CORP. GEN. DIV.		0.000	GENZ	372917104		49.3400	13,500.00	483,530.62	666,090.01
GEORGIA PACIFIC		1.630	GP	373298108Q		30.6700	8,900.00	224,190.24	272,963.00
GETTY IMAGES INC.		0.000	GYI	374276103		50.1300	5,600.00	219,926.07	280,728.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		58.1400	13,900.00	759,724.07	808,146.00
GILLETTE CO		1.769	G	375766102Q		36.7300	5,400.00	186,768.27	198,342.00
GLOBAL PAYMENTS INC-W/I		0.339	GPN	37940X102		47.1200	3,400.00	115,634.00	160,208.00
GOLDEN WEST FINANCIAL CORP		0.387	GDW	381317106Q		103.1900	4,500.00	244,251.39	464,355.00
GOLDMAN SACHS GROUP INC		1.012	GS	38141G104		98.7300	8,400.00	622,767.78	829,332.00
GOODRICH CORP.		2.694	GR	382388106Q		29.6900	6,300.00	160,468.60	187,047.00
GRACO INC.		1.396	GGG	384109104		40.1000	7,200.00	230,821.06	288,720.00
GRAINGER W W INC		1.561	GWV	384802104Q		47.3900	6,900.00	322,010.96	326,991.00
GREAT PLAINS ENERGY INC		5.216	GXP	391164100		31.8200	14,200.00	407,811.94	451,844.00
GREENPOINT FINANCIAL		2.718	GPT	395384100		35.3200	6,350.00	214,630.00	224,282.00
GTECH HOLDINGS CORP		1.374	GTK	400518106		49.4900	9,200.00	372,313.66	455,308.00
GUIDANT CORP.		0.531	GDT	401698105Q		60.2000	7,600.00	365,782.41	457,520.00
H & R BLOCK INC.		1.444	HRB	093671105Q		55.3700	2,500.00	101,143.99	138,425.01
HALLIBURTON COMPANY		1.923	HAL	406216101Q		26.0000	38,100.00	805,963.49	990,600.01
HARLEY-DAVIDSON INC		0.673	HDI	412822108Q		47.5300	8,300.00	339,249.79	394,499.00
HARMAN INTERNATIONAL		0.067	HAR	413086109		73.9800	8,600.00	339,550.32	636,228.00
HARRAH'S ENTERTAINMENT INC.		2.411	HET	413619107		49.7700	1,300.00	43,881.34	64,701.01
HARSCO CORP		2.510	HSC	415864107Q		43.8200	5,900.00	222,906.33	258,538.00

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	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 5IN INTECH - 1000								
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HARTE-HANKS INC.	0.551	HHS		416196103		21.7500	4,000.00	73,200.00	87,000.00
HARTFORD FINL SERVICES	1.897	HIG		416515104		59.0300	3,900.00	203,112.96	230,217.00
HASBRO BRADLEY	0.563	HAS		418056107Q		21.2800	24,200.00	436,521.34	514,976.00
HCC INSURANCE HOLDINGS INC.	0.943	HCC		404132102		31.8000	9,200.00	268,344.55	292,560.00
HEALTH NET	0.000	HNT		42222G108		32.7000	2,200.00	66,482.23	71,940.00
HENRY (JACK) & ASSOCIATES	0.680	JKHY		426281101		20.5800	5,200.00	103,000.68	107,016.00
HENRY SCHEIN INC	0.000	HSIC		806407102		67.5800	1,900.00	93,423.00	128,402.00
HERSHEY FOODS CORP.	2.052	HSY		427866108Q		76.9900	6,200.00	394,514.88	477,338.00
HEWLETT-PACKARD CO	1.393	HPQ		428236103Q		22.9700	47,100.00	1,100,399.57	1,081,887.00
HIBERNIA CORP CL-A	3.062	HIB		428656102		23.5100	3,600.00	69,552.00	84,636.00
HILTON HOTELS CORP.	0.467	HLT		432848109Q		17.1300	2,700.00	30,858.76	46,251.01
HOME DEPOT INC.	0.789	HD		437076102Q		35.4900	6,600.00	228,667.99	234,234.00
HON INDUSTRIES	1.200	HNI		438092108		43.3200	7,100.00	241,781.84	307,572.00
HONEYWELL INTERNATIONAL INC	2.243	HON		438516106Q		33.4300	1,700.00	52,164.50	56,831.00
HOVNANIAN ENTERPRISES-A	0.000	HOV		442487203		87.0600	1,800.00	146,738.18	156,708.00
HUBBELL INC	2.993	HUB.B		443510201Q		44.1000	4,600.00	154,882.00	202,860.00
HUDSON CITY BANCORP INC	1.571	HCBK		443683107		38.1800	12,400.00	322,319.67	473,432.00
HUDSON UNITED BANCORP	3.247	HU		444165104		36.9500	7,100.00	251,617.00	262,345.00
HUGHES ELECTRONICS CORP	0.000	HS		444418107		16.5500	16,381.68	212,827.59	271,116.80
HUMAN GENOME SCIENCE	0.000	HGSI		444903108		13.2500	3,800.00	48,906.00	50,350.00
HUMANA INC.	0.000	HUM		444859102		22.8500	12,100.00	247,793.33	276,485.00
HUNT (JB) TRANSPRT SVCS INC	0.000	JBHT		445658107		27.0100	11,600.00	274,372.43	313,316.00
HUNTINGTON BANCSHARES	3.111	HBAN		446150104		22.5000	19,900.00	386,503.27	447,750.01
ICOS CORPORATION	0.000	ICOS		449295104		41.2800	2,300.00	76,298.29	94,944.00
ILLINOIS TOOL WORKS	1.144	ITW		452308109Q		83.9100	8,200.00	518,168.72	688,062.00
IMCLONE SYSTEMS	0.000	IMCL		45245W109		39.6600	9,700.00	367,117.33	384,702.00
IMS HEALTH INC.	0.321	RX		449934108		24.8600	4,200.00	84,710.80	104,412.00
INDEPENDENCE COMMUNITY BANK	2.224	ICBC		453414104		35.9700	2,900.00	106,591.85	104,313.00
INTEGRATED CIRCUIT SYSTEMS	0.000	ICST		45811K208		28.4900	7,700.00	200,970.00	219,373.00
INTEGRATED DEVICE TECH INC	0.000	IDTI		458118106		17.1700	3,800.00	67,754.00	65,246.00
INTEL CORP.	0.248	INTC		458140100Q		32.2000	85,200.00	2,422,747.44	2,743,440.00
INTERACTIVE CORP	0.000	IACI		45840Q101		33.9300	22,238.00	823,825.43	754,535.35
INTERNATIONAL BANCSH	2.120	IBOC		459044103		47.1500	3,900.00	175,310.51	183,885.00
INTERNATIONAL PAPER	2.319	IP		460146103Q		43.1100	11,400.00	409,042.29	491,453.99
INTERNATIONAL RECTIFIER CORP	0.000	IRF		460254105		49.4100	5,400.00	243,111.83	266,814.00
INTERNATL FLAVORS & FRAGRANCES	1.832	IFF		459506101Q		34.9200	12,300.00	371,671.07	429,516.00
INTERSIL HOLDINGS CORP	0.482	ISIL		46069S109		24.8500	6,200.00	162,410.34	154,070.00
INTL BUS MACH CORP	0.690	IBM		459200101Q		92.6800	22,600.00	1,978,409.48	2,094,568.00
INTL GAME TECHNOLOGY	1.120	IGT		459902102		35.7000	26,000.00	465,341.99	928,199.98

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INTUIT INC.		0.000	INTU	461202103	52.9100	1,500.00	59,909.66	79,365.00
INVITROGEN CORP		0.000	IVGN	46185R100	70.0000	1,800.00	107,764.65	126,000.00
IRON MTN INC PA		0.000	IRM	462846106	39.5400	11,800.00	464,867.06	466,572.00
ITT EDUCATIONAL SERVICES INC		0.000	ESI	45068B109	46.9700	7,500.00	343,348.64	352,275.00
ITT INDUSTRIES INC		0.862	ITT	450911102	74.2100	1,900.00	98,226.97	140,999.00
IVAX CORP		0.000	IVX	465823102	23.8800	20,600.00	360,319.71	491,928.00
J C PENNEY INC		1.902	JCP	708160106Q	26.2800	1,100.00	22,484.07	28,908.00
JABIL CIRCUIT INC		0.000	JBL	466313103	28.3000	10,300.00	192,925.66	291,490.00
JACOBS ENGINEERING GROUP		0.000	JEC	469814107	48.0100	7,600.00	296,780.00	364,876.00
JEFFERSON PILOT		2.606	JP	475070108Q	50.6500	1,500.00	61,197.06	75,975.00
JEFFRIES GROUP INC		0.969	JEF	472319102	33.0200	5,500.00	162,522.72	181,610.00
JETBLUE AIRWAYS CORP		0.000	JBLU	477143101	26.5200	18,900.00	647,356.27	501,228.00
JOHNSON & JOHNSON		1.858	JNJ	478160104Q	51.6600	50,300.00	1,946,184.84	2,598,498.00
JOHNSON CONTROLS		0.775	JCI	478366107Q	116.1200	5,100.00	402,137.95	592,211.99
JP MORGAN CHASE & CO.		3.702	JPM	46625H100Q	36.7300	35,700.00	1,215,601.12	1,311,261.00
JUNIPER NETWORKS INC		0.000	JNPR	48203R104	18.6800	17,500.00	236,093.10	326,900.00
KB HOME		1.378	KBH	48666K109Q	72.5200	2,000.00	94,804.95	145,040.00
KELLOGG CO.		2.652	K	487836108Q	38.0800	4,700.00	151,900.17	178,976.00
KEYCORP		4.229	KEY	493267108Q	29.3200	11,000.00	268,644.16	322,520.00
KEYSPAN CORPORATION		4.837	KSE	49337W100	36.8000	6,900.00	233,567.95	253,920.00
KINDER MORGAN INC.		2.707	KMI	49455P101	59.1000	5,500.00	256,101.19	325,050.00
KLA-TENCOR CORP.		0.000	KLAC	482480100	58.6700	5,500.00	242,137.73	322,685.00
KNIGHT RIDDER		1.654	KRI	499040103Q	77.3700	6,800.00	398,727.17	526,115.99
KOHL'S CORP		0.000	KSS	500255104	44.9400	1,200.00	59,753.54	53,928.00
KRISPY KREME DOUGHNUTS INC		0.000	KKD	501014104	36.6000	3,000.00	110,491.43	109,800.00
KROGER CO.		0.000	KR	501044101	18.5100	1,100.00	20,434.10	20,361.00
LAM RESEARCH CORP		0.000	LRCX	512807108	32.3000	6,700.00	171,674.12	216,410.00
LANCASTER COLONY CORP		2.037	LANC	513847103	45.1600	3,000.00	116,100.00	135,480.00
LEAR CORP.		1.304	LEA	521865105	61.3300	4,000.00	209,396.01	245,320.00
LEGG MASON INC.		0.777	LM	524901105	77.1800	13,300.00	886,037.04	1,026,494.00
LEHMAN BROTHERS HOLDING		0.621	LEH	524908100Q	77.2200	11,968.00	593,239.02	924,168.96
LENNAR CORPORATION		0.520	LEN	526057104	96.0000	2,900.00	210,563.02	278,400.00
LEUCADIA NATIONAL CORP		0.542	LUK	527288104	46.1000	4,800.00	183,120.00	221,280.00
LEXMARK INTERNATIONAL INC.		0.000	LXK	529771107	78.6400	7,100.00	422,667.35	558,344.00
LIBERTY MEDIA CORP-A		0.000	L	530718105	11.8900	5,100.00	60,525.08	60,639.00
LINCARE HOLDINGS INC.		0.000	LNCR	532791100	30.0300	600.00	18,528.00	18,018.00
LINCOLN NATIONAL CORP		3.467	LNC	534187109Q	40.3700	1,200.00	45,474.01	48,444.00
LINEAR TECHNOLOGY CORP		0.760	LLTC	535678106	42.0700	12,100.00	364,399.86	509,047.00
LIZ CLAIBORNE		0.634	LIZ	539320101Q	35.4600	13,500.00	436,564.11	478,710.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
LOWE'S COS		0.216	LOW	548661107Q		55.3900	11,300.00	383,083.24	625,907.00
LYONDELL CHEMICAL COMPANY		5.309	LYO	552078107Q		16.9500	13,800.00	198,858.00	233,910.00
M&T BANK CORPORATION		1.220	MTB	55261F104		98.3000	2,300.00	204,838.00	226,090.00
MACROMEDIA INC		0.000	MACR	556100105		17.8400	5,200.00	111,971.27	92,768.00
MANDALAY RESORT GROUP		2.415	MBG	562567107		44.7200	2,500.00	109,845.83	111,800.00
MANOR CARE INC.		1.446	HCR	564055101		34.5700	9,700.00	308,253.95	335,329.00
MANPOWER INC		0.424	MAN	56418H100		47.0800	1,300.00	45,227.00	61,204.00
MARATHON OIL CORP		3.022	MRO	565849106Q		33.0900	6,200.00	147,531.54	205,158.00
MARKEL CORP		0.000	MKL	570535104		253.5100	1,800.00	457,486.60	456,318.00
MARRIOTT INT'L INC CL-A		0.649	MAR	571903202		46.2000	3,700.00	147,732.63	170,940.00
MARSH & MCLENNAN COS.		2.589	MMC	571748102Q		47.8900	31,600.00	1,438,703.24	1,513,324.00
MARSHALL & ILSLEY CORP		1.882	MI	571834100		38.2500	3,300.00	86,524.76	126,225.00
MARTIN MARIETTA MATERIALS		1.532	MLM	573284106		46.9700	1,200.00	48,020.40	56,364.00
MASCO CORP.		2.334	MAS	574599106Q		27.4100	2,000.00	54,060.00	54,820.00
MAXIM INTGRD PRDCTS INC.		0.642	MXIM	57772K101		49.8000	5,300.00	166,130.60	263,939.99
MAXTOR CORP		0.000	MXO	577729205		11.1000	4,900.00	53,964.68	54,390.00
MAY DEPT STORES		3.302	MAY	577778103Q		29.0700	2,100.00	53,606.28	61,047.00
MBIA INC.		1.350	MBI	55262C100Q		59.2300	6,000.00	290,019.44	355,380.00
MBNA CORP		1.609	KRB	55262L100Q		24.8500	34,400.00	569,795.03	854,840.00
McCORMICK & CO		1.860	MKC	579780206Q		30.1000	8,400.00	231,725.72	252,840.00
MCDATA CORPORATION-A		0.000	MCDTA	580031201		9.5300	3,200.00	37,175.89	30,496.00
MCDONALDS CORPORATION		1.611	MCD	580135101Q		24.8300	13,500.00	329,449.86	335,205.00
MCGRAW HILL INC		1.544	MHP	580645109Q		69.9200	6,300.00	306,917.39	440,496.00
MDU RESOURCES GROUP		2.855	MDU	552690109		23.8100	11,600.00	254,382.48	276,196.00
MEADWESTVACO		3.092	MWV	583334107		29.7500	4,700.00	121,184.54	139,825.00
MEDCO HEALTH SOLUTIONS INC		0.000	MHS	58405U102		33.9900	10,744.00	298,319.18	365,188.56
MEDICIS PHARMACEUTICAL CORP		0.280	MRX	584690309		71.3000	4,500.00	252,045.00	320,850.00
MEDIMMUNE INC		0.000	MEDI	584699102		25.4000	8,700.00	272,294.66	220,980.00
MEDTRONIC INC		0.596	MDT	585055106Q		48.6100	24,800.00	893,451.31	1,205,527.99
MELLON FINANCIAL CORP.		1.993	MEL	58551A108Q		32.1100	6,900.00	221,963.87	221,559.00
MERCANTILE BANC.		2.896	MRBK	587405101Q		45.5800	3,900.00	158,067.00	177,762.00
MERCK & CO INC		3.203	MRK	589331107Q		46.2000	48,700.00	2,293,466.95	2,249,940.00
MERCURY INTERACTIVE CORP.		0.000	MERQ	589405109		48.6400	11,500.00	343,234.21	559,359.99
MEREDITH CORPORATION		0.778	MDP	589433101Q		48.8100	6,100.00	244,297.98	297,740.98
MERRILL LYNCH & CO. INC.		1.091	MER	590188108Q		58.6500	20,300.00	792,418.62	1,190,595.01
METLIFE INC		0.683	MET	59156R108		33.6700	11,700.00	337,199.36	393,939.00
METRO GOLDWYN MAYER		0.000	MGM	591610100		17.0900	3,200.00	51,695.04	54,688.00
METTTLER-TOLEDO INTERNATIONAL		0.000	MTD	592688105		42.2100	1,700.00	65,288.84	71,757.00
MGIC INVESTMENT CORP		0.263	MTG	552848103Q		56.9400	1,000.00	55,129.50	56,940.00

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
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MICHAELS STORES		0.905	MIK	594087108		44.2000	400.00	15,048.00	17,680.00
MICROSOFT CORP.		0.581	MSFT	594918104		27.5400	171,400.00	5,800,865.72	4,720,356.00
MID ATLANTIC MEDICAL SERVICES		0.000	MME	59523C107		64.8000	6,300.00	307,600.98	408,240.00
MILLENNIUM PHARMACEUTICALS		0.000	MLNM	599902103		18.6700	12,300.00	177,112.13	229,641.00
MILLER (HERMAN) INC		0.597	MLHR	600544100		24.2700	3,300.00	79,919.40	80,091.00
MILLIPORE CORPORATION		1.022	MIL	601073109Q		43.0500	400.00	17,638.66	17,220.00
MOHAWK INDUSTRIES INC.		0.000	MHK	608190104		70.5400	3,900.00	225,108.00	275,106.00
MOLEX INC		0.286	MOLX	608554101		34.8900	7,500.00	203,548.31	261,674.99
MONSANTO COMPANY		1.806	MON	61166W101		28.7800	7,200.00	168,386.73	207,216.00
MONSTER WORLDWIDE INC		0.000	MNST	611742107		21.9600	2,500.00	53,073.25	54,900.00
MOODY'S CORPORATION		0.495	MCO	615369105		60.5500	5,700.00	256,374.62	345,135.00
MORGAN STANLEY DEAN WITTER & C		1.728	MWD	617446448Q		57.8700	19,800.00	1,067,947.20	1,145,826.00
MOTOROLA INC		1.137	MOT	620076109Q		14.0700	4,300.00	58,001.41	60,501.00
MURPHY OIL CORP		1.224	MUR	626717102Q		65.3100	6,600.00	334,762.50	431,046.00
MYLAN LABS		0.475	MYL	628530107Q		25.2600	37,100.00	745,063.32	937,146.00
NATIONAL CITY CORP		3.771	NCC	635405103Q		33.9400	14,700.00	412,429.38	498,918.00
NATIONAL FUEL & GAS		4.419	NFG	636180101Q		24.4400	8,000.00	206,547.82	195,520.00
NATIONAL INSTRUMENTS CORP.		0.439	NATI	636518102		45.4700	2,500.00	90,900.00	113,675.00
NATIONAL SEMICONDUCTOR CORP.		0.000	NSM	637640103		39.4100	6,500.00	248,773.81	256,165.00
NAVISTAR INTL. CORP.		0.000	NAV	63934E108		47.8900	4,500.00	164,233.99	215,505.00
NEIMAN MARCUS GROUP INC-CLASS		0.968	NMG.A	640204202		53.6700	5,200.00	218,239.34	279,084.00
NETSCREEN TECHNOLOGIES INC		0.000	NSCN	64117V107		24.7500	4,300.00	105,325.40	106,425.00
NETWORK APPLIANCE INC.		0.000	NTAP	64120L104		20.5300	20,400.00	282,240.43	418,812.01
NEW YORK COMMUNITY BANCORP		2.628	NYB	649445103		38.0500	11,650.00	318,829.62	443,282.50
NEW YORK TIMES CO. CL A		1.213	NYT	650111107Q		47.7900	10,100.00	388,709.39	482,679.00
NEWELL RUBBERMAID INC.		3.689	NWL	651229106Q		22.7700	4,200.00	128,249.91	95,634.00
NEWMONT MNG. CORP. HLDG CO		0.411	NEM	2636607 Q		48.6100	4,600.00	195,877.34	223,606.00
NEWS CORP LTD- SPONS ADR PRF		0.578	NWS/A	652487802		30.2500	1,832.79	37,404.81	55,441.90
NEXTEL COMMUNICATIONS CL-A		0.000	NXTL	65332V103		28.0600	32,200.00	405,298.93	903,532.00
NICOR INC.		5.464	GAS	654086107Q		34.0400	7,400.00	215,044.49	251,896.00
NIKE INC. -CL B		1.168	NKE	654106103Q		68.4600	6,000.00	293,816.89	410,760.00
NISOURCE INCORPORATED		4.193	NI	65473P105Q		21.9400	2,100.00	40,871.88	46,074.01
NORDSTROM INC		1.282	JWN	655664100Q		34.3000	7,100.00	221,585.12	243,530.00
NORFOLK SOUTHERN CORP.		1.353	NSC	655844108Q		23.6500	4,500.00	92,026.23	106,425.00
NORTHERN TRUST CORP		1.637	NTRS	665859104		46.4200	3,100.00	125,196.23	143,902.00
NORTHROP GRUMMAN CORP.		1.673	NOC	666807102Q		95.6000	703.00	67,015.79	67,206.79
NOVELLUS SYSTEMS INC.		0.000	NVLS	670008101		42.0500	2,600.00	82,952.32	109,330.00
NSTAR CO.		4.577	NST	67019E107		48.5000	4,400.00	205,216.00	213,400.00
NTL INC		0.000	NTLI	62940M104		69.7500	6,000.00	231,918.50	418,500.00

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NUCOR CORP		1.428	NUE	670346105Q		56.0000	900.00	42,162.72	50,400.00
NVIDIA CORP		0.000	NVDA	67066G104		23.2500	1,800.00	39,339.44	41,850.00
NVR INC		0.000	NVR	62944T105		466.0000	900.00	373,426.67	419,400.00
O'REILLY AUTOMOTIVE INC.		0.000	ORLY	686091109		38.3600	1,300.00	52,687.83	49,868.00
OCCIDENTAL PETROLEUM CORP.		2.462	OXY	674599105Q		42.2400	17,700.00	458,614.30	747,647.99
OGE ENERGY CORP		5.498	OGE	670837103		24.1900	5,200.00	121,492.20	125,788.00
OLD REPUBLIC INT'L CORP.		1.786	ORI	680223104		25.3600	12,750.00	296,744.40	323,340.00
OMNICOM GROUP		0.916	OMC	681919106		87.3300	4,700.00	314,056.38	410,451.00
ONMICARE INC.		0.222	OCR	681904108		40.3900	11,100.00	356,521.52	448,329.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105		13.2000	64,400.00	807,880.42	850,080.01
OUTBACK STEAKHOUSE INC		1.176	OSI	689899102		44.2100	2,900.00	107,184.00	128,209.00
OWENS-ILLINOIS INC		0.000	OI	690768403		11.8900	2,800.00	32,088.00	33,292.00
PACCAR INC		0.704	PCAR	693718108Q		85.1200	19,300.00	987,927.42	1,642,816.00
PACIFIC GAS & ELEC. CO.		0.000	PCG	69331C108Q		27.7700	17,600.00	406,930.86	488,752.00
PACIFICARE HEALTH SYSTEM		0.000	PHS	695112102		67.6000	4,500.00	234,218.16	304,200.00
PACTIV CORPORATION		0.000	PTV	695257105		23.9000	2,600.00	51,760.64	62,140.00
PALL CORPORATION		1.341	PLL	696429307Q		26.8300	9,800.00	228,221.50	262,934.00
PARK NATL CORP		3.110	PRK	700658107		113.1500	2,100.00	234,550.00	237,615.00
PATTERSON DENTAL COMPANY		0.000	PDCO	703412106		64.1600	800.00	53,688.00	51,328.00
PATTERSON-UTI ENERGY INC		0.000	PTEN	703481101		32.9200	3,100.00	112,186.47	102,052.00
PAYCHEX INC		1.290	PAYX	704326107		37.2000	6,100.00	198,910.81	226,920.00
PEOPLES ENERGY CORP		5.042	PGL	711030106Q		42.0400	6,800.00	254,307.38	285,872.01
PEOPLESOFT INC		0.000	PSFT	712713106		22.8000	7,149.55	108,379.09	163,009.74
PEPSI BOTTLING GROUP INC		0.165	PBG	713409100		24.1800	6,900.00	167,615.38	166,842.00
PEPSICO INC.		1.372	PEP	713448108Q		46.6200	26,600.00	883,685.31	1,240,092.00
PERKIN ELMER INC		1.640	PKI	714046109Q		17.0700	20,800.00	314,697.25	355,056.00
PETSMART INC		0.336	PETM	716768106		23.8000	4,000.00	69,200.00	95,200.00
PFIZER INC.		1.924	PFE	717081103Q		35.3300	137,180.00	3,363,677.28	4,846,569.41
PHARMACEUTICAL RESOURCES INC		0.000	PRX	717125108		65.1500	7,300.00	449,453.15	475,595.00
PHELPS DODGE CORP.		0.000	PD	717265102Q		76.0900	6,800.00	220,581.08	517,412.01
PIONEER NATURAL RESOURCES CO.		0.000	PXD	723787107		31.9300	800.00	21,400.00	25,544.00
PITNEY-BOWES, INC.		2.954	PBI	724479100Q		40.6200	1,100.00	44,842.97	44,682.00
PIXAR		0.000	PIXR	725811103		69.2900	1,500.00	84,690.00	103,935.00
PLUM CREEK TIMBER CO INC		4.597	PCL	729251108		30.4500	8,800.00	237,404.88	267,960.00
PMC-SIERRA INC		0.000	PMCS	69344F106		20.1500	11,700.00	175,909.64	235,755.00
PNC FINANCIAL SERVICES GROUP		3.654	PNC	693475105Q		54.7300	6,800.00	332,587.87	372,164.00
POGO PRODUCING CO		0.414	PPP	730448107		48.3000	11,600.00	495,552.95	560,280.00
POLARIS INDUSTRIES INC.		1.399	PII	731068102		88.5800	2,900.00	241,573.83	256,882.00
POLYCOM INC.		0.000	PLCM	73172K104		19.5200	14,500.00	252,908.90	283,040.00

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POPULAR INC	2.403	BPOP	733174106	44.9400	7,900.00	312,057.90	355,026.00		
PPG INDUSTRIES INC.	2.749	PPG	693506107Q	64.0200	6,800.00	337,411.12	435,336.01		
PPL CORPORATION	3.520	PPL	69351T106Q	43.7500	7,500.00	273,130.08	328,125.00		
PRAXAIR INC.	1.413	PX	74005P104Q	38.2000	10,600.00	272,770.65	404,920.00		
PRECISION CASTPARTS CORP	0.264	PCP	740189105	45.4100	8,200.00	287,928.18	372,362.00		
PRIME MONEY MARKET ACCOUNT	0.000	IT-INT	IT-INT	1.0000	1,276,804.65	1,276,804.71	1,276,804.62		
PRINCIPAL FINANCIAL GROUP	1.360	PF	74251V102	33.0700	10,300.00	287,749.10	340,621.01		
PROCTER & GAMBLE CO	1.822	PG	742718109Q	99.8800	12,300.00	783,565.61	1,228,524.00		
PROGRESSIVE CORP	0.119	PGR	743315103	83.5900	11,400.00	554,778.62	952,926.00		
PROTEIN DESIGN LABS INC	0.000	PDLI	74369L103	17.9000	4,700.00	55,261.66	84,130.00		
PROVIDIAN FINANCIAL CORP	1.030	PVN	74406A102	11.6400	11,500.00	139,939.16	133,860.00		
PRUDENTIAL FINANCIAL INC	1.197	PRU	744320102	41.7700	6,000.00	185,791.74	250,620.00		
PUBLIC SVC ENTERPRISES	4.931	PEG	744573106Q	43.8000	1,900.00	70,681.10	83,220.00		
PUGET ENERGY INC	4.207	PSD	745310102Q	23.7700	10,200.00	239,292.00	242,454.00		
PULTE HOMES, INC.	0.213	PHM	745867101Q	93.6200	3,200.00	162,790.24	299,584.00		
QLOGIC CORPORATION	0.000	QLGC	747277101	51.6000	4,700.00	165,785.64	242,519.99		
QUALCOMM INC	0.519	QCOM	747525103	53.9300	8,600.00	456,911.45	463,798.00		
QUESTAR CORP	2.332	STR	748356102Q	35.1500	14,200.00	459,769.19	499,130.00		
RADIAN GROUP INC.	0.164	RDN	750236101	48.7500	2,200.00	96,857.80	107,250.00		
RADIOSHACK CORP	0.814	RSH	750438103Q	30.6800	2,300.00	71,428.72	70,564.00		
RAMBUS INC DEL	0.000	RMBS	750917106	30.7000	5,400.00	96,856.70	165,780.00		
RAYMOND JAMES FINANCIAL INC	0.954	RJF	754730109	37.7000	2,800.00	97,790.00	105,560.00		
RAYONIER INC.	2.601	RYN	754907103Q	41.5100	3,086.00	107,597.02	128,099.86		
RAYTHEON COMPANY	2.663	RTN	755111507Q	30.0400	1,200.00	41,484.59	36,048.00		
RED HAT INC	0.000	RHAT	756577102	18.7700	4,500.00	53,984.70	84,465.00		
REEBOK INTERNATIONAL LTD.	0.763	RBK	758110100Q	39.3200	5,800.00	158,792.01	228,056.01		
REGIONS FINANCIAL CORP.	3.440	RF	758940100Q	37.2000	10,400.00	319,718.23	386,880.00		
RENT-A-CENTER INC	0.000	RCII	76009N100	29.8800	14,700.00	401,108.57	439,236.00		
REPUBLIC SERVICES INC	0.936	RSG	760759100	25.6300	3,700.00	88,504.00	94,831.00		
RESMED INC	0.000	RMD	761152107	41.5400	2,500.00	103,251.92	103,850.00		
REYNOLDS & REYNOLDS CL-A	1.514	REY	761695105	29.0500	2,900.00	85,869.00	84,245.00		
ROCKWELL AUTOMATION INC	1.853	ROK	773903109Q	35.6000	24,600.00	509,280.73	875,759.99		
ROHM & HAAS CO	2.060	ROH	775371107Q	42.7100	3,500.00	119,293.33	149,485.00		
ROSS STORES INC	0.435	ROST	778296103	26.4300	20,600.00	434,866.00	544,458.00		
ROWAN COS.	0.000	RDC	779382100	23.1700	1,100.00	21,989.93	25,487.00		
RUBY TUESDAY INC	0.158	RI	781182100	28.4900	4,200.00	106,099.38	119,658.00		
RYDER SYS. INC.	1.757	R	783549108Q	34.1500	5,100.00	136,501.25	174,165.00		
RYLAND GROUP INC	0.451	RYL	783764103	88.6400	4,900.00	367,527.46	434,336.00		
SABRE HOLDINGS CORP.	1.296	TSG	785905100	21.5900	2,200.00	47,474.90	47,498.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
SAFECO CORP.	1.900	SAFC	786429100Q	38.9300	12,700.00	396,418.28	494,410.99		
SANDISK CORP	0.000	SNDK	80004C101	61.1400	12,700.00	749,918.27	776,478.00		
SANMINA-SCI CORP	0.000	SANM	800907107	12.6100	5,100.00	62,839.14	64,311.00		
SARA LEE CORP.	3.454	SLE	803111103Q	21.7100	13,800.00	260,346.14	299,598.00		
SBC COMMUNICATIONS INC.	4.794	SBC	78387G103Q	26.0700	42,100.00	1,465,373.56	1,097,546.99		
SCANA CORP	4.029	SCG	80589M102Q	34.2500	13,700.00	459,160.00	469,225.00		
SCIENTIFIC ATLANTA INC.	0.146	SFA	808655104Q	27.3000	26,800.00	772,106.61	731,640.00		
SCOTTS COMPANY	0.000	SMG	810186106	59.1600	3,300.00	163,383.00	195,228.00		
SCRIPPS CO. E.W. CL A	0.637	SSP	811054204Q	94.1400	5,800.00	510,864.00	546,012.00		
SEALED AIR CORP.	0.000	SEE	81211K100	54.1400	11,000.00	462,345.23	595,540.00		
SEARS ROEBUCK & CO.	2.022	S	812387108Q	45.4900	7,200.00	349,416.24	327,528.00		
SEI INVESTMENTS CO	0.590	SEIC	784117103	30.4700	3,300.00	95,898.00	100,551.00		
SEMPRA ENERGY	3.326	SRE	816851109	30.0600	19,200.00	456,322.38	577,152.00		
SEPRACOR INC.	0.000	SEPR	817315104	23.9300	14,100.00	345,398.50	337,413.00		
SHERWIN-WILLIAMS CO	1.784	SHW	824348106Q	34.7400	4,600.00	113,329.14	159,804.00		
SICOR INC	0.000	SCRI	825846108	27.2000	8,500.00	195,972.04	231,200.00		
SIGMA-ALDRICH	1.119	SIAL	826552101Q	57.1800	1,000.00	45,446.22	57,180.01		
SILICON LABORATORIES	0.000	SLAB	826919102	43.2200	2,300.00	111,365.58	99,406.00		
SLM CORP	1.804	SLM	78442P106	37.6800	18,300.00	440,056.55	689,544.00		
SMITH INTERNATIONAL INC	0.000	SII	832110100	41.5200	6,400.00	256,224.17	265,728.00		
SMITHFIELD FOODS INC	0.000	SFD	832248108	20.7000	2,100.00	48,007.25	43,470.00		
SMURFIT-STONE CONTAINER CORPOR	0.000	SSCC	832727101	18.5700	12,200.00	179,982.71	226,554.00		
SNAP-ON TOOLS CORP.	3.101	SNA	833034101Q	32.2400	4,400.00	127,987.51	141,856.00		
SOUTHERN CO	4.628	SO	842587107Q	30.2500	17,000.00	363,042.20	514,250.00		
SOUTHTRUST CORP	2.566	SOTR	844730101	32.7300	13,500.00	309,685.55	441,855.00		
SOUTHWEST AIRLINES	0.111	LUV	844741108Q	16.1400	17,500.00	240,354.90	282,449.99		
SOVEREIGN BANCORP INC	0.421	SOV	845905108	23.7500	26,100.00	451,985.24	619,875.00		
SPRINT CORP.	3.045	FON	852061100Q	16.4200	25,600.00	456,443.27	420,352.01		
ST JUDE MED. INC.	0.000	STJ	790849103	61.3500	13,000.00	489,861.73	797,549.99		
ST. PAUL COMPANIES	2.925	SPC	792860108Q	39.6500	2,000.00	71,647.21	79,300.00		
STANCORP FINANCIAL GROUP	1.113	SFG	852891100	62.8800	1,200.00	64,872.00	75,456.00		
STAPLES INC	0.000	SPLS	855030102	27.3000	13,400.00	233,289.04	365,820.00		
STARBUCKS CORP.	0.000	SBUX	855244109	33.0600	2,800.00	53,659.14	92,568.00		
STARWOOD RESORTS	2.335	HOT	85590A203	35.9700	2,900.00	100,979.48	104,313.00		
STATE STREET CORP	1.152	STT	857477103	52.0800	7,600.00	297,103.38	395,808.00		
STATION CASINOS INC	1.632	STN	857689103	30.6300	3,600.00	100,519.02	110,268.00		
STERICYCLE INC	0.000	SRCL	858912108	46.7000	3,400.00	159,743.30	158,780.00		
STORAGE TECHNOLOGY CORP	0.000	STK	862111200	25.7500	15,900.00	426,854.73	409,425.00		
STRYKER CORP.	0.164	SYK	863667101	85.0100	9,800.00	494,635.13	833,097.99		

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
SUNGARD DATA SYSTEMS		0.000	SDS	867363103		27.7100	1,400.00	30,850.37	38,794.00
SUNOCO, INC.		2.150	SUN	86764P109Q		51.1500	9,500.00	345,291.42	485,924.99
SUNTRUST BANKS INC.		2.517	STI	867914103Q		71.5000	2,500.00	154,631.73	178,750.00
SUPER VALU STORES INC.		2.028	SVU	868536103Q		28.5900	10,200.00	250,667.90	291,618.00
SWIFT TRANSPORTATION CO.		0.000	SWFT	870756103		21.0200	4,800.00	116,842.80	100,896.00
SYMANTEC CORP		0.000	SYMC	871503108		34.6500	20,800.00	467,005.08	720,720.00
SYMBOL TECHNOLOGIES INC		0.118	SBL	871508107		16.8900	13,600.00	189,349.41	229,704.00
SYNOPSIS INC.		0.000	SNPS	871607107		33.7600	13,700.00	419,144.89	462,512.00
SYNOVUS FINANCIAL CORP		2.282	SNV	87161C105		28.9200	2,100.00	60,309.27	60,732.00
SYSCO CORP.		1.396	SYX	871829107Q		37.2300	17,400.00	391,362.06	647,802.00
T ROWE PRICE GROUP INC.		1.603	TROW	74144T108Q		47.4100	17,600.00	534,857.67	834,416.00
TARGET CORP		0.729	TGT	87612E106Q		38.4000	18,000.00	564,237.29	691,200.01
TEKTRONIX, INC.		0.506	TEK	879131100Q		31.6000	2,200.00	30,371.90	69,520.00
TEMPLE-INLAND INC.		2.170	TIN	879868107Q		62.6700	900.00	44,035.88	56,403.00
TEXAS INSTRS INC		0.289	TXN	882508104Q		29.3800	1,900.00	55,024.00	55,822.00
THE MONY GROUP INC.		1.438	MNY	615337102		31.2900	1,700.00	54,349.00	53,193.00
THERMO ELECTRON CORP.		0.000	TMO	883556102		25.2000	11,000.00	197,330.96	277,200.01
TIFFANY & CO		0.442	TIF	886547108		45.2000	8,000.00	280,546.06	361,600.00
TIME WARNER INC.		3.001	TWX	887317105		17.9900	31,200.00	955,281.11	561,288.00
TJX COS. INC.		0.634	TJX	872540109Q		22.0500	20,700.00	326,417.52	456,435.00
TOLL BROTHERS INC		0.000	TOL	889478103		39.7600	2,900.00	108,641.43	115,304.00
TORCHMARK CORP		0.966	TMK	891027104Q		45.5400	9,100.00	331,919.71	414,414.00
TRAVELERS PROPERTY CASUALTY -		1.885	TAP.B	89420G406		16.9700	22,675.00	347,452.52	384,794.76
TRIBUNE CO		0.852	TRB	896047107Q		51.6000	15,800.00	654,098.39	815,280.00
TYSON FOODS INC. CL-A		1.208	TSN	902494103		13.2400	7,800.00	109,039.32	103,272.00
UGI CORP		3.362	UGI	902681105		33.9000	1,400.00	46,333.00	47,460.00
UNION PACIFIC CORP.		1.727	UNP	907818108Q		69.4800	5,700.00	325,396.72	396,036.00
UNION PLANTERS CORP.		4.236	UPC	908068109		31.4900	9,600.00	273,074.97	302,304.01
UNIONBANCAL CORPORATION		2.155	UB	908906100		57.5400	2,400.00	101,424.00	138,096.00
UNISYS CORP.		0.000	UIS	909214108		14.8500	12,900.00	167,619.74	191,565.00
UNITED PARCEL SERVICES INC		1.341	UPS	911312106		74.5500	7,900.00	521,295.90	588,945.00
UNITED STATES STEEL CORP.		0.571	X	912909108Q		35.0200	11,600.00	203,787.05	406,232.00
UNITED TECHNOLOGIES		1.477	UTX	913017109Q		94.7700	5,800.00	347,736.81	549,666.00
UNITEDHEALTH GROUP INC		0.025	UNH	91324P102A		58.1800	9,900.00	294,391.94	575,982.00
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		39.6900	2,945.00	86,964.12	116,887.05
US BANCORP		3.223	USB	902973304		29.7800	29,500.00	591,325.72	878,510.00
UST INC.		5.603	UST	902911106Q		35.6900	9,000.00	249,524.69	321,210.00
UTSTARCOM, INC		0.000	UTSI	918076100		37.0700	8,700.00	313,781.45	322,509.01
VALEANT PHARMACEUTICALS		1.232	VRX	91911X104Q		25.1500	10,800.00	197,229.86	271,620.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
VALERO ENERGY CORP.		1.035	VLO	91913Y100Q		46.3400	2,600.00	97,526.00	120,484.00
VALLEY NATL BANCORP		3.082	VLV	919794107		29.2000	8,500.00	229,585.00	248,200.00
VALSPAR CORP		1.456	VAL	920355104		49.4200	5,000.00	218,000.00	247,100.00
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105		69.1000	6,000.00	334,560.00	414,600.00
VECTREN CORPORATION		4.624	VVC	92240G101		24.6500	10,200.00	252,246.00	251,430.00
VERISIGN INC		0.000	VRSN	92343E102		16.3000	16,900.00	240,861.44	275,470.01
VERITAS SOFTWARE CORPORATION		0.000	VRTS	923436109		37.1600	8,800.00	225,465.32	327,008.00
VERIZON COMMUNICATIONS		4.390	VZ	92343V104Q		35.0800	40,600.00	1,703,018.33	1,424,247.99
VIACOM INC-CLASS B		0.540	VIA.B	925524308		44.3800	17,600.00	733,486.94	781,088.01
WACHOVIA CORP.- NEW		3.434	WB	929903102Q		46.5900	27,100.00	1,109,548.39	1,262,589.00
WADDELL & REED FINANCIAL-CL A		2.557	WDR	930059100		23.4600	3,600.00	91,362.45	84,456.00
WAL MART STORES INC		0.678	WMT	931142103Q		53.0500	37,800.00	1,585,463.41	2,005,290.01
WALGREEN CO.		0.472	WAG	931422109Q		36.3800	16,900.00	390,232.85	614,822.00
WASHINGTON FEDERAL INC.		3.098	WFSL	938824109		28.4000	2,200.00	51,700.00	62,480.00
WASHINGTON MUTUAL INC.		4.087	WM	939322103		40.1200	9,800.00	302,252.16	393,176.00
WASHINGTON POST CL. B		0.884	WPO	939640108Q		791.4000	500.00	362,255.00	395,700.00
WATERS CORPORATION		0.000	WAT	941848103		33.1600	4,500.00	118,013.49	149,220.00
WATSON PHARMACEUTICALS INC.		0.000	WPI	942683103		46.0000	9,600.00	327,685.20	441,600.01
WEBSTER FINANCIAL CORPORATION		1.831	WBS	947890109		45.8600	2,400.00	90,864.00	110,064.00
WEIGHT WATCHERS INTL		0.000	WTW	948626106		38.3700	1,700.00	72,403.00	65,229.00
WELLPOINT HEALTH NETWORKS		0.000	WLP	94973H108		96.9900	900.00	41,295.40	87,291.00
WELLS FARGO COMPANY		3.056	WFC	949746101		58.8900	23,500.00	868,997.47	1,383,915.00
WENDY'S INTL		0.611	WEN	950590109Q		39.2400	1,300.00	51,417.99	51,012.00
WESTERN DIGITAL CORP		0.000	WDC	958102105		11.7900	6,200.00	75,632.56	73,098.00
WESTWOOD ONE		0.000	WON	961815107		34.2100	1,800.00	60,966.00	61,578.00
WEYERHAEUSER CO.		2.500	WY	962166104Q		64.0000	4,700.00	257,040.61	300,800.00
WHIRLPOOL CORP		2.367	WHR	963320106Q		72.6500	2,500.00	167,289.30	181,625.00
WHOLE FOODS MARKET INC		0.893	WFMI	966837106		67.1300	7,000.00	377,004.27	469,910.00
WILEY JOHN & SONS IN		0.998	JW.A	968223206		26.0300	3,800.00	100,544.56	98,914.00
WILLIAMS-SONOMA INC		0.000	WSM	969904101		34.7700	6,700.00	190,548.00	232,959.00
WISCONSIN ENERGY CORP.		2.391	WEC	976657106Q		33.4500	11,800.00	335,524.00	394,710.00
WRIGLEY WM JR CO		1.565	WWY	982526105Q		56.2100	11,800.00	462,148.10	663,278.00
WYETH		2.167	WYE	983024100Q		42.4500	20,100.00	845,645.88	853,245.00
XCEL ENERGY INC		4.417	XEL	98389B100Q		16.9800	17,400.00	273,129.36	295,452.00
XEROX CORP		0.000	XRX	984121103Q		13.8000	6,900.00	72,619.58	95,220.00
XILINX INC		0.000	XLNX	983919101		38.7400	7,500.00	233,132.70	290,550.00
XM SATELLITE RADIO HOLD-CL A		0.000	XMSR	983759101		26.3600	19,400.00	300,162.72	511,384.00
XTO ENERGY INC.		0.141	XTO	98385X106		28.3000	18,200.00	386,103.95	515,060.02
YAHOO INC		0.000	YHOO	984332106		45.1700	26,400.00	1,348,126.29	1,192,487.99

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
YUM BRANDS, INC.		0.000		YUM	988498101	34.4000	1,900.00	64,407.53	65,360.00
ZEBRA TECHNOLOGIES CORP CL-A		0.000		ZBRA	989207105	66.3700	3,750.00	182,497.50	248,887.50
ZIMMER HOLDINGS INC		0.000		ZMH	98956P102	70.4000	8,200.00	316,391.13	577,280.00
ZIONS BANCORPORATION		1.956		ZION	989701107	61.3300	1,800.00	108,332.73	110,394.00
Instrument Total	628						7,956,153.67	213,230,220.93	258,372,897.93
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
AMB PROPERTY CORP.		5.048		AMB	00163T109	32.8800	1,900.00	52,098.00	62,472.00
ARDEN REALTY GROUP INC		6.657		ARI	039793104Q	30.3400	5,500.00	157,393.06	166,870.00
AVALONBAY COMMUNITIES		5.857		AVB	053484101Q	47.8000	1,100.00	50,355.47	52,580.00
BOSTON PROPERTIES INC		5.229		BXP	101121101	48.1900	6,400.00	268,352.00	308,416.00
CAMDEN PROPERTY TRUST		5.733		CPT	133131102	44.3000	1,300.00	56,990.96	57,590.00
CARRAMERICA RE CORP		6.715		CRE	144418100	29.7800	800.00	22,232.00	23,824.00
CATELLUS DEVELOP CORP		2.363		CDX	149113102	24.1200	2,400.00	56,094.00	57,888.00
CBL & ASSOC PROP		5.132		CBL	124830100	56.5000	2,100.00	114,642.99	118,650.00
CENTERPOINT PROP CORP.		4.165		CNT	151895109	74.9000	2,000.00	118,920.00	149,800.00
CHELSEA PROP GROUP INC		3.904		CPG	163421100	54.8100	3,300.00	170,495.89	180,873.00
DEVELOPERS DIVERSIFIED RE		5.481		DDR	251591103Q	33.5700	12,200.00	346,774.15	409,554.00
DUKE RE CORPORATION		5.935		DRE	264411505	31.0000	6,500.00	184,535.00	201,500.00
EQUITY OFFICE PROP		6.980		EOP	294741103	28.6500	17,400.00	457,727.13	498,510.02
EQUITY RESIDENTIAL PROP		5.862		EQR	29476L107Q	29.5100	8,500.00	215,351.87	250,835.00
FEDERAL REALTY INV.		5.105		FRT	313747206Q	38.3900	3,000.00	112,512.96	115,170.00
GENERAL GROWTH PROP		4.324		GGP	370021107Q	27.7500	27,800.00	566,686.00	771,450.00
ISTAR FINANCIAL INC		6.812		SFI	45031U101	38.9000	14,100.00	487,995.96	548,490.00
KIMCO REALTY CORP		5.095		KIM	49446R109Q	44.7500	14,600.00	552,738.00	653,350.00
LIBERTY PROPERTY TRUST		6.221		LRY	531172104Q	38.9000	6,600.00	219,648.00	256,740.00
MACK-CALI RE CORP.		6.054		CLI	554489104	41.6200	6,000.00	221,300.02	249,720.00
MILLS CORP.		5.136		MLS	601148109	44.0000	2,700.00	114,381.40	118,800.00
NEW PLAN EXCEL RE TRUST		6.688		NXL	648053106Q	24.6700	18,500.00	390,036.50	456,395.00
PROLOGIS TRUST		4.487		PLD	743410102Q	32.0900	10,200.00	274,380.00	327,318.00
PUBLIC STORAGE INC		4.148		PSA	74460D109	43.3900	1,600.00	69,416.00	69,424.00
ROUSE CO		4.000		RSE	779273101	47.0000	9,100.00	358,783.79	427,700.00
SIMON PROP GROUP INC.		5.179		SPG	828806109Q	46.3400	11,500.00	428,528.46	532,909.98
THE MACERICH CO		5.483		MAC	554382101	44.5000	2,900.00	121,007.47	129,050.00
THORNBURG MTG INC		9.411		TMA	885218107	27.2000	4,000.00	100,606.45	108,800.00
UNITED DOMINION RE TRUST		5.937		UDR	910197102	19.2000	5,400.00	92,394.00	103,680.00
VORNADO REALTY TRUST		5.187		VNO	929042109	54.7500	4,800.00	224,744.45	262,800.00

Monthly Market Portfolio

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				Group	- COMMON STOCK - EXTERNALLY MANAGED				
				Portfolio	- 5IN INTECH - 1000				
				Instrument	- REIT REAL ESTATE INVESTMENT TRUST				
WEINGARTEN RE INVST		5.276	WRI	948741103		44.3500	6,300.00	260,442.00	279,405.00
Instrument Total	31						220,500.00	6,867,563.98	7,950,564.00
Portfolio Total	659						8,176,653.67	220,097,784.91	266,323,461.93

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
3M COMPANY		1.552	MMM	88579Y101Q		85.0300	131,500.00	9,441,508.34	11,181,445.00
ABBOTT LABORATORIES		2.103	ABT	002824100Q		46.6000	195,100.00	7,660,809.15	9,091,660.00
ACTIVISION INC		0.000	ATVI	004930202		18.2000	25,500.00	462,465.84	464,100.00
ADC COMMUNICATIONS INC		0.000	ADCT	000886101		2.9700	377,500.00	1,013,101.47	1,121,175.00
ADVANCE PCS		0.000	ADVP	00790K109		52.6600	19,602.00	1,058,066.91	1,032,241.32
AETNA INC.		0.059	AET	00817Y108		67.5800	48,700.00	2,685,875.08	3,291,146.00
ALBERTSON'S, INC.		3.355	ABS	013104104Q		22.6500	10,000.00	183,533.00	226,500.00
ALLEGHENY ENERGY INC.		13.479	AYE	017361106Q		12.7600	11,000.00	112,586.10	140,360.00
ALLEGHENY TECHNOLOGIES INC		1.815	ATI	01741R102		13.2200	10,100.00	105,665.19	133,522.00
ALLIANCE DATA SYSTEM		0.000	ADS	018581108		27.6800	32,600.00	955,843.95	902,368.00
ALLSTATE CORP		2.138	ALL	020002101Q		43.0200	261,100.00	9,277,690.64	11,232,522.00
ALLTEL CORP		3.177	AT	020039103Q		46.5800	21,800.00	989,316.70	1,015,444.00
ALTRIA GROUP INC		4.998	MO	02209S103Q		54.4200	229,500.00	8,599,160.75	12,489,390.00
AMERADA HESS CORP.		2.256	AHC	023551104Q		53.1700	101,100.00	5,055,390.72	5,375,487.00
AMERICAN ELECTRIC POWER		4.588	AEP	025537101Q		30.5100	165,500.00	4,455,534.05	5,049,405.00
AMERISOURCEBERGEN CORP		0.178	ABC	03073E105		56.1500	50,900.00	3,251,867.22	2,858,035.00
AMGEN INC		0.000	AMGN	031162100		61.8000	249,000.00	15,159,653.21	15,388,200.00
ANADARKO PETROLEUM CORP		1.097	APC	032511107Q		51.0100	134,600.00	5,987,759.73	6,865,946.00
ANALOG DEVICES		0.087	ADI	032654105		45.6500	140,600.00	6,719,222.59	6,418,390.00
ANN TAYLOR STORES CORP		0.000	ANN	036115103		39.0000	26,500.00	831,127.30	1,033,500.00
ANTEON INTERNATIONAL CORP		0.000	ANT	03674E108		36.0500	26,300.00	977,924.73	948,115.00
APOLLO GROUP INC		0.000	APOL	037604105		68.0000	32,700.00	2,241,613.73	2,223,600.00
APTAR GROUP INC.		0.717	ATR	038336103Q		39.0000	7,800.00	202,297.62	304,200.00
ARCHER DANIELS MIDLAND CO		1.576	ADM	039483102Q		15.2200	321,700.00	3,640,556.56	4,896,274.00
ARROW ELECTRONICS		0.000	ARW	042735100		23.1400	45,300.00	587,966.82	1,048,242.00
AT&T CORPORATION		4.679	T	001957505Q		20.3000	280,800.00	6,088,700.31	5,700,240.00
ATEL CORP		0.000	ATML	049513104		6.0100	71,700.00	413,128.23	430,917.00
AUTOLIV, INC		1.593	ALV	052800109		37.6500	14,200.00	425,014.34	534,630.00
AUTOMATIC DATA PROC.		1.413	ADP	053015103Q		39.6100	100,000.00	3,970,350.00	3,961,000.00
AUTONATION INC		0.000	AN	05329W102		18.3700	139,800.00	2,497,332.33	2,568,126.00
AXCELIS TECHNOLOGIES INC		0.000	ACLS	054540109		10.2200	37,400.00	375,709.18	382,228.00
BB&T CORPORATION		3.312	BBT	054937107		38.6400	113,100.00	4,262,997.79	4,370,184.00
BED BATH & BEYOND INC		0.000	BBBY	075896100		43.3500	105,200.00	4,478,623.30	4,560,420.00
BERKLEY (WR) CORP		0.801	BER	084423102		34.9500	48,500.00	1,659,994.54	1,695,075.00
BJ'S WHOLESALE CLUB INC.		0.000	BJ	05548J106		22.9600	159,200.00	3,903,606.36	3,655,232.00
BOEING CO		1.613	BA	097023105Q		42.1400	199,200.00	7,822,890.33	8,394,288.00
BORDERS GROUP INC		1.459	BGP	099709107		21.9200	74,800.00	1,445,397.76	1,639,616.00
BRIGGS & STRATTON		1.958	BGG	109043109Q		67.4000	22,100.00	1,423,762.35	1,489,540.00
BRISTOL-MYERS SQUIBB		3.916	BMJ	110122108Q		28.6000	340,400.00	8,936,731.04	9,735,440.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
CAESARS ENTERTAINMENT INC	0.000			CZR	127687101	10.8300	146,700.00	1,357,574.11	1,588,761.00
CALLAWAY GOLF COMPANY	1.661			ELY	131193104	16.8500	86,800.00	1,322,818.77	1,462,580.01
CALPINE CORPORATION	0.000			CPN	131347106	4.8100	102,800.00	449,601.71	494,468.00
CAREER EDUCATION CORP	0.000			CECO	141665109	40.0700	186,000.00	4,376,101.53	7,453,020.00
CAREMARK RX INC	0.000			CMX	141705103	25.3300	221,500.00	5,946,718.65	5,610,595.00
CELERA GENOMICS GROUP	0.000			CRA	038020202	13.9100	20,000.00	273,106.00	278,200.00
CELGENE CORP	0.000			CELG	151020104	45.0200	19,300.00	881,840.40	868,886.00
CHOICEPOINT INC.	0.000			CPS	170388102	38.0900	7,300.00	280,357.96	278,057.00
CIENA CORP.	0.000			CIEN	171779101	6.6400	80,800.00	489,987.52	536,512.00
CIGNA CORP.	2.295			CI	125509109Q	57.5000	121,100.00	6,099,518.48	6,963,250.00
CINCINNATI BELL INC	0.000			CBB	171871106	5.0500	80,000.00	398,789.65	404,000.00
CISCO SYSTEMS	0.000			CSCO	17275R102	24.2900	1,044,800.00	21,733,030.97	25,378,192.00
CITIGROUP INC.	2.884			C	172967101Q	48.5400	399,000.00	15,963,697.50	19,367,460.00
CLAIRE'S STORES INC	1.273			CLE	179584107	18.8400	17,900.00	215,023.46	337,236.00
CNA FINANCIAL CORP	0.000			CNA	126117100	24.1000	10,000.00	230,521.00	241,000.00
COACH INC	0.000			COH	189754104	37.7500	300,900.00	4,138,425.84	11,358,975.00
COMCAST CORP - CL A	0.000			CMCSA	20030N101	32.8700	123,300.00	3,887,755.68	4,052,871.00
COMMScope INC.	0.000			CTV	203372107	16.3300	33,300.00	503,878.71	543,789.00
COMMUNITY HEALTH SYS	0.000			CYH	203668108	26.5800	14,300.00	371,203.69	380,094.00
COMPUTER SCIENCES	0.000			CSC	205363104	44.2300	114,900.00	4,952,036.10	5,082,027.00
COMVERSE TECHNOLOGY INC.	0.000			CMVT	205862402	17.5900	71,100.00	1,080,563.88	1,250,649.00
CONOCOPHILLIPS	2.623			COP	20825C104Q	65.5700	156,200.00	7,753,961.06	10,242,034.00
CONTINENTAL AIRLINES INC - CLA	0.000			CAL	210795308	16.2700	40,400.00	652,869.40	657,308.00
COOPER CAMERON CORP.	0.000			CAM	216640102	46.6000	63,800.00	3,332,059.41	2,973,080.00
CORNING INC	0.000			GLW	219350105Q	10.4300	411,200.00	4,270,573.08	4,288,816.00
COVENTRY HEALTH CARE INC.	0.000			CVH	222862104	64.4900	28,400.00	1,583,515.62	1,831,516.00
COX COMMUNICATIONS	0.000			COX	224044107	34.4500	119,600.00	4,075,701.55	4,120,220.00
CREDENCE SYSTEMS CORP	0.000			CMOS	225302108	13.1600	35,000.00	448,120.14	460,600.00
CROWN CASTLE INTL CO	0.000			CCI	228227104	11.0300	67,700.00	747,229.65	746,731.00
CSX CORP.	1.113			CSX	126408103Q	35.9400	107,100.00	3,773,237.54	3,849,174.00
CYPRESS SEMICONDUCTOR CORP	0.000			CY	232806109	21.3600	53,200.00	1,124,801.51	1,136,352.00
CYTEC INDUSTRIES	0.000			CYT	232820100Q	38.3900	24,100.00	708,931.06	925,199.00
D.R. HORTON INC.	0.739			DHI	23331A109	43.2600	63,900.00	1,204,409.47	2,764,314.00
DADE BEHRING HOLDINGS INC	0.000			DADE	23342J206	35.7400	26,400.00	640,835.94	943,536.00
DAVITA INC.	0.000			DVA	23918K108	39.0000	35,100.00	1,378,767.32	1,368,900.00
DELPHI AUTOMOTIVE SYSTEMS CORP	2.742			DPH	247126105	10.2100	192,200.00	2,122,545.97	1,962,362.00
DELTA AIR LINES, INC.	0.846			DAL	247361108Q	11.8100	195,700.00	2,198,552.51	2,311,217.00
DEVRY INC.	0.000			DV	251893103	25.1300	800.00	19,402.56	20,104.00
DILLARDS INC. CL-A	0.972			DDS	254067101Q	16.4600	72,200.00	1,132,794.44	1,188,412.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 5JL JACOBS LEVY - 1000								
	Instrument - COM COMMON STOCK								
DOLLAR GENERAL		0.667	DG	256669102		20.9900	193,800.00	3,704,012.97	4,067,862.00
DOMINION RESOURCES INC-VA		4.042	D	25746U109Q		63.8300	48,500.00	3,050,395.63	3,095,755.00
DTE ENERGY COMPANY		5.228	DTE	233331107Q		39.4000	113,500.00	4,426,998.65	4,471,900.00
DUKE ENERGY CORPORATION		5.379	DUK	264399106Q		20.4500	260,600.00	5,283,087.00	5,329,270.00
EARTHLINK INC		0.000	ELNK	270321102		10.0000	22,200.00	198,170.52	222,000.00
EASTMAN KODAK		1.947	EK	277461109Q		25.6700	260,600.00	6,230,985.03	6,689,602.00
ECOLAB INC		1.169	ECL	278865100Q		27.3700	275,800.00	6,093,445.91	7,548,646.00
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101		31.0400	58,800.00	1,308,525.37	1,825,152.00
ELI LILLY & COMPANY		2.019	LLY	532457108Q		70.3300	27,400.00	1,828,174.58	1,927,042.00
EMC CORP		0.000	EMC	268648102		12.9200	690,700.00	7,979,394.40	8,923,844.00
ENDO PHARMACEUTICALS		0.000	ENDP	29264F205		19.2600	43,491.00	778,617.97	837,636.66
EXELEON CORP		3.013	EXC	30161N101Q		66.3600	113,100.00	7,178,587.93	7,505,316.00
EXTENDED STAY AMERICA INC		1.105	ESA	30224P101		14.4800	21,000.00	299,287.94	304,080.00
EXULT INC		0.000	EXLT	302284104		7.1200	10,600.00	73,094.42	75,472.00
EXXON MOBIL CORPORATION		2.439	XOM	30231G102Q		41.0000	369,100.00	10,712,542.86	15,133,100.00
FED. NATL. MTG. ASSN.		2.398	FNM	313586109Q		75.0600	89,700.00	6,287,047.58	6,732,882.00
FEDERATED DEPARTMENT STORES		1.060	FD	31410H101		47.1300	139,500.00	6,104,015.62	6,574,635.00
FIDELITY NATIONAL FINL INC		1.856	FNF	316326107		38.7800	74,700.00	2,216,817.95	2,896,866.00
FIRST ENERGY CORP.		4.261	FE	337932107Q		35.2000	72,100.00	2,541,488.79	2,537,920.00
FISERV INC. WISCONSIN		0.000	FISV	337738108		39.5100	59,000.00	2,036,650.50	2,331,090.00
FISHER SCIENTIFIC INT'L.		0.000	FSH	338032204		41.3700	73,200.00	2,811,443.10	3,028,284.00
FORTUNE BRANDS INC.		1.678	FO	349631101Q		71.4900	131,600.00	6,791,276.21	9,408,084.00
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		29.1500	227,700.00	6,644,601.93	6,637,455.00
FRED'S INC		0.258	FRED	356108100		30.9800	35,000.00	1,146,782.23	1,084,300.00
FREDDIE MAC		1.783	FRE	313400301Q		58.3200	205,000.00	11,290,604.39	11,955,600.00
GAP INC		0.383	GPS	364760108Q		23.2100	346,800.00	7,418,006.16	8,049,228.00
GATEWAY INC.		0.000	GTW	367626108		4.6000	122,900.00	549,181.48	565,340.00
GEMSTAR-TV GUIDE INTL INC		0.000	GMST	36866W106		5.0500	82,100.00	281,558.14	414,605.01
GENERAL ELECTRIC CO		2.582	GE	369604103Q		30.9800	1,265,500.00	36,776,482.19	39,205,190.00
GENERAL MILLS INC		2.428	GIS	370334104Q		45.3000	132,500.00	5,480,023.59	6,002,250.00
GENERAL MOTORS CORP		3.745	GM	370442105Q		53.4000	34,900.00	1,806,441.50	1,863,660.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		58.1400	67,800.00	3,967,852.62	3,941,892.00
GLOBAL PAYMENTS INC-W/I		0.339	GPN	37940X102		47.1200	20,400.00	901,526.92	961,248.00
GOLDMAN SACHS GROUP INC		1.012	GS	38141G104		98.7300	74,900.00	7,297,459.14	7,394,877.00
GOODYEAR T & R		6.106	GT	382550101Q		7.8600	223,900.00	1,583,412.87	1,759,854.00
GTECH HOLDINGS CORP		1.374	GTK	400518106		49.4900	88,300.00	3,568,437.99	4,369,967.00
GUIDANT CORP.		0.531	GDT	401698105Q		60.2000	190,700.00	7,934,751.49	11,480,140.00
HALLIBURTON COMPANY		1.923	HAL	406216101Q		26.0000	93,300.00	1,660,666.35	2,425,800.00
HARRIS CORP.		1.054	HRS	413875105Q		37.9500	18,000.00	450,279.30	683,100.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
HARTE-HANKS INC.		0.551	HHS	416196103		21.7500	50,300.00	943,551.39	1,094,025.00
HECLA MINING CO.		0.000	HL	422704106		8.2900	90,200.00	694,022.28	747,758.00
HIBERNIA CORP CL-A		3.062	HIB	428656102		23.5100	65,000.00	1,132,273.09	1,528,150.00
HOME DEPOT INC.		0.789	HD	437076102Q		35.4900	464,100.00	12,488,981.61	16,470,909.00
HUMAN GENOME SCIENCE		0.000	HGSI	444903108		13.2500	50,600.00	653,490.56	670,450.00
IMATION CORP		0.910	IMN	45245A107		35.1500	48,900.00	1,525,698.86	1,718,835.00
IMCLONE SYSTEMS		0.000	IMCL	45245W109		39.6600	6,100.00	248,487.16	241,926.00
IMS HEALTH INC.		0.321	RX	449934108		24.8600	111,200.00	2,130,661.33	2,764,432.00
INTEL CORP.		0.248	INTC	458140100Q		32.2000	959,100.00	18,435,399.54	30,883,019.99
INTL GAME TECHNOLOGY		1.120	IGT	459902102		35.7000	267,000.00	6,943,432.29	9,531,900.00
ITT INDUSTRIES INC		0.862	ITT	450911102		74.2100	80,500.00	5,135,409.16	5,973,905.00
JETBLUE AIRWAYS CORP		0.000	JBLU	477143101		26.5200	64,255.00	1,789,394.36	1,704,042.60
JM SMUCKER CO		2.031	SJM	832696405		45.2900	22,100.00	771,541.94	1,000,909.00
JOHNSON & JOHNSON		1.858	JNJ	478160104Q		51.6600	456,400.00	22,773,758.38	23,577,624.01
JOHNSON CONTROLS		0.775	JCI	478366107Q		116.1200	49,900.00	4,977,540.23	5,794,387.99
JP MORGAN CHASE & CO.		3.702	JPM	46625H100Q		36.7300	414,200.00	10,141,306.95	15,213,566.00
JUNIPER NETWORKS INC		0.000	JNPR	48203R104		18.6800	40,400.00	733,389.28	754,672.00
KB HOME		1.378	KBH	48666K109Q		72.5200	37,900.00	2,777,653.84	2,748,508.00
KELLOGG CO.		2.652	K	487836108Q		38.0800	70,500.00	2,352,069.27	2,684,640.00
KEMET CORP.		0.000	KEM	488360108		13.6900	10,000.00	129,284.00	136,900.00
KEYCORP		4.229	KEY	493267108Q		29.3200	124,200.00	3,097,552.59	3,641,544.00
KIMBERLY-CLARK CORP		2.301	KMB	494368103Q		59.0900	135,600.00	7,180,086.60	8,012,604.00
KROGER CO.		0.000	KR	501044101		18.5100	244,000.00	4,423,879.89	4,516,440.00
KYPHON INC		0.000	KYPH	501577100		24.8300	9,500.00	251,160.05	235,885.00
LA QUINTA INNS INC		1.092	LQI	50419U202		6.4100	55,900.00	341,541.61	358,319.00
LANDAMERICA FINANCIAL GROUP		0.765	LFG	514936103		52.2600	19,900.00	947,979.74	1,039,974.00
LEHMAN BROTHERS HOLDING		0.621	LEH	524908100Q		77.2200	78,400.00	5,871,496.25	6,054,048.00
LENNAR CORPORATION		0.520	LEN	526057104		96.0000	44,900.00	4,381,608.89	4,310,400.00
LOCKHEED MARTIN CORPORATION		1.712	LMT	539830109Q		51.4000	114,300.00	6,731,593.51	5,875,020.00
LOEWS CORP - CAROLINA GROUP		7.210	CG	540424207		25.2400	25,200.00	605,964.20	636,048.00
LONGS DRUG STORES INC		2.263	LDG	543162101Q		24.7400	17,100.00	386,173.49	423,054.00
LOWE'S COS		0.216	LOW	548661107Q		55.3900	101,600.00	4,392,654.01	5,627,624.00
LSI LOGIC CORP		0.000	LSI	502161102		8.8700	293,700.00	2,542,717.86	2,605,119.00
MACROMEDIA INC		0.000	MACR	556100105		17.8400	47,100.00	602,291.39	840,264.00
MASCO CORP.		2.334	MAS	574599106Q		27.4100	201,400.00	4,185,232.98	5,520,374.00
MAY DEPT STORES		3.302	MAY	577778103Q		29.0700	23,600.00	601,772.84	686,052.00
MBNA CORP		1.609	KRB	55262L100Q		24.8500	442,200.00	9,738,413.24	10,988,670.00
MCDONALDS CORPORATION		1.611	MCD	580135101Q		24.8300	496,900.00	12,732,701.98	12,338,027.00
MEDCO HEALTH SOLUTIONS INC		0.000	MHS	58405U102		33.9900	64,100.00	2,151,824.77	2,178,759.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
MEDIA GENERAL INC - CL A		1.167	MEG	584404107		65.1000	5,700.00	288,001.84	371,070.00
MEDTRONIC INC		0.596	MDT	585055106Q		48.6100	21,600.00	988,052.41	1,049,976.00
MERRILL LYNCH & CO. INC.		1.091	MER	590188108Q		58.6500	173,900.00	6,946,887.64	10,199,235.00
METTLER-TOLEDO INTERNATIONAL		0.000	MTD	592688105		42.2100	19,100.00	731,215.30	806,211.00
MICROSOFT CORP.		0.581	MSFT	594918104		27.5400	1,128,100.00	35,861,423.35	31,067,874.00
MKS INSTRUMENTS INC		0.000	MKSI	55306N104		29.0000	3,196.00	89,443.26	92,684.00
MOHAWK INDUSTRIES INC.		0.000	MHK	608190104		70.5400	40,800.00	2,824,142.35	2,878,032.00
MONSANTO COMPANY		1.806	MON	61166W101		28.7800	12,300.00	202,248.92	353,994.00
MORGAN STANLEY DEAN WITTER & C		1.728	MWD	617446448Q		57.8700	124,700.00	5,677,705.70	7,216,389.00
MYLAN LABS		0.475	MYL	628530107Q		25.2600	197,400.00	3,558,173.86	4,986,324.01
NATIONAL CITY CORP		3.771	NCC	635405103Q		33.9400	272,300.00	8,835,100.48	9,241,862.00
NATIONAL FUEL & GAS		4.419	NFG	636180101Q		24.4400	39,800.00	801,835.13	972,712.00
NATIONAL SEMICONDUCTOR CORP.		0.000	NSM	637640103		39.4100	59,200.00	1,972,535.83	2,333,072.00
NEKTAR THERAPEUTICS		0.000	NKTR	640268108		13.6100	58,611.00	774,135.02	797,695.71
NEWMONT MNG. CORP. HLDG CO		0.411	NEM	2636607 Q		48.6100	102,500.00	4,576,037.52	4,982,525.00
NEXTEL COMMUNICATIONS CL-A		0.000	NXTL	65332V103		28.0600	263,500.00	6,222,761.17	7,393,810.00
NII HOLDINGS INC		0.000	NIHD	62913F201		74.6300	27,000.00	2,094,476.70	2,015,010.00
NORTHROP GRUMMAN CORP.		1.673	NOC	666807102Q		95.6000	67,800.00	6,308,350.34	6,481,680.00
NORTHWEST AIRLINES CORP		0.000	NWAC	667280101		12.6200	181,151.00	2,274,706.92	2,286,125.62
NUVEEN INVESTMENTS INC-CL A		2.250	JNC	67090F106		26.6600	27,300.00	612,439.81	727,818.00
OGE ENERGY CORP		5.498	OGE	670837103		24.1900	34,400.00	895,921.16	832,136.00
OHIO CASUALTY CORP.		0.000	OCAS	677240103Q		17.3600	13,700.00	232,078.00	237,832.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105		13.2000	558,300.00	7,535,666.11	7,369,560.00
OSHKOSH TRUCK CORPORATION		0.450	OSK	688239201		51.0300	4,800.00	162,748.76	244,943.99
PACIFIC SUNWEAR OF CALIFORNIA		0.000	PSUN	694873100		21.1200	39,700.00	949,913.81	838,464.00
PEPCO HOLDINGS INC.		5.117	POM	713291102		19.5400	41,400.00	771,344.85	808,956.00
PERKIN ELMER INC		1.640	PKI	714046109Q		17.0700	27,000.00	452,287.22	460,890.01
PERRIGO CO.		0.890	PRGO	714290103		15.7200	16,800.00	248,841.89	264,096.00
PETCO ANIMAL SUPPLIES INC		0.000	PETC	716016209		30.4500	37,150.00	1,149,226.30	1,131,217.50
PETSMART INC		0.336	PETM	716768106		23.8000	63,200.00	1,132,305.06	1,504,160.00
PFIZER INC.		1.924	PFE	717081103Q		35.3300	953,300.00	30,624,434.08	33,680,089.00
PHARMACEUTICAL RESOURCES INC		0.000	PRX	717125108		65.1500	6,100.00	249,273.75	397,415.00
PINNACLE WEST CAPITAL CORP		4.497	PNW	723484101Q		40.0200	48,000.00	1,874,369.17	1,920,960.00
PLEXUS CORP		0.000	PLXS	729132100		17.1700	25,900.00	432,879.06	444,703.00
POLO RALPH LAUREN CORP		0.694	RL	731572103		28.8000	28,300.00	741,319.57	815,040.00
POLYCOM INC.		0.000	PLCM	73172K104		19.5200	51,700.00	834,480.77	1,009,184.00
PRIME MONEY MARKET ACCOUNT		0.000	IT-JAC5	IT-JAC5		1.0000	9,615,635.07	9,615,635.07	9,615,635.09
PROCTER & GAMBLE CO		1.822	PG	742718109Q		99.8800	59,500.00	5,839,252.65	5,942,860.00
PROTECTIVE LIFE CORP		1.891	PL	743674103		33.8400	27,900.00	757,875.99	944,136.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
PULTE HOMES, INC.		0.213	PHM	745867101Q		93.6200	29,400.00	1,839,897.11	2,752,428.00
QUALCOMM INC		0.519	QCOM	747525103		53.9300	231,472.00	11,305,903.85	12,483,284.96
QUICKSILVER INC		0.000	ZQK	74838C106		17.7300	17,300.00	312,338.47	306,729.00
RADIAN GROUP INC.		0.164	RDN	750236101		48.7500	61,200.00	3,074,807.87	2,983,500.00
RADIOSHACK CORP		0.814	RSH	750438103Q		30.6800	56,300.00	1,682,890.90	1,727,284.00
RED HAT INC		0.000	RHAT	756577102		18.7700	51,500.00	699,977.70	966,655.00
REGIONS FINANCIAL CORP.		3.440	RF	758940100Q		37.2000	20,200.00	733,687.00	751,440.00
RELIANT RESOURCES INC		0.000	RRI	75952B105		7.3600	25,000.00	171,500.00	184,000.00
REPUBLIC SERVICES INC		0.936	RSG	760759100		25.6300	35,200.00	731,357.44	902,176.00
RITE AID CORP.		0.000	RAD	767754104Q		6.0400	149,500.00	932,727.20	902,980.00
RPM INTERNATIONAL INC.		3.402	RPM	749685103Q		16.4600	68,000.00	966,524.96	1,119,280.00
SABRE HOLDINGS CORP.		1.296	TSG	785905100		21.5900	44,700.00	926,472.80	965,073.00
SAFECO CORP.		1.900	SAFC	786429100Q		38.9300	47,300.00	1,440,258.60	1,841,389.00
SCHERING-PLOUGH		1.265	SGP	806605101Q		17.3900	510,300.00	9,326,630.83	8,874,117.00
SELECT MEDICAL CORP		0.368	SEM	816196109		16.2800	65,200.00	1,178,182.48	1,061,456.00
SKYWEST INC		0.441	SKYW	830879102		18.1200	70,170.00	1,265,464.19	1,271,480.40
SOLECTRON CORP		0.000	SLR	834182107		5.9100	42,400.00	247,459.40	250,584.00
SOUTHWEST AIRLINES		0.111	LUV	844741108Q		16.1400	237,300.00	4,266,669.73	3,830,022.00
ST. PAUL COMPANIES		2.925	SPC	792860108Q		39.6500	36,200.00	1,206,678.52	1,435,330.00
STANDARD-PACIFIC CORP		0.659	SPF	85375C101		48.5500	56,100.00	1,924,708.00	2,723,655.00
STEELCASE INC		1.671	SCS	858155203		14.3600	20,100.00	257,741.90	288,636.00
STERIS CORP		0.000	STE	859152100Q		22.6000	42,300.00	867,191.52	955,980.00
STRAYER EDUCATION INC		0.238	STRA	863236105		108.8300	6,100.00	405,187.62	663,863.00
SUPER VALU STORES INC.		2.028	SVU	868536103Q		28.5900	37,400.00	684,594.75	1,069,266.00
SYNOPSIS INC.		0.000	SNPS	871607107		33.7600	13,750.00	429,058.23	464,200.00
TARGET CORP		0.729	TGT	87612E106Q		38.4000	13,700.00	538,193.54	526,080.00
TECO ENERGY		5.274	TE	872375100Q		14.4100	106,100.00	1,528,003.50	1,528,901.00
TELIK INC		0.000	TELK	87959M109		23.0100	10,000.00	212,634.00	230,100.00
TELLABS INC.		0.000	TLAB	879664100		8.4300	23,200.00	187,838.80	195,576.00
TESORO PETROLEUM CORP		0.000	TSO	881609101		14.5700	40,200.00	545,323.75	585,714.00
TEXAS INSTRS INC		0.289	TXN	882508104Q		29.3800	429,000.00	11,956,130.63	12,604,020.00
TRIAD HOSPITALS INC		0.000	TRI	89579K109		33.2700	7,600.00	250,496.00	252,852.00
TRIBUNE CO		0.852	TRB	896047107Q		51.6000	100,400.00	4,242,079.70	5,180,640.01
TRIMBLE NAVIGATION LTD		0.000	TRMB	896239100		37.2400	25,100.00	720,593.39	934,724.00
TRIQUENT SEMICONDUCTOR		0.000	TQNT	89674K103		7.0700	89,549.00	634,696.19	633,111.43
UNION PACIFIC CORP.		1.727	UNP	907818108Q		69.4800	35,000.00	2,374,433.40	2,431,800.00
UNITED DEFENSE INDUSTRIES INC		0.000	UDI	91018B104		31.8800	28,800.00	779,552.90	918,144.00
UNITED PARCEL SERVICES INC		1.341	UPS	911312106		74.5500	192,900.00	11,675,718.68	14,380,695.00
UNITEDHEALTH GROUP INC		0.025	UNH	91324P102A		58.1800	205,200.00	7,598,432.27	11,938,536.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
UNIVERSAL CORP-VA		3.531	UVV	913456109Q		44.1700	17,400.00	565,553.48	768,558.00
UNIVERSITY OF PHOENIX ONLINE		0.000	UOPX	037604204		68.9300	4,200.00	288,755.88	289,506.00
UNOVA INC.		0.000	UNA	91529B106		22.9500	52,800.00	1,206,464.28	1,211,760.00
URBAN OUTFITTERS INC		0.000	URBN	917047102		37.0500	12,300.00	393,239.91	455,714.99
VALERO ENERGY CORP.		1.035	VLO	91913Y100Q		46.3400	51,800.00	1,339,875.90	2,400,411.99
VERITAS SOFTWARE CORPORATION		0.000	VRTS	923436109		37.1600	128,200.00	3,918,099.68	4,763,912.00
VERIZON COMMUNICATIONS		4.390	VZ	92343V104Q		35.0800	370,200.00	13,046,665.56	12,986,616.00
VIACOM INC-CLASS B		0.540	VIA.B	925524308		44.3800	346,400.00	13,859,768.59	15,373,232.00
WACHOVIA CORP.- NEW		3.434	WB	929903102Q		46.5900	317,200.00	11,968,012.35	14,778,348.00
WATSON PHARMACEUTICALS INC.		0.000	WPI	942683103		46.0000	167,900.00	6,599,479.84	7,723,400.00
WEBSTER FINANCIAL CORPORATION		1.831	WBS	947890109		45.8600	17,300.00	572,000.31	793,378.00
WELLS FARGO COMPANY		3.056	WFC	949746101		58.8900	215,600.00	10,365,494.62	12,696,684.00
WENDY'S INTL		0.611	WEN	950590109Q		39.2400	41,600.00	1,617,824.00	1,632,384.00
WGL HOLDINGS, INC.		4.606	WGL	92924F106		27.7900	33,700.00	857,368.62	936,523.00
WINN-DIXIE STORES INC.		2.010	WIN	974280109M		9.9500	65,200.00	639,618.42	648,740.00
WMS INDUSTRIES INC		0.000	WMS	929297109		26.2000	29,300.00	758,818.50	767,660.00
XCEL ENERGY INC		4.417	XEL	98389B100Q		16.9800	90,800.00	1,394,370.20	1,541,784.00
XILINX INC		0.000	XLNX	983919101		38.7400	78,200.00	2,906,029.30	3,029,468.00
YAHOO INC		0.000	YHOO	984332106		45.1700	158,300.00	6,692,736.13	7,150,411.00
YANKEE CANDLE CO		0.000	YCC	984757104		27.3300	10,200.00	248,802.12	278,766.00
Instrument Total	254						41,522,632.07	931,618,298.06	1,059,017,765.30
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
BRANDYWINE REALTY		6.574	BDN	105368203		26.7700	9,800.00	250,996.62	262,346.00
EQUITY OFFICE PROP		6.980	EOP	294741103		28.6500	99,200.00	2,799,182.12	2,842,080.00
HEALTH CARE REIT INC		6.500	HCN	42217K106		36.0000	22,500.00	776,571.33	810,000.00
IMPAC MTG HLDGS INC		12.081	IMH	45254P102		18.2100	63,500.00	1,149,327.04	1,156,335.00
KIMCO REALTY CORP		5.095	KIM	49446R109Q		44.7500	41,700.00	1,783,000.26	1,866,075.00
REDWOOD TR INC		5.113	RWT	758075402		50.8500	11,400.00	541,400.19	579,690.00
Instrument Total	6						248,100.00	7,300,477.56	7,516,526.00
Portfolio Total	260						41,770,732.07	938,918,775.62	1,066,534,291.30

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6CH CHARTWELL - 2000 VAL									
Instrument - COM COMMON STOCK									
ALBANY INTL CL-A		0.826	AIN	012348108Q		33.9000	26,600.00	750,778.40	901,740.00
ALBEMARLE CORP		1.935	ALB	012653101		29.9700	23,100.00	660,216.17	692,307.00
ALLEGHENY TECHNOLOGIES INC		1.815	ATI	01741R102		13.2200	53,200.00	480,456.55	703,304.00
AMERICAN EAGLE OUTFITTERS		0.000	AEOS	02553E106		16.4000	32,500.00	530,991.48	533,000.00
AMERUS GROUP CO		1.143	AMH	03072M108		34.9700	20,300.00	594,300.48	709,891.00
ANIXTER INTERNATIONAL INC.		0.000	AXE	035290105		25.8800	22,900.00	523,291.73	592,652.00
ARGONAUT GROUP INC		0.000	AGII	040157109		15.5400	35,900.00	567,820.12	557,886.00
ATWOOD OCEANICS		0.000	ATW	050095108		31.9400	16,400.00	441,985.56	523,816.00
AXCELIS TECHNOLOGIES INC		0.000	ACLS	054540109		10.2200	62,600.00	517,990.21	639,772.00
BANCORPSOUTH INC		3.035	BXS	059692103		23.7200	28,300.00	609,050.52	671,276.00
BANKATLANTIC BANCORP INC		0.694	BBX	065908501		19.0000	31,300.00	404,983.26	594,699.98
BROOKLINE BANCORP IN		2.216	BRKL	11373M107		15.3400	41,600.00	603,660.67	638,144.00
CASELLA WASTE SYS IN		0.000	CWST	147448104		13.6900	54,500.00	504,945.08	746,105.00
CHOICE HOTELS INTL INC		2.269	CHH	169905106		35.2500	17,200.00	509,497.98	606,300.00
CIBER INC.		0.000	CBR	17163B102		8.6600	67,200.00	596,788.44	581,952.00
CLARK INC		7.484	CLK	181457102		19.2400	33,900.00	525,430.87	652,236.00
COMMONWEALTH TELEPHONE ENTERPR		0.000	CTCO	203349105		37.7500	19,700.00	801,868.69	743,675.00
CONSOL ENERGY INC.		2.162	CNX	20854P109		25.9000	36,900.00	805,030.38	955,710.00
COOPER TIRE & RUBBER		1.964	CTB	216831107Q		21.3800	47,000.00	814,580.96	1,004,860.00
COPART INC		0.000	CPRT	217204106		16.5000	51,400.00	551,640.47	848,099.99
CORN PRODUCTS INT'L INC.		1.393	CPO	219023108		34.4500	12,300.00	380,253.26	423,735.00
COVENANT TRANSPORT INC CL-A		0.000	CVTI	22284P105		19.0100	34,400.00	678,167.60	653,944.00
CSK AUTO CORP		0.000	CAO	125965103		18.7700	26,900.00	389,751.37	504,913.00
CULLEN/FROST BANKERS INC		2.366	CFR	229899109		40.5700	20,300.00	668,719.90	823,571.00
DIAGNOSTIC PRODUCTS CORP		0.522	DP	252450101		45.9100	9,700.00	401,708.49	445,327.00
EL PASO ELECTRIC COMPANY		0.000	EE	283677854		13.3500	32,400.00	402,762.11	432,540.01
ELECTRONICS FOR IMAGING		0.000	EFII	286082102		26.0200	33,000.00	685,909.58	858,660.01
ELKCORP		0.749	ELK	287456107		26.7000	24,400.00	555,697.98	651,480.00
ENERGY PARTNERS LTD		0.000	EPL	29270U105		13.9000	55,600.00	587,226.20	772,840.00
FIRST MIDWEST BANCORP INC.		2.715	FMBI	320867104		32.4100	26,200.00	768,321.74	849,142.00
FOSSIL INC.		0.000	FOSL	349882100		28.0100	25,550.00	656,052.92	715,655.50
FRONTIER OIL CORP		1.161	FTO	35914P105		17.2200	40,400.00	625,204.23	695,688.00
FULLER H B CO		1.513	FUL	359694106Q		29.7400	21,150.00	517,747.24	629,001.00
FURNITURE BRANDS INTERNATIONAL		1.704	FBN	360921100		29.3300	31,550.00	802,583.24	925,361.50
G & K SERV. CL-A		0.190	GKSRA	361268105Q		36.7500	12,000.00	367,739.98	441,000.00
GARDNER DENVER MACHINERY		0.000	GDI	365558105Q		23.8700	36,500.00	771,651.29	871,255.00
GLOBAL IMAGING SYSTEMS INC		0.000	GISX	37934A100		31.7500	27,800.00	654,871.11	882,650.00
GRAFTECH INTERNATIONAL LTD		0.000	GTI	384313102		13.5000	67,200.00	488,836.16	907,200.00
GYMBOREE CORP		0.000	GYMB	403777105		17.2300	42,600.00	692,252.98	733,998.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6CH CHARTWELL - 2000 VAL									
Instrument - COM COMMON STOCK									
HELMERICH & PAYNE, INC		1.145	HP	423452101Q		27.9300	18,600.00	530,234.60	519,498.01
HERLEY INDS INC DEL		0.000	HRLY	427398102		20.7000	35,500.00	639,316.11	734,849.99
HYPERION SOLUTIONS CORP.		0.000	HYSL	44914M104		30.1400	14,700.00	467,196.86	443,058.00
INDEPENDENCE COMMUNITY BANK		2.224	ICBC	453414104		35.9700	17,400.00	506,937.35	625,878.00
INTEGRATED DEVICE TECH INC		0.000	IDTI	458118106		17.1700	26,300.00	306,954.55	451,571.01
IPC HOLDINGS LTD		1.849	IPCR	G4933P101		38.9400	19,900.00	680,128.70	774,906.00
KADANT INC		0.000	KAI	48282T104		21.6500	30,000.00	599,465.69	649,500.01
KAYDON CORP		1.857	KDN	486587108Q		25.8400	25,300.00	543,636.90	653,752.00
KEY ENERGY SERVICES INC		0.000	KEG	492914106		10.3100	60,900.00	635,045.48	627,879.00
LAWSON SOFTWARE		0.000	LWSN	520780107		8.2300	107,500.00	786,648.36	884,725.00
LENNOX INTERNATIONAL INC.		2.275	LII	526107107		16.7000	39,900.00	558,425.16	666,330.00
LINENS 'N THINGS INC.		0.000	LIN	535679104		30.0800	25,900.00	648,662.54	779,072.01
LOEWS CORP - CAROLINA GROUP		7.210	CG	540424207		25.2400	28,800.00	677,035.48	726,912.00
MESA AIR GROUP INC		0.000	MESA	590479101		12.5200	32,100.00	387,076.60	401,892.01
METHODE ELECTRONICS CL-A		1.635	METH	591520200		12.2300	41,300.00	486,910.42	505,099.00
NN INC		2.541	NNBRE	629337106		12.5900	24,200.00	297,835.36	304,678.00
NORDSON CORP		1.795	NDSN	655663102		34.5300	11,500.00	340,934.33	397,095.00
PACKAGING CORP OF AMERICA		2.744	PKG	695156109		21.8600	39,900.00	733,603.32	872,214.00
PARK ELECTROCHEMICAL CORP.		0.906	PKE	700416209		26.4900	16,800.00	342,905.25	445,032.00
PIEDMONT NATURAL GAS CO INC NO		3.819	PNY	720186105		43.4600	12,300.00	483,944.16	534,558.00
PLATINUM UNDERWRITERS HOLDINGS		1.066	PTP	G7127P100		30.0000	25,600.00	716,832.83	768,000.00
POLYONE CORPORATION		3.912	POL	73179P106		6.3900	101,000.00	594,266.12	645,390.00
PRIME MONEY MARKET - 6CH		0.000	IT-CIP	IT-CIP		1.0000	1,835,525.50	1,835,525.46	1,835,525.49
PUBLIC SERVICE CO OF N MEX		3.274	PNM	69349H107		28.1000	25,500.00	689,570.23	716,550.00
QUICKSILVER INC		0.000	ZQK	74838C106		17.7300	33,600.00	585,013.87	595,728.00
REGAL BELOIT		2.181	RBC	758750103		22.0000	26,300.00	516,056.85	578,600.00
RENAL CARE GROUP INC.		0.000	RCI	759930100		41.2000	14,200.00	506,808.53	585,040.01
RLI CORP		1.174	RLI	749607107		37.4600	21,100.00	737,584.39	790,406.00
RUBY TUESDAY INC		0.158	RI	781182100		28.4900	14,350.00	353,185.56	408,831.50
SCOTTISH RE GROUP LTD		0.962	SCT	G7885T104		20.7800	23,900.00	511,737.63	496,642.00
SCS TRANSPORTATION INC		0.000	SCST	81111T102		17.5800	26,300.00	353,048.20	462,354.00
SELECTIVE INSURANCE GROUP		2.101	SIGI	816300107		32.3600	22,200.00	569,609.61	718,392.02
SMITH (A.O.) CORP		1.711	AOS	831865209		35.0500	8,500.00	266,161.32	297,924.99
SOUTHWEST BANCORP OF TEXAS		0.514	SWBT	84476R109		38.8500	13,900.00	464,851.74	540,015.00
STANCORP FINANCIAL GROUP		1.113	SFG	852891100		62.8800	13,400.00	704,424.68	842,592.00
STERIS CORP		0.000	STE	859152100Q		22.6000	38,600.00	862,516.67	872,360.00
STILLWATER MINING COMPANY		0.000	SWC	86074Q102		9.5700	16,400.00	160,593.45	156,948.00
TOLLGRADE COMMUNICATIONS INC		0.000	TLGD	889542106		17.5300	44,900.00	753,489.89	787,097.00
TOM BROWN INC		0.000	TBI	115660201		32.2500	25,200.00	682,174.56	812,700.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

				Group - COMMON STOCK - EXTERNALLY MANAGED					
				Portfolio - 6CH CHARTWELL - 2000 VAL					
				Instrument - COM COMMON STOCK					
UNIFIRST CORP		0.632	UNF	904708104Q		23.7100	19,400.00	442,108.02	459,974.00
URS CORPORATION		0.000	URS	903236107		25.0100	26,800.00	520,680.80	670,268.00
VAIL RESORTS INC		0.000	MTN	91879Q109		17.0000	17,700.00	295,638.14	300,900.00
VECTREN CORPORATION		4.624	VVC	92240G101		24.6500	24,300.00	599,545.14	598,995.00
WCI COMMUNITIES INC		0.000	WCI	92923C104		20.6100	13,500.00	281,697.46	278,235.00
WESTAMERICA BANCORPORATION		2.092	WABC	957090103		49.7000	11,500.00	504,674.04	571,550.00
WOLVERINE WORLD WIDE		1.079	WWW	978097103		20.3800	19,400.00	380,800.52	395,372.00
Instrument Total	85						4,394,325.50	48,432,258.33	55,300,276.04
				Instrument -REIT REAL ESTATE INVESTMENT TRUST					
ALEXANDRIA REAL ESTATE		4.006	ARE	015271109		57.9000	10,100.00	462,227.49	584,790.00
AMERICAN FINANCIAL REALTY TRUS		5.865	AFR	02607P305		17.0500	36,000.00	534,177.00	613,800.00
CEDAR SHOPPING CENTERS INC		0.000	CDR	150602209		12.4200	48,800.00	562,644.00	606,096.00
HERSHA HOSPITALITY TRUST		7.128	HT	427825104		10.1000	36,600.00	320,664.00	369,660.00
HOME PROPERTIES OF NY INC.		6.140	HME	437306103		40.3900	16,400.00	590,704.08	662,396.00
PS BUSINESS PARKS INC/CA		2.811	PSB	69360J107		41.2600	17,100.00	612,701.90	705,546.00
SL GREEN RE CORP		4.872	SLG	78440X101		41.0500	16,700.00	604,111.18	685,535.00
Instrument Total	7						181,700.00	3,687,229.65	4,227,823.00
Portfolio Total	92						4,576,025.50	52,119,487.98	59,528,099.04

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6DG DAVID J. GREENE - 20									
Instrument - COM COMMON STOCK									
ABERCROMBIE & FITCH CO		0.000	ANF	002896207		24.7100	21,100.00	501,230.80	521,381.00
ACTIVISION INC		0.000	ATVI	004930202		18.2000	13,650.00	166,037.22	248,429.99
ALLETE, INC.		3.692	ALE	018522102		30.6000	38,800.00	1,009,373.08	1,187,280.00
ALLIANCE SEMICONDUCTOR CORP		0.000	ALSC	01877H100		7.1100	5,400.00	38,524.80	38,394.00
ALPHARMA, INC.-CL A		0.895	ALO	020813101Q		20.1000	38,000.00	729,659.35	763,800.01
ANDREW CORP.		0.000	ANDW	034425108		11.5100	106,005.00	866,446.18	1,220,117.55
ARRIS GROUP INC.		0.000	ARRS	04269Q100		7.2400	94,700.00	654,389.77	685,627.99
ASCENTIAL SOFTWARE CORP		0.000	ASCL	04362P207		25.9300	32,550.00	352,613.11	844,021.50
AVAYA INC		0.000	AV	053499109		12.9400	119,200.00	475,763.76	1,542,447.97
BAUSCH & LOMB INC		1.001	BOL	071707103Q		51.9000	20,400.00	792,200.59	1,058,760.00
BEARINGPOINT INC		0.000	BE	074002106		10.0900	127,800.00	1,146,555.41	1,289,502.00
BRINKS COMPANY		0.442	BCO	109696104Q		22.6100	45,800.00	940,840.55	1,035,538.00
CALGON CARBON CORP.		1.932	CCC	129603106Q		6.2100	132,600.00	997,400.36	823,446.00
CELERA GENOMICS GROUP		0.000	CRA	038020202		13.9100	105,000.00	1,390,933.79	1,460,550.00
CMS ENERGY CORP		8.450	CMS	125896100Q		8.5200	63,300.00	497,065.37	539,316.00
CNH GLOBAL N.V.		1.132	CNH	N20935206		16.6000	62,200.00	871,602.82	1,032,520.00
COMMUNITY HEALTH SYS		0.000	CYH	203668108		26.5800	26,300.00	569,686.44	699,054.00
CONSTAR INTL INC		0.000	CNST	21036U107		5.3900	43,900.00	247,228.25	236,621.00
COORS (ADOLPH) CL-B		1.461	RKY	217016104Q		56.1000	10,800.00	548,729.51	605,880.00
COVANCE INC		0.000	CVD	222816100		26.8000	27,700.00	504,203.12	742,360.00
CROWN CORK & SEAL INC.		11.037	CCK	228368106		9.0600	113,800.00	741,074.58	1,031,028.00
CYTEC INDUSTRIES		0.000	CYT	232820100Q		38.3900	38,400.00	1,214,352.96	1,474,176.00
DUANE READE INC		0.000	DRD	263578106		16.9200	46,000.00	607,033.86	778,320.00
E.PIPHANY INC		0.000	EPNY	26881V100		7.2100	66,400.00	380,404.22	478,744.00
EARTHLINK INC		0.000	ELNK	270321102		10.0000	66,900.00	573,026.69	669,000.00
FAIRCHILD SEMICONDUCTOR CORP		0.000	FCS	303726103		24.9700	39,800.00	438,879.48	993,806.02
FIRST AMERICAN CORP.		2.015	FAF	318522307		29.7700	43,100.00	812,342.92	1,283,087.00
GATX CORP		4.574	GMT	361448103		27.9800	21,000.00	922,858.56	587,580.00
GENENCOR INTERNATIONAL INC		0.000	GCOR	368709101		15.7500	51,000.00	580,994.01	803,250.00
GRUPO TMM SA - ADR A		0.000	TMM	40051D105		4.2400	20,100.00	70,002.31	85,224.00
HARRIS CORP.		1.054	HRS	413875105Q		37.9500	39,000.00	1,033,086.75	1,480,050.01
HEALTH NET		0.000	HNT	42222G108		32.7000	46,900.00	1,037,157.84	1,533,630.00
HEALTHSOUTH CORP		0.000	HLSH	421924101		4.5900	182,600.00	1,935,582.75	838,134.02
HERCULES INCORPORATED		0.000	HPC	427056106Q		12.2000	20,000.00	238,403.42	244,000.00
HOLLINGER INTERNATIONAL INC		1.280	HLR	435569108		15.6200	50,000.00	585,247.50	781,000.00
IMC GLOBAL INC.		0.805	IGL	449669100Q		9.9300	45,000.00	605,001.88	446,850.00
INFOCUS CORPORATION		0.000	INFS	45665B106		9.6800	38,400.00	195,258.93	371,712.00
INTERNET SECURITY SYSTEMS		0.000	ISSX	46060X107		18.8300	59,900.00	760,882.01	1,127,917.02
JACUZZI BRANDS INC		0.000	JJZ	469865109		7.0900	192,500.00	876,272.53	1,364,825.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6DG DAVID J. GREENE - 20									
Instrument - COM COMMON STOCK									
KANSAS CITY SOUTHERN INDS	0.000	KSU	485170302Q	14.3200	5,900.00	83,754.33	84,488.00		
KEYNOTE SYSTEMS INC	0.000	KEYN	493308100	11.9000	53,300.00	463,700.52	634,270.00		
MANITOWOC COMPANY INC.	0.897	MTW	563571108	31.2000	13,500.00	308,121.07	421,200.00		
MAXTOR CORP	0.000	MXO	577729205	11.1000	139,300.00	976,495.01	1,546,230.00		
MAXWELL TECHNOLOGIES INC	0.000	MXWL	577767106	7.1000	34,400.00	255,878.22	244,240.00		
MILLIPORE CORPORATION	1.022	MIL	601073109Q	43.0500	41,800.00	1,689,476.36	1,799,490.00		
MYKROLIS CORP	0.000	MYK	62852P103	16.0800	14,800.00	133,747.36	237,984.00		
MYRIAD GENETICS INC	0.000	MYGN	62855J104	12.8600	23,600.00	294,403.38	303,496.00		
NATIONAL-OILWELL INC.	0.000	NOI	637071101	22.3600	49,800.00	988,473.50	1,113,528.00		
NAVISTAR INTL. CORP.	0.000	NAV	63934E108	47.8900	31,100.00	865,629.50	1,489,379.00		
ON ASSIGNMENT INC	0.000	ASGN	682159108	5.2100	70,000.00	417,629.33	364,700.00		
OPTIMAL ROBOTICS CORP.	0.000	OPMR	68388R208	7.9900	20,800.00	220,793.86	166,192.00		
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	12.0200	133,800.00	516,324.75	1,608,276.00		
PAREXEL INT'L CORP.	0.000	PRXL	699462107	16.2600	40,800.00	541,172.76	663,407.99		
PATHMARK STORES INC	0.000	PTMK	70322A101	7.6000	128,700.00	1,406,742.33	978,120.00		
PEPSIAMERICAS INC	0.233	PAS	71343P200Q	17.1200	50,000.00	697,140.26	856,000.00		
PERICOM SEMICONDUCTOR CORP	0.000	PSEM	713831105	10.6600	18,400.00	177,947.03	196,144.00		
PHARMACOPEDIA INC	0.000	PCOP	71713B104	14.2100	110,700.00	1,263,496.24	1,573,047.00		
PIER 1 IMPORTS INC/DEL	1.463	PIR	720279108	21.8600	22,200.00	443,600.96	485,292.00		
PLAYTEX PRODUCTS INC	0.000	PYX	72813P100	7.7300	91,000.00	802,034.17	703,430.01		
POLO RALPH LAUREN CORP	0.694	RL	731572103	28.8000	30,000.00	795,511.30	864,000.00		
PRIME MONEY MARKET ACCOUNT	0.000	IT-DAV	IT-DAV	1.0000	3,145,235.32	3,145,235.28	3,145,235.36		
QUANTA SERVICES INC.	0.000	PWR	74762E102	7.3000	101,400.00	626,465.27	740,219.98		
QUANTUM CORPORATION- DLT & STO	0.000	DSS	747906204	3.1200	262,900.00	2,486,212.25	820,248.01		
RYDER SYS. INC.	1.757	R	783549108Q	34.1500	45,000.00	852,447.86	1,536,750.00		
SCHOLASTIC CORP	0.000	SCHL	807066105	34.0400	44,000.00	1,250,917.91	1,497,760.00		
SYBRON DENTAL SPECIALTIES	0.000	SYD	871142105	28.1000	17,400.00	337,483.28	488,940.00		
TECUMSEH PRODUCTS CO CL-A	2.643	TECUA	878895200	48.4300	14,600.00	604,980.72	707,078.00		
TELEDYNE TECHNOLOGIES INC	0.000	TDY	879360105	18.8500	65,600.00	1,006,033.05	1,236,560.00		
TIBCO SOFTWARE INC	0.000	TIBX	88632Q103	6.7700	153,100.00	835,277.58	1,036,486.99		
TYSON FOODS INC. CL-A	1.208	TSN	902494103	13.2400	57,900.00	611,725.04	766,596.00		
UNIFI INC	0.000	UFI	904677101	6.4500	37,500.00	314,503.58	241,875.00		
UNISYS CORP.	0.000	UIS	909214108	14.8500	86,200.00	1,162,719.11	1,280,070.00		
UNITED INDUSTRIAL CORP	2.216	UIC	910671106	18.0500	17,700.00	231,293.74	319,485.00		
VALASSIS COMMUNICATIONS INC	0.000	VCI	918866104	29.3500	21,800.00	590,382.99	639,830.00		
VISTEON CORP	2.305	VC	92839U107	10.4100	56,500.00	454,158.78	588,165.00		
WABTEC	0.234	WAB	929740108	17.0400	69,200.00	841,265.24	1,179,168.00		
WAVECOM SA-ADR	0.000	WVCM	943531103	13.6500	47,400.00	609,855.70	647,010.00		
Instrument Total	77				7,683,340.32	56,211,377.10	66,151,771.42		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

				Group - COMMON STOCK - EXTERNALLY MANAGED				
				Portfolio - 6DG DAVID J. GREENE - 20				
				Instrument - REIT REAL ESTATE INVESTMENT TRUST				
RECKSON ASSOCIATES RE		4.255	RA	75621K106Q	24.3000	9,000.00	211,924.73	218,700.00
Instrument Total	1					9,000.00	211,924.73	218,700.00
				Instrument -WARRANT WARRANT				
DIME BANCORP-WT		0.000	DIMEZ	25429Q110	0.1700	431,800.00	115,334.87	73,406.00
Instrument Total	1					431,800.00	115,334.87	73,406.00
Portfolio Total	79					8,124,140.32	56,538,636.70	66,443,877.42

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6BB DAVID L BABSON - 200									
Instrument - COM COMMON STOCK									
ADVISORY BOARD CO/THE	0.000			ABCO	00762W107	34.9100	10,700.00	432,953.90	373,537.00
ANSOFT CORP	0.000			ANST	036384105	12.8300	55,000.00	592,422.72	705,650.00
BANK OF BERMUDA LTD	2.580			BBDA	G07644100	44.9500	8,100.00	295,073.58	364,095.02
BOSTON PRIVATE FINL HOLDING	0.805			BPFH	101119105	24.8400	8,600.00	194,660.24	213,624.00
C.H.ROBINSON WORLDWIDE INC	1.266			CHRW	12541W100	37.9100	4,500.00	163,636.29	170,595.01
CHOICEPOINT INC.	0.000			CPS	170388102	38.0900	8,200.00	300,952.34	312,338.00
CITADEL BROADCASTING CORP	0.000			CDL	17285T106	22.3700	19,700.00	381,025.07	440,689.00
COGNEX CORP.	0.849			CGNX	192422103	28.2400	23,100.00	561,962.64	652,344.00
COHERENT INC.	0.000			COHR	192479103	23.8000	27,100.00	664,369.00	644,980.00
CONCORD COMMUNICATIONS INC	0.000			CCRD	206186108	19.9700	10,900.00	222,747.98	217,673.00
CORVEL CORP	0.000			CRVL	221006109	37.6000	7,800.00	282,983.80	293,280.00
EMMIS COMMUNICATIONS CL A	0.000			EMMS	291525103	27.0500	24,800.00	543,454.98	670,839.98
ESPEED INC	0.000			ESPD	296643109	23.4100	12,900.00	295,823.69	301,989.00
EXPEDITORS INT'L. WASH INC.	0.424			EXPD	302130109	37.6600	16,400.00	586,428.91	617,624.00
FIRST CMNTY BANCORP	2.075			FCBP	31983B101	36.1400	11,900.00	380,544.82	430,066.00
FOSSIL INC.	0.000			FOSL	349882100	28.0100	3,100.00	87,096.31	86,831.00
FRANKLIN BANK CORP	0.000			FBTX	352451108	19.0000	1,100.00	15,950.00	20,900.00
HELIX TECHNOLOGY	0.777			HELX	423319102	20.5800	27,100.00	396,200.28	557,718.00
II VI INC	0.000			IIVI	902104108	25.8000	19,600.00	466,602.61	505,680.00
INET TECHNOLOGIES INC	0.000			INTI	45662V105	12.0000	6,900.00	77,495.26	82,800.00
IPAYMENT INC	0.000			IPMT	46262E105	34.0000	9,000.00	225,183.46	306,000.00
JETBLUE AIRWAYS CORP	0.000			JBLU	477143101	26.5200	10,100.00	289,917.49	267,852.01
KAYDON CORP	1.857			KDN	486587108Q	25.8400	12,300.00	277,341.61	317,832.00
KEITHLEY INSTRUMENTS INC	0.819			KEI	487584104	18.3000	27,500.00	426,014.07	503,249.99
KNIGHT TRANSPORTATION INC	0.000			KNGT	499064103	25.6500	13,600.00	352,127.69	348,840.00
MB FINL INC	1.978			MBFI	55264U108	36.4000	10,000.00	295,855.08	364,000.00
MICHAELS STORES	0.905			MIK	594087108	44.2000	5,900.00	224,867.35	260,780.00
MICREL INCORPORATED	0.000			MCRL	594793101	15.5800	26,600.00	305,187.64	414,428.00
MYKROLIS CORP	0.000			MYK	62852P103	16.0800	30,900.00	374,902.05	496,872.00
PHARMACEUTICAL RESOURCES INC	0.000			PRX	717125108	65.1500	2,500.00	139,039.67	162,875.00
PINNACLE FINANCIAL PARTNERS IN	0.000			PNFP	72346Q104	23.5000	27,600.00	505,630.93	648,599.99
PRIME MONEY MARKET - 6BB	0.000			IT-DLB	IT-DLB	1.0000	740,935.00	740,935.00	740,935.03
RARE HOSPITALITY INTL INC.	0.000			RARE	753820109	24.4400	12,050.00	283,612.29	294,502.00
RESPIRONICS INC	0.000			RESP	761230101	45.0900	14,500.00	575,454.38	653,805.00
ROPER INDUSTRIES INC	0.781			ROP	776696106	49.2600	15,500.00	604,312.48	763,530.00
SKYWEST INC	0.441			SKYW	830879102	18.1200	12,200.00	221,249.59	221,064.00
SOUTHCOAST FINANCIAL CORP	0.000			SOCB	84129R100	21.0000	8,700.00	176,158.89	182,700.00
TARO PHARMACEUTICAL INDUS	0.000			TARO	M8737E108	64.5000	5,300.00	307,134.49	341,850.00
TECHNE CORPORATION	0.000			TECH	878377100	37.7800	4,500.00	171,210.32	170,010.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value

				Group	-	COMMON STOCK - EXTERNALLY MANAGED				
				Portfolio	-	6BB DAVID L BABSON - 200				
				Instrument	-	COM COMMON STOCK				
TRANSACTION SYSTEMS ARCHITECTS		0.000		TSAI		893416107	22.6300	10,200.00	207,510.88	230,826.00
ULTRALIFE BATTERIES INC		0.000		ULBI		903899102	12.3800	20,100.00	287,445.15	248,838.00
UNIT CORP		0.000		UNT		909218109	23.5500	19,200.00	400,093.60	452,160.00
VALEANT PHARMACEUTICALS		1.232		VRX		91911X104Q	25.1500	15,400.00	271,444.43	387,310.00
W-H ENERGY SERVICES INC		0.000		WHQ		92925E108	16.2000	18,800.00	348,313.60	304,560.00
WINTRUST FINANCIAL CORP		0.354		WTF		97650W108	45.1000	12,700.00	411,845.05	572,770.00
Instrument Total			45					1,393,585.00	15,365,171.61	17,319,442.03
Portfolio Total			45					1,393,585.00	15,365,171.61	17,319,442.03

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6EA EAGLE ASSET - 2000 C									
Instrument - COM COMMON STOCK									
ACETO CORP		0.442	ACET	004446100		25.5400	30,800.00	550,021.92	786,632.00
ACTUANT CORP CL A		0.165	ATU	00508X203		36.2000	17,660.00	419,524.78	639,292.00
ALBANY INTL CL-A		0.826	AIN	012348108Q		33.9000	17,290.00	500,196.75	586,130.99
ALLIANCE DATA SYSTEM		0.000	ADS	018581108		27.6800	19,750.00	555,328.29	546,680.00
AMCOL INTERNATIONAL CORP.		0.985	ACO	02341W103		20.3000	13,975.00	209,781.73	283,692.49
AMETEK INC.		0.497	AME	031100100Q		48.2600	18,035.00	718,143.60	870,369.10
AMPHENOL CORP-CL A		0.000	APH	032095101		63.9300	17,445.00	888,490.14	1,115,258.85
ARBITRON INC		0.000	ARB	03875Q108		41.7200	22,270.00	817,375.61	929,104.40
ASE TEST LIMITED		0.000	ASTSF	Y02516105		14.9700	21,530.00	122,086.76	322,304.10
AVOCENT CORPORATION		0.000	AVCT	053893103		36.5200	17,970.00	528,223.00	656,264.40
BANK MUT CORP		1.229	BKMU	063750103		11.3900	27,276.00	250,370.09	310,673.64
BLACKROCK INC		1.506	BLK	09247X101		53.1100	11,045.00	505,433.42	586,599.95
BRIGGS & STRATTON		1.958	BGG	109043109Q		67.4000	12,100.00	615,816.36	815,540.00
CCC INFORMATION SVCS		0.000	CCCG	12487Q109		16.9000	16,000.00	258,651.98	270,400.00
CHICAGO MERCANTILE EXCHANGE		1.160	CME	167760107		72.3600	8,560.00	599,122.77	619,401.60
CHURCH & DWIGHT INC		0.808	CHD	171340102Q		39.6000	7,465.00	257,320.57	295,614.00
CLARCOR INC.		1.133	CLC	179895107Q		44.1000	15,235.00	595,675.05	671,863.50
COGNEX CORP.		0.849	CGNX	192422103		28.2400	11,075.00	285,502.25	312,758.01
COLLAGENEX PHARMACEUTICALS INC		0.000	CGPI	19419B100		11.2100	44,950.00	528,302.54	503,889.50
COMMSCOPE INC.		0.000	CTV	203372107		16.3300	36,070.00	575,307.93	589,023.10
CONCORDE CAREER COLLEGES INC		0.000	CCDC	20651H201		24.9700	24,395.00	537,293.93	609,143.15
CUMULUS MEDIA INC. CL. A		0.000	CMLS	231082108		22.0000	33,925.00	618,861.44	746,350.00
DAKTRONICS INC		0.000	DAKT	234264109		25.1600	14,600.00	276,681.37	367,336.00
DIAGNOSTIC PRODUCTS CORP		0.522	DP	252450101		45.9100	12,080.00	553,938.06	554,592.80
DIGITAS INC		0.000	DTAS	25388K104		9.3200	61,005.00	467,124.85	568,566.60
DIODES INC		0.000	DIOD	254543101		19.0000	22,785.00	431,335.52	432,915.00
DIONEX CORP.		0.000	DNEX	254546104		46.0200	6,370.00	270,115.79	293,147.40
DORAL FINANCIAL CORP.		1.155	DRL	25811P100		32.2800	18,705.00	546,245.67	603,797.40
DUN & BRADSTREET CORP		0.000	DNB	26483E100		50.7100	15,700.00	649,627.49	796,147.00
EDWARDS LIFESCIENCES		0.000	EW	28176E108		30.0800	17,940.00	502,362.56	539,635.20
ENERGY PARTNERS LTD		0.000	EPL	29270U105		13.9000	21,010.00	289,188.91	292,039.00
ENTEGRIS INC		0.000	ENTG	29362U104		12.8500	20,555.00	274,458.58	264,131.75
EPICOR SOFTWARE CORPORATION		0.000	EPIC	29426L108		12.7600	34,910.00	431,529.87	445,451.60
ESCO TECHNOLOGIES INC		0.000	ESE	296315104		43.6500	16,100.00	729,695.54	702,765.00
ESPEED INC		0.000	ESPD	296643109		23.4100	32,940.00	748,128.70	771,125.40
EXCEL TECHNOLOGY INC		0.000	XLTC	30067T103		32.8600	9,015.00	275,180.09	296,232.90
FACTSET RESEARCH SYSTEMS INC.		0.628	FDS	303075105		38.2100	7,215.00	290,224.29	275,685.15
FAIR ISAAC INC.		0.162	FIC	303250104		49.1600	15,330.00	816,679.92	753,622.80
FINDWHAT.COM		0.000	FWHT	317794105		18.7500	38,785.00	678,427.22	727,218.75

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6EA EAGLE ASSET - 2000 C									
Instrument - COM COMMON STOCK									
FLIR SYSTEMS INC	0.000			FLIR	302445101	36.5000	17,110.00	504,744.98	624,515.00
FMC TECHNOLOGIES INC	0.000			FTI	30249U101	23.3000	12,625.00	290,805.06	294,162.50
FORWARD AIR CORPORATION	0.000			FWRD	349853101	27.5000	21,540.00	588,557.98	592,350.00
GABELLI ASSET MGMT I	0.050			GBL	36239Y102	39.8000	14,455.00	533,334.03	575,309.00
GAYLORD ENTMT CO NEW	0.000			GET	367905106	29.8500	28,730.00	775,985.40	857,590.50
GETTY IMAGES INC.	0.000			GYI	374276103	50.1300	17,785.00	729,151.04	891,562.05
GLOBAL PAYMENTS INC-W/I	0.339			GPN	37940X102	47.1200	21,990.00	794,256.92	1,036,168.80
GRAY TELEVISION INC	0.529			GTN	389375106	15.1200	74,425.00	918,199.29	1,125,306.00
GROUP 1 SOFTWARE INC	0.000			GSOF	39943Y103	17.6200	20,455.00	370,378.45	360,417.10
GTECH HOLDINGS CORP	1.374			GTK	400518106	49.4900	26,800.00	1,040,282.49	1,326,332.00
GULF ISLAND FABRICAT	0.000			GIFI	402307102	17.0300	44,100.00	756,327.14	751,023.00
IDEX CORPORATION	1.346			IEX	45167R104	41.5900	17,200.00	705,086.55	715,348.00
INAMED CORP	0.000			IMDC	453235103	48.0600	7,697.00	350,506.84	369,917.83
INFORMATION HOLDINGS INC.	0.000			IHI	456727106	22.1000	13,400.00	241,405.33	296,140.00
INGRAM MICRO INC CL A	0.000			IM	457153104	15.9000	37,070.00	590,481.65	589,413.00
INTERACTIVE DATA CORP	0.000			IDC	45840J107	16.5600	51,700.00	878,552.99	856,152.00
INTERGRAPH CORP.	0.000			INGR	458683109	23.9200	33,730.00	755,745.70	806,821.60
INTERMAGNETICS GENERAL CORP	0.000			IMGC	458771102	22.1600	12,340.00	276,769.43	273,454.40
INVERESK RESEARCH GROUP INC.	0.000			IRGI	461238107	24.7300	12,300.00	257,785.86	304,179.00
KANSAS CITY SOUTHERN INDS	0.000			KSU	485170302Q	14.3200	41,900.00	534,516.35	600,008.00
KERZNER INTERNATIONAL LTD	0.000			KZL	P6065Y107	38.9600	15,300.00	491,912.45	596,088.00
LANDSTAR SYSTEM INC.	0.000			LSTR	515098101	38.0400	15,765.00	550,063.05	599,700.60
LEUCADIA NATIONAL CORP	0.542			LUK	527288104	46.1000	13,520.00	522,009.96	623,272.00
LIBERTY CORP S C	2.124			LC	530370105	45.1900	12,220.00	525,898.16	552,221.80
LIONS GATE ENTERTAINMENT CORP	0.000			LGF	535919203	4.4800	154,485.00	356,285.14	692,092.80
MARTEK BIOSCIENCES CORP	0.000			MATK	572901106	64.9700	4,695.00	271,447.16	305,034.15
MEDIWARE INFORMATION SYSTEMS	0.000			MEDW	584946107	15.9600	10,375.00	148,290.92	165,585.00
MENTOR GRAPHICS CORP.	0.000			MENT	587200106	14.5400	32,425.00	500,834.13	471,459.50
MERIDIAN BIOSCIENCE INC	3.451			VIVO	589584101	10.4300	41,535.00	420,755.64	433,210.05
MICROS SYSTEMS INC.	0.000			MCRS	594901100	43.3600	20,470.00	720,560.02	887,579.20
MINE SAFETY APPLIANCES CO	1.006			MSA	602720104	79.5100	3,665.00	170,693.49	291,404.16
MOOG INC. CL A	0.000			MOG.A	615394202	49.4000	9,345.00	331,313.04	461,643.00
MYKKROLIS CORP	0.000			MYK	62852P103	16.0800	22,500.00	339,949.36	361,800.00
NDC HEALTH CORP	0.624			NDC	639480102	25.6200	21,925.00	517,772.32	561,718.50
NETRATINGS INC	0.000			NTRT	64116M108	11.4300	27,675.00	281,798.69	316,325.25
NEXTEL PARTNERS INC	0.000			NXTP	65333F107	13.4500	44,750.00	361,482.63	601,887.50
NII HOLDINGS INC	0.000			NIHD	62913F201	74.6300	7,085.00	488,049.21	528,753.55
NORDSON CORP	1.795			NDSN	655663102	34.5300	16,790.00	490,502.39	579,758.70
ORTHOFIX INTERNATIONAL N.V.	0.000			OFIX	N6748L102	48.9800	12,995.00	472,691.54	636,495.10

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6EA EAGLE ASSET - 2000 C									
Instrument - COM COMMON STOCK									
PATTERSON-UTI ENERGY INC	0.000			PTEN	703481101	32.9200	19,995.00	601,429.71	658,235.40
PHILADELPHIA CONS HLDG CO	0.000			PHLY	717528103	48.8300	6,300.00	261,648.66	307,629.00
PLATINUM UNDERWRITERS HOLDINGS	1.066			PTP	G7127P100	30.0000	19,235.00	538,687.50	577,050.00
PRIME MONEY MARKET - 6EA	0.000			IT-EAG	IT-EAG	1.0000	1,786,170.77	1,786,170.83	1,786,170.79
PROGRESS SOFTWARE	0.000			PRGS	743312100	20.4600	32,560.00	673,976.43	666,177.60
QUICKSILVER RESOURCE	0.000			KWK	74837R104	32.3000	13,435.00	445,858.41	433,950.50
RESPIRONICS INC	0.000			RESP	761230101	45.0900	12,305.00	576,740.65	554,832.45
RIMAGE CORP	0.000			RIMG	766721104	15.8310	23,305.00	315,816.81	368,941.45
RLI CORP	1.174			RLI	749607107	37.4600	10,525.00	364,861.78	394,266.50
ROPER INDUSTRIES INC	0.781			ROP	776696106	49.2600	5,825.00	259,895.81	286,939.50
SALEM COMMUNICATIONS -CL A	0.000			SALM	794093104	27.1200	22,865.00	554,773.85	620,098.80
SEI INVESTMENTS CO	0.590			SEIC	784117103	30.4700	18,690.00	560,469.66	569,484.30
STANCORP FINANCIAL GROUP	1.113			SFG	852891100	62.8800	9,250.00	523,108.36	581,640.00
STANDARD MICROSYSTEMS CORP	0.000			SMSC	853626109	25.3000	11,565.00	291,175.78	292,594.50
STERICYCLE INC	0.000			SRCL	858912108	46.7000	12,440.00	567,884.38	580,948.00
STUDENT LN CORP	2.109			STU	863902102	146.0000	1,995.00	259,906.69	291,270.00
TALBOTS INC	1.299			TLB	874161102Q	30.7800	16,990.00	542,528.40	522,952.20
TEKTRONIX, INC.	0.506			TEK	879131100Q	31.6000	23,500.00	517,168.98	742,600.00
THOMAS INDUSTRIES INC	1.096			TII	884425109	34.6600	9,100.00	251,025.32	315,406.00
TRIARC COM	2.199			TRY	895927101	11.8200	19,400.00	173,485.05	229,308.00
TRIARC COMPANIES, INC.-B	2.782			TRY.B	895927309	10.7800	38,800.00	415,460.94	418,264.00
UTAH MEDICAL PRODUCTS INC	0.000			UTMD	917488108	25.9200	6,420.00	149,452.75	166,406.40
VARIAN INC.	0.000			VARI	922206107	41.7300	14,050.00	495,541.86	586,306.51
VARIAN SEMICONDUCTOR EQUIPMENT	0.000			VSEA	922207105	43.6900	6,945.00	297,477.27	303,427.05
VCA ANTECH INC	0.000			WOOF	918194101	30.9800	9,250.00	277,526.82	286,565.00
WARWICK VALLEY TELEPHONE CO	2.568			WWVY	936750108	29.5900	6,380.00	175,616.16	188,784.20
WATSON WYATT & CO HOLDINGS	0.000			WW	942712100	24.1500	26,390.00	617,246.70	637,318.50
WATTS WATER TECHNOLOGIES INC.	1.261			WTS	942749102Q	22.2000	14,100.00	284,361.28	313,020.00
WILEY JOHN & SONS IN	0.998			JW.A	968223206	26.0300	11,355.00	300,647.28	295,570.65
ZEBRA TECHNOLOGIES CORP CL-A	0.000			ZBRA	989207105	66.3700	4,545.00	234,291.08	301,651.65
Instrument Total	108						4,038,423.77	52,337,193.32	58,941,402.12
Portfolio Total	108						4,038,423.77	52,337,193.32	58,941,402.12

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FT FULLER & THALER - 20									
Instrument - COM COMMON STOCK									
ANACOMP INC-CL A		0.000		ANCPA	03237E108	22.5000	52,700.00	845,835.00	1,185,750.00
ANSWERTHINK INC		0.000		ANSR	036916104	5.5500	163,200.00	903,015.92	905,760.00
APPLIED SIGNAL TECHNOLOGY INC		2.173		APSG	038237103	23.0100	32,100.00	760,160.10	738,621.00
ASK JEEVES INC		0.000		ASKJ	045174109	18.1200	57,000.00	254,972.40	1,032,840.00
ASPECT COMMUNICATIONS CORP		0.000		ASPT	04523Q102	15.7600	59,553.00	189,675.18	938,555.29
AUGUST TECHNOLOGY INC		0.000		AUGT	05106U105	18.5500	54,600.00	978,131.28	1,012,830.00
AVID TECHNOLOGY INC.		0.000		AVID	05367P100	48.0000	16,750.00	219,462.80	804,000.00
BIO-REFERENCE LABS I		0.000		BRLI	09057G602	13.1000	66,400.00	651,111.70	869,840.00
BON-TON STORES		0.900		BONT	09776J101	11.1000	21,000.00	60,378.10	233,100.00
BRIGHTPOINT INC.		0.000		CELL	109473405	17.2500	44,900.00	555,636.12	774,525.00
BROOKTROUT INC		0.000		BRKT	114580103	12.5800	54,700.00	752,477.05	688,126.00
BUCA INC.		0.000		BUCA	117769109	6.8100	122,100.00	685,977.38	831,501.00
CALIFORNIA AMPLIFIER INC		0.000		CAMP	129900106	14.0700	44,900.00	650,229.28	631,743.00
CALIFORNIA MICRO DEVICES CORP		0.000		CAMD	130439102	9.1300	99,800.00	755,197.72	911,174.00
CANDELA CORP		0.000		CLZR	136907102	18.1800	42,900.00	388,691.19	779,922.00
CARMIKE CINEMAS INC		0.000		CKEC	143436400	34.8500	20,000.00	419,812.50	697,000.00
CARRIER ACCESS CORP		0.000		CACS	144460102	12.5200	84,000.00	812,221.20	1,051,680.00
CENTILLIUM COMMUNICATIONS INC		0.000		CTLM	152319109	5.6300	96,900.00	323,832.17	545,547.00
CONNETICS CORP		0.000		CNCT	208192104	18.1600	47,600.00	557,586.36	864,416.00
COVANSYS CORP		0.000		CVNS	22281W103	11.0000	78,800.00	766,852.31	866,800.00
CROWN MEDIA HLDGS IN		0.000		CRWN	228411104	8.2700	100,400.00	721,487.27	830,308.00
CULP INC		0.000		CFI	230215105	10.9000	47,600.00	315,731.96	518,840.00
DIAMONDCLUSTER INTERNATIONAL I		0.000		DTPI	25278P106	10.2000	166,433.00	529,617.02	1,697,616.58
DITECH COMMUNICATIONS CORP		0.000		DITC	25500M103	19.1000	58,700.00	671,069.34	1,121,170.00
ENCORE WIRE CORP		0.000		WIRE	292562105	17.7100	58,800.00	593,582.62	1,041,348.00
FIRST HORIZON PHARMACEUTICAL		0.000		FHRX	32051K106	11.2000	92,500.00	948,797.38	1,036,000.00
FRONTIER AIRLINES INC		0.000		FRNT	359065109	14.2600	66,800.00	903,386.17	952,568.00
GADZOOKS INC		0.000		GADZ	362553109	1.5500	139,200.00	624,739.18	215,760.00
GENERAL CABLE CORP		2.454		BGC	369300108	8.1500	93,100.00	260,098.06	758,765.00
GREAT AMERN FINL RES		0.616		GFR	389915109	16.2200	5,800.00	93,315.30	94,076.00
GS1 COMMERCE INC		0.000		GSIC	36238G102	9.7610	73,100.00	470,601.96	713,529.10
IMPERIAL SUGAR COMPANY		0.000		IPSU	453096208	14.1300	68,500.00	504,378.79	967,905.00
INTERVOICE INC.		0.000		INTV	461142101	11.8700	68,400.00	103,633.70	811,908.00
LANTRONIX INC		0.000		LTRX	516548104	1.1700	372,799.00	298,957.45	436,174.83
LCA-VISION INC.		0.000		LCAV	501803308	21.1700	45,550.00	234,766.94	964,293.50
MAGNA ENTERTAINMENT-CL A		0.000		MECA	559211107	5.0700	114,600.00	607,039.96	581,022.00
MAPICS INC		0.000		MAPX	564910107	13.0900	64,800.00	560,158.04	848,232.00
MATRIX INITIATIVES INC		0.000		MTXX	57685L105	17.7390	35,600.00	514,079.24	631,508.40
MEASUREMENT SPECIALITIES INC		0.000		MSS	583421102	20.4300	38,700.00	213,280.80	790,641.01

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FT FULLER & THALER - 20									
Instrument - COM COMMON STOCK									
MERIX CORP		0.000		MERX	590049102	24.5300	31,600.00	788,327.24	775,148.00
MIDWAY GAMES INC.		0.000		MWY	598148104	3.8800	24,300.00	97,171.25	94,284.01
NEOFORMA INC		0.000		NEOF	640475505	10.6400	33,520.00	377,337.49	356,652.80
NETEGRITY INC		0.000		NETE	64110P107	10.3100	94,300.00	839,218.72	972,233.00
NETOPIA INC		0.000		NTPA	64114K104	14.5800	59,800.00	808,277.08	871,884.00
NETSOLVE INC		0.000		NTSL	64115J106	8.1000	22,800.00	178,275.40	184,680.00
OMI CORPORATION		0.000		OMM	Y6476W104	8.9300	48,500.00	299,201.53	433,105.00
ONYX SOFTWARE CORP		0.000		ONXS	683402200	3.9400	122,700.00	476,126.79	483,438.00
PICO HOLDINGS INC		0.000		PICO	693366205	15.6700	29,900.00	370,137.38	468,533.00
PRIME MONEY MARKET ACCOUNT		0.000		IT-FUL	IT-FUL	1.0000	502,222.59	502,222.58	502,222.62
PRIMUS TELECOMMUNICATIONS GROU		0.000		PRTL	741929103	10.1800	101,900.00	396,595.23	1,037,342.00
QUANTUM FUEL SYSTEMS TECH WW I		0.000		QTWW	74765E109	8.0400	91,800.00	642,615.22	738,072.00
RED ROBIN GOURMET BURGERS		0.000		RRGB	75689M101	30.4400	31,000.00	380,694.62	943,640.00
REPUBLIC FIRST BANCORP INC		0.000		FRBK	760416107	12.1500	34,200.00	186,667.50	415,530.00
RESTORATION HARDWARE INC		0.000		RSTO	760981100	4.7500	79,000.00	388,685.02	375,250.00
RTI INTERNATIONAL METALS		0.000		RTI	74973W107	16.8700	49,600.00	705,753.90	836,752.00
SABA SOFTWARE INC		0.000		SABA	784932600	3.4500	141,224.00	541,501.56	487,222.83
SANTANDER BANCORP		1.807		SBP	802809103	24.3500	33,200.00	500,575.31	808,420.00
SECURE COMPUTING CORP		0.000		SCUR	813705100	17.9100	71,900.00	400,867.21	1,287,729.00
SEEBEYOND TECHNOLOGY CORP.		0.000		SBYN	815704101	4.2900	129,600.00	353,228.16	555,984.00
SELECTICA INC		0.000		SLTC	816288104	4.2800	137,550.00	433,633.57	588,714.00
SOUTHERN ENERGY HOMES INC		0.000		SEHI	842814105	2.2540	259,300.00	350,946.59	584,462.20
SRS LABS INC		0.000		SRSL	78464M106	9.3300	48,800.00	119,897.88	455,304.00
SUPPORTSOFT INC		0.000		SPRT	868587106	13.1500	61,400.00	506,047.88	807,410.00
SYKES ENTERPRISES		0.000		SYKE	871237103	8.5600	92,900.00	610,297.51	795,224.00
THE 3DO CO		0.000		THDOQ	88553W204	0.0250	74,849.00	316,508.64	1,871.23
TIVO INC		0.000		TIVO	888706108	7.4000	64,300.00	276,895.49	475,820.00
TRANSKARYOTIC THERAPIES INC.		0.000		TKTX	893735100	15.6100	51,100.00	216,692.18	797,671.00
TRICO MARINE SERVICES INC		0.000		TMAR	896106101	1.7900	281,200.00	424,904.49	503,348.00
UBIQUITEL INC		0.000		UPCS	903474302	2.6890	81,600.00	221,552.16	219,422.40
ULTRATECH INC		0.000		UTEK	904034105	29.3700	35,500.00	357,904.51	1,042,635.00
UNIVERSAL ELECTRONICS INC		0.000		UEIC	913483103	12.7400	14,800.00	136,331.93	188,552.00
VANS INC		0.000		VANS	921930103	11.4100	72,700.00	359,643.24	829,507.00
VENTIV HEALTH INC.		0.000		VTIV	922793104	9.1500	83,500.00	815,266.09	764,025.00
WESTMORELAND COAL CO		0.000		WLB	960878106	17.5000	22,100.00	357,450.88	386,750.00
WITNESS SYS INC		0.000		WITS	977424100	9.3300	119,800.00	1,016,149.82	1,117,734.00
Instrument Total	75						6,205,750.59	36,453,578.99	53,561,967.80
Portfolio Total	75						6,205,750.59	36,453,578.99	53,561,967.80

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
21ST CENTY INS GROUP	0.581	TW		90130N103		13.7500	16,200.00	228,248.97	222,750.00
4KIDS ENTERTAINMENT INC.	0.000	KDE		350865101		26.0200	15,700.00	445,162.40	408,514.00
ACTIVISION INC	0.000	ATVI		004930202		18.2000	26,000.00	340,328.82	473,200.00
ADTRAN INC.	0.967	ADTN		00738A106		31.0000	18,400.00	502,924.83	570,400.00
ADVANCED FIBRE COMMUNICATION	0.000	AFCI		00754A105		20.1500	23,700.00	526,325.61	477,555.00
ADVENT SOFTWARE INC	0.000	ADVS		007974108		17.4300	11,600.00	184,922.69	202,188.00
AEROPOSTALE INC	0.000	ARO		007865108		27.4200	16,500.00	375,127.08	452,430.00
ALLEGIANT BANCORP IN	1.568	ALLE		017476102		28.0500	9,200.00	192,165.63	258,060.00
AMERICAN CAPITAL STRATEGIES	9.283	ACAS		024937104		29.7300	14,400.00	358,602.47	428,111.99
AMERICAN FINANCIAL GROUP INC.	1.889	AFG		025932104Q		26.4600	12,400.00	312,843.72	328,104.00
AMERICAN WEST HOLDINGS CORP.	0.000	AWA		023657208		12.4000	32,200.00	436,445.25	399,280.00
AMERITRADE HLDG CORP	0.000	AMTD		03074K100		14.0700	19,600.00	153,640.15	275,772.00
ANDRX GROUP	0.000	ADRX		034553107		24.0400	30,900.00	674,687.34	742,836.00
ARQLE INC	0.000	ARQL		04269E107		4.8800	30,800.00	135,164.87	150,304.00
ARTHCARE CORP	0.000	ARTC		043136100		24.5000	17,900.00	294,021.34	438,550.01
ASCENTIAL SOFTWARE CORP	0.000	ASCL		04362P207		25.9300	26,200.00	566,005.52	679,366.00
AUTODESK INC.	0.488	ADSK		052769106Q		24.5800	19,500.00	441,253.02	479,310.00
AZTAR CORP.	0.000	AZR		054802103		22.5000	19,600.00	449,719.60	441,000.00
BANNER CORP	2.544	BANR		06652V109		25.1500	12,200.00	257,351.66	306,830.00
BE AEROSPACE INC.	0.000	BEAV		073302101		5.4000	27,500.00	104,964.61	148,500.00
BEVERLY ENTERPRISES	0.000	BEV		087851309		8.5900	53,900.00	449,956.52	463,001.00
CASH AMERICAN INT'L. INC.	0.330	PWN		14754D100		21.1800	21,800.00	455,470.92	461,724.00
CENTURY BUSINESS SVC	0.000	CBIZ		156490104		4.4700	54,600.00	188,486.18	244,062.00
CHECKPOINT SYSTEMS INC.	0.000	CKP		162825103		18.9100	22,300.00	416,623.52	421,693.00
CHILDREN'S PLACE	0.000	PLCE		168905107		26.7300	18,000.00	438,299.59	481,140.00
CHIQUITA BRANDS	0.000	CQB		170032809Q		22.5300	14,600.00	222,551.00	328,938.00
CITY HLDG CO	2.285	CHCO		177835105		35.0000	10,400.00	310,003.40	364,000.00
COACH INC	0.000	COH		189754104		37.7500	30,300.00	771,603.73	1,143,825.00
COPART INC	0.000	CPRT		217204106		16.5000	24,200.00	303,679.42	399,300.00
CORINTHIAN COLLEGES INC	0.000	COCO		218868107		55.5600	9,300.00	470,528.35	516,708.00
CORRECTIONS CORP OF	0.000	CXW		22025Y407		28.8300	5,000.00	130,366.00	144,150.00
CRAY INC	0.000	CRAY		225223106		9.9300	35,700.00	402,033.28	354,501.00
CSG SYSTEMS INTL. INC.	0.000	CSGS		126349109		12.4900	18,000.00	255,767.67	224,820.00
CURAGEN CORP	0.000	CRGN		23126R101		7.3300	27,000.00	145,259.13	197,910.00
CYPRESS SEMICONDUCTOR CORP	0.000	CY		232806109		21.3600	42,900.00	528,703.29	916,344.00
DORAL FINANCIAL CORP.	1.155	DRL		25811P100		32.2800	10,600.00	322,018.68	342,168.00
DSP GROUP INC.	0.000	DSPG		23332B106		24.9100	16,300.00	359,248.91	406,033.00
EARTHLINK INC	0.000	ELNK		270321102		10.0000	50,100.00	421,675.12	501,000.00
EDGEWATER TECHNOLOGIN INC.	0.000	EDGW		280358102		4.8600	56,500.00	267,432.16	274,590.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
EMERSON RADIO CORP	0.000	MSN	291087203	3.7600	57,900.00	269,299.51	217,704.00		
ENTRUST INC	0.000	ENTU	293848107	4.0800	50,000.00	252,984.34	204,000.00		
EPICOR SOFTWARE CORPORATION	0.000	EPIC	29426L108	12.7600	35,300.00	217,085.17	450,428.00		
ESS TECHNOLOGY	0.000	ESST	269151106	17.0100	26,400.00	417,943.87	449,064.00		
FIRST HORIZON PHARMACEUTICAL	0.000	FHRX	32051K106	11.2000	30,800.00	218,365.58	344,960.00		
FOUNDRY NETWORKS INC	0.000	FDRY	35063R100	27.3600	34,000.00	537,800.87	930,239.99		
GALYAN'S TRADING COMPANY	0.000	GLYN	36458R101	12.0400	26,900.00	289,448.83	323,876.00		
GEN-PROBE INC	0.000	GPRO	36866T103	36.4700	41,600.00	884,006.70	1,517,152.00		
GENERAL CABLE CORP	2.454	BGC	369300108	8.1500	64,600.00	366,467.93	526,490.00		
GETTY IMAGES INC.	0.000	GYI	374276103	50.1300	13,200.00	546,443.15	661,716.00		
GLOBAL INDUSTRIES LTD.	0.000	GLBL	379336100	5.1500	51,700.00	254,891.60	266,255.00		
GOLD BANC CORP INC	0.853	GLDB	379907108	14.0600	51,300.00	544,842.62	721,278.00		
GRIFFON CORPORATION	0.000	GFF	398433102	20.2600	16,400.00	264,710.09	332,264.00		
GSI COMMERCE INC	0.000	GSIC	36238G102	9.7610	26,200.00	173,461.39	255,738.20		
GUESS INC	0.000	GES	401617105	12.0700	32,100.00	425,683.40	387,447.00		
HERCULES INCORPORATED	0.000	HPC	427056106Q	12.2000	18,400.00	188,569.97	224,480.00		
HUDSON HIGHLAND GROUP INC	0.000	HHGP	443792106	23.8500	3,900.00	93,699.79	93,015.00		
HUDSON UNITED BANCORP	3.247	HU	444165104	36.9500	7,900.00	270,624.50	291,905.00		
INAMED CORP	0.000	IMDC	453235103	48.0600	11,550.00	500,109.47	555,093.00		
INCYTE CORP	0.000	INCY	45337C102	6.8400	19,400.00	104,310.41	132,696.00		
INFOCUS CORPORATION	0.000	INFS	45665B106	9.6800	28,500.00	225,924.60	275,880.00		
INFOSPACE INC	0.000	INSP	45678T201	23.0500	22,100.00	578,742.86	509,405.00		
INPUT/OUTPUT INC.	0.000	IO	457652105	4.5100	45,500.00	256,038.50	205,205.00		
INTEGRATED DEVICE TECH INC	0.000	IDTI	458118106	17.1700	26,600.00	419,241.99	456,722.00		
INTERFACE INC	1.085	IFSIA	458665106	5.5300	46,100.00	217,260.84	254,933.00		
INTL GAME TECHNOLOGY	1.120	IGT	459902102	35.7000	24,700.00	633,773.65	881,790.00		
ITT EDUCATIONAL SERVICES INC	0.000	ESI	45068B109	46.9700	14,200.00	429,001.58	666,974.00		
IVAX CORP	0.000	IVX	465823102	23.8800	16,500.00	302,457.40	394,020.00		
JACUZZI BRANDS INC	0.000	JJZ	469865109	7.0900	60,900.00	350,303.60	431,781.00		
JDA SOFTWARE GROUP INC	0.000	JDAS	46612K108	16.5100	21,000.00	448,881.29	346,710.00		
JM SMUCKER CO	2.031	SJM	832696405	45.2900	16,200.00	658,805.76	733,698.00		
JOY GLOBAL INC	0.764	JOYG	481165108	26.1500	17,700.00	445,243.60	462,855.00		
K-SWISS INC CL-A	0.166	KSWS	482686102	24.0600	20,000.00	352,853.80	481,200.00		
KYPHON INC	0.000	KYPH	501577100	24.8300	19,100.00	552,109.58	474,253.00		
LONGVIEW FIBRE CO	0.647	LFB	543213102	12.3500	47,200.00	393,712.05	582,920.00		
MAPICS INC	0.000	MAPX	564910107	13.0900	11,500.00	144,325.00	150,535.00		
MARVEL ENTERPRISES I	0.000	MVL	57383M108	29.1100	21,200.00	405,836.60	617,132.00		
MCDERMOTT INTERNATIONAL	0.000	MDR	580037109Q	11.9500	36,900.00	235,493.44	440,955.00		
MCG CAPITAL CORP	8.615	MCGC	58047P107	19.5000	34,700.00	532,717.77	676,650.00		

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
MCLEODUSA INC		0.000		MCLD	582266706	1.4800	191,700.00	272,446.40	283,716.00
NETIQ CORP		0.000		NTIQ	64115P102	13.2500	34,700.00	410,187.81	459,775.00
NETSCREEN TECHNOLOGIES INC		0.000		NSCN	64117V107	24.7500	19,100.00	450,472.63	472,725.00
NEWPARK RESOURCES INC.		0.000		NR	651718504	4.7900	77,500.00	444,355.00	371,225.00
NMS COMMUNICATIONS CORP		0.000		NMSS	629248105	6.2400	37,700.00	227,821.46	235,248.00
NOVELL INC		0.000		NOVL	670006105	10.5200	104,500.00	542,277.12	1,099,340.00
NYFIX INCORPORATED		0.000		NYFX	670712108	7.9500	44,700.00	298,721.46	355,365.00
OHIO CASUALTY CORP.		0.000		OCAS	677240103Q	17.3600	28,600.00	408,713.04	496,496.00
OMI CORPORATION		0.000		OMM	Y6476W104	8.9300	33,600.00	208,263.46	300,048.00
ON SEMICONDUCTOR COR		0.000		ONNN	682189105	6.4500	31,000.00	197,904.10	199,950.00
OPENWAVE SYS INC		0.000		OPWV	683718308	11.0000	21,666.00	145,703.65	238,326.00
ORTHOLOGIC CORP		0.000		OLGC	68750J107	6.1300	64,200.00	309,167.68	393,546.00
PACIFIC SUNWEAR OF CALIFORNIA		0.000		PSUN	694873100	21.1200	21,600.00	359,804.28	456,192.00
PAPA JOHN'S INTERNATIONAL		0.000		PZZA	698813102	33.3800	8,000.00	222,429.38	267,039.99
PARAMETRIC TECHNOLOGY CORP		0.000		PMTG	699173100	3.9400	49,500.00	154,899.11	195,030.00
PARK NATL CORP		3.110		PRK	700658107	113.1500	3,600.00	411,299.12	407,340.00
PARKER DRILLING CO		0.000		PKD	701081101	2.5500	125,700.00	278,617.37	320,535.00
PDI INC		0.000		PDII	69329V100	26.8100	17,200.00	452,274.99	461,132.00
PEETS COFFEE & TEA I		0.000		PEET	705560100	17.4100	11,800.00	205,019.16	205,438.00
PENN NATIONAL GAMING INC		0.000		PENN	707569109	23.0800	18,400.00	386,024.88	424,672.00
PEP BOYS MM & J		1.180		PBY	713278109Q	22.8700	6,600.00	147,267.45	150,942.00
PETCO ANIMAL SUPPLIES INC		0.000		PETC	716016209	30.4500	14,200.00	396,938.56	432,390.00
PINNACLE ENTERTAINMENT, INC.		0.000		PNK	723456109	9.3200	41,600.00	292,411.55	387,712.00
PINNACLE SYSTEMS		0.000		PCLE	723481107	8.5300	34,000.00	267,765.90	290,020.00
PLANTRONICS INC.		0.000		PLT	727493108	32.6500	17,900.00	399,674.33	584,435.00
POLYCOM INC.		0.000		PLCM	73172K104	19.5200	31,900.00	500,488.84	622,688.00
PRESIDENTIAL LIFE		3.039		PLFE	740884101	13.1600	11,500.00	170,237.60	151,339.99
PRIME HOSPITALITY CORP		0.000		PDQ	741917108	10.2000	48,100.00	378,696.80	490,620.00
PRIME MONEY MARKET - 6FC		0.000		IT-FUL6	IT-FUL6	1.0000	1,256,367.93	1,256,367.89	1,256,367.90
PRIMEDIA INC		0.000		PRM	74157K101	2.8300	197,300.00	636,529.60	558,359.01
PRIMUS TELECOMMUNICATIONS GROU		0.000		PRTL	741929103	10.1800	40,600.00	429,300.80	413,308.00
PSS WORLD MEDICAL INC.		0.000		PSSI	69366A100	12.0700	32,900.00	202,637.61	397,102.99
PTEK HLDGS INC		0.000		PTEK	69366M104	8.8100	27,100.00	140,845.01	238,751.00
REGENERATION TECHNOLOGIES INC		0.000		RTIX	75886N100	10.9600	16,300.00	189,591.36	178,648.00
RESTORATION HARDWARE INC		0.000		RSTO	760981100	4.7500	55,200.00	225,006.64	262,200.00
RF MICRO-DEVICES		0.000		RFMD	749941100	10.0500	37,500.00	443,749.07	376,875.00
RITE AID CORP.		0.000		RAD	767754104Q	6.0400	60,800.00	274,922.06	367,231.99
RSA SECURITY INC.		0.000		RSAS	749719100	14.2000	16,900.00	191,909.05	239,980.01
SABA SOFTWARE INC		0.000		SABA	784932600	3.4500	53,000.00	239,464.88	182,850.00

Monthly Market Portfolio

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	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6FC FULLER THALER - 2000								
	Instrument - COM COMMON STOCK								
SANDISK CORP		0.000		SNDK	80004C101	61.1400	16,800.00	709,375.31	1,027,152.00
SEEBEYOND TECHNOLOGY CORP.		0.000		SBYN	815704101	4.2900	164,400.00	456,173.72	705,276.00
SELECTICA INC		0.000		SLTC	816288104	4.2800	75,100.00	296,611.98	321,428.00
SERVICE CORP INTERNATIONAL		6.679		SRV	817565104Q	5.3900	65,700.00	260,956.08	354,123.00
SOLA INTERNATIONAL INC		0.000		SOL	834092108	18.8000	27,200.00	473,213.27	511,360.00
SOTHEBY'S HOLDINGS CL-A		0.000		BID	835898107	13.6600	19,300.00	228,010.52	263,638.00
SOUTHERN UNION COMPANY		0.000		SUG	844030106	18.4000	12,070.00	196,149.72	222,088.00
STEAK N SHAKE COMPANY		0.000		SNS	857873103	17.8500	17,100.00	260,415.45	305,235.00
SYMBOL TECHNOLOGIES INC		0.118		SBL	871508107	16.8900	21,100.00	289,153.50	356,379.00
TELEDYNE TECHNOLOGIES INC		0.000		TDY	879360105	18.8500	26,100.00	364,896.00	491,985.00
TELETECH HOLDINGS INC		0.000		TTEC	879939106	11.3000	45,700.00	319,616.91	516,410.00
TELIK INC		0.000		TELK	87959M109	23.0100	8,300.00	176,164.26	190,983.00
THE MONY GROUP INC.		1.438		MNY	615337102	31.2900	1,700.00	46,736.91	53,193.00
THERASENSE INC		0.000		THER	883381105	20.3000	27,900.00	475,748.65	566,370.00
TITAN INT'L INC.		0.653		TWI	88830M102Q	3.0600	79,800.00	98,211.36	244,188.00
TRANSWITCH CORP		0.000		TXCC	894065101	2.3000	51,400.00	147,457.76	118,220.00
TWEETER HOME ENTERTAINMENT GRO		0.000		TWTR	901167106	9.4500	32,800.00	282,349.04	309,960.00
UBIQUITEL INC		0.000		UPCS	903474302	2.6890	104,900.00	204,515.30	282,076.10
UNIFI INC		0.000		UFI	904677101	6.4500	45,700.00	295,636.30	294,765.00
UNITED ONLINE INC		0.000		UNTD	911268100	16.7900	25,150.00	462,137.75	422,268.50
UNITRIN INC.		4.008		UTR	913275103	41.4100	6,200.00	180,582.66	256,742.00
UNOVA INC.		0.000		UNA	91529B106	22.9500	20,800.00	253,280.94	477,359.99
USI HOLDINGS CORP		0.000		USIH	90333H101	13.0500	25,800.00	322,969.77	336,690.00
VARIAN MEDICAL SYSTEMS		0.000		VAR	92220P105	69.1000	14,500.00	838,182.97	1,001,950.00
VENTANA MED SYS INC		0.000		VMSI	92276H106	39.4000	14,500.00	421,988.89	571,300.00
VERITY INC.		0.000		VRTY	92343C106	16.6900	26,600.00	442,929.30	443,954.00
VERTEX PHARMAREUTICALS INC		0.000		VRTX	92532F100	10.2300	22,100.00	196,407.36	226,083.00
VITESSE SEMICONDUCTOR CORP		0.000		VTSS	928497106	5.8700	32,900.00	167,625.49	193,123.00
WARNACO GROUP INC/THE		0.000		WRNC	934390402	15.9500	18,400.00	254,958.94	293,479.99
WESTERN WIRELESS COR		0.000		WWCA	95988E204	18.3600	20,000.00	241,180.55	367,200.01
WIND RIVER SYSTEMS		0.000		WIND	973149107	8.7600	42,900.00	259,473.48	375,804.00
WRIGHT MEDICAL GROUP INC		0.000		WMGI	98235T107	30.4400	21,800.00	432,877.52	663,592.00
Instrument Total	149						6,151,403.93	51,469,280.31	61,987,722.66
Portfolio Total	149						6,151,403.93	51,469,280.31	61,987,722.66

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6JL JACOBS LEVY - 2000 V								
	Instrument - COM COMMON STOCK								
ACTIVCARD CORP		0.000		ACTI	00506J107	7.8800	37,300.00	299,556.66	293,924.00
ACTIVISION INC		0.000		ATVI	004930202	18.2000	55,500.00	1,009,208.10	1,010,100.00
ADC COMMUNICATIONS INC		0.000		ADCT	000886101	2.9700	17,000.00	47,720.70	50,490.00
ADVANCED MARKETING SERVICES		0.350		MKT	00753T105	11.4000	10,600.00	108,472.19	120,840.00
ADVO INC.		1.385		AD	007585102	31.7600	13,012.00	369,966.28	413,261.12
AGL RESOURCES INC		3.848		ATG	001204106	29.1000	23,100.00	610,883.03	672,210.00
ALBANY INTL CL-A		0.826		AIN	012348108Q	33.9000	28,000.00	762,435.18	949,200.00
ALDERWOODS GROUP INC		0.000		AWGI	014383103	9.4200	15,000.00	101,385.79	141,300.00
ALLIANCE IMAGING INC		0.000		AIQ	018606202	3.7000	24,500.00	119,124.50	90,650.00
ALLOS THERAPEUTICS I		0.000		ALTH	019777101	3.5900	4,900.00	14,602.00	17,591.00
AMC ENTMT INC		0.000		AEN	001669100	15.2100	37,700.00	361,128.44	573,417.00
AMERICAN MED SEC GRO		0.000		AMZ	02744P101	22.4200	9,500.00	194,873.37	212,990.00
AMERICAN WEST HOLDINGS CORP.		0.000		AWA	023657208	12.4000	47,300.00	340,242.27	586,520.00
ANALOGIC CORP.		0.780		ALOG	032657207	41.0000	3,200.00	143,009.28	131,200.00
ANN TAYLOR STORES CORP		0.000		ANN	036115103	39.0000	17,500.00	504,345.51	682,499.99
ANTHRACITE CAPITAL INC		10.117		AHR	037023108	11.0700	66,100.00	682,834.19	731,727.00
ANWORTH MORTGAGE ASS		9.476		ANH	037347101	13.9300	10,000.00	139,100.00	139,300.00
APPLIED INDUSTRIAL TECH INC.		2.011		AIT	03820C105	23.8600	16,700.00	311,327.05	398,462.00
APTAR GROUP INC.		0.717		ATR	038336103Q	39.0000	5,600.00	165,886.16	218,400.00
ARCH CHEMICALS INC.		3.117		ARJ	03937R102	25.6600	19,500.00	406,606.44	500,370.00
ASBURY AUTOMOTIVE GROUP		0.000		ABG	043436104	17.9100	10,700.00	186,352.31	191,637.00
ASIAINFO HLDGS INC		0.000		ASIA	04518A104	6.6800	18,600.00	129,155.36	124,248.00
ASTEC INDUSTRIES INC		0.000		ASTE	046224101	12.2700	12,600.00	215,700.26	154,602.00
ATARI INC		0.000		ATAR	04651M105	4.2000	11,500.00	47,873.35	48,300.00
ATLANTIC COAST AIRLINES HOLDIN		0.000		ACAI	048396105	9.9000	51,500.00	466,575.15	509,850.00
AVIALL INC.		0.257		AVL	05366B102Q	15.5100	13,300.00	146,910.88	206,283.00
BANCFIRST CORP		1.703		BANF	05945F103	58.7020	900.00	48,214.35	52,831.80
BANNER CORP		2.544		BANR	06652V109	25.1500	4,598.00	95,036.57	115,639.70
BASSETT FURNITURE INDS.		4.848		BSET	070203104Q	16.5000	3,900.00	52,318.50	64,350.00
BERKSHIRE HILLS BANC		1.326		BHL	084680107	36.2000	500.00	16,591.00	18,100.00
BEVERLY ENTERPRISES		0.000		BEV	087851309	8.5900	14,000.00	117,628.00	120,260.00
BIG 5 SPORTING GOODS CORP		0.000		BGFV	08915P101	20.9500	24,900.00	391,699.86	521,655.00
BJ'S WHOLESALE CLUB INC.		0.000		BJ	05548J106	22.9600	47,700.00	1,170,806.60	1,095,192.00
BOB EVANS FARMS		1.478		BOBE	096761101Q	32.4600	2,300.00	66,715.87	74,658.00
BOK FINL CORP		0.000		BOKF	05561Q201	38.7200	401.00	15,493.04	15,526.72
BRIGGS & STRATTON		1.958		BGG	109043109Q	67.4000	8,200.00	363,916.00	552,680.00
BROOKSTONE INC		0.000		BKST	114537103	21.3100	3,900.00	42,447.60	83,109.00
BROOKTROUT INC		0.000		BRKT	114580103	12.5800	4,300.00	50,525.00	54,094.00
BUCKLE INC		1.805		BKE	118440106	22.1500	4,400.00	88,977.75	97,460.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6JL JACOBS LEVY - 2000 V									
Instrument - COM COMMON STOCK									
BUILDING MATERIALS HLDG. CORP.	1.545	BMHC	120113105	15.5300	12,200.00	166,894.78	189,466.00		
BURLINGTON COAT FACTORY WAREHO	0.141	BCF	121579106	21.1600	13,900.00	265,664.19	294,124.00		
BUTLER MANUFACTURING CO.	0.727	BBR	123655102	22.0000	2,500.00	53,034.01	55,000.00		
CALLAWAY GOLF COMPANY	1.661	ELY	131193104	16.8500	44,000.00	549,124.45	741,400.00		
CAPITAL CITY BK GROU	1.565	CCBG	139674105	45.9900	2,100.00	75,444.60	96,579.00		
CAPITAL CORP OF THE WEST	0.000	CCOW	140065103	39.6400	3,700.00	120,657.34	146,668.00		
CAPTARIS INC.	0.000	CAPA	14071N104	5.6200	10,600.00	59,319.72	59,572.00		
CARPENTER TECHNOLOGY	1.116	CRS	144285103	29.5700	26,100.00	794,294.75	771,777.00		
CASH AMERICAN INT'L. INC.	0.330	PWN	14754D100	21.1800	21,500.00	166,418.52	455,370.00		
CCC INFORMATION SVCS	0.000	CCCG	12487Q109	16.9000	597.00	10,142.31	10,089.30		
CDI CORP.	1.099	CDI	125071100	32.7500	8,800.00	239,226.10	288,200.00		
CELERA GENOMICS GROUP	0.000	CRA	038020202	13.9100	28,600.00	301,518.36	397,826.00		
CELL GENESYS INC	0.000	CEGE	150921104	12.9400	45,100.00	568,393.09	583,594.00		
CENTEX CONSTRUCTION	0.331	CXP	15231R109	60.2700	12,000.00	699,902.40	723,240.00		
CENTRAL PACIFIC FINANCIAL CORP	2.130	CPF	154760102	30.0400	7,200.00	182,858.16	216,288.00		
CFS BANCORP INC	2.965	CITZ	12525D102	14.8400	1,600.00	22,896.00	23,744.00		
CHARMING SHOPPES	0.000	CHRS	161133103	5.4000	33,200.00	104,878.80	179,280.00		
CHARTER MUNICIPAL MTG ACCEPTAN	7.004	CHC	160908109	21.1300	13,100.00	266,557.35	276,803.00		
CHESAPEAKE UTILITIES CORP	4.222	CPK	165303108	26.0500	2,700.00	57,781.27	70,335.00		
CHITTENDEN CORPORATION	2.378	CHZ	170228100	33.6400	28,400.00	807,038.37	955,376.00		
CHURCHILL DOWNS INC	1.381	CHDN	171484108	36.2010	2,300.00	82,904.65	83,262.30		
CIBER INC.	0.000	CBR	17163B102	8.6600	16,800.00	163,380.00	145,488.00		
CITIZENS FIRST BANCO	1.578	CTZN	17461R106	22.8000	2,322.00	49,035.53	52,941.60		
CLAIRE'S STORES INC	1.273	CLE	179584107	18.8400	35,300.00	406,767.19	665,052.00		
CLECO CORP. HOLDING CO.	5.005	CNL	12561W105	17.9800	46,600.00	566,177.80	837,868.00		
CMS ENERGY CORP	8.450	CMS	125896100Q	8.5200	20,000.00	161,816.00	170,400.00		
COLLINS & AIKMAN CORP	0.000	CKC	194830204	4.3300	33,600.00	141,550.93	145,488.00		
COLUMBIA BANCORP	1.877	CBMD	197227101	31.9500	800.00	19,310.80	25,560.00		
COMMERCIAL BANKSHARES INC/FL	1.907	CLBK	201607108	33.5600	486.00	15,164.81	16,310.16		
COMMERCIAL FEDERAL CORP.	1.872	CFB	201647104	26.7100	29,100.00	720,796.07	777,261.00		
COMMERCIAL METALS CO.	1.052	CMC	201723103	30.4000	21,800.00	516,836.58	662,720.00		
COMMONWEALTH INDUSTRIES INC.	1.992	CMIN	203004106	10.0400	8,300.00	66,256.83	83,332.00		
COMMSCOPE INC.	0.000	CTV	203372107	16.3300	58,600.00	642,099.33	956,938.00		
COMMUNITY BANK SYSTEM INC	2.612	CBU	203607106	49.0000	4,800.00	141,850.67	235,200.00		
COMMUNITY TR BANCORP	2.768	CTBI	204149108	30.2000	2,200.00	58,660.00	66,440.00		
COMPUcredit CORP	0.000	CCRT	20478N100	21.2800	7,700.00	183,645.00	163,856.00		
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	17.5900	44,600.00	663,559.06	784,514.00		
CONSOLIDATED GRAPHICS INC.	0.000	CGX	209341106	31.5800	5,100.00	121,179.45	161,058.01		
COPART INC	0.000	CPRT	217204106	16.5000	63,108.00	579,813.10	1,041,282.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value	

	Group -	COMMON STOCK -	EXTERNALLY MANAGED					
	Portfolio -	6JL	JACOBS LEVY -	2000 V				
	Instrument -	COM	COMMON STOCK					
CORN PRODUCTS INT'L INC.		1.393	CPO	219023108	34.4500	17,600.00	501,204.35	606,320.00
CORRECTIONS CORP OF		0.000	CXW	22025Y407	28.8300	12,900.00	254,884.65	371,907.00
CROWN CASTLE INTL CO		0.000	CCI	228227104	11.0300	5,700.00	63,327.00	62,871.00
CSS INDS INC		1.031	CSS	125906107	31.0100	3,400.00	87,181.27	105,434.00
CT COMMUNICATIONS IN		1.925	CTCI	126426402	13.5000	100.00	1,244.00	1,350.00
CTS CORP.		1.043	CTS	126501105	11.5000	33,600.00	249,144.43	386,400.00
CURAGEN CORP		0.000	CRGN	23126R101	7.3300	1,700.00	10,121.40	12,461.00
CYPRESS SEMICONDUCTOR CORP		0.000	CY	232806109	21.3600	3,100.00	65,928.01	66,216.00
D&K HEALTHCARE RESOURCES		0.442	DKHR	232861104	13.5600	4,502.00	70,072.55	61,047.12
DADE BEHRING HOLDINGS INC		0.000	DADE	23342J206	35.7400	23,296.00	627,934.87	832,599.04
DATASCOPE CORP		0.557	DSCP	238113104	35.8500	6,500.00	150,507.82	233,025.00
DECODE GENETICS INC		0.000	DCGN	243586104	8.1900	40,800.00	315,373.05	334,152.00
DEPARTMENT 56 INC		0.000	DFS	249509100	13.1000	12,300.00	172,307.25	161,130.00
DILLARDS INC. CL-A		0.972	DDS	254067101Q	16.4600	60,000.00	961,908.32	987,600.00
DIMON INC.		4.444	DMN	254394109	6.7500	35,900.00	237,349.25	242,325.00
DOMINION HOMES INC		0.000	DHOM	257386102	30.3300	6,900.00	151,863.37	209,277.00
DOVER MOTORSPORTS IN		1.142	DVD	260174107	3.5000	2,900.00	12,983.33	10,150.00
DRIL-QUIP INC		0.000	DRQ	262037104	16.3000	10,400.00	167,594.77	169,520.00
DRS TECHNOLOGIES INC		0.000	DRS	23330X100	27.7800	32,100.00	873,546.24	891,738.00
DUCOMMUN INC DEL		0.000	DCO	264147109	22.3500	3,700.00	60,544.70	82,695.00
DURA AUTOMOTIVE SYST		0.000	DRRA	265903104	12.7700	21,500.00	203,679.38	274,555.00
E.PIPHANY INC		0.000	EPNY	26881V100	7.2100	39,100.00	193,331.82	281,911.00
EFUNDS CORP		0.000	EFD	28224R101	17.3500	59,400.00	690,814.17	1,030,590.00
EL PASO ELECTRIC COMPANY		0.000	EE	283677854	13.3500	7,100.00	84,072.52	94,785.00
EMERSON RADIO CORP		0.000	MSN	291087203	3.7600	16,900.00	120,683.63	63,544.00
EMS TECHNOLOGIES INC		0.000	ELMG	26873N108	20.5400	7,593.00	142,214.69	155,960.22
ENCORE ACQUISITION CO		0.000	EAC	29255W100	24.6500	9,000.00	200,995.32	221,850.00
ENCORE WIRE CORP		0.000	WIRE	292562105	17.7100	5,200.00	58,589.44	92,092.00
ENERGEN CORP.		1.803	EGN	29265N108	41.0300	20,000.00	584,615.52	820,599.99
ESS TECHNOLOGY		0.000	ESST	269151106	17.0100	39,100.00	599,238.78	665,091.00
ESTERLINE TECHNOLOGIES CORP		0.000	ESL	297425100	26.6700	17,800.00	372,880.50	474,726.00
EXPONENT INC		0.000	EXPO	30214U102	21.4000	900.00	18,963.90	19,260.00
EXTENDED STAY AMERICA INC		1.105	ESA	30224P101	14.4800	67,500.00	971,681.30	977,400.00
FAIRCHILD SEMICONDUCTOR CORP		0.000	FCS	303726103	24.9700	4,600.00	110,784.10	114,862.00
FIRST FINANCIAL HOLDINGS INC		2.815	FFCH	320239106	31.2600	3,200.00	77,695.68	100,032.00
FIRST HORIZON PHARMACEUTICAL		0.000	FHRX	32051K106	11.2000	29,100.00	143,752.88	325,920.00
FIRST MERCHANTS CORP		3.605	FRME	320817109	25.5200	3,900.00	105,012.40	99,528.00
FIRST NIAGARA FINL G		1.609	FNFG	33582V108	14.9100	17,700.00	237,822.51	263,907.00
FIRST REPUBLIC BANK		1.396	FRC	336158100	35.8000	21,000.00	463,050.00	751,800.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6JL JACOBS LEVY - 2000 V									
Instrument - COM COMMON STOCK									
FIRST UNITED CORP		2.954		FUNC	33741H107	24.3700	1,800.00	41,846.40	43,866.00
FIRSTFED FINANCIAL CORP		0.000		FED	337907109	43.5000	18,700.00	536,554.12	813,450.00
FLUSHING FINL CORP		1.602		FFIC	343873105	18.2800	7,300.00	134,265.54	133,444.00
FRONTIER AIRLINES INC		0.000		FRNT	359065109	14.2600	33,500.00	487,354.65	477,710.00
GARDNER DENVER MACHINERY		0.000		GDI	365558105Q	23.8700	4,700.00	103,379.32	112,189.00
GEMSTAR-TV GUIDE INTL INC		0.000		GMST	36866W106	5.0500	74,200.00	352,032.10	374,710.00
GENCORP INC		1.114		GY	368682100Q	10.7700	61,500.00	603,815.49	662,355.00
GLATFELTER		2.891		GLT	377316104	12.4500	16,500.00	202,940.46	205,425.00
GRANITE CONSTRUCTION INC		1.702		GVA	387328107	23.4900	15,000.00	240,850.50	352,350.00
GREIF INC		1.577		GEF	397624107	35.5100	4,500.00	98,279.94	159,795.00
HANGER ORTHOPEDIC GROUP INC.		0.000		HGR	41043F208	15.5700	21,800.00	297,133.18	339,426.00
HAVERTY FURNITURE		1.258		HVT	419596101	19.8600	24,200.00	424,244.44	480,612.00
HAWTHORNE FINL CORP		0.000		HTHR	420542102	27.9800	450.00	10,080.75	12,591.00
HEALTHTRONICS SURGIC		0.000		HTRN	42222L107	6.2500	5,800.00	33,880.80	36,250.00
HICKORY TECH CORP		3.842		HTCO	429060106	11.4500	1,502.00	17,227.67	17,197.90
HORIZON FINANCIAL CORP		2.855		HRZB	44041F105	17.5100	3,000.00	49,944.00	52,530.00
HORIZON OFFSHORE INC		0.000		HOFF	44043J105	4.4000	1,300.00	5,318.42	5,720.00
HOUSTON EXPL CO		0.000		THX	442120101	36.5200	8,600.00	248,016.18	314,071.99
HUMAN GENOME SCIENCE		0.000		HGSI	444903108	13.2500	5,400.00	73,873.62	71,550.00
HYPERCOM CORP		0.000		HYC	44913M105	4.7600	2,800.00	10,850.28	13,328.00
INCYTE CORP		0.000		INCY	45337C102	6.8400	19,400.00	107,095.76	132,696.00
INFORTE CORP		0.000		INFT	45677R107	8.2900	3,800.00	31,098.82	31,502.00
INNKEEPERS USA TRUST		1.433		KPA	4576J0104	8.3700	33,500.00	235,825.80	280,395.00
INSURANCE AUTO AUCTIONS INC		0.000		IAAI	457875102	13.0500	2,300.00	36,382.55	30,015.00
INTEGRA BK CORP		4.277		IBNK	45814P105	21.9769	1,600.00	27,332.00	35,163.04
INTERLAND INC		0.000		INLD	458727203	6.5300	34,860.00	263,597.85	227,635.80
INVESTMENT TECHNOLOGY GROUP IN		0.000		ITG	46145F105	16.1500	38,500.00	725,525.61	621,775.00
ITLA CAPITAL CORPORATION		0.000		ITLA	450565106	50.1000	1,000.00	33,789.00	50,100.00
J & J SNACK FOODS CORP		0.000		JJSF	466032109	37.7600	3,500.00	109,516.75	132,160.00
JOHNSON OUTDOORS INC - CL A		0.000		JOUT	479167108	15.0030	2,554.00	35,284.72	38,317.66
JONES LANG LASALLE I		0.000		JLL	48020Q107	20.7300	1,200.00	20,247.60	24,876.00
K2 INC.		0.000		KTO	482732104	15.2100	35,000.00	598,683.75	532,350.00
KADANT INC		0.000		KAI	48282T104	21.6500	9,100.00	162,371.68	197,015.00
KINDRED HEALTHCARE I		0.000		KIND	494580103	51.9800	20,200.00	646,486.65	1,049,996.00
LA QUINTA INNS INC		1.092		LQI	50419U202	6.4100	71,500.00	427,608.54	458,315.00
LACLEDE GROUP HLDG. CO.		4.693		LG	505597104	28.5500	6,300.00	181,470.38	179,865.00
LANCE INC		4.258		LNCE	514606102Q	15.0300	27,600.00	301,751.04	414,828.00
LANDAMERICA FINANCIAL GROUP		0.765		LFG	514936103	52.2600	18,700.00	678,255.63	977,262.00
LANDRY'S RESTAURANTS INC.		0.388		LNRY	51508L103	25.7200	2,500.00	39,916.28	64,300.00

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	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6JL JACOBS LEVY - 2000 V								
	Instrument - COM COMMON STOCK								
LAWSON SOFTWARE		0.000	LWSN	520780107		8.2300	64,800.00	515,594.88	533,304.00
LENNOX INTERNATIONAL INC.		2.275	LII	526107107		16.7000	34,100.00	479,874.49	569,470.01
LINCOLN ELEC HLDGS I		2.586	LECO	533900106		24.7400	6,900.00	171,327.00	170,706.00
LITHIA MOTORS INC - CL A		1.110	LAD	536797103		25.2100	22,300.00	474,709.71	562,183.00
LITTELFUSE INC		0.000	LFUS	537008104		28.8200	11,000.00	328,938.42	317,020.00
LONE STAR STEAKHOUSE & SALOON		3.019	STAR	542307103		23.1800	14,067.00	274,171.33	326,073.06
LONGS DRUG STORES INC		2.263	LDG	543162101Q		24.7400	37,300.00	783,866.22	922,802.00
LONGVIEW FIBRE CO		0.647	LFB	543213102		12.3500	19,100.00	234,324.75	235,885.00
LSI LOGIC CORP		0.000	LSI	502161102		8.8700	7,700.00	64,694.63	68,299.00
LTC PROPERTIES INC		6.784	LTC	502175102		14.7400	12,300.00	163,058.76	181,302.00
LUBYS INC.		0.000	LUB	549282101Q		3.6900	10,800.00	39,385.80	39,852.00
LUFKIN INDUSTRIES INC		2.500	LUFK	549764108		28.7900	2,200.00	58,274.92	63,338.00
MAF BANCORP INC		1.718	MAFB	55261R108		41.9000	2,414.00	57,758.93	101,146.60
MAIR HOLDINGS INC		0.000	MAIR	560635104		7.2800	2,000.00	18,304.90	14,560.00
MARCUS CORPORATION		1.341	MCS	566330106		16.4000	8,300.00	123,875.01	136,120.00
MARINEMAX INC		0.000	HZO	567908108		19.4300	7,300.00	125,683.36	141,839.00
MAXYGEN INC		0.000	MAXY	577776107		10.6300	16,200.00	164,756.58	172,206.00
MEDALLION FINANCIAL CORP		2.107	TAXI	583928106		9.4900	8,163.00	52,198.39	77,466.87
MERCHANTS BANCSHARES		3.535	MBVT	588448100		30.5500	2,200.00	58,853.74	67,210.00
METHODE ELECTRONICS CL-A		1.635	METH	591520200		12.2300	16,400.00	134,152.00	200,572.00
MID-STATE BANCSHARES		2.044	MDST	595440108		25.4400	3,700.00	64,971.63	94,128.00
MIDLAND CO		0.804	MLAN	597486109		23.6200	2,000.00	42,200.00	47,240.00
MOOG INC. CL A		0.000	MOG.A	615394202		49.4000	6,100.00	228,140.00	301,340.00
MRO SOFTWARE INC		0.000	MROI	55347W105		13.4600	4,700.00	55,084.00	63,262.00
MYERS INDUSTRIES INC.		1.650	MYE	628464109Q		12.1200	16,125.00	189,467.79	195,435.00
NATIONAL HEALTH INVESTORS INC		6.430	NHI	63633D104		24.8800	20,300.00	418,204.36	505,064.00
NATIONAL PROCESSING		0.000	NAP	637229105		23.5500	2,200.00	41,197.20	51,810.00
NJ RESOURCES CORP. COMMON		3.375	NJR	646025106		38.5100	12,400.00	387,346.13	477,524.00
NORTHWEST AIRLINES CORP		0.000	NWAC	667280101		12.6200	72,100.00	824,687.03	909,902.00
NORTHWEST NATURAL GAS CO.		4.227	NWN	667655104		30.7500	5,200.00	134,056.00	159,900.00
NUI CORP		6.079	NUI	629431107		16.1200	35,800.00	604,550.25	577,096.00
OCWEN FINANCIAL CORP		0.000	OCN	675746101		8.8600	10,000.00	26,590.00	88,600.00
OFFSHORE LOGISTICS		0.000	OLG	676255102		24.5200	21,000.00	427,513.03	514,920.00
ON ASSIGNMENT INC		0.000	ASGN	682159108		5.2100	15,000.00	76,440.96	78,150.00
OSHKOSH TRUCK CORPORATION		0.450	OSK	688239201		51.0300	8,300.00	335,327.00	423,549.00
OVERSEAS SHIPHOLDING GROUP		2.055	OSG	690368105		34.0500	12,900.00	284,620.51	439,245.00
OWENS-ILLINOIS INC		0.000	OI	690768403		11.8900	4,700.00	56,741.22	55,883.00
PACIFIC UN BK CALIF		0.783	PUBB	695025106		25.5300	1,700.00	25,366.72	43,401.00
PANTRY INC/THE		0.000	PTRY	698657103		22.7000	9,300.00	197,217.18	211,110.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6JL JACOBS LEVY - 2000 V								
	Instrument - COM COMMON STOCK								
PAREXEL INT'L CORP.		0.000		PRXL	699462107	16.2600	14,400.00	165,648.50	234,144.00
PARK ELECTROCHEMICAL CORP.		0.906		PKE	700416209	26.4900	11,500.00	266,491.93	304,635.00
PARK NATL CORP		3.110		PRK	700658107	113.1500	1,400.00	149,447.34	158,410.00
PARKER DRILLING CO		0.000		PKD	701081101	2.5500	85,600.00	233,592.28	218,280.00
PATHMARK STORES INC		0.000		PTMK	70322A101	7.6000	13,050.00	91,833.55	99,180.00
PEMSTAR INC		0.000		PMTR	706552106	3.2900	2,600.00	9,195.68	8,554.00
PENN-AMERICA GROUP INC		1.620		PNG	707247102	13.2700	8,800.00	131,916.00	116,776.00
PEOPLES BANCORP INC		2.439		PEBO	709789101	29.5100	2,730.00	66,183.00	80,562.30
PETROLEUM DEVELOPMENT CORP		0.000		PETD	716578109	23.7000	14,000.00	131,684.00	331,800.00
PETROQUEST ENERGY INC		0.000		PQUE	716748108	3.1200	21,600.00	58,248.72	67,392.00
PFF BANCORP INC		1.764		PFB	69331W104	36.2800	1,400.00	39,806.00	50,792.00
PHILLIPS-VAN HEUSEN		0.845		PVH	718592108	17.7400	24,400.00	326,056.12	432,856.00
PLEXUS CORP		0.000		PLXS	729132100	17.1700	15,700.00	258,748.38	269,569.00
POLO RALPH LAUREN CORP		0.694		RL	731572103	28.8000	6,300.00	162,744.12	181,440.00
POLYCOM INC.		0.000		PLCM	73172K104	19.5200	12,000.00	188,510.91	234,240.00
POMEROY COMPUTER RESOURCES		0.000		PMRY	731822102	14.7400	9,700.00	102,706.52	142,978.00
POWELL INDS INC		0.000		POWL	739128106	19.1500	3,400.00	55,241.50	65,110.00
PRAECIS PHARMACEUTICALS INC		0.000		PRCS	739421105	6.4400	35,500.00	162,521.73	228,620.00
PRESIDENTIAL LIFE		3.039		PLFE	740884101	13.1600	2,100.00	28,808.27	27,636.00
PRG-SCHULTZ INTL INC		0.000		PRGX	69357C107	4.9000	32,717.00	160,506.30	160,313.30
PRIME MONEY MARKET ACCOUNT		0.000		IT-JAC	IT-JAC	1.0000	249,631.92	249,631.92	249,631.92
PROVIDENT BANKSHARES CORPORATI		3.260		PBKS	743859100	29.4400	15,750.00	328,166.88	463,680.00
PROVINCE HEALTHCARE COMPANY		0.000		PRV	743977100	16.0000	44,500.00	476,290.51	712,000.00
R & G FINANCIAL CORP CL-B		1.231		RGF	749136107	39.8000	13,000.00	284,450.52	517,400.00
RADISYS CORPORATION		0.000		RSYS	750459109	16.8600	39,500.00	715,071.50	665,970.00
RAILAMERICA INC		0.000		RRA	750753105	11.8000	26,300.00	293,178.91	310,340.00
REGAL BELOIT		2.181		RBC	758750103	22.0000	6,800.00	108,909.48	149,600.00
RELIANCE STEEL & ALUMINUM		0.722		RS	759509102	33.2100	10,500.00	280,852.56	348,705.00
REX STORES CORP		0.000		RSC	761624105	14.1600	6,400.00	80,282.48	90,624.00
ROBERT MONDAVI CORP-CL A		0.000		MOND	609200100	38.8400	1,534.00	48,938.66	59,580.56
RUSSELL CORP		0.911		RML	782352108Q	17.5600	31,600.00	557,780.86	554,896.00
S Y BANCORP INC		1.556		SYI	785060104	20.5600	3,600.00	71,183.70	74,016.00
S1 CORPORATION		0.000		SONE	78463B101	8.0500	106,122.00	901,767.40	854,282.10
SAFETY INSURANCE GROUP INC		2.337		SAFT	78648T100	17.1100	4,100.00	66,087.08	70,151.00
SANDERSON FARMS INC		1.191		SAFM	800013104	40.3000	7,600.00	273,425.20	306,280.00
SANMINA-SCI CORP		0.000		SANM	800907107	12.6100	6,800.00	84,751.80	85,748.00
SANTANDER BANCORP		1.807		SBP	802809103	24.3500	4,300.00	101,516.83	104,705.00
SAUER-DANFOSS INC		1.728		SHS	804137107	16.2000	3,800.00	40,983.00	61,560.00
SBS TECHNOLOGIES INC		0.000		SBSE	78387P103	14.7100	9,000.00	77,645.00	132,390.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6JL JACOBS LEVY - 2000 V									
Instrument - COM COMMON STOCK									
SEACOAST FINL SERVICES COPR		1.897	SCFS	81170Q106		27.4100	18,300.00	390,958.00	501,603.00
SECOND BANCORP INC		2.878	SECD	813114105		26.4000	3,500.00	98,231.29	92,400.00
SELECTIVE INSURANCE GROUP		2.101	SIGI	816300107		32.3600	7,965.00	148,483.82	257,747.40
SEMCO ENERGY INC		6.122	SEN	78412D109		4.9000	26,100.00	126,216.15	127,890.00
SEMITOOL INC		0.000	SMTL	816909105		10.7210	3,800.00	41,362.62	40,739.80
SIX FLAGS INC.		0.000	PKS	83001P109		7.5200	12,700.00	100,883.72	95,504.00
SKYWEST INC		0.441	SKYW	830879102		18.1200	48,300.00	958,937.32	875,196.00
SOLA INTERNATIONAL INC		0.000	SOL	834092108		18.8000	22,500.00	306,733.27	423,000.00
SOLUTIA INC.		10.958	SOLUQ	834376105		0.3650	63,000.00	181,488.85	22,995.00
SONICWALL INC		0.000	SNWL	835470105		7.8000	51,700.00	418,941.20	403,260.00
SOURCE CORP		0.000	SRCP	836167106		25.6300	14,200.00	340,513.25	363,946.00
SOUTH FINANCIAL GROUP, INC		2.153	TSFG	837841105		27.8600	19,200.00	504,442.80	534,912.00
SOUTHWEST BANCORP IN		1.398	OKSB	844767103		17.8800	5,100.00	82,581.83	91,188.00
SOUTHWEST GAS CORP		3.652	SWX	844895102Q		22.4500	800.00	17,892.72	17,960.00
SPHERION CORPORATION		0.000	SFN	848420105		9.7900	37,400.00	326,645.40	366,146.00
STANDARD COMMERCIAL CORP		1.743	STW	853258101		20.0700	4,800.00	78,211.54	96,336.00
STANDARD REGISTER CO		5.466	SR	853887107		16.8300	2,900.00	51,047.54	48,807.00
STANDARD-PACIFIC CORP		0.659	SPF	85375C101		48.5500	15,500.00	439,289.17	752,525.00
STANLEY FURNITURE CO INC		0.634	STLY	854305208		31.5000	3,600.00	98,409.60	113,400.00
STEAK N SHAKE COMPANY		0.000	SNS	857873103		17.8500	19,300.00	183,914.28	344,505.00
STEEL TECHNOLOGIES INC		1.130	STTX	858147101		17.6900	6,200.00	117,273.00	109,678.00
STEELCASE INC		1.671	SCS	858155203		14.3600	6,300.00	59,211.41	90,468.01
STEIN MART INC.		0.000	SMRT	858375108		8.2400	26,900.00	196,650.75	221,656.00
STERLING BANCORP		2.666	STL	859158107		28.5000	6,125.00	122,798.90	174,562.50
STERLING FINL CORP		2.594	SLFI	859317109		27.7500	2,900.00	75,395.42	80,475.00
STEWART INFO SVCS		1.134	STC	860372101		40.5500	26,600.00	585,327.59	1,078,630.00
STRATOS LIGHTWAVE INC.		0.000	STLW	863100202		6.7800	8,200.00	52,939.20	55,596.00
SUSQUEHANNA BANCSHARES INC.		3.518	SUSQ	869099101		25.0100	22,673.00	472,685.27	567,051.73
SYKES ENTERPRISES		0.000	SYKE	871237103		8.5600	21,100.00	118,560.90	180,616.00
SYSTEMAX INC		0.000	SYX	871851101		6.6600	6,500.00	56,004.00	43,290.00
TBC CORP		0.000	TBCC	872180104		25.8100	18,000.00	210,694.00	464,580.00
TECUMSEH PRODUCTS CO CL-A		2.643	TECUA	878895200		48.4300	7,400.00	297,698.30	358,382.00
TELETECH HOLDINGS INC		0.000	TTEC	879939106		11.3000	27,300.00	259,628.39	308,490.00
THE FINISH LINE-CL A		0.000	FINL	317923100		29.9700	18,600.00	271,600.92	557,442.00
THE MEN'S WEARHOUSE INC.		0.000	MW	587118100		25.0100	24,200.00	417,145.29	605,242.00
THOMAS INDUSTRIES INC		1.096	TII	884425109		34.6600	2,900.00	80,587.53	100,514.00
THOMAS NELSON INC		0.827	TNM	640376109Q		19.3300	14,800.00	253,332.00	286,084.00
TIER TECHNOLOGIES INC-CL B		0.000	TIER	88650Q100		8.1700	9,900.00	90,702.81	80,883.00
TOM BROWN INC		0.000	TBI	115660201		32.2500	21,700.00	608,972.99	699,825.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6JL JACOBS LEVY - 2000 V									
Instrument - COM COMMON STOCK									
TORO CO		0.517	TTC	891092108		46.4000	18,600.00	661,374.69	863,040.00
TRAMMELL CROW CO		0.000	TCC	89288R106		13.2500	12,500.00	127,237.30	165,625.00
TRANS WORLD ENTERTAINMENT CP		0.000	TWMC	89336Q100		7.1200	11,100.00	71,108.71	79,032.00
TRANSKARYOTIC THERAPIES INC.		0.000	TKTX	893735100		15.6100	19.00	208.24	296.59
TREDEGAR CORPORATION		1.030	TG	894650100		15.5300	15,300.00	237,607.47	237,609.00
TRIAD HOSPITALS INC		0.000	TRI	89579K109		33.2700	3,500.00	115,607.80	116,445.00
TTM TECHNOLOGIES		0.000	TTMI	87305R109		16.8800	16,800.00	151,090.73	283,584.00
U S B HLDG INC		2.062	UBH	902910108		19.3900	1,470.00	25,744.90	28,503.30
U S XPRESS ENTERPRIS		0.000	XPRSA	90338N103		12.2500	4,834.00	57,161.57	59,216.50
UGI CORP		3.362	UGI	902681105		33.9000	1,200.00	40,430.16	40,680.00
UMB FINL CORP		1.766	UMBF	902788108		47.5400	194.00	9,286.00	9,222.76
UNIFI INC		0.000	UFI	904677101		6.4500	54,100.00	247,365.00	348,945.00
UNIFIRST CORP		0.632	UNF	904708104Q		23.7100	5,300.00	131,656.77	125,663.00
UNITED FIRE & CAS CO		1.982	UFCS	910331107		40.3600	2,900.00	110,858.97	117,044.00
UNIVERSAL FOREST PRODUCTS		0.310	UFPI	913543104		32.1800	22,000.00	466,369.00	707,960.00
UNIZAN FINANCIAL COR		2.666	UNIZ	91528W101		20.2500	1,900.00	33,748.37	38,475.00
UNOVA INC.		0.000	UNA	91529B106		22.9500	41,600.00	490,224.88	954,720.00
US ONCOLOGY INC.		0.000	USON	90338W103		10.7600	16,000.00	129,680.00	172,160.00
USEC INC.		6.547	USU	90333E108		8.4000	44,300.00	256,618.86	372,120.00
VAIL RESORTS INC		0.000	MTN	91879Q109		17.0000	24,400.00	347,256.50	414,800.00
VANS INC		0.000	VANS	921930103		11.4100	32,800.00	307,591.78	374,248.00
VENTIV HEALTH INC.		0.000	VTIV	922793104		9.1500	5,800.00	51,917.54	53,070.00
VIASYS HEALTHCARE INC		0.000	VAS	92553Q209		20.6000	24,900.00	362,594.41	512,940.00
VICAL INC		0.000	VICL	925602104		4.9200	12,400.00	62,682.44	61,008.00
VOLT INFO. SCIENCES INC.		0.000	VOL	928703107		22.6000	5,300.00	69,893.40	119,780.00
WASHINGTON FEDERAL INC.		3.098	WFSL	938824109		28.4000	6,929.00	149,095.76	196,783.60
WASHINGTON GROUP INTERNATIONAL		0.000	WGII	938862208		33.9700	26,300.00	659,715.57	893,411.00
WATSCO INC.		1.407	WSO	942622200		22.7300	8,500.00	104,541.00	193,205.00
WAYPOINT FINANCIAL CORP		2.213	WYPT	946756103		21.6900	22,260.00	381,792.45	482,819.40
WCI COMMUNITIES INC		0.000	WCI	92923C104		20.6100	14,000.00	275,048.25	288,540.00
WEST PHARMACEUTICAL SERVICES		2.477	WST	955306105		33.9000	5,800.00	157,835.18	196,619.99
WHITNEY HOLDING CORP		3.220	WTNY	966612103		40.9900	11,401.00	379,575.05	467,326.99
WMS INDUSTRIES INC		0.000	WMS	929297109		26.2000	12,800.00	326,976.00	335,360.00
WOLVERINE WORLD WIDE		1.079	WWW	978097103		20.3800	33,900.00	469,196.15	690,882.00
WSFS FINL CORP		0.445	WSFS	929328102		44.8500	9,300.00	410,625.89	417,105.00
YARDVILLE NATL BANCO		1.787	YANB	985021104		25.7400	5,200.00	99,996.00	133,848.00
Instrument Total	309						5,448,654.92	74,063,956.20	90,007,772.75

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6JL JACOBS LEVY - 2000 V									
Instrument - REIT REAL ESTATE INVESTMENT TRUST									
AMERICAN LAND LEASE INC		5.012	ANL	027118108		19.9500	4,100.00	70,365.43	81,795.00
ASSOCIATED ESTATES		9.302	AEC	045604105		7.3100	7,000.00	46,148.18	51,170.00
BOYKIN LODGING CO		7.868	BOY	103430104		9.1500	6,900.00	55,116.36	63,135.00
BRANDYWINE REALTY		6.574	BDN	105368203		26.7700	26,900.00	717,384.04	720,113.00
CAPITAL AUTOMOTIVE		5.175	CARS	139733109		32.0000	21,200.00	534,107.15	678,400.00
COMMERCIAL NET LEASE RE		7.191	NNN	202218103		17.8000	43,200.00	755,715.36	768,960.00
CORRECTIONAL PPTYS T		6.250	CPV	22025E104		28.8000	8,900.00	214,245.44	256,320.00
ENTERTAINMENT PPTYS		5.762	EPR	29380T105		34.7100	7,500.00	233,993.60	260,325.00
EQUITY INNS INC		5.745	ENN	294703103		9.0500	42,900.00	338,552.24	388,245.00
EQUITY ONE INC		6.635	EQY	294752100		16.8800	23,200.00	350,172.97	391,616.00
GLENBOROUGH REALTY		7.017	GLB	37803P105		19.9500	25,700.00	422,554.38	512,715.00
GREAT LAKES REIT INC		10.318	GL	390752103		15.7000	13,200.00	192,898.02	207,240.00
HERITAGE PROPERTY INV TRUST		7.381	HTG	42725M107		28.4500	29,900.00	856,057.93	850,655.00
HRPT PROPERTIES TRUST		7.928	HRP	40426W101		10.0900	35,500.00	306,598.04	358,195.00
IMPAC MTG HLDGS INC		12.081	IMH	45254P102		18.2100	49,800.00	904,239.98	906,858.00
KILROY RE CORP		6.045	KRC	49427F108		32.7500	12,100.00	270,934.57	396,275.00
KROGER EQUITY INC		6.689	KE	500228101		20.9300	11,300.00	196,275.63	236,509.00
LASALLE HOTEL PROPERTIES		4.528	LHO	517942108		18.5500	22,200.00	378,753.60	411,810.00
LEXINGTON CORP PPTYS		6.934	LXP	529043101		20.1900	19,400.00	334,055.80	391,686.00
MID-AMERICAN APARTMENT		6.968	MAA	59522J103		33.5800	11,400.00	280,152.42	382,812.00
MISSION WEST PPTYS I		7.413	MSW	605203108		12.9500	9,200.00	104,796.40	119,140.00
SAUL CENTERS INC		5.441	BFS	804395101		28.6700	2,700.00	64,387.17	77,409.00
SUMMIT PROPERTIES INC		5.620	SMT	866239106		24.0200	23,900.00	502,281.50	574,078.00
WINSTON HOTELS INC		5.882	WXH	97563A102		10.2000	5,400.00	47,262.19	55,080.00
Instrument Total	24						463,500.00	8,177,048.40	9,140,541.00
Portfolio Total	333						5,912,154.92	82,241,004.60	99,148,313.75

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED							
Portfolio - 6LC LORD, ABBETT - 2000							
Instrument - COM COMMON STOCK							
ANALOGIC CORP.	0.780	ALOG	032657207	41.0000	13,900.00	559,735.50	569,900.00
ANTIGENICS INC DEL	0.000	AGEN	037032109	11.3200	32,200.00	400,604.52	364,504.00
ARTHROCARE CORP	0.000	ARTC	043136100	24.5000	23,500.00	352,391.37	575,750.01
BEI TECHNOLOGIES INC	0.200	BEIQ	05538P104	20.0000	78,100.00	937,832.06	1,562,000.00
BROOKLINE BANCORP IN	2.216	BRKL	11373M107	15.3400	55,527.00	811,685.11	851,784.18
CELL THERAPEUTICS INC	0.000	CTIC	150934107	8.7000	34,400.00	311,441.60	299,280.00
CENTEX CORP	0.148	CTX	152312104Q	107.6500	11,100.00	849,460.34	1,194,915.01
CENTRAL FREIGHT LINES INC	0.000	CENF	153491105	17.7500	19,400.00	291,000.00	344,350.00
CLEAN HARBORS INC	0.000	CLHB	184496107	8.9100	39,100.00	300,354.79	348,381.00
COMPUTER PROGRAMS &	1.689	CPSI	205306103	20.1200	15,800.00	307,452.23	317,896.00
ELKCORP	0.749	ELK	287456107	26.7000	56,100.00	1,276,912.88	1,497,869.99
ENTRAVISION COMMUNIC	0.000	EVC	29382R107	11.1000	44,200.00	481,127.01	490,620.01
ENZON PHARMACEUTICALS INC	0.000	ENZN	293904108	12.0000	91,800.00	1,016,723.30	1,101,600.00
FIRST CONSULTING GRO	0.000	FCGI	31986R103	5.6300	210,500.00	1,055,368.00	1,185,114.95
GREY WOLF INC	0.000	GW	397888108	3.7400	389,100.00	1,473,529.42	1,455,234.00
HANMI FINL CORP	2.023	HAFC	410495105	19.7700	41,800.00	745,553.61	826,386.00
HCC INSURANCE HOLDINGS INC.	0.943	HCC	404132102	31.8000	50,400.00	1,525,794.22	1,602,720.00
HEALTHCARE SVCS GRP	1.451	HCSG	421906108	19.2900	38,721.00	573,254.76	746,928.09
HEALTHEXTRAS INC	0.000	HLEX	422211102	13.4000	23,400.00	202,914.80	313,559.99
HELIX TECHNOLOGY	0.777	HELX	423319102	20.5800	72,500.00	1,199,757.73	1,492,050.00
HILB ROGAL & HAMIL.	1.153	HRH	431294107Q	32.0700	73,300.00	2,349,263.12	2,350,731.00
ICU MEDICAL INC.	0.000	ICUI	44930G107	34.2800	27,000.00	670,055.41	925,559.99
IMMUCOR INC	0.000	BLUD	452526106	20.3900	16,900.00	233,906.42	344,591.01
INTERLAND INC	0.000	INLD	458727203	6.5300	55,503.00	438,942.65	362,434.59
J & J SNACK FOODS CORP	0.000	JJSF	466032109	37.7600	33,731.00	1,134,356.76	1,273,682.56
KEITH CO INC	0.000	TKCI	487539108	13.6200	3,400.00	43,844.80	46,308.00
KENSEY NASH CORP	0.000	KNSY	490057106	23.2500	43,900.00	941,709.50	1,020,675.00
KEY ENERGY SERVICES INC	0.000	KEG	492914106	10.3100	153,000.00	1,564,562.19	1,577,430.00
KEYNOTE SYSTEMS INC	0.000	KEYN	493308100	11.9000	20,400.00	237,145.42	242,760.00
LA QUINTA INNS INC	1.092	LQI	50419U202	6.4100	197,900.00	1,062,251.77	1,268,539.00
LAMAR ADVERTISING CO	0.000	LAMR	512815101	37.3200	49,800.00	1,607,047.00	1,858,536.00
LOJACK CORP	0.000	LOJN	539451104	8.0600	112,461.00	616,040.02	906,435.67
LONE STAR STEAKHOUSE & SALOON	3.019	STAR	542307103	23.1800	54,800.00	1,212,171.97	1,270,264.00
MERIT MED SYS INC	0.000	MMSI	589889104	22.2600	25,020.00	317,720.02	556,945.21
MODTECH HLDGS INC	0.000	MODT	60783C100	8.4100	140,051.00	1,317,704.04	1,177,828.91
MOLECULAR DEVICES CORP	0.000	MDCC	60851C107	18.9900	26,800.00	460,096.37	508,932.00
MOLINA HEALTHCARE INC	0.000	MOH	60855R100	25.2300	26,500.00	608,306.03	668,595.00
NOVEN PHARMACEUTICALS INC	0.000	NOVN	670009109	15.2100	55,483.00	614,309.95	843,896.44
OHIO CASUALTY CORP.	0.000	OCAS	677240103Q	17.3600	123,400.00	1,739,598.55	2,142,223.98

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6LC LORD, ABBETT - 2000								
	Instrument - COM COMMON STOCK								
OPTION CARE INC		0.000		OPTN	683948103	10.6800	109,300.00	1,052,581.26	1,167,324.00
ORTHOLOGIC CORP		0.000		OLGC	68750J107	6.1300	84,419.00	418,550.43	517,488.47
PENFORD CORP.		1.748		PENX	707051108	13.7300	44,600.00	631,841.41	612,358.00
PRAECIS PHARMACEUTICALS INC		0.000		PRCS	739421105	6.4400	69,100.00	444,215.90	445,004.00
PRIDE INTERNATIONAL INC.		0.000		PDE	74153Q102	18.6400	82,900.00	1,480,436.69	1,545,256.00
PRIME MONEY MARKET - 6LC		0.000		IT-LOR6	IT-LOR6	1.0000	1,134,894.82	1,134,894.79	1,134,894.82
PROVINCE HEALTHCARE COMPANY		0.000		PRV	743977100	16.0000	93,400.00	1,056,775.02	1,494,400.00
REGENT COMMUNICATIONS INC		0.000		RGCI	758865109	6.3500	252,200.00	1,485,226.95	1,601,469.99
RYLAND GROUP INC		0.451		RYL	783764103	88.6400	10,200.00	726,798.32	904,128.00
SM&A		0.000		WINS	78465D105	11.7000	142,708.00	1,459,341.46	1,669,683.59
SURMODICS INC		0.000		SRDX	868873100	23.9000	23,200.00	474,672.07	554,480.00
SYLVAN LEARNING SYSTEMS INC		0.000		SLVN	871399101	28.7900	8,807.00	218,697.50	253,553.54
TAKE-TWO INTERACTIVE SOFTWARE		0.000		TTWO	874054109	28.8100	57,200.00	1,636,250.72	1,647,932.00
THERAGENICS CORPORATION		0.000		TGX	883375107	5.4700	243,900.00	1,175,378.56	1,334,133.03
UICI		0.000		UCI	902737105	13.2800	89,700.00	1,353,480.61	1,191,216.02
UNIVERSAL ELECTRONICS INC		0.000		UEIC	913483103	12.7400	91,800.00	1,214,880.56	1,169,532.00
USI HOLDINGS CORP		0.000		USIH	90333H101	13.0500	95,900.00	1,196,285.78	1,251,495.00
WABASH NATIONAL CORP		0.136		WNC	929566107	29.3000	59,700.00	916,671.74	1,749,210.00
WATSCO INC.		1.407		WSO	942622200	22.7300	48,200.00	829,391.56	1,095,586.02
WEBSense INC		0.000		WBSN	947684106	29.2400	67,300.00	1,268,361.52	1,967,851.99
WESTERN DIGITAL CORP		0.000		WDC	958102105	11.7900	121,500.00	1,376,894.08	1,432,485.00
WINN-DIXIE STORES INC.		2.010		WIN	974280109M	9.9500	138,300.00	1,154,644.95	1,376,085.00
Instrument Total	61						5,650,125.82	54,548,197.12	62,602,778.06
Portfolio Total	61						5,650,125.82	54,548,197.12	62,602,778.06

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
ALASKA AIRGROUP INC	0.000	ALK	011659109	27.2900		5,700.00	131,668.68	155,553.00	
AMERICAN AXLE & MFG HOLDINGS	0.000	AXL	024061103	40.4200		30,900.00	852,226.54	1,248,978.03	
AMERICAN MANAGEMENT SYSTEMS	0.000	AMSY	027352103	15.0700		24,500.00	367,823.15	369,215.00	
AMETEK INC.	0.497	AME	031100100Q	48.2600		7,400.00	190,024.02	357,124.00	
ANALOGIC CORP.	0.780	ALOG	032657207	41.0000		2,800.00	139,076.81	114,800.01	
AQUA AMERICA INC	2.171	WTR	03836W103	22.1000		97,875.00	1,563,137.56	2,163,037.50	
ARRIS GROUP INC.	0.000	ARRS	04269Q100	7.2400		55,800.00	233,086.95	403,991.99	
ASPEN TECHNOLOGY INC	0.000	AZPN	045327103	10.2600		33,900.00	202,759.39	347,813.99	
ATMI INC	0.000	ATMI	00207R101	23.1400		10,700.00	250,195.78	247,598.00	
ATWOOD OCEANICS	0.000	ATW	050095108	31.9400		18,700.00	557,414.65	597,278.00	
BANK MUT CORP	1.229	BKMU	063750103	11.3900		34,043.00	398,203.21	387,749.76	
BARNES & NOBLE INC.	0.000	BKS	067774109	32.8500		40,500.00	1,031,624.69	1,330,425.01	
BEI TECHNOLOGIES INC	0.200	BEIQ	05538P104	20.0000		86,900.00	1,264,613.92	1,738,000.00	
BEL FUSE INC-CL B	0.612	BELFB	077347300	32.6300		5,300.00	160,636.03	172,939.00	
BLYTH INC.	0.931	BTH	09643P108	32.2200		20,500.00	605,225.21	660,510.00	
BORG WARNER INC.	1.175	BWA	099724106	85.0700		12,200.00	801,564.74	1,037,854.00	
BRIGGS & STRATTON	1.958	BGG	109043109Q	67.4000		33,100.00	1,375,691.83	2,230,939.98	
BROOKSTONE INC	0.000	BKST	114537103	21.3100		27,100.00	265,743.81	577,501.00	
C-COR ELECTRONICS	0.000	CCBL	125010108	11.1300		98,800.00	408,887.86	1,099,644.00	
CASELLA WASTE SYS IN	0.000	CWST	147448104	13.6900		50,500.00	621,340.55	691,345.00	
CASEY'S GENERAL STORES INC.	0.792	CASY	147528103	17.6600		87,800.00	1,145,981.95	1,550,548.00	
CHESAPEAKE ENERGY CORP	1.030	CHK	165167107	13.5800		53,100.00	403,264.20	721,097.99	
CLARCOR INC.	1.133	CLC	179895107Q	44.1000		8,800.00	195,792.83	388,080.00	
CONCURRENT COMPUTER CORP	0.000	CCUR	206710204	4.3700		78,300.00	259,153.26	342,170.99	
CORUS BANKSHARES INC	3.168	CORS	220873103	31.5600		16,600.00	465,618.26	523,896.00	
COVANCE INC	0.000	CVD	222816100	26.8000		67,100.00	1,293,703.35	1,798,280.00	
CULLEN/FROST BANKERS INC	2.366	CFR	229899109	40.5700		44,500.00	1,462,054.41	1,805,365.00	
CURTISS-WRIGHT CORP.	0.799	CW	231561101	45.0100		15,400.00	636,996.65	693,154.00	
CYTEC INDUSTRIES	0.000	CYT	232820100Q	38.3900		3,300.00	127,032.25	126,687.00	
DATASTREAM SYSTEMS INC.	0.000	DSTM	238124101	7.8500		38,300.00	417,630.14	300,655.00	
DELTA & PINE LAND CO.	1.574	DLP	247357106	25.4000		68,300.00	1,407,638.02	1,734,819.99	
DIONEX CORP.	0.000	DNEX	254546104	46.0200		32,500.00	912,216.18	1,495,650.00	
DORAL FINANCIAL CORP.	1.155	DRL	25811P100	32.2800		69,000.00	854,132.20	2,227,320.00	
ELECTRONICS FOR IMAGING	0.000	EFII	286082102	26.0200		76,400.00	1,513,420.77	1,987,928.00	
FEDERAL SIGNAL CORP	2.283	FSS	313855108	17.5200		9,700.00	171,220.03	169,944.00	
FRANKLIN BANK CORP	0.000	FBTX	352451108	19.0000		1,300.00	18,850.00	24,700.00	
GENESEE & WYO INC	0.000	GWR	371559105	31.5000		19,100.00	608,649.56	601,650.00	
GRAFTECH INTERNATIONAL LTD	0.000	GTI	384313102	13.5000		197,100.00	1,399,200.55	2,660,850.00	
GRANT PRIDECO INC.	0.000	GRP	38821G101	13.0200		89,500.00	1,003,202.52	1,165,290.00	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
GREY WOLF INC	0.000	GW	397888108	3.7400		324,500.00	1,183,020.78	1,213,630.00	
HAEMONETICS CORP/MASS	0.000	HAE	405024100	23.8900		48,400.00	931,636.93	1,156,275.99	
HASBRO BRADLEY	0.563	HAS	418056107Q	21.2800		75,300.00	884,984.89	1,602,384.00	
HELMERICH & PAYNE, INC	1.145	HP	423452101Q	27.9300		41,500.00	1,111,753.66	1,159,095.00	
HEXCEL CORP	0.000	HXL	428291108	7.4100		10,500.00	72,514.64	77,805.00	
HUGHES SUPPLY INC.	0.806	HUG	444482103	49.6200		24,100.00	574,750.65	1,195,841.98	
ICU MEDICAL INC.	0.000	ICUI	44930G107	34.2800		32,100.00	892,305.45	1,100,388.01	
IDEX CORPORATION	1.346	IEX	45167R104	41.5900		15,200.00	438,655.71	632,168.00	
INTERMAGNETICS GENERAL CORP	0.000	IMGC	458771102	22.1600		75,100.00	1,389,887.60	1,664,216.08	
JLG INDUSTRIES, INC.	0.131	JLG	466210101	15.2300		60,800.00	771,696.67	925,984.00	
JOURNAL REGISTER CO	0.000	JRC	481138105	20.7000		67,200.00	1,175,724.91	1,391,040.00	
KBNT BANCORP INC	0.000	KNBT	482921103	17.5800		33,160.00	546,448.94	582,952.80	
KEYSTONE AUTOMOTIVE	0.000	KEYS	49338N109	25.3600		24,900.00	483,318.66	631,464.00	
KIRBY CORP.	0.000	KEX	497266106	34.8800		49,300.00	1,337,329.13	1,719,584.00	
LIBBEY INC	1.404	LBY	529898108	28.4800		1,900.00	53,258.62	54,111.99	
MANOR CARE INC.	1.446	HCR	564055101	34.5700		38,500.00	748,856.76	1,330,945.00	
MARCUS CORPORATION	1.341	MCS	566330106	16.4000		25,000.00	396,011.66	410,000.00	
MARINEMAX INC	0.000	HZO	567908108	19.4300		15,900.00	257,296.00	308,937.00	
MARKEL CORP	0.000	MKL	570535104	253.5100		2,900.00	509,455.24	735,179.00	
MAVERICK TUBE CORP	0.000	MVK	577914104	19.2500		26,100.00	453,677.62	502,425.00	
MERCURY COMPUTER SYSTEMS INC	0.000	MRCY	589378108	24.9000		40,700.00	932,808.24	1,013,430.00	
MICROS SYSTEMS INC.	0.000	MCRS	594901100	43.3600		49,400.00	919,404.84	2,141,984.00	
MINERALS TECHNOLOGIES INC	0.168	MTX	603158106	59.2500		18,900.00	916,165.19	1,119,825.00	
MOLECULAR DEVICES CORP	0.000	MDCC	60851C107	18.9900		40,300.00	668,175.29	765,297.00	
MOOG INC. CL A	0.000	MOG.A	615394202	49.4000		25,750.00	705,154.54	1,272,050.00	
MUELLER INDUSTRIES INC.	0.000	MLI	624756102	34.3600		45,800.00	1,475,959.11	1,573,688.00	
NAVIGATORS GROUP INC	0.000	NAVG	638904102	30.8700		15,800.00	468,723.89	487,746.00	
NCI BUILDING SYS INC	0.000	NCS	628852105	23.9000		23,700.00	577,767.00	566,430.00	
ODYSSEY HOLDINGS CORP	0.554	ORH	67612W108	22.5500		94,100.00	1,640,775.90	2,121,954.99	
OFFSHORE LOGISTICS	0.000	OLG	676255102	24.5200		14,900.00	289,526.05	365,348.00	
OM GROUP, INC.	2.138	OMG	670872100Q	26.1900		65,300.00	923,774.55	1,710,207.00	
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	12.0200		128,000.00	1,297,013.91	1,538,560.00	
P A M TRANSN SVCS IN	0.000	PTSI	693149106	21.3300		29,500.00	564,247.21	629,235.00	
PAREXEL INT'L CORP.	0.000	PRXL	699462107	16.2600		5,900.00	101,982.44	95,934.00	
PATINA OIL & GAS CORP	0.653	POG	703224105	48.9900		24,606.00	611,334.93	1,205,447.95	
PERRY ELLIS INTERNATIONAL	0.000	PERY	288853104	25.7800		25,900.00	656,779.20	667,702.00	
PHARMACEUTICAL PRODUCT DEVELOP	0.000	PPDI	717124101	26.9700		27,900.00	803,752.68	752,462.98	
PHILADELPHIA CONS HLDG CO	0.000	PHLY	717528103	48.8300		11,500.00	371,274.66	561,544.99	
PIER 1 IMPORTS INC/DEL	1.463	PIR	720279108	21.8600		104,900.00	1,908,872.32	2,293,114.00	

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
PRIDE INTERNATIONAL INC.	0.000	PDE	74153Q102	18.6400	59,800.00	1,002,255.42	1,114,672.00		
PRIME MONEY MARKET - 6LC	0.000	IT-LOR6	IT-LOR6	1.0000	0.01	0.01	0.01		
PRIME MONEY MARKET ACCOUNT	0.000	IT-LOR	IT-LOR	1.0000	4,008,320.65	4,008,320.87	4,008,320.68		
QUAKER CHEM CORP	2.731	KWR	747316107Q	30.7500	21,500.00	462,671.12	661,125.00		
QUANEX CORP	1.475	NX	747620102	46.1000	61,100.00	2,159,059.54	2,816,710.00		
QUANTA SERVICES INC.	0.000	PWR	74762E102	7.3000	28,000.00	198,127.45	204,400.00		
REYNOLDS & REYNOLDS CL-A	1.514	REY	761695105	29.0500	29,100.00	795,485.91	845,355.01		
ROGERS CORP.	0.000	ROG	775133101	44.1200	63,500.00	2,051,166.17	2,801,620.00		
SCANSOURCE INC	0.000	SCSC	806037107	45.6200	67,500.00	1,562,715.88	3,079,350.01		
SCHOOL SPECIALTY INC.	0.000	SCHS	807863105	34.0100	23,500.00	755,549.44	799,235.00		
SELECTIVE INSURANCE GROUP	2.101	SIGI	816300107	32.3600	39,300.00	871,520.88	1,271,748.02		
SIERRA HEALTH SERVICES	0.000	SIE	826322109	27.4500	84,800.00	950,158.04	2,327,760.02		
SIMPSON MANUFACTURING CO	0.000	SSD	829073105	50.8600	17,300.00	474,804.27	879,878.00		
SKECHERS U S A INC	0.000	SKX	830566105	8.1500	59,700.00	431,357.43	486,555.00		
SMITHFIELD FOODS INC	0.000	SFD	832248108	20.7000	50,100.00	913,246.78	1,037,070.00		
STEWART ENTERPRISES INC. CL-A	0.000	STEI	860370105	5.6800	202,400.00	876,870.10	1,149,632.00		
TAKE-TWO INTERACTIVE SOFTWARE	0.000	TTWO	874054109	28.8100	48,500.00	1,365,110.70	1,397,285.00		
TBC CORP	0.000	TBCC	872180104	25.8100	23,200.00	299,987.66	598,792.01		
TECHNITROL INC.	0.675	TNL	878555101	20.7400	35,900.00	659,913.90	744,566.02		
TENNANT COMPANY	1.940	TNC	880345103	43.3000	36,900.00	1,542,220.18	1,597,770.00		
TRINITY INDUSTRIES	0.778	TRN	896522109	30.8400	53,200.00	1,441,946.83	1,640,688.00		
UNIVERSAL FOREST PRODUCTS	0.310	UFPI	913543104	32.1800	12,800.00	343,836.20	411,904.00		
URS CORPORATION	0.000	URS	903236107	25.0100	35,600.00	706,793.96	890,356.00		
USF CORP	1.091	USFC	91729Q101	34.1900	8,700.00	298,176.55	297,453.00		
VARIAN INC.	0.000	VARI	922206107	41.7300	43,700.00	1,615,141.85	1,823,601.00		
VISHAY INTERTECHNOLOGY INC.	0.000	VSH	928298108	22.9000	59,900.00	712,575.24	1,371,710.00		
W HLDG CO INC	1.182	WHI	929251106	18.6100	31,986.00	549,873.30	595,259.46		
WARNACO GROUP INC/THE	0.000	WRNC	934390402	15.9500	44,500.00	701,367.44	709,775.00		
WEBSTER FINANCIAL CORPORATION	1.831	WBS	947890109	45.8600	26,000.00	819,142.39	1,192,359.99		
WESTPORT RESOURCES CORP	0.000	WRC	961418100	29.8600	56,500.00	1,246,862.96	1,687,090.00		
WOODWARD GOVERNOR CO.	1.689	WGOV	980745103	56.8300	25,600.00	1,161,589.04	1,454,848.00		
YANKEE CANDLE CO	0.000	YCC	984757104	27.3300	59,700.00	1,302,745.31	1,631,601.00		
ZEBRA TECHNOLOGIES CORP CL-A	0.000	ZBRA	989207105	66.3700	19,300.00	557,684.47	1,280,941.00		
Instrument Total	111				8,896,440.66	88,601,056.27	118,336,201.23		
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
BRANDYWINE REALTY	6.574	BDN	105368203	26.7700	20,400.00	482,378.38	546,108.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

				Group -	COMMON STOCK -	EXTERNALLY MANAGED			
				Portfolio -	6LA	LORD, ABBETT - 2000			
				Instrument -	REIT	REAL ESTATE INVESTMENT TRUST			
EASTGROUP PROPERTY INC		5.867	EGP	277276101		32.3800	39,700.00	1,068,700.87	1,285,486.00
NATIONWIDE HEALTH PP		7.570	NHP	638620104		19.5500	65,500.00	1,129,727.03	1,280,525.00
PRENTISS PROPERTIES TRUST		6.789	PP	740706106		32.9900	24,500.00	671,033.22	808,255.00
Instrument Total	4						150,100.00	3,351,839.50	3,920,374.00
Portfolio Total	115						9,046,540.66	91,952,895.77	122,256,575.23

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6MA M.A. WEATHERBIE - 20									
Instrument - COM COMMON STOCK									
99 CENTS ONLY STORES	0.000	NDN	65440K106	27.2300	17,342.00	472,267.73	472,222.67		
AFFILIATED MANAGERS GROUP	0.000	AMG	008252108	69.5900	14,540.00	690,085.37	1,011,838.60		
AGILE SOFTWARE CORP.	0.000	AGIL	00846X105	9.9000	51,090.00	368,268.83	505,791.00		
AT RD INC	0.000	ARDI	04648K105	13.3000	37,897.00	445,939.09	504,030.10		
AVID TECHNOLOGY INC.	0.000	AVID	05367P100	48.0000	9,142.00	204,825.37	438,816.00		
BRIGHT HORIZON FAMIL	0.000	BFAM	109195107	42.0000	11,254.00	451,981.87	472,668.00		
BROWN & BROWN INC	0.858	BRO	115236101	32.6100	29,470.00	1,010,789.90	961,016.70		
CHEESECAKE FACTORY (THE)	0.000	CAKE	163072101	44.0300	57,573.00	1,989,462.49	2,534,939.19		
CHILDREN'S PLACE	0.000	PLCE	168905107	26.7300	53,656.00	982,194.27	1,434,224.88		
CINTAS CORP	0.538	CTAS	172908105	50.1300	20,954.00	806,802.06	1,050,424.03		
CITADEL BROADCASTING CORP	0.000	CDL	17285T106	22.3700	41,570.00	893,918.83	929,920.90		
COGNEX CORP.	0.849	CGNX	192422103	28.2400	68,590.00	1,328,460.22	1,936,981.60		
CORPORATE EXECUTIVE BOARD CO	0.000	EXBD	21988R102	46.6700	48,358.00	1,918,902.44	2,256,867.86		
DOLLAR TREE STORES INC	0.000	DLTR	256747106	30.0600	99,310.00	2,348,917.41	2,985,258.60		
E.PIPHANY INC	0.000	EPNY	26881V100	7.2100	127,911.00	626,344.94	922,238.31		
EDUCATION MANAGEMENT COPR	0.000	EDMC	28139T101	31.0400	87,784.00	1,830,045.67	2,724,815.36		
ENZON PHARMACEUTICALS INC	0.000	ENZN	293904108	12.0000	59,534.00	743,911.35	714,408.00		
FAMILY DOLLAR STORES	0.947	FDO	307000109Q	35.8800	53,015.00	1,665,147.41	1,902,178.20		
FASTENAL CO	0.600	FAST	311900104	49.9400	74,860.00	2,559,529.43	3,738,508.40		
FINANCIAL FEDERAL CORP.	0.000	FIF	317492106	30.5500	46,495.00	1,179,032.56	1,420,422.25		
GETTY IMAGES INC.	0.000	GYI	374276103	50.1300	91,350.00	2,196,207.08	4,579,375.50		
INTERNATIONAL SPEEDWAY CORPORA	0.134	ISCA	460335201	44.6600	49,640.00	1,933,977.95	2,216,922.40		
INTERWOVEN INC	0.000	IWOV	46114T508	12.6400	35,255.00	303,197.40	445,623.20		
INVERESK RESEARCH GROUP INC.	0.000	IRGI	461238107	24.7300	23,730.00	350,550.87	586,842.91		
INVESTMENT TECHNOLOGY GROUP IN	0.000	ITG	46145F105	16.1500	56,024.00	1,066,827.99	904,787.59		
LINCARE HOLDINGS INC.	0.000	LNCR	532791100	30.0300	76,078.00	2,356,471.57	2,284,622.36		
MARTEK BIOSCIENCES CORP	0.000	MATK	572901106	64.9700	45,462.00	1,288,834.96	2,953,666.13		
MEDICIS PHARMACEUTICAL CORP	0.280	MRX	584690309	71.3000	20,690.00	1,335,694.92	1,475,197.00		
MICROCHIP TECHNOLOGY INC.	0.359	MCHP	595017104	33.3600	55,449.00	1,278,214.21	1,849,778.63		
MONTPELIER RE HOLDINGS LTD	3.705	MRH	G62185106	36.7000	27,778.00	905,948.50	1,019,452.60		
NATIONAL INSTRUMENTS CORP.	0.439	NATI	636518102	45.4700	84,100.00	2,443,930.40	3,824,027.00		
NETFLIX.COM INC	0.000	NFLX	64110L106	54.6900	30,488.00	888,853.68	1,667,388.72		
ORBITZ INC-CLASS A	0.000	ORBZ	68556Y100	23.2000	17,953.00	490,587.45	416,509.60		
OUTBACK STEAKHOUSE INC	1.176	OSI	689899102	44.2100	35,133.00	1,177,567.45	1,553,229.94		
P.F.CHANGS CHINA BISTRO INC	0.000	PFCH	69333Y108	50.8800	19,167.00	881,422.84	975,216.96		
PACKETEER INC	0.000	PKTR	695210104	16.9800	50,847.00	417,080.45	863,382.06		
PATTERSON DENTAL COMPANY	0.000	PDCO	703412106	64.1600	50,640.00	2,136,228.79	3,249,062.40		
PATTERSON-UTI ENERGY INC	0.000	PTEN	703481101	32.9200	42,270.00	1,225,983.59	1,391,528.40		
PLATINUM UNDERWRITERS HOLDINGS	1.066	PTP	G7127P100	30.0000	30,188.00	828,349.96	905,640.00		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6MA M.A. WEATHERBIE - 20								
	Instrument - COM COMMON STOCK								
POLYCOM INC.		0.000	PLCM	73172K104		19.5200	104,606.00	1,391,120.73	2,041,909.12
POLYMEDICA CORP		2.280	PLMD	731738100		26.3100	83,366.00	1,145,416.39	2,193,359.45
POWER INTEGRATIONS INC		0.000	POWI	739276103		33.4600	27,457.00	880,777.21	918,711.22
PRIDE INTERNATIONAL INC.		0.000	PDE	74153Q102		18.6400	74,614.00	1,059,098.06	1,390,804.96
PRIME MONEY MARKET ACCOUNT		0.000	IT-MAW	IT-MAW		1.0000	3,700,069.02	3,700,069.20	3,700,069.04
QLT INC.		0.000	QLTI	746927102		18.8500	82,830.00	805,837.41	1,561,345.49
RESMED INC		0.000	RMD	761152107		41.5400	65,570.00	2,189,333.10	2,723,777.80
RETEK INC		0.000	RETK	76128Q109		9.2800	60,162.00	307,952.65	558,303.36
RITE AID CORP.		0.000	RAD	767754104Q		6.0400	151,128.00	613,748.61	912,813.12
SEMTECH CORPORATION		0.000	SMTC	816850101		22.7300	61,928.00	958,981.99	1,407,623.44
SRA INTERNATIONAL INC - CLASS		0.000	SRX	78464R105		43.1000	32,879.00	1,109,593.08	1,417,084.90
TIDEWATER INC		2.008	TDW	886423102Q		29.8800	30,519.00	847,756.88	911,907.71
UNIVERSAL TECHNICAL INSTITUTE		0.000	UTI	913915104		30.0000	18,200.00	467,814.68	546,000.00
UTI WORLDWIDE INC		0.250	UTIW	G87210103		37.9300	66,834.00	2,068,948.24	2,535,013.62
WEBEX COMMUNICATIONS INC		0.000	WEBX	94767L109		20.1000	63,407.00	995,866.54	1,274,480.70
WEST CORP.		0.000	WSTC	952355105		23.2300	60,659.00	1,268,662.27	1,409,108.57
WESTWOOD ONE		0.000	WON	961815107		34.2100	69,012.00	2,312,621.40	2,360,900.53
ZEBRA TECHNOLOGIES CORP CL-A		0.000	ZBRA	989207105		66.3700	40,102.00	1,617,126.52	2,661,569.73
Instrument Total	57						6,645,929.02	69,763,482.26	92,604,606.81
Portfolio Total	57						6,645,929.02	69,763,482.26	92,604,606.81

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6NC NEXT CENTURY - 2000									
Instrument - COM COMMON STOCK									
02MICRO INTERNATIONAL LTD	0.000	OIIM	G6797E106	22.4000	28,655.00	438,436.81	641,872.00		
ADVANCED NEUROMODULATION SYSTE	0.000	ANSI	00757T101	45.9800	23,047.50	280,861.27	1,059,724.05		
ALTIRIS INC	0.000	ATRS	02148M100	36.4800	29,920.00	588,912.70	1,091,481.61		
AMERICAN HEALTHWAYS	0.000	AMHC	02649V104	23.8700	51,190.00	1,123,777.99	1,221,905.30		
AMERICAN PHARMACEUTICAL PART	0.000	APPX	02886P109	33.6000	41,790.00	733,901.04	1,404,144.00		
AMSURG CORP	0.000	AMSG	03232P405	37.8900	20,270.00	649,676.06	768,030.30		
ASV INC	0.000	ASVI	001963107	37.3600	6,890.00	223,553.93	257,410.40		
CABOT MICROELECTRONICS CORPORA	0.000	CCMP	12709P103	49.0000	9,665.00	495,407.13	473,585.00		
CALLIDUS SOFTWARE INC	0.000	CALD	13123E500	17.6900	12,195.00	224,430.61	215,729.55		
CERNER CORP.	0.000	CERN	156782104	37.8500	11,605.00	472,834.71	439,249.25		
CHICAGO PIZZA & BREWERY INC	0.000	CHGO	167889104	14.9200	58,300.00	429,478.29	869,836.00		
CIPHERGEN BIOSYSTEMS	0.000	CIPH	17252Y104	11.2400	76,885.00	831,012.34	864,187.40		
COGNEX CORP.	0.849	CGNX	192422103	28.2400	27,220.00	770,322.85	768,692.80		
CORINTHIAN COLLEGES INC	0.000	COCO	218868107	55.5600	28,710.00	763,683.98	1,595,127.60		
CORPORATE EXECUTIVE BOARD CO	0.000	EXBD	21988R102	46.6700	10,405.00	328,519.18	485,601.35		
CREE INC	0.000	CREE	225447101	17.6900	76,315.00	1,321,336.14	1,350,012.35		
CYBERONICS INC	0.000	CYBX	23251P102	32.0100	15,830.00	288,790.97	506,718.29		
ERESearch TECHNOLOGY	0.000	ERES	29481V108	25.4200	58,470.00	822,062.77	1,486,307.41		
EVERGREEN RESOURCES INC	0.000	EVG	299900308	32.5100	28,620.00	723,788.85	930,436.20		
FRED'S INC	0.258	FRED	356108100	30.9800	20,160.00	283,386.78	624,556.80		
HARRIS INTERACTIVE INC	0.000	HPOL	414549105	8.3000	78,520.00	379,004.46	651,716.00		
HEARTLAND EXPRESS INC.	0.330	HTLD	422347104	24.1900	20,930.00	471,201.72	506,296.70		
HOT TOPIC INC	0.000	HOTT	441339108	29.4600	41,587.00	599,686.07	1,225,153.02		
HUNT (JB) TRANSPRT SVCS INC	0.000	JBHT	445658107	27.0100	44,160.00	646,643.53	1,192,761.60		
IDC SYSTEMS CORP	0.000	IDXC	449491109	26.8200	20,020.00	487,932.62	536,936.40		
INTEGRATED CIRCUIT SYSTEMS	0.000	ICST	45811K208	28.4900	31,690.00	713,654.46	902,848.10		
INTEGRATED SILICON SOLUTION	0.000	ISSI	45812P107	15.6700	31,295.00	501,826.80	490,392.65		
INVESTORS FINANCIAL SERVICES C	0.156	IFIN	461915100	38.4100	33,650.00	1,006,598.30	1,292,496.50		
IPASS INC	0.000	IPAS	46261V108	16.0300	23,695.00	441,763.15	379,830.85		
IPAYMENT INC	0.000	IPMT	46262E105	34.0000	18,325.00	388,750.57	623,049.99		
KNIGHT TRANSPORTATION INC	0.000	KNGT	499064103	25.6500	36,580.00	713,838.81	938,277.00		
KYPHON INC	0.000	KYPH	501577100	24.8300	58,595.00	712,555.80	1,454,913.84		
LCA-VISION INC.	0.000	LCAV	501803308	21.1700	28,880.00	493,088.13	611,389.60		
LEXAR MEDIA INC	0.000	LEXR	52886P104	17.4300	72,885.00	666,334.60	1,270,385.55		
MAGMA DESIGN AUTOMATION	0.000	LAVA	559181102	23.3400	48,345.00	908,200.28	1,128,372.30		
NETFLIX.COM INC	0.000	NFLX	64110L106	54.6900	25,345.00	551,715.57	1,386,118.05		
NETSCREEN TECHNOLOGIES INC	0.000	NSCN	64117V107	24.7500	38,090.00	680,053.51	942,727.49		
ODYSSEY HEALTHCARE INC	0.000	ODSY	67611V101	29.2600	56,852.50	742,769.09	1,663,504.15		
OMNIVISION TECHNOLOGIES INC	0.000	OVTI	682128103	55.2500	24,490.00	409,352.31	1,353,072.51		

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6NC NEXT CENTURY - 2000								
	Instrument - COM COMMON STOCK								
P.F.CHANGS CHINA BISTRO INC		0.000	PFCB	69333Y108		50.8800	23,585.00	417,878.60	1,200,004.80
PORTFOLIO RECOVERY ASSOCIATES		0.000	PRAA	73640Q105		26.5500	15,540.00	415,993.58	412,587.00
POWER INTEGRATIONS INC		0.000	POWI	739276103		33.4600	15,185.00	283,188.45	508,090.10
PRIME MONEY MARKET ACCOUNT		0.000	IT-NEX	IT-NEX		1.0000	56,318.17	56,318.18	56,318.18
PROASSURANCE CORP		0.000	PRA	74267C106		32.1500	17,510.00	485,935.18	562,946.50
RUDOLPH TECHNOLOGIES INC		0.000	RTEC	781270103		24.5400	20,200.00	456,260.12	495,708.00
SALIX PHARMACEUTICAL		0.000	SLXP	795435106		22.6700	25,860.00	503,785.95	586,246.20
SHARPER IMAGE CORP		0.000	SHRP	820013100		32.6500	34,775.00	774,598.36	1,135,403.74
SILICON LABORATORIES		0.000	SLAB	826919102		43.2200	26,320.00	786,185.68	1,137,550.40
SONIC SOLUTIONS		0.000	SNIC	835460106		15.3000	63,355.00	497,048.33	969,331.48
STRAYER EDUCATION INC		0.238	STRA	863236105		108.8300	5,005.00	423,567.94	544,694.15
TRACTOR SUPPLY COMPANY		0.000	TSCO	892356106		38.8900	14,130.00	442,695.39	549,515.70
TRIDENT MICROSYSTEMS INC		0.000	TRID	895919108		17.4200	31,527.00	516,890.65	549,200.33
TTM TECHNOLOGIES		0.000	TTMI	87305R109		16.8800	38,375.00	459,749.88	647,770.00
UNITED ONLINE INC		0.000	UNTD	911268100		16.7900	78,540.00	1,358,627.71	1,318,686.61
UNITED PANAM FINANCIAL CORP		0.000	UPFC	911301109		16.7100	14,415.00	243,313.08	240,874.65
UTI WORLDWIDE INC		0.250	UTIW	G87210103		37.9300	27,810.00	648,998.05	1,054,833.30
VISTACARE INC-CL A		0.000	VSTA	92839Y109		35.1500	35,700.00	604,288.40	1,254,855.01
WET SEAL INC		0.000	WTSLA	961840105		9.8900	41,055.00	496,876.26	406,033.95
WILSON GREATBATCH TECHNOLOGIES		0.000	GB	972232102		42.2700	16,645.00	458,613.37	703,584.15
Instrument Total	59						1,971,927.17	33,639,957.34	49,939,084.21
Portfolio Total	59						1,971,927.17	33,639,957.34	49,939,084.21

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6WE WESTCAP INVESTORS -									
Instrument - COM COMMON STOCK									
99 CENTS ONLY STORES		0.000	NDN	65440K106		27.2300	4,654.00	159,614.51	126,728.42
AAR CORPORATION		0.668	AIR	000361105Q		14.9500	1,164.00	13,401.12	17,401.80
ADAPTEC INC		0.000	ADPT	00651F108		8.8300	29,320.00	232,704.04	258,895.60
ADVANCED NEUROMODULATION SYSTE		0.000	ANSI	00757T101		45.9800	816.00	36,354.31	37,519.68
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108		69.5900	4,810.00	288,315.72	334,727.90
ALLIANCE GAMING CORP		0.000	AGI	01859P609		24.6500	8,566.00	192,412.63	211,151.90
AMERICAN MEDICAL SYS HLDINGS		0.000	AMMD	02744M108		21.8000	13,054.00	243,542.40	284,577.20
ANDREW CORP.		0.000	ANDW	034425108		11.5100	14,402.00	160,013.57	165,767.02
AVOCENT CORPORATION		0.000	AVCT	053893103		36.5200	10,362.00	301,198.80	378,420.25
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101		34.8100	11,775.00	231,537.32	409,887.75
CABOT MICROELECTRONICS CORPORA		0.000	CCMP	12709P103		49.0000	4,274.00	219,182.43	209,426.00
CAL DIVE INTERNATIONAL INC		0.000	CDIS	127914109		24.1100	4,805.00	106,589.32	115,848.55
CATAPULT COMMUNICATIONS CORP		0.000	CATT	149016107		14.5000	8,665.00	98,724.64	125,642.50
CIBER INC.		0.000	CBR	17163B102		8.6600	14,349.00	137,455.55	124,262.34
CONMED CORPORATION		0.000	CNMD	207410101		23.8000	4,490.00	82,705.80	106,862.00
CONNETICS CORP		0.000	CNCT	208192104		18.1600	1,325.00	22,664.05	24,062.00
CYBERONICS INC		0.000	CYBX	23251P102		32.0100	1,184.00	34,175.93	37,899.84
D&K HEALTHCARE RESOURCES		0.442	DKHR	232861104		13.5600	4,645.00	76,642.50	62,986.20
DIGITAL INSIGHT		0.000	DGIN	25385P106		24.9000	2,087.00	50,801.54	51,966.30
DRIL-QUIP INC		0.000	DRQ	262037104		16.3000	4,740.00	85,821.49	77,262.00
EMMIS COMMUNICATIONS CL A		0.000	EMMS	291525103		27.0500	10,116.00	221,938.71	273,637.80
EMULEX CORP		0.000	ELX	292475209		26.6800	13,690.00	310,074.39	365,249.20
ENTRAVISION COMMUNIC		0.000	EVC	29382R107		11.1000	13,760.00	153,879.46	152,736.00
ENZON PHARMACEUTICALS INC		0.000	ENZN	293904108		12.0000	3,030.00	35,028.67	36,360.00
ESPEED INC		0.000	ESPD	296643109		23.4100	4,992.00	114,046.27	116,862.72
FACTSET RESEARCH SYSTEMS INC.		0.628	FDS	303075105		38.2100	3,609.00	160,619.99	137,899.89
FINANCIAL FEDERAL CORP.		0.000	FIF	317492106		30.5500	9,751.00	238,405.12	297,893.05
FISHER SCIENTIFIC INT'L.		0.000	FSH	338032204		41.3700	4,261.00	157,865.44	176,277.57
FORWARD AIR CORPORATION		0.000	FWRD	349853101		27.5000	4,634.00	118,913.26	127,435.00
GABELLI ASSET MGMT I		0.050	GBL	36239Y102		39.8000	6,734.00	243,442.85	268,013.20
GETTY IMAGES INC.		0.000	GYI	374276103		50.1300	4,026.00	165,961.78	201,823.38
GLOBAL IMAGING SYSTEMS INC		0.000	GISX	37934A100		31.7500	132.00	4,138.20	4,191.00
HENRY (JACK) & ASSOCIATES		0.680	JKHY	426281101		20.5800	13,093.00	233,092.06	269,453.94
HYDRIL		0.000	HYDL	448774109		23.9300	5,070.00	136,741.96	121,325.10
ICT GROUP INC		0.000	ICTG	44929Y101		11.7500	9,622.00	100,944.00	113,058.50
INAMED CORP		0.000	IMDC	453235103		48.0600	4,126.00	145,909.12	198,295.56
INVESTORS FINANCIAL SERVICES C		0.156	IFIN	461915100		38.4100	7,322.00	215,932.36	281,238.02
JEFFRIES GROUP INC		0.969	JEF	472319102		33.0200	12,756.00	322,554.59	421,203.12
KEANE INC.		0.000	KEA	486665102		14.6400	16,718.00	236,948.96	244,751.52

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6WE WESTCAP INVESTORS -									
Instrument - COM COMMON STOCK									
KOPIN CORP		0.000	KOPN	500600101		6.7100	15,143.00	124,905.40	101,609.53
KROLL INC		0.000	KROL	501049100		26.0000	14,878.00	333,754.10	386,828.00
KVH INDUSTRIES INC		0.000	KVHI	482738101		27.4700	2,290.00	53,320.52	62,906.30
LIFEPOINT HOSPITALS INC.		0.000	LPNT	53219L109		29.4500	811.00	23,816.94	23,883.95
MERITAGE CORP		0.000	MTH	59001A102		66.3100	1,106.00	71,613.50	73,338.86
MONACO COACH CORPORATION		0.000	MNC	60886R103		23.8000	6,248.00	121,939.47	148,702.40
NEWFIELD EXPLORATION COMPANY		0.000	NFX	651290108		44.5400	7,111.00	265,488.98	316,723.94
PERFORMANCE FOOD GROUP COMPANY		0.000	PFGC	713755106		36.1700	3,140.00	116,462.60	113,573.80
PLANAR SYSTEMS INC.		0.000	PLNR	726900103		24.3200	9,840.00	203,076.01	239,308.80
PRIME MONEY MARKET - 6WE		0.000	IT-WST	IT-WST		1.0000	519,333.61	519,333.74	519,333.60
PRIORITY HEALTHCARE CORPORATIO		0.000	PHCC	74264T102		24.1100	4,913.00	111,198.33	118,452.43
RARE HOSPITALITY INTL INC.		0.000	RARE	753820109		24.4400	7,573.00	189,849.35	185,084.12
REGENT COMMUNICATIONS INC		0.000	RGCI	758865109		6.3500	8,957.00	59,749.71	56,876.95
RESMED INC		0.000	RMD	761152107		41.5400	99.00	4,092.68	4,112.46
ROGERS CORP.		0.000	ROG	775133101		44.1200	6,125.00	202,544.56	270,235.00
SBS BROADCASTING SA		0.000	SBTV	L8137F102		32.6000	7,576.00	136,711.19	246,977.60
SEACHANGE INTERNATIONAL		0.000	SEAC	811699107		15.4000	848.00	8,237.81	13,059.20
SEMTECH CORPORATION		0.000	SMTG	816850101		22.7300	13,935.00	195,675.27	316,742.55
SHUFFLE MASTER INC		0.000	SHFL	825549108		34.6200	3,745.00	109,556.24	129,651.90
SOUTHWEST BANCORP OF TEXAS		0.514	SWBT	84476R109		38.8500	2,890.00	93,347.00	112,276.50
TRACTOR SUPPLY COMPANY		0.000	TSCO	892356106		38.8900	2,812.00	98,593.85	109,358.68
VALUECLICK, INC		0.000	VCLK	92046N102		9.0800	13,766.00	98,371.41	124,995.28
VALUEVISION INTL INC		0.000	VVTV	92047K107		16.7000	34,818.00	487,862.30	581,460.60
VERISITY LTD		0.000	VRST	M97385112		12.7500	9,748.00	124,072.63	124,287.00
VERSO TECHNOLOGIES INC		0.000	VRSO	925317109		3.2000	27,745.00	123,779.58	88,784.00
WESTERN GAS RESOURCES INC		0.423	WGR	958259103		47.2500	1,459.00	55,335.47	68,937.75
WILSON GREATBATCH TECHNOLOGIES		0.000	GB	972232102		42.2700	1,765.00	62,321.80	74,606.55
WINNEBAGO INDUSTRIES		0.581	WGO	974637100		68.7500	1,913.00	95,692.33	131,518.75
WOODHEAD INDUSTRIES		2.366	WDHD	979438108		16.9000	5,485.00	69,024.34	92,696.50
ZOLL MEDICAL CORP		0.000	ZOLL	989922109		35.4800	2,088.00	68,787.07	74,082.24
Instrument Total	69						1,035,089.61	10,318,809.04	11,879,405.06
Portfolio Total	69						1,035,089.61	10,318,809.04	11,879,405.06

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6CO COMPLETION FUND								
	Instrument - COM COMMON STOCK								
AAR CORPORATION		0.668	AIR	000361105Q		14.9500	24,795.00	258,828.66	370,685.25
ADVANTA CORP		2.374	ADVNB	007942204		12.7200	20,231.00	262,884.64	257,338.32
ALLEGHENY ENERGY INC.		13.479	AYE	017361106Q		12.7600	24,127.00	259,744.04	307,860.52
ALLIANCE SEMICONDUCTOR CORP		0.000	ALSC	01877H100		7.1100	31,211.00	251,940.71	221,910.21
ALLMERICA FINANCIAL CORP.		0.812	AFC	019754100		30.7700	9,483.00	259,739.37	291,791.91
AMERICAN HOME MTG HL		9.773	AHH	02660R107		22.5100	17,782.53	424,121.74	400,284.75
AMERICAN MED SEC GRO		0.000	AMZ	02744P101		22.4200	11,532.00	257,040.84	258,547.44
AMERICAN PHYSICIANS		0.000	ACAP	028884104		18.4000	15,719.00	264,388.98	289,229.60
AMERICAN REALTY INVESTORS INC		0.000	ARL	029174109		9.1300	2,500.00	26,727.37	22,825.00
AMERON INTERNATIONAL CORP		2.306	AMN	030710107		34.6900	8,000.00	266,614.00	277,520.00
AMERUS GROUP CO		1.143	AMH	03072M108		34.9700	7,214.00	264,322.40	252,273.58
ANAREN MICROWAVE INC		0.000	ANEN	032744104		14.1200	17,291.00	257,227.88	244,148.92
APPLICA		0.000	APN	03815A106		7.6000	35,529.00	259,460.17	270,020.40
AQUILA INC		20.649	ILA	03840P102		3.3900	73,200.00	249,988.98	248,148.00
ARENA PHARMACEUTICALS INC		0.000	ARNA	040047102		6.2000	36,657.00	282,570.61	227,273.40
ARGONAUT GROUP INC		0.000	AGII	040157109		15.5400	16,210.00	263,419.32	251,903.40
ASIAINFO HLDGS INC		0.000	ASIA	04518A104		6.6800	34,300.00	238,607.52	229,124.00
ATLANTIC COAST AIRLINES HOLDIN		0.000	ACAI	048396105		9.9000	23,578.00	267,020.85	233,422.20
AUDIOVOX CORP		0.000	VOXX	050757103		12.8400	18,565.00	283,629.10	238,374.60
BALLY TOTAL FITNESS HLDGS		0.000	BFT	05873K108		7.0000	37,051.00	252,690.79	259,357.00
BANCFIRST CORP		1.703	BANF	05945F103		58.7020	4,608.00	266,641.26	270,498.82
BANK MUT CORP		1.229	BKMU	063750103		11.3900	22,475.00	264,989.24	255,990.25
BEAZER HOMES USA INC		0.409	BZH	07556Q105		97.6600	2,431.00	264,657.62	237,411.46
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101		34.8100	7,061.00	267,538.47	245,793.41
BRUSH ENGINEERED MATERIALS		3.135	BW	117421107		15.3100	19,240.00	268,590.36	294,564.40
BRYN MAWR BK CORP		1.633	BMTC	117665109		24.4900	10,807.00	262,205.92	264,663.43
CABLE DESIGN TECHNOLOGIES		0.000	CDT	126924109		8.9900	25,528.00	262,217.54	229,496.72
CELERA GENOMICS GROUP		0.000	CRA	038020202		13.9100	22,500.00	260,808.86	312,975.00
CHESAPEAKE CORP		3.323	CSK	165159104		26.4800	11,277.00	265,655.61	298,614.96
CHIQUITA BRANDS		0.000	CQB	170032809Q		22.5300	12,240.00	263,468.07	275,767.20
COMPUTER HORIZONS CO		0.000	CHRZ	205908106		3.9300	69,720.00	258,864.67	273,999.60
CROWN MEDIA HLDGS IN		0.000	CRWN	228411104		8.2700	7.99	67.48	66.16
CSS INDS INC		1.031	CSS	125906107		31.0100	10,100.00	256,571.93	313,201.00
DEPARTMENT 56 INC		0.000	DFS	249509100		13.1000	18,355.00	259,616.17	240,450.50
DOMINION HOMES INC		0.000	DHOM	257386102		30.3300	8,546.00	283,531.08	259,200.18
DUPONT PHOTOMASKS INC		0.000	DPMI	26613X101		24.1400	11,200.00	260,961.12	270,368.00
ELECTRO RENT CORP		0.000	ELRC	285218103		13.3400	20,600.00	283,629.40	274,804.00
ENPRO INDUSTRIES INC		0.000	NPO	29355X107		13.9500	26,172.00	277,844.46	365,099.40
ESB FINANCIAL CORP		2.440	ESBF	26884F102		16.3900	4,664.00	71,058.05	76,442.96

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED							
Portfolio - 6CO COMPLETION FUND							
Instrument - COM COMMON STOCK							
ETHYL CORP	0.000	EY	297659609	21.8700	12,714.00	268,055.47	278,055.18
FAIRCHILD CORP/THE	0.000	FA	303698104	5.0400	53,200.00	266,952.00	268,128.00
FINANCIAL INDS CORP	0.709	FNIN	317574101	14.1000	17,700.00	253,812.80	249,570.00
FINLAY ENTERPRISES I	0.000	FNLY	317884203	14.1300	16,500.00	245,723.02	233,145.00
FIRST FINL CORP IND	2.399	THFF	320218100	30.0100	8,712.00	256,433.06	261,447.12
FIRST UNITED CORP	2.954	FUNC	33741H107	24.3700	10,424.00	254,771.08	254,032.88
FRIEDMANS INC	1.341	FRM	358438109	6.7100	17,700.00	254,893.84	118,767.00
GAMESTOP CORP.	0.000	GME	36466R101	15.4100	16,059.00	246,263.70	247,469.19
GENE LOGIC INC	0.000	GLGC	368689105	5.1900	51,600.00	242,481.30	267,804.00
GENESIS MICROCHIP INC.	0.000	GNSS	37184C103	18.0400	21,900.00	250,006.16	395,076.00
GLOBAL INDUSTRIES LTD.	0.000	GLBL	379336100	5.1500	59,200.00	265,953.04	304,880.00
GOODY'S FAMILY CLOTHING INC.	0.854	GDYS	382588101	9.3600	24,422.00	262,225.94	228,589.92
GREAT ATL & PAC TEA	0.000	GAP	390064103Q	8.4000	34,126.00	254,010.93	286,658.40
GUNDLE/SLT ENVIRONMENTAL INC	0.000	GSE	402809107	20.7600	2,600.00	51,092.00	53,976.00
HAMPSHIRE GROUP LTD	0.000	HAMP	408859106	31.3700	8,000.00	268,899.00	250,960.00
HANDLEMAN CO.	1.363	HDL	410252100	20.5300	14,736.00	266,081.73	302,530.08
HARVEST NATURAL RESO	0.000	HNR	41754V103	9.9500	35,001.00	280,516.62	348,259.95
HAWTHORNE FINL CORP	0.000	HTHR	420542102	27.9800	9,652.00	265,981.82	270,062.96
HOLLY CORP	1.600	HOC	435758305	27.5000	9,765.00	261,605.70	268,537.50
HORIZON OFFSHORE INC	0.000	HOFF	44043J105	4.4000	62,800.00	265,527.82	276,320.00
HOUSTON EXPL CO	0.000	THX	442120101	36.5200	7,604.00	266,078.80	277,698.08
HYPERCOM CORP	0.000	HYC	44913M105	4.7600	50,955.00	259,339.47	242,545.80
INFINITY PROPERTY & CASUALTY C	0.665	IPCC	45665Q103	33.0500	7,857.00	262,375.36	259,673.85
INFOCUS CORPORATION	0.000	INFS	45665B106	9.6800	51,500.00	256,702.04	498,520.00
INFONET SERVICES	0.000	IN	45666T106	1.7000	127,300.00	266,769.28	216,410.00
INTERCEPT GROUP INC	0.000	ICPT	45845L107	11.2900	24,537.00	272,544.20	277,022.73
INTERLAND INC	0.000	INLD	458727203	6.5300	31,600.00	244,217.44	206,348.00
INVISION TECHNOLOGIES INC	0.000	INVN	461851107	33.5700	8,698.00	261,198.33	291,991.86
IONICS INC	0.000	ION	462218108	31.8500	9,600.00	239,183.04	305,760.00
ITLA CAPITAL CORPORATION	0.000	ITLA	450565106	50.1000	5,164.00	256,539.74	258,716.40
JARDEN CORP	0.000	JAH	471109108	27.3400	9,588.00	260,044.83	262,135.92
JO-ANN STORES INC	0.000	JAS	47758P307	20.4000	12,936.00	270,238.09	263,894.40
KEMET CORP.	0.000	KEM	488360108	13.6900	19,648.00	262,102.36	268,981.12
KEYNOTE SYSTEMS INC	0.000	KEYN	493308100	11.9000	21,018.00	266,323.94	250,114.20
KINDRED HEALTHCARE I	0.000	KIND	494580103	51.9800	5,038.00	267,553.07	261,875.24
LANDAMERICA FINANCIAL GROUP	0.765	LFG	514936103	52.2600	5,046.00	264,108.14	263,703.96
LIGHTBRIDGE INC	0.000	LTBG	532226107	9.1000	26,933.00	261,086.31	245,090.30
LTC PROPERTIES INC	6.784	LTC	502175102	14.7400	18,420.00	264,957.13	271,510.80
M&F WORLDWIDE CORP	0.000	MFW	552541104	13.3600	18,726.00	269,779.22	250,179.36

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6CO COMPLETION FUND								
	Instrument - COM COMMON STOCK								
MARITRANS INC		2.633	TUG	570363101		16.7100	2,214.00	35,710.24	36,995.94
MATRIX SERVICE CO		0.000	MTRX	576853105		18.1500	16,261.00	286,466.78	295,137.15
MCLEODUSA INC		0.000	MCLD	582266706		1.4800	178,100.00	253,596.09	263,588.00
MESTEK INC		0.000	MCC	590829107		19.2600	15,400.00	271,076.00	296,604.00
METRO ONE TELECOMMUNICATIONS		0.000	MTON	59163F105		2.6000	70,300.00	257,306.53	182,780.00
MPS GROUP INC		0.000	MPS	553409103		9.3500	28,191.00	270,003.86	263,585.85
NACCO INDUSTRIES -CL A		1.698	NC	629579103Q		89.4800	3,325.00	272,058.34	297,521.00
NASH FINCH CO.		1.611	NAFC	631158102		22.3400	12,897.00	264,379.45	288,118.98
NATIONAL WESTN LIFE		0.000	NWLIA	638522102		154.8500	1,723.00	251,918.06	266,806.55
NETRATINGS INC		0.000	NTRT	64116M108		11.4300	26,400.00	247,418.16	301,752.00
NEW FOCUS INC		0.000	NUFO	644383101		5.0200	57,700.00	260,117.55	289,654.00
NYMAGIC INC		0.875	NYM	629484106Q		27.4200	9,667.00	252,252.75	265,069.14
OCTEL CORP		0.507	OTL	675727101		19.6900	1,700.00	31,918.99	33,473.00
OM GROUP, INC.		2.138	OMG	670872100Q		26.1900	10,713.00	273,171.86	280,573.47
ONEIDA LTD		0.000	OCQ	682505102		5.8900	63,100.00	210,104.07	371,659.00
ORTHODONTIC CENTERS OF AMER		0.000	OCA	68750P103		8.0500	36,581.00	258,637.00	294,477.05
PHOENIX COMPANIES INC.		1.328	PNX	71902E109		12.0400	22,700.00	262,359.81	273,308.00
PICO HOLDINGS INC		0.000	PICO	693366205		15.6700	19,200.00	269,667.20	300,864.00
PMA CAP CORP		8.203	PMACA	693419202		5.1200	65,330.00	273,086.44	334,489.60
POMEROY COMPUTER RESOURCES		0.000	PMRY	731822102		14.7400	17,752.00	251,538.71	261,664.48
POWELL INDS INC		0.000	POWL	739128106		19.1500	15,176.00	255,372.79	290,620.40
PROVIDENT FINANCIAL HLDGS		1.654	PROV	743868101		36.2700	25.00	838.60	906.75
ROXIO INC		0.000	ROXI	780008108		4.7900	48,030.00	257,676.15	230,063.70
SAVIENT PHARMACEUTICALS INC		0.000	SVNT	80517Q100		4.6100	52,502.00	262,018.86	242,034.22
SIERRA PACIFIC RESOURCES		10.899	SRP	826428104		7.3400	54,800.00	268,081.60	402,232.00
SIX FLAGS INC.		0.000	PKS	83001P109		7.5200	50,700.00	268,184.33	381,264.00
SMART & FINAL INC		0.000	SMF	831683107		10.0800	28,407.00	264,422.01	286,342.56
SONICWALL INC		0.000	SNWL	835470105		7.8000	32,461.00	266,468.05	253,195.80
SOUNDVIEW TECHNOLOGY		0.000	SNDV	83611Q406		15.4900	16,798.00	259,535.82	260,201.02
STAGE STORES INC		0.000	STGS	85254C305		27.9000	8,399.00	263,890.70	234,332.10
STAMPS COM INC		0.000	STMP	852857101		6.2000	46,000.00	263,554.70	285,200.00
STANDARD COMMERCIAL CORP		1.743	STW	853258101		20.0700	12,439.00	259,770.30	249,650.73
STEWART INFO SVCS		1.134	STC	860372101		40.5500	6,714.00	262,678.82	272,252.70
STONE ENERGY CORP		0.000	SGY	861642106		42.4500	6,942.00	267,949.41	294,687.90
SUNRISE SENIOR LIVING INC		0.000	SRZ	86768K106		38.7400	7,513.00	260,961.05	291,053.62
TEREX CORP		0.000	TEX	880779103		28.4800	10,057.00	267,447.81	286,423.36
TESORO PETROLEUM CORP		0.000	TSO	881609101		14.5700	20,454.00	270,459.15	298,014.78
THREE-FIVE SYSTEMS INC		0.000	TFS	88554L108		5.2400	41,800.00	239,158.70	219,032.00
TIER TECHNOLOGIES INC-CL B		0.000	TIER	88650Q100		8.1700	33,209.00	259,753.72	271,317.53

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6CO COMPLETION FUND									
Instrument - COM COMMON STOCK									
TOWER AUTOMOTIVE INC		0.000	TWR	891707101		6.8300	57,002.00	279,196.60	389,323.66
TRANS WORLD ENTERTAINMENT CP		0.000	TWMC	89336Q100		7.1200	36,685.00	266,954.49	261,197.20
TRANSKARYOTIC THERAPIES INC.		0.000	TKTX	893735100		15.6100	19,966.00	276,415.41	311,669.26
UICI		0.000	UCI	902737105		13.2800	18,781.00	257,731.49	249,411.68
UNIFI INC		0.000	UFI	904677101		6.4500	51,000.00	244,465.95	328,950.00
UNITED CAPITAL CORP		0.000	AFP	909912107		20.7200	13,800.00	255,316.50	285,936.00
UNITED FIRE & CAS CO		1.982	UFCS	910331107		40.3600	6,510.00	259,783.78	262,743.60
UNIVERSAL AMERN FINL		0.000	UHCO	913377107		9.9100	24,915.00	252,237.81	246,907.65
USG CORPORATION		0.603	USG	903293405		16.5700	17,210.00	261,752.05	285,169.70
VANS INC		0.000	VANS	921930103		11.4100	20,263.00	249,767.53	231,200.83
VERITAS DGC INC.		0.000	VTS	92343P107		10.4800	28,786.00	264,325.58	301,677.28
VISTEON CORP		2.305	VC	92839U107		10.4100	38,200.00	251,629.13	397,662.00
WARNACO GROUP INC/THE		0.000	WRNC	934390402		15.9500	16,842.00	259,353.33	268,629.90
WASHINGTON GROUP INTERNATIONAL		0.000	WGII	938862208		33.9700	7,737.00	264,112.55	262,825.89
WCI COMMUNITIES INC		0.000	WCI	92923C104		20.6100	12,852.00	274,170.43	264,879.72
WILSONS THE LEATHER		0.000	WLSN	972463103		3.4900	41,832.00	225,215.45	145,993.68
WSFS FINL CORP		0.445	WSFS	929328102		44.8500	6,020.00	261,936.72	269,997.00
Instrument Total	134						3,291,567.52	33,577,688.36	35,259,008.58
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
BRT REALTY TRUST		5.268	BRT	055645303		28.8500	200.00	4,826.00	5,770.00
CRIIMI MAE INC		0.000	CMM	226603504		10.4300	23,157.00	251,943.53	241,527.51
OMEGA HEALTHCARE INV		6.430	OHI	681936100		9.3300	32,830.00	263,046.91	306,303.90
TRANSCONTINENTAL RLT		0.000	TCI	893617209		16.7300	5,100.00	69,126.87	85,323.00
Instrument Total	4						61,287.00	588,943.31	638,924.41
Portfolio Total	138						3,352,854.52	34,166,631.67	35,897,932.99
Group Total	2,763					0.00 /	156,004,511.21	2,891,381,375.07	3,406,311,050.70

Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

Group - ALTERNATIVE INVESTMENTS Portfolio - AI-DPE DOMESTIC PRIVATE EQU Instrument - AIF ALTERNATIVE INVESTMENT FUNDS							
APOLLO INVESTMENT FUND IV		0.000	9940479WAAPOLOIV	0.0000	49,365,717.00	49,365,715.67	66,128,568.00
APOLLO INVESTMENT FUND V		0.000	9940510BABAPOLLO5	0.0000	31,949,211.00	31,949,210.81	40,225,254.01
BAIN CAPITAL FUND VII		0.000	9940479XABBAIN7	0.0000	39,367,024.07	39,367,023.87	39,493,366.03
BLACKSTONE CAPITAL PTNRS III		0.000	BCPMB VEA02554	0.0000	32,577,780.15	32,577,777.71	42,109,797.01
BLACKSTONE COMMUNICATION I		0.000	9940479ZABBCOM1	0.0000	10,755,440.00	10,755,439.80	9,476,811.98
BLACKSTONE MANAGEMENT PARTNERS		0.000	9940728SABBCP4	0.0000	10,945,773.00	10,945,772.98	10,544,897.00
CID MEZZANINE CAPITAL		0.000	CIDMEZ VEA02624	0.0000	8,464,790.31	8,464,790.01	6,786,434.01
CLAYTON, DUBLILIER & RICE VI		0.000	CLDURI ACLAYDURI	0.0000	29,707,831.00	29,707,830.80	17,013,011.00
FOX PAINE CAPITAL FUND		0.000	FOXPAINAFOXPAIN	0.0000	19,852,588.64	19,852,588.58	26,148,797.63
FOX PAINE CAPITAL FUND II		0.000	9940480DABFOXPAIN	0.0000	27,960,015.85	27,960,015.71	23,836,624.08
FRANCISCO PARTNERS		0.000	9940480EABFRISCO1	0.0000	23,466,107.00	23,466,106.86	17,995,980.99
FS EQUITY PARTNERS IV		0.000	FSEP4 VEA02586	0.0000	1,003,365.00	1,003,364.64	34,655,788.03
FS EQUITY PARTNERS V		0.000	9940729MABFSV	0.0000	1,816,149.00	1,816,149.00	977,113.00
HARBOURVEST PARTNERS VII BUYOU		0.000	9940735PABHVP7	0.0000	1,750,000.00	1,750,000.00	1,638,409.01
HEARTLAND INDUSTRIAL PARTNERS		0.000	9940480GABHEART	0.0000	23,587,733.00	23,587,732.94	23,536,551.00
LEHMAN BROTHERS II		0.000	LBBP VEA02551	0.0000	45,274,218.54	45,274,218.08	37,244,772.02
LINSALATA CAPITAL PARTNERS III		0.000	9940480JALINCAP	0.0000	4,860,170.81	4,860,170.69	13,317,063.00
LINSALATA CAPITAL PARTNERS IV		0.000	ABLINCAPABLINCAP4	0.0000	16,143,587.00	16,143,587.00	15,639,362.01
MONITOR CLIPPER EQUITY PARTNER		0.000	9940776UABMONITOR	0.0000	193,029.90	193,029.90	193,029.90
OAK HILL CAPITAL PARTNERS		0.000	9940480LAOAKHILL	0.0000	20,940,299.49	20,940,298.58	18,008,812.16
PROVIDENCE EQUITY PARTNERS IV		0.000	9940480MABPROV4	0.0000	34,579,618.03	34,579,617.56	31,401,116.01
SILVER LAKE PARTNERS		0.000	ASILLAKEASILLAKE	0.0000	4,884,735.51	4,884,734.90	18,248,396.33
SKM EQUITY FUND III		0.000	9940480PABSKM3	0.0000	19,359,710.00	19,359,708.12	14,144,752.97
TPG PARTNERS IV		0.000	9940778TABTPG4	0.0000	4,906,937.00	4,906,936.98	646,822.00
Instrument Total	24				463,711,831.30	463,711,821.19	509,411,529.18
Portfolio Total	24				463,711,831.30	463,711,821.19	509,411,529.18

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Group - ALTERNATIVE INVESTMENTS Portfolio - AI-GIP GLOBAL/INT'L PRIVATE Instrument - AIF ALTERNATIVE INVESTMENT FUNDS									
AIG GLOBAL EMERGING MARKETS		0.000		AIGG	VEA02504	0.0000	43,764,272.26	43,764,271.23	44,551,107.93
GILBERT GLOBAL EQUITY PARTNERS		0.000		GILBERTG	GILBERTG	0.0000	56,406,893.62	56,406,892.86	40,209,644.99
HARBOURVEST INT'L III-DIRECT		0.000		HVIPE	VEA02633	0.0000	15,066,809.00	15,066,808.71	8,965,573.98
HARBOURVEST INT'L III-PARTNERS		0.000		9940482	FAHARBPART	0.0000	46,278,635.00	46,278,634.42	39,278,737.98
HARBOURVEST INT'L IV-DIRECT		0.000		9940550	GAGHIPEP4D	0.0000	16,200,000.00	16,200,000.00	15,375,552.98
HARBOURVEST INT'L IV-PARTNERSH		0.000		9940510	DAGHIPEP4P	0.0000	20,400,000.00	20,400,000.00	17,375,681.99
Instrument Total	6						198,116,609.88	198,116,607.22	165,756,299.85
Portfolio Total	6						198,116,609.88	198,116,607.22	165,756,299.85

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value

				Group - ALTERNATIVE INVESTMENTS				
				Portfolio - AI-OTH ALTERNATIVE INVESTME				
				Instrument - AIF ALTERNATIVE INVESTMENT FUNDS				
ARES CORPORATE OPPORTUNITES FU		0.000		9940740XAOARES	0.0000	12,484,844.26	12,484,844.23	13,021,069.30
BEACON GROUP ENERGY FUND II		0.000		9940482GABEACONGR	0.0000	18,550,529.99	18,550,529.34	9,282,114.97
BROOKSIDE CAPITAL PARTNERS FUN		0.000		9940737YAOBROOKSI	0.0000	20,000,000.00	20,000,000.00	21,349,736.00
LIME ROCK PARTNERS II		0.000		9940667TAOLIMEROC	0.0000	8,695,731.00	8,695,731.00	8,034,814.98
SUNRISE CAPITAL PARTNERS		0.000		ASUNRISEASUNRISE	0.0000	24,338,242.00	24,338,241.81	13,635,412.98
Instrument Total	5					84,069,347.25	84,069,346.38	65,323,148.23
Portfolio Total	5					84,069,347.25	84,069,346.38	65,323,148.23

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - ALTERNATIVE INVESTMENTS								
	Portfolio - AI-SD STOCK DISTRIBUTION								
	Instrument - COM COMMON STOCK								
AKAMAI TECHNOLOGIES		0.000		AKAM	00971T101	10.7500	327,314.00	1,217,608.08	3,518,625.50
AMERICAN MEDICAL SYS HLDINGS		0.000		AMMD	02744M108	21.8000	114,375.00	2,418,273.38	2,493,375.00
ARADIGM CORP		0.000		ARDM	038505103	1.7100	60,268.00	125,796.59	103,058.28
CORINTHIAN COLLEGES INC		0.000		COCO	218868107	55.5600	139,160.00	0.00	7,731,729.60
CORVIS		0.000		CORV	221009103	1.7000	307,584.00	7,391,643.38	522,892.80
COVENTRY HEALTH CARE INC.		0.000		CVH	222862104	64.4900	75,000.00	4,192,605.00	4,836,750.00
EXACT SCIENCES CORP		0.000		EXAS	30063P105	10.1200	26,276.00	435,657.00	265,913.12
HEWLETT-PACKARD CO		1.393		HPQ	428236103Q	22.9700	29,726.00	535,662.52	682,806.22
JUNIPER NETWORKS INC		0.000		JNPR	48203R104	18.6800	43,049.00	786,173.37	804,155.32
MELLON FINANCIAL CORP.		1.993		MEL	58551A108Q	32.1100	40,200.00	1,527,238.20	1,290,822.00
NDC HEALTH CORP		0.624		NDC	639480102	25.6200	43,228.00	988,840.50	1,107,501.36
NETSCREEN TECHNOLOGIES INC		0.000		NSCN	64117V107	24.7500	6,585.00	168,576.00	162,978.75
NEW FOCUS INC		0.000		NUFO	644383101	5.0200	99,000.00	5,352,188.00	496,980.00
NUANCE COMMUNICATIONS INC		0.000		NUAN	669967101	7.6400	20,715.00	0.00	158,262.60
PAIN THERAPEUTICS INC.		0.000		PTIE	69562K100	6.9500	7,191.00	70,112.25	49,977.45
RADWARE LTD		0.000		RDWR	M81873107	27.2500	17,656.00	318,691.00	481,126.00
SONICWALL INC		0.000		SNWL	835470105	7.8000	32,019.00	602,350.92	249,748.20
TIVO INC		0.000		TIVO	888706108	7.4000	33,214.00	295,970.38	245,783.60
US INTERNETWORKING INC		0.000		USIXQ	917311805	0.0001	186,422.00	0.00	18.64
WRIGHT MEDICAL GROUP INC		0.000		WMGI	98235T107	30.4400	112,500.00	2,754,371.25	3,424,500.00
Instrument Total	20						1,721,482.00	29,181,757.82	28,627,004.44
Portfolio Total	20						1,721,482.00	29,181,757.82	28,627,004.44

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

Group - ALTERNATIVE INVESTMENTS Portfolio - AI-VC VENTURE CAPITAL Instrument - AIF ALTERNATIVE INVESTMENT FUNDS									
ADAMS CAPITAL MANAGEMENT III		0.000		9940480QAV	ADAMS3	0.0000	9,500,000.00	9,500,000.00	7,117,417.98
ADVANCED TECHNOLOGY VII		0.000		9940550HAV	ATV7	0.0000	4,253,573.32	4,253,573.28	3,467,344.30
ALPHA CAPITAL FUND II		0.000		ACFD	020997011	0.0000	2,098,870.56	2,098,870.56	393,289.00
ATHENIAN VENTURE PARTNERS		0.000		OVVF	VEA01458	0.0000	274,624.31	274,624.30	1,434,800.00
BAIN CAPITAL VENTURE FUND		0.000		9940510CAV	BAIN	0.0000	4,525,000.00	4,525,000.00	3,372,860.04
BAKER COMMUNICATIONS FUND		0.000		BAKERCOMAV	BAKERCO	0.0000	14,922,659.20	14,922,658.57	8,396,415.55
BAKER COMMUNICATIONS FUND II		0.000		AVBAKER2A	BAKERCOM	0.0000	34,566,525.00	34,566,524.85	14,131,097.06
BLUE CHIP CAPITAL FUND		0.000		BCCF	095334991	0.0000	1,000.00	1,000.00	548,278.00
BLUE CHIP CAPITAL FUND II		0.000		BCCII	VEA01432	0.0000	2,473,770.69	2,473,770.70	3,887,105.01
BLUE CHIP CAPITAL FUND III		0.000		A01433	A01433	0.0000	21,325,000.00	21,324,999.91	8,273,351.98
BLUE CHIP CAPITAL FUND IV		0.000		AVBLUECHAV	BLUECHI	0.0000	12,589,474.00	12,589,473.96	9,791,894.99
BLUE CHIP OPPORTUNITY FUND		0.000		BCOF	095335998	0.0000	1,025,000.00	1,025,000.00	73,173.00
BRANTLEY VENTURE PARTNERS II		0.000		BVII	VEA05387	0.0000	1,000.00	1,000.00	714,369.00
BRANTLEY VENTURE PARTNERS III		0.000		BIII	VEA06289	0.0000	4,935,280.08	4,935,280.04	9,293,943.00
CARDINAL HEALTH PARTNERS		0.000		CHPL	VEA02552	0.0000	3,774,591.37	3,774,591.09	1,565,631.64
CB HEALTHCARE FUND		0.000		CBHCF	VEA02614	0.0000	10,165,053.51	10,165,052.91	10,011,754.01
CB HEALTHCARE FUND II		0.000		9940550JAV	CBHF2	0.0000	8,968,018.00	8,968,018.00	7,588,843.01
CHP II		0.000		9940481EAV	CHP2	0.0000	15,006,609.00	15,006,609.00	9,802,260.00
COMMONWEALTH CAPITAL III		0.000		9940481GAV	CCV3	0.0000	9,685,000.00	9,684,999.58	5,802,198.01
FOUNDATION MEDICAL PARTNERS		0.000		9940550KAV	FNDMED	0.0000	8,400,000.00	8,400,000.00	7,216,222.01
GENERAL CATALYST GROUP II		0.000		9940585QAV	GCG2	0.0000	4,000,000.00	4,000,000.00	3,257,269.01
GLOBESPAN CAPITAL PARTNERS IV		0.000		9940746QAV	GLBSPN4	0.0000	2,223,000.00	2,223,000.00	1,744,294.00
HARBOURVEST PARTNERS VI DIRECT		0.000		9940481HAH	HARBOURD	0.0000	20,255,000.00	20,254,999.85	14,404,755.98
HARBOURVEST PARTNERS VI PARTNE		0.000		9940481JAH	HARBOURP	0.0000	34,402,134.00	34,402,133.69	22,175,086.99
HARBOURVEST PARTNERS VII VENTU		0.000		9940736BAV	HVP7	0.0000	1,250,000.00	1,250,000.00	1,119,892.00
LIGHTHOUSE CAPITAL PARTNERS V		0.000		9940778UAV	LIGHTHS	0.0000	2,500,000.00	2,500,000.00	2,500,000.00
MERITAGE PRIVATE EQUITY I		0.000		AMERIT	AMERIT	0.0000	23,750,000.00	23,750,000.00	12,158,814.02
MERITAGE PRIVATE EQUITY II		0.000		AVMERIT2A	VMERIT2	0.0000	8,750,000.00	8,750,000.00	7,555,242.02
MIAMI VALLEY VENTURE FUND		0.000		MVVF	VEA01492	0.0000	2,689,429.37	2,689,429.19	1,302,161.08
MORGENTHALER PARTNERS IV		0.000		MGVP	VEA01176	0.0000	999.99	999.99	298,114.98
MORGENTHALER PARTNERS V		0.000		MGVPV	VEA01177	0.0000	8,720,492.21	8,720,492.07	4,813,293.04
MORGENTHALER PARTNERS VI		0.000		MGVPVI	AVMORG6	0.0000	18,507,838.52	18,507,838.50	9,448,856.55
MORGENTHALER PARTNERS VII		0.000		9940550LAV	MORG7	0.0000	11,840,464.93	11,840,464.92	9,716,831.94
NEW ENTERPRISE ASSOCIATES 10		0.000		AVNEA10	AVNEA10	0.0000	11,123,483.66	11,123,483.32	9,025,741.00
NORTHCOAST FUND		0.000		NCFD	VEA06027	0.0000	2,500,000.00	2,500,000.00	1,322,830.00
NORTHCOAST FUND II		0.000		9940481FAV	CNC	0.0000	10,200,000.00	10,200,000.00	8,725,764.01
NW OHIO VENTURE FUND		0.000		NOVF	VEA05606	0.0000	1,934,649.88	1,934,649.87	218,229.88
OHIO INNOVATION FUND I		0.000		OIF1	VEA02581	0.0000	1,800,000.00	1,800,000.00	1,977,038.01
PARK ST CAPITAL PRIVATE EQUITY		0.000		AVPARK5	AVPARK5	0.0000	303,550.68	303,550.68	303,550.68

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group	- ALTERNATIVE INVESTMENTS							
	Portfolio	- AI-VC VENTURE CAPITAL							
	Instrument	- AIF ALTERNATIVE INVESTMENT FUNDS							
PRIMUS CAPITAL FUND III-A PFD		0.000	PCFZ	VEA06130		0.0000	1,000.00	999.99	651,031.98
PRIMUS CAPITAL FUND III-B		0.000	PCFY	VEA06129		0.0000	1,000.00	1,000.00	743,666.80
PRIMUS CAPITAL FUND IV		0.000	PCF4	VEA02451		0.0000	12,007,737.72	12,007,737.60	8,020,400.46
PRIMUS CAPITAL FUND V		0.000	9940481YAV	PRIMUS5		0.0000	18,697,500.00	18,697,500.00	12,032,916.82
PRISM VENTURE PARTNERS IV		0.000	9940608YAV	PRISM4		0.0000	7,800,000.00	7,800,000.00	5,863,416.00
SPACEVEST II		0.000	VEASPVE	VEASPVE		0.0000	10,159,155.70	10,159,154.74	7,337,404.88
TAPE III		0.000	AVTAPE3	AVTAPE3		0.0000	4,900,000.00	4,900,000.00	3,548,550.02
TUCKER ANTHONY PRIVATE EQUITY		0.000	9940608ZAV	TAPE4		0.0000	3,600,000.00	3,600,000.00	3,298,986.00
WARBURG PINCUS EQUITY PARTNERS		0.000	9940482BAW	WARBURG		0.0000	39,292,308.97	39,292,304.82	46,773,971.98
WARBURG PINCUS VIII		0.000	AWARBURG	AWARBURG8		0.0000	15,776,925.00	15,776,924.69	16,325,133.01
Instrument Total	49						447,477,719.67	447,477,710.67	329,545,490.73
Portfolio Total	49						447,477,719.67	447,477,710.67	329,545,490.73
Group Total	104					0.00 /	1,195,096,990.10	1,222,557,243.28	1,098,663,472.43

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

		Group -	COMMON STOCK			
		Instrument -	WARRANT WARRANT			
DIME BANCORP-WT	0.000	25429Q110	DIMEZ	431,800	115,334.87	73,406.00
TIMCO AVIATION SERVICES INC.-WARRANTS	0.000	887151116	TMASW	9,550	0.00	0.96
Instrument Total	2			441,350	115,334.87	73,406.96

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - COMMON STOCK			
		Instrument - FUTURES5 FUTURES EXPOSURE			
S&P FUTURES INDEX 03/04	0.000	CD:SP04H0 CD:SP	16	4,317,720.00	4,442,400.00
Instrument Total	1		16	4,317,720.00	4,442,400.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - REIT		REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	5.120	004239109 AKR	5,700	55,409.62	71,250.00
ALEXANDERS INC	0.000	014752109 ALX	1,100	95,502.77	137,126.00
ALEXANDRIA REAL ESTATE	4.006	015271109 ARE	30,300	1,395,864.03	1,754,370.00
AMB PROPERTY CORP.	5.048	00163T109 AMB	142,600	3,952,189.26	4,688,687.98
AMERICAN FINANCIAL REALTY TRUST	5.865	02607P305 AFR	36,000	534,177.00	613,800.00
AMERICAN LAND LEASE INC	5.012	027118108 ANL	10,300	177,503.74	205,485.00
AMLI RESIDENTIAL PROP	7.164	001735109 AML	20,400	501,892.40	546,720.00
APARTMENT INVT & MGMT	6.956	03748R101 AIV	175,400	6,384,717.88	6,051,300.00
ARCHSTONE COMMUNITIES	6.111	039583109 Q ASN	367,200	9,040,454.89	10,274,256.00
ARDEN REALTY GROUP INC	6.657	039793104 Q ARI	113,502	3,079,727.89	3,443,650.67
ASSOCIATED ESTATES	9.302	045604105 AEC	7,000	46,148.18	51,170.00
AVALONBAY COMMUNITIES	5.857	053484101 Q AVB	116,200	5,084,859.99	5,554,360.01
BEDFORD PROPERTY	7.125	076446301 BED	10,500	295,746.33	300,615.00
BOSTON PROPERTIES INC	5.229	101121101 BXP	136,100	5,940,633.96	6,558,658.99
BOYKIN LODGING CO	7.868	103430104 BOY	27,900	223,310.01	255,285.00
BRANDYWINE REALTY	6.574	105368203 BDN	90,600	2,282,790.48	2,425,362.00
BRE PROPERTIES -CL A	5.838	05564E106 BRE	3,599	119,179.17	120,239.98
BRT REALTY TRUST	5.268	055645303 BRT	10,800	222,790.17	311,580.00
CAMDEN PROPERTY TRUST	5.733	133131102 CPT	58,000	2,090,917.87	2,569,400.00
CAPITAL AUTOMOTIVE	5.175	139733109 CARS	47,700	1,236,074.86	1,526,400.00
CAPSTEAD MTG CORP	15.017	14067E506 CMO	21,800	308,916.15	365,804.00
CARRAMERICA RE CORP	6.715	144418100 CRE	97,700	2,824,500.96	2,909,506.00
CATELLUS DEVELOP CORP	2.363	149113102 CDX	84,020	1,453,552.98	2,026,562.39
CBL & ASSOC PROP	5.132	124830100 CBL	41,200	1,894,439.61	2,327,800.02
CEDAR SHOPPING CENTERS INC	0.000	150602209 CDR	48,800	562,644.00	606,096.00
CENTERPOINT PROP CORP.	4.165	151895109 CNT	4,900	307,965.00	367,010.00
CHELSEA PROP GROUP INC	3.904	163421100 CPG	28,300	1,256,947.06	1,551,123.00
COLONIAL PROPERTIES	6.717	195872106 CLP	17,100	558,739.73	677,160.00
COMMERCIAL NET LEASE RE	7.191	202218103 NNN	87,900	1,555,080.47	1,564,620.00
CORNERSTONE REALTY INC	9.132	21922V102 TCR	52,200	403,785.98	457,272.00
CORPORATE OFFICE PROPERTY	4.476	22002T108 OFC	27,800	492,230.77	583,800.00
CORRECTIONAL PPTYS T	6.250	22025E104 CPV	21,400	547,619.61	616,320.00
COUSINS PROPERTIES INC	4.836	222795106 CUZ	56,400	1,589,185.31	1,725,840.02
CRESCENT RE EQT. CO.	8.756	225756105 CEI	146,200	2,461,908.35	2,504,406.00
CRIIMI MAE INC	0.000	226603504 CMM	51,257	572,555.44	534,610.51
DEVELOPERS DIVERSIFIED RE	5.481	251591103 Q DDR	55,400	1,615,716.19	1,859,778.00
DUKE RE CORPORATION	5.935	264411505 DRE	259,400	7,301,786.62	8,041,400.00
EASTGROUP PROPERTY INC	5.867	277276101 EGP	56,300	1,538,423.94	1,822,993.99
ENTERTAINMENT PPTYS	5.762	29380T105 EPR	27,400	830,159.24	951,054.00
EQUITY INNS INC	5.745	294703103 ENN	75,300	570,991.83	681,465.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - REIT		REAL ESTATE INVESTMENT TRUST			
EQUITY OFFICE PROP	6.980	294741103 EOP	701,300	19,225,818.80	20,092,245.00
EQUITY ONE INC	6.635	294752100 EQY	49,700	799,539.92	838,935.99
EQUITY RESIDENTIAL PROP	5.862	29476L107 Q EQR	590,900	14,589,332.53	17,437,459.00
ESSEX PROPERTY TRUST INC.	4.858	297178105 ESS	19,300	1,056,485.35	1,239,446.00
FEDERAL REALTY INV.	5.105	313747206 Q FRT	10,500	376,956.94	403,095.01
FELCOR LODGING TRUST	5.415	31430F101 FCH	72,900	634,697.80	807,732.00
FIRST INDUSTRIAL RE	8.118	32054K103 FR	42,800	1,278,922.60	1,444,500.00
GABLES RESIDENTIAL TRUST	6.937	362418105 GBP	28,600	808,060.89	993,564.00
GENERAL GROWTH PROP	4.324	370021107 Q GGP	444,653	9,979,679.89	12,339,120.76
GETTY RLTY CORP NEW	6.501	374297109 GTY	21,500	513,528.42	562,225.00
GLENBOROUGH REALTY	7.017	37803P105 GLB	38,900	681,005.94	776,055.00
GLIMCHER REALTY TRUST	8.592	379302102 Q GRT	30,100	675,815.75	673,638.00
GREAT LAKES REIT INC	10.318	390752103 GL	20,800	317,603.68	326,560.00
HEALTH CARE PPTY INV	6.535	421915109 HCP	53,300	2,369,346.25	2,707,640.01
HEALTH CARE REIT INC	6.500	42217K106 HCN	77,600	2,531,712.31	2,793,600.00
HEALTHCARE RLTY TR	6.993	421946104 HR	78,400	2,474,707.25	2,802,800.01
HERITAGE PROPERTY INV TRUST	7.381	42725M107 HTG	48,900	1,387,672.05	1,391,205.00
HERSHA HOSPITALITY TRUST	7.128	427825104 HT	36,600	320,664.00	369,660.00
HIGHWOODS PROP INC.	6.692	431284108 Q HIW	58,400	1,340,368.30	1,483,360.00
HOME PROPERTIES OF NY INC.	6.140	437306103 HME	49,600	1,802,746.73	2,003,344.00
HOSPITALITY PROPERTIES	6.976	44106M102 HPT	110,381	3,407,718.70	4,556,527.68
HOST MARRIOTT CORP	8.441	44107P104 HMT	466,800	4,637,686.35	5,750,976.00
HRPT PROPERTIES TRUST	7.928	40426W101 HRP	502,800	4,826,053.48	5,073,252.01
IMPAC MTG HLDGS INC	12.081	45254P102 IMH	171,200	3,000,124.10	3,117,552.00
INVESTORS REAL ESTAT	6.444	461730103 IRETS	28,800	301,200.80	285,120.00
ISTAR FINANCIAL INC	6.812	45031U101 SFI	201,257	7,441,689.87	7,828,897.30
KEYSTONE PPTY TR COR	5.975	493596100 KTR	18,700	365,164.27	413,083.00
KILROY RE CORP	6.045	49427F108 KRC	43,200	1,096,599.68	1,414,800.00
KIMCO REALTY CORP	5.095	49446R109 Q KIM	237,100	9,511,403.99	10,610,225.00
KRAMONT RLTY TR	7.182	50075Q107 KRT	17,200	295,459.19	311,320.00
KROGER EQUITY INC	6.689	500228101 KE	34,200	594,759.53	715,806.00
LASALLE HOTEL PROPERTIES	4.528	517942108 LHO	48,200	800,296.67	894,110.00
LEXINGTON CORP PPTYS	6.934	529043101 LXP	55,300	1,001,579.84	1,116,507.00
LIBERTY PROPERTY TRUST	6.221	531172104 Q LRY	153,000	5,210,516.26	5,951,700.02
MACK-CALI RE CORP.	6.054	554489104 CLI	113,800	3,984,260.29	4,736,356.00
MANUFACTURED HOME COMM	5.259	564682102 MHC	13,000	476,899.32	489,450.00
MERISTAR HOSPITALITY CORP.	0.614	58984Y103 MHX	69,000	443,668.24	449,190.00
MID-AMERICAN APARTMENT	6.968	59522J103 MAA	26,200	702,940.74	879,796.00
MILLS CORP.	5.136	601148109 MLS	28,800	1,088,539.65	1,267,200.00
MISSION WEST PPTYS I	7.413	605203108 MSW	27,600	321,445.27	357,420.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - REIT		REAL ESTATE INVESTMENT TRUST			
NATIONAL HEALTH REAL	6.751	635905102 NHR	7,500	119,415.46	147,750.00
NATIONWIDE HEALTH PP	7.570	638620104 NHP	127,900	2,199,550.94	2,500,445.00
NEW PLAN EXCEL RE TRUST	6.688	648053106 Q NXL	199,800	4,346,662.38	4,929,065.98
NEWCASTLE INVESTMENT CORP	7.380	65105M108 NCT	26,600	558,746.14	720,860.01
NOVASTAR FINL INC	11.638	669947400 NFI	26,000	953,098.20	1,116,960.00
OMEGA HEALTHCARE INV	6.430	681936100 OHI	70,230	477,512.00	655,245.90
PAN PACIFIC RETAIL	4.281	69806L104 PNP	12,100	512,676.20	576,565.01
PARKWAY PROPERTYS INC	6.250	70159Q104 PKY	12,000	524,010.26	499,200.00
PENNSYLVANIA RI	5.950	709102107 PEI	30,528	936,558.36	1,108,166.39
POST PROPERTIES, INC.	6.447	737464107 Q PPS	38,100	1,015,802.66	1,063,752.00
PRENTISS PROPERTIES TRUST	6.789	740706106 PP	59,600	1,745,178.09	1,966,204.00
PRICE LEGACY CORP.	0.000	74144P106 XLG	67,300	243,996.15	256,413.00
PROLOGIS TRUST	4.487	743410102 Q PLD	315,200	8,656,747.33	10,114,768.01
PS BUSINESS PARKS INC/CA	2.811	69360J107 PSB	32,600	1,175,951.99	1,345,076.00
PUBLIC STORAGE INC	4.148	74460D109 PSA	169,400	5,988,438.65	7,350,265.99
RAIT INVT TR	9.375	749227104 RAS	20,300	526,492.65	519,680.01
RAMCO-GERSHENSON PPT	2.325	751452202 RPT	7,100	170,742.48	200,930.00
REALTY INCOME CORP	6.000	756109104 O	63,100	2,530,864.53	2,524,000.00
RECKSON ASSOCIATES RE	4.255	75621K106 Q RA	63,100	1,369,722.88	1,533,330.00
REDWOOD TR INC	5.113	758075402 RWT	25,000	1,110,886.18	1,271,250.00
REGENCY CENTERS CORP	5.219	758849103 REG	47,800	1,702,537.63	1,904,830.01
ROUSE CO	4.000	779273101 RSE	139,100	5,509,087.13	6,537,699.99
SAUL CENTERS INC	5.441	804395101 BFS	10,600	277,734.17	303,902.00
SHURGARD STORAGE CTRS	5.737	82567D104 SHU	2,200	74,322.34	82,829.99
SIMON PROP GROUP INC.	5.179	828806109 Q SPG	236,800	8,939,169.17	10,973,311.98
SL GREEN RE CORP	4.872	78440X101 SLG	50,800	1,860,197.13	2,085,340.00
SOVRAN SELF STORAGE	6.487	84610H108 SSS	16,600	531,900.59	616,690.00
SUMMIT PROPERTIES INC	5.620	866239106 SMT	47,900	1,007,026.65	1,150,558.00
SUN COMMUNITIES INC	6.304	866674104 SUI	12,500	497,469.48	483,750.00
TANGER FACTORY OUTLET	6.044	875465106 SKT	7,000	258,295.57	284,900.00
TAUBMAN CENTERS INC	5.242	876664103 Q TCO	53,100	1,030,438.23	1,093,860.00
THE MACERICH CO	5.483	554382101 MAC	49,875	1,893,866.90	2,219,437.50
THORNBURG MTG INC	9.411	885218107 TMA	41,266	1,082,742.49	1,122,462.36
TOWN & COUNTRY TRUST	6.785	892081100 TCT	11,100	266,004.11	281,385.00
TRANSCONTINENTAL RLT	0.000	893617209 TCI	17,400	254,780.22	291,102.00
TRIZEC PROPERTIES INC	5.194	89687P107 TRZ	152,200	1,990,771.82	2,343,880.01
U S RESTAURANT PPTYS	7.746	902971100 USV	18,000	282,301.50	306,720.00
UNITED DOMINION RE TRUST	5.937	910197102 UDR	65,100	1,161,062.78	1,249,919.99
UNIVERSAL HEALTH RLT	6.578	91359E105 UHT	13,200	367,281.55	397,320.00
URSTADT BIDDLE PPTYS	6.077	917286205 UBA	25,300	343,855.41	357,994.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - COMMON STOCK			
		Instrument - REIT	REAL ESTATE INVESTMENT TRUST		
VORNADO REALTY TRUST	5.187	929042109 VNO	164,472	7,352,152.15	9,004,842.00
WASHINGTON RE INV	5.102	939653101 WRE	41,300	1,158,253.48	1,205,960.00
WEINGARTEN RE INVST	5.276	948741103 WRI	83,700	3,583,209.34	3,712,095.00
WINSTON HOTELS INC	5.882	97563A102 WXH	16,400	146,374.34	167,280.00
Instrument Total	124		10,210,141	260,813,599.09	295,917,808.47

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
02MICRO INTERNATIONAL LTD	0.000	G6797E106 OIIM	28,655	438,436.81	641,872.00
1 800 FLOWERS COM	0.000	68243Q106 FLWS	9,900	90,971.96	109,494.00
1-800 CONTACTS INC	0.000	681977104 CTAC	6,400	146,230.70	134,400.01
1ST SOURCE CORP	1.859	336901103 SRCE	15,300	312,307.02	329,103.00
21ST CENTY INS GROUP	0.581	90130N103 TW	44,100	638,146.69	606,375.00
3COM CORP.	0.000	885535104 COMS	1,106,839	9,370,512.90	9,042,874.61
3M COMPANY	1.552	88579Y101 Q MMM	1,829,232	91,760,693.41	155,539,596.94
4KIDS ENTERTAINMENT INC.	0.000	350865101 KDE	24,500	615,352.69	637,490.00
99 CENTS ONLY STORES	0.000	65440K106 NDN	61,296	1,913,624.50	1,669,090.09
AAIPHARMA INC	0.000	00252W104 AAIL	16,800	361,791.93	422,016.00
AAON INC	0.000	000360206 AAON	11,000	212,144.95	213,510.00
AAR CORPORATION	0.668	000361105 Q AIR	79,359	911,544.04	1,186,417.05
AARON RENTS INC	0.134	002535201 RNT	28,800	377,474.44	579,743.99
ABBOTT LABORATORIES	2.103	002824100 Q ABT	3,159,431	104,455,743.44	147,229,484.60
ABC BANCORP	3.506	000400101 ABCB	11,800	185,381.39	188,446.00
ABERCROMBIE & FITCH CO	0.000	002896207 ANF	254,861	7,393,926.55	6,297,615.30
ABGENIX INC	0.000	00339B107 ABGX	119,900	1,472,458.21	1,493,954.01
ABLE LABORATORIES INC	0.000	00371N407 ABRX	10,800	230,765.93	195,156.00
ABM INDUSTRIES INC.	2.297	000957100 ABM	45,500	632,409.28	792,155.00
AC MOORE ARTS & CRAFTS INC	0.000	00086T103 ACMR	15,200	373,136.93	292,752.00
ACCENTURE LTD - CL A	0.000	013330972 ACN	227,372	5,231,479.81	5,984,431.06
ACCREDITED HOME LENDERS HOLDING CO	0.000	00437P107 LEND	6,400	146,215.25	195,840.00
ACCREDITO HEALTH INC	0.000	00437V104 ACDO	52,500	1,279,773.20	1,659,525.00
ACE LTD	1.786	G0070K103 ACE	57,836	1,959,479.13	2,395,567.13
ACETO CORP	0.442	004446100 ACET	41,500	765,745.06	1,059,910.00
ACLARA BIOSCIENCES INC	0.000	00461P106 ACLA	29,200	119,592.48	106,580.00
ACME COMMUNICATION I	0.000	004631107 ACME	10,100	80,231.08	88,779.00
ACTEL CORPORATION	0.000	004934105 ACTL	26,500	675,485.03	638,650.00
ACTION PERFORMANCE CO	1.020	004933107 ATN	18,600	269,652.58	364,560.00
ACTIVCARD CORP	0.000	00506J107 ACTI	98,800	875,995.17	778,544.00
ACTIVISION INC	0.000	004930202 ATVI	226,850	3,428,823.05	4,128,669.99
ACTUANT CORP CL A	0.165	00508X203 ATU	43,160	1,046,599.46	1,562,392.00
ACUITY BRANDS INC	2.325	00508Y102 AYI	50,200	821,333.11	1,295,160.00
ACXIOM CORP.	0.000	005125109 ACXM	121,800	2,049,976.02	2,261,825.99
ADAPTEC INC	0.000	00651F108 ADPT	158,820	2,450,542.72	1,402,380.60
ADC COMMUNICATIONS INC	0.000	000886101 ADCT	2,101,400	18,554,759.68	6,241,158.01
ADMINISTAFF INC	0.000	007094105 ASF	23,700	355,243.81	411,906.00
ADOBE SYSTEMS INC.	0.127	00724F101 Q ADBE	666,821	21,554,809.69	26,206,065.30
ADOLOR CORP	0.000	00724X102 ADLR	45,300	662,056.55	906,906.00
ADTRAN INC.	0.967	00738A106 ADTN	115,200	2,451,895.19	3,571,200.01

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ADVANCE AUTO PARTS INC	0.000	00751Y106 AAP	45,010	2,930,113.43	3,663,814.00
ADVANCE PCS	0.000	00790K109 ADVP	166,402	5,181,570.95	8,762,729.33
ADVANCED DIGITAL INFO CORP	0.000	007525108 ADIC	85,100	1,006,625.92	1,191,400.00
ADVANCED ENERGY INDUSTRIES	0.000	007973100 AEIS	20,300	471,405.40	528,815.00
ADVANCED FIBRE COMMUNICATION	0.000	00754A105 AFCI	127,400	2,907,505.12	2,567,109.98
ADVANCED MARKETING SERVICES	0.350	00753T105 MKT	28,300	405,254.04	322,620.00
ADVANCED MEDICAL OPTICS INC	0.000	00763M108 AVO	26,800	345,992.40	526,620.00
ADVANCED MICRO DEVICES INC.	0.000	007903107 AMD	772,500	10,835,263.71	11,510,249.96
ADVANCED NEUROMODULATION SYSTEMS	0.000	00757T101 ANSI	42,063	1,012,810.29	1,934,079.73
ADVANTA CORP	2.374	007942204 ADVNB	56,431	662,511.71	717,802.32
ADVENT SOFTWARE INC	0.000	007974108 ADVS	58,500	882,887.90	1,019,655.00
ADVISORY BOARD CO/THE	0.000	00762W107 ABCO	18,100	750,717.87	631,871.00
ADVO INC.	1.385	007585102 AD	53,962	1,281,657.27	1,713,833.12
AEROFLEX INC	0.000	007768104 ARXX	56,300	801,909.72	658,147.00
AEROPOSTALE INC	0.000	007865108 ARO	45,500	1,155,676.97	1,247,610.00
AES CORP	0.000	00130H105 AES	713,500	22,053,587.50	6,735,440.00
AETHER SYS INC	0.000	00808V105 AETH	74,900	418,611.35	355,775.00
AETNA INC.	0.059	00817Y108 AET	377,300	16,859,779.35	25,497,934.00
AFFILIATED COMPUTER SERVICES	0.000	008190100 ACS	261,500	10,203,198.23	14,241,289.99
AFFILIATED MANAGERS GROUP	0.000	008252108 AMG	42,450	2,508,223.25	2,954,095.50
AFFYMETRIX INC	0.000	00826T108 AFFX	117,322	2,621,570.02	2,887,294.42
AFLAC INC	0.884	001055102 AFL	979,900	24,657,415.18	35,452,781.99
AFTERMARKET TECHNOLO	0.000	008318107 ATAC	17,000	185,946.01	233,239.99
AGCO CORP.	0.000	001084102 AG	119,500	2,190,205.01	2,406,730.00
AGERE SYSTEMS INC-CL B	0.000	00845V209 AGR.B	3,078,600	8,292,884.30	8,927,940.00
AGILE SOFTWARE CORP.	0.000	00846X105 AGIL	106,290	932,840.03	1,052,271.00
AGILENT TECHNOLOGIES INC	0.000	00846U101 A	996,604	31,193,263.32	29,140,700.96
AGILYSYS INC	1.076	00847J105 AGYS	33,800	438,450.98	376,870.00
AGL RESOURCES INC	3.848	001204106 ATG	39,800	1,055,365.55	1,158,180.02
AIR PROD. & CHEM.	1.741	009158106 Q APD	406,400	14,886,848.25	21,470,112.00
AIRGAS INC	0.744	009363102 ARG	111,700	2,084,856.80	2,399,315.99
AIRTRAN HLDGS INC	0.000	00949P108 AAI	101,700	1,308,900.38	1,210,230.00
AK STEEL HOLDING CORP	4.902	001547108 AKS	61,100	397,663.31	311,610.00
AKAMAI TECHNOLOGIES	0.000	00971T101 AKAM	110,900	585,002.67	1,192,175.00
AKSYS LTD	0.000	010196103 AKSY	35,900	433,894.12	316,996.99
ALABAMA NATL BANCORP	2.169	010317105 ALAB	11,700	576,631.21	614,835.00
ALAMO GROUP INC	1.572	011311107 ALG	16,400	225,161.33	250,264.00
ALARIS MEDICAL SYSTEMS INC	0.000	011637105 AMI	21,400	348,775.80	325,494.01
ALASKA AIRGROUP INC	0.000	011659109 ALK	34,100	774,953.96	930,589.00
ALBANY INTL CL-A	0.826	012348108 Q AIN	103,990	2,802,778.13	3,525,260.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ALBANY MOLECULAR RESEARCH	0.000	012423109 AMRI	42,200	634,623.08	633,844.00
ALBEMARLE CORP	1.935	012653101 ALB	61,600	1,721,819.26	1,846,152.00
ALBERTO CULVER CL-B	0.665	013068101 Q ACV	76,200	3,570,723.29	4,806,696.00
ALBERTSON'S, INC.	3.355	013104104 Q ABS	814,900	23,637,512.07	18,457,485.02
ALCOA INC.	1.578	013817101 Q AA	1,812,075	47,226,057.03	68,858,849.99
ALDERWOODS GROUP INC	0.000	014383103 AWGI	77,500	498,405.33	730,050.00
ALEXANDER & BALDWIN INC	2.671	014482103 ALEX	50,000	1,300,167.00	1,684,500.00
ALEXION PHARMACEUTICALS INC	0.000	015351109 ALXN	23,700	420,226.13	403,374.00
ALFA CORP	2.488	015385107 ALFA	40,800	534,167.56	524,688.00
ALICO INC	1.726	016230104 ALCO	4,200	107,190.68	145,992.00
ALIGN TECHNOLOGY INC	0.000	016255101 ALGN	62,300	831,984.07	1,029,196.00
ALKERMES INC.	0.000	01642T108 ALKS	77,700	889,395.12	1,048,950.00
ALLEGHANY CORP DEL	0.000	017175100 Y	6,200	1,200,561.89	1,379,500.00
ALLEGHENY ENERGY INC.	13.479	017361106 Q AYE	283,527	4,660,182.03	3,617,804.52
ALLEGHENY TECHNOLOGIES INC	1.815	01741R102 ATI	161,100	1,568,956.36	2,129,742.00
ALLEGIANTE BANCORP IN	1.568	017476102 ALLE	19,200	408,166.67	538,560.00
ALLERGAN PHARMACEUTICALS INC.	0.468	018490102 Q AGN	231,100	13,819,120.69	17,750,790.99
ALLETE, INC.	3.692	018522102 ALE	203,300	4,661,583.71	6,220,980.00
ALLIANCE DATA SYSTEM	0.000	018581108 ADS	117,699	3,296,211.79	3,257,908.31
ALLIANCE GAMING CORP	0.000	01859P609 AGI	73,866	1,637,097.96	1,820,796.90
ALLIANCE IMAGING INC	0.000	018606202 AIQ	24,500	119,124.50	90,650.00
ALLIANCE SEMICONDUCTOR CORP	0.000	01877H100 ALSC	81,311	544,302.01	578,121.21
ALLIANT ENERGY CORPORATION	4.016	018802108 LNT	187,000	3,529,925.57	4,656,299.99
ALLIANT TECHSYSTEMS INC.	0.000	018804104 ATK	58,300	2,324,993.97	3,367,407.99
ALLIED CAP CORP NEW	8.177	01903Q108 ALD	217,200	5,221,274.19	6,055,536.02
ALLIED WASTE INDUSTRIES	0.000	019589308 AW	203,700	2,585,881.78	2,827,356.01
ALLMERICA FINANCIAL CORP.	0.812	019754100 AFC	79,183	2,448,811.63	2,436,460.91
ALLOS THERAPEUTICS I	0.000	019777101 ALTH	4,900	14,602.00	17,591.00
ALLOY INC	0.000	019855105 ALOY	72,300	465,252.42	376,683.00
ALLSCRIPTS INC	0.000	01988P108 MDRX	60,000	289,354.66	319,200.00
ALLSTATE CORP	2.138	020002101 Q ALL	1,790,808	59,164,149.38	77,040,560.16
ALLTEL CORP	3.177	020039103 Q AT	573,220	31,526,987.44	26,700,587.62
ALPHARMA, INC.-CL A	0.895	020813101 Q ALO	92,500	2,039,535.61	1,859,250.01
ALTERA CORP	0.000	021441100 ALTR	822,360	14,802,649.60	18,667,571.97
ALTIRIS INC	0.000	02148M100 ATRS	41,520	856,183.05	1,514,649.61
ALTRIA GROUP INC	4.998	02209S103 Q MO	4,390,631	143,620,109.10	238,938,139.03
AMAZON COM INC	0.000	023135106 AMZN	337,400	13,572,962.91	17,760,735.99
AMBAC FINANCIAL GROUP INC.	0.634	023139108 Q ABK	157,600	8,481,755.80	10,935,864.03
AMBASSADORS GROUP IN	1.873	023177108 EPAX	6,300	104,405.35	147,987.00
AMBASSADORS INTERNATIONAL INC	3.200	023178106 AMIE	7,200	86,471.57	90,000.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
AMC ENTMT INC	0.000	001669100 AEN	64,700	657,282.01	984,087.00
AMCOL INTERNATIONAL CORP.	0.985	02341W103 ACO	47,175	576,103.28	957,652.49
AMCORE FINL INC	2.516	023912108 AMFI	30,000	723,928.08	810,600.00
AMDOCS LIMITED	0.000	G02602103 DOX	80,637	1,697,300.77	1,812,719.76
AMERADA HESS CORP.	2.256	023551104 Q AHC	237,898	13,760,274.30	12,649,036.67
AMEREN CORP.	5.521	023608102 Q AEE	225,900	9,082,394.86	10,391,400.01
AMERICAN AXLE & MFG HOLDINGS	0.000	024061103 AXL	112,138	3,089,783.56	4,532,617.99
AMERICAN CAPITAL STRATEGIES	9.283	024937104 ACAS	32,400	881,444.15	963,251.99
AMERICAN EAGLE OUTFITTERS	0.000	02553E106 AEOS	95,600	1,696,916.89	1,567,840.00
AMERICAN ELECTRIC POWER	4.588	025537101 Q AEP	849,400	26,278,126.06	25,915,194.01
AMERICAN EXPRESS CO.	0.829	025816109 Q AXP	2,296,200	73,497,306.59	110,745,726.00
AMERICAN FINANCIAL GROUP INC.	1.889	025932104 Q AFG	149,270	3,566,117.67	3,949,684.20
AMERICAN GREETING CL A	1.829	026375105 Q AM	74,500	1,392,593.61	1,629,315.00
AMERICAN HEALTHWAYS	0.000	02649V104 AMHC	89,790	1,888,795.01	2,143,287.30
AMERICAN HOME MTG HL	9.773	02660R107 AHH	54,377	1,211,459.40	1,224,038.19
AMERICAN INTL GROUP	0.392	026874107 Q AIG	4,522,156	194,545,274.14	299,728,499.67
AMERICAN ITALIAN PASTA COMPANY	1.790	027070101 PLB	18,000	561,870.14	754,200.00
AMERICAN MANAGEMENT SYSTEMS	0.000	027352103 AMSY	75,500	1,460,473.16	1,137,785.00
AMERICAN MED SEC GRO	0.000	02744P101 AMZ	41,432	882,215.72	928,905.44
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	37,954	679,595.01	827,397.20
AMERICAN MORTGAGE ACCEPTANCE	9.816	027568104 AMC	9,700	161,694.77	158,110.00
AMERICAN NATL BANKSH	2.870	027745108 AMNB	5,500	151,616.38	145,640.00
AMERICAN NATL INS CO	3.508	028591105 ANAT	28,457	2,388,035.05	2,400,917.09
AMERICAN PHARMACEUTICAL PART	0.000	02886P109 APPX	94,139	2,282,197.44	3,163,104.00
AMERICAN PHYSICIANS	0.000	028884104 ACAP	34,819	694,650.88	640,669.60
AMERICAN POWER CONVERSION	1.308	029066107 APCC	204,100	3,430,457.23	4,990,245.01
AMERICAN REALTY INVESTORS INC	0.000	029174109 ARL	2,500	26,727.37	22,825.00
AMERICAN STANDARD COMPANIES	0.000	029712106 ASD	106,300	6,916,130.92	10,704,410.00
AMERICAN STATES WATER CO.	3.536	029899101 AWR	12,200	315,670.96	305,000.00
AMERICAN TOWER CORP	0.000	029912201 AMT	369,300	3,626,283.46	3,995,826.01
AMERICAN WEST HOLDINGS CORP.	0.000	023657208 AWA	104,800	992,734.88	1,299,520.00
AMERICAN WOODMARK CORP.	0.363	030506109 AMWD	6,600	332,761.12	363,330.00
AMERICANWEST BANCORP	0.000	03058P109 AWBC	11,100	193,316.55	253,080.00
AMERICAS CAR-MART INC	0.000	03062T105 CRMT	5,200	153,602.47	139,984.00
AMERICREDIT CORP.	0.000	03060R101 ACF	109,700	1,342,312.44	1,747,521.01
AMERIGROUP CORPORATION	0.000	03073T102 AGP	32,200	1,222,287.62	1,373,330.00
AMERISOURCEBERGEN CORP	0.178	03073E105 ABC	233,800	14,573,597.82	13,127,870.01
AMERISTAR CASINOS IN	0.000	03070Q101 ASCA	12,900	284,946.41	315,663.00
AMERITRADE HLDG CORP	0.000	03074K100 AMTD	560,900	5,198,009.64	7,891,862.99
AMERON INTERNATIONAL CORP	2.306	030710107 AMN	16,000	540,552.81	555,039.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
AMERUS GROUP CO	1.143	03072M108 AMH	78,714	2,607,597.52	2,752,628.58
AMETEK INC.	0.497	031100100 Q AME	91,835	2,972,101.79	4,431,957.10
AMGEN INC	0.000	031162100 AMGN	2,788,700	105,687,754.40	172,341,659.99
AMKOR TECHNOLOGY INC	0.000	031652100 AMKR	210,456	3,373,368.63	3,832,403.77
AMN HEALTHCARE SERVICES INC	0.000	001744101 AHS	15,996	228,214.31	274,491.36
AMPCO-PITTSBURGH CORP	2.926	032037103 AP	19,600	216,354.48	267,932.00
AMPHENOL CORP-CL A	0.000	032095101 APH	88,745	4,671,961.35	5,673,467.85
AMR CORP.	0.000	001765106 AMR	189,000	2,096,421.84	2,447,550.00
AMSOUTH BANCORPORATION	3.918	032165102 ASO	671,500	13,915,905.76	16,451,750.03
AMSURG CORP	0.000	03232P405 AMSG	41,570	1,257,001.68	1,575,087.30
AMYLIN PHARMACEUTICALS INC	0.000	032346108 AMLN	181,100	4,155,060.23	4,024,041.99
ANACOMP INC-CL A	0.000	03237E108 ANCPA	52,700	845,835.00	1,185,750.00
ANADARKO PETROLEUM CORP	1.097	032511107 Q APC	868,406	38,153,952.06	44,297,390.06
ANALOG DEVICES	0.087	032654105 ADI	805,800	31,211,356.49	36,784,770.00
ANALOGIC CORP.	0.780	032657207 ALOG	29,400	1,275,658.07	1,205,400.01
ANAREN MICROWAVE INC	0.000	032744104 ANEN	53,791	701,471.45	759,528.92
ANCHOR BANCORP WISCONSIN INC.	1.767	032839102 ABCW	23,600	459,563.17	587,640.00
ANDREW CORP.	0.000	034425108 ANDW	285,307	2,914,666.93	3,283,883.57
ANDRX GROUP	0.000	034553107 ADRX	142,676	3,371,041.98	3,429,931.06
ANGELICA CORP	2.000	034663104 AGL	10,600	154,206.37	233,200.00
ANHEUSER-BUSCH	1.670	035229103 Q BUD	1,488,781	45,735,184.95	78,428,983.08
ANIXTER INTERNATIONAL INC.	0.000	035290105 AXE	66,800	1,467,714.84	1,728,784.00
ANNALY MORTGAGE MANAGEMENT	10.217	035710409 NLY	167,200	3,379,117.15	3,076,480.00
ANN TAYLOR STORES CORP	0.000	036115103 ANN	97,900	2,524,711.17	3,818,099.99
ANSOFT CORP	0.000	036384105 ANST	62,800	686,521.48	805,724.00
ANSWERTHINK INC	0.000	036916104 ANSR	163,200	903,015.92	905,760.00
ANSYS INC	0.000	03662Q105 ANSS	17,900	527,452.77	710,630.00
ANTEON INTERNATIONAL CORP	0.000	03674E108 ANT	48,800	1,659,216.36	1,759,240.00
ANTHEM INC	0.000	03674B104 ATH	347,700	23,894,855.99	26,077,500.01
ANTHRACITE CAPITAL INC	10.117	037023108 AHR	123,900	1,402,954.45	1,371,573.00
ANTIGENICS INC DEL	0.000	037032109 AGEN	56,000	714,067.60	633,920.00
ANWORTH MORTGAGE ASS	9.476	037347101 ANH	46,200	713,491.21	643,566.00
AON CORP	2.506	037389103 Q AOC	478,300	14,940,131.69	11,450,502.02
APAC CUSTOMER SERVIC	0.000	00185E106 APAC	36,200	107,817.45	94,120.00
APACHE CORP.	0.295	037411105 APA	196,705	8,990,528.70	15,952,775.49
APHTON CORP	0.000	03759P101 APHT	52,100	368,635.76	312,600.00
APOGEE ENTERPRISES INC.	2.114	037598109 APOG	26,900	365,503.51	305,315.00
APOGENT TECHNOLOGY	0.000	03760A101 AOT	179,200	3,486,671.68	4,128,768.00
APOLLO GROUP INC	0.000	037604105 APOL	295,200	8,442,051.03	20,073,600.00
APPLE COMPUTER INC.	0.000	037833100 AAPL	691,700	13,668,095.75	14,781,628.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
APPLEBEES INT'L. INC.	0.178	037899101 APPB	132,100	3,091,771.50	5,187,566.99
APPLERA CORP - APPLIED BIOSYSTEM	0.820	038020103 Q ABI	463,100	11,062,706.86	9,590,800.96
APPLICA	0.000	03815A106 APN	80,329	574,491.73	610,500.40
APPLIED FILMS CORP	0.000	038197109 AFCCO	17,800	537,918.87	587,756.00
APPLIED INDUSTRIAL TECH INC.	2.011	03820C105 AIT	37,200	722,863.94	887,592.00
APPLIED MATERIALS INC.	0.000	038222105 AMAT	2,983,600	55,591,873.36	66,981,820.00
APPLIED MICRO CIRCUITS CORP	0.000	03822W109 AMCC	495,040	3,762,763.60	2,960,339.20
APPLIED SIGNAL TECHNOLOGY INC	2.173	038237103 APSG	42,700	970,783.86	982,527.00
APRIA HEALTHCARE GP. INC.	0.000	037933108 AHG	128,200	3,181,997.34	3,649,854.01
APTAR GROUP INC.	0.717	038336103 Q ATR	81,000	2,443,742.00	3,159,000.00
AQUA AMERICA INC	2.171	03836W103 WTR	122,125	2,022,775.70	2,698,962.53
AQUANTIVE INC	0.000	03839G105 AQNT	62,500	668,392.76	640,625.00
AQUILA INC	20.649	03840F102 ILA	334,800	4,019,160.58	1,134,972.00
ARAMARK CORP. - CL B	0.729	038521100 RMK	143,600	3,155,754.09	3,937,512.02
ARBITRON INC	0.000	03875Q108 ARB	58,270	1,950,006.66	2,431,024.40
ARCH CHEMICALS INC.	3.117	03937R102 ARJ	43,400	883,665.81	1,113,644.00
ARCH COAL INC.	0.737	039380100 Q ACI	55,700	1,125,467.87	1,736,169.00
ARCHER DANIELS MIDLAND CO	1.576	039483102 Q ADM	1,715,200	21,920,223.22	26,105,344.00
ARCTIC CAT INC.	1.133	039670104 ACAT	17,900	279,568.39	442,130.00
ARDEN GROUP INC	1.290	039762109 ARDNA	1,700	108,147.30	131,750.00
ARENA PHARMACEUTICALS INC	0.000	040047102 ARNA	79,557	586,668.14	493,253.41
ARGONAUT GROUP INC	0.000	040157109 AGII	91,610	1,413,254.84	1,423,619.40
ARGOSY GAMING COMPANY	0.000	040228108 AGY	27,500	723,620.78	714,725.00
ARIAD PHARMACEUTICAL	0.000	04033A100 ARIA	29,200	132,664.76	217,540.01
ARIBA INC	0.000	04033V104 ARBA	324,300	1,086,345.69	972,900.01
ARKANSAS BEST CORP	1.019	040790107 ABFS	26,200	563,625.34	822,418.00
ARMOR HOLDINGS INC	0.000	042260109 AH	24,600	463,601.68	647,226.00
ARQULE INC	0.000	04269E107 ARQL	30,800	135,164.87	150,304.00
ARRIS GROUP INC.	0.000	04269Q100 ARRS	239,100	1,341,979.75	1,731,083.98
ARROW ELECTRONICS	0.000	042735100 ARW	289,600	5,337,941.43	6,701,344.00
ARROW FINL CORP	3.168	042744102 AROW	10,075	280,858.80	279,782.75
ARROW INTL INC	1.281	042764100 ARRO	33,300	755,695.16	831,834.00
ARTESYN TECHNOLOGIES	0.000	043127109 ATSN	57,800	399,336.15	492,456.00
ARTHROCARE CORP	0.000	043136100 ARTC	62,800	1,044,349.16	1,538,600.02
ARTISAN COMPONENTS INC	0.000	042923102 ARTI	13,800	328,642.54	282,900.00
ARVINMERITOR INC.	1.658	043353101 ARM	253,400	5,023,433.06	6,112,008.00
ASBURY AUTOMOTIVE GROUP	0.000	043436104 ABG	34,200	555,417.32	612,522.00
ASCENTIAL SOFTWARE CORP	0.000	04362P207 ASCL	134,992	2,554,240.31	3,500,342.56
ASE TEST LIMITED	0.000	Y02516105 ASTSF	21,530	122,086.76	322,304.10
ASHLAND INC	2.496	044204105 Q ASH	178,800	6,860,428.56	7,877,929.55

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ASIAINFO HLDGS INC	0.000	04518A104 ASIA	88,800	752,529.16	593,184.00
ASK JEEVES INC	0.000	045174109 ASKJ	109,900	1,174,805.97	1,991,388.00
ASPECT COMMUNICATIONS CORP	0.000	04523Q102 ASPT	107,053	512,738.18	1,687,155.29
ASPECT MEDICAL SYSTEMS INC	0.000	045235108 ASPM	26,400	234,949.50	301,224.00
ASPEN TECHNOLOGY INC	0.000	045327103 AZPN	76,400	395,267.15	783,863.99
ASSOCIATED BANC-CORP.	3.188	045487105 ASBC	131,100	3,896,389.11	5,591,415.00
ASTEC INDUSTRIES INC	0.000	046224101 ASTE	30,500	476,778.40	374,235.00
ASTORIA FINANCIAL CORP.	2.365	046265104 AF	160,900	4,888,351.78	5,985,479.99
ASV INC	0.000	001963107 ASVI	20,290	497,070.79	758,034.40
ASYST TECHNOLOGIES INC	0.000	04648X107 ASYT	55,200	603,491.93	957,720.00
AT RD INC	0.000	04648K105 ARDI	84,297	1,019,853.95	1,121,150.10
AT&T CORPORATION	4.679	001957505 Q T	1,358,900	43,841,802.32	27,585,669.99
AT&T WIRELESS SERVICES INC	0.000	00209A106 AWE	5,150,880	71,567,052.68	41,155,531.20
ATARI INC	0.000	04651M105 ATAR	11,500	47,873.35	48,300.00
ATHEROGENICS INC	0.000	047439104 AGIX	44,000	704,155.19	657,800.00
ATLANTIC COAST AIRLINES HOLDINGS INC.	0.000	048396105 ACAI	125,278	1,340,090.63	1,240,252.20
ATMEL CORP	0.000	049513104 ATML	459,900	2,459,518.08	2,763,998.99
ATMI INC	0.000	00207R101 ATMI	43,100	984,679.16	997,334.00
ATMOS ENERGY CORP.	5.020	049560105 ATO	54,100	1,340,734.57	1,314,630.00
ATRIX LABS INC	0.000	04962L101 ATRX	24,800	598,345.54	596,192.00
ATWOOD OCEANICS	0.000	050095108 ATW	38,700	1,127,323.51	1,236,078.01
AUDIOVOX CORP	0.000	050757103 VOXX	49,965	645,913.17	641,550.60
AUGUST TECHNOLOGY INC	0.000	05106U105 AUGT	54,600	978,131.28	1,012,830.00
AUTOBYTEL INC	0.000	05275N106 ABTL	56,500	439,042.56	513,020.00
AUTODESK INC.	0.488	052769106 Q ADK	258,700	4,851,902.26	6,358,846.00
AUTOLIV, INC	1.593	052800109 ALV	306,076	9,094,603.30	11,523,761.42
AUTOMATIC DATA PROC.	1.413	053015103 Q ADP	1,222,800	43,220,781.88	48,435,108.01
AUTONATION INC	0.000	05329W102 AN	758,100	12,659,405.82	13,926,297.00
AUTOZONE INC	0.000	053332102 AZO	136,900	9,380,401.48	11,665,249.01
AVANEX CORP	0.000	05348W109 AVNX	69,800	290,690.54	348,301.99
AVANT IMMUNOTHERAPEUTICS INC	0.000	053491106 AVAN	78,200	193,109.09	214,267.99
AVATAR HLDGS INC	0.000	053494100 AVTR	7,000	229,102.34	258,580.00
AVAYA INC	0.000	053499109 AV	1,069,099	9,740,077.08	13,834,153.97
AVERY DENNISON	2.641	053611109 Q AVY	125,300	6,145,676.34	7,019,306.01
AVIALL INC.	0.257	05366B102 Q AVL	41,300	494,730.33	640,562.99
AVID TECHNOLOGY INC.	0.000	05367P100 AVID	61,892	1,595,951.10	2,970,816.00
AVISTA CORP	2.759	05379B107 AVA	58,200	991,965.00	1,054,584.00
AVNET INC.	1.385	053807103 Q AVT	510,200	8,718,305.59	11,050,932.00
AVOCENT CORPORATION	0.000	053893103 AVCT	135,332	4,003,447.33	4,942,324.65
AVON PRODUCTS	1.244	054303102 Q AVP	462,400	16,851,154.51	31,207,376.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
AVX CORP.	0.902	002444107	AVX	98,500	1,132,624.68	1,637,070.01
AXCELIS TECHNOLOGIES INC	0.000	054540109	ACLS	218,900	1,849,282.76	2,237,158.01
AZTAR CORP.	0.000	054802103	AZR	53,700	882,015.72	1,208,250.00
BAKER HUGHES CORP	1.430	057224107	Q BHI	425,011	12,214,841.79	13,668,353.76
BALDOR ELECTRIC	2.450	057741100	BEZ	35,400	781,806.98	808,890.00
BALDWIN & LYONS INC	1.425	057755209	BWINB	9,100	226,405.57	255,346.00
BALL CORPORATION	1.007	058498106	Q BLL	111,500	4,865,739.32	6,642,054.98
BALLY TOTAL FITNESS HLDGS	0.000	05873K108	BFT	96,751	1,224,263.48	677,257.00
BANCFIRST CORP	1.703	05945F103	BANF	9,808	552,486.05	575,749.22
BANCORPSOUTH INC	3.035	059692103	BXS	175,400	3,795,447.56	4,160,487.98
BANCTRUST FINANCIAL GROUP INC	3.245	05978R107	BTFG	8,100	129,276.42	129,762.00
BANDAG INC	3.155	059815100	Q BDG	10,000	359,228.72	412,000.00
BANK MUT CORP	1.229	063750103	BKMU	141,485	1,465,481.76	1,611,514.14
BANK OF AMERICA CORP.	3.978	060505104	Q BAC	3,173,470	178,687,835.89	255,242,192.09
BANK OF BERMUDA LTD	2.580	G07644100	BBDA	8,100	295,073.58	364,095.02
BANK OF GRANITE CORP	2.203	062401104	GRAN	16,000	299,086.15	348,480.00
BANK OF HAWAII CORP	2.843	062540109	BOH	115,000	3,087,071.46	4,853,000.00
BANK OF NEW YORK CO, INC	2.294	064057102	Q BK	1,493,200	45,700,183.21	49,454,784.01
BANK OF THE OZARKS I	1.155	063904106	OZRK	11,800	234,217.65	265,618.00
BANK ONE CORPORATION	2.193	06423A103	Q ONE	2,291,300	91,878,694.55	104,460,366.97
BANKATLANTIC BANCORP INC	0.694	065908501	BBX	82,100	1,076,387.02	1,559,899.98
BANKNORTH GROUP INC.	2.336	06646R107	BNK	309,800	5,752,170.40	10,077,794.01
BANKRATE INC	0.000	06646V108	RATE	17,400	240,087.94	215,412.00
BANKUNITED FINANCIAL CORP-A	0.000	06652B103	BKUNA	28,400	510,835.80	732,436.00
BANNER CORP	2.544	06652V109	BANR	28,798	609,167.87	724,269.70
BANTA CORP	1.679	066821109	BN	31,775	1,055,402.09	1,286,887.50
BARD C. R. INC.	1.132	067383109	Q BCR	90,700	5,030,925.18	7,369,375.03
BARNES & NOBLE INC.	0.000	067774109	BKS	201,784	5,886,026.00	6,628,604.41
BARNES GROUP INC.	2.476	067806109	B	9,600	194,707.26	310,176.00
BARR PHARMACEUTICALS INC.	0.000	068306109	BRL	112,500	5,764,557.86	8,656,875.00
BARRA INC	0.000	068313105	BARZ	18,000	582,897.56	638,820.00
BASSETT FURNITURE INDS.	4.848	070203104	Q BSET	25,400	435,984.67	419,100.00
BAUSCH & LOMB INC	1.001	071707103	Q BOL	125,400	5,581,734.63	6,508,260.01
BAXTER INTL	1.906	071813109	Q BAX	1,199,300	31,514,833.10	36,602,635.99
BAY VIEW CAPITAL COPR	28.504	07262L101	BVC	76,900	449,508.36	164,566.00
BB&T CORPORATION	3.312	054937107	BBT	992,000	32,377,923.14	38,330,879.98
BE AEROSPACE INC.	0.000	073302101	BEAV	27,500	104,964.61	148,500.00
BEA SYSTEMS INC	0.000	073325102	BEAS	981,300	12,222,565.22	12,069,990.00
BEAR STEARNS COMPANIES INC	1.000	073902108	BSC	266,700	15,466,857.99	21,322,665.00
BEARINGPOINT INC	0.000	074002106	BE	249,900	2,375,728.03	2,521,491.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
BEAZER HOMES USA INC	0.409	07556Q105 BZH	19,631	1,768,431.66	1,917,163.46
BEBE STORES INC	0.000	075571109 BEBE	5,700	151,227.68	148,143.00
BECKMAN COULTER INC.	0.865	075811109 BEC	122,957	4,465,097.46	6,249,904.30
BECTON DICKINSON & COMPANY	1.458	075887109 Q BDX	384,808	11,241,987.62	15,831,001.14
BED BATH & BEYOND INC	0.000	075896100 BBY	644,900	16,687,739.58	27,956,415.02
BEI TECHNOLOGIES INC	0.200	05538P104 BEIQ	178,300	2,444,712.17	3,566,000.00
BEL FUSE INC-CL B	0.612	077347300 BELFB	12,000	348,385.92	391,560.00
BELDEN INC.	0.948	077459105 BWC	27,100	689,921.45	571,539.00
BELLSOUTH	3.533	079860102 Q BLS	3,599,689	115,595,301.87	101,871,198.72
BELO CORP	1.340	080555105 Q BLC	210,600	3,818,880.10	5,968,404.01
BEMIS CO.	2.240	081437105 Q BMS	79,000	3,286,548.52	3,950,000.02
BENCHMARK ELECTRONICS INC	0.000	08160H101 BHE	72,036	1,812,961.75	2,507,573.16
BENTLEY PHARMACEUTIC	0.000	082657107 BNT	16,800	236,042.53	223,440.00
BERKLEY (WR) CORP	0.801	084423102 BER	212,805	6,780,306.77	7,437,569.74
BERKSHIRE HILLS BANC	1.326	084680107 BHL	7,000	201,935.83	253,400.00
BERRY PETE CO	2.172	085789105 BRY	19,100	345,189.12	386,775.00
BEST BUY COMPANY INC	0.765	086516101 BBY	637,200	24,789,294.36	33,287,328.00
BEVERLY ENTERPRISES	0.000	087851309 BEV	158,000	1,003,174.17	1,357,220.00
BHA GROUP HOLDINGS INC	1.988	055446108 BHAG	4,700	113,898.47	118,205.00
BIG 5 SPORTING GOODS CORP	0.000	08915P101 BGFV	47,300	797,951.43	990,935.00
BIG LOTS, INC.	0.000	089302103 BLI	470,408	8,104,785.90	6,684,497.70
BIO RAD LABS INC	0.000	090572207 BIO	44,200	2,474,012.02	2,549,014.01
BIO-REFERENCE LABS I	0.000	09057G602 BRLI	66,400	651,111.70	869,840.00
BIOGEN IDEC INC	0.000	09062X103 BIIB	542,635	19,391,931.33	19,958,115.31
BIOLASE TECHNOLOGY INC	0.000	090911108 BLTI	22,800	301,027.43	378,480.00
BIOMARIN PHARMACEUTI	0.000	09061G101 BMRN	55,300	569,562.78	429,625.70
BIOMET INC.	0.412	090613100 BMET	505,500	11,968,247.10	18,405,254.99
BIORELIANCE CORP	0.000	090951104 BREL	6,100	136,666.99	291,702.00
BIOSITE INC.	0.000	090945106 BSTE	6,600	196,418.94	191,070.00
BISYS GROUP INC.	0.000	055472104 BSG	173,000	3,132,175.43	2,574,240.01
BJ SERVICES CO	0.000	055482103 BJS	257,800	6,726,611.92	9,255,020.02
BJ'S WHOLESALE CLUB INC.	0.000	05548J106 BJ	290,600	6,857,724.83	6,672,176.00
BLACK & DECKER	1.703	091797100 Q BDK	159,400	6,432,490.06	7,861,607.98
BLACK BOX CORPORATION	0.434	091826107 BBOX	22,700	1,036,095.93	1,045,789.00
BLACK HILLS CORP	4.022	092113109 BKH	33,900	1,005,538.10	1,011,237.00
BLACKROCK INC	1.506	09247X101 BLK	42,845	1,960,539.30	2,275,497.93
BLAIR CORP.	2.465	092828102 Q BL	8,000	179,531.44	194,720.00
BLOCKBUSTER INC. CLASS A	0.445	093679108 Q BBI	219,400	3,865,016.11	3,938,230.01
BLUE RHINO CORP	0.000	095811105 RINO	800	10,040.10	11,112.00
BLYTH INC.	0.931	09643P108 BTH	104,538	2,884,399.67	3,368,214.37

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
BMC SOFTWARE	0.000	055921100 BMC	938,183	20,007,466.05	17,497,112.95
BOB EVANS FARMS	1.478	096761101 Q BOBE	44,600	1,272,136.91	1,447,716.00
BOCA RESORTS INC	0.000	09688T106 RST	30,100	401,188.79	450,296.00
BOEING CO	1.613	097023105 Q BA	1,394,600	50,296,442.79	58,768,444.01
BOISE CASCADE CORP	1.825	097383103 Q BCC	224,188	6,472,268.78	7,366,817.68
BOK FINL CORP	0.000	05561Q201 BOKF	31,901	1,217,275.13	1,235,206.73
BOMBAY COMPANY	0.000	097924104 BBA	26,500	321,665.92	215,710.00
BON-TON STORES	0.900	09776J101 BONT	21,000	60,378.10	233,100.00
BONE CARE INTL INC	0.000	098072101 BCII	11,300	160,655.22	143,962.00
BORDERS GROUP INC	1.459	099709107 BGP	247,215	4,976,432.03	5,418,952.79
BORG WARNER INC.	1.175	099724106 BWA	65,400	3,876,807.60	5,563,578.01
BORLAND SOFTWARE CORPORATION	0.000	099849101 BORL	85,500	871,271.75	831,915.00
BOSTON BEER INC	0.000	100557107 SAM	8,400	125,141.06	152,376.00
BOSTON COMMUNICATIONS GROUP	0.000	100582105 BCGI	19,300	318,401.39	179,297.00
BOSTON PRIVATE FINL HOLDING	0.805	101119105 BPFH	34,500	760,347.10	856,980.00
BOSTON SCIENTIFIC CORP.	0.000	101137107 BSX	1,359,069	19,497,328.21	49,959,376.43
BOWATER INC.	1.727	102183100 Q BOW	86,900	3,944,973.39	4,024,338.99
BOWNE & CO INC.	1.622	103043105 BNE	40,600	641,863.39	550,536.00
BOYD GAMING COPR	1.858	103304101 BYD	29,200	504,242.20	471,288.00
BOYDS COLLECTION LTD	0.000	103354106 FOB	22,900	111,904.33	97,325.00
BRADLEY PHARMACEUTIC	0.000	104576103 BDY	13,600	292,915.01	345,848.00
BRADY CORPORATION	2.061	104674106 BRC	17,200	492,259.62	700,900.00
BRIGGS & STRATTON	1.958	109043109 Q BGG	101,600	4,979,571.23	6,847,839.98
BRIGHT HORIZON FAMIL	0.000	109195107 BFAM	25,554	953,115.67	1,073,268.00
BRIGHTPOINT INC.	0.000	109473405 CELL	44,900	555,636.12	774,525.00
BRINKER INTERNATIONAL INC	0.000	109641100 EAT	190,092	5,091,680.72	6,303,450.73
BRINKS COMPANY	0.442	109696104 Q BCO	111,300	2,146,114.03	2,516,493.00
BRISTOL-MYERS SQUIBB	3.916	110122108 Q BMY	3,866,200	127,300,711.49	110,573,320.01
BROADCOM CORP CL A	0.000	111320107 BRCM	398,500	51,134,916.66	13,584,865.00
BROADVISION INC	0.000	111412607 BVSN	31,000	178,866.10	132,060.00
BROCADE COMMUNICATIONS SYSTEM	0.000	111621108 BRCD	297,600	2,265,639.96	1,720,128.00
BROOKFIELD HOMES CORP	0.620	112723101 BHS	19,000	327,898.62	489,630.00
BROOKLINE BANCORP IN	2.216	11373M107 BRKL	166,727	2,431,176.45	2,557,592.18
BROOKS AUTOMATION INC	0.000	114340102 BRKS	52,200	1,426,588.52	1,261,674.00
BROOKSTONE INC	0.000	114537103 BKST	51,800	720,498.01	1,103,858.00
BROOKTROUT INC	0.000	114580103 BRKT	59,000	803,002.05	742,220.00
BROWN & BROWN INC	0.858	115236101 BRO	91,770	2,977,553.42	2,992,619.70
BROWN SHOE COMPANY INC	1.054	115736100 Q BWS	21,500	518,035.76	815,495.00
BROWN-FORMAN -CL B	1.819	115637209 Q BF.B	30,400	2,142,664.59	2,840,879.99
BRUNSWICK CORP	1.570	117043109 Q BC	185,400	4,166,038.73	5,901,281.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
BRUSH ENGINEERED MATERIALS	3.135	117421107 BW	46,640	512,904.31	714,058.40
BRYN MAWR BK CORP	1.633	117665109 BMTC	25,507	583,027.97	624,666.43
BSB BANCORP	2.531	055652101 BSBN	9,700	256,879.93	383,150.00
BUCA INC.	0.000	117769109 BUCA	122,100	685,977.38	831,501.00
BUCKEYE TECHNOLOGIES INC.	0.000	118255108 BKI	32,300	393,035.76	324,614.99
BUCKLE INC	1.805	118440106 BKE	13,500	272,587.52	299,024.99
BUILDING MATERIALS HLDG. CORP.	1.545	120113105 BMHC	27,000	351,986.25	419,310.00
BUNGE LIMITED	1.306	G16962105 BG	9,346	287,716.21	307,670.32
BURLINGTON COAT FACTORY WAREHOUSE	0.141	121579106 BCF	42,800	761,313.73	905,648.00
BURLINGTON NORTHERN SANTA FE	1.854	12189T104 Q BNI	868,919	24,494,953.82	28,109,529.66
BURLINGTON RESOURCES	1.083	122014103 Q BR	308,800	12,795,929.42	17,101,344.01
BUTLER MANUFACTURING CO.	0.727	123655102 BBR	2,500	53,034.01	55,000.00
C-COR ELECTRONICS	0.000	125010108 CCBL	150,700	623,117.76	1,677,291.00
C.H.ROBINSON WORLDWIDE INC	1.266	12541W100 CHRW	147,600	4,189,500.10	5,595,516.00
C&D TECHNOLOGIES INC.	0.286	124661109 CHP	24,700	577,957.23	473,499.00
C&F FINANCIAL CORP	2.015	12466Q104 CFFI	7,200	316,128.14	285,840.00
CABLE DESIGN TECHNOLOGIES	0.000	126924109 CDT	88,228	1,031,621.65	793,169.72
CABLEVISION SYSTEMS NEW YORK GROUP-A	0.000	12686C109 CVC	216,100	4,458,170.72	5,054,578.99
CABOT CORP	1.884	127055101 CBT	113,500	2,645,265.32	3,613,839.98
CABOT MICROELECTRONICS CORPORATION	0.000	12709P103 CCMP	36,139	1,854,997.31	1,770,811.00
CABOT OIL & GAS CORP.	0.545	127097103 Q COG	24,500	543,501.04	719,075.00
CACI INTERNATIONAL INC._CL A	0.000	127190304 CAI	34,700	907,672.91	1,687,114.00
CADENCE DESIGN SYS INC	0.000	127387108 CDN	569,200	9,681,276.74	10,234,216.03
CAESARS ENTERTAINMENT INC	0.000	127687101 CZR	842,620	8,804,557.41	9,125,574.61
CAL DIVE INTERNATIONAL INC	0.000	127914109 CDIS	40,005	848,293.50	964,520.55
CALGON CARBON CORP.	1.932	129603106 Q CCC	149,300	1,098,928.83	927,153.00
CALIFORNIA AMPLIFIER INC	0.000	129900106 CAMP	44,900	650,229.28	631,743.00
CALIFORNIA MICRO DEVICES CORP	0.000	130439102 CAMD	99,800	755,197.72	911,174.00
CALIFORNIA PIZZA KITCHEN INC	0.000	13054D109 CPKI	11,700	254,114.97	235,521.00
CALIFORNIA WTR SVC G	4.105	130788102 CWT	13,100	377,361.90	358,940.00
CALLAWAY GOLF COMPANY	1.661	131193104 ELY	210,300	3,003,226.48	3,543,555.01
CALLIDUS SOFTWARE INC	0.000	13123E500 CALD	12,195	224,430.61	215,729.55
CALPINE CORPORATION	0.000	131347106 CPN	1,266,000	13,756,523.47	6,089,459.98
CAMBREX CORP.	0.475	132011107 CBM	17,100	411,894.21	431,946.00
CAMCO FINANCIAL CORP	3.346	132618109 CAFI	9,100	150,246.09	157,703.00
CAMDEN NATL CORP	2.635	133034108 CAC	9,700	268,990.81	294,492.00
CAMPBELL SOUP CO.	2.350	134429109 Q CPB	415,100	10,952,901.43	11,124,680.00
CANDELA CORP	0.000	136907102 CLZR	52,200	558,429.34	948,996.00
CANTEL MEDICAL CORP	0.000	138098108 CMN	8,200	110,629.51	132,758.00
CAPITAL CITY BK GROU	1.565	139674105 CCBG	12,700	495,582.26	584,073.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CAPITAL CORP OF THE WEST	0.000	140065103 CCOW	9,700	321,890.37	384,508.00
CAPITAL ONE FINANCIAL CORP.	0.174	14040H105 COF	417,600	19,437,860.18	25,594,703.99
CAPITOL BANCORP LTD	2.112	14056D105 CBC	11,700	322,874.72	332,280.00
CAPITOL FED FINL	5.546	14057C106 CFFN	35,200	1,040,984.21	1,269,312.00
CAPTARIS INC.	0.000	14071N104 CAPA	10,600	59,319.72	59,572.00
CARAUSTAR INDUSTRIES INC.	0.869	140909102 CSAR	31,700	337,740.43	437,460.00
CARBO CERAMICS, INC.	0.780	140781105 CRR	12,400	424,049.76	635,500.00
CARDIAC SCIENCE INC	0.000	141410209 DFIB	62,000	177,056.42	247,380.00
CARDINAL HEALTH INC.	0.196	14149Y108 Q CAH	837,900	37,877,957.16	51,245,963.99
CARDIODYNAMICS INTL	0.000	141597104 CDIC	40,100	140,799.92	239,397.00
CAREER EDUCATION CORP	0.000	141665109 CECO	355,500	9,401,421.11	14,244,884.99
CAREMARK RX INC	0.000	141705103 CMX	751,200	19,334,263.29	19,027,895.98
CARLISLE COS INC	1.445	142339100 CSL	70,400	3,216,699.40	4,284,544.02
CARMAX INC.	0.000	143130102 KMX	198,600	6,005,213.33	6,142,698.00
CARMIKE CINEMAS INC	0.000	143436400 CKEC	25,900	624,432.17	902,615.00
CARPENTER TECHNOLOGY	1.116	144285103 CRS	56,000	1,463,009.31	1,655,920.00
CARRIER ACCESS CORP	0.000	144460102 CACS	84,000	812,221.20	1,051,680.00
CASCADE BANCORP	1.661	147154108 CACB	15,200	272,858.55	292,752.00
CASCADE CORP.	1.973	147195101 Q CAE	12,400	231,573.52	276,520.00
CASCADE NATURAL GAS CORP.	4.551	147339105 CGC	5,900	109,766.78	124,431.01
CASELLA WASTE SYS IN	0.000	147448104 CWST	108,600	1,159,462.09	1,486,734.00
CASEY'S GENERAL STORES INC.	0.792	147528103 CASY	141,300	1,874,930.83	2,495,358.00
CASH AMERICAN INT'L. INC.	0.330	14754D100 PWN	69,100	975,456.84	1,463,538.00
CASUAL MALE RETAIL GROUP INC	0.000	148711104 CMRG	18,100	104,182.33	125,614.00
CATALINA MARKETING CORP	0.000	148867104 POS	38,000	647,755.69	766,080.00
CATAPULT COMMUNICATIONS CORP	0.000	149016107 CATT	8,665	98,724.64	125,642.50
CATERPILLAR INC.	1.782	149123101 Q CAT	576,900	26,880,480.99	47,894,238.01
CATHAY GENERAL BANCORP	1.005	149150104 CATY	23,992	1,117,340.78	1,335,874.56
CATO CORP CL A	3.122	149205106 CTR	16,300	266,823.04	334,150.00
CAVALRY BANCORP INC	1.366	149547101 CAVB	6,200	105,392.94	108,934.00
CB BANCSHARES INC HA	2.286	124785106 CBBI	5,200	323,364.38	327,470.00
CBRL GROUP INC.	1.150	12489V106 Q CBRL	209,800	7,759,520.53	8,026,947.99
CCBT FINL COS INC	2.174	12500Q102 CCBT	4,300	112,934.79	150,285.00
CCC INFORMATION SVCS	0.000	12487Q109 CCCG	31,597	500,798.49	533,989.30
CDI CORP.	1.099	125071100 CDI	23,500	691,445.92	769,625.00
CDW CORP	0.519	12512N105 CDWC	114,900	4,728,801.35	6,636,624.00
CEC ENTERTAINMENT, INC.	0.000	125137109 CEC	28,300	742,409.30	1,341,137.00
CELERA GENOMICS GROUP	0.000	038020202 CRA	274,000	3,332,554.76	3,811,339.99
CELGENE CORP	0.000	151020104 CELG	150,600	5,352,618.89	6,780,012.00
CELL GENESYS INC	0.000	150921104 CEGE	86,600	1,002,142.78	1,120,604.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CELL THERAPEUTICS INC	0.000	150934107 CTIC	88,100	905,008.44	766,470.00
CENDANT CORP.	0.000	151313103 CD	2,027,937	36,361,180.86	45,162,156.99
CENTENE CORP	0.000	15135B101 CNC	21,100	502,556.80	591,011.00
CENTER BANCORP INC	1.831	151408101 CNBC	9,100	149,567.37	178,906.00
CENTER FINANCIAL CORP	1.174	15146E102 CLFC	5,600	88,152.18	152,600.00
CENTERPOINT ENERGY INC	4.128	15189T107 Q CNP	765,600	9,867,355.87	7,418,664.00
CENTEX CONSTRUCTION	0.331	15231R109 CXP	19,900	1,036,218.18	1,199,373.00
CENTEX CORP	0.148	152312104 Q CTX	112,047	7,366,873.25	12,061,859.55
CENTILLIUM COMMUNICATIONS INC	0.000	152319109 CTLM	160,500	878,872.85	903,615.00
CENTRAL COAST BANCOR	0.000	153145107 CCBN	9,900	174,359.95	179,586.00
CENTRAL EUROPEAN DISTRIBUTION CORP	0.000	153435102 CEDC	8,400	170,829.22	265,440.00
CENTRAL FREIGHT LINES INC	0.000	153491105 CENF	19,400	291,000.00	344,350.00
CENTRAL GARDEN & PET	0.000	153527106 CENT	19,100	518,141.63	535,373.01
CENTRAL HUDSON GAS & ELEC.	4.605	12541M102 CHG	17,400	700,853.24	816,060.00
CENTRAL PACIFIC FINANCIAL CORP	2.130	154760102 CPF	24,500	651,122.63	735,980.00
CENTRAL PARKING CORP.	0.401	154785109 CPC	21,900	627,244.96	326,967.00
CENTRAL VERMONT PUB SERV	3.914	155771108 CV	14,300	253,628.88	336,050.00
CENTURY ALUMINUM COMPANY	1.052	156431108 CENX	5,500	74,423.16	104,555.00
CENTURY BANCORP INC	1.353	156432106 CNBKA	3,900	122,565.66	138,294.00
CENTURY BUSINESS SVC	0.000	156490104 CBIZ	142,500	481,855.44	636,975.00
CENTURYTEL, INC.	0.674	156700106 CTL	337,500	10,834,887.83	11,009,250.00
CEPHALON INC	0.000	156708109 CEPH	95,400	4,500,318.98	4,618,314.00
CEPHEID	0.000	15670R107 CPHD	14,200	69,402.33	136,035.99
CERADYNE INC	0.000	156710105 CRDN	10,000	284,006.10	340,600.00
CERIDIAN CORP - NEW	0.000	156779100 CEN	253,600	4,980,790.60	5,310,383.98
CERNER CORP.	0.000	156782104 CERN	45,805	1,346,117.81	1,733,719.25
CERTEGY INC	0.609	156880106 CEY	102,500	2,912,545.81	3,362,000.00
CFS BANCORP INC	2.965	12525D102 CITZ	13,200	195,631.34	195,888.00
CHAMPION ENTERPRISES INC.	0.000	158496109 CHB	41,000	240,168.53	287,000.00
CHARLES RIVER ASSOCI	0.000	159852102 CRAI	9,500	301,757.17	303,905.00
CHARLES RIVER LABORATORIES	0.000	159864107 CRL	78,600	2,747,374.14	2,698,337.99
CHARLOTTE RUSSE HOLDING INC	0.000	161048103 CHIC	13,700	159,428.76	189,882.00
CHARMING SHOPPES	0.000	161133103 CHRS	156,300	762,880.62	844,020.00
CHARTER COMMUNICATIONS	0.000	16117M107 CHTR	275,000	963,994.60	1,105,499.99
CHARTER FINL CORP WE	2.146	16122M100 CHFN	300	9,192.22	11,181.01
CHARTER MUNICIPAL MTG ACCEPTANCE COMPANY	7.004	160908109 CHC	62,900	1,232,047.45	1,329,077.00
CHARTER ONE FNCL INC.	3.010	160903100 Q CF	420,500	9,617,695.79	14,528,275.00
CHATEM INC	0.000	162456107 CHTT	7,200	122,201.75	128,880.00
CHECKFREE CORP	0.000	162813109 CKFR	125,000	3,539,412.52	3,456,250.02
CHECKPOINT SYSTEMS INC.	0.000	162825103 CKP	63,700	1,040,785.55	1,204,567.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CHEESECAKE FACTORY (THE)	0.000	163072101 CAKE	96,173	3,056,175.48	4,234,497.19
CHEMICAL FINL CORP	2.912	163731102 CHFC	28,600	927,284.73	1,040,754.00
CHEROKEE INC DEL NEW	1.649	16444H102 CHKE	14,100	306,365.41	320,634.00
CHESAPEAKE CORP	3.323	165159104 CSK	34,777	806,218.80	920,894.96
CHESAPEAKE ENERGY CORP	1.030	165167107 CHK	380,800	3,698,322.12	5,171,263.98
CHESAPEAKE UTILITIES CORP	4.222	165303108 CPK	3,300	71,888.25	85,965.00
CHEVRONTXACO CORP	3.380	166764100 Q CVX	2,211,678	160,399,396.20	191,066,862.41
CHICAGO MERCANTILE EXCHANGE	1.160	167760107 CME	9,460	666,569.13	684,525.60
CHICAGO PIZZA & BREWERY INC	0.000	167889104 CHGO	71,300	582,027.74	1,063,796.00
CHICO'S FAS INC	0.000	168615102 CHS	273,000	6,853,137.68	10,087,350.01
CHILDREN'S PLACE	0.000	168905107 PLCE	86,756	1,899,920.32	2,318,987.88
CHIPPAC INC	0.000	169657103 CHPC	37,800	336,174.22	286,902.00
CHIQUITA BRANDS	0.000	170032809 Q CQB	75,640	1,250,588.46	1,704,169.20
CHIRON CORP	0.000	170040109 CHIR	179,600	5,214,118.82	10,235,404.01
CHITTENDEN CORPORATION	2.378	170228100 CHZ	68,900	1,903,024.51	2,317,796.00
CHOICE HOTELS INTL INC	2.269	169905106 CHH	36,600	1,074,548.87	1,290,150.00
CHOICEPOINT INC.	0.000	170388102 CPS	157,200	5,295,413.84	5,987,748.00
CHOLESTECH CORP	0.000	170393102 CTEC	16,400	157,352.61	125,132.00
CHRISTOPHER & BANKS CORP	0.819	171046105 CBK	42,450	897,545.87	829,048.50
CHRONIMED INC	0.000	171164106 CHMD	32,200	297,806.72	273,056.00
CHUBB CORP	2.114	171232101 Q CB	465,500	25,717,637.50	31,700,550.00
CHURCH & DWIGHT INC	0.808	171340102 Q CHD	68,465	2,241,102.48	2,711,214.00
CHURCHILL DOWNS INC	1.381	171484108 CHDN	9,500	364,545.78	343,909.50
CIBER INC.	0.000	17163B102 CBR	175,149	1,797,550.15	1,516,790.34
CIENA CORP.	0.000	171779101 CIEN	932,600	6,864,644.53	6,192,464.02
CIGNA CORP.	2.295	125509109 Q CI	403,517	23,708,609.58	23,202,227.52
CIMA LABS INC	0.000	171796105 CIMA	17,300	490,361.13	564,326.00
CIMAREX ENERGY	0.000	171798101 XEC	50,200	913,417.01	1,339,838.00
CINCINNATI BELL INC	0.000	171871106 CBB	338,700	2,152,338.81	1,710,434.99
CINCINNATI FINANCIAL CORP.	2.387	172062101 Q CINF	256,600	8,866,138.94	10,746,408.00
CINERGY CORP	4.844	172474108 Q CIN	313,000	10,017,308.46	12,147,530.03
CINTAS CORP	0.538	172908105 CTAS	228,854	8,781,912.16	11,472,451.02
CIPHERGEN BIOSYSTEMS	0.000	17252Y104 CIPH	118,685	1,245,380.99	1,334,019.40
CIRCOR INTERNATIONAL INC	0.622	17273K109 CIR	14,900	271,584.28	359,090.00
CIRCUIT CITY STORES	0.691	172737108 Q CC	570,300	6,456,781.04	5,777,139.00
CIRRUS LOGIC INC	0.000	172755100 CRUS	102,100	665,849.63	783,107.00
CISCO SYSTEMS	0.000	17275R102 CSCO	14,782,868	312,706,385.34	359,075,863.73
CIT GROUP INC	1.335	125581108 CIT	521,900	14,736,868.37	18,762,304.98
CITADEL BROADCASTING CORP	0.000	17285T106 CDL	61,270	1,274,943.90	1,370,609.90
CITIGROUP INC.	2.884	172967101 Q C	10,907,032	282,057,651.60	529,427,333.30

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
CITIZENS BKG CORP MI	3.484	174420109	CBCF	52,300	1,412,519.54	1,711,256.00
CITIZENS COMMUNICATIONS CO	0.000	17453B101	CZN	495,500	6,463,545.48	6,154,110.02
CITIZENS FIRST BANCO	1.578	17461R106	CTZN	12,622	269,570.61	287,781.60
CITIZENS INC	0.000	174740100	CIA	17,655	129,787.07	166,486.65
CITIZENS SOUTH BANKING CORP	1.720	176682102	CSBC	10,800	145,425.38	150,660.00
CITRIX SYSTEMS INC	0.000	177376100	CTXS	496,300	10,509,956.13	10,526,523.03
CITY BK LYNNWOOD WAS	2.461	17770A109	CTBK	9,700	274,961.23	315,250.00
CITY HLDG CO	2.285	177835105	CHCO	30,500	923,918.77	1,067,500.00
CITY NATIONAL CORP	1.803	178566105	CYN	75,800	2,966,987.18	4,708,696.00
CKE RESTARUANTS INC.	0.000	12561E105	CKR	33,300	221,576.31	212,787.00
CLAIRE'S STORES INC	1.273	179584107	CLE	286,122	4,154,048.34	5,390,538.49
CLARCOR INC.	1.133	179895107	Q CLC	54,135	1,610,676.77	2,387,353.50
CLARK INC	7.484	181457102	CLK	43,500	652,646.04	836,940.00
CLAYTON WILLIAMS ENERGY INC	0.000	969490101	CWEI	10,600	239,499.72	308,142.00
CLEAN HARBORS INC	0.000	184496107	CLHB	39,100	300,354.79	348,381.00
CLEAR CHANNEL COMMUNICATIONS	0.854	184502102	CCU	1,212,800	65,764,451.92	56,795,424.01
CLECO CORP. HOLDING CO.	5.005	12561W105	CNL	100,000	1,525,852.26	1,798,000.00
CLEVELAND-CLIFFS INC	0.785	185896107	Q CLF	11,000	246,586.44	560,450.00
CLOROX COMPANY	2.224	189054109	Q CLX	326,800	13,636,267.57	15,869,408.01
CLOSURE MEDICAL CORP	0.000	189093107	CLSR	12,300	370,479.89	417,339.00
CMGI INC	0.000	125750109	CMGI	445,900	742,376.88	793,702.00
CMS ENERGY CORP	8.450	125896100	Q CMS	245,800	3,956,429.49	2,094,216.00
CNA FINANCIAL CORP	0.000	126117100	CNA	129,000	2,988,395.26	3,108,900.00
CNA SURETY CORP	0.000	12612L108	SUR	34,400	335,592.54	327,144.00
CNB FINANCIAL CORP/PA	3.041	126128107	CCNE	4,400	191,888.29	185,152.00
CNET NETWORKS INC	0.000	12613R104	CNET	142,300	1,007,002.49	970,486.00
CNF TRANSPORTATION	1.179	12612W104	Q CNF	91,800	2,885,512.78	3,112,019.99
CNH GLOBAL N.V.	1.132	N20935206	CNH	62,200	871,602.82	1,032,520.00
COACH INC	0.000	189754104	COH	835,300	14,917,095.91	31,532,574.99
COACHMEN INDUSTRIES INC	1.325	189873102	COA	7,400	110,601.42	134,014.00
COASTAL BANCORP INC	1.459	19041P105	CBSA	4,900	142,792.80	201,439.00
COASTAL FINL CORP DE	1.247	19046E105	CFCP	12,470	153,330.07	219,970.80
COBIZ INC	1.302	190897108	COBZ	10,000	150,772.10	184,200.00
COCA COLA CO.	1.734	191216100	Q KO	4,122,600	191,725,208.61	209,221,950.01
COCA-COLA BOTTLING	1.869	191098102	COKE	1,600	82,541.88	85,584.00
COCA-COLA ENTERPRISE	0.731	191219104	CCE	313,747	8,200,542.51	6,861,646.86
COEUR D'ALENE MINES CORP.	0.000	192108108	CDE	215,200	400,545.44	1,243,856.01
COGNEX CORP.	0.849	192422103	CGNX	170,885	3,987,993.30	4,825,792.41
COGNIZANT TECH SOLUTIONS CORP	0.000	192446102	CTSH	95,100	2,915,847.99	4,340,364.00
COHERENT INC.	0.000	192479103	COHR	68,700	1,644,194.53	1,635,060.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
COHU INC.	1.044	192576106 COHU	25,300	878,760.91	484,495.00
COINSTAR INC	0.000	19259P300 CSTR	35,000	714,844.58	632,100.00
COLDWATER CREEK INC.	0.000	193068103 CWTR	14,250	151,529.17	156,750.00
COLE NATIONAL CORP N	0.000	193290103 CNJ	7,300	94,054.42	146,000.00
COLGATE PALMOLIVE	1.918	194162103 Q CL	1,021,600	40,677,884.13	51,131,079.99
COLLAGENEX PHARMACEUTICALS INC	0.000	19419B100 CGPI	56,150	646,955.04	629,441.50
COLLINS & AIKMAN CORP	0.000	194830204 CKC	116,100	402,375.20	502,713.00
COLONIAL BANCGROUP INC.	3.233	195493309 CNB	234,400	3,225,230.12	4,059,808.00
COLUMBIA BANCORP	1.877	197227101 CBMD	7,400	192,297.46	236,430.00
COLUMBIA BANCORP/OR	2.087	197231103 CBBO	9,100	130,844.09	156,975.00
COLUMBIA BANKING SYSTEM INC	0.923	197236102 COLB	16,100	298,281.09	348,726.00
COLUMBIA LABS INC	0.000	197779101 COB	67,500	627,444.88	425,250.01
COLUMBIA SPORTSWEAR CO	0.000	198516106 COLM	26,867	1,378,478.09	1,464,251.53
COMCAST CORP - CL A	0.000	20030N101 CMCSA	4,559,584	140,119,058.61	149,873,526.03
COMERICA INC.	3.567	200340107 Q CMA	327,300	15,404,299.31	18,348,438.01
COMMERCE BANCORP INC	1.442	200519106 CBH	37,000	1,411,094.01	1,949,160.00
COMMERCE BANCSHARES	1.836	200525103 CBSH	119,175	4,644,178.16	5,841,958.50
COMMERCE GROUP INC M	3.240	200641108 CGI	28,000	1,070,901.33	1,106,000.00
COMMERCIAL BANKSHARES INC/FL	1.907	201607108 CLBK	4,586	143,956.19	153,906.16
COMMERCIAL CAPITAL BANCORP INC	0.000	20162L105 CCBI	1,700	21,879.18	36,397.00
COMMERCIAL FEDERAL CORP.	1.872	201647104 CFB	82,500	2,012,992.93	2,203,575.00
COMMERCIAL METALS CO.	1.052	201723103 CMC	46,000	920,648.09	1,398,400.00
COMMONWEALTH INDUSTRIES INC.	1.992	203004106 CMIN	8,300	66,256.83	83,332.00
COMMONWEALTH TELEPHONE ENTERPRISES INC	0.000	203349105 CTCO	46,100	1,960,743.65	1,740,275.00
COMMSCOPE INC.	0.000	203372107 CTV	199,570	2,711,964.78	3,258,978.10
COMMUNITY BANK OF NORTH VA	1.686	203566104 CBNV	5,000	67,897.79	94,900.00
COMMUNITY BANK SYSTEM INC	2.612	203607106 CBU	18,500	691,736.59	906,500.00
COMMUNITY BKS INC MI	1.696	203628102 CMTY	9,800	302,429.17	385,238.00
COMMUNITY FIRST BANKSHARES	3.179	203902101 CFBX	44,000	1,075,475.31	1,273,360.00
COMMUNITY HEALTH SYS	0.000	203668108 CYH	148,900	3,230,506.45	3,957,761.99
COMMUNITY TR BANCORP	2.768	204149108 CTBI	18,480	480,970.40	558,096.00
COMPASS BANCSHARES INC	2.849	20449H109 CBSS	243,000	5,424,311.09	9,552,330.00
COMPUCOM SYS INC	0.000	204780100 CMPC	60,000	289,305.35	314,400.00
COMPUREDIT CORP	0.000	20478N100 CCRT	23,800	460,040.69	506,464.00
COMPUTER ASSOCIATE INTL. INC.	0.292	204912109 S CA	1,327,527	32,323,694.07	36,294,588.19
COMPUTER HORIZONS CO	0.000	205908106 CHRZ	145,420	562,570.37	571,500.60
COMPUTER NETWORK TECH CORP	0.000	204925101 CMNT	32,600	268,111.43	311,004.00
COMPUTER PROGRAMS &	1.689	205306103 CPSI	23,300	454,562.96	468,796.00
COMPUTER SCIENCES	0.000	205363104 CSC	519,500	21,782,289.42	22,977,485.00
COMPUWARE CORP	0.000	205638109 CPWR	1,220,170	7,433,108.01	7,369,826.83

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
COMSTOCK RESOURCES INC	0.000	205768203 CRK	36,000	496,844.32	694,800.00
COMTECH TELECOMMUNICATIONS	0.000	205826209 CMTL	21,700	588,873.46	626,479.00
COMVERSE TECHNOLOGY INC.	0.000	205862402 CMVT	732,407	13,617,025.99	12,883,039.11
CONAGRA FOODS, INC.	3.940	205887102 Q CAG	1,430,800	31,931,921.89	37,758,812.01
CONCEPTUS INC	0.000	206016107 CPTS	20,900	321,694.30	221,958.01
CONCORD CAMERA CORP	0.000	206156101 LENS	29,600	227,137.58	273,800.00
CONCORD COMMUNICATIONS INC	0.000	206186108 CCRD	30,600	567,391.01	611,082.00
CONCORD EFS INC.	0.000	206197105 CE	895,000	15,613,380.70	13,281,800.00
CONCORDE CAREER COLLEGES INC	0.000	20651H201 CCDC	24,395	537,293.93	609,143.15
CONCUR TECHNOLOGIES INC	0.000	206708109 CNQR	27,700	317,457.95	268,136.00
CONCURRENT COMPUTER CORP	0.000	206710204 CCUR	153,300	468,779.46	669,920.99
CONEXANT SYSTEMS INC.	0.000	207142100 CNXT	293,500	1,485,967.39	1,458,695.00
CONMED CORPORATION	0.000	207410101 CNMD	39,490	747,938.65	939,862.00
CONNECTICUT BANCSTAR	1.397	207540105 SBMC	13,300	583,674.39	685,482.00
CONNECTICUT WTR SVC	3.001	207797101 CTWS	4,300	118,041.03	118,895.00
CONNETICS CORP	0.000	208192104 CNCT	73,225	944,787.90	1,329,766.00
CONOCOPHILLIPS	2.623	20825C104 Q COP	1,637,753	79,617,533.16	107,387,464.22
CONSOL ENERGY INC.	2.162	20854P109 CNX	36,900	805,030.38	955,710.00
CONSOLIDATED EDISON INC.	5.208	209115104 Q ED	400,700	15,446,291.93	17,234,106.99
CONSOLIDATED GRAPHICS INC.	0.000	209341106 CGX	18,500	704,010.69	584,230.01
CONSOLIDATED-TOMOKA LAND CO	0.733	210226106 CTO	6,800	175,080.70	222,360.00
CONSTAR INTL INC	0.000	21036U107 CNST	43,900	247,228.25	236,621.00
CONSTELLATION BRANDS INC-A	0.000	21036P108 STZ	65,400	1,626,011.16	2,153,621.99
CONSTELLATION ENERGY GROUP INC	2.655	210371100 Q CEG	380,065	12,737,222.00	14,883,345.40
CONTINENTAL AIRLINES INC - CLASS B	0.000	210795308 CAL	119,800	1,843,364.99	1,949,146.00
CONVERA CORP	0.000	211919105 CNVR	15,600	62,971.97	53,196.00
CONVERGYS CORPORATION	0.000	212485106 CVG	580,692	11,134,545.15	10,138,882.32
COOPER CAMERON CORP.	0.000	216640102 CAM	116,800	6,108,990.35	5,442,880.00
COOPER COMPANIES INC.	0.127	216648402 COO	37,300	883,942.23	1,757,949.01
COOPER INDUSTRIES LTD - CLASS A	2.416	G24182100 Q CBE	18,200	678,750.80	1,054,326.00
COOPER TIRE & RUBBER	1.964	216831107 Q CTB	118,500	2,223,608.84	2,533,530.00
COORS (ADOLPH) CL-B	1.461	217016104 Q RKY	17,291	859,917.27	970,025.10
COPART INC	0.000	217204106 CPRT	220,808	2,729,299.19	3,643,331.99
CORINTHIAN COLLEGES INC	0.000	218868107 COCO	120,510	4,442,708.52	6,695,535.58
CORIXA COPR	0.000	21887F100 CRXA	54,600	402,799.62	329,784.00
CORN PRODUCTS INT'L INC.	1.393	219023108 CPO	73,400	1,999,068.98	2,528,630.00
CORNELL COMPANIES IN	0.000	219141108 CRN	27,400	388,445.10	374,010.00
CORNING INC	0.000	219350105 Q GLW	2,549,400	37,379,167.12	26,590,242.00
CORPORATE EXECUTIVE BOARD CO	0.000	21988R102 EXBD	131,363	5,324,197.99	6,130,711.21
CORRECTIONS CORP OF	0.000	22025Y407 CXW	60,200	1,506,933.92	1,735,566.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	
Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
CORUS BANKSHARES INC	3.168	220873103	CORS	35,200	937,364.06	1,110,912.00
CORVEL CORP	0.000	221006109	CRVL	15,600	562,473.16	586,560.00
CORVIS	0.000	221009103	CORV	422,900	607,153.22	718,929.99
COST PLUS INC	0.000	221485105	CPWM	25,800	943,615.31	1,057,800.01
COSTAR GROUP INC	0.000	22160N109	CSGP	17,700	571,973.36	737,736.00
COSTCO WHOLESALE CORP.	0.000	22160K105	COST	593,600	19,960,400.63	22,070,048.01
COUNTRYWIDE FINANCIAL CORP	0.791	222372104	Q CFC	329,200	12,708,069.22	24,969,820.01
COURIER CORP	0.909	222660102	CRRC	6,750	238,446.83	259,679.25
COVANCE INC	0.000	222816100	CVD	169,000	3,335,049.00	4,529,200.00
COVANSYS CORP	0.000	22281W103	CVNS	78,800	766,852.31	866,800.00
COVENANT TRANSPORT INC CL-A	0.000	22284P105	CVTI	43,200	832,354.02	821,232.00
COVENTRY HEALTH CARE INC.	0.000	222862104	CVH	142,252	6,176,805.02	9,173,831.50
COX COMMUNICATIONS	0.000	224044107	COX	708,317	22,638,923.07	24,401,520.68
COX RADIO INC	0.000	224051102	CXR	33,600	739,377.19	847,728.00
CPI CORP	3.166	125902106	CPY	9,800	143,938.78	198,058.00
CRANE CO	1.301	224399105	Q CR	100,400	2,211,675.18	3,086,296.01
CRAWFORD & CO	3.399	224633107	CRD.B	13,000	94,042.10	91,780.00
CRAY INC	0.000	225223106	CRAY	105,700	1,047,326.88	1,049,601.00
CREDENCE SYSTEMS CORP	0.000	225302108	CMOS	111,200	2,240,796.02	1,463,392.00
CREDIT ACCEP CORP MI	0.000	225310101	CACC	15,600	184,707.46	238,680.00
CREE INC	0.000	225447101	CREE	214,815	3,844,067.06	3,800,077.35
CROMPTON CORPORATION	2.789	227116100	Q CK	138,200	1,368,023.88	990,894.00
CROSS COUNTRY INC	0.000	227483104	CCRN	23,300	338,115.38	347,636.01
CROWN CASTLE INTL CO	0.000	228227104	CCI	366,400	4,139,852.51	4,041,392.00
CROWN CORK & SEAL INC.	11.037	228368106	CCK	292,100	2,063,822.40	2,646,426.00
CROWN MEDIA HLDGS IN	0.000	228411104	CRWN	131,307	860,081.59	1,085,917.16
CRYOLIFE INC	0.000	228903100	CRY	19,700	144,013.39	113,866.01
CSG SYSTEMS INTL. INC.	0.000	126349109	CSGS	81,200	1,129,013.33	1,014,188.00
CSK AUTO CORP	0.000	125965103	CAO	58,300	857,185.79	1,094,291.00
CSS INDS INC	1.031	125906107	CSS	19,100	492,620.99	592,291.00
CSX CORP.	1.113	126408103	Q CSX	512,000	18,249,840.80	18,401,279.98
CT COMMUNICATIONS IN	1.925	126426402	CTCI	21,300	260,300.06	287,550.00
CTI MOLECULAR IMAGING INC	0.000	22943D105	CTMI	19,200	328,927.69	324,672.00
CTS CORP.	1.043	126501105	CTS	74,900	933,143.96	861,350.00
CUBIC CORP	0.608	229669106	CUB	18,700	448,323.56	430,100.00
CUBISTS PHARMACEUTICALS	0.000	229678107	CBST	59,900	699,797.79	728,384.00
CULLEN/FROST BANKERS INC	2.366	229899109	CFR	94,700	3,038,914.63	3,841,979.00
CULP INC	0.000	230215105	CFI	47,600	315,731.96	518,840.00
CUMMINS INC.	2.452	231021106	Q CMI	126,400	5,604,470.49	6,186,016.00
CUMULUS MEDIA INC. CL. A	0.000	231082108	CMLS	77,725	1,397,823.96	1,709,950.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CUNO INCORPORATED	0.000	126583103 CUNO	17,900	560,212.69	806,037.00
CURAGEN CORP	0.000	23126R101 CRGN	80,500	437,262.59	590,065.00
CURATIVE HEALTH SERVICES INC.	0.000	23126W100 CURE	24,200	323,962.23	333,960.00
CURTISS-WRIGHT CORP.	0.799	231561101 CW	35,400	1,205,286.17	1,593,354.00
CV THERAPEUTICS INC	0.000	126667104 CVTX	24,800	814,946.48	363,568.01
CVB FINL CORP	2.260	126600105 CVBF	43,780	829,206.71	844,516.20
CVS CORP.	0.733	126650100 Q CVS	879,966	29,113,817.12	31,784,371.94
CYBERGUARD CORP	0.000	231910100 CGFW	13,000	110,610.77	113,360.00
CYBERONICS INC	0.000	23251P102 CYBX	41,014	916,595.54	1,312,858.13
CYMER INC	0.000	232572107 CYMI	38,300	1,216,332.94	1,769,077.00
CYPRESS SEMICONDUCTOR CORP	0.000	232806109 CY	530,200	8,934,879.17	11,325,072.01
CYTEC INDUSTRIES	0.000	232820100 Q CYT	196,400	6,741,445.83	7,539,796.01
CYTYC CORPORATION	0.000	232946103 CYTC	135,500	1,514,529.17	1,864,480.00
D.R. HORTON INC.	0.739	23331A109 DHI	287,300	7,534,509.86	12,428,598.02
D&E COMMUNICATIONS INC	3.445	232860106 DECC	15,500	216,866.59	224,905.00
D&K HEALTHCARE RESOURCES	0.442	232861104 DKHR	35,647	543,794.02	483,373.32
DADE BEHRING HOLDINGS INC	0.000	23342J206 DADE	102,396	2,587,975.62	3,659,633.04
DAKTRONICS INC	0.000	234264109 DAKT	31,700	578,845.44	797,572.00
DANA CORP	1.307	235811106 Q DCN	439,700	8,159,668.77	8,068,495.00
DANAHER CORP	0.109	235851102 DHR	236,000	9,824,386.95	21,653,000.00
DARDEN RESTAURANTS INC	0.380	237194105 DRI	373,998	7,161,223.27	7,868,917.91
DARLING INTERNATIONAL INC	0.000	237266101 DAR	67,500	173,229.30	186,300.00
DATASCOPE CORP	0.557	238113104 DSCP	23,300	639,218.54	835,305.00
DATASTREAM SYSTEMS INC.	0.000	238124101 DSTM	59,200	617,963.74	464,720.00
DAVE & BUSTERS INC	0.000	23833N104 DAB	13,400	150,346.94	169,912.00
DAVITA INC.	0.000	23918K108 DVA	189,205	5,675,145.82	7,378,995.00
DEAN FOODS CO	0.000	242370104 DF	277,300	6,344,792.79	9,114,851.00
DEB SHOPS INC	2.325	242728103 DEBS	5,200	99,992.30	111,800.00
DECODE GENETICS INC	0.000	243586104 DCGN	77,400	442,508.63	633,905.99
DEERE & CO.	1.352	244199105 Q DE	496,265	21,486,446.09	32,282,038.27
DEL LABS INC	0.000	245091103 DLI	5,775	135,931.29	144,375.01
DEL MONTE FOODS CO	0.000	24522P103 DLM	146,800	1,316,868.18	1,526,720.00
DELL INC	0.000	24702R101 DELL	4,403,700	110,592,633.76	149,549,651.98
DELPHI AUTOMOTIVE SYSTEMS CORPORATION	2.742	247126105 DPH	1,458,885	14,498,547.38	14,895,215.85
DELPHI FINANCIAL GROUP CL-A	0.888	247131105 DFG	29,700	824,268.69	1,069,200.00
DELTA & PINE LAND CO.	1.574	247357106 DLP	113,500	2,602,351.31	2,882,899.99
DELTA AIR LINES, INC.	0.846	247361108 Q DAL	400,500	6,793,538.05	4,729,904.99
DELTC TIMBER CORP	0.822	247850100 DEL	11,600	291,767.81	352,640.00
DELUXE CORP.	3.580	248019101 Q DLX	208,044	8,738,993.54	8,598,458.51
DENBURY RES INC	0.000	247916208 DNR	41,400	550,621.43	575,874.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
DENDREON CORP	0.000	24823Q107 DNDN	13,400	84,456.41	108,004.00
DENDRITE INTERNATIONAL INC.	0.000	248239105 DRTE	44,600	707,992.31	698,882.00
DENTSPLY INTERNATIONAL INC.	0.464	249030107 Q XRAY	155,300	4,337,684.89	7,014,901.00
DEPARTMENT 56 INC	0.000	249509100 DFS	55,755	772,855.97	730,390.50
DEVON ENERGY CORPORATION	0.349	25179M103 DVN	458,800	19,998,059.27	26,270,887.97
DEVRY INC.	0.000	251893103 DV	44,500	875,055.17	1,118,285.01
DHB INDS INC	0.000	23321E103 DHB	4,000	22,014.66	28,000.00
DIAGNOSTIC PRODUCTS CORP	0.522	252450101 DP	46,380	1,543,384.40	2,129,305.80
DIAL CORP/AZ	1.264	25247D101 Q DL	123,496	2,522,175.55	3,515,931.11
DIAMONDCUSTER INTERNATIONAL INC	0.000	25278P106 DTPI	166,433	529,617.02	1,697,616.58
DICKS SPORTING GOODS INC	0.000	253393102 DKS	16,100	653,191.48	783,426.00
DIEBOLD INC	1.262	253651103 DBD	189,791	7,006,838.98	10,224,041.17
DIGENE CORP	0.000	253752109 DIGE	19,000	592,088.25	761,900.00
DIGIMARC CORP	0.000	253807101 DMRC	12,700	205,838.17	168,910.00
DIGITAL GENERATION SYSTEMS	0.000	253921100 DGIT	34,700	78,039.23	77,728.00
DIGITAL INSIGHT	0.000	25385P106 DGIN	37,187	783,557.44	925,956.30
DIGITAL RIVER INC	0.000	25388B104 DRIV	39,300	932,025.22	868,530.00
DIGITALTHINK INC	0.000	25388M100 DTHK	48,400	154,581.93	136,004.00
DIGITAS INC	0.000	25388K104 DTAS	96,905	739,085.27	903,154.60
DILLARDS INC. CL-A	0.972	254067101 Q DDS	253,400	4,538,611.07	4,170,964.00
DIME COMMUNITY BANCSHARES	2.210	253922108 DCOM	24,600	513,479.60	756,696.00
DIMON INC.	4.444	254394109 DMN	86,000	590,759.17	580,499.99
DIODES INC	0.000	254543101 DIOD	38,235	723,490.72	726,465.00
DIONEX CORP.	0.000	254546104 DNEX	58,970	1,809,796.61	2,713,799.40
DISCOVERY LABORATORIES INC	0.000	254668106 DSCO	18,300	141,380.23	191,967.01
DISNEY (WALT) CO.	0.900	254687106 Q DIS	4,108,000	108,283,035.41	95,839,640.00
DITECH COMMUNICATIONS CORP	0.000	25500M103 DITC	100,400	937,624.00	1,917,640.00
DIVERSA CORP	0.000	255064107 DVSA	23,500	264,115.17	217,375.00
DJ ORTHOPEDICS INC	0.000	23325G104 DJO	13,900	348,144.26	372,520.00
DOBSON COMMUNICATIONS CORP	0.000	256069105 DCEL	57,800	415,504.50	379,746.00
DOLLAR GENERAL	0.667	256669102 DG	914,719	15,104,097.25	19,199,951.79
DOLLAR THRIFTY AUTOM	0.000	256743105 DTG	21,400	442,630.81	555,116.00
DOLLAR TREE STORES INC	0.000	256747106 DLTR	327,610	9,358,618.61	9,847,956.59
DOMINION HOMES INC	0.000	257386102 DHOM	25,046	713,555.64	759,645.18
DOMINION RESOURCES INC-VA	4.042	25746U109 Q D	625,300	29,017,050.42	39,912,899.01
DONALDSON CO INC	0.642	257651109 DCI	79,200	2,692,323.57	4,685,472.00
DONEGAL GROUP INC	1.998	257701201 DGICA	11,600	216,537.20	255,432.00
DONNELLEY (R.R.) & SONS CO.	3.449	257867101 Q DNY	197,500	4,995,941.89	5,954,625.01
DORAL FINANCIAL CORP.	1.155	25811P100 DRL	214,501	5,316,016.28	6,924,092.29
DOT HILL SYSTEMS CORP	0.000	25848T109 HILL	52,101	823,735.21	789,330.15

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
DOUBLECLICK INC	0.000	258609304 DCLK	259,000	2,613,841.13	2,646,980.03
DOV PHARMACEUTICAL INC	0.000	259858108 DOVP	28,100	343,333.69	378,507.00
DOVER CORP.	1.509	260003108 Q DOV	434,500	14,712,048.60	17,271,375.03
DOVER DOWNS GAMING &	2.114	260095104 DDE	10,100	99,170.97	95,546.00
DOVER MOTORSPORTS IN	1.142	260174107 DVD	20,400	92,274.43	71,400.00
DOW CHEMICAL CO	3.223	260543103 Q DOW	1,920,200	59,631,646.95	79,822,713.99
DOW JONES & CO INC	2.006	260561105 Q DJ	80,100	3,458,217.92	3,992,984.99
DOWNEY FINANCIAL CORP.	0.730	261018105 DSL	39,400	1,221,603.45	1,942,419.99
DPL INC	4.597	233293109 Q DPL	104,100	1,842,065.54	2,173,608.01
DRESS BARN INC.	0.000	261570105 DBRN	23,000	271,894.77	344,770.00
DREW INDS INC	0.000	26168L205 DW	7,500	179,259.92	208,500.00
DREXLER TECHNOLOGY C	0.000	261876106 DRXR	10,800	163,942.83	147,636.00
DRIL-QUIP INC	0.000	262037104 DRQ	15,140	253,416.26	246,782.00
DRS TECHNOLOGIES INC	0.000	23330X100 DRS	61,512	1,772,237.33	1,708,803.35
DRUGSTORE COM INC	0.000	262241102 DSCM	62,200	392,238.80	342,722.00
DSP GROUP INC.	0.000	23332B106 DSPG	49,500	1,076,189.32	1,233,045.00
DST SYSTEMS INC	0.000	233326107 DST	219,600	8,382,100.22	9,170,496.02
DTE ENERGY COMPANY	5.228	233331107 Q DTE	430,200	16,717,892.99	16,949,880.02
DUANE READE INC	0.000	263578106 DRD	72,100	1,322,333.88	1,219,932.00
DUCOMMUN INC DEL	0.000	264147109 DCO	11,800	178,090.43	263,730.00
DUKE ENERGY CORPORATION	5.379	264399106 Q DUK	1,915,500	43,880,331.94	39,171,975.01
DUN & BRADSTREET CORP	0.000	26483E100 DNB	158,100	6,200,576.31	8,017,251.01
DUPONT PHOTOMASKS INC	0.000	26613X101 DPMI	31,900	1,093,068.84	770,066.00
DURA AUTOMOTIVE SYST	0.000	265903104 DRRA	39,900	399,287.33	509,523.00
DURATEK INC	0.000	26658Q102 DRTK	24,300	248,866.20	316,872.00
DYCOM INDUSTRIES INC.	0.000	267475101 DY	51,600	551,883.03	1,383,912.00
DYNACQ HEALTHCARE INC	0.000	26779V105 DYIIE	6,900	131,216.44	52,992.00
DYNEGY INC	7.009	26816Q101 DYN	463,499	5,144,951.71	1,983,780.01
E I DUPONT DE NEM.	3.050	263534109 Q DD	1,935,200	93,157,224.83	88,806,327.99
E-LOAN INC	0.000	26861P107 EELN	103,900	404,749.68	309,622.00
E.PIPHANY INC	0.000	26881V100 EPNY	300,611	1,571,285.10	2,167,405.31
E*TRADE GROUP INC.	0.000	269246104 ET	1,508,245	17,860,064.47	19,079,311.89
EARTHLINK INC	0.000	270321102 ELNK	281,600	2,323,590.15	2,816,000.00
EAST WEST BANCORP INC.	0.745	27579R104 EWBC	27,300	739,463.55	1,465,464.00
EASTERN VIRGINIA BANKSHARES	2.081	277196101 EVBS	5,900	134,070.46	170,102.90
EASTMAN CHEMICAL CO.	4.452	277432100 Q EMN	54,900	2,293,857.34	2,170,197.01
EASTMAN KODAK	1.947	277461109 Q EK	885,500	34,435,306.82	22,730,785.01
EATON CORP.	1.778	278058102 Q ETN	118,700	8,886,369.60	12,817,226.00
EATON VANCE CORP.	1.310	278265103 EV	134,200	4,260,651.57	4,917,088.00
EBAY INC	0.000	278642103 EBAY	453,400	14,602,129.81	29,285,105.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ECHELON CORP	0.000	27874N105 ELON	34,100	514,652.82	379,874.00
ECHOSTAR COMMUNICATIONS - A	0.000	278762109 DISH	456,600	16,284,357.96	15,524,400.02
ECLIPSYS CORP	0.000	278856109 ECLP	57,700	630,597.15	671,628.00
ECOLAB INC	1.169	278865100 Q ECL	626,000	12,473,538.17	17,133,619.97
ECOLLEGE.COM INC	0.000	27887E100 ECLG	24,100	459,879.02	444,886.00
EDGEWATER TECHNOLOGIN INC.	0.000	280358102 EDGW	56,500	267,432.16	274,590.00
EDISON INTERNATIONAL	3.648	281020107 Q EIX	869,100	16,477,542.19	19,059,363.00
EDO CORP	0.486	281347104 EDO	11,400	283,563.25	281,010.00
EDUCATION MANAGEMENT COPR	0.000	28139T101 EDMC	233,184	5,002,221.08	7,238,031.36
EDWARDS (A.G.) INC	1.766	281760108 AGE	414,000	14,401,816.81	14,999,219.99
EDWARDS LIFSCIENCES	0.000	28176E108 EW	122,540	2,311,476.45	3,686,003.20
EFUNDS CORP	0.000	28224R101 EFD	115,900	1,560,584.52	2,010,865.00
EGL, INC.	0.000	268484102 EAGL	38,100	607,605.38	669,036.00
EL PASO CORP	1.953	28336L109 EP	2,014,300	46,668,320.17	16,497,117.00
EL PASO ELECTRIC COMPANY	0.000	283677854 EE	86,500	1,134,882.14	1,154,775.01
ELECTRO RENT CORP	0.000	285218103 ELRC	40,800	522,643.87	544,272.00
ELECTRO SCIENTIFIC INDS INC.	0.000	285229100 ESIO	33,600	700,029.57	799,680.00
ELECTRONIC ARTS, INC	0.000	285512109 ERTS	589,566	19,431,716.51	28,169,463.49
ELECTRONIC DATA SYSTEMS	2.445	285661104 Q EDS	934,100	28,494,072.77	22,922,814.00
ELECTRONICS BOUTIQUE HLDGS	0.000	286045109 ELBO	22,100	550,088.93	505,869.00
ELECTRONICS FOR IMAGING	0.000	286082102 EFII	162,700	3,347,534.03	4,233,454.01
ELI LILLY & COMPANY	2.019	532457108 Q LLY	1,891,300	91,768,300.37	133,015,128.99
ELIZABETH ARDEN INC	0.000	28660G106 RDEN	10,600	166,830.62	211,152.00
ELKCORP	0.749	287456107 ELK	104,100	2,499,736.78	2,779,469.99
EMBARCADERO TECHNOLOGIES INC	0.000	290787100 EMBT	16,700	128,665.24	266,365.00
EMC CORP	0.000	268648102 EMC	5,895,826	84,550,096.70	76,174,071.91
EMC INS GROUP INC	2.838	268664109 EMCI	2,800	58,260.58	59,192.00
EMCOR GROUP INC	0.000	29084Q100 EME	15,800	696,591.20	693,620.00
EMERSON ELECTRIC CO	2.471	291011104 Q EMR	818,100	36,320,822.38	52,971,975.01
EMERSON RADIO CORP	0.000	291087203 MSN	137,800	609,660.75	518,128.00
EMMIS COMMUNICATIONS CL A	0.000	291525103 EMMS	81,616	1,840,667.44	2,207,712.78
EMPIRE DIST ELEC CO	5.836	291641108 EDE	27,400	594,810.87	600,882.00
EMS TECHNOLOGIES INC	0.000	26873N108 ELMG	20,493	368,298.91	420,926.22
EMULEX CORP	0.000	292475209 ELX	169,790	3,850,773.41	4,529,997.19
ENCORE ACQUISITION CO	0.000	29255W100 EAC	19,600	378,470.06	483,140.00
ENCORE WIRE CORP	0.000	292562105 WIRE	67,400	691,098.71	1,193,654.00
ENCYSIVE PHARMACEUTICALS INC	0.000	29256X107 ENCY	61,500	297,434.95	550,425.00
ENDO PHARMACEUTICALS	0.000	29264F205 ENDP	139,256	2,388,747.24	2,682,070.57
ENERGEN CORP.	1.803	29265N108 EGN	62,200	1,666,372.69	2,552,065.99
ENERGIZER HOLDINGS INC.	0.000	29266R108 ENR	105,600	2,920,263.68	3,966,335.97

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ENERGY CONVERSION DE	0.000	292659109 ENER	6,400	62,629.47	57,792.00
ENERGY EAST CORP.	4.642	29266M109 EAS	284,400	6,268,709.97	6,370,559.99
ENERGY PARTNERS LTD	0.000	29270U105 EPL	88,910	1,007,698.01	1,235,849.00
ENERGYSOUTH INC	3.257	292970100 ENSI	800	25,438.77	28,000.00
ENGELHARD CORP.	1.469	292845104 Q EC	251,500	6,518,744.02	7,532,424.99
ENGINEERED SUPPORT SYSTEMS	0.065	292866100 EASI	23,850	634,827.03	1,313,181.00
ENNIS BUSINESS FORMS	4.052	293389102 EBF	19,700	295,459.98	301,410.00
ENPRO INDUSTRIES INC	0.000	29355X107 NPO	66,872	724,791.97	932,864.40
ENSCO INTL INC	0.368	26874Q100 ESV	211,200	5,842,474.53	5,738,304.00
ENSTAR GROUP INC	0.000	29358R107 ESGR	3,700	148,950.24	174,088.70
ENTEGRIS INC	0.000	29362U104 ENTG	72,055	998,557.60	925,906.75
ENTERASYS NETWORKS INC.	0.000	293637104 ETS	245,400	956,950.42	920,250.00
ENTERCOM COMMUNICATIONS CORP	0.000	293639100 ETM	59,100	2,904,878.36	3,129,936.00
ENERGY CORP.	3.150	29364G103 Q ETR	494,470	18,038,347.44	28,249,071.12
ENTRAVISION COMMUNIC	0.000	29382R107 EVC	108,559	1,179,369.28	1,205,016.01
ENTRUST INC	0.000	293848107 ENTU	108,500	457,423.06	442,679.99
ENZO BIOCHEM INC.	0.000	294100102 ENZ	27,200	458,442.23	487,152.00
ENZON PHARMACEUTICALS INC	0.000	293904108 ENZN	206,864	2,467,246.84	2,482,368.00
EOG RESOURCES INC	0.433	26875P101 EOG	217,800	8,328,041.19	10,055,826.01
EON LABS INC	0.000	29412E100 ELAB	30,300	1,134,006.27	1,543,784.99
EPICOR SOFTWARE CORPORATION	0.000	29426L108 EPIC	115,910	1,015,979.43	1,479,011.60
EPIQ SYSTEMS INC	0.000	26882D109 EPIQ	15,400	269,607.73	263,802.00
EPIX MEDICAL INC	0.000	26881Q101 EPIX	19,700	312,661.64	320,716.00
EQUIFAX INC	0.326	294429105 EFX	266,000	6,364,875.32	6,517,000.02
EQUITABLE RESOURCES INC	2.795	294549100 EQT	113,500	4,079,644.68	4,871,419.99
ERESearch TECHNOLOGY	0.000	29481V108 ERES	96,570	1,530,383.69	2,454,809.41
ERIE INDTY CO	2.029	29530P102 ERIE	4,800	200,987.42	203,424.00
ESB FINANCIAL CORP	2.440	26884F102 ESBF	13,264	187,500.76	217,396.96
ESCO TECHNOLOGIES INC	0.000	296315104 ESE	30,600	1,388,406.04	1,335,690.00
ESPEED INC	0.000	296643109 ESPD	72,632	1,586,309.49	1,700,315.12
ESPERION THERAPEUTIC	0.000	29664R106 ESPR	47,000	936,178.95	1,626,670.00
ESS TECHNOLOGY	0.000	269151106 ESST	102,400	1,523,890.29	1,741,824.00
ESTEE LAUDER CO.	0.764	518439104 EL	194,500	6,724,873.00	7,636,069.97
ESTERLINE TECHNOLOGIES CORP	0.000	297425100 ESL	43,000	868,608.87	1,146,810.00
ETHAN ALLEN INTERIORS INC.	0.955	297602104 ETH	61,000	1,772,460.10	2,554,680.00
ETHYL CORP	0.000	297659609 EY	30,314	523,261.15	662,967.18
EURONET WORLDWIDE IN	0.000	298736109 EEFT	9,600	119,190.64	172,800.00
EVEREST RE GROUP LTD.	0.425	G3223R108 RE	18,824	1,221,343.37	1,592,510.42
EVERGREEN RESOURCES INC	0.000	299900308 EVG	74,620	1,772,993.67	2,425,896.20
EVERTRUST FINANCIAL GROUP	2.072	300412103 EVRT	5,100	126,052.64	162,384.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
EXACT SCIENCES CORP	0.000	30063P105	EXAS	17,700	222,235.82	179,124.01
EXACTECH INC	0.000	30064E109	EXAC	7,200	109,298.34	106,200.01
EXAR CORP	0.000	300645108	EXAR	48,300	945,982.09	824,964.00
EXCEL TECHNOLOGY INC	0.000	30067T103	XLTC	20,015	555,567.23	657,692.90
EXCHANGE NATIONAL BANCSHARES	1.991	301309100	EXJF	5,000	199,112.58	180,750.00
EXELEON CORP	3.013	30161N101	Q EXC	836,192	36,411,284.75	55,489,701.11
EXELIXIS INC	0.000	30161Q104	EXEL	35,400	307,754.28	250,632.00
EXPEDITORS INT'L. WASH INC.	0.424	302130109	EXPD	188,200	4,144,704.62	7,087,612.01
EXPONENT INC	0.000	30214U102	EXPO	900	18,963.90	19,260.00
EXPRESS SCRIPTS	0.000	302182100	ESRX	131,000	5,933,116.39	8,702,330.01
EXPRESSJET HOLDINGS INC	0.000	30218U108	XJTT	36,300	563,873.88	544,500.00
EXTENDED STAY AMERICA INC	1.105	30224P101	ESA	174,600	2,623,028.08	2,528,208.00
EXTREME NETWORKS INC	0.000	30226D106	EXTR	116,600	641,484.10	840,686.00
EXULT INC	0.000	302284104	EXLT	50,900	433,957.05	362,408.00
EXXON MOBIL CORPORATION	2.439	30231G102	Q XOM	13,609,368	355,589,568.88	557,984,088.01
F N B CORP VA	2.424	302930102	FBNP	3,400	99,080.99	100,980.00
F5 NETWORKS INC	0.000	315616102	FFIV	32,700	653,187.98	820,770.00
FACTSET RESEARCH SYSTEMS INC.	0.628	303075105	FDS	47,424	1,535,215.39	1,812,071.06
FAIR ISAAC INC.	0.162	303250104	FIC	102,930	4,402,253.54	5,060,038.79
FAIRCHILD CORP/THE	0.000	303698104	FA	96,800	462,672.52	487,872.00
FAIRCHILD SEMICONDUCTOR CORP	0.000	303726103	FCS	346,600	6,835,183.64	8,654,602.03
FALCONSTOR SOFTWARE	0.000	306137100	FALC	21,900	139,851.91	191,406.00
FAMILY DOLLAR STORES	0.947	307000109	Q FDO	391,472	10,939,827.67	14,046,015.38
FARGO ELECTRONICS	0.000	30744P102	FRGO	13,900	174,832.35	176,808.00
FARMER BROS CO	1.220	307675108	FARM	900	314,072.57	280,125.00
FARMERS CAP BK CORP	3.881	309562106	FFKT	7,200	243,651.24	244,872.00
FASTENAL CO	0.600	311900104	FAST	176,760	6,052,582.80	8,827,394.41
FBL FINANCIAL GROUP INC.-CL A	1.550	30239F106	FFG	19,700	470,671.11	508,260.00
FED. NATL. MTG. ASSN.	2.398	313586109	Q FNM	2,087,170	103,467,133.81	156,662,980.21
FEDERAL AGRIC MTG CO	0.000	313148306	AGM	9,400	230,277.18	300,424.00
FEDERAL SIGNAL CORP	2.283	313855108	FSS	57,600	1,059,881.79	1,009,152.00
FEDERATED DEPARTMENT STORES	1.060	31410H101	FD	783,165	32,669,864.07	36,910,566.48
FEDERATED INVESTORS INC.-CL B	1.158	314211103	FII	192,072	5,465,221.37	5,639,233.93
FEDEX CORPORATION	0.355	31428X106	FDX	550,570	24,416,952.74	37,163,474.99
FEI COMPANY	0.000	30241L109	FEIC	23,300	627,562.57	524,250.00
FERRO CORP	2.131	315405100	Q FOE	35,700	889,055.46	971,397.00
FFLC BANCORP INC	1.808	30242W104	FFLC	4,900	128,763.77	140,875.00
FIDELITY BANKSHARES	1.273	31604Q107	FFFL	16,000	366,162.33	502,400.00
FIDELITY NATIONAL FINL INC	1.856	316326107	FNF	553,533	13,898,724.85	21,466,009.74
FIFTH THIRD BANCORP	1.962	316773100	Q FITB	931,800	44,192,062.02	55,069,380.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	
Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
FILENET CORP	0.000	316869106	FILE	41,100	828,724.93	1,112,988.00
FINANCIAL FEDERAL CORP.	0.000	317492106	FIF	69,146	1,783,546.24	2,112,410.30
FINANCIAL INDS CORP	0.709	317574101	FNIN	37,900	553,514.38	534,390.00
FINANCIAL INSTNS INC	2.267	317585404	FISI	10,100	264,590.47	285,123.00
FINDWHAT.COM	0.000	317794105	FWHT	53,285	981,220.52	999,093.75
FINISAR CORPORATION	0.000	31787A101	FNSR	182,300	334,414.16	570,599.00
FINLAY ENTERPRISES I	0.000	317884203	FNLY	32,500	515,317.55	459,225.00
FIRST ALBANY COS INC	1.424	318465101	FACT	18,800	264,012.65	263,952.00
FIRST AMERICAN CORP.	2.015	318522307	FAF	276,100	6,979,615.18	8,219,497.01
FIRST BANCORP N C	3.056	318910106	FBNC	9,000	240,918.25	282,690.00
FIRST BANCORP PR	1.112	318672102	FBP	65,800	1,449,954.68	2,602,389.96
FIRST BUSEY CORP	2.814	319383105	BUSE	10,700	275,209.85	288,900.00
FIRST CHARTER CORP	3.785	319439105	FCTR	36,000	661,433.66	703,800.00
FIRST CITIZENS BANC CORP	3.802	319459202	FCZA	5,000	131,937.82	142,000.00
FIRST CMNTY BANCORP	2.075	31983B101	FCBP	26,800	845,417.12	968,552.00
FIRST CMNTY BANC SHAR	3.015	31983A103	FCBC	11,576	406,405.37	383,860.16
FIRST COMWLTH FINL C	4.488	319829107	FCF	71,300	948,119.23	1,016,738.00
FIRST CONSULTING GRO	0.000	31986R103	FCGI	261,800	1,307,213.28	1,473,933.95
FIRST CTZNS BANC SHS	0.905	31946M103	FCNCA	7,400	789,340.73	899,322.00
FIRST DATA CORP	0.194	319963104	Q FDC	1,422,600	33,673,734.49	58,454,634.00
FIRST DEFIANCE FINL	3.001	32006W106	FDEF	6,000	123,919.70	159,900.00
FIRST ENERGY CORP.	4.261	337932107	Q FE	361,800	10,596,638.36	12,735,359.99
FIRST ESSEX BANCORP	1.651	320103104	FESX	8,100	389,259.40	470,934.00
FIRST FED CAP CORP	2.486	319960100	FTFC	23,200	482,409.82	522,464.00
FIRST FEDERAL FINANCIAL OF KENTUCKY	2.862	319961108	FFKY	3,800	122,899.47	95,570.00
FIRST FINANCIAL HOLDINGS INC	2.815	320239106	FFCH	18,500	539,410.06	578,310.00
FIRST FINL BANCORP O	3.761	320209109	FFBC	39,100	614,941.49	623,645.00
FIRST FINL BANKSHARE	2.973	32020R109	FFIN	16,400	551,268.50	683,880.00
FIRST FINL CORP IND	2.399	320218100	THFF	29,912	877,702.24	897,659.12
FIRST HEALTH GROUP CORP.	0.000	320960107	FHCC	127,400	2,737,715.15	2,479,204.00
FIRST HORIZON PHARMACEUTICAL	0.000	32051K106	FHRX	190,300	1,489,344.86	2,131,360.00
FIRST IND CORP	3.520	32054R108	FINB	5,700	107,207.19	106,875.00
FIRST LONG IS CORP	1.674	320734106	FLIC	4,100	174,988.89	176,300.00
FIRST M & F CORP	2.638	320744105	FMFC	4,100	137,259.80	155,390.00
FIRST MERCHANTS CORP	3.605	320817109	FRME	26,110	645,447.10	666,327.20
FIRST MIDWEST BANCORP INC.	2.715	320867104	FMBI	113,300	2,950,273.93	3,672,053.00
FIRST NATL CP ORANGE	2.265	320942105	FNC	9,300	252,471.28	279,093.00
FIRST NIAGARA FINL G	1.609	33582V108	FNFG	103,200	1,492,179.00	1,538,712.00
FIRST OAK BROOK BANC	1.866	335847208	FOBB	7,800	179,782.46	234,078.00
FIRST PL FINL CORP	2.867	33610T109	FPFC	14,300	268,108.05	279,279.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
FIRST REPUBLIC BANK	1.396	336158100 FRC	33,600	813,685.88	1,202,880.00
FIRST SENTINEL BANCO	1.994	33640T103 FSLA	26,700	429,130.88	562,302.00
FIRST SOUTH BANCORP	2.191	33646W100 FSBK	3,700	134,940.34	135,050.00
FIRST ST BANCORPORAT	1.266	336453105 FSNM	9,000	247,487.43	312,750.00
FIRST TENNESSEE NATL CORP	3.628	337162101 FTN	244,000	9,037,804.37	10,760,400.00
FIRST UNITED CORP	2.954	33741H107 FUNC	19,624	455,212.72	478,236.88
FIRSTBANK CORP/MI	2.567	33761G104 FBMI	6,825	211,212.55	212,667.00
FIRSTFED AMERICA BANCORP INC	1.997	337929103 FAB	19,000	357,802.04	494,569.99
FIRSTFED FINANCIAL CORP	0.000	337907109 FED	39,200	1,218,315.54	1,705,200.00
FIRSTMERIT CORPORATION	3.856	337915102 FMER	144,100	2,779,474.04	3,886,377.00
FISERV INC. WISCONSIN	0.000	337738108 FISV	407,700	12,440,067.85	16,108,227.03
FISHER COMMUNICATION	0.000	337756209 FSCI	2,800	138,466.54	142,800.00
FISHER SCIENTIFIC INT'L.	0.000	338032204 FSH	151,761	5,687,069.03	6,278,352.57
FLAG FINANCIAL CORP	1.860	33832H107 FLAG	7,900	109,885.48	101,910.00
FLAGSTAR BANCORP INC	2.801	337930101 FBC	42,000	604,681.48	899,640.00
FLEETBOSTON FINANCIAL CORP	3.207	339030108 Q FBF	2,055,389	60,396,575.96	89,717,729.85
FLEETWOOD ENT.	1.559	339099103 Q FLE	30,200	306,415.86	309,852.01
FLIR SYSTEMS INC	0.000	302445101 FLIR	50,310	1,369,053.04	1,836,315.00
FLORIDA EAST COAST I	0.483	340632108 FLA	17,700	485,626.90	585,870.00
FLORIDA ROCK INDS	1.823	341140101 S FRK	31,200	824,728.01	1,711,320.00
FLORIDAFIRST BANCORP INC	0.845	343258109 FFBK	6,500	154,415.05	215,150.00
FLOWERS INDUSTRIES INC.	1.550	343498101 FLO	38,000	715,196.78	980,400.00
FLOWSERVE CORP.	0.000	34354P105 Q FLS	63,784	1,230,596.52	1,331,809.92
FLUOR CORP (NEW)	1.614	343412102 FLR	249,000	8,760,559.98	9,870,360.01
FLUSHING FINL CORP	1.602	343873105 FFIC	24,550	391,174.81	448,773.99
FMC CORP.	0.000	302491303 FMC	37,300	918,417.29	1,273,049.00
FMC TECHNOLOGIES INC	0.000	30249U101 FTI	201,825	4,011,817.49	4,702,522.50
FMS FINANCIAL CORP	0.666	302509104 FMCO	4,600	74,443.49	82,800.00
FNB CORP	2.708	302520101 FNB	88,500	2,707,112.91	3,137,325.00
FNB CORP INC	2.644	302519103 FNBN	6,000	164,618.26	127,080.00
FOOT LOCKER INC	1.023	344849104 FL	404,600	7,122,595.83	9,487,870.00
FOOTHILL INDEPENDENT BANCORP	2.028	344905104 FOOT	5,500	103,592.77	130,130.00
FORD MOTOR COMPANY	2.500	345370860 F	3,050,274	50,549,357.38	48,804,384.02
FOREST CITY ENTERPRI	0.757	345550107 FCE.A	1,400	63,917.00	66,514.00
FOREST LABORATORIES INC.	0.000	345838106 FRX	633,700	17,041,989.10	39,162,659.99
FOREST OIL CORP.	0.000	346091705 FST	47,800	1,230,321.66	1,365,646.00
FORRESTER RESEARCH INC	0.000	346563109 FORR	16,700	263,130.36	298,429.00
FORTUNE BRANDS INC.	1.678	349631101 Q FO	469,630	19,820,773.44	33,573,848.69
FORWARD AIR CORPORATION	0.000	349853101 FWRD	39,374	1,177,579.58	1,082,785.00
FOSSIL INC.	0.000	349882100 FOXL	57,850	1,317,909.97	1,620,378.50

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
FOUNDRY NETWORKS INC	0.000	35063R100 FDRY	336,400	6,909,920.52	9,203,904.01
FOX ENTERTAINMENT GRP INC. - CL A	0.000	35138T107 FOX	877,383	24,564,524.29	25,575,714.44
FPL GROUP INC.	3.668	302571104 Q FPL	378,900	19,696,489.10	24,787,638.00
FRANKLIN BANK CORP	0.000	352451108 FBTX	2,400	34,800.00	45,600.00
FRANKLIN ELEC INC	0.925	353514102 FELE	8,000	488,863.56	483,920.00
FRANKLIN FINL CORP T	0.813	353523202 FNFN	4,000	122,134.80	122,880.00
FRANKLIN RESOURCES INC	0.653	354613101 Q BEN	320,700	11,634,566.82	16,695,642.00
FRED'S INC	0.258	356108100 FRED	101,860	2,491,703.24	3,155,622.80
FREDDIE MAC	1.783	313400301 Q FRE	1,576,563	75,202,982.65	91,945,154.18
FREEMARKETS INC	0.000	356602102 FMKT	44,700	332,521.92	299,043.00
FREEPORT MCMORAN CLASS B	1.898	35671D857 FCX	341,900	7,256,703.98	14,404,247.01
FREMONT GENERAL CORP.	1.182	357288109 FMT	82,400	808,626.88	1,393,384.00
FRIEDMAN BILLINGS RAMSEY -A	5.892	358434108 FBR	200,618	3,568,690.47	4,630,263.44
FRIEDMANS INC	1.341	358438109 FRM	69,900	746,749.16	469,029.00
FRONTIER AIRLINES INC	0.000	359065109 FRNT	142,300	2,133,307.25	2,029,198.00
FRONTIER FINL CORP W	2.231	35907K105 FTBK	18,600	572,317.69	616,776.00
FRONTIER OIL CORP	1.161	35914P105 FTO	63,100	1,073,093.60	1,086,582.00
FTD INC	0.000	30265Q109 FTDI	3,700	87,514.37	91,168.00
FTI CONSULTING INC	0.000	302941109 FCN	49,800	1,207,360.39	1,163,826.00
FUELCELL ENERGY INC	0.000	35952H106 FCEL	52,100	459,039.77	677,300.00
FULLER H B CO	1.513	359694106 Q FUL	49,550	1,215,459.02	1,473,617.00
FULTON FINANCIAL CORP	2.921	360271100 FULT	210,600	4,305,731.23	4,614,246.00
FURNITURE BRANDS INTERNATIONAL INC.	1.704	360921100 FBN	117,850	2,620,557.16	3,456,540.51
G & K SERV. CL-A	0.190	361268105 Q GKSRA	32,500	1,098,119.16	1,194,375.00
GA FINANCIAL INC	2.303	361437106 GAF	5,100	131,081.15	177,123.00
GABELLI ASSET MGMT I	0.050	36239Y102 GBL	24,889	915,186.18	990,582.20
GADZOOKS INC	0.000	362553109 GADZ	139,200	624,739.18	215,760.00
GALLAGHER (ARTHUR) J & CO.	2.216	363576109 Q AJG	163,300	3,874,663.39	5,305,617.01
GALYAN'S TRADING COMPANY	0.000	36458R101 GLYN	35,000	401,134.56	421,400.00
GAMESTOP CORP.	0.000	36466R101 GME	41,559	614,800.43	640,424.19
GANNETT INC	1.121	364730101 Q GCI	482,200	26,414,436.43	42,992,952.00
GAP INC	0.383	364760108 Q GPS	1,267,600	25,306,639.47	29,420,996.00
GARDNER DENVER MACHINERY	0.000	365558105 Q GDI	60,600	1,231,333.88	1,446,522.00
GARTNER INC-CL A	0.000	366651107 IT	94,300	800,141.19	1,066,532.99
GATEWAY INC.	0.000	367626108 GTW	484,144	7,876,007.43	2,227,062.40
GATX CORP	4.574	361448103 GMT	65,000	2,508,966.96	1,818,700.00
GAYLORD ENTMT CO NEW	0.000	367905106 GET	43,630	1,090,953.28	1,302,355.50
GB&T BANCSHARES INC	1.523	361462104 GBTB	6,800	167,625.48	160,684.00
GEMSTAR-TV GUIDE INTL INC	0.000	36866W106 GMST	468,200	2,646,623.02	2,364,410.02
GEN-PROBE INC	0.000	36866T103 GPRO	103,600	2,428,666.38	3,778,292.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
GENCORP INC	1.114	368682100 Q GY	99,400	1,043,289.74	1,070,538.00
GENE LOGIC INC	0.000	368689105 GLGC	119,500	627,965.01	620,205.00
GENENCOR INTERNATIONAL INC	0.000	368709101 GCOR	61,300	751,863.37	965,475.01
GENENTECH INC.	0.000	368710406 DNA	392,751	28,023,901.88	36,749,711.07
GENERAL CABLE CORP	2.454	369300108 BGC	203,600	914,388.66	1,659,340.00
GENERAL COMMUNICATION	0.000	369385109 GNCMA	36,500	274,884.04	317,550.00
GENERAL DYNAMICS CORP.	1.416	369550108 Q GD	365,664	21,918,671.99	33,052,368.97
GENERAL ELECTRIC CO	2.582	369604103 Q GE	20,496,116	478,433,826.65	634,969,673.67
GENERAL MILLS INC	2.428	370334104 Q GIS	1,033,400	44,773,027.08	46,813,019.99
GENERAL MOTORS CORP	3.745	370442105 Q GM	801,500	39,857,930.79	42,800,099.99
GENESCO INC.	0.000	371532102 GCO	26,300	532,426.69	397,919.00
GENESEE & WYO INC	0.000	371559105 GWR	33,800	925,887.11	1,064,700.00
GENESIS HEALTHCARE CORP	0.000	37184D101 GHCI	16,900	268,600.01	384,982.00
GENESIS MICROCHIP INC.	0.000	37184C103 GNSS	59,600	819,677.90	1,075,184.00
GENLYTE GROUP INC	0.000	372302109 GLYT	14,500	559,570.36	846,510.00
GENTA INC	0.000	37245M207 GNTA	56,700	810,404.84	590,247.00
GENTEX CORP.	1.358	371901109 GNTX	143,700	4,063,443.43	6,345,791.98
GENTIVA HEALTH SERVICES	0.000	37247A102 GTIV	30,200	315,920.81	381,728.00
GENUINE PARTS CO	3.554	372460105 Q GPC	324,900	10,482,353.02	10,786,680.01
GENZYME CORP. GEN. DIV.	0.000	372917104 GENZ	249,100	7,770,934.14	12,290,594.01
GEORGIA GULF CORP	1.108	373200203 GGC	28,000	562,254.06	808,640.00
GEORGIA PACIFIC	1.630	373298108 Q GP	667,393	15,541,004.69	20,468,943.31
GERBER SCIENTIFIC	4.020	373730100 Q GRB	42,900	334,847.21	341,484.00
GERMAN AMERN BANCORP	3.200	373865104 GABC	11,235	193,918.72	196,612.50
GERON CORP	0.000	374163103 GERN	33,300	307,012.19	332,001.00
GETTY IMAGES INC.	0.000	374276103 GYI	192,561	6,334,946.93	9,653,082.92
GEVITY HR INC	0.899	374393106 GVHR	21,700	387,357.41	482,608.00
GIBRALTAR STL CORP	0.715	37476F103 ROCK	13,700	298,455.43	344,555.00
GILEAD SCIENCES INC.	0.000	375558103 GILD	528,300	18,142,062.97	30,715,361.99
GILLETTE CO	1.769	375766102 Q G	2,107,732	71,287,847.02	77,416,996.37
GLACIER BANCORP INC	2.469	37637Q105 GBCI	21,600	564,414.76	699,840.00
GLADSTONE CAPITAL CO	5.906	376535100 GLAD	10,600	205,330.05	236,910.00
GLATFELTER	2.891	377316104 GLT	50,900	714,326.30	633,705.00
GLOBAL IMAGING SYSTEMS INC	0.000	37934A100 GISX	45,832	1,069,626.45	1,455,166.00
GLOBAL INDUSTRIES LTD.	0.000	379336100 GLBL	196,900	954,685.02	1,014,035.00
GLOBAL PAYMENTS INC-W/I	0.339	37940X102 GPN	97,390	3,086,394.01	4,589,016.84
GLOBAL POWER EQUIPMENT GROUP	0.000	37941P108 GEG	53,000	323,899.46	354,040.00
GLOBESPAN VIRATA INC	0.000	37957V106 GSPN	145,100	1,239,513.23	853,188.00
GOLD BANC CORP INC	0.853	379907108 GLDB	82,500	881,396.79	1,159,950.00
GOLDEN TELECOM INC	0.000	38122G107 GLDN	21,300	579,866.46	591,075.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
GOLDEN WEST FINANCIAL CORP	0.387	381317106 Q GDW	204,715	11,208,716.86	21,124,540.85
GOLDMAN SACHS GROUP INC	1.012	38141G104 GS	616,500	48,025,702.46	60,867,045.00
GOODRICH CORP.	2.694	382388106 Q GR	187,820	4,315,193.96	5,576,375.80
GOODY'S FAMILY CLOTHING INC.	0.854	382588101 GDYS	61,522	582,003.84	575,845.92
GOODYEAR T & R	6.106	382550101 Q GT	381,800	4,600,749.86	3,000,948.00
GORMAN RUPP CO	2.575	383082104 GRC	8,900	221,356.93	234,960.00
GRACE W.R. & COMPANY NEW	0.000	38388F108 GRA	79,200	354,206.20	203,544.00
GRACO INC.	1.396	384109104 GGG	93,500	2,159,540.76	3,749,349.99
GRAFTECH INTERNATIONAL LTD	0.000	384313102 GTI	351,800	2,539,685.48	4,749,300.00
GRAINGER W W INC	1.561	384802104 Q GWW	161,200	6,982,137.20	7,639,267.99
GRANITE CONSTRUCTION INC	1.702	387328107 GVA	54,500	1,008,062.55	1,280,205.00
GRANT PRIDECO INC.	0.000	38821G101 GRP	89,500	1,003,202.52	1,165,290.00
GRAY TELEVISION INC	0.529	389375106 GTN	110,725	1,389,717.96	1,674,162.00
GREAT AMERN FINL RES	0.616	389915109 GFR	13,900	210,814.21	225,458.00
GREAT ATL & PAC TEA	0.000	390064103 Q GAP	72,626	792,020.90	610,058.40
GREAT LAKES CHEMICAL CORP.	1.397	390568103 Q GLK	36,700	1,067,510.33	997,873.00
GREAT PLAINS ENERGY INC	5.216	391164100 GXP	143,400	4,126,328.57	4,562,987.99
GREAT SOUTHN BANCORP	1.725	390905107 GSBC	6,800	267,888.91	315,316.00
GREATER BAY BANCORP	1.896	391648102 GBBK	62,700	1,372,121.81	1,785,696.00
GREATER COMMUNITY BANCORP	2.592	39167M108 GFLS	6,207	93,933.88	105,332.79
GREENBRIER COS INC	0.000	393657101 GBX	6,500	84,662.68	108,875.00
GREENE COUNTY BANCSHARES INC	2.061	394361208 GCBS	7,100	161,212.30	165,288.00
GREENPOINT FINANCIAL	2.718	395384100 GPT	265,861	6,614,206.40	9,390,210.51
GREIF INC	1.577	397624107 GEF	15,400	419,442.51	546,854.00
GREY GLOBAL GROUP IN	0.585	39787M108 GREY	1,100	828,758.89	751,355.00
GREY WOLF INC	0.000	397888108 GW	870,700	3,266,381.97	3,256,418.00
GRIFFON CORPORATION	0.000	398433102 GFF	46,100	697,017.34	933,986.00
GROUP 1 AUTOMOTIVE	0.000	398905109 GPI	19,700	466,341.34	712,943.00
GROUP 1 SOFTWARE INC	0.000	39943Y103 GSOF	31,355	564,252.86	552,475.09
GRUPO TMM SA - ADR A	0.000	40051D105 TMM	20,100	70,002.31	85,224.00
GSI COMMERCE INC	0.000	36238G102 GSIC	117,900	783,271.07	1,150,821.90
GTECH HOLDINGS CORP	1.374	400518106 GTK	297,229	10,761,726.38	14,709,863.21
GUESS INC	0.000	401617105 GES	52,200	633,554.33	630,054.00
GUIDANT CORP.	0.531	401698105 Q GDT	959,727	37,001,958.23	57,775,565.43
GUILFORD PHARMACEUTICALS INC	0.000	401829106 GLFD	27,400	135,181.45	185,772.00
GUITAR CENTER INC	0.000	402040109 GTRC	16,300	481,299.64	531,054.00
GULF ISLAND FABRICAT	0.000	402307102 GIFI	44,100	756,327.14	751,023.00
GULFMARK OFFSHORE INC	0.000	402629109 GMRK	16,400	260,769.95	229,600.00
GUNDLE/SLT ENVIRONMENTAL INC	0.000	402809107 GSE	16,800	315,548.57	348,768.00
GYMBOREE CORP	0.000	403777105 GYMB	78,100	1,178,436.41	1,345,663.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
H & R BLOCK INC.	1.444	093671105 Q HRB	246,200	9,651,775.94	13,632,094.00
HAEMONETICS CORP/MASS	0.000	405024100 HAE	67,700	1,458,464.74	1,617,352.99
HAIN CELESTIAL GROUP	0.000	405217100 HAIN	26,900	687,190.06	624,349.00
HALLIBURTON COMPANY	1.923	406216101 Q HAL	1,182,000	24,781,572.31	30,732,000.02
HAMPSHIRE GROUP LTD	0.000	408859106 HAMP	15,200	492,728.28	476,824.00
HANCOCK FABRICS INC	2.762	409900107 HKF	17,500	216,259.12	253,400.00
HANCOCK HLDG CO	1.685	410120109 HBHC	16,200	780,543.77	884,034.00
HANDLEMAN CO.	1.363	410252100 HDL	51,836	886,910.31	1,064,193.08
HANGER ORTHOPEDIC GROUP INC.	0.000	41043F208 HGR	46,800	621,772.49	728,676.00
HANMI FINL CORP	2.023	410495105 HAFc	53,000	944,745.22	1,047,810.00
HANOVER COMPRESSOR COMPANY	0.000	410768105 HC	62,600	1,158,665.81	697,989.99
HARBOR FLA BANCSHARE	2.154	411901101 HARB	25,300	662,423.95	751,663.00
HARLAND JOHN H CO	1.465	412693103 Q JH	33,600	774,403.17	917,280.00
HARLEY-DAVIDSON INC	0.673	412822108 Q HDI	677,800	27,107,340.18	32,215,833.99
HARLEYSVILLE GROUP INC	3.418	412824104 HGIC	36,400	869,203.25	723,996.00
HARLEYSVILLE NATL CO	2.126	412850109 HNBC	28,700	664,201.13	863,870.00
HARMAN INTERNATIONAL	0.067	413086109 HAR	127,556	3,714,123.24	9,436,592.90
HARMONIC INC.	0.000	413160102 HLIT	101,800	819,044.98	738,050.00
HARRAH'S ENTERTAINMENT INC.	2.411	413619107 HET	173,198	6,500,229.00	8,620,064.46
HARRIS CORP.	1.054	413875105 Q HRS	275,110	8,366,488.37	10,440,424.51
HARRIS INTERACTIVE INC	0.000	414549105 HPOL	151,020	891,780.38	1,253,466.00
HARSCO CORP	2.510	415864107 Q HSC	83,558	2,203,185.51	3,661,511.56
HARTE-HANKS INC.	0.551	416196103 HHS	162,300	2,847,447.04	3,530,025.02
HARTFORD FINL SERVICES	1.897	416515104 HIG	510,300	24,101,530.45	30,123,008.98
HARVEST NATURAL RESO	0.000	41754V103 HNR	77,501	565,047.33	771,134.95
HASBRO BRADLEY	0.563	418056107 Q HAS	515,200	9,473,134.80	10,963,455.99
HAVERTY FURNITURE	1.258	419596101 HVT	49,900	911,614.90	991,014.00
HAWAIIAN ELECTRIC INDS	5.235	419870100 HE	62,500	2,747,369.47	2,960,624.99
HAWTHORNE FINL CORP	0.000	420542102 HTHR	29,352	759,078.01	821,268.96
HCA INC	0.186	404119109 HCA	919,100	28,753,761.33	39,484,535.96
HCC INSURANCE HOLDINGS INC.	0.943	404132102 HCC	177,500	4,719,681.15	5,644,500.04
HEADWATERS INC	0.000	42210F102 HDWR	37,200	589,158.90	729,864.00
HEALTH MGMT ASSOCIATES CL A	0.333	421933102 HMA	447,300	8,362,174.23	10,735,200.01
HEALTH NET	0.000	42222G108 HNT	311,964	8,685,316.70	10,201,222.79
HEALTHCARE SVCS GRP	1.451	421906108 HCSG	57,521	922,318.47	1,109,580.09
HEALTHCON/WEB CORP	0.000	94769M105 HLTH	435,900	4,847,246.35	3,918,741.00
HEALTHEXTRAS INC	0.000	422211102 HLEX	42,100	401,920.75	564,139.99
HEALTHSOUTH CORP	0.000	421924101 HLSH	182,600	1,935,582.75	838,134.02
HEALTHTRONICS SURGIC	0.000	42222L107 HTRN	5,800	33,880.80	36,250.00
HEARST-ARGYLE TELEVI	0.870	422317107 HTV	67,452	1,651,266.52	1,858,977.12

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
HEARTLAND EXPRESS INC.	0.330	422347104 HTLD	57,430	1,035,880.89	1,389,231.70
HEARTLAND FINANCIAL USA INC	1.575	42234Q102 HTLF	11,250	228,714.97	209,250.00
HECLA MINING CO.	0.000	422704106 HL	201,300	1,220,580.40	1,668,777.00
HEICO CORP NEW	0.302	422806109 HEI	15,800	191,700.06	287,560.00
HEIDRICK & STRUGGLES INTL	0.000	422819102 HSI	19,700	801,992.10	429,460.01
HEINZ H. J. CO.	2.964	423074103 Q HNZ	535,667	18,393,602.56	19,514,348.79
HELIX TECHNOLOGY	0.777	423319102 HELX	138,300	2,599,091.56	2,846,214.00
HELMERICH & PAYNE, INC	1.145	423452101 Q HP	60,100	1,641,988.26	1,678,593.01
HENRY (JACK) & ASSOCIATES	0.680	426281101 JKHY	153,851	2,362,701.39	3,166,253.57
HENRY SCHEIN INC	0.000	806407102 HSIC	53,500	2,271,696.96	3,615,530.00
HERCULES INCORPORATED	0.000	427056106 Q HPC	147,700	1,662,020.26	1,801,940.01
HERITAGE COMMERCE CORP	0.000	426927109 HTBK	13,600	166,358.92	166,600.00
HERITAGE FINANCIAL CORP	2.742	42722X106 HFWA	6,500	141,384.62	142,220.00
HERLEY INDS INC DEL	0.000	427398102 HRLY	48,600	873,184.60	1,006,019.99
HERSHEY FOODS CORP.	2.052	427866108 Q HSY	172,900	10,709,656.66	13,311,571.03
HEWITT ASSOCIATES INC	0.000	42822Q100 HEW	29,700	722,165.48	888,030.00
HEWLETT-PACKARD CO	1.393	428236103 Q HPQ	6,376,000	142,817,980.45	146,456,720.00
HEXCEL CORP	0.000	428291108 HXL	37,300	181,529.06	276,393.00
HI-TECH PHARMACAL CO INC	0.000	42840B101 HITK	6,000	172,418.78	141,000.00
HIBBETT SPORTING GOO	0.000	428565105 HIBB	13,200	296,938.49	393,360.00
HIBERNIA CORP CL-A	3.062	428656102 HIB	361,900	5,007,527.94	8,508,269.00
HICKORY TECH CORP	3.842	429060106 HTCO	3,402	39,814.16	38,952.90
HILB ROGAL & HAMIL.	1.153	431294107 Q HRH	106,300	3,091,843.06	3,409,041.00
HILLENBRAND IND.	1.740	431573104 Q HB	50,200	2,639,112.08	3,115,411.98
HILTON HOTELS CORP.	0.467	432848109 Q HLT	478,500	5,585,859.26	8,196,705.01
HOLLINGER INTERNATIONAL INC	1.280	435569108 HLR	100,700	1,150,305.81	1,572,934.00
HOLLIS-EDEN PHARMACEUTICALS	0.000	435902101 HEPH	23,200	343,163.59	255,432.00
HOLLY CORP	1.600	435758305 HOC	27,265	738,294.54	749,787.50
HOLLYWOOD ENTERTAINMENT CORP	0.000	436141105 HLYW	74,200	1,286,388.47	1,020,250.00
HOLOGIC INC.	0.000	436440101 HOLX	23,800	277,816.96	412,454.00
HOME DEPOT INC.	0.789	437076102 Q HD	5,028,325	134,980,682.49	178,455,254.27
HOMESTORE INC	0.000	437852106 HOMS	59,100	162,499.76	279,543.00
HON INDUSTRIES	1.200	438092108 HNI	130,000	4,008,516.39	5,631,600.01
HONEYWELL INTERNATIONAL INC	2.243	438516106 Q HON	1,569,000	62,997,033.45	52,451,669.99
HOOKER FURNITURE CORP	0.588	439038100 HOF	3,700	149,100.72	150,960.00
HOOPER HOLMES INC	0.809	439104100 HH	68,600	635,885.93	423,948.00
HORACE MANN EDUCATORS	3.006	440327104 Q HMN	47,300	700,547.24	660,781.00
HORIZON FINANCIAL CORP	2.855	44041F105 HRZB	15,900	268,549.30	278,409.00
HORIZON OFFSHORE INC	0.000	44043J105 HOFF	131,300	568,217.07	577,720.00
HORIZON ORGANIC HOLD	0.000	44043T103 HCOW	1,200	28,487.81	28,740.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
HORMEL FOODS CORP	1.743	440452100	HRL	138,900	3,073,149.90	3,585,009.01
HOT TOPIC INC	0.000	441339108	HOTT	98,537	1,572,301.88	2,902,900.02
HOUSTON EXPL CO	0.000	442120101	THX	32,704	1,066,265.21	1,194,350.07
HOVNANIAN ENTERPRISES-A	0.000	442487203	HOV	51,300	4,118,686.68	4,466,177.99
HUBBELL INC	2.993	443510201	Q HUB.B	97,900	3,173,879.39	4,317,389.99
HUDSON CITY BANCORP INC	1.571	443683107	HCBK	173,300	4,344,170.57	6,616,593.99
HUDSON HIGHLAND GROUP INC	0.000	443792106	HHGP	12,800	291,929.31	305,280.00
HUDSON RIV BANCORP I	0.768	444128102	HRBT	18,300	512,767.54	714,249.00
HUDSON UNITED BANCORP	3.247	444165104	HU	91,700	2,947,616.41	3,388,315.01
HUGHES ELECTRONICS CORP	0.000	444418107	HS	1,395,598	19,215,488.14	23,097,147.56
HUGHES SUPPLY INC.	0.806	444482103	HUG	52,400	1,496,741.89	2,600,087.98
HUMAN GENOME SCIENCE	0.000	444903108	HGSI	286,600	3,623,639.47	3,797,450.01
HUMANA INC.	0.000	444859102	HUM	644,868	12,364,413.96	14,735,233.80
HUMBOLDT BANCORP	0.684	445069107	HBEK	23,200	384,599.91	406,464.00
HUNGARIAN TELEPHONE & CABLE	0.000	445542103	HTC	4,100	41,776.84	40,426.00
HUNT (JB) TRANSPRT SVCS INC	0.000	445658107	JBHT	139,760	2,983,736.34	3,774,917.60
HUNTINGTON BANCSHARES	3.111	446150104	HBAN	447,100	9,147,404.86	10,059,750.00
HUTCHINSON TECH.	0.000	448407106	HTCH	32,100	860,692.00	986,754.00
HYDRIL	0.000	448774109	HYDL	15,270	400,802.17	365,411.10
HYPERCOM CORP	0.000	44913M105	HYC	85,155	416,016.42	405,337.80
HYPERION SOLUTIONS CORP.	0.000	44914M104	HYSL	63,400	1,914,178.87	1,910,876.00
I-STAT CORP	0.000	450312103	STAT	30,100	331,089.47	460,530.00
IBERIABANK CORP	1.627	450828108	IBKC	8,100	412,759.44	477,900.00
IBT BANCORP INC/PA	2.363	44923F108	IRW	3,100	147,507.15	183,613.00
ICOS CORPORATION	0.000	449295104	ICOS	106,500	4,495,976.39	4,396,319.99
ICT GROUP INC	0.000	44929Y101	ICTG	16,222	166,257.39	190,608.51
ICU MEDICAL INC.	0.000	44930G107	ICUI	71,800	1,976,581.64	2,461,304.00
IDACORP, INC.	4.010	451107106	IDA	46,100	1,899,652.28	1,379,312.00
IDC SYSTEMS CORP	0.000	449491109	IDXC	40,820	869,352.13	1,094,792.40
IDENTIX INC	0.000	451906101	IDNX	103,300	684,779.57	459,685.00
IDEX CORPORATION	1.346	45167R104	IEX	65,700	2,187,777.71	2,732,463.00
IDEXX LABS INC.	0.000	45168D104	IDXX	59,400	1,802,930.79	2,749,032.00
IDT CORP	0.000	448947101	IDT.C	60,900	1,117,437.39	1,348,934.99
IGATE CORP	0.000	45169U105	IGTE	49,000	245,532.30	384,650.00
IGEN INC	0.000	449536101	IGEN	21,700	713,288.43	1,278,347.00
IHOP CORP.	2.598	449623107	IHP	23,900	716,670.04	919,672.00
II VI INC	0.000	902104108	IIVI	32,800	779,593.60	846,240.00
IKON OFFICE SOLUTIONS INC.	1.349	451713101	Q IKN	584,100	4,762,011.46	6,927,426.00
ILEX ONCOLOGY INC	0.000	451923106	ILXO	46,300	916,999.48	983,875.00
ILLINOIS TOOL WORKS	1.144	452308109	Q ITW	507,600	26,300,872.74	42,592,716.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
IMAGISTICS INTERNATIONAL INC	0.000	45247T104 IGI	18,700	389,544.75	701,250.00
IMATION CORP	0.910	45245A107 IMN	115,600	3,811,146.45	4,063,339.99
IMC GLOBAL INC.	0.805	449669100 Q IGL	154,400	2,013,826.50	1,533,192.00
IMCLONE SYSTEMS	0.000	45245W109 IMCL	127,300	4,705,703.30	5,048,717.99
IMMUCOR INC	0.000	452526106 BLUD	40,000	583,802.73	815,600.01
IMMUNOGEN INC	0.000	45253H101 IMGN	79,000	355,224.25	398,950.00
IMMUNOMEDICS INC	0.000	452907108 IMMU	11,100	76,198.54	50,616.00
IMPAC MEDICAL SYSTEMS INC	0.000	45255A104 IMPC	800	17,340.53	20,448.00
IMPAX LABORATORIES INC	0.000	45256B101 IPXL	47,100	568,736.82	677,769.00
IMPERIAL SUGAR COMPANY	0.000	453096208 IPSU	68,500	504,378.79	967,905.00
IMS HEALTH INC.	0.321	449934108 RX	768,898	14,744,767.26	19,114,804.28
INAMED CORP	0.000	453235103 IMDC	55,623	1,795,943.83	2,673,241.39
INCYTE CORP	0.000	45337C102 INCY	125,400	709,755.82	857,735.99
INDEPENDENCE COMMUNITY BANK	2.224	453414104 ICBC	127,700	3,303,655.45	4,593,369.02
INDEPENDENCE HLDG CO	0.209	453440307 INHO	10,200	231,497.16	243,984.00
INDEPENDENT BANK CORP/MA	1.804	453836108 INDB	14,200	349,981.50	409,244.00
INDEPENDENT BANK CORP/MI	2.256	453838104 IBCP	23,930	580,281.07	678,654.80
INDEVUS PHARMACEUTIC	0.000	454072109 IDEV	71,300	416,640.48	419,957.00
INDYMAC BANCORP INC	2.685	456607100 NDE	30,300	747,202.46	902,637.00
INET TECHNOLOGIES INC	0.000	45662V105 INTI	34,700	410,573.98	416,400.00
INFINITY PROPERTY & CASUALTY CORP	0.665	45665Q103 IPCC	27,157	810,654.75	897,538.85
INFOCUS CORPORATION	0.000	45665B106 INFS	181,900	1,442,613.82	1,760,792.01
INFONET SERVICES	0.000	45666T106 IN	282,700	531,823.67	480,590.00
INFORMATICA CORP.	0.000	45666Q102 INFPA	77,300	611,934.85	796,190.00
INFORMATION HOLDINGS INC.	0.000	456727106 IHI	35,100	831,732.28	775,710.00
INFORTE CORP	0.000	45677R107 INFT	3,800	31,098.82	31,502.00
INFOSPACE INC	0.000	45678T201 INSP	58,600	1,157,709.19	1,350,730.00
INFOUSA INC	0.000	456818301 IUSA	35,700	323,301.61	264,894.00
INGRAM MICRO INC CL A	0.000	457153104 IM	412,470	5,654,264.80	6,558,273.02
INNKEEPERS USA TRUST	1.433	4576J0104 KPA	65,900	477,055.24	551,583.00
INNOVEX INC.	0.000	457647105 INVX	37,900	401,537.51	319,497.00
INPUT/OUTPUT INC.	0.000	457652105 IO	98,900	561,566.57	446,039.00
INSIGHT COMMUNICATIONS CO	0.000	45768V108 ICCI	53,700	740,096.49	553,647.00
INSIGHT ENTERPRISES INC.	0.000	45765U103 NSIT	63,800	1,099,808.18	1,199,440.00
INSITUFORM TECHNOLOGIES CL A	0.000	457667103 INSU	27,200	594,072.35	448,800.00
INSPIRE PHARMACEUTICALS INC	0.000	457733103 ISPH	33,900	423,046.12	480,024.00
INSTINET GROUP INCORPORATED	0.000	457750107 INGP	568,000	2,937,879.70	2,925,200.00
INSURANCE AUTO AUCTIONS INC	0.000	457875102 IAAI	12,800	203,373.45	167,040.00
INTEGRA BK CORP	4.277	45814P105 IBNK	20,100	365,827.97	441,735.69
INTEGRA LIFESCIENCES HOLDINGS	0.000	457985208 IART	21,500	447,868.85	615,545.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
INTEGRAL SYS INC MD	0.000	45810H107	ISYS	4,300	84,980.24	92,536.00
INTEGRATED CIRCUIT SYSTEMS	0.000	45811K208	ICST	175,090	4,116,635.60	4,988,314.09
INTEGRATED DEVICE TECH INC	0.000	458118106	IDTI	372,900	7,196,753.20	6,402,693.03
INTEGRATED ELECTRICAL SVCS	0.000	45811E103	IES	57,300	434,315.51	530,025.00
INTEGRATED SILICON SOLUTION	0.000	45812P107	ISSI	73,695	910,235.40	1,154,800.65
INTEL CORP.	0.248	458140100	Q INTC	14,301,118	305,545,662.50	460,495,999.59
INTER PARFUMS INC	0.354	458334109	IPAR	4,100	41,298.05	92,619.00
INTER-TEL INC.	0.960	458372109	INTL	22,500	419,093.36	562,050.00
INTERACTIVE CORP	0.000	45840Q101	IACI	688,657	27,549,226.61	23,366,132.03
INTERACTIVE DATA CORP	0.000	45840J107	IDC	118,400	1,974,948.93	1,960,704.00
INTERCEPT GROUP INC	0.000	45845L107	ICPT	59,937	660,524.70	676,688.73
INTERCHANGE FINL SVC	1.739	458447109	IFCJ	7,000	151,327.24	177,100.00
INTERDIGITAL COMM CORP	0.000	45866A105	IDCC	105,200	2,405,809.22	2,171,328.01
INTERFACE INC	1.085	458665106	IFSIA	98,700	499,054.84	545,811.01
INTERGRAPH CORP.	0.000	458683109	INGR	88,638	2,030,453.12	2,120,220.97
INTERLAND INC	0.000	458727203	INLD	160,553	1,275,286.00	1,048,411.09
INTERMAGNETICS GENERAL CORP	0.000	458771102	IMGC	107,340	2,098,666.07	2,378,654.48
INTERMUNE INC	0.000	45884X103	ITMN	22,000	374,971.71	509,520.00
INTERNATIONAL BANCSSH	2.120	459044103	IBOC	52,600	1,960,129.40	2,480,089.98
INTERNATIONAL PAPER	2.319	460146103	Q IP	963,700	35,108,861.51	41,545,106.98
INTERNATIONAL RECTIFIER CORP	0.000	460254105	IRF	228,600	8,169,259.76	11,295,126.00
INTERNATIONAL SPEEDWAY CORPORATION	0.134	460335201	ISCA	55,340	2,188,392.32	2,471,484.40
INTERNATL FLAVORS & FRAGRANCES	1.832	459506101	Q IFF	86,500	2,847,508.91	3,020,580.01
INTERNET SECURITY SYSTEMS	0.000	46060X107	ISSX	104,800	1,418,392.83	1,973,384.02
INTERPORE INTL	0.000	46062W107	BONZ	33,700	434,488.29	438,100.00
INTERPUBLIC GROUP	2.435	460690100	Q IPG	704,440	15,938,163.83	10,989,264.01
INTERSIL HOLDINGS CORP	0.482	46069S109	ISIL	261,500	5,960,716.31	6,498,275.00
INTERSTATE BAKERIES	1.967	46072H108	IBC	71,874	1,004,493.56	1,022,767.02
INTERTAN INC	0.000	461120107	ITN	24,800	206,192.27	250,976.01
INTERVOICE INC.	0.000	461142101	INTV	109,600	404,901.75	1,300,952.00
INTERWOVEN INC	0.000	46114T508	IWOV	83,430	877,014.88	1,054,555.20
INTL BUS MACH CORP	0.690	459200101	Q IBM	3,154,407	232,289,073.79	292,350,440.79
INTL GAME TECHNOLOGY	1.120	459902102	IGT	1,081,100	21,586,148.74	38,595,269.98
INTL MULTIFOODS CORP	4.444	460043102	IMC	21,200	457,802.70	381,600.00
INTRADO INC	0.000	46117A100	TRDO	17,400	309,056.19	381,930.00
INTUIT INC.	0.000	461202103	INTU	434,421	16,094,076.05	22,985,215.15
INTUITIVE SURGICAL INC	0.000	46120E602	ISRG	22,397	323,770.43	382,764.73
INVACARE CORP.	0.123	461203101	IVC	31,700	886,708.10	1,279,728.99
INVERESK RESEARCH GROUP INC.	0.000	461238107	IRGI	71,830	1,214,822.23	1,776,355.91
INVERNESS MED INNOVA	0.000	46126P106	IMA	8,200	169,370.90	178,596.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
INVESTMENT TECHNOLOGY GROUP INC	0.000	46145F105	ITG	151,624	2,849,957.44	2,448,727.59
INVESTORS FINANCIAL SERVICES CORP	0.156	461915100	IFIN	151,772	4,291,378.23	5,829,562.52
INVISION TECHNOLOGIES INC	0.000	461851107	INVN	34,398	959,621.24	1,154,740.86
INVITROGEN CORP	0.000	46185R100	IVGN	134,200	7,787,824.27	9,394,000.01
IOMEGA CORP.	0.000	462030305	IOM	90,500	827,855.67	541,190.00
IONICS INC	0.000	462218108	ION	30,800	921,074.53	980,980.00
IPASS INC	0.000	46261V108	IPAS	23,695	441,763.15	379,830.85
IPAYMENT INC	0.000	46262E105	IPMT	27,925	628,659.34	949,449.99
IPC HOLDINGS LTD	1.849	G4933P101	IPCR	19,900	680,128.70	774,906.00
IRON MTN INC PA	0.000	462846106	IRM	122,200	4,740,671.49	4,831,788.00
IRWIN FINANCIAL CORP	0.891	464119106	IFC	23,800	545,725.54	747,320.00
ISIS PHARMACEUTICALS INC	0.000	464330109	ISIS	27,200	152,710.63	176,800.01
ISLE OF CAPRI CASINOS	0.000	464592104	ISLE	18,200	323,663.96	390,754.00
ITLA CAPITAL CORPORATION	0.000	450565106	ITLA	11,764	531,217.72	589,376.40
ITRON INC.	0.000	465741106	ITRI	24,600	441,108.66	451,656.00
ITT EDUCATIONAL SERVICES INC	0.000	45068B109	ESI	120,882	3,335,668.78	5,677,827.52
ITT INDUSTRIES INC	0.862	450911102	ITT	246,600	12,416,543.90	18,300,186.00
IVAX CORP	0.000	465823102	IVX	350,100	6,778,602.55	8,360,388.00
IXIA	0.000	45071R109	XXIA	39,800	365,461.89	465,660.00
IXYS CORP	0.000	46600W106	SYXI	20,800	169,499.08	194,480.00
J & J SNACK FOODS CORP	0.000	466032109	JJSF	44,631	1,410,902.32	1,685,266.56
J C PENNEY INC	1.902	708160106	Q JCP	680,500	17,876,082.25	17,883,540.00
J. JILL GROUP INC	0.000	466189107	JILL	20,800	458,825.25	264,368.00
J2 GLOBAL COMMUNICAT	0.000	46626E205	JCOM	25,600	666,207.03	634,112.00
JABIL CIRCUIT INC	0.000	466313103	JBL	329,700	8,398,657.36	9,330,510.00
JACK IN THE BOX INC.	0.000	466367109	JBX	41,100	806,223.48	877,896.00
JACOBS ENGINEERING GROUP	0.000	469814107	JEC	166,600	5,242,017.84	7,998,465.96
JACUZZI BRANDS INC	0.000	469865109	JJZ	366,700	1,951,169.15	2,599,903.00
JAKKS PACIFIC INC.	0.000	47012E106	JAKK	29,700	454,713.94	390,852.00
JANUS CAPITAL GROUP INC	0.243	47102X105	JNS	444,900	8,974,917.08	7,300,809.00
JARDEN CORP	0.000	471109108	JAH	41,088	934,237.44	1,123,345.92
JDA SOFTWARE GROUP INC	0.000	46612K108	JDAS	64,000	1,314,347.31	1,056,640.00
JDS UNIPHASE CORP	0.000	46612J101	JDSU	2,155,000	58,136,223.24	7,865,750.01
JEFFERSON PILOT	2.606	475070108	Q JP	266,900	10,481,016.78	13,518,485.00
JEFFRIES GROUP INC	0.969	472319102	JEF	26,056	618,606.37	860,369.12
JETBLUE AIRWAYS CORP	0.000	477143101	JBLU	253,005	7,328,513.16	6,709,692.61
JLG INDUSTRIES, INC.	0.131	466210101	JLG	101,700	1,243,985.98	1,548,891.00
JM SMUCKER CO	2.031	832696405	SJM	131,200	4,782,480.85	5,942,047.99
JO-ANN STORES INC	0.000	47758P307	JAS	39,956	808,405.06	815,102.40
JOHN B. SANFILIPPO & SON INC	0.000	800422107	JBSS	6,499	214,077.31	331,749.26

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
JOHN HANCOCK FINANCIAL SRVCS	0.933	41014S106 JHF	556,340	19,714,621.71	20,862,750.02
JOHNSON & JOHNSON	1.858	478160104 Q JNJ	6,526,338	233,313,736.80	337,150,621.09
JOHNSON CONTROLS	0.775	478366107 Q JCI	251,800	19,823,035.84	29,239,016.00
JOHNSON OUTDOORS INC - CL A	0.000	479167108 JOUT	2,554	35,284.72	38,317.66
JONES APPAREL GROUP INC	0.908	480074103 JNY	271,033	8,155,632.25	9,548,492.59
JONES LANG LASALLE I	0.000	48020Q107 JLL	31,100	508,984.81	644,703.00
JOS. A. BANK CLOTHIERS INC.	0.000	480838101 JOSB	1,800	68,137.56	62,441.99
JOURNAL REGISTER CO	0.000	481138105 JRC	112,000	2,014,722.51	2,318,400.00
JOY GLOBAL INC	0.764	481165108 JOYG	87,600	1,574,848.37	2,290,739.99
JP MORGAN CHASE & CO.	3.702	46625H100 Q JPM	4,701,619	157,054,127.30	172,690,465.88
JUNIPER NETWORKS INC	0.000	48203R104 JNPR	687,700	10,274,251.24	12,846,235.99
K V PHARMACEUTICAL C	0.000	482740206 KV.A	39,100	777,028.58	997,050.00
K-SWISS INC CL-A	0.166	482686102 KSWS	49,200	701,121.52	1,183,752.00
K.C.S. ENERGY INC.	0.758	482434206 KCS	33,900	239,692.19	357,644.99
K2 INC.	0.000	482732104 KTO	60,300	900,803.39	917,163.00
KADANT INC	0.000	48282T104 KAI	61,400	1,191,985.33	1,329,310.01
KAMAN CORP CL-A	3.456	483548103 KAMNA	26,400	391,585.03	336,072.00
KANA SOFTWARE INC	0.000	483600300 KANA	83,200	255,254.83	280,384.00
KANSAS CITY LIFE INS	2.337	484836101 KCLI	4,400	196,119.14	203,280.00
KANSAS CITY SOUTHERN INDS	0.000	485170302 Q KSU	122,300	1,698,573.55	1,751,336.00
KAYDON CORP	1.857	486587108 Q KDN	68,800	1,577,762.96	1,777,792.00
KB HOME	1.378	48666K109 Q KBH	151,600	8,847,341.10	10,994,032.00
KBNT BANCORP INC	0.000	482921103 KNBT	33,160	546,448.94	582,952.80
KEANE INC.	0.000	486665102 KEA	79,118	1,520,194.17	1,158,287.52
KEITH CO INC	0.000	487539108 TKCI	3,400	43,844.80	46,308.00
KEITHLEY INSTRUMENTS INC	0.819	487584104 KEI	42,200	917,803.16	772,259.99
KELLOGG CO.	2.652	487836108 Q K	694,300	23,498,098.56	26,438,944.00
KELLWOOD CO.	1.561	488044108 KWD	31,700	932,786.30	1,299,700.00
KELLY SERVICES INC CL-A	1.401	488152208 KELYA	20,200	526,867.51	576,508.00
KEMET CORP.	0.000	488360108 KEM	144,848	1,852,786.72	1,982,969.12
KENNAMETAL INC	1.710	489170100 KMT	36,200	1,205,061.93	1,438,950.00
KENNETH COLE PRODUCTIONS	1.224	193294105 KCP	6,800	144,117.32	199,920.00
KENSEY NASH CORP	0.000	490057106 KNSY	53,200	1,191,229.82	1,236,900.00
KERR MCGEE CORP.	3.871	492386107 Q KMG	115,675	5,869,562.11	5,377,730.74
KERZNER INTERNATIONAL LTD	0.000	P6065Y107 KZL	15,300	491,912.45	596,088.00
KEY ENERGY SERVICES INC	0.000	492914106 KEG	551,699	5,567,402.17	5,688,027.00
KEYCORP	4.229	493267108 Q KEY	1,141,800	29,359,981.23	33,477,575.98
KEYNOTE SYSTEMS INC	0.000	493308100 KEYN	125,918	1,323,472.79	1,498,424.20
KEYSPAN CORPORATION	4.837	49337W100 KSE	300,800	10,027,983.40	11,069,440.02
KEYSTONE AUTOMOTIVE	0.000	49338N109 KEYS	38,800	779,675.70	983,968.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
KFX INC	0.000	48245L107 KFX	12,000	53,774.17	90,600.00
KIMBALL INTL INC	4.115	494274103 KBALB	26,600	404,662.07	413,630.00
KIMBERLY-CLARK CORP	2.301	494368103 Q KMB	969,000	48,547,953.40	57,258,210.01
KINDER MORGAN INC.	2.707	49455P101 KMI	149,099	5,974,207.19	8,811,810.00
KINDRED HEALTHCARE I	0.000	494580103 KIND	42,338	1,369,942.64	2,200,729.24
KING PHARMACEUTICALS	0.000	495582108 KG	505,343	12,626,595.36	7,711,534.18
KIRBY CORP.	0.000	497266106 KEX	66,500	1,743,522.50	2,319,520.00
KIRKLANDS INC	0.000	497498105 KIRK	13,000	230,747.12	229,580.01
KLA-TENCOR CORP.	0.000	482480100 KLAC	382,900	18,854,839.67	22,464,742.99
KLAMATH FIRST BANCORP INC	1.959	49842P103 KFBI	1,200	21,573.05	31,848.00
KNIGHT RIDDER	1.654	499040103 Q KRI	159,700	8,411,196.28	12,355,989.01
KNIGHT TRADING GROUP	0.000	499063105 NITE	87,700	786,380.34	1,283,928.00
KNIGHT TRANSPORTATION INC	0.000	499064103 KNGT	79,480	1,677,417.16	2,038,662.00
KOHL'S CORP	0.000	500255104 KSS	724,200	35,210,585.22	32,545,548.00
KOMAG INC	0.000	500453204 KOMG	38,300	539,599.47	560,329.00
KOPIN CORP	0.000	500600101 KOPN	99,043	1,061,122.98	664,578.53
KORN/FERRY INTERNATIONAL	0.000	500643200 KFY	38,300	361,993.89	510,922.00
KOS PHARMACEUTICALS	0.000	500648100 KOSP	19,600	664,846.69	843,584.00
KOSAN BIOSCIENCES IN	0.000	50064W107 KOSN	23,900	187,119.38	235,654.00
KRAFT FOODS INC - A	2.234	50075N104 KFT	856,800	26,096,590.93	27,606,096.00
KRISPY KREME DOUGHNUTS INC	0.000	501014104 KKD	54,900	1,890,549.44	2,009,340.01
KROGER CO.	0.000	501044101 KR	1,476,755	26,198,782.42	27,334,735.03
KROLL INC	0.000	501049100 KROL	51,878	1,252,692.93	1,348,828.00
KRONOS INC.	0.000	501052104 KRON	35,900	841,789.81	1,421,999.00
KRONOS WORLDWIDE INC	0.000	50105F105 KRO	50	801.17	1,110.00
KULICKE & SOFFA INDUSTRIES	0.000	501242101 KLIC	50,300	347,346.90	723,314.00
KVH INDUSTRIES INC	0.000	482738101 KVHI	13,990	355,426.04	384,305.30
KYPHON INC	0.000	501577100 KYPH	108,895	1,865,004.99	2,703,862.84
L S B BANCSHARES N C	3.678	502158108 LXBK	10,300	187,377.63	179,220.00
L-3 COMMUNICATIONS HOLDINGS INC	0.000	502424104 LLL	139,500	5,889,963.29	7,164,720.00
LA JOLLA PHARMACEUTICAL	0.000	503459109 LJPC	9,500	32,510.39	40,755.00
LA QUINTA INNS INC	1.092	50419U202 LQI	517,100	2,800,225.63	3,314,611.00
LA-Z-BOY INC.	1.906	505336107 LZB	195,400	3,683,266.05	4,099,492.00
LABONE INC	0.000	50540L105 LABS	10,100	260,031.13	327,947.00
LABOR READY INC	0.000	505401208 LRW	48,300	325,093.56	632,730.00
LABORATORY CRP OF AMER HLDGS	0.000	50540R409 LH	254,100	7,964,411.10	9,388,994.99
LABRANCHE & CO., INC.	2.742	505447102 LAB	525,300	4,312,175.95	6,130,251.00
LACLEDE GROUP HLDG. CO.	4.693	505597104 LG	29,300	742,555.47	836,515.00
LAFARGE NORTH AMERICA INC.	1.974	505862102 LAF	146,638	5,352,115.17	5,941,771.76
LAKELAND BANCORP INC	2.490	511637100 LBAI	14,510	232,665.10	233,030.60

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
LAKELAND FINL CORP	2.151	511656100 LKFN	6,200	201,215.16	218,984.00
LAM RESEARCH CORP	0.000	512807108 LRCX	285,500	6,126,152.22	9,221,650.00
LAMAR ADVERTISING CO	0.000	512815101 LAMR	237,500	8,312,985.83	8,863,500.00
LANCASTER COLONY CORP	2.037	513847103 LANC	53,800	1,938,821.27	2,429,608.01
LANCE INC	4.258	514606102 Q LNCE	57,400	683,153.09	862,722.00
LANDAMERICA FINANCIAL GROUP	0.765	514936103 LFG	68,946	2,917,137.88	3,603,117.96
LANDAUER INC	3.923	51476K103 LDR	9,600	393,439.70	391,488.00
LANDRY'S RESTAURANTS INC.	0.388	51508L103 LNY	28,600	609,357.34	735,592.00
LANDSTAR SYSTEM INC.	0.000	515098101 LSTR	48,965	1,194,066.17	1,862,628.61
LANNETT COMPANY	0.000	516012101 LCI	7,100	140,553.18	119,351.00
LANTRONIX INC	0.000	516548104 LTRX	372,799	298,957.45	436,174.83
LASERSCOPE	0.000	518081104 LSCP	15,800	192,105.66	246,322.00
LATTICE SEMICON. CORP.	0.000	518415104 LSCC	122,200	880,193.03	1,182,896.00
LAWSON PRODUCTS	2.170	520776105 Q LAWS	5,800	152,130.50	192,444.00
LAWSON SOFTWARE	0.000	520780107 LWSN	223,500	1,702,640.97	1,839,405.00
LCA-VISION INC.	0.000	501803308 LCAV	74,430	727,855.07	1,575,683.10
LEAPFROG ENTERPRISES INC	0.000	52186N106 LF	21,200	658,377.87	562,436.00
LEAR CORP.	1.304	521865105 LEA	163,700	7,370,913.38	10,039,721.00
LEARNING TREE INTL	0.000	522015106 LTRE	11,000	189,720.56	191,290.00
LEE ENTERPRISES	1.649	523768109 LEE	83,000	2,887,137.16	3,622,950.00
LEGG MASON INC.	0.777	524901105 LM	142,500	7,057,158.72	10,998,149.99
LEGGETT & PLATT INC	2.589	524660107 LEG	301,400	6,262,433.22	6,519,282.01
LEHMAN BROTHERS HOLDING	0.621	524908100 Q LEH	617,466	31,644,304.58	47,680,724.49
LENNAR CORPORATION	0.520	526057104 LEN	144,400	11,282,453.91	13,862,400.01
LENNOX INTERNATIONAL INC.	2.275	526107107 LII	127,000	1,872,314.39	2,120,900.01
LEUCADIA NATIONAL CORP	0.542	527288104 LUK	29,220	1,082,644.09	1,347,042.01
LEVEL 3 COMMUNICATIO	0.000	52729N100 LVLT	366,899	2,019,607.00	2,091,330.00
LEXAR MEDIA INC	0.000	52886P104 LEXR	145,785	1,568,557.19	2,541,032.56
LEXICON GENETICS INC	0.000	528872104 LEXG	45,200	291,117.68	266,228.00
LEXMARK INTERNATIONAL INC.	0.000	529771107 L XK	337,290	20,728,344.13	26,524,485.56
LIBBEY INC	1.404	529898108 LBY	16,800	494,862.70	478,463.99
LIBERTY CORP S C	2.124	530370105 LC	31,820	1,376,799.35	1,437,945.80
LIBERTY MEDIA CORP-A	0.000	530718105 L	6,281,665	70,611,902.75	74,688,996.83
LIFELINE SYS INC	0.000	532192101 LIFE	11,400	169,877.17	216,600.00
LIFEPOINT HOSPITALS INC.	0.000	53219L109 LPNT	46,111	1,083,854.63	1,357,968.95
LIGAND PHARMACEUTICA	0.000	53220K207 LGND	72,300	1,099,434.87	1,062,087.00
LIGHTBRIDGE INC	0.000	532226107 LTBG	75,333	720,579.58	685,530.30
LIMITED BRANDS INC.	2.218	532716107 Q LTD	860,300	14,723,255.90	15,511,208.98
LIN TV CORP	0.000	532774106 TVL	32,300	725,172.70	833,663.00
LINCARE HOLDINGS INC.	0.000	532791100 LNCR	249,578	6,842,417.62	7,494,827.37

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
LINCOLN ELEC HLDGS I	2.586	533900106 LECO	45,800	1,008,772.83	1,133,092.00
LINCOLN NATIONAL CORP	3.467	534187109 Q LNC	347,665	12,848,114.16	14,035,236.04
LINDSAY MANUFACTURING CO.	0.792	535555106 LNN	14,200	325,658.79	358,550.00
LINEAR TECHNOLOGY CORP	0.760	535678106 LLTC	483,100	16,398,967.71	20,324,017.00
LINENS 'N THINGS INC.	0.000	535679104 LIN	79,200	2,129,336.98	2,382,336.01
LIONBRIDGE TECHNOLOGIES	0.000	536252109 LIOX	22,600	135,398.10	217,186.00
LIONS GATE ENTERTAINMENT CORP	0.000	535919203 LGF	154,485	356,285.14	692,092.80
LITHIA MOTORS INC - CL A	1.110	536797103 LAD	38,000	778,758.87	957,980.00
LITTELFUSE INC	0.000	537008104 LFUS	34,200	879,374.29	985,644.00
LIZ CLAIBORNE	0.634	539320101 Q LIZ	214,200	6,567,709.98	7,595,532.00
LNB BANCORP INC	3.349	502100100 LNBB	5,600	116,444.34	113,680.01
LNR PROPERTY CORP	0.101	501940100 LNR	81,200	3,366,790.32	4,020,212.01
LOCAL FINL CORP	0.000	539553107 LFIN	20,900	320,081.65	435,556.00
LOCKHEED MARTIN CORPORATION	1.712	539830109 Q LMT	917,400	40,993,107.87	47,154,359.98
LODGENET ENTMT CORP	0.000	540211109 LNET	12,600	158,645.25	230,328.00
LOEWS CORP	1.213	540424108 Q LTR	365,500	14,596,620.92	18,073,975.02
LOEWS CORP - CAROLINA GROUP	7.210	540424207 CG	202,800	4,717,884.00	5,118,672.00
LOJACK CORP	0.000	539451104 LOJN	112,461	616,040.02	906,435.67
LONE STAR STEAKHOUSE & SALOON	3.019	542307103 STAR	93,767	1,923,371.03	2,173,519.06
LONE STAR TECHNOLOGIES INC	0.000	542312103 LSS	30,400	864,346.22	485,791.99
LONGS DRUG STORES INC	2.263	543162101 Q LDG	90,300	1,742,897.89	2,234,022.00
LONGVIEW FIBRE CO	0.647	543213102 LFB	128,000	1,155,314.01	1,580,800.00
LOOKSMART LTD	0.000	543442107 LOOK	184,900	431,715.70	286,595.00
LOUISIANA PACIFIC	0.000	546347105 Q LPX	157,241	2,007,359.53	2,811,469.05
LOWE'S COS	0.216	548661107 Q LOW	1,540,400	40,855,911.63	85,322,755.99
LSI LIGHTING SYS	2.133	50216C108 Q LYTS	8,625	81,152.18	116,437.50
LSI LOGIC CORP	0.000	502161102 LSI	1,393,800	18,888,202.85	12,363,005.98
LTC PROPERTIES INC	6.784	502175102 LTC	57,920	728,976.02	853,740.80
LTX CORP	0.000	502392103 LTXX	63,000	675,709.58	946,890.00
LUBRIZOL CORP	3.198	549271104 LZ	96,200	3,142,375.05	3,128,424.00
LUBYS INC.	0.000	549282101 Q LUB	10,800	39,385.80	39,852.00
LUCENT TECHNOLOGIES	0.000	549463107 LU	6,550,600	52,841,487.72	18,603,704.00
LUFKIN INDUSTRIES INC	2.500	549764108 LUFK	9,100	235,498.60	261,989.00
LUMINEX CORP DEL	0.000	55027E102 LMNX	25,400	139,916.72	238,251.99
LYDALL INC.	0.000	550819106 LDL	17,700	263,033.14	180,363.00
LYON WILLIAM HOMES	0.000	552074106 WLS	5,100	248,070.30	320,127.00
LYONDELL CHEMICAL COMPANY	5.309	552078107 Q LYO	247,700	3,513,686.89	4,198,514.99
M/I HOMES INC	0.256	55305B101 MHO	12,400	522,747.20	484,220.00
M&F WORLDWIDE CORP	0.000	552541104 MFW	42,026	570,282.35	561,467.36
M&T BANK CORPORATION	1.220	55261F104 MTB	98,700	7,215,909.16	9,702,210.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MACATAWA BK CORP	1.695	554225102 MCBC	10,100	240,235.54	285,931.00
MACDERMID INC.	0.350	554273102 MRD	25,800	810,969.78	883,392.00
MACROMEDIA INC	0.000	556100105 MACR	187,900	2,903,953.41	3,352,136.01
MACROVISION CORP	0.000	555904101 MVSN	49,500	888,370.34	1,118,204.99
MADDEN STEVEN LTD	0.000	556269108 SHOO	12,100	259,122.51	246,840.00
MAF BANCORP INC	1.718	55261R108 MAFB	35,187	1,096,976.35	1,474,335.29
MAGMA DESIGN AUTOMATION	0.000	559181102 LAVA	68,445	1,304,045.05	1,597,506.30
MAGNA ENTERTAINMENT-CL A	0.000	559211107 MECA	193,400	970,515.87	980,538.00
MAGNUM HUNTER RESOURCES INC	0.000	55972F203 MHR	81,200	629,488.40	772,212.00
MAIN STR BKS INC NEW	2.037	56034R102 MSBK	10,500	260,280.77	278,250.00
MAINSOURCE FINANCIAL	2.347	56062Y102 MSFG	7,560	183,287.06	231,865.20
MAIR HOLDINGS INC	0.000	560635104 MAIR	13,500	101,642.79	98,280.00
MANDALAY RESORT GROUP	2.415	562567107 MBG	124,300	4,190,390.65	5,558,696.01
MANHATTAN ASSOCIATES INC	0.000	562750109 MANH	26,300	836,796.08	726,932.00
MANITOWOC COMPANY INC.	0.897	563571108 MTW	39,300	925,263.54	1,226,160.00
MANOR CARE INC.	1.446	564055101 HCR	263,400	6,718,543.13	9,105,737.98
MANPOWER INC	0.424	56418H100 MAN	147,000	5,009,938.69	6,920,760.00
MANTECH INTERNATIONAL CORP-A	0.000	564563104 MANT	10,200	217,280.72	254,490.00
MANUFACTURERS SVCS L	0.000	565005105 MSV	19,600	96,858.28	119,168.00
MANUGISTICS GROUP INC.	0.000	565011103 MANU	73,300	372,945.26	458,125.01
MAPICS INC	0.000	564910107 MAPX	97,500	877,491.88	1,276,275.00
MARATHON OIL CORP	3.022	565849106 Q MRO	870,118	20,780,744.22	28,792,204.62
MARCUS CORPORATION	1.341	566330106 MCS	56,500	895,646.10	926,600.00
MARINE PRODS CORP	0.851	568427108 MPX	6,800	104,589.10	127,840.00
MARINEMAX INC	0.000	567908108 HZO	33,000	549,889.31	641,190.00
MARITRANS INC	2.633	570363101 TUG	19,614	309,879.52	327,749.94
MARKEL CORP	0.000	570535104 MKL	17,800	4,404,587.07	4,512,478.03
MARKETWATCH.COM INC	0.000	570619106 MKTW	7,200	63,411.46	61,984.80
MARRIOTT INT'L INC CL-A	0.649	571903202 MAR	348,300	10,458,441.81	16,091,460.00
MARSH & MCLENNAN COS.	2.589	571748102 Q MMC	1,109,676	42,432,543.32	53,142,383.64
MARSHALL & ILSLEY CORP	1.882	571834100 MI	355,300	10,585,768.87	13,590,224.99
MARTEK BIOSCIENCES CORP	0.000	572901106 MATK	77,557	2,840,968.19	5,038,878.28
MARTHA STEWART LIVING OMNIMEDIA INC	0.000	573083102 MSO	14,600	130,933.96	143,810.00
MARTIN MARIETTA MATERIALS	1.532	573284106 MLM	92,600	4,370,452.96	4,349,421.99
MARVEL ENTERPRISES I	0.000	57383M108 MVL	62,300	1,203,904.17	1,813,552.99
MASCO CORP.	2.334	574599106 Q MAS	1,124,400	25,798,600.70	30,819,803.99
MASSBANK CORP READ M	2.159	576152102 MASB	4,500	162,845.29	191,700.00
MASSEY ENERGY CO	0.769	576206106 Q MEE	74,300	880,672.24	1,545,440.00
MASTEC INC	0.000	576323109 MTZ	11,500	97,583.97	170,314.99
MATERIAL SCIENCES CORP.	0.000	576674105 MSC	9,500	97,430.90	96,045.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MATRIA HEALTHCARE IN	0.000	576817209 MATR	19,200	370,593.65	405,696.00
MATRIX SERVICE CO	0.000	576853105 MTRX	30,761	443,842.35	558,312.15
MATRIXONE, INC.	0.000	57685P304 MONE	51,900	306,162.04	319,704.00
MATRIX INITIATIVES INC	0.000	57685L105 MTXX	35,600	514,079.24	631,508.40
MATTEL INC.	2.075	577081102 Q MAT	1,044,348	18,636,589.75	20,124,585.97
MATTHEWS INTL CORP	0.540	577128101 MATW	34,400	891,458.61	1,017,896.00
MATTSON TECHNOLOGY INC	0.000	577223100 MTSN	33,700	142,477.35	411,814.00
MAUI LD & PINEAPPLE	0.000	577345101 MLP	3,700	94,712.08	127,945.99
MAVERICK TUBE CORP	0.000	577914104 MVK	68,300	1,129,953.16	1,314,775.00
MAXIM INTGRTD PRDCTS INC.	0.642	57772K101 MXIM	656,470	22,284,035.21	32,692,206.01
MAXIMUS INC	0.000	577933104 MMS	18,600	659,640.66	727,818.00
MAXTOR CORP	0.000	577729205 MXO	740,699	7,255,314.87	8,221,770.00
MAXWELL SHOE INC	0.000	577766108 MAXS	16,700	239,061.35	283,399.00
MAXWELL TECHNOLOGIES INC	0.000	577767106 MXWL	34,400	255,878.22	244,240.00
MXYGEN INC	0.000	577776107 MAXY	57,300	650,025.08	609,099.00
MAY DEPT STORES	3.302	577778103 Q MAY	755,915	21,589,188.57	21,974,449.05
MAYTAG COMPANY	2.585	578592107 Q MYG	83,900	2,153,771.49	2,336,614.98
MB FINL INC	1.978	55264U108 MBFI	30,850	860,015.16	1,122,940.00
MBIA INC.	1.350	55262C100 Q MBI	369,800	17,165,458.80	21,903,254.00
MBNA CORP	1.609	55262L100 Q KRB	2,726,915	48,607,034.40	67,763,837.74
MBT FINANCIAL CORP	3.634	578877102 MBTF	7,406	116,880.21	122,273.06
McCORMICK & CO	1.860	579780206 Q MKC	191,300	4,426,821.68	5,758,129.99
MCCLATCHY CO	0.639	579489105 MNI	3,300	219,899.13	227,040.00
MCDATA CORPORATION-A	0.000	580031201 MCDTA	178,600	1,715,891.04	1,702,058.02
MCDERMOTT INTERNATIONAL	0.000	580037109 Q MDR	36,900	235,493.44	440,955.00
MCDONALDS CORPORATION	1.611	580135101 Q MCD	2,802,067	77,191,505.65	69,575,323.61
MCG CAPITAL CORP	8.615	58047P107 MCGC	59,400	920,424.30	1,158,300.00
MCGRATH RENTCORP	2.935	580589109 MGRC	9,200	255,185.46	250,700.00
MCGRAW HILL INC	1.544	580645109 Q MHP	325,870	18,207,875.23	22,784,830.40
MCKESSON CORP	0.746	58155Q103 Q MCK	666,600	23,720,776.72	21,437,856.01
MCLEODUSA INC	0.000	582266706 MCLD	538,700	793,952.96	797,276.00
MCMORAN EXPLORATION CO	0.000	582411104 MMR	14,200	209,835.97	266,250.01
MDC HOLDINGS INC	0.775	552676108 MDC	41,400	1,185,151.46	2,670,299.99
MDU RESOURCES GROUP	2.855	552690109 MDU	304,050	6,891,713.06	7,239,430.50
MEADWESTVACO	3.092	583334107 MWV	400,700	9,798,513.43	11,920,825.03
MEASUREMENT SPECIALITIES INC	0.000	583421102 MSS	38,700	213,280.80	790,641.01
MEDALLION FINANCIAL CORP	2.107	583928106 TAXI	24,963	167,382.39	236,898.87
MEDAREX INC	0.000	583916101 MEDX	89,000	626,669.11	554,470.00
MEDCO HEALTH SOLUTIONS INC	0.000	58405U102 MHS	627,756	14,190,037.93	21,337,426.42
MEDIA GENERAL INC - CL A	1.167	584404107 MEG	36,511	2,277,820.73	2,376,866.10

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MEDIACOM COMMUNICATIONS CORP	0.000	58446K105 MCCC	40,300	403,308.49	349,401.00
MEDICAL ACTION INDUSTRIES INC	0.000	58449L100 MDCI	9,400	150,369.89	175,874.00
MEDICINES COMPANY	0.000	584688105 MDCO	50,400	1,140,564.90	1,484,784.00
MEDICIS PHARMACEUTICAL CORP	0.280	584690309 MRX	73,790	3,868,205.45	5,261,227.00
MEDIMMUNE INC	0.000	584699102 MEDI	507,300	15,077,987.07	12,885,420.00
MEDIS TECHNOLOGIES L	0.000	58500P107 MDTL	14,200	120,211.08	151,940.00
MEDIWARE INFORMATION SYSTEMS	0.000	584946107 MEDW	10,375	148,290.92	165,585.00
MEDQUIST INC.	0.000	584949101 MEDQ	21,700	399,310.55	348,502.00
MEDTRONIC INC	0.596	585055106 Q MDT	2,414,200	72,859,285.83	117,354,261.97
MELLON FINANCIAL CORP.	1.993	58551A108 Q MEL	917,400	25,566,832.52	29,457,714.02
MEMBERWORKS INC	0.000	586002107 MBRS	8,100	225,091.16	220,077.00
MEMC ELECTR MATLS IN	0.000	552715104 WFR	107,100	1,109,012.56	1,030,302.00
MENTOR CORP/MINN	2.493	587188103 MNT	49,100	784,096.02	1,181,346.00
MENTOR GRAPHICS CORP.	0.000	587200106 MENT	113,825	1,228,545.29	1,655,015.50
MERCANTILE BANC.	2.896	587405101 Q MRBK	79,600	1,640,196.21	3,628,167.98
MERCANTILE BANK CORP	0.904	587376104 MBWM	7,100	214,600.01	259,150.00
MERCHANTS BANCSHARES	3.535	588448100 MBVT	7,000	188,632.74	213,850.00
MERCK & CO INC	3.203	589331107 Q MRK	4,748,244	210,974,877.22	219,368,872.81
MERCURY COMPUTER SYSTEMS INC	0.000	589378108 MRCY	66,200	1,806,574.64	1,648,380.00
MERCURY GENERAL CORP.	2.835	589400100 MCY	48,600	2,252,464.77	2,262,330.01
MERCURY INTERACTIVE CORP.	0.000	589405109 MERQ	207,300	8,349,362.28	10,083,071.99
MEREDITH CORPORATION	0.778	589433101 Q MDP	75,350	3,241,781.85	3,677,833.46
MERIDIAN BIOSCIENCE INC	3.451	589584101 VIVO	53,435	543,595.64	557,327.05
MERIDIAN RESOURCE CO	0.000	58977Q109 TMR	49,800	236,559.13	295,812.00
MERIT MED SYS INC	0.000	589889104 MMSI	51,597	673,108.41	1,148,556.65
MERITAGE CORP	0.000	59001A102 MTH	9,606	507,502.02	636,973.86
MERIX CORP	0.000	590049102 MERX	31,600	788,327.24	775,148.00
MERRILL LYNCH & CO. INC.	1.091	590188108 Q MER	2,110,870	83,007,870.76	123,802,525.55
MESA AIR GROUP INC	0.000	590479101 MESA	77,300	792,517.40	967,796.01
MESTEK INC	0.000	590829107 MCC	19,000	339,015.14	365,940.00
METHODE ELECTRONICS CL-A	1.635	591520200 METH	109,500	1,192,075.39	1,339,185.00
METLIFE INC	0.683	59156R108 MET	771,843	23,120,981.03	25,987,953.81
METRIS COMPANIES INC.	0.900	591598107 MXT	34,300	186,170.86	152,292.00
METRO GOLDWYN MAYER	0.000	591610100 MGM	202,115	2,894,365.20	3,454,145.34
METRO ONE TELECOMMUNICATIONS	0.000	59163F105 MTON	164,400	799,857.24	427,440.00
METROLOGIC INSTRUMENTS INC	0.000	591676101 MTLG	14,800	367,475.39	399,600.00
METTLER-TOLEDO INTERNATIONAL	0.000	592688105 MTD	86,800	3,486,727.35	3,663,828.01
MFA MORTGAGE INVESTMENTS INC	10.256	55272X102 MFA	71,400	741,184.59	696,150.00
MGE ENERGY INC	4.293	55277P104 MGEE	16,800	552,179.34	529,368.00
MGI PHARMA INC	0.000	552880106 MOGN	41,800	951,065.54	1,720,070.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MGIC INVESTMENT CORP	0.263	552848103 Q MTG	184,200	9,519,843.39	10,488,348.02
MGM MIRAGE	0.000	552953101 MGG	90,700	3,031,400.77	3,411,227.00
MICHAELS STORES	0.905	594087108 MIK	95,970	3,253,435.10	4,241,874.00
MICREL INCORPORATED	0.000	594793101 MCRL	94,300	1,157,379.23	1,469,194.00
MICRO THERAPEUTICS INC	0.000	59500W100 MTIX	12,000	57,211.20	38,759.99
MICROCHIP TECHNOLOGY INC.	0.359	595017104 MCHP	565,599	12,281,845.09	18,868,382.64
MICROMUSE INC.	0.000	595094103 MUSEE	85,500	741,062.44	589,950.00
MICRON TECHNOLOGY INC	0.000	595112103 Q MU	1,098,600	24,089,264.26	14,798,141.98
MICROS SYSTEMS INC.	0.000	594901100 MCRS	89,770	2,271,134.13	3,892,427.20
MICROSEMI CORP	0.000	595137100 MSCC	41,600	1,016,805.46	1,022,528.00
MICROSOFT CORP.	0.581	594918104 MSFT	19,111,596	493,096,792.20	526,333,381.39
MICROSTRATEGY INC-CL A	0.000	594972408 MSTR	15,600	709,014.50	818,688.00
MID ATLANTIC MEDICAL SERVICES	0.000	59523C107 MME	90,941	3,200,517.25	5,892,976.77
MID-STATE BANCSHARES	2.044	595440108 MDST	32,000	632,692.59	814,080.00
MIDAS INC.	2.237	595626102 MDS	26,600	351,313.75	380,380.00
MIDDLESEX WATER CO	3.251	596680108 MSEX	4,533	85,198.18	92,026.66
MIDLAND CO	0.804	597486109 MLAN	10,600	247,171.42	250,372.00
MIDWAY GAMES INC.	0.000	598148104 MWY	61,900	342,293.93	240,172.01
MIDWEST BANC HOLDING	2.157	598251106 MBHI	6,200	132,146.75	137,950.00
MILACRON, INC.	0.959	598709103 Q MZ	40,900	268,928.37	170,553.00
MILLENIUM CHEMICALS INC	4.258	599903101 MCH	61,700	630,610.78	782,356.00
MILLENNIUM PHARMACEUTICALS	0.000	599902103 MLNM	634,500	11,886,281.67	11,846,115.00
MILLER (HERMAN) INC	0.597	600544100 MLHR	140,800	2,924,594.44	3,417,215.98
MILLIPORE CORPORATION	1.022	601073109 Q MIL	128,400	4,571,971.43	5,527,620.00
MIM CORP	0.000	553044108 MIMS	50,900	332,721.40	357,827.00
MINDSPEED TECHNOLOGIES INC	0.000	602682106 MSPD	88,800	346,288.74	608,280.00
MINE SAFETY APPLIANCES CO	1.006	602720104 MSA	11,265	524,620.36	895,680.16
MINERALS TECHNOLOGIES INC	0.168	603158106 MTX	39,900	1,978,554.40	2,364,075.00
MKS INSTRUMENTS INC	0.000	55306N104 MKSI	34,796	743,552.91	1,009,084.00
MOBILE MINI INC.	0.000	60740F105 MINI	8,500	187,017.84	167,620.00
MOBIUS MANAGEMENT SYSTEMS INC	0.000	606925105 MOBI	19,300	273,913.67	244,145.00
MODINE MANUFACTURING CO	2.038	607828100 MODI	28,000	623,937.60	755,440.00
MODTECH HLDGS INC	0.000	60783C100 MODT	149,451	1,406,651.45	1,256,882.91
MOHAWK INDUSTRIES INC.	0.000	608190104 MHK	138,600	6,769,977.26	9,776,844.03
MOLECULAR DEVICES CORP	0.000	60851C107 MDCC	83,700	1,402,823.68	1,589,463.00
MOLEX INC	0.286	608554101 MOLX	284,800	8,641,567.34	9,936,671.99
MOLINA HEALTHCARE INC	0.000	60855R100 MOH	26,500	608,306.03	668,595.00
MONACO COACH CORPORATION	0.000	60886R103 MNC	36,948	544,069.19	879,362.40
MONOLITHIC SYSTEM TECHNOLOGY	0.000	609842109 MOSY	27,200	311,775.16	232,560.00
MONRO MUFFLER BRAKE	0.000	610236101 MNRO	18,600	394,917.87	372,186.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MONSANTO COMPANY	1.806	61166W101 MON	889,731	16,828,667.02	25,606,458.17
MONSTER WORLDWIDE INC	0.000	611742107 MNST	187,700	8,890,040.25	4,121,892.00
MONTPELIER RE HOLDINGS LTD	3.705	G62185106 MRH	27,778	905,948.50	1,019,452.60
MOODY'S CORPORATION	0.495	615369105 MCO	296,600	12,251,689.81	17,959,129.97
MOOG INC. CL A	0.000	615394202 MOG.A	61,995	2,072,869.88	3,062,553.00
MORGAN STANLEY DEAN WITTER & COMPANY	1.728	617446448 Q MWD	2,267,238	100,285,320.49	131,205,063.01
MOTHERS WK INC	0.000	619903107 MWRK	5,000	149,551.99	122,000.00
MOTOROLA INC	1.137	620076109 Q MOT	4,587,920	94,228,614.75	64,552,034.38
MOVADO GROUP INC	0.850	624580106 MOV	8,900	204,887.84	251,247.00
MOVIE GALLERY INC	0.642	624581104 MOVI	29,200	568,387.60	545,456.00
MPS GROUP INC	0.000	553409103 MPS	189,972	1,387,282.62	1,776,238.20
MRO SOFTWARE INC	0.000	55347W105 MROI	27,900	588,308.73	375,534.00
MRV COMMUNICATIONS I	0.000	553477100 MRVC	126,000	282,086.63	473,760.00
MSA INDUSTRIAL DIRECT CO-A	1.163	553530106 MSM	10,100	235,034.61	277,750.00
MSC SOFTWARE CORPORATION	0.000	553531104 MNS	29,000	215,716.74	274,050.00
MTC TECHNOLOGIES INC	0.000	55377A106 MTCT	6,900	187,151.84	222,318.00
MTR GAMING GROUP INC	0.000	553769100 MNTG	13,500	112,579.84	139,050.00
MTS SYS CORP	1.248	553777103 MTSC	33,500	551,026.18	644,205.00
MUELLER INDUSTRIES INC.	0.000	624756102 MLI	87,200	2,600,727.68	2,996,192.00
MULTIMEDIA GAMES, INC.	0.000	625453105 MGAM	12,800	380,102.38	526,080.00
MURPHY OIL CORP	1.224	626717102 Q MUR	149,100	5,108,783.72	9,737,721.01
MUTUALFIRST FINANCIAL INC	1.736	62845B104 MFSF	5,300	126,102.59	134,302.00
MYERS INDUSTRIES INC.	1.650	628464109 Q MYE	39,325	439,443.58	476,619.00
MYKROLIS CORP	0.000	62852P103 MYK	107,300	1,319,241.47	1,725,384.00
MYLAN LABS	0.475	628530107 Q MYL	843,200	14,758,464.31	21,299,232.00
MYRIAD GENETICS INC	0.000	62855J104 MYGN	42,600	581,957.99	547,836.00
NABI BIOPHARMACEUTIC	0.000	629519109 NABI	53,100	436,331.81	674,901.00
NACCO INDUSTRIES -CL A	1.698	629579103 Q NC	10,825	776,339.68	968,621.00
NARA BANCORP INC	0.732	63080P105 NARA	11,300	218,465.60	308,490.00
NASB FINL INC	1.622	628968109 NASB	3,700	112,439.44	155,067.00
NASH FINCH CO.	1.611	631158102 NAFC	34,097	669,592.04	761,726.98
NASSDA CORP	0.000	63172M101 NSDA	16,300	146,111.05	118,175.00
NATIONAL BANKSHARES INC/VA	2.390	634865109 NKSH	4,200	177,643.28	207,354.00
NATIONAL BEVERAGE CO	0.000	635017106 FIZ	4,400	64,324.22	71,720.00
NATIONAL CITY CORP	3.771	635405103 Q NCC	1,338,500	37,565,141.88	45,428,690.01
NATIONAL COMMERCE FINANCIAL	2.932	63545P104 NCF	402,300	8,706,280.82	10,974,744.01
NATIONAL FUEL & GAS	4.419	636180101 Q NFG	170,400	4,082,197.13	4,164,576.01
NATIONAL HEALTH INVESTORS INC	6.430	63633D104 NHI	47,100	935,091.82	1,171,848.00
NATIONAL HEALTHCARE	0.000	635906100 NHC	15,000	319,913.50	298,500.01
NATIONAL INSTRUMENTS CORP.	0.439	636518102 NATI	144,900	4,310,010.03	6,588,602.97

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
NATIONAL PENN BANCSH	2.988	637138108 NPBC	26,285	747,053.65	844,274.20
NATIONAL PRESTO INDS INC	2.545	637215104 NPK	9,700	334,817.72	350,655.00
NATIONAL PROCESSING	0.000	637229105 NAP	11,500	194,943.29	270,825.00
NATIONAL SEMICONDUCTOR CORP.	0.000	637640103 NSM	501,200	13,454,479.70	19,752,292.02
NATIONAL WESTN LIFE	0.000	638522102 NWLIA	5,323	705,676.52	824,266.55
NATIONAL-OILWELL INC.	0.000	637071101 NOI	173,900	4,468,587.97	3,888,404.00
NATIONWIDE FINANCIAL SERVICE	1.572	638612101 NFS	134,300	4,240,300.59	4,439,958.01
NATURES SUNSHINE PRODS INC.	1.574	639027101 NATR	11,100	94,127.33	93,795.00
NAUTILUS GROUP INC	2.847	63910B102 NLS	45,000	644,127.14	632,250.00
NAVIGANT CONSULTING	0.000	63935N107 NCI	53,700	707,651.49	1,012,782.00
NAVIGANT INTERNATIONAL INC.	0.000	63935R108 FLYR	15,200	197,650.98	210,520.00
NAVIGATORS GROUP INC	0.000	638904102 NAVG	22,800	695,529.67	703,836.00
NAVISTAR INTL. CORP.	0.000	63934E108 NAV	128,100	4,204,970.05	6,134,709.01
NBC CAP CORP	3.599	628729105 NBY	8,100	202,374.76	216,027.00
NBT BANCORP INC	3.171	628778102 NBTB	39,200	789,309.25	840,448.00
NBTY INC.	0.000	628782104 NTY	55,900	766,307.20	1,501,474.00
NCI BUILDING SYS INC	0.000	628852105 NCS	39,900	863,759.14	953,610.00
NCO GROUP INC.	0.000	628858102 NCOG	21,900	479,021.76	498,663.00
NCR CORPORATION	0.000	62886E108 NCR	178,100	5,511,377.62	6,910,280.01
NDC HEALTH CORP	0.624	639480102 NDC	58,125	1,370,137.61	1,489,162.50
NEIGHBORCARE INC	0.000	64015Y104 NCRX	36,300	559,480.89	716,925.00
NEIMAN MARCUS GROUP INC-CLASS A	0.968	640204202 NMG.A	83,200	2,877,335.61	4,465,344.01
NEKTAR THERAPEUTICS	0.000	640268108 NKTR	103,211	1,200,057.23	1,404,701.71
NEOFORMA INC	0.000	640475505 NEOF	42,920	486,290.35	456,668.80
NEOPHARM INC	0.000	640919106 NEOL	23,900	355,796.29	437,848.00
NEOSE TECHNOLOGIES I	0.000	640522108 NTEC	2,600	21,996.00	23,920.00
NEOWARE SYSTEMS INC	0.000	64065P102 NWRE	18,900	343,755.02	258,930.00
NET2PHONE	0.000	64108N106 NTOP	68,300	331,957.97	464,440.00
NETBANK INC	0.599	640933107 NTBK	58,000	834,046.65	774,300.00
NETEGRITY INC	0.000	64110P107 NETE	138,800	1,290,271.24	1,431,028.00
NETFLIX.COM INC	0.000	64110L106 NFLX	71,833	1,931,794.81	3,928,546.77
NETIQ CORP	0.000	64115P102 NTIQ	99,200	1,445,912.67	1,314,400.00
NETOPIA INC	0.000	64114K104 NTPA	59,800	808,277.08	871,884.00
NETRATINGS INC	0.000	64116M108 NTRT	66,275	654,709.21	757,523.25
NETSCOUT SYS INC	0.000	64115T104 NTCT	23,300	108,640.66	177,080.00
NETSCREEN TECHNOLOGIES INC	0.000	64117V107 NSCN	198,990	4,563,788.34	4,925,002.49
NETSOLVE INC	0.000	64115J106 NTSL	22,800	178,275.40	184,680.00
NETWORK APPLIANCE INC.	0.000	64120L104 NTAP	700,700	14,261,100.68	14,385,370.99
NETWORK EQUIPMENT TECH. INC.	0.000	641208103 NWK	41,600	347,751.18	457,600.00
NETWORKS ASSOCIATES INC.	0.000	640938106 NET	266,900	3,594,121.28	4,014,175.98

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
NEUROCRINE BIOSCIENCES INC	0.000	64125C109 NBIX	32,500	1,691,516.50	1,772,549.99
NEW CENTURY FINANCIAL CORP	1.613	64352D101 NCEN	38,200	795,222.03	1,515,394.00
NEW ENGLAND BUSINESS SERVICE	2.711	643872104 NEB	12,200	356,801.03	359,900.00
NEW FOCUS INC	0.000	644383101 NUFO	156,000	679,050.36	783,120.00
NEW YORK COMMUNITY BANCORP	2.628	649445103 NYB	342,775	7,682,377.63	13,042,588.75
NEW YORK TIMES CO. CL A	1.213	650111107 Q NYT	202,300	8,212,045.66	9,667,916.98
NEWELL RUBBERMAID INC.	3.689	651229106 Q NWL	269,400	7,586,998.88	6,134,237.99
NEWFIELD EXPLORATION COMPANY	0.000	651290108 NFX	88,811	3,247,082.82	3,955,641.94
NEWMONT MNG. CORP. HLDG CO	0.411	2636607 Q NEM	858,600	27,383,666.79	41,736,546.01
NEWPARK RESOURCES INC.	0.000	651718504 NR	125,700	725,571.76	602,103.00
NEWPORT CORP	0.121	651824104 NEWP	46,700	865,596.23	771,951.00
NEWS CORP LTD- SPONS ADR PRF	0.578	652487802 NWS/A	91,292	1,991,416.71	2,761,594.20
NEXTEL COMMUNICATIONS CL-A	0.000	65332V103 NXTL	2,038,900	37,093,008.57	57,211,534.00
NEXTEL PARTNERS INC	0.000	65333F107 NXTP	171,050	1,501,235.37	2,300,622.52
NIC INC	0.000	62914B100 EGOV	12,900	40,398.76	103,587.00
NICOR INC.	5.464	654086107 Q GAS	91,490	3,028,330.90	3,114,319.61
NII HOLDINGS INC	0.000	62913F201 NIHD	52,085	3,398,407.80	3,887,103.55
NIKE INC. -CL B	1.168	654106103 Q NKE	314,800	16,813,881.27	21,551,208.02
NISOURCE INCORPORATED	4.193	65473P105 Q NI	364,100	6,746,064.73	7,988,354.01
NJ RESOURCES CORP. COMMON	3.375	646025106 NJR	45,200	1,339,994.97	1,740,652.00
NL INDS INC	6.837	629156407 NL	100	916.16	1,170.00
NMS COMMUNICATIONS CORP	0.000	629248105 NMSS	37,700	227,821.46	235,248.00
NN INC	2.541	629337106 NNBRE	37,100	455,420.01	467,089.00
NOBLE ENERGY INC	0.450	655044105 NBL	94,750	2,982,820.44	4,209,742.51
NOLAND CO	0.771	655286102 NOLD	4,800	178,905.12	199,200.00
NORDSON CORP	1.795	655663102 NDSN	54,490	1,510,274.37	1,881,539.70
NORDSTROM INC	1.282	655664100 Q JWN	202,600	4,787,160.15	6,949,180.00
NORFOLK SOUTHERN CORP.	1.353	655844108 Q NSC	732,900	14,959,102.23	17,333,084.98
NORTEL NETWORKS CORP. HOLDING CO.	0.000	656568102 Q NT	1,436,100	27,078,503.99	6,074,703.00
NORTH COAST ENERGY INC	0.000	658649702 NCEB	14,600	177,489.28	156,088.60
NORTH FORK BANK	2.965	659424105 NFB	263,700	8,020,795.89	10,671,939.00
NORTH PITTSBURGH SYS	3.596	661562108 NPSI	18,100	311,037.25	342,271.00
NORTHEAST UTILITIES	2.974	664397106 NU	336,700	6,448,875.74	6,791,239.00
NORTHERN STATES FINANCIAL CORP	3.735	665751103 NSFC	3,500	100,167.57	101,185.00
NORTHERN TRUST CORP	1.637	665859104 NTRS	308,000	14,752,452.12	14,297,359.98
NORTHROP GRUMMAN CORP.	1.673	666807102 Q NOC	489,703	41,616,500.88	46,815,606.79
NORTHWEST AIRLINES CORP	0.000	667280101 NWAC	326,651	3,894,943.18	4,122,335.62
NORTHWEST BANCORP IN	1.872	667328108 NWSB	13,300	225,415.48	284,087.99
NORTHWEST NATURAL GAS CO.	4.227	667655104 NWN	36,200	975,296.91	1,113,150.00
NOVELL INC	0.000	670006105 NOVL	999,700	7,458,450.65	10,516,843.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
NOVELLUS SYSTEMS INC.	0.000	670008101 NVLS	305,700	10,366,185.33	12,854,685.00
NOVEN PHARMACEUTICALS INC	0.000	670009109 NOVN	79,983	1,020,016.86	1,216,541.44
NOVOSTE CORP	0.000	67010C100 NOV	19,700	105,497.53	94,363.00
NPS PHARMACEUTICALS INC.	0.000	62936P103 NPSP	30,400	798,733.68	934,496.00
NS GROUP INC	0.000	628916108 NSS	17,700	152,330.19	171,690.00
NSTAR CO.	4.577	67019E107 NST	103,500	4,374,480.32	5,019,749.99
NTL INC	0.000	62940M104 NTLI	192,624	9,029,212.99	13,435,524.00
NU SKIN ENTERPRISES	1.638	67018T105 NUS	33,300	353,790.26	569,097.00
NUANCE COMMUNICATIONS INC	0.000	669967101 NUAN	6,700	35,858.24	51,188.00
NUCOR CORP	1.428	670346105 Q NUC	147,000	7,304,948.56	8,232,000.01
NUEVO ENERGY COMPANY	0.000	670509108 NEV	21,200	361,649.47	512,404.00
NUI CORP	6.079	629431107 NUI	55,200	997,797.30	889,824.00
NUVEEN INVESTMENTS INC-CL A	2.250	67090F106 JNC	63,300	1,627,807.00	1,687,578.01
NUVELO INC	0.000	67072M103 NUVO	13,800	29,458.04	47,886.00
NVIDIA CORP	0.000	67066G104 NVDA	322,300	9,684,254.09	7,493,475.01
NVR INC	0.000	62944T105 NVR	18,695	5,915,202.98	8,711,869.99
NYFIX INCORPORATED	0.000	670712108 NYFX	93,800	1,081,899.78	745,710.00
NYMAGIC INC	0.875	629484106 Q NYM	18,067	471,789.49	495,397.14
O'CHARLEYS INC	0.000	670823103 CHUX	14,900	330,500.92	267,455.00
O'REILLY AUTOMOTIVE INC.	0.000	686091109 ORLY	66,200	1,576,233.41	2,539,432.02
OAK HILL FINANCIAL INC	1.947	671337103 OAKF	4,000	105,125.79	123,240.00
OAKLEY INC.	1.011	673662102 OO	29,900	352,916.15	413,816.00
OCCIDENTAL PETROLEUM CORP.	2.462	674599105 Q OXY	1,149,771	30,171,537.73	48,566,327.00
OCEANEERING INT'L. INC.	0.000	675232102 OII	20,300	442,825.09	568,400.00
OCEANFIRST FINL CORP	2.945	675234108 OCFC	7,600	193,106.10	206,416.00
OCTEL CORP	0.507	675727101 OTL	22,200	372,411.49	437,118.00
OCULAR SCIENCES INC	0.000	675744106 OCLR	22,400	472,912.75	643,104.00
OCWEN FINANCIAL CORP	0.000	675746101 OCN	57,200	247,744.55	506,792.00
ODYSSEY HEALTHCARE INC	0.000	67611V101 ODSY	95,452	1,731,090.74	2,792,940.15
ODYSSEY HOLDINGS CORP	0.554	67612W108 ORH	193,100	3,823,602.34	4,354,404.99
OFFICE DEPOT INC	0.000	676220106 ODP	616,600	9,004,845.51	10,303,385.98
OFFSHORE LOGISTICS	0.000	676255102 OLG	58,400	1,159,579.16	1,431,968.00
OGE ENERGY CORP	5.498	670837103 OGE	198,900	4,390,217.29	4,811,391.00
OHIO CASUALTY CORP.	0.000	677240103 Q OCAS	241,300	3,367,614.98	4,188,967.98
OIL STS INTL INC	0.000	678026105 OIS	18,500	227,361.05	257,890.01
OLD DOMINION FREIGHT LINE	0.000	679580100 ODFL	8,600	231,270.49	293,087.99
OLD NATL BANCORP IND	3.326	680033107 ONB	118,400	2,774,646.25	2,705,440.00
OLD POINT FINANCIAL CORP	1.892	680194107 OPOF	2,800	86,215.93	88,787.99
OLD REPUBLIC INT'L CORP.	1.786	680223104 ORI	499,963	10,278,261.28	12,679,074.34
OLD SECOND BANCORP I	1.616	680277100 OSBC	8,100	344,015.42	400,950.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
OLIN CORP	3.988	680665205 Q OLN	56,200	994,245.90	1,127,372.01
OM GROUP, INC.	2.138	670872100 Q OMG	116,513	1,832,142.15	3,051,475.47
OMEGA FINL CORP	3.117	682092101 OMEF	9,800	344,817.46	377,202.00
OMEGA PROTEIN CORP	0.000	68210P107 OME	7,300	40,171.02	56,356.00
OMI CORPORATION	0.000	Y6476W104 OMM	82,100	507,464.99	733,153.00
OMNICELL INC	0.000	68213N109 OMCL	28,500	332,838.79	461,700.00
OMNICOM GROUP	0.916	681919106 OMC	197,600	12,335,706.62	17,256,408.00
OMNIVISION TECHNOLOGIES INC	0.000	682128103 OVTI	55,490	1,710,603.81	3,065,822.51
OMNOVA SOLUTIONS INC	0.000	682129101 OMN	499	2,113.03	2,400.01
ON ASSIGNMENT INC	0.000	682159108 ASGN	85,000	494,070.29	442,850.00
ON SEMICONDUCTOR COR	0.000	682189105 ONNN	43,100	262,228.30	277,995.01
ONEIDA FINANCIAL CORP	2.532	682478102 ONFC	2,000	43,360.50	44,222.00
ONEIDA LTD	0.000	682505102 OCQ	109,300	482,862.39	643,777.00
ONEOK INC.	3.260	682680103 Q OKE	14,000	241,444.19	309,120.00
ONMICARE INC.	0.222	681904108 OCR	155,800	3,618,263.36	6,292,762.00
ONYX PHARMACEUTICALS	0.000	683399109 ONXX	40,900	698,757.35	1,154,607.00
ONYX SOFTWARE CORP	0.000	683402200 ONXS	122,700	476,126.79	483,438.00
OPENWAVE SYS INC	0.000	683718308 OPWV	80,999	616,261.71	890,989.00
OPLINK COMMUNICATION	0.000	68375Q106 OPLK	123,000	210,485.65	293,970.00
OPNET TECHNOLOGIES INC.	0.000	683757108 OPNT	13,200	155,991.81	217,272.00
OPSWARE INC	0.000	68383A101 OPSW	57,800	324,051.55	427,720.00
OPTICAL COMMUNICATIO	0.000	68382T101 OCPI	19,100	37,188.85	70,670.00
OPTIMAL ROBOTICS CORP.	0.000	68388R208 OPMR	20,800	220,793.86	166,192.00
OPTION CARE INC	0.000	683948103 OPTN	140,000	1,367,336.06	1,495,200.00
ORACLE SYS. CORP.	0.000	68389X105 ORCL	7,883,300	80,642,650.87	104,059,560.04
ORASURE TECHNOLOGIES	0.000	68554V108 OSUR	46,700	379,834.21	371,732.00
ORBITAL SCIENCES CORP.	0.000	685564106 ORB	317,500	2,256,607.29	3,816,350.00
ORBITZ INC-CLASS A	0.000	68556Y100 ORBZ	17,953	490,587.45	416,509.60
ORIENTAL FINL GROUP	2.179	68618W100 OFG	23,430	556,536.18	602,151.00
ORLEANS HOMEBUILDERS INC	0.000	686588104 OHB	2,000	53,526.99	56,660.00
ORTHODONTIC CENTERS OF AMER	0.000	68750P103 OCA	118,181	1,233,143.96	951,357.05
ORTHOFIX INTERNATIONAL N.V.	0.000	N6748L102 OFIX	12,995	472,691.54	636,495.10
ORTHOLOGIC CORP	0.000	68750J107 OLGC	188,319	932,926.01	1,154,395.47
OSHKOSH B'GOSH CL-A	2.050	688222207 Q GOSHA	2,400	70,034.47	51,504.00
OSHKOSH TRUCK CORPORATION	0.450	688239201 OSK	49,700	1,331,254.19	2,536,190.99
OSI PHARMACEUTICALS INC	0.000	671040103 OSIP	46,800	1,560,067.98	1,507,428.01
OSI SYSTEMS INC	0.000	671044105 OSIS	15,600	245,004.16	299,676.00
OTTER TAIL CORP	4.040	689648103 OTTR	25,300	706,511.62	676,269.00
OUTBACK STEAKHOUSE INC	1.176	689899102 OSI	134,733	4,174,904.64	5,956,545.92
OVERLAND STORAGE INC	0.000	690310107 OVRL	3,200	67,366.39	60,159.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
OVERSEAS SHIPHOLDING GROUP	2.055	690368105 OSG	36,600	856,243.54	1,246,230.00
OWENS & MINOR INC.	1.643	690732102 Q OMI	50,900	932,930.41	1,115,219.00
OWENS-ILLINOIS INC	0.000	690768403 OI	379,400	4,407,759.28	4,511,065.99
OXFORD HEALTH PLANS	0.919	691471106 OHP	190,700	6,651,427.14	8,295,450.00
OXFORD INDUSTRIES INC.	1.416	691497309 OXM	19,400	444,310.70	657,272.00
P A M TRANSN SVCS IN	0.000	693149106 PTSI	36,400	730,702.56	776,412.00
P.F.CHANGS CHINA BISTRO INC	0.000	69333Y108 PFCB	73,352	2,259,072.06	3,732,149.76
PAB BANKSHARES INC	1.801	69313P101 PAB	8,500	111,282.13	132,090.00
PACCAR INC	0.704	693718108 Q PCAR	232,100	13,879,694.05	19,756,352.00
PACER INTERNATIONAL INC	0.000	69373H106 PACR	19,500	367,247.01	394,290.00
PACIFIC CAP BANCORP	2.390	69404P101 PCBC	41,500	1,452,534.98	1,528,030.00
PACIFIC GAS & ELEC. CO.	0.000	69331C108 Q PCG	803,690	18,184,741.34	22,318,471.29
PACIFIC SUNWEAR OF CALIFORNIA INC.	0.000	694873100 PSUN	153,400	2,623,022.19	3,239,808.00
PACIFIC UN BK CALIF	0.783	695025106 PUBB	6,500	96,740.62	165,945.00
PACIFICARE HEALTH SYSTEM	0.000	695112102 PHS	120,700	6,842,326.96	8,159,319.99
PACKAGING CORP OF AMERICA	2.744	695156109 PKG	138,000	2,608,419.43	3,016,680.00
PACKETEER INC	0.000	695210104 PKTR	78,847	906,982.88	1,338,822.06
PACTIV CORPORATION	0.000	695257105 PTV	245,678	5,305,203.78	5,871,728.08
PAIN THERAPEUTICS INC.	0.000	69562K100 PTIE	27,900	199,537.95	193,905.00
PALL CORPORATION	1.341	696429307 Q PLL	225,000	5,095,523.51	6,036,750.01
PALM HARBOR HOMES	0.000	696639103 PHHM	20,800	379,902.24	371,696.00
PALMONE INC	0.000	69713P107 PLMO	44,596	525,458.35	524,003.01
PALMSOURCE INC	0.000	697154102 PSRC	6,549	127,006.41	142,702.71
PANAMSAT CORP	0.000	697933109 SPOT	90,300	1,841,981.40	1,946,867.99
PANERA BREAD CO	0.000	69840W108 PNRA	33,600	835,945.75	1,328,208.00
PANTRY INC/THE	0.000	698657103 PTRY	22,900	410,787.40	519,830.00
PAPA JOHN'S INTERNATIONAL	0.000	698813102 PZZA	21,600	581,761.31	721,007.99
PARAMETRIC TECHNOLOGY CORP	0.000	699173100 PMTC	308,000	1,482,950.42	1,213,520.00
PAREXEL INT'L CORP.	0.000	699462107 PRXL	92,100	1,433,259.95	1,497,545.99
PARK ELECTROCHEMICAL CORP.	0.906	700416209 PKE	54,900	1,167,135.68	1,454,301.00
PARK NATL CORP	3.110	700658107 PRK	28,400	3,215,060.05	3,213,459.99
PARKER DRILLING CO	0.000	701081101 PKD	316,100	816,511.83	806,055.00
PARKER-HANNIFIN CORP.	1.277	701094104 Q PH	220,800	9,519,058.63	13,137,599.99
PARKVALE FINL CORP	2.681	701492100 PVSA	5,100	131,827.21	136,935.00
PARTNERS TRUST FINL	1.176	70213A103 PRTR	7,900	173,798.88	268,600.00
PARTY CITY CORP	0.000	702145103 PCTY	12,900	140,475.83	163,701.00
PATHMARK STORES INC	0.000	70322A101 PTMK	195,550	1,912,322.83	1,486,180.00
PATINA OIL & GAS CORP	0.653	703224105 POG	60,606	1,341,657.54	2,969,087.95
PATRIOT BANK CORP	1.887	70335P103 PBIX	8,100	148,906.33	231,741.00
PATTERSON DENTAL COMPANY	0.000	703412106 PDCO	153,040	6,090,436.12	9,819,046.40

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PATTERSON-UTI ENERGY INC	0.000	703481101 PTEN	202,265	5,845,841.71	6,658,563.80
PAXAR CORP.	0.000	704227107 PXR	33,600	467,963.94	450,240.00
PAXSON COMMUNICATION	0.000	704231109 PAX	35,800	208,941.83	137,830.00
PAYCHEX INC	1.290	704326107 PAYX	623,900	17,212,861.03	23,209,079.99
PAYLESS SHOESOURCE INC	0.000	704379106 PSS	70,300	1,057,154.93	942,020.00
PC CONNECTION INC	0.000	69318J100 PCCC	8,100	63,865.99	67,797.00
PC-TEL INC	0.000	69325Q105 PCTI	23,700	224,492.86	251,457.01
PDF SOLUTIONS INC	0.000	693282105 PDFS	29,900	361,122.64	445,510.00
PDI INC	0.000	69329V100 PDII	31,400	718,728.32	841,834.00
PEABODY ENERGY CORP	1.198	704549104 BTU	58,300	1,504,136.46	2,431,693.00
PEAPACK-GLADSTONE FI	1.290	704699107 PGC	8,150	258,303.39	252,650.00
PEC SOLUTIONS INC	0.000	705107100 PECS	1,500	25,737.19	25,425.00
PEDIATRIX MEDICAL GROUP INC.	0.000	705324101 PDX	31,400	1,230,179.09	1,729,826.00
PEETS COFFEE & TEA I	0.000	705560100 PEET	15,900	280,667.80	276,819.00
PEGASUS COMMUNICATIONS CORP	0.000	705904605 PGTV	3,800	102,473.54	106,704.00
PEGASUS SOLUTIONS	0.000	705906105 PEGS	30,000	442,294.14	314,100.00
PEGASYSTEMS INC	0.000	705573103 PEGA	30,800	236,074.58	265,496.00
PEMSTAR INC	0.000	706552106 PMTR	84,000	295,042.62	276,360.00
PENFORD CORP.	1.748	707051108 PENX	44,600	631,841.41	612,358.00
PENN ENGR & MFG CORP	1.261	707389300 PNN	12,400	181,538.95	235,972.00
PENN NATIONAL GAMING INC	0.000	707569109 PENN	49,300	935,301.82	1,137,844.00
PENN VA CORP	1.617	707882106 PVA	8,800	386,939.70	489,720.00
PENN-AMERICA GROUP INC	1.620	707247102 PNG	19,900	257,635.91	264,073.00
PENNFED FINL SVCS IN	1.194	708167101 PFBS	4,500	125,454.77	150,750.00
PENNRCK FINL SVCS C	2.574	708352109 PRFS	9,200	266,274.82	285,935.99
PENNS WOODS BANCORP INC	2.997	708430103 PWOD	3,980	156,767.68	185,866.00
PENTAIR INC.	1.838	709631105 Q PNR	92,400	2,439,705.46	4,222,680.04
PENWEST PHARMACEUTIC	0.000	709754105 PPCO	29,400	607,216.44	508,032.00
PEOPLES BANCORP INC	2.439	709789101 PEBO	10,275	252,613.94	303,215.26
PEOPLES BK BRIDGEPOR	4.785	710198102 PBCT	47,300	1,369,693.18	1,541,980.01
PEOPLES ENERGY CORP	5.042	711030106 Q PGL	74,100	2,787,617.00	3,115,164.01
PEOPLES HLDG CO	2.424	711148106 PHC	10,050	315,831.31	331,650.00
PEOPLESOFT INC	0.000	712713106 PSFT	361,883	7,411,794.26	8,250,944.93
PEP BOYS MM & J	1.180	713278109 Q PBY	64,600	879,217.40	1,477,402.00
PEPCO HOLDINGS INC.	5.117	713291102 POM	334,100	7,171,336.05	6,528,314.00
PEPSI BOTTLING GROUP INC	0.165	713409100 PBG	430,833	9,883,877.81	10,417,541.94
PEPSIAMERICAS INC	0.233	71343P200 Q PAS	219,539	3,272,287.43	3,758,507.69
PEPSICO INC.	1.372	713448108 Q PEP	3,559,583	109,501,626.73	165,947,759.46
PER-SE TECHNOLOGIES	0.000	713569309 PSTI	32,400	400,805.65	494,424.00
PEREGRINE PHARMACEUT	0.000	713661106 PPHM	200,000	369,116.58	442,000.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PERFORMANCE FOOD GROUP COMPANY	0.000	713755106 PFGC	88,640	2,846,017.03	3,206,108.79
PERICOM SEMICONDUCTOR CORP	0.000	713831105 PSEM	56,800	952,524.55	605,488.00
PERINI CORP	0.000	713839108 PCR	36,800	325,885.55	336,720.00
PERKIN ELMER INC	1.640	714046109 Q PKI	434,609	6,951,429.78	7,418,775.63
PEROT SYSTEMS COPR. CL. A	0.000	714265105 PER	88,500	1,030,145.11	1,192,980.00
PERRIGO CO.	0.890	714290103 PRGO	90,600	1,033,101.07	1,424,232.00
PERRY ELLIS INTERNATIONAL	0.000	288853104 PERY	25,900	656,779.20	667,702.00
PETCO ANIMAL SUPPLIES INC	0.000	716016209 PETC	99,050	2,690,739.24	3,016,072.50
PETROLEUM DEVELOPMENT CORP	0.000	716578109 PETD	43,300	496,188.70	1,026,210.00
PETROQUEST ENERGY INC	0.000	716748108 PQUE	21,600	58,248.72	67,392.00
PETSMART INC	0.336	716768106 PETM	384,916	6,165,599.28	9,161,000.82
PFF BANCORP INC	1.764	69331W104 PFB	16,540	483,839.10	600,071.20
PFIZER INC.	1.924	717081103 Q PFE	17,253,890	381,325,984.65	609,579,933.66
PHARMACEUTICAL PRODUCT DEVELOPMENT INC.	0.000	717124101 PPDI	110,000	2,399,071.54	2,966,699.97
PHARMACEUTICAL RESOURCES INC	0.000	717125108 PRX	95,900	4,785,086.08	6,247,885.01
PHARMACOPEIA INC	0.000	71713B104 PCOP	151,500	1,700,356.13	2,152,815.00
PHELPS DODGE CORP.	0.000	717265102 Q PD	178,699	8,380,580.85	13,597,283.01
PHILADELPHIA CONS HLDG CO	0.000	717528103 PHLY	36,600	1,293,784.06	1,787,177.99
PHILLIPS-VAN HEUSEN	0.845	718592108 PVH	54,500	742,514.22	966,830.00
PHOENIX COMPANIES INC.	1.328	71902E109 PNX	149,300	1,539,370.84	1,797,572.00
PHOTON DYNAMICS INC	0.000	719364101 PHTN	19,300	662,971.94	776,632.00
PHOTRONICS INC.	0.000	719405102 PLAB	34,500	788,247.17	687,240.00
PICO HOLDINGS INC	0.000	693366205 PICO	66,800	886,508.04	1,046,756.00
PIEDMONT NATURAL GAS CO INC NORTH CAROL	3.819	720186105 PNY	12,300	483,944.16	534,558.00
PIER 1 IMPORTS INC/DEL	1.463	720279108 PIR	296,400	5,765,226.31	6,479,303.99
PILGRIMS PRIDE CORP	0.367	721467108 PPC	29,400	394,281.13	480,102.00
PINNACLE ENTERTAINMENT, INC.	0.000	723456109 PNK	67,600	487,269.60	630,032.00
PINNACLE FINANCIAL PARTNERS INC	0.000	72346Q104 PNFP	27,600	505,630.93	648,599.99
PINNACLE SYSTEMS	0.000	723481107 PCLE	106,800	1,419,165.90	911,004.00
PINNACLE WEST CAPITAL CORP	4.497	723484101 Q PNW	187,900	6,761,403.84	7,519,758.00
PIONEER NATURAL RESOURCES CO.	0.000	723787107 PXD	199,500	3,418,400.64	6,370,035.01
PITNEY-BOWES, INC.	2.954	724479100 Q PBI	442,200	16,198,161.40	17,962,163.98
PIXAR	0.000	725811103 PIXR	71,500	4,790,165.78	4,954,234.99
PIXELWORKS INC	0.000	72581M107 PXLW	41,600	282,503.81	459,264.00
PLAINS EXPLORATION & PR	0.000	726505100 PXP	46,400	492,318.09	714,096.00
PLAINS RESOURCES INC.	0.000	726540503 PLX	14,500	202,996.90	232,725.01
PLANAR SYSTEMS INC.	0.000	726900103 PLNR	26,740	550,466.18	650,316.80
PLANTRONICS INC.	0.000	727493108 PLT	66,300	1,460,349.42	2,164,695.00
PLATINUM UNDERWRITERS HOLDINGS LTD	1.066	G7127P100 PTP	75,023	2,083,870.29	2,250,690.00
PLAYBOY ENTERPRISES CL-B	0.000	728117300 PLA	17,600	249,277.00	284,416.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
PLAYTEX PRODUCTS INC	0.000	72813P100	PYX	149,800	1,187,617.24	1,157,954.01
PLEXUS CORP	0.000	729132100	PLXS	90,000	1,557,309.64	1,545,300.00
PLUG POWER INC	0.000	72919P103	PLUG	5,700	33,174.00	41,325.00
PLUM CREEK TIMBER CO INC	4.597	729251108	PCL	350,600	9,797,044.21	10,675,770.00
PMA CAP CORP	8.203	693419202	PMACA	125,530	731,920.61	642,713.60
PMC-SIERRA INC	0.000	69344F106	PMCS	255,800	5,110,246.88	5,154,370.00
PMI GROUP INC.	0.402	69344M101	PMI	233,900	7,167,615.14	8,708,097.00
PNC FINANCIAL SERVICES GROUP	3.654	693475105	Q PNC	624,785	31,608,430.81	34,194,483.05
POGO PRODUCING CO	0.414	730448107	PPP	115,700	4,486,146.98	5,588,310.00
POLARIS INDUSTRIES INC.	1.399	731068102	PII	34,000	2,035,219.84	3,011,720.01
POLO RALPH LAUREN CORP	0.694	731572103	RL	161,100	4,295,955.63	4,639,680.02
POLYCOM INC.	0.000	73172K104	PLCM	555,706	9,971,942.59	10,847,381.13
POLYMEDICA CORP	2.280	731738100	PLMD	110,766	1,681,962.86	2,914,253.45
POLYNOY CORPORATION	3.912	73179P106	POL	211,800	1,230,963.41	1,353,402.00
POMEROY COMPUTER RESOURCES	0.000	731822102	PMRY	49,752	673,913.54	733,344.48
POPE & TALBOT INC	1.817	732827100	POP	18,900	251,265.54	332,829.00
POPULAR INC	2.403	733174106	BPOP	256,600	9,898,181.57	11,531,604.01
PORTAL SOFTWARE INC	0.000	736126301	PRSF	13,920	171,063.99	93,681.60
PORTFOLIO RECOVERY ASSOCIATES INC	0.000	73640Q105	PRAA	24,940	689,748.50	662,157.01
POSSIS MEDICAL INC	0.000	737407106	POSS	18,900	320,113.15	373,275.00
POTLATCH CORP.	1.725	737628107	Q PCH	26,800	720,836.75	931,836.00
POWELL INDS INC	0.000	739128106	POWL	34,976	582,937.59	669,790.40
POWER INTEGRATIONS INC	0.000	739276103	POWI	73,642	1,874,085.67	2,464,061.32
POWER ONE INC.	0.000	739308104	PWER	76,600	2,254,550.45	829,578.00
POWERWAVE TECHNOLOGIES	0.000	739363109	PWAV	101,700	690,060.84	778,005.00
POZEN INC	0.000	73941U102	POZN	41,300	479,462.01	421,260.00
PPG INDUSTRIES INC.	2.749	693506107	Q PPG	313,133	16,151,922.64	20,046,774.67
PPL CORPORATION	3.520	69351T106	Q PPL	246,500	7,242,941.50	10,784,374.99
PRAECIS PHARMACEUTICALS INC	0.000	739421105	PRCS	179,400	1,006,989.11	1,155,336.00
PRAXAIR INC.	1.413	74005P104	Q PX	544,000	12,491,732.36	20,780,799.98
PRE-PAID LEGAL SVCS	0.000	740065107	PPD	24,400	598,134.81	637,328.00
PRECISION CASTPARTS CORP	0.264	740189105	PCP	198,720	7,315,010.57	9,023,875.21
PRESIDENTIAL LIFE	3.039	740884101	PLFE	38,500	666,226.61	506,659.99
PRESSTEK INC	0.000	741113104	PRST	36,900	250,307.53	268,263.00
PRG-SCHULTZ INTL INC	0.000	69357C107	PRGX	79,917	952,479.00	391,593.30
PRICE COMMUNICATIONS CORP	0.000	741437305	PR	60,200	845,556.91	826,546.00
PRICELINE.COM INC	0.000	741503403	PCLN	16,687	456,946.81	298,697.30
PRIDE INTERNATIONAL INC.	0.000	74153Q102	PDE	454,014	7,847,819.51	8,462,820.93
PRIMA ENERGY CORP	0.000	741901201	PENG	10,800	242,209.93	379,728.00
PRIME HOSPITALITY CORP	0.000	741917108	PDQ	106,700	1,112,104.26	1,088,340.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PRIME MONEY MARKET - 6BB	0.000	IT-DLB IT-DL	740,935	740,935.00	740,935.03
PRIME MONEY MARKET - 6CH	0.000	IT-CIP IT-CI	1,835,525	1,835,525.46	1,835,525.49
PRIME MONEY MARKET - 6EA	0.000	IT-EAG IT-EA	1,786,170	1,786,170.83	1,786,170.79
PRIME MONEY MARKET - 6FC	0.000	IT-FUL6 IT-FU	1,256,367	1,256,367.89	1,256,367.90
PRIME MONEY MARKET - 6LC	0.000	IT-LOR6 IT-LO	1,134,894	1,134,894.80	1,134,894.83
PRIME MONEY MARKET - 6WE	0.000	IT-WST IT-WS	519,333	519,333.74	519,333.60
PRIME MONEY MARKET ACCOUNT	0.000	IT-JAC IT-JA	249,631	249,631.92	249,631.92
PRIME MONEY MARKET ACCOUNT	0.000	IT-LOR IT-LO	4,008,320	4,008,320.87	4,008,320.68
PRIME MONEY MARKET ACCOUNT	0.000	IT-DAV IT-DA	3,145,235	3,145,235.28	3,145,235.36
PRIME MONEY MARKET ACCOUNT	0.000	IT-FUL IT-FU	502,222	502,222.58	502,222.62
PRIME MONEY MARKET ACCOUNT	0.000	IT-NEX IT-NE	56,318	56,318.18	56,318.18
PRIME MONEY MARKET ACCOUNT	0.000	IT-GOL IT-GO	1,479,024	1,479,024.08	1,479,024.09
PRIME MONEY MARKET ACCOUNT	0.000	IT-INT IT-IN	1,276,804	1,276,804.71	1,276,804.62
PRIME MONEY MARKET ACCOUNT	0.000	IT-JAC5 IT-JA	9,615,635	9,615,635.07	9,615,635.09
PRIME MONEY MARKET ACCOUNT	0.000	IT-BAR IT-BA	3,999,246	3,999,246.50	3,999,246.56
PRIME MONEY MARKET ACCOUNT	0.000	IT-MAW IT-MA	3,700,069	3,700,069.20	3,700,069.04
PRIMEDIA INC	0.000	74157K101 PRM	318,900	1,054,336.61	902,487.01
PRIMUS TELECOMMUNICATIONS GROUP INC	0.000	741929103 PRTL	206,800	1,320,062.95	2,105,224.00
PRINCETON REVIEW INC	0.000	742352107 REVU	19,300	137,857.14	188,175.00
PRINCIPAL FINANCIAL GROUP	1.360	74251V102 PFG	687,200	19,695,672.06	22,725,704.01
PRIORITY HEALTHCARE CORPORATION	0.000	74264T102 PHCC	46,613	897,804.17	1,123,839.42
PRIVATEBANCORP INC	0.351	742962103 PVTB	8,200	274,065.58	373,264.00
PROASSURANCE CORP	0.000	74267C106 PRA	41,210	1,154,363.70	1,324,901.50
PROCTER & GAMBLE CO	1.822	742718109 Q PG	2,648,607	160,674,514.98	264,542,867.16
PROGENICS PHARMACEUT	0.000	743187106 PGNX	21,400	357,207.73	403,604.00
PROGRESS ENERGY, INC	5.081	743263105 Q PGN	386,800	15,455,082.79	17,506,568.01
PROGRESS SOFTWARE	0.000	743312100 PRGS	70,960	1,250,936.28	1,451,841.60
PROGRESSIVE CORP	0.119	743315103 PGR	257,500	13,377,795.09	21,524,425.02
PROQUEST COMPANY	0.000	74346P102 PQE	28,700	749,787.71	845,214.99
PROSPERITY BANCSHARE	1.110	743606105 PRSP	16,700	341,326.49	376,084.00
PROTECTIVE LIFE CORP	1.891	743674103 PL	167,800	5,018,647.60	5,678,351.99
PROTEIN DESIGN LABS INC	0.000	74369L103 PDLI	217,000	3,057,210.83	3,884,300.03
PROVIDENT BANCORP IN	1.276	743835100 PBCP	4,300	156,218.82	202,100.00
PROVIDENT BANKSHARES CORPORATION	3.260	743859100 PBKS	43,450	1,019,285.26	1,279,168.00
PROVIDENT FINANCIAL GROUP	3.004	743866105 PFGI	77,800	2,364,456.06	2,485,709.98
PROVIDENT FINANCIAL HLDGS	1.654	743868101 PROV	8,825	278,306.72	320,082.75
PROVIDENT FINANCIAL SERVICES	1.058	74386T105 PFS	57,200	1,077,635.96	1,081,080.00
PROVIDIAN FINANCIAL CORP	1.030	74406A102 PVN	746,000	12,565,774.95	8,683,439.98
PROVINCE HEALTHCARE COMPANY	0.000	743977100 PRV	193,300	2,544,110.16	3,092,800.00
PROXIM INC	0.000	744283102 PROX	146,900	198,429.26	245,323.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PRUDENTIAL FINANCIAL INC	1.197	744320102 PRU	1,176,781	38,276,716.82	49,154,142.36
PSS WORLD MEDICAL INC.	0.000	69366A100 PSSI	114,900	745,456.22	1,386,842.99
PTEK HLDGS INC	0.000	69366M104 PTEK	78,700	474,911.43	693,347.00
PUBLIC SERVICE CO OF N MEX	3.274	69349H107 PNM	72,800	1,940,104.71	2,045,680.00
PUBLIC SVC ENTERPRISES	4.931	744573106 Q PEG	424,000	14,554,313.99	18,571,200.00
PUGET ENERGY INC	4.207	745310102 Q PSD	168,100	4,062,554.55	3,995,737.01
PULITZER INC	1.407	745769109 PTZ	5,500	272,460.66	297,000.00
PULTE HOMES, INC.	0.213	745867101 Q PHM	151,900	10,272,328.36	14,220,878.00
PUMATECH INC	0.000	745887109 PUMA	19,300	73,734.16	76,814.00
QAD INC	0.000	74727D108 QADI	23,000	309,531.91	281,980.00
QLOGIC CORPORATION	0.000	747277101 QLGCI	182,200	5,921,158.31	9,401,519.99
QLT INC.	0.000	746927102 QLTI	82,830	805,837.41	1,561,345.49
QUAKER CHEM CORP	2.731	747316107 Q KWR	25,100	539,482.32	771,825.00
QUAKER CITY BANCORP	1.718	74731K106 QCBC	6,100	252,518.63	283,955.00
QUALCOMM INC	0.519	747525103 QCOM	1,879,097	85,466,453.29	101,339,701.21
QUALITY SYSTEMS INC	0.000	747582104 QSII	7,500	298,645.38	334,425.00
QUANEX CORP	1.475	747620102 NX	80,700	2,760,299.47	3,720,270.00
QUANTA SERVICES INC.	0.000	74762E102 PWR	197,800	1,353,438.51	1,443,939.98
QUANTUM CORPORATION- DLT & STORAGE	0.000	747906204 DSS	433,600	3,836,588.48	1,352,832.01
QUANTUM FUEL SYSTEMS TECH WW INC	0.000	74765E109 QTWW	91,800	642,615.22	738,072.00
QUEST DIAGNOSTICS INC	0.820	74834L100 DGX	123,600	7,049,310.38	9,036,396.00
QUEST SOFTWARE INC	0.000	74834T103 QSFT	47,400	567,484.11	673,080.00
QUESTAR CORP	2.332	748356102 Q STR	153,300	3,935,662.00	5,388,495.00
QUICKSILVER INC	0.000	74838C106 ZQK	107,700	1,751,118.24	1,909,521.01
QUICKSILVER RESOURCE	0.000	74837R104 KWK	24,035	717,503.27	776,330.50
QUIDEL CORP	0.000	74838J101 QDEL	32,800	211,906.87	354,896.00
QUIXOTE CORP	1.392	749056107 QUIX	1,600	40,864.84	39,056.01
QWEST COMMUNICATIONS INTL.	1.157	749121109 Q	2,317,800	72,418,684.72	10,012,895.99
R & G FINANCIAL CORP CL-B	1.231	749136107 RGF	35,100	978,530.45	1,396,980.00
R.H. DONNELLEY CORP.	0.000	74955W307 Q RHD	20,100	769,904.80	800,784.00
R.J. REYNOLDS TOBACCO HOLDINGS INC.	6.534	76182K105 RJR	240,400	10,098,980.31	13,979,260.00
RADIAN GROUP INC.	0.164	750236101 RDN	315,600	13,491,982.63	15,385,500.00
RADIANT SYSTEMS INC	0.000	75025N102 RADS	20,400	233,420.73	171,564.00
RADIO ONE INC CL-D	0.000	75040P405 ROIAK	75,300	1,299,716.18	1,453,290.00
RADIOSHACK CORP	0.814	750438103 Q RSH	619,335	16,886,380.35	19,001,197.77
RADISYS CORPORATION	0.000	750459109 RSYS	60,900	1,175,279.02	1,026,774.00
RAILAMERICA INC	0.000	750753105 RRA	62,000	599,214.54	731,600.00
RAINBOW TECHNOLOGIES INC	0.000	750862104 RNBO	28,700	260,750.87	323,162.00
RAINDANCE COMMUNICATIONS INC	0.000	75086X106 RNDI	57,700	168,044.56	158,675.00
RALCORP HOLDINGS	0.000	751028101 Q RAH	29,900	658,105.31	937,664.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
RAMBUS INC DEL	0.000	750917106 RMBS	162,000	2,980,874.47	4,973,400.02
RANGE RES CORP	0.423	75281A109 RRC	63,200	409,341.67	597,240.00
RARE HOSPITALITY INTL INC.	0.000	753820109 RARE	55,223	1,153,664.36	1,349,650.12
RAVEN INDUSTRIES INC	1.220	754212108 RAVN	8,000	170,202.97	236,000.00
RAYMOND JAMES FINANCIAL INC	0.954	754730109 RJF	91,700	2,593,888.97	3,457,089.99
RAYONIER INC.	2.601	754907103 Q RYN	117,991	3,252,171.11	4,897,810.55
RAYOVAC CORP	0.000	755081106 ROV	30,800	415,286.46	645,260.00
RAYTECH CORP DEL	0.000	755103108 RAY	8,600	32,816.81	28,552.00
RAYTHEON COMPANY	2.663	755111507 Q RTN	809,600	28,089,964.09	24,320,384.00
RC2 CORP	0.000	749388104 RCRC	16,200	281,525.49	336,150.00
RCN CORPORATION	0.000	749361101 RCNC	213,600	370,289.25	170,880.00
READERS DIGEST ASSOCIATION	1.364	755267101 RDA	14,700	229,513.08	215,501.99
READING INTERNATIONAL INC	0.000	755408101 RDI.A	16,700	92,098.55	98,864.00
REALNETWORKS INC	0.000	75605L104 RNWK	199,100	1,300,811.19	1,136,861.01
RED HAT INC	0.000	756577102 RHAT	398,700	3,668,148.09	7,483,599.01
RED ROBIN GOURMET BURGERS	0.000	75689M101 RRGB	41,600	616,057.01	1,266,304.00
REDBACK NETWORKS	0.000	757209507 RBAKD	607,300	259,148.98	140,286.30
REEBOK INTERNATIONAL LTD.	0.763	758110100 Q RBK	84,600	2,316,744.06	3,326,472.01
REGAL BELOIT	2.181	758750103 RBC	61,500	1,309,257.68	1,353,000.00
REGENERATION TECHNOLOGIES INC	0.000	75886N100 RTIX	30,300	384,578.32	332,088.00
REGENERON PHARMACEUTICAL	0.000	75886F107 REGN	29,100	523,730.48	428,061.00
REGENT COMMUNICATIONS INC	0.000	758865109 RGCI	303,257	1,797,923.76	1,925,681.94
REGIONS FINANCIAL CORP.	3.440	758940100 Q RF	445,600	13,706,462.33	16,576,320.01
REGIS CORP	0.303	758932107 RGS	83,320	1,962,397.92	3,292,806.38
REGISTER.COM	0.000	75914G101 RCOM	22,500	136,593.55	118,125.00
REHABCARE GROUP INC	0.000	759148109 RHB	19,200	554,452.78	408,192.00
REINSURANCE GROUP AM	0.621	759351109 RGA	113,000	4,036,339.77	4,367,450.00
RELiance STEEL & ALUMINUM	0.722	759509102 RS	39,500	871,089.60	1,311,795.00
RELIANT RESOURCES INC	0.000	75952B105 RRI	865,400	4,969,896.09	6,369,343.99
REMEC IN	0.000	759543101 REMC	82,500	700,890.51	693,825.00
REMINGTON OIL & GAS CORP	0.000	759594302 REM	16,800	278,966.15	330,792.00
RENAISSANCE LEARNING INC	0.000	75968L105 RLRN	9,200	206,864.76	221,536.00
RENAL CARE GROUP INC.	0.000	759930100 RCI	96,000	2,966,475.49	3,955,200.00
RENT-A-CENTER INC	0.000	76009N100 RCII	222,600	6,879,270.40	6,651,288.00
RENT-WAY INC	0.000	76009U104 RWY	25,500	123,843.74	208,845.00
REPLIGEN CORP	0.000	759916109 RGEN	36,100	225,579.75	157,757.00
REPUBLIC BANCORP INC	2.816	760282103 RBNC	68,380	828,883.58	922,446.20
REPUBLIC BANCORP KY	1.351	760281204 RBCAA	8,600	138,329.63	168,044.00
REPUBLIC BANCSHARES	0.127	759929102 REPB	5,300	139,137.63	166,791.00
REPUBLIC FIRST BANCORP INC	0.000	760416107 FRBK	34,200	186,667.50	415,530.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
REPUBLIC SERVICES INC	0.936	760759100 RSG	395,300	7,705,830.87	10,131,539.01
RESEARCH FRONTIERS I	0.000	760911107 REFR	12,000	170,486.49	111,480.00
RESMED INC	0.000	761152107 RMD	117,969	4,049,360.20	4,900,432.26
RESOURCE AMERICA INC	0.886	761195205 REXI	17,900	196,188.33	268,500.00
RESOURCE BANKSHARES CORP /VA	1.395	76121R104 RBKV	5,450	126,860.62	171,838.50
RESOURCES CONNECTION INC	0.000	76122Q105 RECN	18,200	467,546.33	497,042.00
RESPIRONICS INC	0.000	761230101 RESP	93,748	3,308,956.39	4,227,097.32
RESTORATION HARDWARE INC	0.000	760981100 RSTO	157,400	720,240.68	747,650.00
RETEK INC	0.000	76128Q109 RETK	142,817	956,062.33	1,325,341.76
RETRACTABLE TECHNOLOGIES INC	0.000	76129W105 RVP	31,800	207,456.39	191,436.00
REWARDS NETWORK INC	0.000	761557107 IRN	29,100	419,353.99	310,206.00
REX STORES CORP	0.000	761624105 RSC	24,700	361,735.29	349,752.00
REYNOLDS & REYNOLDS CL-A	1.514	761695105 REY	157,400	4,045,302.60	4,572,470.02
RF MICRO-DEVICES	0.000	749941100 RFMD	245,200	1,800,187.10	2,464,260.00
RICHARDSON ELECTRS L	1.301	763165107 RELI	7,500	66,726.54	92,175.00
RIGGS NATL CORP WASH DC	1.209	766570105 RIGS	18,900	306,338.39	312,417.00
RIGHT MGMT CONSULTAN	0.000	766573109 RHT	19,800	255,004.32	369,468.00
RIMAGE CORP	0.000	766721104 RIMG	23,305	315,816.81	368,941.45
RITE AID CORP.	0.000	767754104 Q RAD	1,062,828	5,192,923.20	6,419,481.10
RIVIANA FOODS INC	3.651	769536103 RVFD	7,200	194,282.02	197,208.00
RLI CORP	1.174	749607107 RLI	53,525	1,681,759.58	2,005,046.50
ROBBINS & MYERS INC.	1.158	770196103 RBN	13,100	363,788.45	248,769.00
ROBERT HALF INTL INC	0.000	770323103 RHI	231,400	4,740,685.44	5,400,876.00
ROBERT MONDAVI CORP-CL A	0.000	609200100 MOND	8,434	219,472.33	327,576.56
ROCK-TENN COMPANY CL A	1.969	772739207 RKT	29,500	481,164.03	509,170.00
ROCKWELL AUTOMATION INC	1.853	773903109 Q ROK	392,770	9,402,860.14	13,982,611.99
ROCKWELL COLLINS	1.198	774341101 COL	410,686	8,686,441.70	12,332,900.57
ROFIN-SINAR TECHNOLOGIES INC	0.000	775043102 RSTI	18,700	446,800.52	646,272.00
ROGERS CORP.	0.000	775133101 ROG	88,925	2,940,592.22	3,923,371.00
ROHM & HAAS CO	2.060	775371107 Q ROH	209,300	6,912,579.48	8,939,203.00
ROLLINS INC	0.886	775711104 ROL	23,000	525,483.43	518,650.00
ROPER INDUSTRIES INC	0.781	776696106 ROP	54,625	2,018,176.61	2,690,827.50
ROSS STORES INC	0.435	778296103 ROST	346,954	5,584,142.29	9,169,994.26
ROTO-ROOTER INC	1.041	778787101 RRR	11,900	446,105.16	548,590.00
ROWAN COS.	0.000	779382100 RDC	83,900	1,683,721.22	1,943,962.98
ROXIO INC	0.000	780008108 ROXI	108,731	976,300.79	520,821.49
ROYAL BANCSHARES PA	3.725	780081105 RBPAA	5,200	118,682.09	132,600.00
ROYAL CARIBBEAN CRUISES LTD	1.494	V7780T103 RCL	33,600	1,055,268.48	1,168,944.00
ROYAL GOLD INC	0.716	780287108 RGLD	12,100	257,324.12	253,253.00
RPM INTERNATIONAL INC.	3.402	749685103 Q RPM	148,500	2,028,525.63	2,444,310.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
RSA SECURITY INC.	0.000	749719100 RSAS	85,100	1,211,141.70	1,208,420.01
RTI INTERNATIONAL METALS	0.000	74973W107 RTI	72,500	989,230.57	1,223,075.00
RUBY TUESDAY INC	0.158	781182100 RI	112,750	1,706,853.28	3,212,247.51
RUDDICK CORP.	2.234	781258108 Q RDK	39,400	424,049.12	705,260.00
RUDOLPH TECHNOLOGIES INC	0.000	781270103 RTEC	34,300	901,598.89	841,722.00
RUSS BERRIE & CO INC	3.303	782233100 RUS	10,900	304,587.38	369,510.00
RUSSELL CORP	0.911	782352108 Q RML	63,400	1,110,696.95	1,113,304.00
RYANS FAMILY STEAK HOUSES	0.000	783519101 RYAN	50,900	507,613.51	770,626.00
RYDER SYS. INC.	1.757	783549108 Q R	260,430	6,551,817.41	8,893,684.51
RYERSON TULL, INC.	1.746	78375P107 Q RT	42,600	427,949.92	487,770.00
RYLAND GROUP INC	0.451	783764103 RYL	91,700	6,886,528.55	8,128,288.00
S & T BANCORP INC	3.478	783859101 STBA	31,800	930,684.36	950,820.00
S Y BANCORP INC	1.556	785060104 SYI	16,300	311,427.83	335,128.00
S1 CORPORATION	0.000	78463B101 SONE	193,922	1,295,065.81	1,561,072.10
SABA SOFTWARE INC	0.000	784932600 SABA	194,224	780,966.44	670,072.83
SABRE HOLDINGS CORP.	1.296	785905100 TSG	171,900	4,798,604.39	3,711,321.00
SAFECO CORP.	1.900	786429100 Q SAFC	302,000	9,763,500.93	11,756,860.00
SAFEGUARD SCIENTIFIC	0.000	786449108 SFE	144,200	438,354.09	582,568.00
SAFENET INC	0.000	78645R107 SFNT	8,200	280,613.45	252,314.00
SAFETY INSURANCE GROUP INC	2.337	78648T100 SAFT	6,600	103,900.02	112,926.00
SAFEWAY INC	0.000	786514208 SWY	824,700	30,334,519.12	18,069,176.99
SAGA COMMUNICATIONS	0.000	786598102 SGA	7,800	153,447.28	144,534.00
SAKS INCORPORATED	0.000	79377W108 SKS	404,500	6,325,241.07	6,083,680.00
SALEM COMMUNICATIONS -CL A	0.000	794093104 SALM	27,065	651,630.06	734,002.80
SALIX PHARMACEUTICAL	0.000	795435106 SLXP	55,460	883,845.46	1,257,278.20
SANCHEZ COMPUTER ASSOCIATES	0.000	799702105 SCAI	16,700	83,482.81	69,305.00
SANDERS MORRIS HARRIS GROUP INC	0.967	80000Q104 SMHG	12,800	120,831.98	158,720.00
SANDERSON FARMS INC	1.191	800013104 SAFM	13,900	471,354.64	560,170.00
SANDISK CORP	0.000	80004C101 SNDK	196,600	6,235,813.04	12,020,124.00
SANDY SPRING BANCORP INC	2.032	800363103 SASR	17,500	597,098.14	654,500.00
SANMINA-SCI CORP	0.000	800907107 SANM	1,493,668	16,346,137.17	18,835,153.49
SANTANDER BANCORP	1.807	802809103 SBP	43,300	704,617.59	1,054,355.00
SAPIENT CORP	0.000	803062108 SAPE	64,900	221,803.62	363,440.00
SARA LEE CORP.	3.454	803111103 Q SLE	1,320,978	24,211,344.38	28,678,432.38
SAUER-DANFOSS INC	1.728	804137107 SHS	15,900	172,261.97	257,580.00
SAVIENT PHARMACEUTICALS INC	0.000	80517Q100 SVNT	151,402	945,388.80	697,963.22
SAXON CAPITAL INC	0.000	80556P302 SAXN	32,700	587,588.36	685,065.00
SBA COMMUNICATIONS CORP	0.000	78388J106 SBAC	7,600	27,840.84	28,728.00
SBC COMMUNICATIONS INC.	4.794	78387G103 Q SBC	6,387,900	208,332,229.66	166,532,552.99
SBS BROADCASTING SA	0.000	L8137F102 SBTV	7,576	136,711.19	246,977.60

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SBS TECHNOLOGIES INC	0.000	78387P103 SBSE	26,600	311,296.30	391,286.00
SCANA CORP	4.029	80589M102 Q SCG	200,200	5,478,493.45	6,856,850.00
SCANSOFT INC	0.000	80603P107 SSFT	63,516	338,814.64	337,905.13
SCANSOURCE INC	0.000	806037107 SCSC	80,400	1,948,685.56	3,667,848.01
SCHAWK INC	0.953	806373106 SGK	9,100	101,264.53	124,033.00
SCHERING-PLOUGH	1.265	806605101 Q SGP	2,980,800	61,592,284.41	51,836,111.99
SCHLUMBERGER	1.370	806857108 Q SLB	19,856	939,899.25	1,086,520.32
SCHNITZER STL INDS	0.165	806882106 SCHN	15,000	463,584.89	907,500.00
SCHOLASTIC CORP	0.000	807066105 SCHL	94,300	2,855,203.37	3,209,972.00
SCHOOL SPECIALTY INC.	0.000	807863105 SCHS	43,200	1,213,941.90	1,469,232.00
SCHULMAN (A.) INC.	2.532	808194104 Q SHLM	35,600	541,253.76	758,992.00
SCHWAB (CHARLES) CORP	0.473	808513105 SCH	1,613,200	24,786,997.36	19,100,288.00
SCHWEITZER-MAIDUIT INTL INC	2.014	808541106 SWM	17,900	371,867.24	533,062.00
SCICLONE PHARMACEUTICALS INC	0.000	80862K104 SCLN	53,500	461,693.22	362,730.00
SCIENTIFIC ATLANTA INC.	0.146	808655104 Q SFA	565,916	16,365,163.86	15,449,506.81
SCIENTIFIC GAMES COR	0.000	80874P109 SGMS	59,500	637,103.60	1,012,095.00
SCOTTISH RE GROUP LTD	0.962	G7885T104 SCT	23,900	511,737.63	496,642.00
SCOTTS COMPANY	0.000	810186106 SMG	33,100	1,481,617.29	1,958,196.01
SCP POOL CORPORATION	0.000	784028102 POOL	36,150	608,806.24	1,181,382.00
SCRIPPS CO. E.W. CL A	0.637	811054204 Q SSP	58,400	4,992,412.63	5,497,776.00
SCS TRANSPORTATION INC	0.000	81111T102 SCST	43,100	576,478.40	757,698.00
SEABOARD CORP	1.063	811543107 SEB	400	88,851.40	112,800.00
SEACHANGE INTERNATIONAL	0.000	811699107 SEAC	29,548	306,400.18	455,039.20
SEACOAST BKG CORP FL	2.995	811707306 SBCE	13,779	228,060.57	239,203.44
SEACOAST FINL SERVICES COPR	1.897	81170Q106 SCFS	50,300	1,070,921.54	1,378,723.01
SEACOR SMIT INC.	0.000	811904101 CKH	20,600	869,089.07	865,818.00
SEALED AIR CORP.	0.000	81211K100 SEE	133,000	5,061,180.89	7,200,620.01
SEARS ROEBUCK & CO.	2.022	812387108 Q S	533,400	23,206,171.22	24,264,366.00
SEATTLE GENETICS INC	0.000	812578102 SGEN	47,600	255,475.29	408,408.00
SECOND BANCORP INC	2.878	813114105 SECD	13,300	363,655.91	351,120.00
SECURE COMPUTING CORP	0.000	813705100 SCUR	101,900	712,580.42	1,825,029.00
SEEBEYOND TECHNOLOGY CORP.	0.000	815704101 SBYN	352,000	938,490.81	1,510,080.00
SEI INVESTMENTS CO	0.590	784117103 SEIC	146,890	3,361,680.34	4,475,738.30
SELECT COMFORT CORP	0.000	81616X103 SCSS	30,600	708,907.10	757,656.00
SELECT MEDICAL CORP	0.368	816196109 SEM	121,000	1,947,324.44	1,969,880.00
SELETICA INC	0.000	816288104 SLTC	212,650	730,245.55	910,142.00
SELECTIVE INSURANCE GROUP	2.101	816300107 SIGI	101,965	2,392,055.82	3,299,587.44
SEMCO ENERGY INC	6.122	78412D109 SEN	28,800	140,657.34	141,120.00
SEMITOOL INC	0.000	816909105 SMTL	23,400	161,512.75	250,871.40
SEMPRA ENERGY	3.326	816851109 SRE	357,800	8,522,692.80	10,755,467.98

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SEMTECH CORPORATION	0.000	816850101 SMTC	146,863	2,621,707.33	3,338,195.99
SENIOR HOUSING PROP TRUST	7.196	81721M109 SNH	54,900	755,627.34	945,927.00
SENSIENT TECHNOLOGIES	3.034	81725T100 Q SXT	47,900	966,124.67	946,983.00
SEPRACOR INC.	0.000	817315104 SEPR	139,200	4,079,864.06	3,331,056.00
SEQUA CORP - CL A	0.000	817320104 SQA.A	1,000	40,212.13	49,000.00
SERENA SOFTWARE INC	0.000	817492101 SRNA	27,500	429,953.66	504,625.00
SEROLOGICALS CORP	0.000	817523103 SERO	18,400	272,910.58	342,240.00
SERVICE CORP INTERNATIONAL	6.679	817565104 Q SRV	1,156,900	4,950,287.58	6,235,690.99
SERVICEMASTER COMPANY	3.605	81760N109 SVM	391,670	3,979,970.85	4,562,955.48
SFBC INTERNATIONAL INC	0.000	784121105 SFCC	14,500	348,169.98	385,120.00
SHARPER IMAGE CORP	0.000	820013100 SHRP	46,075	1,095,080.65	1,504,348.74
SHAW GROUP	0.000	820280105 SGR	69,800	1,146,914.27	950,675.99
SHENANDOAH TELECOMMU	1.521	82312B106 SHEN	3,900	191,360.44	199,914.00
SHERWIN-WILLIAMS CO	1.784	824348106 Q SHW	353,300	9,499,313.90	12,273,642.01
SHOE CARNIVAL INC	0.000	824889109 SCVL	500	7,087.60	8,900.00
SHOPKO STORES INC	0.000	824911101 SKO	42,200	626,829.74	643,550.00
SHORE BANCSHARES INC	1.785	825107105 SHBI	6,500	221,820.28	247,585.00
SHUFFLE MASTER INC	0.000	825549108 SHFL	23,845	613,049.42	825,513.90
SICOR INC	0.000	825846108 SCRI	164,600	2,747,909.95	4,477,120.00
SIEBEL SYSTEMS INC.	0.000	826170102 SEBL	649,100	10,477,098.38	9,003,016.99
SIERRA BANCORP	2.040	82620P102 BSRR	6,100	86,733.04	95,648.00
SIERRA HEALTH SERVICES	0.000	826322109 SIE	112,900	1,299,746.30	3,099,105.02
SIERRA PACIFIC RESOURCES	10.899	826428104 SRP	196,300	1,889,401.92	1,440,842.00
SIGMA DESIGNS INC	0.000	826565103 SIGM	21,300	209,177.31	160,389.00
SIGMA-ALDRICH	1.119	826552101 Q SIAL	161,771	6,396,778.52	9,250,065.78
SILGAN HOLDINGS INC	0.000	827048109 SLGN	13,100	412,032.71	557,929.00
SILICON GRAPHICS COMPUTER SYSTEMS	0.000	827056102 SGI	246,900	299,230.80	338,253.00
SILICON IMAGE INC	0.000	82705T102 SIMGE	61,500	346,047.04	444,644.99
SILICON LABORATORIES	0.000	826919102 SLAB	111,620	3,779,735.44	4,824,216.39
SILICON STORAGE TECH	0.000	827057100 SSTI	107,400	633,442.06	1,181,400.00
SILICON VALLEY BANCSHARES	0.000	827064106 SIVB	35,600	868,273.95	1,284,092.00
SILICONIX INC	0.000	827079203 SILI	10,000	452,640.88	457,000.00
SIMMONS 1ST NATL COR	2.007	828730200 SFNC	17,100	394,409.93	477,090.00
SIMPLETECH INC	0.000	828823104 STEC	32,800	216,648.07	197,128.00
SIMPSON MANUFACTURING CO	0.000	829073105 SSD	35,200	1,021,858.42	1,790,272.00
SINCLAIR BROADCAST GROUP-A	0.000	829226109 SBGI	32,200	380,777.31	480,424.00
SIPEX CORP	0.000	829909100 SIPX	29,900	152,543.61	230,528.99
SIRIUS SATELLITE RADIO INC.	0.000	82966U103 SIRI	570,000	1,160,637.45	1,801,200.00
SIX FLAGS INC.	0.000	83001P109 PKS	197,300	2,121,622.10	1,483,696.00
SJW CORP	3.260	784305104 SJW	2,600	221,189.67	232,050.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SKECHERS U S A INC	0.000	830566105 SKX	82,200	615,215.14	669,930.00
SKY FINL GROUP INC	3.238	83080P103 SKYF	66,200	1,485,955.66	1,717,228.00
SKYLINE CORP.	2.064	830830105 Q SKY	7,300	221,577.01	254,551.00
SKYWEST INC	0.441	830879102 SKYW	222,315	4,001,546.82	4,028,347.79
SKYWORKS SOLUTIONS INC	0.000	83088M102 SWKS	179,500	8,546,869.77	1,561,650.00
SLM CORP	1.804	78442P106 SLM	828,700	21,159,457.58	31,225,416.00
SM&A	0.000	78465D105 WINS	169,908	1,781,799.25	1,987,923.59
SMART & FINAL INC	0.000	831683107 SMF	43,307	337,183.27	436,534.56
SMITH (A.O.) CORP	1.711	831865209 AOS	28,600	811,524.76	1,002,429.99
SMITH INTERNATIONAL INC	0.000	832110100 SII	143,400	4,872,164.19	5,953,967.98
SMITHFIELD FOODS INC	0.000	832248108 SFD	207,000	4,052,688.93	4,284,900.01
SMURFIT-STONE CONTAINER CORPORATION	0.000	832727101 SSCC	425,200	5,895,910.38	7,895,964.00
SNAP-ON TOOLS CORP.	3.101	833034101 Q SNA	113,100	3,317,936.60	3,646,344.01
SOHU.COM INC	0.000	83408W103 SOHU	25,000	969,848.70	750,250.00
SOLA INTERNATIONAL INC	0.000	834092108 SOL	76,400	1,379,568.85	1,436,320.00
SOLETRON CORP	0.000	834182107 SLR	1,961,200	28,538,949.70	11,590,692.02
SOLUTIA INC.	10.958	834376105 SOLUQ	63,000	181,488.85	22,995.00
SONIC AUTOMOTIVE INC.	1.745	83545G102 SAH	39,700	919,737.58	909,924.00
SONIC CORP	0.000	835451105 SONC	46,800	740,411.69	1,433,016.00
SONIC SOLUTIONS	0.000	835460106 SNIC	81,555	667,143.12	1,247,791.49
SONICWALL INC	0.000	835470105 SNWL	166,661	1,135,169.35	1,299,955.80
SONOCO PRODUCTS CO	3.411	835495102 SON	47,300	1,210,012.39	1,164,526.03
SONOSIGHT INC.	0.000	83568G104 SONO	17,200	368,752.43	368,768.00
SONUS NETWORKS INC	0.000	835916107 SONS	241,000	1,625,979.05	1,821,960.00
SOTHEBY'S HOLDINGS CL-A	0.000	835898107 BID	73,200	667,986.60	999,912.00
SOUND FEDERAL BANCORP INC	1.539	83607V104 SFFS	16,000	222,733.16	249,440.01
SOUNDVIEW TECHNOLOGY	0.000	83611Q406 SNDV	36,604	472,140.70	566,995.96
SOURCE CORP	0.000	836167106 SRCP	38,500	979,282.96	986,755.00
SOURCE INTERLINK COS INC	0.000	836151209 SORC	30,300	267,279.51	321,786.00
SOUTH FINANCIAL GROUP, INC	2.153	837841105 TSFG	89,000	2,048,852.92	2,479,539.99
SOUTH JERSEY INDS IN	4.000	838518108 SJI	11,100	426,965.36	449,550.00
SOUTHCOAST FINANCIAL CORP	0.000	84129R100 SOCB	8,700	176,158.89	182,700.00
SOUTHERN CO	4.628	842587107 Q SO	1,205,500	26,745,309.56	36,466,374.99
SOUTHERN ENERGY HOMES INC	0.000	842814105 SEHI	259,300	350,946.59	584,462.20
SOUTHERN FINANCIAL BANCORP INC	1.578	842870107 SFFB	7,280	210,796.84	313,549.60
SOUTHERN PERU COPPER CORP	1.912	843611104 PCU	37,691	724,347.37	1,777,507.60
SOUTHERN UNION COMPANY	0.000	844030106 SUG	70,470	1,045,082.20	1,296,648.00
SOUTHSIDE BANCSHARES INC	2.162	84470P109 SBSI	10,720	182,151.53	198,320.00
SOUTHTRUST CORP	2.566	844730101 SOTR	715,446	14,444,598.22	23,416,547.58
SOUTHWEST AIRLINES	0.111	844741108 Q LUV	1,590,951	22,435,026.95	25,677,949.14

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SOUTHWEST BANCORP IN	1.398	844767103 OKSB	17,900	264,057.86	320,052.00
SOUTHWEST BANCORP OF TEXAS	0.514	84476R109 SWBT	50,890	1,541,224.67	1,977,076.50
SOUTHWEST GAS CORP	3.652	844895102 Q SWX	30,800	683,771.21	691,460.00
SOUTHWEST WTR CO	1.576	845331107 SSWC	3,300	46,598.49	52,965.00
SOUTHWESTERN ENERGY COMPANY	0.000	845467109 SWN	35,200	466,380.72	841,280.00
SOVEREIGN BANCORP INC	0.421	845905108 SOV	572,000	9,242,912.63	13,585,000.00
SPANISH BROADCASTING SYSTEM	0.000	846425882 SBSA	22,400	190,246.23	235,200.00
SPARTECH CORP	1.785	847220209 SEH	21,000	461,074.84	517,440.00
SPECIALTY LABORATORIES	0.000	84749R100 SP	17,700	238,245.50	297,183.00
SPECTRALINK CORP	2.086	847580107 SLNK	27,600	405,067.60	529,092.00
SPEEDWAY MOTORSPORTS	1.054	847788106 TRK	17,000	458,722.09	491,640.00
SPHERION CORPORATION	0.000	848420105 SFN	109,000	1,393,632.59	1,067,109.99
SPINNAKER EXPLORATION CO	0.000	84855W109 SKE	29,900	626,789.22	964,873.00
SPORTS AUTHORITY INC	0.000	84917U109 TSA	24,375	717,790.54	936,000.00
SPRINT CORP.	3.045	852061100 Q FON	2,195,533	60,056,833.78	36,050,651.89
SPRINT PCS GROUP	0.000	852061506 PCS	2,046,900	14,041,727.80	11,503,577.98
SPSS INC.	0.000	78462K102 SPSS	14,800	245,928.66	264,624.00
SPX CORP.	0.000	784635104 Q SPW	146,200	6,855,938.61	8,598,022.02
SRA INTERNATIONAL INC - CLASS A	0.000	78464R105 SRX	39,579	1,318,770.29	1,705,854.90
SRS LABS INC	0.000	78464M106 SRSL	48,800	119,897.88	455,304.00
SS&C TECHNOLOGIES IN	0.715	85227Q100 SSNC	13,900	368,743.80	388,505.00
ST JUDE MED. INC.	0.000	790849103 STJ	418,762	15,814,804.93	25,691,048.74
ST MARY LAND & EXPLORATION	0.350	792228108 SM	34,000	715,943.04	969,000.00
ST. PAUL COMPANIES	2.925	792860108 Q SPC	430,700	14,835,643.99	17,077,255.00
STAAR SURGICAL CO	0.000	852312305 STAA	35,900	426,180.90	404,234.00
STAGE STORES INC	0.000	85254C305 STGS	26,099	711,885.37	728,162.10
STAMPS COM INC	0.000	852857101 STMP	90,100	484,396.85	558,620.00
STANCORP FINANCIAL GROUP	1.113	852891100 SFG	78,150	3,906,059.74	4,914,072.00
STANDARD COMMERCIAL CORP	1.743	853258101 STW	36,639	715,152.06	735,344.73
STANDARD MICROSYSTEMS CORP	0.000	853626109 SMSC	26,065	542,330.56	659,444.50
STANDARD REGISTER CO	5.466	853887107 SR	17,100	267,853.53	287,793.00
STANDARD-PACIFIC CORP	0.659	85375C101 SPF	112,400	3,417,156.67	5,457,020.00
STANDEX INTERNATIONAL CORP	3.000	854231107 SXI	13,200	300,671.25	369,600.00
STANLEY FURNITURE CO INC	0.634	854305208 STLY	9,000	245,631.51	283,500.00
STANLEY WORKS	2.746	854616109 Q SWK	117,100	3,949,973.97	4,434,577.01
STAPLES INC	0.000	855030102 SPLS	1,178,800	22,059,514.65	32,181,240.00
STARBUCKS CORP.	0.000	855244109 SBUX	751,600	14,706,354.56	24,847,895.97
STARTEK INC	3.628	85569C107 SRT	12,700	477,873.87	518,033.00
STARWOOD RESORTS	2.335	85590A203 HOT	406,700	12,280,323.47	14,628,998.98
STATE AUTO FINL CORP	0.684	855707105 STFC	15,500	358,802.09	362,545.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
STATE BANCORP INC N.	2.308	855716106 STB	8,100	175,243.50	196,506.00
STATE FINANCIAL SERVICES CORP	1.957	856855101 SFSW	6,200	148,708.62	164,672.00
STATE STREET CORP	1.152	857477103 STT	630,300	25,190,530.23	32,826,024.02
STATEN ISLAND BANCORP	2.488	857550107 SIB	64,100	877,615.91	1,442,250.00
STATION CASINOS INC	1.632	857689103 STN	160,300	4,536,380.86	4,909,989.00
STEAK N SHAKE COMPANY	0.000	857873103 SNS	63,100	866,486.78	1,126,335.00
STEEL DYNAMICS INC	0.000	858119100 STLD	45,400	700,530.67	1,066,446.00
STEEL TECHNOLOGIES INC	1.130	858147101 STTX	6,200	117,273.00	109,678.00
STEELCASE INC	1.671	858155203 SCS	251,000	3,029,313.04	3,604,360.00
STEIN MART INC.	0.000	858375108 SMRT	51,400	476,129.31	423,536.00
STEINWAY MUSICAL INS	0.000	858495104 LVB	5,300	85,336.03	130,910.00
STELLENT INC	0.000	85856W105 STEL	37,000	307,081.06	364,080.01
STEPAN CO	3.001	858586100 Q SCL	6,200	150,548.30	159,030.00
STERICYCLE INC	0.000	858912108 SRCL	73,240	3,092,673.03	3,420,308.01
STERIS CORP	0.000	859152100 Q STE	195,300	4,355,416.99	4,413,779.98
STERLING BANCORP	2.666	859158107 STL	21,750	486,965.63	619,875.00
STERLING BANCSHARES INC	1.350	858907108 SBIB	47,900	645,997.45	638,507.00
STERLING COMMERCE INC	0.000	817826209 SE	29,400	377,709.99	471,870.00
STERLING FINL CORP	2.594	859317109 SLFI	23,400	599,122.04	649,350.00
STERLING FINL CORP W	0.000	859319105 STSA	17,900	471,266.18	612,717.00
STEWART & STEVENSON SERVICES	2.419	860342104 Q SVC	34,400	688,760.58	483,320.00
STEWART ENTERPRISES INC. CL-A	0.000	860370105 STEI	350,400	1,563,447.03	1,990,272.00
STEWART INFO SVCS	1.134	860372101 STC	57,414	1,521,875.91	2,328,137.70
STILLWATER MINING COMPANY	0.000	86074Q102 SWC	51,829	455,563.37	496,003.53
STONE ENERGY CORP	0.000	861642106 SGY	38,142	1,528,088.16	1,619,127.90
STONERIDGE INC	0.000	86183P102 SRI	15,300	225,783.69	230,265.00
STORAGE TECHNOLOGY CORP	0.000	862111200 STK	438,238	10,356,044.18	11,284,628.51
STRATASYS INC	0.000	862685104 SSYS	15,300	428,577.45	417,078.00
STRATEX NETWORKS INC	0.000	86279T109 STXN	140,500	535,408.29	597,125.00
STRATOS LIGHTWAVE INC.	0.000	863100202 STLW	8,200	52,939.20	55,596.00
STRATEC SECURITY CORP	0.000	863111100 STRT	3,900	209,157.99	237,549.01
STRAYER EDUCATION INC	0.238	863236105 STRA	22,505	1,729,575.40	2,449,219.15
STRIDE RITE CORP	1.757	863314100 Q SRR	57,300	643,106.38	652,074.00
STRYKER CORP.	0.164	863667101 SYK	317,200	14,536,922.02	26,965,172.00
STUDENT LN CORP	2.109	863902102 STU	9,395	1,171,915.90	1,371,670.02
STURM RUGER & CO INC	7.036	864159108 RGR	25,700	296,787.78	292,209.00
SUFFOLK BANCORP	2.201	864739107 SUBK	13,300	472,498.80	459,249.00
SUMMIT BANCSHARES IN	2.010	866011109 SBIT	6,300	157,668.07	175,518.00
SUN BANCORP INC/NJ	0.000	86663B102 SNBC	8,700	184,179.47	229,680.00
SUN MICROSYSTEMS INC.	0.000	866810104 SUNW	5,876,867	67,688,253.62	26,387,132.82

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SUNGARD DATA SYSTEMS	0.000	867363103 SDS	749,237	17,615,745.29	20,761,357.26
SUNOCO, INC.	2.150	86764P109 Q SUN	280,663	10,763,442.06	14,355,912.43
SUNRISE SENIOR LIVING INC	0.000	86768K106 SRZ	29,913	941,686.59	1,158,829.62
SUNTRUST BANKS INC.	2.517	867914103 Q STI	448,100	26,695,442.90	32,039,150.00
SUPER VALU STORES INC.	2.028	868536103 Q SVU	544,742	12,175,509.27	15,574,173.80
SUPERCONDUCTOR TECHNOLOGIES	0.000	867931107 SCON	39,700	105,138.53	221,526.00
SUPERGEN INC	0.000	868059106 SUPG	38,200	209,313.52	420,199.99
SUPERIOR ENERGY SVCS	0.000	868157108 SPN	58,100	534,986.42	546,140.00
SUPERIOR INDUSTRIES INTL	1.263	868168105 SUP	27,000	1,037,025.73	1,175,040.00
SUPERTEX INC	0.000	868532102 SUPX	10,700	238,335.63	204,370.00
SUPPORTSOFT INC	0.000	868587106 SPRT	108,300	1,040,487.90	1,424,145.00
SUREWEST COMMUNICATI	2.474	868733106 SURW	13,700	436,103.25	553,754.00
SURMODICS INC	0.000	868873100 SRDX	40,100	1,253,314.74	958,390.00
SUSQUEHANNA BANCSHARES INC.	3.518	869099101 SUSQ	70,573	1,492,885.17	1,765,030.73
SWIFT ENERGY COMPANY	0.000	870738101 SFY	31,000	733,295.06	522,350.00
SWIFT TRANSPORTATION CO.	0.000	870756103 SWFT	104,658	1,893,682.61	2,199,911.14
SWS GROUP INC	2.247	78503N107 SWS	16,900	360,827.42	300,820.00
SYBASE INC.	0.000	871130100 SY	105,300	1,997,902.95	2,167,074.00
SYBRON DENTAL SPECIALTIES	0.000	871142105 SYD	63,500	1,274,071.96	1,784,350.00
SYCAMORE NETWORKS INC	0.000	871206108 SCMR	228,200	1,037,515.67	1,195,768.00
SYKES ENTERPRISES	0.000	871237103 SYKE	158,900	1,077,535.94	1,360,184.00
SYLVAN LEARNING SYSTEMS INC	0.000	871399101 SLVN	51,007	932,967.41	1,468,491.54
SYMANTEC CORP	0.000	871503108 SYMC	673,700	13,233,332.03	23,343,705.01
SYMBOL TECHNOLOGIES INC	0.118	871508107 SBL	471,200	7,927,333.01	7,958,567.98
SYMMETRICOM INC	0.000	871543104 SYMM	24,100	102,175.48	175,447.99
SYMYX TECHNOLOGIES INC.	0.000	871558108 SMMX	28,000	481,596.74	575,400.00
SYNAPTICS INC	0.000	87157D109 SYNA	19,700	273,512.14	295,106.00
SYNOPSYS INC.	0.000	871607107 SNPS	328,284	8,609,286.92	11,082,867.84
SYNOVIS LIFE TECHNOLOGIES INC	0.000	87162G105 SYNO	12,000	287,215.72	244,080.00
SYNOVUS FINANCIAL CORP	2.282	87161C105 SNV	530,100	12,459,878.55	15,330,491.99
SYNPLICITY INC	0.000	87160Y108 SYNPN	14,500	88,736.75	113,535.00
SYNTEL INC	0.971	87162H103 SYNT	7,700	157,381.94	190,267.01
SYPRIS SOLUTIONS INC	0.713	871655106 SYPR	6,500	89,753.97	109,265.00
SYSCO CORP.	1.396	871829107 Q SYY	1,358,787	29,317,087.79	50,587,640.01
SYSTEMAX INC	0.000	871851101 SYX	17,600	101,741.51	117,216.00
SYSTEMS & COMPUTER TECH.	0.000	871873105 SCTC	40,600	587,858.80	663,810.00
T ROWE PRICE GROUP INC.	1.603	74144T108 Q TROW	235,900	8,130,970.74	11,184,018.99
TAKE-TWO INTERACTIVE SOFTWARE	0.000	874054109 TTWO	155,400	4,198,026.70	4,477,074.01
TALBOTS INC	1.299	874161102 Q TLB	82,698	2,530,767.66	2,545,444.47
TALK AMERICA HOLDINGS INC	0.000	87426R202 TALK	45,200	503,443.32	520,704.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
TALX CORP	0.868	874918105 TALX	22,400	500,639.00	515,872.00
TANOX INC	0.000	87588Q109 TNOX	38,600	656,419.14	573,210.00
TARGET CORP	0.729	87612E106 Q TGT	1,808,400	49,179,613.16	69,442,560.02
TARO PHARMACEUTICAL INDUS	0.000	M8737E108 TARO	5,300	307,134.49	341,850.00
TBC CORP	0.000	872180104 TBCC	61,500	806,535.96	1,587,315.01
TCF FINANCIAL CORP	2.921	872275102 TCB	154,400	5,173,011.78	7,928,440.00
TECH DATA CORP	0.000	878237106 TECD	116,200	3,838,682.43	4,611,978.00
TECHNE CORPORATION	0.000	878377100 TECH	53,700	1,831,016.95	2,028,786.00
TECHNICAL OLYMPIC US	0.000	878483106 TOUS	2,800	75,315.08	77,084.00
TECHNITROL INC.	0.675	878555101 TNL	84,400	1,731,842.54	1,750,456.02
TECO ENERGY	5.274	872375100 Q TE	455,100	7,353,021.83	6,557,991.00
TECUMSEH PRODUCTS CO CL-A	2.643	878895200 TECUA	45,100	1,766,799.93	2,184,193.00
TEJON RANCH CO DEL	0.000	879080109 TRC	4,400	134,188.37	180,444.00
TEKELEC	0.000	879101103 TKLC	61,500	795,146.06	956,325.00
TEKTRONIX, INC.	0.506	879131100 Q TEK	239,189	5,166,927.69	7,558,372.40
TELEDYNE TECHNOLOGIES INC	0.000	879360105 TDY	130,600	1,972,291.02	2,461,810.00
TELEFLEX INC	1.655	879369106 Q TFX	65,200	2,614,486.54	3,151,116.00
TELEPHONE & DATA	0.991	879433100 TDS	112,900	6,992,362.08	7,061,894.97
TELETECH HOLDINGS INC	0.000	879939106 TTEC	114,900	759,562.22	1,298,370.00
TELIK INC	0.000	87959M109 TELK	71,400	1,350,510.87	1,642,914.00
TELLABS INC.	0.000	879664100 TLAB	857,441	13,962,213.83	7,228,227.63
TEMPLE-INLAND INC.	2.170	879868107 Q TIN	87,800	4,543,055.05	5,502,426.01
TENET HEALTHCARE CORP	0.000	88033G100 THC	847,000	16,069,597.44	13,594,350.00
TENNANT COMPANY	1.940	880345103 TNC	47,200	1,946,881.49	2,043,760.00
TENNECO AUTOMOTIVE INC	0.000	880349105 Q TEN	80,200	407,382.28	536,538.00
TERADYNE INC	0.000	880770102 TER	349,600	11,605,266.78	8,897,320.00
TERAYON COMMUNICATION SYSTEMS	0.000	880775101 TERN	52,900	205,565.93	238,050.00
TEREX CORP	0.000	880779103 TEX	68,757	1,382,656.23	1,958,199.36
TESORO PETROLEUM CORP	0.000	881609101 TSO	142,054	1,478,517.88	2,069,726.78
TETRA TECH INC.	0.000	88162G103 TTEK	60,600	974,374.59	1,506,516.00
TETRA TECHNOLOGIES INC.	0.000	88162F105 TTI	24,150	415,934.37	585,396.00
TEXAS GENCO HOLDINGS INC	3.076	882443104 TGN	28,500	640,607.83	926,250.00
TEXAS INDUSTRIES INC	0.810	882491103 TXI	25,400	807,169.49	939,800.00
TEXAS INSTRS INC	0.289	882508104 Q TXN	3,911,624	106,500,631.31	114,923,513.13
TEXAS REGIONAL BANCSHARES INC	1.297	882673106 TRBS	28,300	971,424.46	1,047,100.00
TEXTRON INC.	2.278	883203101 Q TXT	226,100	12,136,140.87	12,901,265.98
THE 3DO CO	0.000	88553W204 THDOQ	74,849	316,508.64	1,871.23
THE FINISH LINE-CL A	0.000	317923100 FINL	44,900	947,421.31	1,345,653.00
THE MEN'S WEARHOUSE INC.	0.000	587118100 MW	63,400	1,409,518.68	1,585,634.00
THE MONY GROUP INC.	1.438	615337102 MNY	145,500	4,631,246.64	4,552,695.01

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
THE ST. JOE COMPANY	1.287	790148100 JOE	55,200	1,759,831.61	2,058,408.00
THERAGENICS CORPORATION	0.000	883375107 TGX	312,300	1,594,722.88	1,708,281.03
THERASENSE INC	0.000	883381105 THER	57,000	803,768.14	1,157,100.00
THERMO ELECTRON CORP.	0.000	883556102 TMO	368,200	7,822,821.54	9,278,640.02
THESTREET.COM INC	0.000	88368Q103 TSCM	15,300	83,110.97	63,036.00
THIRD WAVE TECHNOLOGIES INC	0.000	88428W108 TWTI	29,000	119,310.27	131,950.00
THOMAS & BETTS CORP.	0.000	884315102 Q TNB	51,600	1,096,914.64	1,181,124.00
THOMAS INDUSTRIES INC	1.096	884425109 TII	23,500	607,516.05	814,510.00
THOMAS NELSON INC	0.827	640376109 Q TNM	32,700	514,464.73	632,091.00
THOR INDUSTRIES INC	0.213	885160101 THO	21,600	495,241.05	1,214,352.00
THORATEC CORP	0.000	885175307 THOR	68,000	1,136,802.16	884,680.00
THQ INC	0.000	872443403 THQI	45,900	910,058.57	776,169.00
THREE-FIVE SYSTEMS INC	0.000	88554L108 TFS	95,100	772,979.04	498,324.00
TIBCO SOFTWARE INC	0.000	88632Q103 TIBX	254,500	1,408,041.59	1,722,964.99
TIDEWATER INC	2.008	886423102 Q TDW	115,319	3,338,268.05	3,445,731.71
TIER TECHNOLOGIES INC-CL B	0.000	88650Q100 TIER	78,009	635,081.78	637,333.53
TIERONE CORP	0.000	88650R108 TONE	27,300	562,919.61	626,808.00
TIFFANY & CO	0.442	886547108 TIF	227,400	7,405,347.87	10,278,480.01
TIMBERLAND CO CL-A	0.000	887100105 TBL	34,400	1,046,317.94	1,791,207.99
TIME WARNER INC.	3.001	887317105 TWX	8,813,900	273,972,783.95	158,562,061.01
TIME WARNER TELECOM CL A	0.000	887319101 TWTC	63,100	443,710.78	639,203.00
TIMKEN CO.	2.592	887389104 Q TKR	51,400	844,384.04	1,031,083.99
TITAN CORP	0.000	888266103 TTN	88,900	1,093,455.42	1,938,909.00
TITAN INT'L INC.	0.653	88830M102 Q TWI	79,800	98,211.36	244,188.00
TIVO INC	0.000	888706108 TIVO	122,200	867,487.16	904,280.00
TJX COS. INC.	0.634	872540109 Q TJX	991,700	15,902,636.08	21,866,985.00
TOLL BROTHERS INC	0.000	889478103 TOL	103,700	2,852,456.07	4,123,112.02
TOLLGRADE COMMUNICATIONS INC	0.000	889542106 TLGD	61,300	1,167,451.06	1,074,589.00
TOM BROWN INC	0.000	115660201 TBI	85,500	2,335,169.50	2,757,375.00
TOMPKINSTRUSTCO INC	2.605	890110109 TMP	9,840	418,710.87	453,132.00
TOO INC	0.000	890333107 TOO	32,900	814,091.74	555,352.00
TOOTSIE ROLL INDUSTRIES, INC.	0.777	890516107 Q TR	4,600	171,742.79	165,599.99
TOPPS INC	1.559	890786106 TOPP	37,700	334,667.93	386,802.00
TORCHMARK CORP	0.966	891027104 Q TMK	239,500	8,527,175.36	10,906,830.00
TORO CO	0.517	891092108 TTC	48,200	1,485,936.25	2,236,480.00
TOTAL SYS SVCS INC	0.257	891906109 TSS	91,100	2,149,461.97	2,835,943.00
TOWER AUTOMOTIVE INC	0.000	891707101 TWR	157,502	1,032,014.45	1,075,738.66
TOYS R US INC.	0.000	892335100 TOY	625,100	7,739,559.01	7,901,264.00
TRACTOR SUPPLY COMPANY	0.000	892356106 TSCO	52,142	1,204,964.77	2,027,802.38
TRADESTATION GROUP INC	0.000	89267P105 TRAD	21,000	229,772.85	186,060.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
TRAMMELL CROW CO	0.000	89288R106 TCC	49,800	553,005.57	659,850.00
TRANS WORLD ENTERTAINMENT CP	0.000	89336Q100 TWMC	84,885	580,263.68	604,381.20
TRANSACTION SYSTEMS ARCHITECTS	0.000	893416107 TSAI	58,700	911,686.68	1,328,381.00
TRANSATLANTIC HOLDINGS INC	0.544	893521104 Q TRH	36,500	2,579,165.15	2,949,200.01
TRANSKARYOTIC THERAPIES INC.	0.000	893735100 TKTX	106,685	931,898.60	1,665,352.85
TRANSMETA CORP	0.000	89376R109 TMTA	137,700	220,310.39	468,180.00
TRANSMONTAIGNE INC	0.000	893934109 TMG	20,900	125,800.53	134,805.00
TRANSOCEAN SEDCO FOREX INC.	0.499	G90078109 RIG	158,600	3,577,697.85	3,807,986.00
TRANSWITCH CORP	0.000	894065101 TXCC	51,400	147,457.76	118,220.00
TRAVELERS PROPERTY CASUALTY - B	1.885	89420G406 TAP.B	1,889,482	28,269,197.01	32,064,509.57
TRC COS INC	0.000	872625108 TRR	14,200	228,178.53	299,052.00
TREDEGAR CORPORATION	1.030	894650100 TG	42,200	744,288.69	655,365.99
TREX COMPANY INC	0.000	89531P105 TWP	4,800	186,965.70	182,304.00
TRIAD GTY INC	0.000	895925105 TGIC	9,200	393,279.28	463,220.00
TRIAD HOSPITALS INC	0.000	89579K109 TRI	212,400	6,676,643.58	7,066,548.00
TRIARC COM	2.199	895927101 TRY	19,400	173,485.05	229,308.00
TRIARC COMPANIES, INC.-B	2.782	895927309 TRY.B	65,900	692,925.00	710,401.99
TRIBUNE CO	0.852	896047107 Q TRB	736,200	30,589,926.14	37,987,920.02
TRICO BANCSHARES	2.534	896095106 TCBK	6,300	161,786.81	198,828.00
TRICO MARINE SERVICES INC	0.000	896106101 TMAR	281,200	424,904.49	503,348.00
TRIDENT MICROSYSTEMS INC	0.000	895919108 TRID	31,527	516,890.65	549,200.33
TRIMBLE NAVIGATION LTD	0.000	896239100 TRMB	63,300	1,552,901.19	2,357,292.00
TRIMERIS INC	0.000	896263100 TRMS	9,800	473,663.28	205,604.00
TRINITY INDUSTRIES	0.778	896522109 TRN	112,300	2,812,909.53	3,463,332.00
TRIPATH IMAGING INC	0.000	896942109 TPTH	43,100	368,797.07	336,180.00
TRIQUENT SEMICONDUCTOR	0.000	89674K103 TQNT	250,449	2,149,527.54	1,770,674.43
TRITON PCS HOLDINGS INC CL A	0.000	89677M106 TPC	59,400	312,841.70	331,452.00
TRIUMPH GROUP INC	0.000	896818101 TGI	17,300	698,055.90	629,720.00
TRIZETTO GROUP INC	0.000	896882107 TZIX	37,400	258,286.12	241,230.00
TROY FINL CORP	1.828	897329108 TRYF	7,900	226,374.29	276,500.00
TRUST CO NJ JERSEY C	1.814	898304100 TCNJ	22,400	712,713.66	888,832.00
TRUSTCO BANK CORP. NY	4.562	898349105 TRST	90,000	943,740.49	1,183,500.00
TRUSTMARK CORP	2.596	898402102 TRMK	90,900	2,424,251.54	2,660,643.00
TTM TECHNOLOGIES	0.000	87305R109 TTMI	87,575	881,306.81	1,478,266.00
TUESDAY MORNING CORP	0.000	899035505 TUES	16,500	460,769.53	499,125.00
TULARIK INC	0.000	899165104 TLRK	58,500	692,229.12	944,775.00
TUPPERWARE CORPORATION	5.075	899896104 TUP	63,993	1,046,576.31	1,109,638.62
TWEETER HOME ENTERTAINMENT GROUP	0.000	901167106 TWTR	56,900	477,921.43	537,704.99
TXU CORPORATION	2.107	873168108 Q TXU	602,100	17,925,764.85	14,281,812.01
TYCO INT'L. LTD NEW	0.188	902124106 Q TYC	70,600	1,202,106.20	1,870,900.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
TYLER TECHNOLOGIES I	0.000	902252105 TYL	66,900	438,868.39	644,247.00
TYSON FOODS INC. CL-A	1.208	902494103 TSN	977,265	12,725,969.42	12,938,988.57
U S B HLDG INC	2.062	902910108 UBH	16,505	292,640.16	320,031.95
U S PHYSICAL THERAPY	0.000	90337L108 USPH	14,400	198,426.22	226,512.00
U S XPRESS ENTERPRIS	0.000	90338N103 XPRSA	11,634	137,924.09	142,516.50
UBIQUITEL INC	0.000	903474302 UPCS	186,500	426,067.46	501,498.50
UCBH HOLDINGS INC	0.307	90262T308 UCBH	46,600	957,535.71	1,816,002.01
UGI CORP	3.362	902681105 UGI	81,300	2,087,340.83	2,756,070.03
UICI	0.000	902737105 UCI	153,581	2,409,617.47	2,039,555.70
UIL HOLDINGS CORPORATION	6.385	902748102 UIL	14,200	555,444.16	640,420.00
ULTICOM INC.	0.000	903844108 ULCM	13,100	137,711.60	126,415.00
ULTIMATE ELECTRONICS INC	0.000	903849107 ULTE	30,800	379,382.75	235,004.00
ULTRALIFE BATTERIES INC	0.000	903899102 ULBI	20,100	287,445.15	248,838.00
ULTRATECH INC	0.000	904034105 UTEK	64,800	989,419.91	1,903,176.00
UMB FINL CORP	1.766	902788108 UMBF	19,994	885,295.31	950,514.76
UMPQUA HLDGS CORP	0.769	904214103 UMPQ	27,000	510,368.40	561,330.00
UNIFI INC	0.000	904677101 UFI	267,100	1,616,923.16	1,722,795.00
UNIFIRST CORP	0.632	904708104 Q UNF	35,600	846,577.96	844,076.00
UNION BANKSHARES COR	2.032	905399101 UBSH	9,200	261,115.56	280,600.00
UNION PACIFIC CORP.	1.727	907818108 Q UNP	613,200	33,293,140.22	42,605,136.01
UNION PLANTERS CORP.	4.236	908068109 UPC	398,500	12,108,372.13	12,548,765.00
UNIONBANCAL CORPORATION	2.155	908906100 UB	155,540	6,828,139.89	8,949,771.58
UNISOURCE ENERGY CORP	2.433	909205106 UNS	26,600	450,090.03	655,956.00
UNISYS CORP.	0.000	909214108 UIS	711,100	12,903,985.49	10,559,835.01
UNIT CORP	0.000	909218109 UNT	63,500	1,117,295.27	1,495,425.00
UNITED AUTO GROUP INC	0.319	909440109 UAG	25,200	596,497.07	788,760.00
UNITED BANKSHARES INC.	3.205	909907107 UBSI	69,800	1,944,821.50	2,177,760.00
UNITED CAPITAL CORP	0.000	909912107 AFP	17,200	324,622.03	356,384.00
UNITED CMNTY BKS BLA	0.911	90984P105 UCBI	17,500	467,547.27	575,750.00
UNITED CMNTY FINL CO	2.629	909839102 UCFC	36,500	356,493.91	416,465.00
UNITED DEFENSE INDUSTRIES INC	0.000	91018B104 UDI	74,300	2,024,446.23	2,368,683.99
UNITED FIRE & CAS CO	1.982	910331107 UFCS	21,710	800,206.44	876,215.60
UNITED INDUSTRIAL CORP	2.216	910671106 UIC	30,100	433,696.05	543,305.00
UNITED NATL BANCORP	2.239	910909100 UNBJ	22,900	667,161.36	818,217.00
UNITED NATURAL FOODS INC.	0.000	911163103 UNFI	19,200	422,242.69	689,472.00
UNITED ONLINE INC	0.000	911268100 UNTD	163,490	2,970,556.70	2,744,997.11
UNITED PANAM FINANCIAL CORP	0.000	911301109 UPFC	28,415	474,612.71	474,814.65
UNITED PARCEL SERVICES INC	1.341	911312106 UPS	1,206,700	78,938,477.43	89,959,485.00
UNITED RENTALS INCORPORATED	0.000	911363109 URI	64,200	975,875.04	1,236,491.99
UNITED SECURITIES BANCSHARES	2.348	911459105 USBI	7,800	202,908.51	225,810.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
UNITED SECURITY BANCSHARES	2.126	911460103 UBFO	4,100	94,858.06	111,848.00
UNITED STATES STEEL CORP.	0.571	912909108 Q X	355,700	7,327,551.37	12,456,614.01
UNITED STATIONERS INC	0.000	913004107 USTR	36,900	1,139,169.48	1,509,948.00
UNITED SURGICAL PARTNERS	0.000	913016309 USPI	20,800	506,533.44	696,384.00
UNITED TECHNOLOGIES	1.477	913017109 Q UTX	898,300	44,619,428.42	85,131,890.99
UNITED THERAPEUTICS CORP	0.000	91307C102 UTHR	28,900	611,423.51	663,255.00
UNITEDGLOBALCOM	0.000	913247508 UCOMA	163,793	1,018,288.03	1,388,964.63
UNITEDHEALTH GROUP INC	0.025	91324F102 A UNH	1,372,135	39,682,734.42	79,830,814.28
UNITRIN INC.	4.008	913275103 UTR	90,900	2,858,709.13	3,764,169.00
UNIVERSAL AMERN FINL	0.000	913377107 UHCO	53,315	447,494.49	528,351.64
UNIVERSAL COMPRESSION HLDGS	0.000	913431102 UCO	20,400	414,101.71	533,664.00
UNIVERSAL CORP-VA	3.531	913456109 Q UVV	47,400	1,856,749.55	2,093,658.01
UNIVERSAL DISPLAY CO	0.000	91347F105 PANL	19,300	175,469.64	263,831.00
UNIVERSAL ELECTRONICS INC	0.000	913483103 UEIC	123,000	1,572,217.92	1,567,020.00
UNIVERSAL FOREST PRODUCTS	0.310	913543104 UFPI	53,600	1,188,174.66	1,724,848.00
UNIVERSAL HEALTH SERVICES CL B	0.595	913903100 UHS	86,524	3,743,301.58	4,648,069.27
UNIVERSAL TECHNICAL INSTITUTE INC	0.000	913915104 UTI	18,200	467,814.68	546,000.00
UNIVERSITY OF PHOENIX ONLINE	0.000	037604204 UOPX	52,048	2,729,325.39	3,587,668.65
UNIVISION COMMUNICATIONS	0.000	914906102 UVN	237,954	7,098,463.21	9,444,433.97
UNIZAN FINANCIAL COR	2.666	91528W101 UNIZ	28,000	529,893.55	567,000.00
UNOCAL	2.172	915289102 Q UCL	399,600	11,754,575.76	14,717,268.01
UNOVA INC.	0.000	91529B106 UNA	177,300	2,898,607.24	4,069,034.99
UNUMPROVIDENT CORP.	1.902	91529Y106 Q UNM	484,200	8,930,186.97	7,635,834.01
URBAN OUTFITTERS INC	0.000	917047102 URBN	42,000	921,357.04	1,556,099.99
URS CORPORATION	0.000	903236107 URS	74,900	1,508,762.21	1,873,249.00
US BANCORP	3.223	902973304 USB	3,963,604	85,047,855.66	118,036,127.13
US CELLULAR CORP.	0.000	911684108 USM	43,700	1,254,194.85	1,551,349.99
US ONCOLOGY INC.	0.000	90338W103 USON	92,800	885,407.63	998,528.00
USANA HEALTH SCIENCES INC	0.000	90328M107 USNA	15,000	442,412.41	459,000.00
USEC INC.	6.547	90333E108 USU	143,500	989,510.90	1,205,400.00
USF CORP	1.091	91729Q101 USFC	41,300	1,253,831.00	1,412,047.00
USG CORPORATION	0.603	903293405 USG	70,810	1,210,451.74	1,173,321.70
USI HOLDINGS CORP	0.000	90333H101 USIH	136,700	1,699,307.04	1,783,935.00
UST INC.	5.603	902911106 Q UST	352,493	11,662,627.69	12,580,475.18
UTAH MEDICAL PRODUCTS INC	0.000	917488108 UTMD	6,420	149,452.75	166,406.40
UTI WORLDWIDE INC	0.250	G87210103 UTIW	94,644	2,717,946.29	3,589,846.92
UTSTARCOM, INC	0.000	918076100 UTSI	146,300	5,540,252.49	5,423,341.02
V F CORP	2.405	918204108 Q VFC	168,200	5,772,285.01	7,272,967.99
VAIL RESORTS INC	0.000	91879Q109 MTN	64,700	963,490.03	1,099,900.00
VALASSIS COMMUNICATIONS INC	0.000	918866104 VCI	97,900	2,556,990.16	2,873,365.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
VALEANT PHARMACEUTICALS	1.232	91911X104 Q VRX	255,619	5,574,645.32	6,428,817.85
VALENCE TECHNOLOGY INC	0.000	918914102 VLNC	59,800	196,455.97	230,230.00
VALERO ENERGY CORP.	1.035	91913Y100 Q VLO	410,128	14,064,535.21	19,005,331.52
VALHI INC NEW	1.604	918905100 VHI	20,800	222,911.05	311,168.00
VALLEY NATL BANCORP	3.082	919794107 VLY	80,000	2,205,937.97	2,335,999.98
VALMONT INDUSTRIES	1.382	920253101 VMI	10,900	217,059.18	252,335.00
VALSPAR CORP	1.456	920355104 VAL	84,800	3,389,833.54	4,190,816.00
VALUECLICK, INC	0.000	92046N102 VCLK	111,666	830,434.40	1,013,927.28
VALUEVISION INTL INC	0.000	92047K107 VVTV	55,218	788,119.18	922,140.60
VANS INC	0.000	921930103 VANS	158,863	1,228,344.95	1,812,626.83
VARCO INTERNATIONAL INC.	0.000	922122106 VRC	196,136	3,782,596.60	4,046,285.67
VARIAN INC.	0.000	922206107 VARI	99,802	3,485,827.91	4,164,737.46
VARIAN MEDICAL SYSTEMS	0.000	92220F105 VAR	209,924	9,489,042.53	14,505,748.39
VARIAN SEMICONDUCTOR EQUIPMENT ASSOC	0.000	922207105 VSEA	41,245	1,230,884.11	1,801,994.05
VASERA INC	0.000	92239N109 VAST	32,400	166,405.88	129,600.00
VCA ANTECH INC	0.000	918194101 WOOF	40,750	935,407.85	1,262,435.00
VECTOR GROUP LTD	9.803	92240M108 VGR	19,105	319,450.27	311,793.61
VECTREN CORPORATION	4.624	92240G101 VVC	174,000	3,749,861.57	4,289,099.99
VEECO INSTRUMENTS INC	0.000	922417100 VECO	27,500	791,584.73	775,500.00
VENTANA MED SYS INC	0.000	92276H106 VMSI	29,400	904,306.19	1,158,360.00
VENTAS INC.	4.863	92276F100 VTR	81,800	1,333,564.18	1,799,600.00
VENTIV HEALTH INC.	0.000	922793104 VTIV	89,300	867,183.63	817,095.00
VERINT SYS INC	0.000	92343X100 VRNT	200	5,098.70	4,512.00
VERISIGN INC	0.000	92343E102 VRSN	411,931	5,776,075.81	6,714,475.32
VERISITY LTD	0.000	M97385112 VRST	9,748	124,072.63	124,287.00
VERITAS DGC INC.	0.000	92343P107 VTS	82,086	1,000,891.50	860,261.28
VERITAS SOFTWARE CORPORATION	0.000	923436109 VRTS	1,107,600	32,165,046.68	41,158,416.00
VERITY INC.	0.000	92343C106 VRTY	51,900	1,279,722.59	866,211.00
VERIZON COMMUNICATIONS	4.390	92343V104 Q VZ	5,759,285	234,371,644.54	202,035,717.79
VERSO TECHNOLOGIES INC	0.000	925317109 VRSO	118,145	378,385.09	378,064.00
VERTEX PHARMAREUTICALS INC	0.000	92532F100 VRTX	114,800	2,531,268.97	1,174,404.00
VIACOM INC-CLASS B	0.540	925524308 VIA.B	3,599,293	139,965,764.32	159,736,623.37
VIAD CORP	1.440	92552R109 VVI	166,100	3,653,691.72	4,152,500.01
VIASAT INC.	0.000	92552V100 VSAT	32,300	659,052.51	618,222.00
VIASYS HEALTHCARE INC	0.000	92553Q209 VAS	61,000	1,094,326.60	1,256,600.00
VICAL INC	0.000	925602104 VICL	12,400	62,682.44	61,008.00
VICOR CORP	0.000	925815102 VICR	23,200	383,752.69	264,712.00
VICURON PHARMACEUTICALS INC	0.000	926471103 MICU	47,300	692,308.86	882,145.00
VIGNETTE CORPORATION	0.000	926734104 VIGN	183,900	442,168.76	417,453.00
VINTAGE PETROLEUM INC.	1.496	927460105 Q VPI	59,800	883,538.56	719,393.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				

VIRAGE LOGIC CORPORATION	0.000	92763R104	VIRL	15,200	134,795.56	154,584.00
VIRBAC CORP	0.000	927649103	VBACE	10,900	68,230.31	70,959.00
VIRGINIA COMMERCE BANCORP	0.000	92778Q109	VCBI	5,800	120,604.54	185,774.00
VIRGINIA FINL CORP	2.139	927810101	VFGI	8,700	261,541.12	309,024.00
VISHAY INTERTECHNOLOGY INC.	0.000	928298108	VSH	485,400	7,135,730.11	11,115,660.00
VISTACARE INC-CL A	0.000	92839Y109	VSTA	49,600	1,025,390.93	1,743,440.01
VISTEON CORP	2.305	92839U107	VC	358,700	3,438,080.49	3,734,066.99
VISX INC	0.000	92844S105	EYE	45,900	703,964.57	1,062,585.00
VITAL IMAGES INC	0.000	92846N104	VTAL	19,400	356,260.50	346,096.00
VITAL SIGNS INC	0.733	928469105	VITL	7,000	234,108.44	228,900.00
VITALWORKS INC	0.000	928483106	VWKS	45,200	170,352.01	199,784.00
VITESSE SEMICONDUCTOR CORP	0.000	928497106	VTSS	302,700	1,912,769.63	1,776,849.00
VITRIA TECHNOLOGY	0.000	92849Q401	VITR	22,200	109,060.33	157,620.00
VIVUS INC	0.000	928551100	VVUS	45,500	199,560.89	172,445.00
VOLT INFO. SCIENCES INC.	0.000	928703107	VOL	14,900	266,379.87	336,740.00
VULCAN MATERIALS CO	2.060	929160109	VMC	185,065	7,216,448.52	8,803,542.06
W HLDG CO INC	1.182	929251106	WHI	115,845	1,508,823.19	2,155,875.45
W-H ENERGY SERVICES INC	0.000	92925E108	WHQ	35,700	652,161.75	578,340.00
WABASH NATIONAL CORP	0.136	929566107	WNC	90,700	1,355,536.76	2,657,510.00
WABTEC	0.234	929740108	WAB	97,800	1,243,125.94	1,666,512.00
WACHOVIA CORP.- NEW	3.434	929903102	Q WB	2,926,103	111,978,570.52	136,327,138.78
WACKENHUT CORRECTION	0.000	929798106	WHC	17,800	339,397.56	405,840.00
WADDELL & REED FINANCIAL-CL A	2.557	930059100	WDR	174,400	4,596,348.19	4,091,423.99
WAL MART STORES INC	0.678	931142103	Q WMT	5,023,448	155,445,621.44	266,493,916.42
WALGREEN CO.	0.472	931422109	Q WAG	1,952,000	43,941,645.72	71,013,760.00
WALTER INDS INC	0.898	93317Q105	WLT	21,700	265,265.98	289,695.00
WARNACO GROUP INC/THE	0.000	934390402	WRNC	131,942	1,981,508.41	2,104,474.89
WARWICK CMNTY BANCOR	1.744	936559103	WSBI	3,500	102,828.29	120,400.00
WARWICK VALLEY TELEPHONE CO	2.568	936750108	WWVY	12,880	357,547.24	381,119.20
WASHINGTON FEDERAL INC.	3.098	938824109	WFSL	139,129	2,660,726.20	3,951,263.61
WASHINGTON GROUP INTERNATIONAL	0.000	938862208	WGII	68,737	1,796,762.37	2,334,995.89
WASHINGTON MUTUAL INC.	4.087	939322103	WM	1,735,700	49,523,647.17	69,636,284.01
WASHINGTON POST CL. B	0.884	939640108	Q WPO	5,150	3,173,426.90	4,075,709.99
WASHINGTON TR BANCOR	2.442	940610108	WASH	15,800	389,975.00	413,960.00
WASTE CONNECTIONS INC	0.000	941053100	WCN	29,800	952,538.30	1,125,546.00
WASTE MANAGEMENT INC.	0.033	94106L109	WMI	1,136,800	37,967,830.27	33,649,279.99
WATCHGUARD TECHNOLOGIES INC	0.000	941105108	WGRD	39,700	178,056.87	231,054.00
WATERS CORPORATION	0.000	941848103	WAT	257,900	7,384,007.52	8,551,964.00
WATSCO INC.	1.407	942622200	WSO	79,400	1,349,524.08	1,804,762.02
WATSON PHARMACEUTICALS INC.	0.000	942683103	WPI	377,800	13,809,273.10	17,378,800.02

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
WATSON WYATT & CO HOLDINGS	0.000	942712100 WW	66,190	1,528,027.68	1,598,488.50
WATTS WATER TECHNOLOGIES INC. CLASS A	1.261	942749102 Q WTS	29,800	558,497.88	661,560.00
WAUSAU-MOSINEE PAPER CORP.	2.514	943315101 WMO	44,500	531,715.75	601,640.00
WAVECOM SA-ADR	0.000	943531103 WVCM	47,400	609,855.70	647,010.00
WAYNE BANCORP INC/OH	2.673	944293109 WNNB	1,995	58,446.21	53,725.35
WAYPOINT FINANCIAL CORP	2.213	946756103 WYPT	59,177	1,045,037.83	1,283,549.13
WCI COMMUNITIES INC	0.000	92923C104 WCI	60,752	1,239,375.01	1,252,098.72
WD-40 CO	2.262	929236107 WDFC	20,000	567,349.42	707,200.00
WEBEX COMMUNICATIONS INC	0.000	94767L109 WEBX	92,507	1,478,965.60	1,859,390.70
WEBMETHODS	0.000	94768C108 WEBM	55,200	473,947.31	505,080.00
WEBSense INC	0.000	947684106 WBSN	91,000	1,681,563.71	2,660,839.99
WEBSTER FINANCIAL CORPORATION	1.831	947890109 WBS	130,900	4,076,030.13	6,003,073.99
WEIGHT WATCHERS INTL	0.000	948626106 WTW	73,500	3,215,164.44	2,820,195.01
WEIS MKTS INC	3.085	948849104 WMK	13,500	433,747.48	490,050.00
WELLCHOICE INC	0.000	949475107 WC	114,400	3,616,371.28	3,946,800.00
WELLMAN INC	3.526	949702104 WLM	38,500	457,237.13	393,085.00
WELLPOINT HEALTH NETWORKS	0.000	94973H108 WLP	225,700	13,421,030.87	21,890,643.00
WELLS FARGO COMPANY	3.056	949746101 WFC	3,631,301	116,056,763.52	213,847,315.90
WENDY'S INTL	0.611	950590109 Q WEN	285,200	8,727,061.26	11,191,248.02
WERNER ENTERPRISES INC	0.513	950755108 WERN	53,475	683,567.11	1,042,227.76
WESBANCO INC	3.467	950810101 WSBC	21,700	550,506.05	600,873.00
WESCO FINL CORP	0.380	950817106 WSC	2,700	917,933.84	950,399.99
WESCO INTL INC	0.000	95082P105 WCC	19,200	165,825.96	169,920.00
WEST BANCORPORATION	3.699	95123P106 WTBA	19,400	352,445.14	335,620.00
WEST COAST BANCORP O	1.593	952145100 WCBO	18,400	342,510.79	392,656.00
WEST CORP.	0.000	952355105 WSTC	197,459	4,642,353.17	4,586,972.57
WEST MARINE INC	0.000	954235107 WMAR	7,800	154,524.10	216,918.00
WEST PHARMACEUTICAL SERVICES	2.477	955306105 WST	18,800	509,029.52	637,319.99
WESTAMERICA BANCORPORATION	2.092	957090103 WABC	58,300	2,354,888.15	2,897,509.99
WESTAR ENERGY INC.	3.753	95709T100 WR	80,800	1,453,395.38	1,636,200.00
WESTCORP INC	1.422	957907108 WES	13,800	462,933.11	504,390.00
WESTELL TECHNOLOGIES INC-A	0.000	957541105 WSTL	32,800	347,439.08	206,968.00
WESTERN DIGITAL CORP	0.000	958102105 WDC	571,856	6,788,154.09	6,742,182.25
WESTERN GAS RESOURCES INC	0.423	958259103 WGR	78,559	3,206,507.72	3,711,912.75
WESTERN SIERRA BANCORP	0.000	959522103 WSBA	4,600	149,290.93	216,200.00
WESTERN WIRELESS COR	0.000	95988E204 WWCA	101,200	1,447,144.84	1,858,032.01
WESTFIELD FINANCIAL	0.841	96008D101 WFD	5,800	120,039.09	137,807.99
WESTMORELAND COAL CO	0.000	960878106 WLB	29,700	466,437.20	519,750.00
WESTPORT RESOURCES CORP	0.000	961418100 WRC	56,500	1,246,862.96	1,687,090.00
WESTWOOD ONE	0.000	961815107 WON	216,312	5,546,753.52	7,400,033.52

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
WET SEAL INC	0.000	961840105 WTSLA	67,955	819,923.52	672,074.94
WEYCO GROUP INC	1.188	962149100 WEYS	8,250	254,527.56	277,604.25
WEYERHAEUSER CO.	2.500	962166104 Q WY	452,800	23,851,582.30	28,979,200.00
WFS FINL INC	0.306	92923B106 WFSI	14,700	540,220.51	624,162.00
WGL HOLDINGS, INC.	4.606	92924F106 WGL	124,600	3,175,948.90	3,462,633.99
WHIRLPOOL CORP	2.367	963320106 Q WHR	151,896	9,229,401.54	11,035,244.41
WHITE ELECTR DESIGNS	0.000	963801105 WEDC	24,700	296,518.02	217,360.00
WHITEHALL JEWELLERS	0.000	965063100 JWJL	12,900	127,453.32	127,323.00
WHITNEY HOLDING CORP	3.220	966612103 WTNV	86,501	2,762,148.84	3,545,675.99
WHOLE FOODS MARKET INC	0.893	966837106 WFMI	93,600	3,593,456.04	6,283,368.00
WILD OATS MARKETS INC.	0.000	96808B107 OATS	16,200	172,904.90	209,466.00
WILEY JOHN & SONS IN	0.998	968223206 JW.A	105,855	2,799,528.70	2,755,405.64
WILLIAMS COS. INC.	0.407	969457100 Q WMB	967,600	19,884,910.10	9,501,832.00
WILLIAMS-SONOMA INC	0.000	969904101 WSM	217,700	4,309,869.90	7,569,429.00
WILLOW GROVE BANCORP	2.027	97111W101 WGBC	12,400	210,686.33	220,224.00
WILMINGTON TRUST CO, DELAWARE	3.000	971807102 Q WL	47,800	1,041,357.06	1,720,800.01
WILSON GREATBATCH TECHNOLOGIES INC	0.000	972232102 GB	38,510	1,273,580.65	1,627,817.70
WILSONS THE LEATHER	0.000	972463103 WLSN	86,632	579,659.51	302,345.68
WIND RIVER SYSTEMS	0.000	973149107 WIND	130,800	681,523.63	1,145,808.01
WINN-DIXIE STORES INC.	2.010	974280109 M WIN	673,700	5,915,443.54	6,703,315.00
WINNEBAGO INDUSTRIES	0.581	974637100 WGO	15,813	510,496.00	1,087,143.76
WINTRUST FINANCIAL CORP	0.354	97650W108 WTFC	32,800	1,040,080.84	1,479,280.00
WIRELESS FACILITIES	0.000	97653A103 WFII	39,200	499,912.79	582,512.00
WISCONSIN ENERGY CORP.	2.391	976657106 Q WEC	229,000	6,474,692.43	7,660,050.01
WITNESS SYS INC	0.000	977424100 WITS	119,800	1,016,149.82	1,117,734.00
WMS INDUSTRIES INC	0.000	929297109 WMS	68,700	1,562,575.92	1,799,940.00
WOLVERINE WORLD WIDE	1.079	978097103 WWW	101,500	1,900,057.40	2,068,570.00
WOODHEAD INDUSTRIES	2.366	979438108 WDHD	17,285	258,855.04	292,116.50
WOODWARD GOVERNOR CO.	1.689	980745103 WGOV	36,300	1,912,319.22	2,062,929.00
WORLD ACCEP CORP DEL	0.000	981419104 WRLD	18,900	333,668.47	376,299.00
WORLD FUEL SVCS CORP	0.883	981475106 INT	11,400	296,944.49	387,030.00
WORLD WRESTLING ENTM	1.221	98156Q108 WWE	14,600	146,753.90	191,260.00
WORTHINGTON INDS	3.549	981811102 Q WOR	63,800	933,797.21	1,150,313.98
WPS RESOURCES CORP.	4.715	92931B106 WPS	66,900	2,744,450.05	3,092,786.99
WRIGHT MEDICAL GROUP INC	0.000	98235T107 WMGI	40,800	848,989.35	1,241,952.00
WRIGLEY WM JR CO	1.565	982526105 Q WWY	160,400	6,791,876.68	9,016,083.99
WSFS FINL CORP	0.445	929328102 WSFS	25,720	1,114,676.83	1,153,542.00
WYETH	2.167	983024100 Q WYE	2,932,247	111,628,611.58	124,473,885.17
X-RITE INC	0.883	983857103 XRIT	24,500	262,119.43	277,340.00
XCEL ENERGY INC	4.417	98389B100 Q XEL	796,800	15,781,218.07	13,529,663.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
XEROX CORP	0.000	984121103 Q XRX	1,496,500	26,075,672.90	20,651,700.01
XICOR INC	0.000	984903104 XICO	32,000	275,061.30	362,880.00
XILINX INC	0.000	983919101 XLNX	595,741	19,505,373.76	23,079,006.34
XM SATELLITE RADIO HOLD-CL A	0.000	983759101 XMSR	206,800	2,985,739.09	5,451,248.00
XTO ENERGY INC.	0.141	98385X106 XTO	204,900	3,487,322.37	5,798,670.00
YADKIN VALLEY BANK AND TRUST	2.339	984308106 YAVY	9,500	162,281.31	162,450.00
YAHOO INC	0.000	984332106 YHOO	790,520	51,023,976.18	35,707,788.38
YANKEE CANDLE CO	0.000	984757104 YCC	104,900	2,411,002.97	2,866,916.99
YARDVILLE NATL BANCO	1.787	985021104 YANB	8,600	169,909.61	221,364.00
YELLOW ROADWAY CORP	0.000	985577105 YELL	46,857	899,268.44	1,694,821.31
YORK INTERNATIONAL CORP	1.630	986670107 YRK	71,716	1,898,660.73	2,639,148.80
YOUNG BROADCASTING I	0.000	987434107 YBTVA	6,700	150,245.89	134,268.01
YOUNG INNOVATIONS IN	0.333	987520103 YDNT	4,900	148,852.61	176,400.00
YUM BRANDS, INC.	0.000	988498101 YUM	507,600	12,380,162.15	17,461,440.00
ZALE CORP.	0.000	988858106 ZLC	31,197	1,471,198.55	1,659,680.40
ZEBRA TECHNOLOGIES CORP CL-A	0.000	989207105 ZBRA	116,197	4,050,020.80	7,711,994.87
ZENITH NATIONAL INSURANCE CP	3.072	989390109 ZNT	10,700	292,855.78	348,285.00
ZHONE TECHNOLOGIES INC	0.000	98950P108 ZHNE	46,850	212,549.12	231,438.99
ZIMMER HOLDINGS INC	0.000	98956P102 ZMH	424,100	15,048,465.02	29,856,639.99
ZIONS BANCORPORATION	1.956	989701107 ZION	170,300	9,477,486.88	10,444,498.98
ZOLL MEDICAL CORP	0.000	989922109 ZOLL	12,388	414,068.24	439,526.24
ZORAN CORP	0.000	98975F101 ZRAN	48,986	1,133,251.21	851,866.54
ZYGO CORP	0.000	989855101 ZIGO	28,200	316,702.44	465,018.00
ZYMOGENETICS INC	0.000	98985T109 ZGEN	17,400	220,344.11	269,700.01
Instrument Total	2,904		805,222,029	19,943,541,585.91	24,277,226,580.54
Group Total	3,031		815,873,537	20,208,788,239.87	24,577,660,195.97

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - ALTERNATIVE INVESTMENTS					
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS					
ADAMS CAPITAL MANAGEMENT III	0.000	AVADAMS3	99404	9,500,000.00	7,117,417.98
ADVANCED TECHNOLOGY VII	0.000	AVATV7	99405	4,253,573.28	3,467,344.30
AIG GLOBAL EMERGING MARKETS	0.000	VEA02504	AIGG	43,764,272.23	44,551,107.93
ALPHA CAPITAL FUND II	0.000	020997011	ACFD	2,098,870.56	393,289.00
APOLLO INVESTMENT FUND IV	0.000	AAPOLLOIV	99404	49,365,715.67	66,128,568.00
APOLLO INVESTMENT FUND V	0.000	ABAPOLLO5	99405	31,949,210.81	40,225,254.01
ARES CORPORATE OPPORTUNITES FUND	0.000	AOARES	99407	12,484,844.23	13,021,069.30
ATHENIAN VENTURE PARTNERS	0.000	VEA01458	OVVF	274,624.30	1,434,800.00
BAIN CAPITAL FUND VII	0.000	ABBAIN7	99404	39,367,023.87	39,493,366.03
BAIN CAPITAL VENTURE FUND	0.000	AVBAIN	99405	4,525,000.00	3,372,860.04
BAKER COMMUNICATIONS FUND	0.000	AVBAKERCOM	BAKER	14,922,659.57	8,396,415.55
BAKER COMMUNICATIONS FUND II	0.000	ABAKERCOM2	AVBAK	34,566,524.85	14,131,097.06
BEACON GROUP ENERGY FUND II	0.000	ABEACONGRP	99404	18,550,529.34	9,282,114.97
BLACKSTONE CAPITAL PTNRS III	0.000	VEA02554	BCPMB	32,577,777.71	42,109,797.01
BLACKSTONE COMMUNICATION I	0.000	ABBCOM1	99404	10,755,439.80	9,476,811.98
BLACKSTONE MANAGEMENT PARTNERS IV	0.000	ABBCP4	99407	10,945,772.98	10,544,897.00
BLUE CHIP CAPITAL FUND	0.000	095334991	BCCF	1,000.00	548,278.00
BLUE CHIP CAPITAL FUND II	0.000	VEA01432	BCCII	2,473,770.70	3,887,105.01
BLUE CHIP CAPITAL FUND III	0.000	A01433	A0143	21,325,000.91	8,273,351.98
BLUE CHIP CAPITAL FUND IV	0.000	AVBLUECHIP	AVBLU	12,589,473.96	9,791,894.99
BLUE CHIP OPPORTUNITY FUND	0.000	095335998	BCOF	1,025,000.00	73,173.00
BRANTLEY VENTURE PARTNERS II	0.000	VEA05387	BVII	1,000.00	714,369.00
BRANTLEY VENTURE PARTNERS III	0.000	VEA06289	BIII	4,935,280.04	9,293,943.00
BROOKSIDE CAPITAL PARTNERS FUND	0.000	AOBROOKSID	99407	20,000,000.00	21,349,736.00
CARDINAL HEALTH PARTNERS	0.000	VEA02552	CHPL	3,774,591.09	1,565,631.64
CB HEALTHCARE FUND	0.000	VEA02614	CBHCF	10,165,052.91	10,011,754.01
CB HEALTHCARE FUND II	0.000	AVCBHF2	99405	8,968,018.00	7,588,843.01
CHP II	0.000	AVCHP2	99404	15,006,609.00	9,802,260.00
CID MEZZANINE CAPITAL	0.000	VEA02624	CIDME	8,464,790.01	6,786,434.01
CLAYTON, DUBLILIER & RICE VI	0.000	ACLAYDURI	CLDUR	29,707,830.80	17,013,011.00
COMMONWEALTH CAPITAL III	0.000	AVCCV3	99404	9,684,999.58	5,802,198.01
FOUNDATION MEDICAL PARTNERS	0.000	AVFNDMED	99405	8,400,000.00	7,216,222.01
FOX PAINE CAPITAL FUND	0.000	AFOXPAINE	FOXPA	19,852,588.58	26,148,797.63
FOX PAINE CAPITAL FUND II	0.000	ABFOXPAINE	99404	27,960,015.71	23,836,624.08
FRANCISCO PARTNERS	0.000	ABFRISCO1	99404	23,466,106.86	17,995,980.99
FS EQUITY PARTNERS IV	0.000	VEA02586	FSEP4	1,003,364.64	34,655,788.03
FS EQUITY PARTNERS V	0.000	ABFSV	99407	1,816,149.00	977,113.00
GENERAL CATALYST GROUP II	0.000	AVGCG2	99405	4,000,000.00	3,257,269.01
GILBERT GLOBAL EQUITY PARTNERS L.P.	0.000	AGILBERTG	GILBE	56,406,892.86	40,209,644.99
GLOBESPAN CAPITAL PARTNERS IV	0.000	AVGLBSPN4	99407	2,223,000.00	1,744,294.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - ALTERNATIVE INVESTMENTS					
Instrument - AIF		ALTERNATIVE INVESTMENT FUNDS			
HARBOURVEST INT'L III-DIRECT	0.000	VEA02633 HVIPE	15,066,809	15,066,808.71	8,965,573.98
HARBOURVEST INT'L III-PARTNERSHIP	0.000	AHARBPART 99404	46,278,635	46,278,634.42	39,278,737.98
HARBOURVEST INT'L IV-DIRECT	0.000	AGHIPEP4D 99405	16,200,000	16,200,000.00	15,375,552.98
HARBOURVEST INT'L IV-PARTNERSHIP	0.000	AGHIPEP4P 99405	20,400,000	20,400,000.00	17,375,681.99
HARBOURVEST PARTNERS VI DIRECT FUND L.P.	0.000	AHARBOURDI 99404	20,255,000	20,254,999.85	14,404,755.98
HARBOURVEST PARTNERS VI PARTNERSHIP FUND	0.000	AHARBOURPA 99404	34,402,134	34,402,133.69	22,175,086.99
HARBOURVEST PARTNERS VII BUYOUT FUND	0.000	ABHVP7 99407	1,750,000	1,750,000.00	1,638,409.01
HARBOURVEST PARTNERS VII VENTURE FUND	0.000	AVHVP7 99407	1,250,000	1,250,000.00	1,119,892.00
HEARTLAND INDUSTRIAL PARTNERS	0.000	ABHEART 99404	23,587,733	23,587,732.94	23,536,551.00
LEHMAN BROTHERS II	0.000	VEA02551 LBBP	45,274,218	45,274,218.08	37,244,772.02
LIGHTHOUSE CAPITAL PARTNERS V	0.000	AVLIGHTHS5 99407	2,500,000	2,500,000.00	2,500,000.00
LIME ROCK PARTNERS II	0.000	AOLIMEROCK 99406	8,695,731	8,695,731.00	8,034,814.98
LINSALATA CAPITAL PARTNERS III	0.000	ALINCAP 99404	4,860,170	4,860,170.69	13,317,063.00
LINSALATA CAPITAL PARTNERS IV	0.000	ABLINCAP4 ABLIN	16,143,587	16,143,587.00	15,639,362.01
MERITAGE PRIVATE EQUITY I	0.000	AMERIT AMERI	23,750,000	23,750,000.00	12,158,814.02
MERITAGE PRIVATE EQUITY II	0.000	AVMERIT2 AVMER	8,750,000	8,750,000.00	7,555,242.02
MIAMI VALLEY VENTURE FUND	0.000	VEA01492 MVVF	2,689,429	2,689,429.19	1,302,161.08
MONITOR CLIPPER EQUITY PARTNERS II	0.000	ABMONITOR2 99407	193,029	193,029.90	193,029.90
MORGENTHALER PARTNERS IV	0.000	VEA01176 MGVP	999	999.99	298,114.98
MORGENTHALER PARTNERS V	0.000	VEA01177 MGVPV	8,720,492	8,720,492.07	4,813,293.04
MORGENTHALER PARTNERS VI	0.000	AVMORG6 MGVPV	18,507,838	18,507,838.50	9,448,856.55
MORGENTHALER PARTNERS VII	0.000	AVMORG7 99405	11,840,464	11,840,464.92	9,716,831.94
NEW ENTERPRISE ASSOCIATES 10	0.000	AVNEA10 AVNEA	11,123,483	11,123,483.32	9,025,741.00
NORTHCOAST FUND	0.000	VEA06027 NCFD	2,500,000	2,500,000.00	1,322,830.00
NORTHCOAST FUND II	0.000	AVCNC 99404	10,200,000	10,200,000.00	8,725,764.01
NW OHIO VENTURE FUND	0.000	VEA05606 NOV	1,934,649	1,934,649.87	218,229.88
OAK HILL CAPITAL PARTNERS	0.000	AOAKHILL 99404	20,940,299	20,940,298.58	18,008,812.16
OHIO INNOVATION FUND I	0.000	VEA02581 OIF1	1,800,000	1,800,000.00	1,977,038.01
PARK ST CAPITAL PRIVATE EQUITY FUND V	0.000	AVPARK5 AVPAR	303,550	303,550.68	303,550.68
PRIMUS CAPITAL FUND III-A PFD	0.000	VEA06130 PCFZ	1,000	999.99	651,031.98
PRIMUS CAPITAL FUND III-B	0.000	VEA06129 PCFY	1,000	1,000.00	743,666.80
PRIMUS CAPITAL FUND IV	0.000	VEA02451 PCF4	12,007,737	12,007,737.60	8,020,400.46
PRIMUS CAPITAL FUND V	0.000	AVPRIMUS5 99404	18,697,500	18,697,500.00	12,032,916.82
PRISM VENTURE PARTNERS IV	0.000	AVPRISM4 99406	7,800,000	7,800,000.00	5,863,416.00
PROVIDENCE EQUITY PARTNERS IV	0.000	ABPROV4 99404	34,579,618	34,579,617.56	31,401,116.01
SILVER LAKE PARTNERS	0.000	ASILLAKE ASILL	4,884,735	4,884,734.90	18,248,396.33
SKM EQUITY FUND III	0.000	ABSKM3 99404	19,359,710	19,359,708.12	14,144,752.97
SPACEVEST II	0.000	VEASPVE VEASP	10,159,155	10,159,154.74	7,337,404.88
SUNRISE CAPITAL PARTNERS	0.000	ASUNRISE ASUNR	24,338,242	24,338,241.81	13,635,412.98
TAPE III	0.000	AVTAPE3 AVTAP	4,900,000	4,900,000.00	3,548,550.02

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - ALTERNATIVE INVESTMENTS						
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS						
TPG PARTNERS IV	0.000	ABTPG4	99407	4,906,937	4,906,936.98	646,822.00
TUCKER ANTHONY PRIVATE EQUITY FUND IV	0.000	AVTAPE4	99406	3,600,000	3,600,000.00	3,298,986.00
WARBURG PINCUS EQUITY PARTNERS	0.000	AWARBURG	99404	39,292,308	39,292,304.82	46,773,971.98
WARBURG PINCUS VIII	0.000	AWARBURG8	AWARB	15,776,925	15,776,924.69	16,325,133.01
Instrument Total	84			1,193,375,508	1,193,375,485.46	1,070,036,467.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - ALTERNATIVE INVESTMENTS					
Instrument - COM COMMON STOCK					
AKAMAI TECHNOLOGIES	0.000	00971T101 AKAM	327,314	1,217,608.08	3,518,625.50
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	114,375	2,418,273.38	2,493,375.00
ARADIGM CORP	0.000	038505103 ARDM	60,268	125,796.59	103,058.28
CORINTHIAN COLLEGES INC	0.000	218868107 COCO	139,160	0.00	7,731,729.60
CORVIS	0.000	221009103 CORV	307,584	7,391,643.38	522,892.80
COVENTRY HEALTH CARE INC.	0.000	222862104 CVH	75,000	4,192,605.00	4,836,750.00
EXACT SCIENCES CORP	0.000	30063P105 EXAS	26,276	435,657.00	265,913.12
HEWLETT-PACKARD CO	1.393	428236103 Q HPQ	29,726	535,662.52	682,806.22
JUNIPER NETWORKS INC	0.000	48203R104 JNPR	43,049	786,173.37	804,155.32
MELLON FINANCIAL CORP.	1.993	58551A108 Q MEL	40,200	1,527,238.20	1,290,822.00
NDC HEALTH CORP	0.624	639480102 NDC	43,228	988,840.50	1,107,501.36
NETSCREEN TECHNOLOGIES INC	0.000	64117V107 NSCN	6,585	168,576.00	162,978.75
NEW FOCUS INC	0.000	644383101 NUFO	99,000	5,352,188.00	496,980.00
NUANCE COMMUNICATIONS INC	0.000	669967101 NUAN	20,715	0.00	158,262.60
PAIN THERAPEUTICS INC.	0.000	69562K100 PTIE	7,191	70,112.25	49,977.45
RADWARE LTD	0.000	M81873107 RDWR	17,656	318,691.00	481,126.00
SONICWALL INC	0.000	835470105 SNWL	32,019	602,350.92	249,748.20
TIVO INC	0.000	888706108 TIVO	33,214	295,970.38	245,783.60
US INTERNETWORKING INC	0.000	917311805 USIXQ	186,422	0.00	18.64
WRIGHT MEDICAL GROUP INC	0.000	98235T107 WMGI	112,500	2,754,371.25	3,424,500.00
Instrument Total	20		1,721,482	29,181,757.82	28,627,004.44
Group Total	104		1,195,096,990	1,222,557,243.28	1,098,663,472.43

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - REE	RE EAST REGION				
	Instrument - A	APARTMENT				
BATTERY PARK CITY	NEW YORK, NY	0.000	RBATTR		0.01	22,800,000.00
RELATED - E. 39TH ST - SONOMA	NEW YORK NY	0.000	REAST2		0.01	11,500,000.00
RELATED - LYRIC - WEST 94TH ST	NEW YORK NY	0.000	RSYMPH		0.01	20,700,000.00
RELATED - STRATHMORE	NEW YORK NY	0.000	REAST1		0.01	17,100,000.00
RELATED - UNION SQUARE APARTME	NEW YORK NY	0.000	RUNION		0.01	20,900,000.00
RELATED - WEST 89TH STREET	NEW YORK NY	0.000	RWEST1		0.01	17,400,000.00
Instrument Total	6				0.06	110,400,000.00
	Instrument -I	INDUSTRIAL				
WIP02 FLEET	ARLINGTON VA	9.500	RFLEET		14,618,275.66	24,200,000.00
WIP02 RENAISSANCE	ARLINGTON VA	9.500	RWIP02		3,989,851.33	27,700,000.00
Instrument Total	2				18,608,126.99	51,900,000.00
	Instrument -O	OFFICE				
101 HUDSON STREET	JERSEY CITY NJ	14.500	RHUD01		100,624,608.65	129,000,000.00
590 MADISON AVENUE	NEW YORK NY	11.000	RMADAV		137,855,008.00	275,000,000.01
BALLSTON STATION	BALLSTON VA	9.550	RBALST		18,382,289.99	30,200,000.00
BAY COLONY	BOSTON, MA	6.747	RBAYCL		33,769,153.43	30,500,000.00
MORRIS CORPORATE CENTER I & II	PARSIPPANY, NJ	0.000	RMORCC		60,310,346.25	44,200,000.00
ONE LINCOLN	BOSTON, MA	0.000	ROLINC		99,808,495.95	184,906,339.32
WESTGATE CORPORATE CENTER	BERNARDSVILLE NJ	0.000	RWSTCC		32,227,554.00	25,200,000.00
Instrument Total	7				482,977,456.27	719,006,339.33
	Instrument -R	RETAIL				
NESHAMINY MALL	PHILADELPHIA PA	15.500	RNESH1		18,962,370.25	20,800,000.00
UNION SQUARE RETAIL	NEW YORK, NY	9.850	RUNSQ2		63,510,694.99	91,700,000.00
Instrument Total	2				82,473,065.24	112,500,000.00
Portfolio Total	17				584,058,648.56	993,806,339.33

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - REM RE MIDWEST REGION					
	Instrument - A APARTMENT					
ARBORS OF ANDERSON I	CINCINNATI	9.000	RANBR1		19,795,548.07	21,900,000.00
PARK GLEN	MINNEAPOLIS	6.900	RPKGNW		15,712,000.00	26,500,000.00
Instrument Total	2				35,507,548.07	48,400,000.00
	Instrument -I INDUSTRIAL					
CAROL POINT	CAROL STREAM, IL	7.990	RCAROL		12,428,504.97	12,000,000.00
ENTERPRISE	AURORA, IL	8.500	RENTPR		6,995,995.00	7,600,000.00
ST. CHARLES BUSINESS PARK	ST. CHARLES	5.000	RSTCHP		3,606,062.31	3,800,000.00
Instrument Total	3				23,030,562.28	23,400,000.00
	Instrument -O OFFICE					
77 W. WACKER	CHICAGO, IL	0.000	RDONBD		81,595,979.50	91,000,000.00
ATRIUM II	CINCINNATI OH	13.500	RATRM2		27,138,104.00	44,800,000.00
CAMPUS VIEW PLAZA	COLUMBUS	11.400	RCVPL1		12,000,000.00	12,200,000.00
HUNTINGTON BANK CENTER	COLUMBUS, OH	6.100	RHUNT2		48,932,998.15	36,800,000.00
KEY CENTER	CLEVELAND, OH	9.200	RKEYCT		71,000,000.00	82,000,000.00
LAKEPOINT OFFICE	CLEVELAND, OH	8.210	RLAKPT		12,836,780.37	13,300,000.00
MERIDIAN CROSSINGS	RICHFIELD, MN	0.000	RMERCR		13,398,144.00	15,400,000.00
MERIDIAN CROSSINGS PHASE II	77TH ST. RICHFIELD, MN	0.000	RMERC2		14,261,603.69	11,600,000.00
Instrument Total	8				281,163,609.71	307,100,000.00
	Instrument -R RETAIL					
MACEDONIA COMMONS	MACEDONIA, OH	9.300	RMACDN		5,999,050.03	7,300,000.00
OLENTANGY PLAZA	COLUMBUS	10.000	ROPL01		15,818,833.15	23,700,000.00
STRATFORD SQUARE MALL	CHICAGO	9.000	RSFSQ1		34,219,150.29	28,750,000.00
VILLAGE CROSSING	SKOKIE/NILES	9.600	RVLCR1		37,893,105.51	24,000,000.00
Instrument Total	4				93,930,138.98	83,750,000.00
Portfolio Total	17				433,631,859.04	462,650,000.00

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	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	42,000,000.01
CHAPARRAL CREEK	IRVING, TX	7.997	RCREEK		29,227,678.89	30,999,999.99
HOMES OF PRAIRIE SPRINGS	DALLAS, TX	9.100	RHMPRS		32,665,931.97	36,000,000.00
JEFFERSON PARK	IRVING, TX	8.000	RJPARK		23,760,225.00	24,500,000.00
JEFFERSON RIDGE	IRVING, TX	8.000	RRIDGE		26,017,725.00	24,000,000.00
WATERS PARK	AUSTN, TX	8.200	RWATPK		29,191,791.00	33,200,000.00
WYNFIELD TRACE	ATLANTA, GA	5.200	RTRACE		9,689,312.58	11,599,999.99
Instrument Total	8				198,589,166.18	209,599,999.99
	Instrument -I	INDUSTRIAL				
15200 TRINITY	FORT WORTH, TX.	0.000	RMATTE		18,101,084.71	12,000,000.00
ACLINE DISTRIBUTION	TAMPA, FL	9.630	RACLIN		5,130,576.39	4,600,000.00
ALLIANCE AIRLINES	ATLANTA, GA	9.100	RALLNC		4,477,000.00	3,500,000.00
CROSSROADS BUSINESS PARK	TAMPA, FL	9.200	RCRRD1		5,204,845.75	6,900,000.00
GATEWAY BUSINESS CENTER	TAMPA, FL	12.800	RGATEW		5,322,377.58	7,099,999.99
QUADRANT BUSINESS CTR	DEERFIELD BC	10.875	RQBC01		12,830,523.77	17,500,000.00
QUAKER OATS BUILDING	ATLANTA, GA	0.000	RQOATS		16,952,685.00	17,260,000.00
REGENCY 1	DALLAS TX	8.500	RREGNC		16,207,374.36	13,899,999.99
REGENCY 2	DALLAS, TX	0.000	RREGN2		15,526,783.10	15,100,000.00
TRADE CENTER I	ATLANTA GA	8.500	RTDCNT		13,769,358.00	10,300,000.00
TRADE CENTER II	ATLANTA, GA	0.000	RTDCN2		12,013,354.50	10,800,000.00
UNIVERSITY BUSINESS CENTER	TAMPA, FL	10.530	RUNIVB		4,762,587.01	7,900,000.00
Instrument Total	12				130,298,550.17	126,859,999.98
	Instrument -O	OFFICE				
ARBORETUM	AUSTIN, TX	0.000	RARBTM		41,576,571.20	29,400,000.00
CROWN POINTE BLDG	ATLANTA	9.500	RCPTE1		63,568,516.18	52,500,000.00
GALLERIA 100	ATLANTA, GA	0.000	RGAL10		31,980,824.97	24,900,000.00
GALLERIA 400	ATLANTA, GA	0.000	RGALPK		25,582,261.64	39,599,999.53
GALLERIA 600	ATLANTA, GA	0.000	RGAL60		9,594,650.03	9,594,650.03
JPM I	DALLAS, TX	0.000	RINTNL		15,634,212.79	23,677,521.50
JPM II	DALLAS, TX	0.000	RCHAS2		56,122,889.71	68,249,766.89
JPM III	DALLAS, TX	0.000	RCHAS3		46,691,573.25	46,691,573.31
SOUTHPARK ONE	AUSTIN	11.500	RSPK01		10,408,643.00	14,500,000.00
Instrument Total	9				301,160,142.77	309,113,511.26

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ESTATE					
	Portfolio - RES					
	Instrument - R					
	RE SOUTH REGION					
	RETAIL					
BRADLEES #02	GREENBELT MD	9.750	RMEM04		4,900,000.00	5,600,000.00
BRADLEES #03	COLUMBIA MD	8.875	RMEM05		4,300,000.00	5,300,000.00
BRADLEES #04	BURKE MD	11.250	RMEM06		5,512,600.00	6,400,000.00
CREEKSIDE	FT. WORTH, TX	0.000	RCKKSD		2,671,263.60	2,610,000.00
GEMCO #05	YUBA CITY	8.875	RGEM05		4,000,000.00	4,900,000.00
GEMCO #08	SANTA MARIA	8.875	RGEM08		4,400,000.00	5,500,000.00
GEMCO #11	BAKERSFIELD	9.320	RGEM11		4,900,000.00	6,000,000.00
GEMCO #12	CATHEDRAL CITY	9.382	RGEM12		5,500,000.00	6,400,000.00
GEMCO #13	VALLEJO	8.875	RGEM13		3,200,000.00	5,400,000.00
K MART #08 PM1	KIMBERLY WI	11.580	RKM081		2,211,426.32	600,000.00
K MART #34 PM1	MILLIARD NE	0.000	RKM341		0.00	0.00
K MART #41	INDIANAPOLIS	9.700	RKM041		2,964,122.00	3,000,000.00
K MART #47 PM1	ROCHESTER	11.111	RKM471		0.09	0.09
K MART #50	SPRINGFIELD	9.550	RKM050		3,468,664.00	4,000,000.00
KROGER #02	COVINGTON	10.000	RKR002		2,252,581.00	2,300,000.00
KROGER #03	LOUISVILLE	10.000	RKR003		1,959,115.00	2,000,000.00
KROGER #04	CARTERSVILLE GA	10.000	RKR004		2,254,876.00	2,300,000.00
KROGER #09	FAYETTEVILLE NC	10.000	RKR009		1,351,062.00	1,600,000.00
KROGER #11	DALTON GA	10.250	RKR011		2,390,956.10	2,000,000.00
KROGER #13	DUNCANVILLE TX	10.250	RKR013		2,545,346.34	1,700,000.00
KROGER #15	ARLINGTON TX	10.250	RKR015		4,723,707.32	5,200,000.00
KROGER #16	LANETT AL	10.250	RKR016		2,360,976.00	2,300,000.00
KROGER #19	COLLIERSVILLE TN	10.250	RKR019		4,532,260.79	5,000,000.00
KROGER #21	SPARTA IL	10.250	RKR021		1,500,000.00	1,500,000.00
KROGER #22	WINCHESTER KY	10.000	RKR022		1,839,030.00	1,800,000.00
KROGER #25	PADUCAH KY	10.250	RKR025		2,305,000.00	2,000,000.00
LAKELAND PLAZA	CUMMINS, GA	9.500	RLAKPL		21,691,549.74	26,500,000.00
LONGS DRUGS #02	GRASS VALLEY CA	8.750	RLD002		1,100,000.00	2,200,000.00
LONGS DRUGS #11	WOODLAND CA	9.000	RLD011		1,000,000.00	1,300,000.00
LONGS DRUGS #13	SALINAS CA	10.375	RLD013		900,000.00	1,600,000.00
LONGS DRUGS #20	BAKERSFIELD CA	10.625	RLD020		1,450,000.00	1,500,000.00
LUCKY #01	TUCSON AZ	8.750	RLS001		1,150,000.00	1,200,000.00
LUCKY #04	TRUCKEE CA	8.750	RLS004		1,600,000.00	2,300,000.00
LUCKY #05	ORCUTT CA	8.750	RLS005		1,300,000.00	1,400,000.00
LUCKY #10	ARROYO GRANDE CA	8.750	RLS010		1,400,000.00	1,500,000.00
LUCKY #11	ATASCADERO CA	9.100	RLS011		1,750,000.00	1,200,000.00
PALLADIUM AT CITYPLACE	WEST PALM BEACH, FL	0.000	RPALPR		999.93	1,000.00
PRESTON VILLAGE CENTER	PLANO, TX	0.000	RPRSTV		46,681,714.97	41,999,999.99
SAFEWAY #09	WILLIAMSBURG VA	10.500	RSAF09		2,115,013.00	2,700,000.00

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - RES	RE SOUTH REGION				
	Instrument - R	RETAIL				
SOUTHLAKE	DALLAS TX	0.000	REGDAL		4,668,387.09	5,280,000.00
SUPER X #01	WINCHESTER KY	10.250	RSPX01		639,058.80	600,000.00
SUPER X #04	PADUCAH	10.250	RSPX04		531,000.00	600,000.00
TG&Y #03	LUCEDALE MS	10.000	RTGY03		67,742.00	700,000.00
TG&Y #13	LANDRUM SC	10.000	RTGY13		700,000.00	300,000.00
TG&Y #23	VALDOSTA GA	10.000	RTGY23		745,649.92	3,000,000.00
TG&Y #29	HAZARD KY	10.000	RTGY29		2,000,000.00	2,700,000.00
WAL-MART #25	HOUSE SPRINGS MO	10.000	RWAL25		1,614,133.00	2,200,000.00
WAL-MART #28	GRAHAM TX	10.000	RWAL28		1,457,000.00	1,900,000.00
WAL-MART #30	MARLIN TX	10.000	RWAL30		1,365,000.00	1,600,000.00
WAL-MART #38	MARSHALL MO	10.000	RWAL38		1,832,846.00	2,300,000.00
WAL-MART #39	EDMOND OK	10.000	RWAL39		2,565,000.00	2,900,000.00
WAL-MART #42	RUSSELLVILLE AL	10.000	RWAL42		1,503,000.00	1,700,000.00
WAL-MART #43	EL CAMPO TX	10.000	RWAL43		1,697,000.00	2,200,000.00
WAL-MART #52	PARSONS KS	10.000	RWAL52		1,449,000.00	2,000,000.00
WAL-MART #67	ROCKPORT TX	10.000	RWAL67		1,522,000.00	1,800,000.00
Instrument Total	55				184,539,081.01	202,591,000.08
	Instrument -X	OTHER				
CROWN POINTE LAND	ATLANTA GA	9.000	RCPTE4		547,718.15	3,300,000.00
GALLERIA LAND	ATLANTA GA	11.000	RGALD1		1,787,097.99	9,199,999.99
Instrument Total	2				2,334,816.14	12,499,999.99
Portfolio Total	86				816,921,756.27	860,664,511.30

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

Group - REAL ESTATE						
Portfolio - REW RE WEST REGION						
Instrument - A APARTMENT						
CHARTER APARTMENTS	ORANGE COUNTY CA	7.880	RCHART		31,433,300.00	64,000,000.00
ELLIOTT BAY PLAZA	SEATTLE WA	5.960	RELBAY		19,587,164.88	26,400,000.00
HEIGHTS AT BEAR CREEK	SEATTLE, WA	0.077	RHBCRK		29,581,086.92	23,000,000.00
OVERLOOK APARTMENTS	SAN DIEGO CA	7.720	ROVRLK		23,534,580.00	46,200,000.00
RELATED - THE PARAMOUNT	SAN FRANCISCO CA	0.000	RMISSN		0.01	15,300,000.00
Instrument Total	5				104,136,131.81	174,900,000.00
Instrument -I INDUSTRIAL						
FLEMING BUSINESS PARK	SAN JOSE CA	6.900	RFLMNG		45,943,997.27	35,244,185.54
NORTH COUNTY CORP.CENTER	VISTA,CA	0.000	RNCCCT		31,259,824.07	29,699,999.90
THOROUGHNBRED PHASE 1	RIVERSIDE CA	9.200	RTHORO		18,000,000.00	21,500,000.00
THOROUGHNBRED PHASE 2	RIVERSIDE CA	0.000	RTHOR2		19,070,686.00	21,500,000.01
THOROUGHNBRED PHASE III	RIVERSIDE, CA	0.000	RTHOR3		19,414,595.69	21,800,000.00
Instrument Total	5				133,689,103.03	129,744,185.45
Instrument -O OFFICE						
2030 MAIN STREET	IRVINE, CA	0.000	RMAINS		89,848,635.63	72,400,000.00
44 MONTGOMERY	SAN FRANCISCO CA	7.080	RMON44		27,638,268.23	60,900,000.00
900 E. HAMILTON AVE.	CAMPBELL CA	0.000	RHMLTN		87,179,191.99	67,900,000.01
CALIFORNIA CASUALTY CENTER	SAN FRANSISCO, CA	0.000	RCACAS		66,422,311.54	48,500,000.01
DOUGLAS EMMETT REALTY FUND	LOS ANGELES CA	7.000	RDERF1		8,066,426.66	23,701,000.01
GLENDALE CITY CENTER	GLENDALE, CA	2.215	RGLNDC		94,012,412.00	77,200,000.00
MARINA VILLAGE	SAN FRANCISCO CA	10.000	RMNAVL		39,231,466.11	58,800,000.00
OAKLAND CITY CENTER	OAKLAND, CA	7.900	ROAKCC		68,413,724.83	80,769,397.04
ONE CALIFORNIA	SAN FRANCISCO CA	11.030	RONECA		42,794,517.64	62,700,000.01
THE SUMMIT	ALISO VIEJO, CA	0.000	RSUMIT		107,218,125.00	78,400,000.00
Instrument Total	10				630,825,079.63	631,270,397.08
Instrument -R RETAIL						
ANAHEIM HILLS	ANAHEIM	9.000	RANAHL		52,321,063.81	58,000,000.01
CLAIREMONT SQ. SHOP. CTR.	SAN DIEGO	9.800	RCMSQ1		52,686,112.41	64,800,000.01
Instrument Total	2				105,007,176.22	122,800,000.02
Portfolio Total	22				973,657,490.69	1,058,714,582.55

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

		Group - REAL ESTATE							
		Portfolio - RER			RE REIT				
		Instrument - A			DIVERSIFIED				
CATELLUS DEVELOP CORP		2.363	CDX	149113102		24.1200	762.00	18,242.00	18,379.44
COLONIAL PROPERTIES		6.717	CLP	195872106		39.6000	53,700.00	1,973,058.50	2,126,520.00
COUSINS PROPERTIES INC		4.836	CUZ	222795106		30.6000	15,300.00	384,989.04	468,180.00
CRESCENT RE EQT. CO.		8.756	CEI	225756105		17.1300	199,300.00	3,338,351.95	3,414,009.00
VORNADO REALTY TRUST		5.187	VNO	929042109		54.7500	232,045.00	9,232,073.26	12,704,463.75
WASHINGTON RE INV		5.102	WRE	939653101		29.2000	79,400.00	2,341,531.46	2,318,480.00
Instrument Total	6						580,507.00	17,288,246.21	21,050,032.19
		Instrument -C		INDUSTRIAL					
AMB PROPERTY CORP.		5.048	AMB	00163T109		32.8800	217,337.00	5,538,395.41	7,146,040.56
CENTERPOINT PROP CORP.		4.165	CNT	151895109		74.9000	30,300.00	1,599,517.64	2,269,470.00
PROLOGIS TRUST		4.487	PLD	743410102Q		32.0900	310,220.00	5,291,671.71	9,954,959.80
Instrument Total	3						557,857.00	12,429,584.76	19,370,470.36
		Instrument -D		MIXED INDUST/OFFICE					
DUKE RE CORPORATION		5.935	DRE	264411505		31.0000	283,183.00	6,394,953.33	8,778,673.00
KILROY RE CORP		6.045	KRC	49427F108		32.7500	62,700.00	1,478,233.03	2,053,425.00
LIBERTY PROPERTY TRUST		6.221	LRY	531172104Q		38.9000	166,700.00	5,022,295.16	6,484,630.00
PS BUSINESS PARKS INC/CA		2.811	PSB	69360J107		41.2600	54,100.00	1,860,761.89	2,232,166.00
Instrument Total	4						566,683.00	14,756,243.41	19,548,894.00
		Instrument -F		OFFICE					
ALEXANDRIA REAL ESTATE		4.006	ARE	015271109		57.9000	57,800.00	2,636,158.01	3,346,620.00
ARDEN REALTY GROUP INC		6.657	ARI	039793104Q		30.3400	130,600.00	3,464,108.90	3,962,404.00
BOSTON PROPERTIES INC		5.229	BXP	101121101		48.1900	274,484.00	9,909,169.33	13,227,383.96
CARRAMERICA RE CORP		6.715	CRE	144418100		29.7800	191,600.00	5,727,881.37	5,705,848.00
EQUITY OFFICE PROP		6.980	EOP	294741103		28.6500	816,896.00	19,546,105.94	23,404,070.46
HIGHWOODS PROP INC.		6.692	HIW	431284108Q		25.4000	14,100.00	351,828.71	358,140.00
MACK-CALI RE CORP.		6.054	CLI	554489104		41.6200	122,448.00	3,900,150.49	5,096,285.76
PRENTISS PROPERTIES TRUST		6.789	PP	740706106		32.9900	163,000.00	4,644,145.96	5,377,370.00
RECKSON ASSOCIATES RE		4.255	RA	75621K106Q		24.3000	1,899.99	42,846.07	46,170.00
SL GREEN RE CORP		4.872	SLG	78440X101		41.0500	105,200.00	3,549,280.82	4,318,460.00
TRIZEC PROPERTIES INC		5.194	TRZ	89687P107		15.4000	310,000.00	4,329,671.78	4,774,000.00
Instrument Total	11						2,188,028.00	58,101,347.38	69,616,752.18

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

	Group - REAL ESTATE								
	Portfolio - RER RE REIT								
	Instrument - G APARTMENTS								
APARTMENT INVT & MGMT	6.956	AIV		03748R101		34.5000	244,304.00	9,314,033.42	8,428,488.00
ARCHSTONE COMMUNITIES	6.111	ASN		039583109Q		27.9800	390,480.00	8,444,928.71	10,925,630.40
AVALONBAY COMMUNITIES	5.857	AVB		053484101Q		47.8000	218,898.00	8,262,826.89	10,463,324.40
BRE PROPERTIES -CL A	5.838	BRE		05564E106		33.4000	101,635.00	2,987,706.71	3,394,609.01
CAMDEN PROPERTY TRUST	5.733	CPT		133131102		44.3000	84,176.00	2,663,123.31	3,728,996.80
EQUITY RESIDENTIAL PROP	5.862	EQR		29476L107Q		29.5100	558,426.00	12,627,773.65	16,479,151.26
ESSEX PROPERTY TRUST INC.	4.858	ESS		297178105		64.2200	47,500.00	2,358,140.98	3,050,450.00
GABLES RESIDENTIAL TRUST	6.937	GBP		362418105		34.7400	95,100.00	2,744,887.84	3,303,774.00
HOME PROPERTIES OF NY INC.	6.140	HME		437306103		40.3900	63,100.00	2,091,051.14	2,548,609.00
POST PROPERTIES, INC.	6.447	PPS		737464107Q		27.9200	77,725.00	2,279,253.24	2,170,082.01
SUMMIT PROPERTIES INC	5.620	SMT		866239106		24.0200	59,000.00	1,386,530.54	1,417,180.00
UNITED DOMINION RE TRUST	5.937	UDR		910197102		19.2000	246,700.00	3,671,076.38	4,736,640.00
Instrument Total	12						2,187,044.00	58,831,332.81	70,646,934.88
	Instrument -H MANUFACTURED HOMES								
MANUFACTURED HOME COMM	5.259	MHC		564682102		37.6500	134,500.00	4,810,145.99	5,063,925.00
SUN COMMUNITIES INC	6.304	SUI		866674104		38.7000	48,600.00	1,871,761.18	1,880,820.00
Instrument Total	2						183,100.00	6,681,907.17	6,944,745.00
	Instrument -J REGIONAL MALLS								
CBL & ASSOC PROP	5.132	CBL		124830100		56.5000	76,000.00	2,884,385.14	4,294,000.00
GENERAL GROWTH PROP	4.324	GGP		370021107Q		27.7500	450,684.00	5,821,286.57	12,506,481.00
MILLS CORP.	5.136	MLS		601148109		44.0000	103,600.00	2,949,976.36	4,558,400.00
ROUSE CO	4.000	RSE		779273101		47.0000	213,100.00	6,181,768.66	10,015,700.00
SIMON PROP GROUP INC.	5.179	SPG		828806109Q		46.3400	462,570.00	12,650,683.13	21,435,493.80
TAUBMAN CENTERS INC	5.242	TCO		876664103Q		20.6000	122,300.00	2,025,399.67	2,519,380.00
THE MACERICH CO	5.483	MAC		554382101		44.5000	176,200.00	5,693,777.33	7,840,900.00
Instrument Total	7						1,604,454.00	38,207,276.86	63,170,354.80
	Instrument -K STRIP CENTERS								
CHELSEA PROP GROUP INC	3.904	CPG		163421100		54.8100	90,600.00	2,585,884.48	4,965,786.00
DEVELOPERS DIVERSIFIED RE	5.481	DDR		251591103Q		33.5700	168,700.00	3,532,666.69	5,663,259.00
FEDERAL REALTY INV.	5.105	FRT		313747206Q		38.3900	114,900.00	3,159,705.49	4,411,011.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value

		Group - REAL ESTATE							
		Portfolio - RER		RE REIT					
		Instrument - K		STRIP CENTERS					
KIMCO REALTY CORP		5.095	KIM	49446R109Q		44.7500	212,539.00	4,396,200.61	9,511,120.26
NEW PLAN EXCEL RE TRUST		6.688	NXL	648053106Q		24.6700	83,800.00	1,640,319.61	2,067,346.00
PAN PACIFIC RETAIL		4.281	PNP	69806L104		47.6500	140,500.00	4,801,666.04	6,694,825.00
REGENCY CENTERS CORP		5.219	REG	758849103		39.8500	189,800.00	5,707,487.93	7,563,530.00
TANGER FACTORY OUTLET		6.044	SKT	875465106		40.7000	21,000.00	873,298.00	854,700.00
WEINGARTEN RE INVST		5.276	WRI	948741103		44.3500	116,383.00	3,481,189.30	5,161,586.08
Instrument Total	9						1,138,222.00	30,178,418.15	46,893,163.34
		Instrument -M		SELF STORAGE					
PUBLIC STORAGE INC		4.148	PSA	74460D109		43.3900	198,000.00	7,289,741.29	8,591,220.00
SHURGARD STORAGE CTRS		5.737	SHU	82567D104		37.6500	92,300.00	3,092,044.17	3,475,095.00
Instrument Total	2						290,300.00	10,381,785.46	12,066,315.00
		Instrument -N		LODGING/RESORTS					
FELCOR LODGING TRUST		5.415	FCH	31430F101		11.0800	125,700.00	1,904,527.27	1,392,756.00
HILTON HOTELS CORP.		0.467	HLT	432848109Q		17.1300	57,000.00	959,949.20	976,410.00
HOSPITALITY PROPERTIES		6.976	HPT	44106M102		41.2800	137,700.00	4,276,017.50	5,684,256.00
HOST MARRIOTT CORP		8.441	HMT	44107P104		12.3200	806,700.00	7,885,518.88	9,938,544.00
LASALLE HOTEL PROPERTIES		4.528	LHO	517942108		18.5500	47,100.00	838,697.94	873,705.00
MERISTAR HOSPITALITY CORP.		0.614	MHX	58984Y103		6.5100	140,400.00	1,070,916.27	914,004.00
Instrument Total	6						1,314,600.00	16,935,627.06	19,779,675.00
Portfolio Total	62						10,610,795.00	263,791,769.27	349,087,336.75

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - REN					
	Instrument - F					
						RE NATURAL RESOURCES
						FARMLAND
FARMLANDS-UBS AGRIVEST SA	MISC US	9.250	RFMLND		2,008,434.44	2,697,648.60
Instrument Total	1				2,008,434.44	2,697,648.60
	Instrument -T					
						TIMBER
TIMBER-BASCOM GULF (FLORIDA)	MISC US	0.000	RTMBR4		179,301,830.21	168,560,488.00
TIMBER-BASCOM PACIFIC (N.W.)	MISC US	0.000	RTMBR2		56,377,014.33	154,731,250.00
TIMBERLAND - FOREST SYSTEM	MISC US	0.000	RTMBR5		2,000,196.00	2,000,196.00
TIMBERLAND-SOUTHERN	MISC US	0.000	RTMBR3		33,512,650.52	121,656,928.00
Instrument Total	4				271,191,691.06	446,948,862.00
Portfolio Total	5				273,200,125.50	449,646,510.60

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - REO					
	Instrument - I					
OPUS (OIRE) R/E FUND	VARIOUS	7.162	ROPFND		39,663,441.00	34,976,245.00
PROLOGIS PORTFOLIO	MISC US	0.000	RPRLOG		75,137,388.40	71,299,999.99
Instrument Total	2				114,800,829.40	106,276,244.99
Portfolio Total	2				114,800,829.40	106,276,244.99

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - REU					
	Instrument - U					
						RE OPPORTUNITY FUND
						OPPORTUNITY FUNDS
AEW PARTNERS II	Misc US	0.000	RAEWII		20,125,267.21	24,788,766.00
DLJ R.E. CAPITAL PARTNERS	Misc US	0.000	RDLJRE		8,829,858.69	9,013,601.99
WESTBROOK FUND I	MISC US	11.000	RTGRRE		1,354,075.94	8,516,785.98
WESTBROOK FUND II	MISC US	0.000	RWSTBK		3,092,058.62	2,836,726.98
WESTBROOK FUND III	MISC US	0.000	RWSTB3		46,503,419.49	46,812,263.02
WESTBROOK FUND IV	MISC US	0.000	RWSTB4		64,059,684.08	64,754,127.99
Instrument Total	6				143,964,364.03	156,722,271.96
Portfolio Total	6				143,964,364.03	156,722,271.96

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - REI					
	Instrument - I					
BLACKSTONE EUROPEAN FUND	MISC W EUROPE	0.000	RBKSTN		18,430,343.00	17,043,693.05
DOUGHTY HANSON & CO EUROPEAN	MISC EUROPE	0.000	RDGHTY		24,775,921.12	22,790,673.01
EUROPA-INTERNATIONAL	MISC EUROPE	0.000	REUROP		27,242,546.31	29,974,684.64
LASALLE ASIA RECOVERY FUND	ASIA	0.000	RLSARF		25,097,400.00	24,663,247.00
LEND LEASE ASIA	MISC ASIA	0.000	RLNDLA		11,000,000.00	12,935,979.00
LEND LEASE GLOBAL	MISC EUROPE	0.000	RLNDLS		50,000,000.00	49,920,875.00
ORION EUROPEAN REAL ESTATE FUN	MISC EUROPE	0.000	RORION		25,190,022.99	30,293,180.53
PRUDENTIAL PROP. PRTNRS.-INT'L	EUROPE	0.000	RPRUDE		17,678,683.69	23,294,980.92
SOROS RE INVST-INT'L	MISC EUROPE	0.000	RSOROS		26,089,377.89	25,841,665.00
WESTBROOK FRENCH PORTFOLIO	MISC US	0.000	RWSTBF		30,000,000.00	30,000,000.00
Instrument Total	10				255,504,295.00	266,758,978.15
Portfolio Total	10				255,504,295.00	266,758,978.15
Group Total	227	3,595,739,374.90 /	10,610,795.00	3,859,531,137.76		4,704,326,775.63

Monthly Market Portfolio

Portfolio ID		Par/Shares	Book Value	Market Value

Group - INTERNATIONAL				
EQS	EQUITY SWAPS		1,461,526,782.49	1,818,421,279.62
EQS-E	EMERGING SWAP		11,796,575.73	12,029,186.21
EQS2	EMERGING ANALYSTS SW		1,169,449.53	1,659,635.79
I-ACT	INTERNAL EMERGING		333,936,882.22	423,383,779.21
I-ARROW	ARROWSTREET CAPITAL		656,613,955.23	758,727,649.03
I-BABS	COLONIAL FIRST STATE		397,876,791.78	563,859,099.75
I-BERNS	SANFORD BERNSTEIN EA		1,077,754,017.73	1,330,148,060.49
I-SANF	BERSTEIN EMERGING MA		415,897,245.52	647,388,801.64
I-EAFE	INTERNAL EAFE INDEX		1,230,098,698.51	1,410,710,135.44
I-EAFEVAL	EAFE VALUE		925,618,001.92	1,164,591,865.81
I-EAP	EMERGING ANALYST POR		271,804,742.86	375,532,609.17
I-GEN	GENESIS		449,850,484.99	623,168,116.14
I-LAZAR	EAFE TRANSITION ACCO		2,085,496.69	153,135.11
I-MARVIN	MARVIN & PALMER_EAFE		869,185,807.78	1,047,231,874.10
I-MARVEM	MARVIN & PALMER EMER		262,086,990.44	415,582,694.95
I-PAN	INTERNAL EAFE TOPDOW		270,008,796.09	275,562,433.45
I-QUAN	EAFE QUANTITATIVE PO		517,360,858.87	597,806,312.14
Group Total		1,466,118,409.27 / 5,497,826,361.86	9,154,671,578.38	11,465,956,668.05

Monthly Market Portfolio

Investment Desc	Rating	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

	Group - INTERNATIONAL							
	Portfolio - EQS EQUITY SWAPS							
	Instrument - CPES COMMERCIAL PAPER - EQUITY SWAPS							
CARGIL INC		1.064	14178LB66			7,019,000.00	7,011,633.14	
FEDERAL HOME LOAN DISCOUNT NOT		1.004	313384UH0			19,000,000.00	18,960,784.35	
Instrument Total	2					26,019,000.00	25,972,417.49	
	Instrument -FRBES FLOATING RATE CORPORATE BOND							
AIG (ASIF GLOBAL FINANCING XV)	AAA	1.217	045183AA8	Q		40,000,000.00	40,087,224.56	
AMERICAN EXPRESS CREDIT	AA3	1.559	0258M0AT6	M		40,000,000.00	40,000,000.00	
AMERICAN HONDA FINANCE	A1	1.286	02666QTC7	Q		40,000,000.00	40,000,000.00	
BAYERISCHE LANDESBANK	AAA	1.472	0727M5F49	Q		40,000,000.00	39,984,617.43	
CARCO AUTO LOAN MASTER TRUST	AAA	2.252	141389BM7	M		75,000,000.00	74,990,124.63	
CCCIT 2001-A5 A5	AAA	4.008	17305EAN5	Q		75,000,000.00	75,010,637.09	
CHAMT 2001-3 A	AAA	4.138	16151RAU7	M		30,000,000.00	30,000,102.30	
CHAMT 2002-4 A	AAA	1.918	16151RBR3	M		20,000,000.00	20,000,000.00	
CITIGROUP GLOBAL MARKETS	AA1	1.234	17307EAU7	Q		40,000,000.00	40,000,000.00	
DEUTSCHE BANK FINANCIAL		1.196	25153WAJ0	Q		40,000,000.00	40,000,000.00	
FEDERAL HOME LOAN BANK	AAA	1.833	3133MMGW7	Q		120,000,000.00	120,000,000.00	
FEDERAL HOME LOAN BANK	AAA+	1.164	3133MXKQ1	Q		70,000,000.00	70,000,000.00	
FIRST USA CREDIT CARD MASTER T	AAA	3.749	337435BW0	M		62,500,000.00	62,538,599.11	
FORD CREDIT FLOORPLAN MASTER O	AAA	3.888	34528PAA4	M		62,500,000.00	62,522,378.41	
FREDDIE MAC	AAA	1.711	312925SA9	Q		55,000,000.00	55,000,000.00	
FREDDIE MAC	AAA+	1.114	3128X0T41	Q		60,000,000.00	60,000,000.00	
FREDDIE MAC	AAA	1.156	3128X1H83	Q		60,000,000.00	60,000,000.00	
GENERAL ELEC CAP CORP	AAA	2.035	36962GYX6	Q		40,000,000.00	40,000,000.00	
HBOS TREASURY SRVCS PLC	AA2	1.156	4041A0AH1	Q		40,000,000.00	40,000,000.00	
IBM CORP	A1	1.926	459200AY7	Q		35,000,000.00	35,000,000.00	
JACKSON NATL LIFE FUND	A1	1.301	46849EAC1	Q		30,000,000.00	30,029,810.33	
JOHN HANCOCK GLOB FDG II	AA2	1.994	41011WAU4	Q		40,000,000.00	39,994,540.42	
JOHNSON CONTROLS INC	A2	1.219	478366AL1	Q		14,000,000.00	14,001,823.34	
MASSMUTUAL GLOB FNDG II	AA1	1.209	57629WAG5	Q		40,000,000.00	40,132,724.85	
MERRILL LYNCH & CO	AA3	1.810	59018YPK1	Q		40,000,000.00	40,000,000.00	
NATL CITY BK OF INDIANA	Aa3	1.166	634906DS7	Q		40,000,000.00	40,000,000.00	
PACCAR FINANCIAL CORP	A1	1.217	69371RWG7	Q		40,000,000.00	39,958,816.36	
SUNTRUST BANK	AA2	1.301	86787EAF4	Q		40,000,000.00	39,949,031.40	
TOYOTA MOTOR CREDIT	AAA	1.118	89233PRK4	Q		40,000,000.00	40,000,000.00	
WAL-MART STORES	AA2	1.381	931142BS1	Q		40,000,000.00	39,971,418.39	
Wells Fargo & Co.	AA2	1.845	949746CP4	Q		25,000,000.00	25,000,000.00	
Instrument Total	31					1,434,000,000.00	1,434,171,848.62	

Monthly Market Portfolio

Investment Desc	Rating	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
			Group -		INTERNATIONAL			
			Portfolio -		EQS			
			Instrument -		INTF			
					EQUITY SWAPS			
					INTERNATIONAL FUNDS			
EQUITY SWAP - LIQUIDITY RESERVE		0.000	IL-EQS			13,825.16	1,382,516.38	
Instrument Total	1					13,825.16	1,382,516.38	
Portfolio Total	34					1,460,032,825.16	1,461,526,782.49	1,818,421,279.62

Monthly Market Portfolio

Investment Desc	Rating	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

			Group - INTERNATIONAL					
			Portfolio - EQS-E		EMERGING SWAP			
			Instrument - CPES		COMMERCIAL PAPER - EQUITY SWAPS			
NESTLE CORP		1.044	64105GBS2			5,013,000.00	5,004,963.49	
Instrument Total	1					5,013,000.00	5,004,963.49	
			Instrument -INTF		INTERNATIONAL FUNDS			
EQS-E		0.000	IL-EQSE			67,916.12	6,791,612.24	
Instrument Total	1					67,916.12	6,791,612.24	
Portfolio Total	2					5,080,916.12	11,796,575.73	12,029,186.21

Monthly Market Portfolio

Investment Desc	Rating	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value

			Group - INTERNATIONAL					
			Portfolio - EQS2		EMERGING ANALYSTS SW			
			Instrument - CPES		COMMERCIAL PAPER - EQUITY SWAPS			
NESTLES CAPITAL CORP.		1.014	64105GAE4			1,003,000.00	1,002,637.90	
Instrument Total	1					1,003,000.00	1,002,637.90	
			Instrument -INTF		INTERNATIONAL FUNDS			
EQUITY SWAP II - LIQUIDITY RES		0.000	IL-EQS2			1,668.11	166,811.63	
Instrument Total	1					1,668.11	166,811.63	
Portfolio Total	2					1,004,668.11	1,169,449.53	1,659,635.79

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-ACT		INTERNAL EMERGING			
Instrument - COM		COMMON STOCK			
AMERICA MOVIL - ADR	0.303	2722670 AMX	200,000.00	2,926,393.35	
ARACRUZ CELULOSE SA ADR	3.062	2058579 ARA	20,000.00	341,887.00	
ASUR ADR	2.715	2639361 ASR	75,000.00	1,158,165.62	
AU OPTRONICS CORP - ADR	0.973	2877149 AUO	205,549.99	1,585,106.09	
CEMEX ADR	3.980	2488671 CX	200,000.00	4,311,040.00	
CHECK POINT SOFTWARE TECH	0.000	2181334 CHKP	150,000.00	2,699,850.00	
CHINA MOBILE HK ADR	1.983	2111375 CHL	810,000.00	12,980,963.42	
CIA TELECOM CHILE-ADR	0.675	2213635 CTC	100,000.00	1,093,408.81	
CIA VALE DO RIO DOCE - ADR	0.000	2857334 RIO	40,000.00	963,764.00	
COMPANHIA BRASILEIRE ADR	0.683	2228532 CBD	77,000.00	1,566,315.97	
COMPANIA DE MINAS ADR	0.615	2210476 BVN	50,000.00	547,224.57	
COPEL ADR	2.096	2209656 ELP	308,000.00	1,793,506.93	
DOCTOR REDDY'S LAB - ADR	0.344	2748881 RDY	40,000.00	658,503.84	
EMPRESAS NACIONAL ADR	0.256	2311131 EOC	160,000.00	1,714,654.62	
FOMENTO ECONOMICO MEX SP ADR	1.054	2246039 FMX	170,000.00	5,931,819.66	
KOOKMIN BANK ADR	1.855	2811697 KB	40,000.00	1,142,754.13	
LUKOIL HLDGS SPND-ADR	2.391	2537432 LUKOY	85,200.00	4,463,402.59	
PETROLEO BRASILEIRO ADR	0.595	2616580 PBR	224,000.00	5,117,310.07	
POSCO-ADR	2.063	2692795 PKX	120,000.00	2,650,831.60	
SK TELECOM CO LTD-ADR	0.900	2495648 SKM	24,000.00	327,853.40	
TELE NORTE LESTE PART ADR	1.879	2297930 TNE	100,000.00	1,441,253.32	
TELECENRO OESTE CELULAR ADR	0.852	2298018 TRO	348,000.00	2,426,381.03	
TELEFONOS DE MEXICO ADR	3.415	2881612 S TMX	240,000.00	7,549,742.43	
TEVA PHARMACEUTICAL INDUSTRIES ADR	0.407	2883878 TEVA	24,000.00	1,360,418.00	
TV AZTECA S.A.-ADR	0.274	2089074 TZA	70,000.00	419,061.81	
UNIBANCO - SPONSORED ADR	2.953	2000815 UBB	88,000.00	1,983,090.46	
VALE R DOCE-ADR	0.000	2933900 RIO-P	30,000.00	889,873.22	
VOTORANTIM CELULOSE - ADR	1.719	2696560 VCP	63,000.00	856,935.34	
YUKOS CORP ADR	10.772	2740713 YUKOY	44,391.00	2,049,088.56	
Instrument Total	29		4,106,140.99	72,950,599.84	

Instrument -CTRY		COUNTRY FUNDS - CLOSED END			
BRAZIL FUND	2.630	2121954 91404	621,500.00	14,918,336.30	
FIRST ISRAEL FUND INC.	0.324	2349789 93078	243,500.00	3,264,846.45	
FLEMING CZECH & SLOVAK	0.000	4241838 FLECS	346,800.00	1,098,188.45	
INDOCAM ASIA MALACCA	0.000	0556310 70601	40,000.00	522,500.00	
KOREA FUND	3.269	2496414 00094	800,000.00	11,899,302.13	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL Portfolio - I-ACT INTERNAL EMERGING Instrument - CTRY COUNTRY FUNDS - CLOSED END					
TAIWAN OPPROTUNITIES FUND	0.000	0875361	33423	200,000.00	2,874,000.00
Instrument Total	6		2,251,800.00	34,577,173.33	
Instrument -ICOM INTERNATIONAL COMMON STOCKS					
ACCTON TECHNOLOGY CORP	0.000	6005214	2345_	1,541,177.00	2,135,042.56
ACER INCORPORATED	0.000	6005850	73834	1,696,255.00	2,233,962.34
ADVANCED INFO SERVICE	0.000	6412591	ADVAN	3,200,000.00	3,095,050.10
AGORA SA	0.000	5618312	AGO_P	70,000.00	893,887.38
AKBANK T.A.S.	0.000	4011127	AKBNK	359,999,999.74	1,017,197.28
AKSIGORTA	0.000	4012078	AKGRT	640,000,000.00	1,079,815.24
ALFA SA DE CV SER'	0.000	2043423	ALFAA	880,000.00	1,240,586.06
ALUMINUM CORP OF CHINA (CHALCO)	0.000	6425395	2600_	3,000,000.00	454,367.92
ANGLO AMERICAN ORD	0.000	6152972	AGL_S	700,000.00	9,863,900.63
ANGLO AMERICAN ORD	24.241	0490151	AAL_L	200,000.00	2,207,206.33
ANGLO AMERICAN PLA	0.000	6761000	AMS_S	50,000.00	1,718,287.58
ANTOFAGASTA PLC	519.083	0045614	ANTO_	100,000.00	695,639.41
ARGENTINE INVS CO	0.000	9999001	99990	23,781.00	0.00
AYALA CORPORATION	0.000	6087063	AC_PM	15,000,000.00	1,436,572.43
BANCO BRADESCO SA	15.276	2074520	BBDC4	400,000,000.00	1,917,693.05
BANCO ITAU SA PREF	0.152	2508568	ITAU4	28,000,000.00	2,188,206.36
BANGKOK EXPRESSWAY	0.000	6113311	BECL/	3,500,000.00	1,210,084.62
BANK DAGANG NAS ID	0.000	6004567	BDNI/	930,000.00	0.00
BANK PEKAO SA ORD	0.074	5473113	PEO_P	50,000.00	976,612.17
BARLOWORLD LIMITED	0.000	6079123	BAW_S	300,000.00	1,865,899.13
BEC WORLD PCL-FOREIGN	0.000	6728351	BEC/F	300,000.00	1,605,923.20
BEIJING DATANG POW	0.000	6080716	991_H	4,000,000.00	1,329,874.40
BENQ CORP	0.089	6054465	2352_	1,200,000.00	1,274,486.67
BK HAPOALIM BM ILS	0.041	6075808	POLI_	800,000.00	2,051,593.49
BRASIL TELECOM PARTICIPACOES S/A	87.080	2292656	BRTP4	100,000,000.00	1,475,657.56
CASA ANGLO BRAS S.A.	0.000	2177214	CABR4	44,161,119.00	0.00
CATHAY LIFE INSURANCE CO	0.000	6425663	73833	2,680,713.99	3,652,963.74
CEMIG CIA ENERG MG	12.606	2192712	CMIG4	50,000,000.00	532,965.10
CESKY TELECOM	0.000	5272569	SPTT_	190,000.00	1,589,669.44
CHEIL COMMUNICATIONS INC	0.000	6093231	03000	14,000.00	1,078,383.41
CHINA RESOURCES ENTERPRISES	0.336	6972459	291_H	3,000,000.00	2,540,680.72
CHINATRUST FINANCIAL HOLDING CO.	0.000	6527666	2891_	2,130,000.00	1,175,037.74
CIPLA LIMITED	0.000	6099972	CIPLA	36,000.00	509,254.24

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - INTERNATIONAL					
Portfolio - I-ACT		INTERNAL EMERGING			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
COMMERCIAL INTERNATIONAL BANK	0.000	6243898	CMIB_	856,000.00	4,310,866.54
COMPAL ELECTRONICS	0.000	6225744	2324_	3,485,000.00	2,454,488.41
CONSORCIO ARA S.A.	0.000	2209731	ARA*_	50,000.00	71,215.70
DAEWOO SHIPBUILDING & MARINE	0.000	6211732	04266	100,000.00	782,000.00
DELTA ELECTRONICS INC	0.000	6260734	2308_	2,215,611.30	2,392,972.23
DHANA SIAM FINANCE	0.000	6268716	DS/F_	98,200.00	0.00
ECI TELECOM ORD IL	3.490	2310150	ECIL	140,000.00	1,423,613.22
FINANCE ONE THB10(	0.000	6336925	FIN1/	13,800.00	0.00
FISKARAGUNG PERK I	0.000	6342535	FISK_	301,500.00	0.00
FORD OTOMOTIV SAN	0.000	4663562	FROTO	80,000,000.00	167,563.34
FORMOSA PLASTICS CORP	0.007	6348544	73829	270,621.18	330,947.45
GEDEON RICHTER RT	0.000	4042387	RICHT	12,000.00	658,925.37
GIGABYTE TECHNOLOGY CO.	0.003	6129181	2376_	1,250,000.00	2,292,660.67
GOLD FIELDS LIMITE	0.001	6280215	GFI_S	300,000.00	3,495,166.91
GPO FINANCIERO BBV	0.000	2968786	GFBBB	2,500,000.00	2,283,687.80
GPO IND BIMBO SER'	0.000	2392471	BIMBO	500,000.00	1,227,879.52
GUJARAT AMBUJA CEMENT GDR	2.275	4393074	GJAD_	70,000.00	102,350.21
HARMONY GOLD MINING CO	0.000	6410562	HAR_S	280,000.00	2,481,570.55
HINDALCO INDUSTRIES LIMITED	0.000	6100142	HNDL_	20,000.00	326,343.14
HINDUSTAN LEVER	0.001	6261674	HLVR_	464,000.00	1,392,215.66
HYUNDAI MARINE AND FIRE INS. CO	0.000	6451077	00145	70,000.00	1,523,014.04
HYUNDAI MOTOR CO K	0.000	6451055	00538	88,000.00	1,956,384.03
ICL-ISRAEL CHEM OR	0.862	6455530	CHIM_	250,000.00	278,177.01
IDB HOLDING CORP O	0.000	6456726	IDBH_	100,000.00	2,365,686.40
IMPALA PLATINUM HL	0.000	6457804	IMP_S	24,000.00	1,200,021.04
INFOSYS TECHNOLOGIES LTD	0.000	6205122	INFO_	20,000.00	1,193,631.74
IOI CORPORATION BERHAD	0.045	6464514	IOI_M	1,000,000.00	1,370,988.31
ISRAEL CORP ORD SH	0.009	6889678	ILCO_	1,000.00	140,456.12
KASIKORNBANK	0.000	6888794	KBANK	1,600,000.00	816,002.07
KGHM POLSKA MIEDZ	0.000	5263251	KGH_P	80,000.00	296,963.46
KIMBERLEY CLARK DE	0.000	2491914	KIMBE	790,000.00	2,233,573.48
KOMERCNI BANKA	0.000	4519449	KOMB_	15,000.00	791,148.44
KOOKMIN BANK KRW50	0.001	6419365	06000	148,728.00	4,572,789.77
KOOR INDS ORD ILSO	0.022	6481698	KOR_I	20,000.00	772,482.00
KOREA ELEC POWER K	0.000	6495730	01576	120,000.00	3,307,710.69
KOREA TELECOM CORPORATION	0.000	6505316	03020	70,000.00	2,726,223.78
LAND + HOUSES THBH	0.000	6581930	LH/F_	2,000,000.00	489,783.90
LIBERTY GROUP LIMITED	0.002	6515047	LGL_S	280,000.00	2,508,342.79
LUKOIL HOLDING-ADR 144A	2.391	2538822	LUKFY	12,000.00	744,000.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-ACT		INTERNAL EMERGING			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
MAHANAGAR TELEPHONE NIGAM	0.000	6117807 ZMTNL	120,000.00	370,955.82	
MALAYAN BANKING BERHAD	1.418	6556325 MAY_M	500,000.00	1,111,969.21	
MALAYSIA PACIFIC INDUSTRIES	0.619	6556693 MPI_M	200,000.00	1,178,925.20	
MANILA ELECTRIC CO	0.000	6574833 MERB_	300,000.00	190,628.11	
MATAV RT	0.000	4577469 MATAV	550,000.00	2,209,133.10	
METRO BANK + TR CO	0.000	6514442 MBT_P	355,000.00	292,786.35	
MIGROS TRL1000	0.000	4593034 MIGRS	60,000,000.00	624,719.88	
MOL MAGYAR OLAJ-EX GAZIPARI	0.000	4742494 MOL_H	70,000.00	1,111,805.42	
MOSENERGO	27.295	5467031 MSNG\$	16,000,000.00	512,639.38	
MTN GROUP LIMITED	0.000	6563206 MTN_S	640,000.00	700,526.36	
NAN YA PLASTICS CORP	0.002	6621580 73841	1,180,196.58	1,133,182.06	
NEDCOR R1	0.028	6628008 NED_S	360,000.00	6,810,175.43	
NIEN HSING TEXTILE CO LTD	0.000	6591928 1451_	3,900,000.00	3,003,503.54	
QAO GAZPROM-GDR	0.758	5140989 OGZD_	30,000.00	678,967.73	
OLD MUTUAL	0.000	6155131 OML_S	1,600,000.00	2,857,424.02	
ORBIS PLN2	0.000	5349173 ORB_P	593,000.00	3,399,132.31	
OTP BANK	0.000	7320154 OTP_H	100,000.00	504,061.47	
PETROL BRASILEIROS	0.050	2684532 PETR4	180,000.00	3,356,817.58	
PLIVA D.D. GDR REG S	3.006	5174706 PLVD_	136,000.00	1,528,636.65	
POHANG IRON+STEEL	0.000	6693233 00549	10,358.00	947,646.78	
POLSKI KON-GDR	0.393	5811906 POKD_	40,000.00	361,200.00	
PROKOM SOFT-GDR	0.595	5373279 PKMD_	7,000.00	118,650.00	
PT BANK CENTRAL ASIA	0.000	6352772 BBCA_	8,000,000.00	2,147,302.23	
PT TELEKOMUNIKASI	0.000	6291745 TLKM_	4,000,000.00	1,540,136.68	
PUBLIC BANK BHD	0.002	6707093 PBKF_	2,437,500.00	793,211.80	
RELIANCE INDUSTRIES	0.000	6099626 RIL_I	300,000.00	2,124,413.97	
SAMPO CORP	0.000	6771924 1604_	2,000,000.00	907,271.10	
SAMSUNG ELECTRONIC	0.000	6771720 00593	44,000.00	16,613,097.18	
SAMSUNG ELECTRONICS-PFD	0.000	6773812 00593	10,000.00	1,967,346.75	
SAMSUNG FIRE + MAR	0.001	6155250 00081	8,330.00	407,958.16	
SAMSUNG HEAVY INDUSTRIES	0.000	6772217 01014	350,000.00	1,117,420.83	
SAPPI ZARI(SICOVAM	0.007	6777007 SAP_S	150,000.00	1,869,310.41	
SASOL NPV	0.016	6777450 SOL_S	250,000.00	2,766,036.79	
SHINHAN FINANCIAL GROUP LTD	0.000	6397502 05555	140,000.00	1,535,570.24	
SHINSEGAE DEPT STR	0.000	6805049 00417	6,400.00	752,454.88	
SIAM CEMENT CO THB	0.000	6609906 SCC/F	480,000.00	479,700.66	
SIAM COMMERCIAL BK	0.000	6889935 SCB/F	2,000,000.00	938,880.29	
SINOPAC HOLDINGS	0.000	6525875 2890_	6,193,692.00	2,877,881.58	
SK TELECOM CO LTD	0.000	6224871 01767	10,300.00	1,516,670.46	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-ACT		INTERNAL EMERGING			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
SM PRIME HLDGS ORD	0.000	6818843 SMPH_	4,000,000.00	503,950.78	
STANDARD BANK	0.011	6108005 SBK_S	650,000.00	1,899,988.50	
T IS BANKASI SER C	0.000	4869939 ISCTR	176,000,000.00	350,738.28	
T.GARANTI BANASI T	0.000	4361617 GARAN	400,000,000.00	536,613.78	
TAIWAN CELLULAR CORP	0.005	6290496 3045_	3,300,000.00	2,520,792.50	
TAIWAN SEMICONDUCTOR MANUFACTURING	0.000	6889106 27933	2,475,491.80	3,512,350.00	
TELEFONOS DE MEXIC	0.296	2881689 TELME	933,000.00	890,643.83	
TELEKOMUNIKAYA POL	0.003	5552551 TPS_P	500,000.00	2,191,357.41	
TELKOM SOUTH AFRICA LTD	0.194	6588577 TKG_S	100,000.00	350,881.59	
TENAGA NASIONAL BERHAD	0.297	6904612 TNE_M	700,000.00	2,194,755.09	
TENARIS SA	0.345	2172402 TS_AF	187,230.00	353,643.65	
TEVA PHARMA IND IL	0.001	6882172 TEVA_	40,000.00	2,330,770.87	
THAI ENGINE MANUFACTURING	0.000	6885762 43247	4,687.00	0.00	
TISCO FINANCE PCL - FOREIGN	0.000	6892858 TISCO	2,000,000.00	1,513,142.44	
UNI-PRESIDENT ENTERPRISES	0.000	6700393 1216_	5,980,960.00	2,496,987.27	
UNIBANCO-UNITS	1,313.116	2000837 UBBR1	5,000,000.00	185,105.68	
UNIFIED ENERGY SYSTEMS	12.078	4889335 EESR\$	7,000,000.00	796,442.45	
UNIPETROL	0.000	5297294 UNIP_	440,000.00	1,014,671.41	
UNITED MICROELECTRONICS	0.000	6916628 73850	2,768,312.00	2,549,038.31	
WHITE MARTINS SA C	0.000	2961428 WHMT3	60,546.00	0.00	
YUKOS - \$US	290.798	5110863 YUKO\$	20,000.00	316,444.00	
Instrument Total	132		2,492,780,509.61	210,394,814.34	
Instrument -INTF INTERNATIONAL FUNDS					
INTERNAL ACTIVE - LIQUIDITY RESERVES	0.000	IL-ACT	160,142.14	16,014,214.01	
Instrument Total	1		160,142.14	16,014,214.01	
Instrument -INTL WARRAINTERNATIONAL WARRANT					
DAESENG FEED CO RT	0.000	9418264 94182	260.00	80.70	
Instrument Total	1		260.00	80.70	
Portfolio Total	169		2,499,298,852.75	333,936,882.22	423,383,779.21

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-ARROW		ARROWSTREET CAPITAL			
Instrument - INTF		INTERNATIONAL FUNDS			
ARROWSTREET CAPITAL - EQUITIES	0.000	IE-ARROW	6,294,670.02	629,467,002.05	
ARROWSTREET CAPITAL - FIXED INCOME	0.000	IF-ARROW	29,577.12	2,957,712.29	
ARROWSTREET CAPITAL - LQR	0.000	IL-ARROW	241,892.40	24,189,240.89	
Instrument Total	3		6,566,139.55	656,613,955.23	
Portfolio Total	3		6,566,139.55	656,613,955.23	758,727,649.03

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-BABS COLONIAL FIRST STATE			
		Instrument - INTF INTERNATIONAL FUNDS			
BABSON STEWART - EQUITIES	0.000	IE-BAB	3,866,540.97	386,654,097.27	
BABSON STEWART - LQR	0.000	IL-BAB	112,226.94	11,222,694.51	
Instrument Total	2		3,978,767.91	397,876,791.78	
Portfolio Total	2		3,978,767.91	397,876,791.78	563,859,099.75

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-BERNS			
		Instrument - INTF			
		SANFORD BERNSTEIN EA			
		INTERNATIONAL FUNDS			
BERNSTEIN - EQUITIES	0.000	IE-BER	10,174,220.29	1,017,422,029.82	
BERNSTEIN - LQR	0.000	IL-BER	603,319.87	60,331,987.91	
Instrument Total	2		10,777,540.17	1,077,754,017.73	
Portfolio Total	2		10,777,540.17	1,077,754,017.73	1,330,148,060.49

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-SANF		BERSTEIN EMERGING MA			
Instrument - INTF		INTERNATIONAL FUNDS			
BERNSTEIN EMERGING - EQUITIES	0.000	IE-SAN	3,950,357.38	395,035,738.08	
BERNSTEIN EMERGING - LIQUIDITY	0.000	IL-SAN	208,615.07	20,861,507.44	
Instrument Total	2		4,158,972.45	415,897,245.52	
Portfolio Total	2		4,158,972.45	415,897,245.52	647,388,801.64

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-GEN GENESIS			
		Instrument - INTF INTERNATIONAL FUNDS			
GENESIS - EQUITIES	0.000	IE-GEN	3,155,462.47	315,546,247.38	
GENESIS - FIXED INCOME	0.000	IF-GEN	298,724.95	29,872,495.37	
GENESIS - LIQUIDITY RESERVES	0.000	IL-GEN	1,044,317.42	104,431,742.24	
Instrument Total	3		4,498,504.84	449,850,484.99	
Portfolio Total	3		4,498,504.84	449,850,484.99	623,168,116.14

Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value

			Group - INTERNATIONAL			
			Portfolio - I-LAZAR	EAFE TRANSITION ACCO		
			Instrument - CTRY	COUNTRY FUNDS - CLOSED END		
ISRAEL FUND		0.000	0457242	ISR_L	571,389.00	0.00
Instrument Total	1			571,389.00	0.00	
			Instrument -ICOM	INTERNATIONAL COMMON STOCKS		
BETEILIGUNGSVERWAL		0.000	94D0744	94D07	753.00	0.00
CIA VALE DO RIO DO		0.000	9993145	VALE_	83,300.00	0.00
F&C-EM MK POLISH		0.000	4560243	FOCLP	198,683.00	0.00
F&C-ROMANIAN INV		40.000	0165288	01652	199,690.00	1,996,900.00
INTERNATIONAL THEATRES LTD		0.000	2533827	25338	32,500.00	0.00
ROYALE BELGE NPV V		0.000	5047488	RBVBS	531.00	0.00
TELECOM ASIA RTS		0.000	94F1516	94F15	535,516.00	0.00
TI AUTOMOTIVE LTD		0.000	3067529	6525Z	375,200.00	0.00
Instrument Total	8			1,426,173.00	1,996,900.00	
			Instrument -INTF	INTERNATIONAL FUNDS		
LAZARD FRERES - LQR		0.000	IL-LAZ	885.96	88,596.69	
Instrument Total	1			885.96	88,596.69	
Portfolio Total	10			1,998,447.96	2,085,496.69	153,135.11

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-MARVIN MARVIN & PALMER_EAFE			
		Instrument - INTF INTERNATIONAL FUNDS			
MARVIN & PALMER - EQUITIES	0.000	IE-MARV	8,278,261.10	827,826,110.07	
MARVIN & PALMER - LQR	0.000	IL-MARV	413,596.97	41,359,697.71	
Instrument Total	2		8,691,858.07	869,185,807.78	
Portfolio Total	2		8,691,858.07	869,185,807.78	1,047,231,874.10

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-MARVEM MARVIN & PALMER EMER			
		Instrument - INTF INTERNATIONAL FUNDS			
MARVIN EMERGING - EQUITIES	0.000	IE-MARVEM IE-MA	2,481,104.47	248,110,447.29	
MARVIN EMERGING - LQR	0.000	IL-MARVEM IL-MA	139,765.43	13,976,543.15	
Instrument Total	2		2,620,869.90	262,086,990.44	
Portfolio Total	2		2,620,869.90	262,086,990.44	415,582,694.95

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
3 I GROUP	3.971	0888693	III_L	89,400.00	673,501.90
A P MOLLER MAERSK A/S	0.000	4253048	MAERS	600.00	4,416,395.09
ABB LIMITED CHF2.50	4.143	7108899	ABBN_	41,864.00	310,245.22
ACCOR FRF100	3.688	5852842	AC_FP	13,061.00	461,726.54
ACOM CO Y50	0.000	6049784	8572_	6,900.00	553,970.79
ACS ACTIVIDADES	1.336	5333381	ACS_S	14,436.00	567,740.39
ADECCO SA-REG	0.261	7110720	ADEN_	4,096.00	211,535.25
ADIDAS-SALOMON AG	2.213	4031976	ADS_G	4,100.00	386,202.25
AGFA GEVAERT NV	5.345	5689051	AGFB_	58,200.00	1,119,313.60
AIR LIQUIDE	9.191	4011406	AI_FP	7,220.00	937,444.12
AKER KVAERNER	0.000	7591745	KVI_N	15,400.00	216,564.68
ALCAN ALUMINIUM LTD	0.766	2013200	AL_CN	43,500.00	1,346,454.34
ALCATEL EUR 2.0	12.636	5975006	CGE_F	60,539.00	653,842.07
ALL NIPPON AIRWAYS CO LTD	0.010	6014908	9202_	161,000.00	519,509.52
ALLIANZ AG NPV(REG	15.237	5231485	ALV_G	41,078.00	4,737,939.22
ALPHA BANK A.E.	2.103	4235864	ALPHA	47,800.00	1,259,608.72
ALTADIS SA	8.432	5444012	ALT_S	74,400.00	1,848,891.98
AMADA CO Y50	0.000	6022105	6113_	90,800.00	297,089.69
AMVESCAP	16.260	0128269	AVZ_L	53,120.00	748,424.73
ANTENA 3 TELEVISION	0.000	7700659	A3TV_	3,175.00	63,081.45
ARES SERONO	0.420	5981070	SEO_V	150.00	85,798.67
ARIAKE JAPAN CO LTD.	0.000	6049632	2815_	74.50	2,511.20
ASTRAZENECA GBP 0.	5,246.761	0989529	AZN_L	112,865.00	4,460,511.07
AUCKLAND INTL AIRPORT	2.060	6123707	AIA_N	268,300.00	1,149,285.19
AXA EUR 2.29	16.156	7088429	CS_FP	96,287.00	1,856,576.10
BAA ORD GBP1	734.427	0067340	BAA_L	95,876.00	829,790.92
BANCO BILBAO - BBVA	8.614	5501906	BBVA_	609,900.00	6,028,936.59
BANK AUSTRIA CREDITANSTALT	0.000	7621363	BACA_	107,900.00	5,069,186.11
BANK OF MONTREAL	1.567	2076009	BMO_C	82,500.00	2,695,012.05
BANK OF NOVA SCOTIA	1.409	2076281	BNS_C	76,500.00	3,405,950.21
BANK OF PIRAEUS	3.256	4122676	TPEIR	39,900.00	408,898.48
BARCLAYS PLC ORD G	39.268	3134865	BARC_	449,067.00	2,851,957.82
BARRICK GOLD CORP	0.449	2024644	ABX_C	84,800.00	1,585,689.95
BASF AG DEM ORD SH	20.005	5086577	BAS_G	90,200.00	4,325,990.78
BAYER AG COM NPV	31.014	5069211	BAY_G	106,300.00	2,712,534.03
BAYERISCHE HYPO UN	7.306	4325419	HVM_G	55,100.00	1,252,350.92
BCE INC	1.925	2089933	BCE_C	62,300.00	1,400,040.31
BCO SANTANDER CENTAL HISP	34.037	5705946	SAN_S	868,500.00	6,542,796.35
BG GROUP ORD	3.520	0876289	BG/_L	244,245.00	931,118.32

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
BILLITON PLC	58.399	0056650	BLT_L	180,584.00	875,245.02
BIOVAIL CORPORATION	0.000	2098199	BVF_C	20,600.00	908,299.58
BNP PARIBAS	30.824	7309681	BNP_F	56,368.00	2,838,479.49
BOC GROUP GBP0.25	8.180	0108120	BOC_L	28,598.00	414,451.86
BOOTS GROUP PLC	7.513	3231078	BOOT_	60,549.00	574,313.01
BOUYGUES	6.585	4002121	EN_FP	8,614.00	275,371.15
BP AMOCO	62.619	0798059	BP/_L	1,531,245.00	11,045,104.42
BRASCAN CORPORATION	2.026	2092599	BNN/A	22,500.00	548,631.92
BRIDGESTONE CORP J	0.000	6132101	5108_	73,700.00	979,281.44
BRIT AMER TOBACCO	86.678	0287580	BATS_	120,879.00	1,037,081.99
BRITISH AEROSPACE	5,924.077	0263494	BA/_L	246,594.00	934,322.67
BRITISH SKY BROADC	0.000	0141192	BSY_L	85,854.00	800,159.90
BT GROUP	40.646	3091357	BT/A_	662,354.00	3,570,320.78
CABLE + WIRELESS O	6.704	0162557	CW/_L	97,270.00	470,219.90
CADBURY SCHWEPPES	9.100	0610700	CBRY_	169,022.00	1,027,850.01
CAN IMPERIAL BK OF COMMERCE	1.872	2170525	CM_CN	62,800.00	2,547,280.00
CANADIAN NATL RAILWAY CO	0.565	2180632	CNR_C	34,700.00	1,753,552.26
CANADIAN PACIFIC RAILWAY LTD	1.079	2793115	CP_CN	60,400.00	1,364,770.59
CANON INC JPY50	0.000	6172323	7751_	67,800.00	2,808,918.73
CAP GEMINI FRF 40.	2.278	4163437	CAP_F	4,724.00	174,961.33
CARREFOUR EUR 2.5	14.954	5641567	CA_FP	29,533.00	1,440,000.30
CARTER HOLT HARVEY LIMITED	2.094	6178406	CAH_N	970,200.00	855,758.38
CENTRICA 5.55P	11.691	0573438	CNA_L	328,216.00	1,016,224.60
CGU ORD 25P(SICOVA	27.208	0216238	AV/_L	193,237.00	2,129,657.84
CHUBU ELECTRIC POWER CO INC	0.000	6195609	9502_	68,500.00	1,336,404.65
CIBA SPEC CHEM ORD	1.659	5196744	CIBN_	3,600.00	253,176.76
CIE DE ST. GOBAIN	74.870	7380482	SGO_F	12,105.00	425,277.85
COCA-COLA HELLENIC BOTTLING SA	1.450	4420723	EEEK_	24,700.00	491,449.44
COLOPLAST-B	0.167	5867653	COLOB	12,900.00	1,097,977.97
COMMERCIAL BANK OF GREECE	2.532	4212823	TEMP_	18,400.00	388,092.78
COMPAGNIE FIN RICHEMONT	0.301	7151116	CFR_V	15,500.00	304,999.50
COMPASS GROUP	7.084	0533153	CPG_L	269,514.00	1,632,635.94
CONTACT ENERGY LTD	1.841	6152529	CEN_N	344,100.00	1,236,457.70
CREDIT SUISSE GROUP	0.040	7171589	CSGN_	29,455.00	905,065.82
DAI NIPPON PRINTNG	0.000	6250906	7912_	109,000.00	1,366,555.67
DAIMLERCHRYSLER AG	103.966	5529027	DCX_G	134,900.00	5,095,927.69
DAIWA SECURITIES G	0.000	6251448	8601_	136,300.00	831,406.34
DANISCO A/S	0.011	4155586	DCO_D	41,600.00	1,759,767.69
DANSKE BANK	0.098	4588825	DANSK	324,000.00	6,958,391.27

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
DBS GROUP HOLDINGS	0.416	6175203	DBS_S	107,000.00	685,050.82
DELHAIZE-LE LION N	6.508	4262118	DELB_	38,300.00	1,218,575.66
DEN NORSEK BANK NO	0.000	4263304	DNB_N	604,060.00	3,038,947.16
DENSO CORP Y50	0.000	6640381	6902_	52,900.00	850,434.53
DEUTSCHE BANK AG O	15.907	5750355	DBK_G	77,500.00	5,111,548.76
DEUTSCHE POST AG	6.197	4617859	DPW_G	79,300.00	1,401,630.45
DEUTSCHE TELEKOM D	25.876	5842359	DTE_G	300,800.00	4,787,333.90
DEXIA	8.404	7147610	DEXB_	316,800.00	3,895,737.60
DIAGEO ORD GBP 28.	35.772	0237400	DGE_L	251,383.00	2,564,255.02
DUTY FREE SHOPS S.A.	3.241	5440247	HDF_G	8,200.00	144,713.53
E.ON AG	54.493	4942904	EOA_G	95,634.00	5,238,197.26
EAST JAPAN RAILWAY	0.000	6298542	9020_	436.00	2,058,010.00
EFG EUROBANK ERGASIS	3.838	5654316	EUROB	52,200.00	886,047.28
EISAI CO JPY50	0.000	6307200	4523_	26,700.00	593,157.17
ELECTRABEL ORD NPV	17.508	4294791	ELEB_	15,200.00	3,639,762.99
ELECTROLUX AB - SER B	0.528	5466782	ELUXB	58,600.00	1,352,941.51
ENBRIDGE INC	2.392	2466149	ENB_C	20,400.00	722,193.09
ENCANA CORP	0.469	2793193	ECA_C	75,400.00	2,852,819.44
ENDESA SA	12.130	5271782	ELE_S	218,700.00	3,006,427.51
ERICSSON LM-B	0.074	5959378	ERICB	1,028,700.00	1,671,887.30
ERSTE BANK DER OESTER SPARK	2.012	5289837	DESC_	56,700.00	6,533,408.40
F & P HEALTHCARE	1.737	6340250	FPH_N	50,000.00	383,301.75
FANUC JPY50	0.000	6356934	6954_	15,300.00	993,930.97
FISHER & PAYKEL APPLIANCES	1.683	6421791	FPA_N	287,469.00	705,594.93
FLETCHER BUILDING LTD	2.941	6341606	FBU_N	621,200.00	1,608,266.82
FORTIS	134.263	7266139	FORB_	448,800.00	7,810,373.83
FRANCE TELECOM FRF	44.875	5176177	FTE_F	52,712.00	1,312,922.44
FRASER + NEAVE LTD	0.053	6689458	FNVL_	24,300.00	119,361.47
FRONTLINE LTD	0.000	5561052	FRO_N	32,200.00	500,901.08
FUJI PHOTO FILM CO	0.000	6356525	4901_	44,524.00	1,436,780.93
FUJITSU NEW JPY50	0.000	6356945	6702_	160,097.00	1,047,460.42
GAS NATURAL SDG-E	6.465	5650422	GAS_S	52,400.00	990,231.37
GIVAUDAN	0.540	5980613	GIVN_	415.00	168,188.30
GKN ORSH 0.5GBP	99,457.222	3064650	GKN_L	79,423.00	359,468.45
GLAXOSMITHKLINE	184.138	0925288	GSK_L	397,636.00	8,795,448.58
GN STORE NORD A/S	0.000	4501093	GN_DC	158,200.00	1,007,059.43
GPE BRUX LAMBERT	7.638	7097328	GBL_B	36,839.00	1,626,186.74
GREAT UNIV STORES	5.647	0384704	GUS_L	66,504.00	606,117.94
GREEK ORG OF FOOTBALL PROGNO	7.743	7107250	OPAP_	54,800.00	716,099.95

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
GROUP 4 FALCK A/S	0.056	7370115	FALCK	64,900.00	1,282,215.42
GROUP DANONE ORD	11.366	5981810	BN_FP	7,250.00	924,932.83
HAW PAW CORP LTD S	1.244	6415523	HPAR_	4,701.00	9,630.65
HBOS PLC	75.985	3058750	HBOS_	260,131.00	3,221,827.04
HELLENIC PETROLEUM SA	2.717	5475658	ELPE_	36,800.00	307,996.01
HELLENIC TELECOMMUNICATIONS	8.422	5051605	HTO_G	86,600.00	1,047,207.17
HENKEL KGAA-VORZUG	2.872	5076705	HEN3_	19,100.00	1,395,642.49
HENNES & MAURITZ AB-B	0.211	5687431	HMB_S	26,300.00	568,459.97
HITACHI Y50	0.000	6429104	6501_	279,800.00	1,569,771.33
HOLCIM LTD-B	0.601	7110753	HOL_V	5,310.00	216,423.49
HONDA MOTOR CO COM	0.000	6435145	7267_	64,520.00	2,525,969.13
HSBC HOLDINGS ORD	198.690	0540528	HSBA_	673,395.00	7,040,894.60
HYPO REAL ESTATE	0.000	7681248	HRX_G	29,800.00	624,709.16
IBERDROLA SA	11.009	4424640	IBE_S	158,000.00	2,412,183.04
IMMOFINANZ IMMOBILIEN ANLAGE	0.000	5679911	IIA_A	545,200.00	4,123,419.37
IMPERIAL OIL LTD	1.183	2454241	IMO_C	19,000.00	658,849.54
IMPERIAL TOBACCO GROUP	6.835	0454492	IMT_L	57,543.00	909,117.19
INCO LTD	0.000	2460367	N_CN	29,100.00	611,103.34
INDITEX	1.175	7111314	ITX_S	52,600.00	1,046,385.24
INTERBREW	4.703	4755317	INTB_	79,300.00	1,744,682.66
INTERCONTINENTAL HOTELS GROUP	4.568	3261280	IHG_L	70,948.00	460,145.65
ISS INTERNATIONAL	0.019	5952816	ISS_D	33,500.00	1,565,034.76
ITO-YOKADO CO JPY5	0.000	6467944	8264_	33,900.00	1,296,013.68
ITOCHU CORP Y50	0.000	6467803	8001_	170,600.00	572,727.36
JAPAN DIGITAL CONTENTS	0.000	6470986	4185_	31,400.00	180,849.27
JFE HOLDINGS INC	0.004	6543792	5411_	60,300.00	860,981.53
JUSCO CO JPY50	0.000	6480048	8267_	22,500.00	467,325.33
KANSAI ELEC POWER	0.024	6483489	9503_	85,100.00	1,240,742.58
KAO CORP Y50	0.000	6483809	4452_	82,668.00	1,823,131.47
KBC BANKVERZEKERIN	12.383	4497749	KBC_B	46,100.00	1,664,968.36
KESA ELECTRICALS	0.695	3304011	KESA_	39,225.00	115,490.85
KEYENCE CORPORATION	0.000	6490995	6861_	4,700.00	892,364.08
KINGFISHER PLC	19.673	3319521	KGF_L	171,612.00	754,489.74
KIRIN BREWERY CO C	0.000	6493745	2503_	77,000.00	501,097.66
KOMATSU Y50	0.000	6496584	6301_	108,200.00	559,648.30
KYOCERA CORP JPY50	0.000	6499260	6971_	15,600.00	1,040,699.70
KYUSHU ELECTRIC POWER	0.000	6499806	9508_	74,000.00	1,206,562.37
L''OREAL FRF10	7.939	4057808	OR_FP	14,399.00	1,023,969.45
LAFARGE FF25(REGD)	8.238	4502706	LG_FP	7,593.00	645,492.57

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
LAND SECURITIES GP	6.478	3180943	LAND_	39,714.00	574,626.48
LEGAL + GENERAL OR	15.408	0560399	LGEN_	443,499.00	983,867.12
LIFECO SERIES E	3.408	2805623	28056	2,962.00	55,730.24
LIFECO SERIES F	4.154	2805690	GWOCN	965.00	18,000.33
LINDE AG	8.438	5740817	00340	10,800.00	509,300.88
LLOYDS TSB GROUP O	140.360	0870612	LLOY_	392,394.00	3,436,244.38
LOBLAW COMPANIES LTD	0.695	2521800	L_CN	14,300.00	652,665.12
LVMH MOET-HENNESSY	5.575	4061412	MC_FP	12,374.00	567,423.71
MAGNA INTERNATIONAL INC-CL A	1.011	2554475	MG/A_	11,300.00	664,557.66
MAN AG ORSH NPV	31.991	5563520	MAN_G	9,100.00	243,312.85
MANULIFE FINANCIAL CORP	0.930	2492519	MFC_C	73,600.00	2,161,322.80
MARKS+ SPENCER ORD	12.087	3127489	MKS_L	194,681.00	1,072,138.36
MATSUSHITA ELC IND	0.000	6572707	6752_	200,200.00	2,240,651.15
MATSUSHITA ELECTRIC WORKS	0.012	6572729	6991_	98,000.00	844,555.64
METRO AG NPV	14.778	5041413	MEO_G	30,160.00	1,254,480.00
MI DEVELOPMENTS	0.000	2014140	CA553	5,650.00	90,273.61
MILLEA HOLDINGS INC	0.000	6513126	8766_	230.00	2,306,269.59
MITCHELLS & BUTLERS	7.558	3383991	MAB_L	50,079.99	275,221.51
MITSUBISHI CORP Y5	0.000	6596785	8058_	115,800.00	890,440.24
MITSUBISHI ELEC CP	0.000	6597045	6503_	196,700.00	777,833.96
MITSUBISHI ESTATE	0.000	6596729	8802_	88,817.00	704,478.29
MITSUBISHI HVY IND	0.000	6597067	7011_	359,400.00	1,206,160.26
MITSUBISHI TOKYO F JPY50000	0.000	6335171	8306_	312.00	1,917,664.61
MITSUMI + CO JPY50	0.000	6597302	8031_	202,600.00	1,242,385.46
MITSUMI MARINE AND	0.000	6870122	8752_	141,000.00	870,221.36
MIZUHO FINANCIAL GROUP	0.000	6591014	8411_	443.00	1,098,936.92
MM02 PL	0.000	3087271	OOM_L	457,443.00	999,654.15
MUNCHENER RUCKVS	10.410	5294121	MUV2_	24,200.00	2,867,737.26
MURATA MFG CO JPY5	0.000	6610403	6981_	19,701.00	1,109,725.68
NATIONAL BANK OF CANADA	2.368	2077303	NA_CN	24,500.00	664,722.33
NATIONAL BANK OF GREECE	2.736	4625959	ETE_G	62,300.00	1,417,642.06
NATIONAL GRID GROU	14.612	3122387	NGT_L	210,255.00	1,436,001.57
NEC CORP ORD JPY50	0.000	6640400	6701_	157,056.00	1,461,716.55
NESTLE SA CHF	0.336	7123870	NESN_	9,375.00	2,041,555.78
NEXT PLC	5.101	3208986	NXT_L	30,200.00	388,135.24
NINTENDO CO LTD	0.000	6639550	7974_	13,800.00	1,364,684.47
NIPPON KAYAKU CO. LTD.	0.000	6640422	4272_	104,300.00	464,393.60
NIPPON MITSUBISHI	0.000	6641403	5001_	132,000.00	703,911.24
NIPPON SANSEI CORPORATION	0.000	6640541	4091_	73,100.00	200,096.84

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
NIPPON STEEL CORP	0.000	6642569	5401_	558,000.00	933,407.99
NIPPON TEL+TEL CP	0.000	6641373	9432_	430.00	1,630,946.61
NISSAN MOTOR CO Y5	0.000	6642860	7201_	187,400.00	1,651,861.29
NOMURA HOLDINGS, INC.	0.000	6643108	8604_	129,839.00	1,928,567.08
NORDEA AB	0.059	5380031	NDA_S	132,200.00	693,001.31
NORSK HYDRO AS NOK	0.000	4645805	NHY_N	118,000.00	5,374,838.51
NORSKE SKOGINDUSTRIER ASA	0.000	7070396	NSG_N	91,550.00	1,661,547.39
NORTEL NETWORKS CORP	0.000	2583877	NT_CN	510,900.00	1,544,204.32
NOVARTIS AG CHF 20	0.056	7103065	NOVN_	55,998.00	2,104,495.14
NOVO NORDISK A/S-B	0.007	7077524	NOVOB	159,800.00	6,155,571.92
NOVOZYMES A/S-B	0.005	4658535	NZYMB	25,450.00	919,952.96
NTT DOCOMO INC	0.000	6129277	9437_	1,292.00	3,164,671.97
OEST ELEKTRIZITATS	2.706	4661607	OEEW_	10,900.00	1,131,189.89
OMV AG AUSH100	4.713	4651459	OMV_A	27,600.00	4,009,539.18
ORIX CORP Y50	0.000	6661144	8591_	9,500.00	727,096.92
ORKLA ASA NWKR 6.2	0.000	5459715	ORK_N	172,200.00	3,190,826.37
OVERSEAS CHINESE BANKING CORP	0.438	6663689	OCBC_	98,000.00	557,534.92
PANAFON HELLENIC TELECOM SA	2.244	5560349	PANF_	59,400.00	438,146.30
PEARSON ORD 25P	21.860	0677608	PSON_	70,263.00	1,073,212.13
PERNOD-RICARD FF20	2.575	4682329	RI_FP	2,800.00	297,781.29
PETRO-CANADA	0.290	2684316	PCA_C	41,400.00	1,654,140.27
PEUGEOT SA FF35	26.946	7103526	UG_FP	10,998.00	497,531.80
PIN-PRINTEMPS-REDO	15.216	5505072	PP_FP	3,845.00	415,042.66
PLACER DOME INC	0.071	2691714	PDG_C	52,300.00	657,046.22
POWER CORP OF CANADA	1.559	2697701	POW_C	20,300.00	625,561.80
POWER FINANCIAL CORP	2.031	2697864	POW_C	17,200.00	553,559.56
PREUSSAG AG NPV	18.652	5666292	TUI_G	9,000.00	185,336.99
PRUDENTIAL CORP GB	27.212	0709954	PRU_L	128,920.00	1,448,076.72
PUBLIC POWER CORP	3.216	7268298	PPC_G	39,100.00	890,487.14
RECKITT BENCKISER PLC	3.795	0727871	RB/_L	46,254.00	856,429.71
REED INTERNATIONAL	7.750	0730835	REL_L	97,860.00	823,228.99
RENAULT SA	3.343	4712798	RNO_F	9,497.00	522,851.67
REPSOL - YPF, SA	89.928	5669354	REP_S	186,600.00	2,562,226.97
REUTERS GROUP ORD	13.637	0236913	RTR_L	85,787.00	927,879.47
RHONE POULENC ORD	17.130	4736817	AVE_F	34,437.00	2,056,021.07
RICOH CO Y50	0.000	6738220	7752_	65,000.00	1,150,297.92
RIO TINTO PLC	253.288	0718875	RIO_L	79,193.00	1,293,361.69
ROCHE HLDGS AG CHF	0.292	7108918	RO_SW	1,114.00	130,826.09
ROCHE HLDGS AG GEN	0.059	7110388	ROG_V	16,587.00	1,261,983.94

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
ROHM CO JPY50	0.000	6747204	6963_	12,200.00	1,654,878.49
ROYAL BANK OF CANADA	1.380	2754383	RY_CN	103,600.00	4,445,004.83
ROYAL BK SCOT GBP	163.240	0754783	RBS_L	198,639.00	3,768,064.75
RWE AG	20.236	4768962	RWE_G	72,300.00	2,283,043.60
SABMILLER PLC	8.038	0483548	SAB_L	91,965.00	643,313.06
SAINSBURY(J) GBP0.	16.077	0767640	SBRY_	145,742.00	685,233.97
SANDVIK AB	0.560	5963108	SAND_	20,000.00	568,741.31
SANOFI SYNTHELABO	14.307	5671735	SAN_F	19,920.00	1,241,295.43
SANYO ELECTRIC CO	0.000	6776769	6764_	162,400.00	663,382.56
SAP AG NPV(SWISS C	4.560	4846288	SAP_G	29,200.00	4,232,258.32
SCHERING AG DEM NP	9.312	4845757	SCH_G	35,800.00	1,786,104.10
SCHNEIDER ELECTRIC	6.144	4834108	SU_FP	12,475.00	552,830.89
SCOT POWER PLC 0.5	29.283	0690070	SPW_L	175,282.00	1,027,106.95
SCOTTISH SOUTHERN	9.522	0790873	SSE_L	62,507.00	606,986.14
SECOM CO Y50	0.000	6791591	9735_	32,500.00	1,353,131.27
SEVEN-ELEVEN JAPAN	0.000	6797179	8183_	32,500.00	1,041,210.28
SHARP CORP JPY50	0.000	6800602	6753_	85,400.00	1,078,153.24
SHELL TRANSPORTATION & TRADING	68.146	0803414	SHEL_	640,920.00	4,427,168.40
SHIN-ETSU CHEMICAL	0.000	6804585	4063_	45,700.00	1,748,990.48
SHISEIDO CO JPY50	0.000	6805265	4911_	50,000.00	511,374.28
SIEMENS AG DEM 5.0	17.532	5727973	SIE_G	115,300.00	7,915,616.56
SINGAPORE AIRLINES	0.164	6811734	SIA_S	65,000.00	397,786.05
SINGAPORE EXCHANGE LTD	2.265	6303866	SGX_S	311,000.00	212,776.22
SINGAPORE PRESS HO	1.080	6133966	SPH_S	38,000.00	429,282.63
SINGAPORE TECH ENG	1.131	6043214	STE_S	194,000.00	185,820.75
SINGAPORE TELECOMM	0.573	6810753	ST_SP	670,000.00	512,499.35
SKANDINAVISKA ENSKILDA BAN-A	0.524	4813345	SEBA_	44,600.00	455,221.48
SKY CITY LIMITED	2.196	6823193	SKC_N	569,200.00	1,690,698.17
SMITHS GROUP PLC	7.041	0818270	SMIN_	62,100.00	589,392.93
SOCIETE GENERALE	15.212	5966516	GLE_F	13,228.00	743,372.33
SOFTBANK CORP	0.000	6770620	9984_	13,700.00	298,029.09
SOLVAY SA NPV	8.349	4821100	SOLB_	23,900.00	1,663,213.65
SONY CORP JPY50	0.000	6821506	6758_	65,252.00	2,730,118.64
SPAR HANDELS	0.000	5106709	SPA_G	200.00	3,721.58
STATOIL ASA	0.000	7133608	STL_N	371,900.00	3,236,632.03
STMICROELECTRONICS NV	1.886	5962332	STM_F	31,997.00	858,227.31
STOREBRAND ASA NOK	0.001	4852832	STB_N	47,500.00	270,588.68
SUEZ EUR	35.940	7118047	SZE_F	46,318.00	993,673.79
SUMITOMO MITSUI FINANCIAL	0.000	6563024	8316_	290.60	1,337,807.87

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
SUN LIFE FINANCIAL SVSC CAN	0.976	2566124 SLF_C	92,000.00	1,957,117.84	
SUNCOR ENERGY INC	0.368	2861142 SU_CN	96,100.00	1,812,257.24	
SVENSKA CELLULOSA AB-B	0.454	4865379 SCAB_	16,300.00	584,470.98	
SVENSKA HANDELSBANKEN	0.449	5703661 SHBA_	47,200.00	763,893.02	
SWISS REINSURANCE	0.017	7189816 RUKN_	8,571.00	616,728.10	
SWISSCOM AG CHF25(	0.892	5533976 SCMN_	902.00	249,948.53	
SYNGENTA CHF	0.122	4356646 SYNN_	3,646.00	205,092.27	
TAKEDA CHEM INDS J	0.000	6870445 4502_	74,947.00	2,854,542.60	
TAKEFUJI CORP	0.000	6876067 8564_	5,700.00	447,913.43	
TALISMAN ENERGY INC	0.651	2068299 TLM_C	25,100.00	1,173,945.88	
TANDBERG ASA	0.000	7283440 TAA_N	103,100.00	817,998.30	
TDK CORP JPY50 (6762)	0.000	6869302 6762_	11,500.00	697,891.94	
TELE DANMARK AS	0.000	5698790 TDC_D	84,900.00	2,872,434.82	
TELECOM CORP OF NEW ZEALAND	0.055	6881436 TEL_N	1,893,600.00	4,319,749.83	
TELEFONICA SA	4.644	5732524 TEF_S	938,700.00	9,491,114.29	
TELEKOM AUSTRIA	0.000	4635088 TKA_A	413,700.00	4,857,170.83	
TELENOR ASA	0.000	4732495 TEL_N	505,400.00	2,159,044.64	
TELIASONERA	0.020	5978384 TLSN_	84,691.00	245,676.61	
TESCO PLC	45.653	0884709 TSCO_	576,721.00	1,654,169.73	
THE SWATCH GROUP AG-B	0.484	7184725 UHR_V	1,500.00	143,398.32	
THOMSON CORP	0.728	2889371 TOC_C	50,800.00	1,568,054.80	
THOMSON MULTIMEDIA	2.120	5988930 TMS_F	7,700.00	128,064.01	
THUS GROUP PLC	0.000	3125944 THUS_	59,016.00	27,545.82	
THYSSENKRUPP AG	12.806	5636927 TKA_G	59,600.00	1,014,213.78	
TITAN CEMENT CO GR	3.302	4888280 TITK_	11,700.00	443,682.21	
TOHOKU ELECTRIC PO	0.026	6895266 9506_	119,300.00	1,756,173.46	
TOKYO ELEC POWER Y	0.000	6895404 9501_	107,300.00	2,284,325.51	
TOKYO ELECTRON Y50	0.000	6895675 8035_	11,800.00	818,707.62	
TOKYO GAS CO Y50	0.000	6895448 9531_	432,100.00	1,236,704.55	
TOMRA SYSTEMS ASA	0.000	4730875 TOM_N	147,700.00	1,049,227.70	
TOPDANMARK	0.000	5797147 TOP_D	20,600.00	1,046,633.88	
TOSHIBA CORP	0.000	6897217 6502_	276,400.00	1,157,614.85	
TOSTEM INAX HOLDING CORP	0.000	6900212 5938_	37,000.00	505,871.04	
TOTAL	180.871	4905413 FP_FP	28,893.00	3,867,656.04	
TOYOTA MOTOR CORP	0.000	6900643 7203_	204,976.00	5,643,363.55	
TRANSCANADA CORP	1.796	2665184 TRP_C	90,800.00	1,623,040.24	
UBS AG-REG	0.079	7126114 UBSN_	3,515.99	191,387.62	
UCB ORD BEF	6.401	5596991 UCB_B	45,200.00	1,497,629.96	
UFJ HOLDINGS INC	0.000	6335223 8307_	223.00	813,985.61	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
UNILEVER ORD 1.4P	18.718	0574873	ULVR_	208,602.00	1,685,816.68
UNION ELECRTRICA FENOSA SA	5.989	4913223	UNF_S	65,500.00	1,018,809.99
UNITED OVERSEAS BA	1.182	6916781	UOB_S	115,000.00	779,945.63
UTD UTILITIES ORD	30.094	0646233	UU/_L	81,100.00	744,692.06
VENTURE MFG SGD0.2	0.110	6927374	VMS_S	23,000.00	196,838.74
VESTAS WIND SYSTEMS A/S	0.022	5964651	VWS_D	73,300.00	1,107,148.52
VIOHALCO	2.330	4934611	BIOX_	35,200.00	184,612.76
VIVENDI UNIVERSAL EUR	41.846	4834777	EX_FP	39,886.00	1,122,995.17
VODAFONE GROUP	4,642.328	0719210	VOD_L	4,370,175.00	10,653,966.24
VOEST-ALPINE	5.907	4943402	VAST_	30,500.00	1,219,140.75
VOLKSWAGEN AG	11.787	5497102	VOW_G	39,500.00	1,910,264.08
VOLVO AB-B	0.000	4937739	VOLVB	19,300.00	334,123.34
WIENERBERGER BAUST	6.248	5699373	WIE_A	71,400.00	1,824,452.42
WPP GROUP	1.876	0974042	WPP_L	73,933.00	719,395.73
YAMANOUCHI PHARM J	0.000	6985383	4503_	27,000.00	771,140.64
ZURICH FINANCIAL SERVICES CHF10	0.127	5983816	ZURN_	3,665.00	552,454.73
Instrument Total	328		44,727,519.10	512,698,203.88	
Instrument -INTF INTERNATIONAL FUNDS					
EAFE QUANTITATIVE - LIQUIDITY RESERVES	0.000	IL-QUAN	46,626.54	4,662,654.99	
Instrument Total	1		46,626.54	4,662,654.99	
Instrument -INTL WARRAINTERNATIONAL WARRANT					
SUEZ LYONNAISE DES EAUX STRIP	895.330	5519299	LYSV_	62,784.00	0.00
Instrument Total	1		62,784.00	0.00	
Portfolio Total	330		44,836,929.65	517,360,858.87	597,806,312.14

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-EAFE			
		Instrument - INTF			
		INTERNAL EAFE INDEX			
		INTERNATIONAL FUNDS			
EAFE INDEX - LQR	0.000	IL-EAFE	287,577.32	28,757,732.21	
INTERNAL EAFE - EQUITIES	0.000	IE-EAFE	12,013,409.66	1,201,340,966.30	
Instrument Total	2		12,300,986.98	1,230,098,698.51	
Portfolio Total	2		12,300,986.98	1,230,098,698.51	1,410,710,135.44

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAFEVAL EAFE VALUE					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
77TH BANK Y50	0.000	6804165	8341_	1,900,000.00	10,055,739.42
A P MOLLER MAERSK A/S	0.013	4253048	MAERS	700.00	2,373,320.94
ABN AMRO HLDGS NV	39.123	5250769	AABA_	683,273.00	13,133,915.25
AISIN SEIKI	0.000	6010702	7259_	699,000.00	8,198,030.53
ALLIANCE & LEICESTER	47.651	0038614	AL/_L	342,700.00	3,663,750.24
ALUMINA LTD	0.640	6954985	AWC_A	2,600,000.00	6,677,024.47
AMADA CO Y50	0.000	6022105	6113_	2,350,000.00	9,031,851.17
ARUZE CORP	0.000	6126892	6425_	300,000.00	6,695,696.94
ASAHI BREWERIES Y5	0.000	6054409	2502_	600,000.00	3,947,920.74
ASTRAZENECA GBP 0.	159.403	0989529	AZN_L	249,100.00	10,202,075.62
BAA ORD GBP1	410.251	0067340	BAA_L	1,323,000.00	11,477,903.15
BCO SANTANDER CENTAL HISP	10.674	5705946	SAN_S	1,400,000.00	11,688,655.86
BEKAERT SA NPV	7.956	5827431	BEKB_	108,090.00	4,246,531.06
BHP LIMITED	1.439	6144690	BHP_A	445,000.00	2,084,933.93
BILLITON PLC	32.621	0056650	BLT_L	1,000,000.00	5,005,277.38
BNP PARIBAS	3.031	7309681	BNP_F	100,000.00	5,167,836.07
BOSKALIS WESTMINSTER	785.741	4113766	BOKC_	322,204.00	7,674,776.34
BPB ORD 50P	745.560	0068707	BPB_L	1,400,000.00	4,842,958.20
BRIT AMER TOBACCO	15.108	0287580	BATS_	209,201.00	1,508,639.97
BRITISH AEROSPACE	1,848.513	0263494	BA/_L	3,850,000.00	15,573,309.14
CASIO COMPUTER CO	0.000	6178967	6952_	605,000.00	3,111,113.80
CENTRAL FUND CANADA CL A	0.190	2183471	CEF_	2,000,000.00	9,350,000.00
CENTRAL GOLD TRUST	0.000	2898128	GTU/U	250,000.00	3,712,503.71
CHEUNG KONG(HLDGS)	0.000	6190273	1_HK	970,000.00	9,063,931.93
CHINA RESOURCES ENTERPRISES	0.043	6972459	291_H	4,840,000.00	3,621,812.74
CHUGAI PHARMACEUTI	0.007	6196408	4519_	731,500.00	9,359,607.09
CIE DE ST. GOBAIN	18.618	7380482	SGO_F	325,000.00	10,233,707.06
DAI NIPPON PRINTNG	0.000	6250906	7912_	690,000.00	8,052,783.32
DAIMLERCHRYSLER AG	12.892	5529027	DCX_G	186,679.00	10,300,289.30
DSM NV	22.736	5773987	DSMA_	200,000.00	8,352,356.68
E.ON AG	6.757	4942904	EOA_G	141,000.00	7,182,238.93
ENEL SPA	26.858	7144569	ENEL_	1,112,000.00	7,553,267.02
ENI SPA	15.986	7145056	ENI_I	1,135,000.00	14,534,274.59
EUROPEAN AERONAUTIC DEFENCE	8.070	4012250	EAD_F	500,000.00	8,506,469.60
EXEDY CORPORATION	0.000	6250412	7278_	725,000.00	3,946,873.97
FAIRFAX HOLDINGS LTD (JOHN)	2.782	6467074	FXJ_A	5,199,990.00	8,787,945.99
FLUGHAFEN WIEN AG	8,989.699	4359690	FLUG_	216,214.00	7,130,000.76
FORTIS	20.996	7266139	FORB_	600,000.00	15,531,747.06
FRASER + NEAVE LTD	0.091	6689458	FNVL_	1,008,000.00	5,108,371.83

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAFEVAL EAFE VALUE					
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
GAMBRO AB A	0.000	5450031	GAMBA	1,683,000.00	9,804,188.20
GIORDANO INTL	0.000	6282040	709_H	14,574,000.00	3,803,033.16
GKN ORSH 0.5GBP	73,525.723	3064650	GKN_L	2,875,000.00	8,327,070.92
GREAT EAGLE HOLDINGS LTD	0.000	6387406	41_HK	5,000,000.00	6,781,230.80
HEIDELBERGER DRUCKMASCHINEN	74.103	5367227	HDD_G	268,763.00	4,518,672.83
HONG KONG ELECTRIC HKD1	0.000	6435327	6_HK	1,802,800.00	6,297,932.20
IMPERIAL CHEM INDS	66.985	0459497	ICI_L	1,608,964.00	5,118,884.85
INTESABCI SPA	2.453	4076836	BIN_I	2,999,999.50	9,893,664.03
ITO-YOKADO CO JPY5	0.000	6467944	8264_	375,000.00	15,969,402.90
KINROSS GOLD CORP	0.000	2335681	K_CN	620,000.00	4,544,528.24
KIRIN BREWERY CO C	0.000	6493745	2503_	540,000.00	3,835,190.87
KOKUYO CO Y50	0.000	6496506	7984_	780,000.00	7,818,346.95
MAN AG ORSH NPV	20.117	5563520	MAN_G	200,000.00	4,548,483.33
MATSUSHITA ELC IND	0.000	6572707	6752_	718,000.00	12,121,972.80
METSO OYJ	319.618	5713422	MEO1V	800,600.00	7,804,381.02
MICHELIN (CGDE)	16.346	4588364	ML_FP	280,000.00	10,368,226.75
MINISTOP CO	0.000	6583851	9946_	490,000.00	6,755,925.45
MITSUBISHI HVY IND	0.000	6597067	7011_	2,317,000.00	8,943,837.77
NEWMONT MINING CORP - CHES	0.194	6509772	NEM_A	4,000,000.00	5,152,186.37
NIPPON PAINT CO LTD	0.000	6640507	4612_	2,650,000.00	6,718,049.43
NIPPON TEL+TEL CP	0.000	6641373	9432_	1,300.00	7,138,411.83
NISSAN MOTOR CO Y5	0.000	6642860	7201_	800,000.00	4,079,282.33
NORSK HYDRO AS NOK	0.000	4645805	NHY_N	260,000.00	10,394,501.88
NOVARTIS AG CHF 20	0.383	7103065	NOVN_	290,000.00	11,027,937.73
NTT DOCOMO INC	0.000	6129277	9437_	6,400.00	16,971,776.85
NUTRECO HOLDING	91.995	5183359	NUT_N	300,000.00	7,236,239.90
OCE NV NLG1	3,980.423	5446751	OCEN_	1,064,085.00	9,039,485.66
OMRON CORP Y50	0.000	6659428	6645_	580,000.00	8,683,222.25
OUTOKUMPU OYJ A	18.833	4665148	OUT1V	745,000.00	5,863,276.02
P & O STEAM	1,984.253	0680048	PO/_L	1,900,000.00	6,483,948.36
PEUGEOT SA FF35	10.655	7103526	UG_FP	142,000.00	4,872,152.27
PHILIPS ELECTRONICS	6.253	5986622	PHIA_	392,876.00	11,968,240.87
PLACER DOME INC	0.119	2691714	PDG_C	645,000.00	7,276,681.72
REPSOL - YPF, SA	28.201	5669354	REP_S	600,000.00	9,547,054.08
RIO TINTO PLC	44.148	0718875	RIO_L	390,000.00	6,717,070.85
ROCHE HLDGS AG GEN	0.325	7110388	ROG_V	120,000.00	10,928,150.50
ROLLS-ROYCE GROUP PLC	13,840.516	3283648	RR/_L	5,200,000.00	8,070,017.48
SANKYO CO	0.000	6775432	6417_	100,000.00	2,602,041.39
SANKYO CO JPY50	0.000	6775283	4501_	660,000.00	12,851,818.59

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL						
Portfolio - I-EAFEVAL EAFE VALUE						
Instrument - ICOM		INTERNATIONAL COMMON STOCKS				
SANTOS NPV(NZ)	0.020	6776703	STO_A	3,100,000.00	10,189,925.84	
SCHNEIDER ELECTRIC	3.863	4834108	SU_FP	115,000.00	6,097,843.24	
SCOT + NEWCASTLE O	45.775	0783969	SCTN_	390,900.00	2,710,593.60	
SCOT POWER PLC 0.5	9.137	0690070	SPW_L	1,440,000.00	9,528,829.73	
SEKISUI HOUSE Y50	0.000	6793906	1928_	1,100,000.00	9,250,591.65	
SHISIDO CO JPY50	0.000	6805265	4911_	775,000.00	8,405,060.26	
SIEMENS AG DEM 5.0	2.174	5727973	SIE_G	114,854.00	5,225,011.91	
SUN HUNG KAI PROPE	0.000	6859927	16_HK	1,425,000.00	9,050,106.29	
SUZUKEN COMPANY	0.000	6865560	9987_	87,100.00	2,714,889.04	
SWISS REINSURANCE	0.094	7189816	RUKN_	190,000.00	17,118,666.32	
SYNGENTA CHF	0.285	4356646	SYNN_	125,000.00	6,889,031.27	
TAKEFUJI CORP	0.000	6876067	8564_	157,000.00	11,416,159.85	
TELE DANMARK AS	0.000	5698790	TDC_D	235,000.00	8,919,650.05	
TELECOM CORP OF NEW ZEALAND	0.084	6881436	TEL_N	5,306,400.00	12,105,154.51	
TELEFONICA SA	3.683	5732524	TEF_S	924,800.00	10,371,726.65	
TELEKOM AUSTRIA	0.000	4635088	TKA_A	950,000.00	6,117,572.24	
TOKYO BROADCASTING	0.000	6894166	9401_	935,000.00	11,690,799.64	
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	147.656	0896265	TOMK_	2,300,000.00	5,234,131.92	
TOSTEM INAX HOLDING CORP	0.000	6900212	5938_	743,000.00	10,223,961.02	
TOTAL	14.105	4905413	FP_FP	84,700.00	9,322,095.43	
UBS AG-REG	0.661	7126114	UBSN_	300,000.00	14,144,520.40	
UFJ HOLDINGS INC	0.000	6335223	8307_	6,275.00	8,010,043.28	
UNICREDITO ITALIAN	11.771	4232445	UC_IM	2,200,000.00	9,772,698.94	
UPM-KYMMENE CORP F	63.607	5051252	UPM1V	625,000.00	9,154,395.23	
UTD UTILITIES 50P	12.693	3338849	UU/A_	569,444.00	1,094,544.82	
UTD UTILITIES ORD	16.810	0646233	UU/_L	1,025,000.00	8,329,094.63	
VALEO FRF20	12.665	4937579	FR_FP	215,000.00	9,266,302.64	
VODAFONE GROUP	141.039	0719210	VOD_L	7,393,700.00	22,322,591.66	
VOLVO AB-B	0.000	4937739	VOLVB	250,000.00	4,328,022.60	
WEIR GROUP	155.574	0946580	WEIR_	1,750,000.00	6,618,574.77	
Instrument Total	110			137,157,111.50	882,582,347.58	
Instrument -INTF INTERNATIONAL FUNDS						
EAFE VALUE	0.000	IL-EAFEVAL		430,356.54	43,035,654.34	
Instrument Total	1			430,356.54	43,035,654.34	
Portfolio Total	111			137,587,468.04	925,618,001.92	1,164,591,865.81

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL Portfolio - I-EAP EMERGING ANALYST POR Instrument - COM COMMON STOCK					
ASUR ADR	2.715	2639361	ASR	65,000.00	965,789.00
AU OPTRONICS CORP - ADR	0.973	2877149	AUO	146,649.99	1,357,758.56
BANCO SANTANDER ADR	3.894	2136646	SAN	15,000.00	316,296.03
CHECK POINT SOFTWARE TECH	0.000	2181334	CHKP	85,755.00	3,284,510.51
CIA SIDERURGICA NACIONAL ADR	4.572	2220936	SID	30,000.00	382,596.42
CIA TELECOM CHILE-ADR	0.675	2213635	CTC	70,000.00	795,421.59
CIA VALE DO RIO DOCE - ADR	0.000	2857334	RIO	20,000.00	494,138.67
COMPANHIA BRASILEIRE ADR	0.683	2228532	CBD	65,000.00	1,058,849.81
COMPANHIA DE BEBIDAS ADR	3.708	2634797	ABV	115,000.00	2,107,996.33
COPEL ADR	2.096	2209656	ELP	390,000.00	1,834,333.86
DOCTOR REDDY'S LAB - ADR	0.344	2748881	RDY	15,000.00	254,766.01
EMPRESAS NACIONAL ADR	0.256	2311131	EOC	85,000.00	826,873.99
JSC MMC NORILSK ADR	2.706	2768243	NILSY	10,800.00	216,925.71
LUKOIL HLDGS SPND-ADR	2.391	2537432	LUKOY	33,698.00	1,929,875.41
MOBILE TELESYSTEMS ADR	1.136	2603225	MBT	4,000.00	114,738.03
ORBOTECH LTD	0.000	M75253100	ORBK	4,000.00	43,000.00
PETROLEO BRASILEIRO ADR	0.595	2616580	PBR	140,000.00	3,662,555.15
PETROLEO BRASILEIRO S.A.-ADR	0.652	2683410	PBR.A	210,000.00	4,878,327.03
POSCO-ADR	2.063	2692795	PKX	19,660.00	403,423.20
SK TELECOM CO LTD-ADR	0.900	2495648	SKM	58,290.00	1,130,243.10
SOCIEDAD QUIMICA ADR	1.200	2771122	SQM	13,000.00	256,207.95
SURGUTNEFTEGAZ ADR	0.134	2810144	SGTZY	24,000.00	314,976.91
TELE NORTE LESTE PART ADR	1.879	2297930	TNE	85,000.00	941,521.08
TELECENTRO OESTE CELULAR ADR	0.852	2298018	TRO	145,000.00	1,074,761.03
TELEMIG CELULAR - ADR	1.286	2297996	TMB	45,000.00	885,029.25
TEVA PHARMACEUTICAL INDUSTRIES ADR	0.407	2883878	TEVA	27,000.00	926,959.85
UNIBANCO - SPONSORED ADR	2.953	2000815	UBB	85,000.00	1,388,969.68
URALSVYAZINFORM ADR	10.341	5779145	URSI\$	7,000,000.00	155,750.00
VALE R DOCE-ADR	0.000	2933900	RIO-P	65,000.00	2,130,867.87
VIMPEL COMMUNICATIONS ADR	0.000	2943675	VIP	14,000.00	327,028.67
VOTORANTIM CELULOSE - ADR	1.719	2696560	VCP	35,000.00	551,556.90
Instrument Total	31			9,120,852.99	35,012,047.60
Instrument -ICOM INTERNATIONAL COMMON STOCKS					
ADVANCED INFO SERVICE	0.000	6412591	ADVAN	586,000.00	700,130.65
AFRICAN BANK INVESTMENTS LTD	0.003	6040776	ABL_S	1,684,600.00	1,338,830.12
AGORA SA	0.000	5618312	AGO_P	12,000.00	154,616.59

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - INTERNATIONAL					
Portfolio - I-EAP		EMERGING ANALYST POR			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
AKBANK T.A.S.	0.000	4011127	AKBNK	227,941,170.90	551,043.38
AKSIGORTA	0.000	4012078	AKGRT	135,999,999.99	245,614.47
ALFA SA DE CV SER'	0.000	2043423	ALFAA	345,000.00	538,277.03
ALUMINUM CORP OF CHINA (CHALCO)	0.000	6425395	2600_	2,235,700.00	389,806.63
AMBEV3	498.223	2361932	AMBV3	3,000,000.00	652,693.05
AMERICA MOVIL SA	0.000	2667470	AMXL_	3,400,000.00	1,893,798.22
ANGLO AMERICAN ORD	0.000	6152972	AGL_S	650,000.00	9,815,541.37
ANGLO AMERICAN PLA	0.000	6761000	AMS_S	90,000.00	3,091,696.20
ANGLOGOLD LTD ORD	0.011	6565655	ANG_S	45,000.00	1,413,494.85
ANTOFAGASTA PLC	98,023.173	0045614	ANTO_	28,000.00	191,077.14
ASTRA AGRO LESTARI	0.000	6092498	AALI_	150,000.00	25,793.94
BANCO BRADESCO SA	0.000	2074520	BBDC4	500,000,000.00	2,160,788.69
BANGKOK BANK THB10	0.000	6077019	BBL/F	103,350.00	223,361.11
BANK LEUMI LE-ISRAEL	0.140	6076425	LUMI_	434,103.00	837,970.58
BANK PEKAO SA ORD	0.000	5473113	PEO_P	31,000.00	739,168.20
BARLOWORLD LIMITED	0.000	6079123	BAW_S	126,000.00	812,900.34
BEIJING DATANG POW	0.000	6080716	991_H	2,540,000.00	856,934.01
BENQ CORP	0.000	6054465	2352_	1,416,000.00	1,397,628.20
BEZEQ ISRAEL TELCM	0.081	6098032	BEZQ_	295,140.00	414,468.07
BHARAT HEAVY ELECTRICALS	0.000	6129523	BHEL_	100,000.00	284,554.14
BIMANTARA CITRA ID	0.000	6100465	BMTR_	231,000.00	149,195.93
BK HAPOLIM BM ILS	0.002	6075808	POLI_	409,137.00	1,050,803.85
BK OF AYUDHYA THB	0.000	6075949	BAY/F	433,000.00	168,425.51
BRASIL TELECOM PART SA	2.526	2292645	BRTP3	100,000,000.00	744,583.72
BRASIL TELECOM PARTICIPACOES S/A	3.641	2292656	BRTP4	25,000,000.00	186,881.01
BRE BANK SA PLN 4.	0.772	4143053	BRE_P	10,000.00	185,699.25
BRILLIANCE CHINA AUTOMOTIVE	0.007	6181482	1114_	3,198,000.00	829,701.79
BRITISH AMERICAN TOBACCO BHD	0.503	6752349	ROTH_	185,000.00	1,710,694.54
CEMEX SA PTG CERTS	0.000	2406457	CEMEX	700,000.00	3,302,707.45
CEMIG CIA ENERG MG	0.062	2192712	CMIG4	93,001,000.00	919,737.10
CESKE ENERGETICKE ZAVODY	0.000	5624030	CEZ_C	264,000.00	712,920.19
CESKY TELECOM	0.000	5272569	SPTT_	84,000.00	964,631.17
CHEIL JEDANG CORP	0.000	6189516	00104	20,500.00	775,088.78
CHINA MOBILE HK LTD HKD 0.1	0.000	6073556	941_H	2,336,000.00	7,980,035.10
CHINA RESOURCES CEMENT	0.000	6653033	712_H	203,000.00	221,915.10
CHINA RESOURCES ENTERPRISES	0.005	6972459	291_H	2,030,000.00	2,216,784.43
CHINA RESOURCES LAND	0.000	6193766	1109_	9,600,000.00	1,090,569.62
CHINA STEEL CORP	0.000	6190950	73840	1,464,841.91	702,893.23
CHINA UNICOM	0.022	6263830	762_H	1,300,000.00	2,118,930.48

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAP		EMERGING ANALYST POR			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
CHINATRUST FINANCIAL HOLDING CO.	0.000	6527666	2891_	1,815,351.11	1,127,728.76
CIA DE MINAS BUENAVENTURA-B	0.052	2894988	CMB/C	55,000.00	586,171.67
CIA DE PETROLEOS DE CHILE	0.000	2196026	COPEC	75,000.00	525,138.86
CIPLA LIMITED	0.000	6099972	CIPLA	37,747.00	678,927.57
COFCO INTERNATIONAL LTD.	0.000	6105738	506_H	2,000,000.00	532,126.58
COMMERCIAL INTERNATIONAL BANK	0.000	6243898	CMIB_	80,000.00	342,147.56
COMPAL ELECTRONICS	0.000	6225744	2324_	2,339,100.00	2,017,280.70
CREDICORP LTD	1.877	2232878	BAP	40,000.00	393,570.50
DAEWOO SHIPBUILDING & MARINE	0.000	6211732	04266	130,400.00	1,035,142.26
DELTA ELECTRONICS INC	0.000	6260734	2308_	2,451,246.70	3,401,701.56
DIMENSION DATA HLDGS PLC	0.000	6264639	DDT_S	1,500,000.00	1,479,835.48
DR REDDY'S LABORATORIES	0.000	6410959	DRRD_	16,000.00	300,518.73
ECI TELECOM ORD IL	3.490	2310150	ECIL	29,113.00	240,248.99
ELECTRICITY GENRTG	0.065	6304643	EGCOM	86,500.00	120,506.81
EMPRESAS CMPC S.A.	0.000	2196015	CMPC_	50,000.00	444,888.25
ENERSIS	0.000	2299453	ENERS	3,250,000.00	435,934.90
FOMENTO ECON MEXIC	0.000	2242059	FEMSA	500,000.00	1,588,226.27
FORD OTOMOTIV SAN	0.000	4663562	FROTO	50,000,000.00	236,492.87
FUBON FINL HOLDING CO.	0.000	6411673	2881_	1,200,000.00	857,257.01
GAMUDA BERHAD	0.174	6359881	GAM_M	300,000.00	410,938.45
GEDEON RICHTER RT	0.000	4042387	RICHT	19,000.00	1,083,312.92
GENTING BERHAD	0.000	6366676	GENT_	640,097.00	1,493,497.90
GIGABYTE TECHNOLOGY CO.	0.000	6129181	2376_	1,681,966.24	3,025,166.21
GOLD FIELDS LIMITE	0.000	6280215	GFI_S	200,000.00	2,374,170.13
GPO FINANCIERO BBV	0.000	2968786	GFBBB	2,900,000.00	2,359,776.04
GPO IND BIMBO SER'	0.000	2392471	BIMBO	125,000.00	214,629.93
GRUPO MODELO S.A.	0.000	2380539	GMODE	300,000.00	682,171.58
GUJARAT AMBUJA CEMENTS LTD	0.000	6100119	YGAMB	65,534.00	261,181.33
HACI OMER SABANCI HOLDING	0.000	5268568	SAHOL	168,387,171.00	447,825.74
HANSSEM CO LTD	0.000	6536684	00924	144,000.00	1,125,089.30
HERO HONDA MOTORS LIMITED	0.000	6327327	HH_IN	47,050.00	195,623.22
HINDUSTAN LEVER	0.000	6261674	HLVR_	366,000.00	1,442,209.12
HINDUSTAN PETROLEUM CORP	0.000	6100476	HPCL_	59,000.00	335,466.51
HOUSING DEVELOPMENT FINANCE	0.000	6171900	HDFC_	100,000.00	707,562.83
HURRIYET GAZETECILIK	0.000	4445276	HURGZ	71,989,600.00	108,688.84
HYOSUNG CORPORATION	0.000	6896838	00480	146,640.00	1,443,837.51
HYUNDAI MARINE AND FIRE INS. CO	0.000	6451077	00145	26,000.00	561,545.92
HYUNDAI MOTOR CO K	0.000	6451055	00538	99,116.00	1,950,615.23
ICICI BANK LTD	0.000	6100368	ICICI	231,000.00	661,888.17

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAP		EMERGING ANALYST POR			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
IDB HOLDING CORP O	0.000	6456726 IDBH_	50,790.00	1,321,928.63	
IMPALA PLATINUM HL	0.000	6457804 IMP_S	35,000.00	1,655,355.88	
INFOSYS TECHNOLOGIES LTD	0.000	6205122 INFO_	15,777.00	1,106,782.84	
INVENTEC CO LTD	0.002	6459930 2356_	2,035,000.00	1,161,754.37	
IOI CORPORATION BERHAD	0.011	6464514 IOI_M	553,180.00	416,482.43	
IOI OLEOCHEMICAL INDUSTRIES	0.475	6668446 IOIO_	45,965.00	28,868.20	
ISRAEL CORP ORD SH	0.000	6889678 ILCO_	6,048.00	654,832.37	
JSC NORILSK NICEL	97.927	7131431 GMKN\$	40,000.00	751,500.00	
KASIKORNBANK	0.000	6888794 KBANK	467,800.00	566,602.38	
KEUMKANG KRW5000	0.003	6490917 00238	15,000.00	1,112,041.02	
KGHM POLSKA MIEDZ	0.000	5263251 KGH_P	62,000.00	277,193.17	
KOC HOLDING	0.000	4491484 KCHOL	36,735,544.80	340,363.28	
KOMERCNI BANKA	0.000	4519449 KOMB_	20,000.00	1,471,016.05	
KOOKMIN BANK KRW50	0.000	6419365 06000	196,949.00	5,265,852.53	
KOOR INDS ORD ILS0	0.005	6481698 KOR_I	781.00	16,755.80	
KOREA ELEC POWER K	0.000	6495730 01576	166,000.00	2,998,071.23	
KOREA TELECOM CORPORATION	0.000	6505316 03020	64,400.00	2,476,810.00	
KOREA TELECOM FREETEL	0.002	6201421 03290	51,395.00	1,302,876.36	
KRUNG THAI BANK PUB CO - FOREIGN	0.053	6492838 KTB/F	1,541,000.00	400,172.74	
LAND + HOUSES THBH	0.000	6581930 LH/F_	754,000.00	184,648.14	
LARSEN & TOUBRO LIMITED	0.000	6100164 LT_IN	58,029.00	223,168.80	
LARSEN + TOUBRO GDR	3.494	4544344 LTO_L	38,000.00	430,350.00	
LG CABLE +MCHY KSW	0.005	6375780 00626	172,860.00	1,656,339.99	
LG ELECTRONICS/NEW	0.000	6520739 06657	7,000.00	205,032.69	
LITE-ON TECHNOLOGY CORP	0.098	6519481 2301_	2,146,000.00	1,752,604.50	
LUKOIL-US\$	83.871	4560588 LKOH\$	95,000.00	1,582,700.00	
MAHANAGAR TELEPHONE NIGAM	0.000	6117807 ZMTNL	92,000.00	253,157.27	
MALAKOFF BERHAD	0.000	6555924 MAL_M	1,064,505.00	867,507.29	
MALAYAN BANKING BERHAD	0.025	6556325 MAY_M	1,120,000.00	2,463,739.40	
MALAYSIA INTL SHIPPING-FRGN	0.012	6558031 MISF_	560,832.00	1,010,388.19	
MALYSIAN PACIFIC INDUSTRIES	0.000	6556693 MPI_M	85,046.00	275,773.15	
MATAV RT	0.000	4577469 MATAV	415,370.00	1,638,873.18	
MAXIS COMMUNICATIONS BHD	0.644	6530523 MAXIS	530,000.00	683,211.84	
METRO CASH + CARRY	0.429	6526986 MTC_S	559,356.00	209,632.25	
MIGROS TRL1000	0.000	4593034 MIGRS	12,746,008.00	137,407.02	
MOBINIL-EGYPTIAN MOBILE SERV	0.038	6103925 EMPN_	28,000.00	412,226.16	
MOL MAGYAR OLAJ-EX GAZIPARI	0.000	4742494 MOL_H	70,000.00	1,110,294.05	
MOSENERGO	27.295	5467031 MSG\$	3,000,000.00	112,418.54	
MTN GROUP LIMITED	0.000	6563206 MTN_S	1,100,000.00	1,130,576.63	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAP		EMERGING ANALYST POR			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
NEDCOR R1	0.000	6628008 NED_S	116,707.00	1,910,536.61	
NIEN HSING TEXTILE CO LTD	0.000	6591928 1451_	2,284,400.00	1,757,756.71	
OAO GAZPROM-GDR	0.758	5140989 OGDZ_	34,000.00	763,976.28	
OLD MUTUAL	0.000	6155131 OML_S	1,698,000.00	2,421,821.87	
ORASCOM CONSTRUCTIONS INDUS	0.001	6146975 ORCI_	20,000.00	122,061.07	
ORBIS PLN2	0.000	5349173 ORB_P	98,089.00	495,729.75	
OTP BANK	0.000	7320154 OTP_H	100,000.00	483,782.02	
PETROCHINA CO	0.062	6226576 857_H	9,302,000.00	2,029,184.83	
PHOENIXTEC POWER	0.000	6685508 2411_	2,515,000.00	1,660,671.71	
POHANG IRON+STEEL	0.000	6693233 00549	37,989.00	3,321,263.93	
POLSKI KONCERN NAFTOWY ORLEN	0.010	5810066 PKN_P	290,385.00	1,381,768.20	
POONGSAN CORPORATION	0.000	6694474 00581	137,000.00	1,189,634.78	
PREMIER IMAGE TECHNOLOGY	0.000	6143330 2394_	1,040,000.00	1,234,817.97	
PROKOM SOFTWARE SA	0.061	5372878 PKM_P	5,000.00	173,667.67	
PT ANEKA TAMBANG TBK	0.000	6053859 ANTM_	391,375.00	31,438.87	
PT ASTRA INTERNATIONAL INC	0.000	6291712 ASII_	1,041,000.00	535,527.97	
PT BANK CENTRAL ASIA	0.000	6352772 BBKA_	954,000.00	334,622.85	
PT BANK PAN INDONESIA	0.000	6545248 PNB_N	3,377,500.00	64,223.17	
PT BHAKTI INVESTAMA	0.000	6211516 BHIT_	527,500.00	39,499.81	
PT INDOFOOD SUKSES MAK	0.000	6283979 INDF_	2,341,000.00	255,621.95	
PT KALBE FARMA IDR	0.000	6173229 KLBF_	2,436,500.00	120,127.67	
PT MATAHARI PUTRA PRIMA	0.000	6291701 MPPA_	613,500.00	111,005.26	
PT RAMAYANA LESTARI SENTOSA	0.000	6328502 RALS_	357,500.00	15,512.42	
PT TELEKOMUNIKASI	0.000	6291745 TLKM_	2,577,000.00	1,590,179.60	
PTT EXPLORATION & PROD-FOR	0.063	6290333 PTTEP	87,600.00	263,150.60	
PTT PCL/FOREIGN	0.038	6420390 PTT/F	330,000.00	1,152,759.48	
PUBLIC BANK BHD	0.000	6707093 PBKF_	3,020,351.25	1,326,302.86	
RANBAXY LABORATORIES LTD	0.030	6101071 RBXY_	31,081.00	261,165.84	
RATCHABURI ELEC GEN HODG-FOR	0.000	6294249 RATCH	290,000.00	304,555.64	
RELiance INDS-SPONS GDR 144A	1.469	4731146 RIGD_	41,689.00	718,723.78	
RELiance INDUSTRIES	0.000	6099626 RIL_I	198,510.00	1,234,322.13	
RESORTS WORLD BERHAD	0.456	6731962 RNB_M	550,000.00	1,259,594.80	
SABMILLER PLC	0.008	6145240 SAB_S	98,000.00	651,531.87	
SAMPO CORP	0.000	6771924 1604_	4,000,000.00	1,775,333.76	
SAMSUNG ELEC MECH	0.000	6771689 00915	59,000.00	1,810,430.01	
SAMSUNG ELECTRONIC	0.000	6771720 00593	45,922.00	7,834,828.84	
SAMSUNG FIRE + MAR	0.000	6155250 00081	56,308.00	1,748,606.96	
SAMSUNG HEAVY INDUSTRIES	0.000	6772217 01014	281,154.00	857,769.97	
SAPPI ZARI(SICOVAM	0.000	6777007 SAP_S	130,000.00	1,647,028.93	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAP		EMERGING ANALYST POR			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
SASOL NPV	0.000	6777450 SOL_S	250,000.00	2,587,190.30	
SATYAM COMPUTER SERVICES	0.000	6241858 SCS_I	170,240.00	451,603.98	
SEMEN GRESIK(PERS)	0.000	6795236 SMGR_	151,500.00	168,584.26	
SHIN CORPORATION PCL-FOR	0.000	6397546 SHIN/	398,000.00	376,490.81	
SHINHAN FINANCIAL GROUP LTD	0.000	6397502 05555	120,109.00	1,141,695.50	
SIAM CEMENT CO THB	0.000	6609906 SCC/F	153,000.00	300,186.96	
SIAM COMMERCIAL BK	0.000	6889935 SCB/F	532,700.00	484,098.27	
SINOPAC HOLDINGS	0.000	6525875 2890_	5,409,393.00	2,345,086.30	
SK TELECOM CO LTD	0.000	6224871 01767	26,251.00	4,310,751.72	
STANDARD BANK	0.000	6108005 SBK_S	950,000.00	3,009,774.58	
STATE BK OF INDIA GDR	1.048	5131091 SBID_	18,600.00	135,780.00	
SUN PHARMACEUTICAL INDUSTRIES	0.000	6582483 SUNP_	14,000.00	87,109.84	
SUN PHARMACEUTICAL NPV - PREFERRED	10.967	6581145 65811	28,000.00	0.00	
SURGUTNEFTEGAZ-\$US	5.498	4851732 SNGS\$	1,179,745.00	368,781.79	
T IS BANKASI SER C	0.000	4869939 ISCTR	246,400,000.00	618,796.14	
T.GARANTI BANASI T	0.000	4361617 GARAN	204,536,648.00	314,652.44	
TAIWAN CELLULAR CORP	0.000	6290496 3045_	2,578,431.20	2,512,428.24	
TAIWAN SECOM	0.000	6877811 9917_	1,300,000.00	975,730.33	
TAIWAN SEMICONDUCTOR MANUFACTURING	0.000	6889106 27933	2,601,093.60	4,219,531.03	
TANJONG PLC	0.000	6872526 TJN_M	490,377.00	845,273.95	
TATA MOTORS LTD	0.000	6101509 TELCO	70,000.00	103,591.86	
TELE NORTE LESTE PART	0.170	2292719 TNLP3	160,000,000.00	1,959,950.23	
TELEFONOS DE MEXIC	0.000	2881689 TELME	3,680,000.00	5,985,408.31	
TELEFONOS DE MEXICO SA-SER A	0.297	2881731 TELME	825,000.00	956,946.98	
TELEKOMUNIKACJA	0.437	5551611 TPSD_	40,000.00	128,000.00	
TELEKOMUNIKAYA POL	0.000	5552551 TPS_P	280,000.00	1,134,880.26	
TELESP CELULAR PAR	51.770	2292690 TSPP4	300,000,000.00	463,892.15	
TELKOM SOUTH AFRICA LTD	0.029	6588577 TKG_S	77,000.00	270,178.82	
TEMPO SCAN PACIFIC TBK/PT	0.000	6881953 TSPC_	90,000.00	78,752.44	
TENARIS SA	0.040	2172402 TS_AF	215,121.00	426,857.89	
TEVA PHARMA IND IL	0.000	6882172 TEVA_	75,180.00	1,471,042.60	
THAI UNION FROZEN PROD-FOREI	0.157	6422716 TUF/F	269,130.00	77,746.71	
THE GRANDE HOLDINGS LTD	0.000	6381260 186_H	1,000,000.00	1,250,664.73	
TINGYI HLDG CO	0.001	6903556 322_H	7,668,000.00	1,611,942.47	
TISCO FINANCE PCL - FOREIGN	0.000	6892858 TISCO	588,000.00	452,969.97	
TOFAS OTOMOBIL FAB	0.000	4894210 TOASO	199,999,999.81	225,469.29	
TUPRAS-TURKIYE PETROL RAFINE	0.000	4907572 TUPRS	36,000,000.00	361,496.54	
UNIFIED ENERGY SYSTEMS	12.078	4889335 EESR\$	5,000,000.00	722,509.54	
UNIPETROL	0.000	5297294 UNIP_	224,928.00	335,726.15	

Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value

	Group -	INTERNATIONAL				
	Portfolio -	I-EAP	EMERGING ANALYST POR			
	Instrument -	ICOM	INTERNATIONAL COMMON STOCKS			
UNITED MICROELECTRONICS		0.000	6916628 73850	2,895,016.00	3,434,037.54	
WALMEX V		0.009	2135212 WALME	600,000.00	1,502,751.80	
WIPRO		0.001	6206051 WPRO_	13,801.00	280,601.14	
YUKOS - \$US		290.798	5110863 YUKO\$	209,193.99	2,448,812.48	
Instrument Total	202			2,730,553,328.54	227,485,050.59	
	Instrument -INTF		INTERNATIONAL FUNDS			
EMERGING ANALYST-LIQUIDITY RESERVES		0.000	IL-EAP	93,076.44	9,307,644.67	
Instrument Total	1			93,076.44	9,307,644.67	
Portfolio Total	234			2,739,767,257.99	271,804,742.86	375,532,609.17

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-PAN INTERNAL EAFE TOPDOW					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
A P MOLLER MAERSK A/S	0.000	4253048	MAERS	529.00	2,525,067.97
AEGON NV	4.300	5927375	AGN_N	18,523.00	715,133.42
ALLIANZ AG NPV(REG	2.382	5231485	ALV_G	9,500.00	2,586,325.08
ALLIED IRISH BANKS	6.362	0019783	ALBK_	497,464.00	5,023,169.33
ASSIC GENERALI SPA	1.681	4056719	G_IM	22,275.00	572,623.94
ASTRAZENECA GBP 0.	285.361	0989529	AZN_L	65,334.00	2,428,919.26
BARCLAYS PLC ORD G	6.844	3134865	BARC_	256,040.00	1,614,543.87
BAYER AG COM NPV	4.850	5069211	BAY_G	25,500.00	1,062,326.04
BNP PARIBAS	3.822	7309681	BNP_F	24,624.00	885,754.62
BOEHLER-UDDEHOLM A	4.710	4121305	BOEH_	15,000.00	625,738.19
BP AMOCO	6.096	0798059	BP/_L	742,115.00	5,507,129.66
BT GROUP	7.084	3091357	BT/A_	200,304.00	1,608,236.05
CANON INC JPY50	0.009	6172323	7751_	65,000.00	1,728,924.45
CAPITALAND LIMITED	1.118	6309303	CAPL_	631,469.00	896,190.79
CARLSBERG A/S	0.311	4169219	CARLB	7,400.00	295,775.97
CARREFOUR EUR 2.5	1.854	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	I_HK	62,000.00	682,926.32
CIA VALE DO RIO DO	0.000	9993145	VALE_	8,684.00	0.00
CITY DEVELOPMENTS	0.429	6197928	CIT_S	407,300.00	1,833,354.29
CREDIT SUISSE GROUP	0.178	7171589	CSGN_	20,883.00	949,566.60
CRH	2.556	0182704	CRH_I	250,583.00	3,371,008.76
DAIMLERCHRYSLER AG	16.258	5529027	DCX_G	25,500.00	1,770,876.93
DANISCO A/S	0.403	4155586	DCO_D	14,200.00	601,763.75
DANSKE BANK	0.581	4588825	DANSK	126,000.00	1,414,017.79
DBS GROUP HOLDINGS	0.707	6175203	DBS_S	491,359.00	3,736,406.99
DELHAIZE-LE LION N	2.040	4262118	DELB_	26,089.00	1,518,024.11
DEN NORSKE BANK NO	0.813	4263304	DNB_N	187,000.00	811,223.34
DEUTSCHE BANK AG O	2.487	5750355	DBK_G	10,500.00	665,174.76
DEUTSCHE TELEKOM D	3.209	5842359	DTE_G	63,300.00	2,908,340.22
DIAGEO ORD GBP 28.	6.235	0237400	DGE_L	84,362.00	846,695.96
E.ON AG	8.521	4942904	EOA_G	22,400.00	1,205,422.74
EAST JAPAN RAILWAY	0.011	6298542	9020_	309.00	1,679,776.91
ELECTRABEL ORD NPV	5.490	4294791	ELEB_	24,800.00	6,202,914.71
ENI SPA	20.160	7145056	ENI_I	64,500.00	747,769.60
ERSTE BANK DER OESTER SPARK	1.596	5289837	DESC_	42,400.00	2,273,847.93
FLUGHAFEN WIEN AG	11,336.316	4359690	FLUG_	19,601.00	757,238.63
FORTIS	26.477	7266139	FORB_	298,487.00	8,566,101.60
GKN ORSH 0.5GBP	63,776.804	3064650	GKN_L	42,431.00	453,733.72

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-PAN		INTERNAL EAFE TOPDOW			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
GLAXOSMITHKLINE	5.594	0925288	GSK_L	230,279.00	5,296,791.48
GPE BRUX LAMBERT	3.020	7097328	GBL_B	52,956.00	2,446,772.54
GROUP DANONE ORD	2.241	5981810	BN_FP	5,831.00	747,235.07
HANG SENG BANK HK	0.745	6408374	11_HK	33,800.00	421,926.71
HAW PAW CORP LTD S	2.112	6415523	HPAR_	17,159.00	33,668.22
HITACHI Y50	0.008	6429104	6501_	380,000.00	3,640,545.01
HONDA MOTOR CO COM	0.007	6435145	7267_	92,600.00	3,134,644.60
HONG KONG ELECTRIC HKD1	0.000	6435327	6_HK	122,000.00	390,526.60
HSBC HOLDINGS ORD	10.806	0540528	HSBA_	330,611.00	3,298,820.82
HUTCHISON WHAMPOA	0.389	6448068	13_HK	68,000.00	655,574.26
INDEPENDENT NEWS & MEDIA	6.766	0461481	INWS_	266,112.00	1,021,733.98
ING GROEP NV NLG1	8.342	7154182	INGA_	35,265.00	1,164,320.52
INTERBREW	1.475	4755317	INTB_	78,059.00	2,601,360.43
IRISH LIFE & PERMANENT	5.988	0467865	IPM_I	133,281.00	1,261,382.00
ISS INTERNATIONAL	0.116	5952816	ISS_D	8,100.00	458,963.13
KBC BANKVERZEKERIN	3.883	4497749	KBC_B	124,533.00	6,118,670.93
KEPPEL CORP ORD SG	1.023	6490263	KEP_S	268,100.00	592,651.92
KERRY GROUP PLC-A	1.270	0490656	KYG_I	74,102.00	932,857.58
L'OREAL FRF10	1.241	4057808	OR_FP	9,268.00	447,798.63
LLOYDS TSB GROUP O	13.666	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	2.646	4563640	MAYR_	15,900.00	761,315.45
MITSUBISHI TOKYO F JPY50000	0.004	6335171	8306_	434.00	6,402,421.75
MIZUHO FINANCIAL GROUP	0.008	6591014	8411_	536.00	5,364,704.60
MUNCHENER RUCKVS	1.628	5294121	MUV2_	3,100.00	650,776.30
NESTLE SA CHF	1.832	7123870	NESN_	10,718.00	1,887,967.69
NIPPON TEL+TEL CP	0.000	6641373	9432_	267.00	2,530,596.42
NOKIA(AB)OY EUR0.2	3.247	5902941	NOK1V	1,183,976.00	16,472,410.26
NOMURA HOLDINGS, INC.	0.007	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	0.710	7070396	NSG_N	26,435.00	400,663.30
NOVARTIS AG CHF 20	0.310	7103065	NOVN_	76,799.00	2,812,071.77
NOVO NORDISK A/S-B	0.253	7077524	NOVOB	118,285.00	2,833,243.79
NOVOZYMES A/S-B	0.176	4658535	NZYMB	15,000.00	175,584.54
OEST ELEKTRIZITATS	1.702	4661607	OEEW_	35,600.00	4,788,089.02
OMV AG AUSH100	3.737	4651459	OMV_A	47,500.00	4,069,913.60
ORKLA ASA NWKR 6.2	0.343	5459715	ORK_N	52,600.00	952,173.87
OVERSEAS CHINESE BANKING CORP	0.745	6663689	OCBC_	422,460.00	2,866,072.25
PHILIPS ELECTRONICS	7.885	5986622	PHIA_	29,037.00	983,978.14

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-PAN		INTERNAL EAFE TOPDOW			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
RHONE POULENC ORD	1.684	4736817 AVE_F	14,561.00	865,048.29	
ROCHE HLDGS AG GEN	0.263	7110388 ROG_V	22,050.00	2,067,390.63	
ROYAL BK SCOT GBP	8.878	0754783 RBS_L	64,454.99	983,361.38	
ROYAL DUTCH PETROL	5.249	5202704 RDA_N	33,515.00	2,032,768.04	
SAMPO-LEONIA INSURANCE COMPANY PLC	6.787	5226038 SAMAS	85,250.00	558,810.28	
SANOFI SYNTHELABO	1.774	5671735 SAN_F	9,974.00	323,776.87	
SAP AG NPV(SWISS C	0.565	4846288 SAP_G	8,100.00	1,048,448.22	
SHELL TRANSPORTATION & TRADING	6.635	0803414 SHEL	216,000.00	1,770,024.78	
SIEMENS AG DEM 5.0	2.741	5727973 SIE_G	18,300.00	983,600.85	
SINGAPORE AIRLINES	0.278	6811734 SIA_S	473,300.00	3,565,994.70	
SINGAPORE PRESS HO	1.834	6133966 SPH_S	177,200.00	2,279,492.05	
SINGAPORE TECH ENG	1.921	6043214 STE_S	1,012,800.00	1,345,856.07	
SINGAPORE TELECOMM	0.973	6810753 ST_SP	2,684,300.00	3,091,122.22	
SOLVAY SA NPV	3.301	4821100 SOLB	34,831.00	2,068,895.15	
SONY CORP JPY50	0.006	6821506 6758	74,100.00	3,435,310.77	
STORA ENSO OY J-R	6.700	5072673 STERV	84,800.00	1,018,910.48	
STOREBRAND ASA NOK	0.382	4852832 STB_N	66,600.00	474,394.54	
SUEZ EUR	5.620	7118047 SZE_F	15,240.00	472,543.18	
SUMITOMO MITSUI FINANCIAL	0.004	6563024 8316	488.00	6,252,504.09	
SUN HUNG KAI PROPE	0.000	6859927 16_HK	68,000.00	636,214.67	
SWISS REINSURANCE	0.076	7189816 RUKN	5,502.00	500,455.81	
SWISSCOM AG CHF25(	2.577	5533976 SCMN	1,673.00	570,682.49	
TAKEDA CHEM INDS J	0.015	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	5.330	4876746 TIM_I	92,500.00	319,167.23	
TELENOR ASA	0.023	4732495 TEL_N	421,098.00	1,798,238.68	
TELIASONERA	0.147	5978384 TLSN	463,148.00	7,932,289.27	
TESCO PLC	4.445	0884709 TSCO	310,301.00	885,740.68	
TI AUTOMOTIVE LTD	0.000	3067529 6525Z	29,590.00	0.00	
TIETOENATOR CORP OYJ	3.664	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	0.093	4730875 TOM_N	42,750.00	673,127.39	
TOTAL	17.786	4905413 FP_FP	17,456.00	1,688,951.89	
TOYOTA MOTOR CORP	0.010	6900643 7203	287,700.00	8,454,596.09	
UBS AG-REG	0.432	7126114 UBSN	47,773.00	2,224,757.63	
UCB ORD BEF	2.531	5596991 UCB_B	60,388.00	2,311,054.53	
UNICREDITO ITALIAN	14.844	4232445 UC_IM	122,000.00	543,558.29	
UNILEVER NV CERT.	4.231	5640898 UNA_N	10,966.00	640,093.17	
UNITED OVERSEAS BA	2.007	6916781 UOB_S	419,726.00	2,765,689.84	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-PAN		INTERNAL EAFE TOPDOW			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
UPM-KYMMENE CORP F	101.148	5051252	UPM1V	133,960.00	1,812,224.32
VA TECHNOLOGIE AG	2.462	4921635	VATC_	18,900.00	1,068,056.72
VESTAS WIND SYSTEMS A/S	0.132	5964651	VWS_D	20,000.00	619,920.48
VIVENDI UNIVERSAL EUR	6.544	4834777	EX_FP	11,615.00	481,942.91
VODAFONE GROUP	252.487	0719210	VOD_L	2,350,520.00	7,997,857.34
WIENERBERGER BAUST	3.929	5699373	WIE_A	137,300.00	2,946,133.26
ZURICH FINANCIAL SERVICES CHF10	0.454	5983816	ZURN_	3,287.00	1,579,272.57
Instrument Total	124			20,720,679.99	267,698,916.72
Instrument -INTF		INTERNATIONAL FUNDS			
PANAGORA - LQR	0.000	IL-PAN		23,098.79	2,309,879.37
Instrument Total	1			23,098.79	2,309,879.37
Portfolio Total	125			20,743,778.79	270,008,796.09
Group Total	1,035			9,146,297,180.02	9,154,671,578.38
Grand Total	9,206			44,032,933,567.03	44,911,359,651.24
					52,845,202,810.39