

Portfolio

Portfolio

Monthly Market

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Market Value

% of

% of Asset

% of

	Portiono	Portiono			% OI	% OI ASSEL	% OI
Asset Class	ID	Name	Book Value	Market Value	Group	Class	Fund
IQUIDITY RESERV	/E TOTAL:		3,319,105,743.11	3,321,290,933.43	100.00%	100.00%	4.60%
IXED INCOME							
Internal Fixed Incom	ne						
	FI	FIXED INCOME	12,267,848,857.24	12,401,036,173.53	100.00%	91.39%	17.17%
Internal Fixed Inc	come Total:		12,267,848,857.24	12,401,036,173.53	100.00%	91.39%	17.17%
External Fixed Incon	ne						
Emerging							
	FIDELITY	FIDELITY INVESTMENTS	239,782,301.21	258,905,944.60	22.17%	1.91%	0.36%
	SALOMON	STONE HARBOR INVESTMENT PARTNERS LP	222,390,155.87	243,268,295.35	20.83%	1.79%	0.34%
Emerging ⁻	Totals		462,172,457.08	502,174,239.95	43.00%	3.70%	0.70%
High Yield							
	HUFF	W.R. HUFF ASSET MANAGEMENT COMPANY	3,640,459.45	3,730,753.48	0.32%	0.03%	0.01%
	OAKTREE	OAKTREE CAPITAL MANAGEMENT	195,937,770.42	200,741,967.68	17.19%	1.48%	0.28%
	PIMCO	PACIFIC INVESTMENT COMPANY	444,680,642.17	461,268,010.74	39.49%	3.40%	0.64%
High Yield	Totals		644,258,872.04	665,740,731.90	57.00%	4.91%	0.929
External Fixed In	come Total:		1,106,431,329.12	1,167,914,971.85	100.00%	8.61%	1.629
FIXED INCOME TO	TAL:		13,374,280,186.36	13,568,951,145.38	100.00%	100.00%	18.79%
DOMESTIC EQUITII	ES						
Internal Equities							
Large Cap							
	LC1	LARGE-CAP GROWTH (F)	1,708,662,627.58	2,392,313,692.33	9.06%	8.28%	3.31%
	LCA	LARGE-CAP CORE ANALYST (F)	1,708,150,406.58	2,218,496,825.38	8.40%	7.68%	3.07%
	LCP	LARGE-CAP PASSIVE (Q)	7,425,760,820.85	11,070,232,027.50	41.94%	38.33%	15.33%
	LCV	LARGE-CAP VALUE (F)	1,865,591,195.77	2,331,508,115.93	8.83%	8.07%	3.23%
						0.000/	3.23%
	MCV	MID-CAP VALUE (F)	2,107,767,371.16	2,332,571,475.61	8.84%	8.08%	3.23%
	QN1	QUANTITATIVE 1000 (Q)	1,997,641,101.62	2,455,285,825.26	8.84% 9.30%	8.08% 8.50%	
		. ,					3.40%
Large Cap	QN1 RMG	QUANTITATIVE 1000 (Q)	1,997,641,101.62	2,455,285,825.26	9.30%	8.50%	3.40% 3.09%
Large Cap All Cap	QN1 RMG	QUANTITATIVE 1000 (Q)	1,997,641,101.62 1,854,630,277.79	2,455,285,825.26 2,232,748,628.02	9.30% 8.46%	8.50% 7.73%	3.40% 3.09%
	QN1 RMG	QUANTITATIVE 1000 (Q)	1,997,641,101.62 1,854,630,277.79	2,455,285,825.26 2,232,748,628.02	9.30% 8.46%	8.50% 7.73%	3.40% 3.09% 34.66%
	QN1 RMG Totals 6TR	QUANTITATIVE 1000 (Q) MID-CAP GROWTH (F)	1,997,641,101.62 1,854,630,277.79 18,668,203,801.35	2,455,285,825.26 2,232,748,628.02 25,033,156,590.03	9.30% 8.46% 94.83%	8.50% 7.73% 86.69%	3.40% 3.09% 34.66% 0.00%
All Cap	QN1 RMG Totals 6TR	QUANTITATIVE 1000 (Q) MID-CAP GROWTH (F)	1,997,641,101.62 1,854,630,277.79 18,668,203,801.35 0.00	2,455,285,825.26 2,232,748,628.02 25,033,156,590.03 0.96	9.30% 8.46% 94.83% 0.00%	8.50% 7.73% 86.69% 0.00%	3.40% 3.09% 34.66% 0.00%
All Cap	QN1 RMG Totals 6TR	QUANTITATIVE 1000 (Q) MID-CAP GROWTH (F)	1,997,641,101.62 1,854,630,277.79 18,668,203,801.35 0.00	2,455,285,825.26 2,232,748,628.02 25,033,156,590.03 0.96	9.30% 8.46% 94.83% 0.00%	8.50% 7.73% 86.69% 0.00%	3.40% 3.09% 34.66% 0.00%



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						Market Va	et Value	
	Portfolio	Portfolio			% of	% of Asset	% of	
Asset Class	ID	Name	Book Value	Market Value	Group	Class	Fund	
DOMESTIC EQUIT	TIES							
Internal Equities								
Small Cap	p Totals		1,128,253,081.79	1,363,691,554.71	5.17%	4.72%	1.89%	
Internal Equities	s Total:		19,796,456,883.14	26,396,848,145.70	100.00%	91.41%	36.55%	
External Equities								
Large Cap)							
	5GS	GOLDMAN SACHS - 1000	739,527,550.53	934,752,055.36	37.67%	3.24%	1.29%	
	5IN	INTECH - 1000	318,238,920.71	376,534,760.08	15.17%	1.30%	0.52%	
Large Ca _l	p Totals		1,057,766,471.24	1,311,286,815.44	52.85%	4.54%	1.82%	
Small Cap)							
	6CH	CHARTWELL - 2000 VALUE	77,840,587.39	92,106,921.12	3.71%	0.32%	0.13%	
	6DG	DAVID J. GREENE - 2000 VALUE	88,608,318.00	99,508,016.40	4.01%	0.34%	0.14%	
	6EA	EAGLE ASSET - 2000 CORE	80,702,216.53	92,206,913.14	3.72%	0.32%	0.13%	
	6FC	FULLER THALER - 2000 CORE	93,297,517.91	117,986,695.19	4.76%	0.41%	0.16%	
	6FT	FULLER & THALER - 2000 MICROCAP	59,831,087.07	68,992,523.18	2.78%	0.24%	0.10%	
	6LA	LORD, ABBETT - 2000 VALUE	206,976,619.01	245,233,661.23	9.88%	0.85%	0.34%	
	6LC	LORD, ABBETT - 2000 CORE	188,309,867.38	214,270,056.96	8.64%	0.74%	0.30%	
	6MA	M.A. WEATHERBIE - 2000 GROWTH	132,668,442.78	165,153,422.95	6.66%	0.57%	0.23%	
	6NC	NEXT CENTURY - 2000 GROWTH	60,039,718.05	74,540,230.84	3.00%	0.26%	0.10%	
Small Cap	p Totals		988,274,374.12	1,169,998,441.01	47.15%	4.05%	1.62%	
External Equitie	es Total:		2,046,040,845.36	2,481,285,256.45	100.00%	8.59%	3.44%	
DOMESTIC EQUIT	TES TOTAL:		21,842,497,728.50	28,878,133,402.15	100.00%	100.00%	39.99%	
INTERNATIONAL E	EQUITIES							
Internal Internation	al							
Internal E	AFE							
	EQS	EQUITY SWAPS	1,937,646,195.82	2,149,568,584.10	25.27%	11.51%	2.98%	
	EQS-QUAN	QUANTITATIVE SWAP	14.40	0.00	0.00%	0.00%	0.00%	
	I-EAFE	INTERNAL EAFE INDEX	849,703,098.46	1,626,221,343.91	19.12%	8.71%	2.25%	
	I-EAFEVAL	EAFE VALUE	1,350,350,866.62	2,033,550,297.16	23.91%	10.89%	2.82%	
	I-LAZAR	TRANSITION ACCOUNT	551,035.10	586,131.16	0.01%	0.00%	0.00%	
	I-PAN	INTERNAL EAFE TOPDOWN	247,088,176.26	423,607,796.20	4.98%	2.27%	0.59%	
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO	886,856,034.69	1,238,893,745.80	14.57%	6.64%	1.72%	
Internal E	AFE Totals		5,272,195,421.35	7,472,427,898.33	87.85%	40.03%	10.35%	
Internal El	MERGING							
	EQS-E	EMERGING SWAP	88,429,601.38	92,725,540.09	1.09%	0.50%	0.13%	
			,,	02,720,010.00	1.0070	0.0070		



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Market Value

						Market Va	lue
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
INTERNATIONAL E	EQUITIES						
Internal Internationa	al						
Internal El	MERGING						
	I-EMO	EMERGING MARKETS OPPORTUNITY PORTFOLIO	84,083,663.59	144,356,948.39	1.70%	0.77%	0.20%
Internal E	MERGING Totals		542,258,900.34	1,033,255,078.86	12.15%	5.53%	1.43%
Internal Internat	tional Total:		5,814,454,321.69	8,505,682,977.19	100.00%	45.56%	11.78%
External Internation	nal						
External E	AFE						
	I-ARROW	ARROWSTREET CAPITAL L.P.	1,425,889,792.17	1,692,415,664.78	16.65%	9.07%	2.34%
	I-BERNS	SANFORD BERNSTEIN EAFE	1,030,020,166.25	1,539,788,351.53	15.15%	8.25%	2.13%
	I-BERNS2	ALLIANCE BERNSTEIN STYLE BLEND	1,731,268,957.37	2,046,520,326.99	20.14%	10.96%	2.83%
	I-MARVIN	MARVIN & PALMER_EAFE	1,335,339,355.50	1,612,603,400.01	15.87%	8.64%	2.23%
External E	EAFE Totals		5,522,518,271.29	6,891,327,743.31	67.81%	36.92%	9.54%
External E	MERGING						
	I-BABS	COLONIAL FIRST STATE	622,407,185.42	866,172,757.76	8.52%	4.64%	1.20%
	I-GEN	GENESIS	441,275,325.42	781,415,970.54	7.69%	4.19%	1.08%
	I-MARVEM	MARVIN & PALMER EMERGING	546,177,278.29	790,873,875.54	7.78%	4.24%	1.10%
	I-SANF	BERNSTEIN EMERGING MARKETS	524,051,934.79	832,464,304.65	8.19%	4.46%	1.15%
External E	EMERGING Totals		2,133,911,723.92	3,270,926,908.49	32.19%	17.52%	4.53%
External Interna	tional Total:		7,656,429,995.21	10,162,254,651.80	100.00%	54.44%	14.07%
INTERNATIONAL E	EQUITIES TOTAL:		13,470,884,316.90	18,667,937,628.99	100.00%	100.00%	25.85%
REAL ESTATE							
Real Estate							
	RE-EAST	REAL ESTATE EAST REGION	423,523,757.41	1,490,200,000.01	26.47%	26.47%	2.06%
	RE-INTL	REAL ESTATE INTERNATIONAL	203,578,358.64	291,630,021.72	5.18%	5.18%	0.40%
	RE-MIDWEST	REAL ESTATE MIDWEST REGION	347,278,751.45	467,091,900.49	8.30%	8.30%	0.65%
	RE-NATURAL	REAL ESTATE NATURAL	259,162,593.01	554,951,199.00	9.86%	9.86%	0.77%
	RE-OPPFUND	REAL ESTATE OPPORTUNITY FUND	115,917,125.55	125,183,418.89	2.22%	2.22%	0.17%
	RE-OTHER	REAL ESTATE OTHER	75,137,388.40	140,000,000.00	2.49%	2.49%	0.19%
	RE-REIT	REAL ESTATE REIT	371,578,841.47	621,872,445.94	11.05%	11.05%	0.86%
	RE-SOUTH	REAL ESTATE SOUTH REGION	517,247,981.98	681,231,814.76	12.10%	12.10%	0.94%
	RE-WEST	REAL ESTATE WEST REGION	659,146,153.36	1,256,689,109.56	22.33%	22.33%	1.74%
REAL ESTATE TO	TAL:		2,972,570,951.27	5,628,849,910.37	100.00%	100.00%	7.79%

ALTERNATIVE INVESTMENTS

Alternative Investments



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Market Value

Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
ALTERNATIVE INVE	STMENTS						
Alternative Investmen	nts						
	AI-DPE	DOMESTIC PRIVATE EQUITY	744,776,337.14	1,130,348,587.66	52.57%	52.57%	1.57%
	AI-GIP	GLOBAL/INT'L PRIVATE EQUITY FUND	149,085,758.45	196,034,557.44	9.12%	9.12%	0.27%
	AI-OTH	ALTERNATIVE INVESTMENTS OTHER	138,346,229.28	204,244,526.99	9.50%	9.50%	0.28%
	AI-SD	STOCK DISTRIBUTION	30,797,625.09	34,293,550.23	1.60%	1.60%	0.05%
	AI-VC	VENTURE CAPITAL	606,689,325.38	585,131,019.85	27.21%	27.21%	0.81%
ALTERNATIVE INVE	STMENTS TOTAL:	:	1,669,695,275.34	2,150,052,242.17	100.00%	100.00%	2.98%
Grand Total for	All Investment	S	56,649,034,201.48	72,215,215,262.49			100.00%



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DESCRIPTION	IDENTIFIER	YIELD COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
		Group: LIQUIE	DITY RESERVE			
		Portfolio: LQR Instrument: CP	LIQUIDITY RE COMMERCIA	ESERVE L PAPER (DISCOUNT)		
ABBOTT LABORATORIES	00282DPT1	5.288	2/27/2007	25,000,000	24,795,574.84	24,795,574.84
ABBOTT LABORATORIES	00282DPU8	5.316	2/28/2007	15,000,000	14,874,250.90	14,874,250.90
AMSTEL FUNDING	03218SNG1	5.361	1/16/2007	6,008,000	5,995,635.15	5,995,635.15
AMSTEL FUNDING	03218SNJ5	5.344	1/18/2007	10,000,000	9,975,566.09	9,975,566.09
AMSTEL FUNDING	03218SQ78	5.362	3/7/2007	3,000,000	2,971,224.63	2,971,224.63
CARGILL INC	14178MN20	5.389	1/2/2007	40,000,000	39,994,476.74	39,994,476.74
CHEVRON FUNDING	1667X1N28	5.240	1/2/2007	13,000,000	12,998,253.50	12,998,253.50
COCA-COLA CO	19121BNW5	5.276	1/30/2007	10,000,000	9,958,158.52	9,958,158.52
CREDIT SUISSE	2254H3NA0	5.325	1/10/2007	13,000,000	12,983,142.23	12,983,142.23
CREDIT SUISSE	2254H3NQ5	5.346	1/24/2007	10,000,000	9,966,733.26	9,966,733.26
CREDIT SUISSE	2254H3PT7	5.346	2/27/2007	7,000,000	6,942,407.47	6,942,407.47
CREDIT SUISSE FIRST BOSTON	2254H3N85	5.333	1/8/2007	10,000,000	9,989,809.37	9,989,809.37
EDISON ASSET	28100MNK3	5.345	1/19/2007	10,205,000	10,178,880.73	10,178,880.73
EDISON ASSET	28100MP54	5.345	2/5/2007	7,000,000	6,964,968.35	6,964,968.35
EDISON ASSET	28100MQC8	5.334	3/12/2007	4,000,000	3,958,914.87	3,958,914.87
EXPORT DEVELOPMENT	30215HPG9	5.234	2/16/2007	8,000,000	7,947,957.24	7,947,957.24
FEDERAL FARM	31315KAB6	4.859	1/2/2007	50,000,000	49,993,763.44	49,993,763.44
FHLB DISC CORP	313384CD9	5.242	2/21/2007	23,500,000	23,330,201.15	23,330,201.15
FHLB DISCOUNT CORP	313384AB5	5.065	1/2/2007	70,000,000	69,990,905.02	69,990,905.02
FHLB DISCOUNT NOTE	313384AZ2	5.231	1/24/2007	89,000,000	88,710,217.05	88,710,217.05
FNM DISCOUNT NOTE	313588BG9	5.234	1/31/2007	81,169,000	80,823,789.28	80,823,789.28
FNMA DISCOUNT	313588AM7	5.186	1/12/2007	50,000,000	49,923,049.89	49,923,049.89
FNMA DISCOUNT	313588AX3	5.179	1/22/2007	50,000,000	49,853,646.76	49,853,646.76
FNMA DISCOUNT	313588BP9	5.246	2/7/2007	50,000,000	49,737,428.59	49,737,428.59
FNMA DISCOUNT	313588BW4	5.250	2/14/2007	75,000,000	74,531,544.35	74,531,544.35
FNMA DISCOUNT	313588BY0	5.202	2/16/2007	67,000,000	66,568,920.22	66,568,920.22
FNMA DISCOUNT	313588CC7	5.216	2/20/2007	100,000,000	99,294,022.82	99,294,022.82
FNMA DISCOUNT	313588CD5	5.216	2/21/2007	50,000,000	49,643,401.26	49,643,401.26
FNMA DISCOUNT	313588CF0	5.218	2/23/2007	100,000,000	99,251,439.36	99,251,439.36
FNMA DISCOUNT	313588CL7	5.220	2/28/2007	50,000,000	49,596,016.15	49,596,016.15
FNMA DISCOUNT	313588CT0	5.235	3/7/2007	122,000,000	120,856,255.83	120,856,255.83

Group: LIQUIDITY RESERVE Portfolio: LQR LIQUIDITY RESERVE



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DESCRIPTION	IDENTIFIER	YIELD COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
		Group: LIQUID	ITY RESERVE			
		Portfolio: LQR Instrument: CP	LIQUIDITY RE COMMERCIAI	SERVE L PAPER (DISCOUNT)		
FNMA DISCOUNT	313588CY9	5.216	3/12/2007	20,000,000	19,800,067.81	19,800,067.81
FNMA DISCOUNT	313588DA0	5.224	3/14/2007	82,385,000	81,534,759.75	81,534,759.75
FNMA DISCOUNT	313588DQ5	5.187	3/28/2007	20,000,000	19,756,199.61	19,756,199.61
FREDDIE DISCOUNT	313396AB9	4.949	1/2/2007	136,000,000	135,982,732.01	135,982,732.01
FREDDIE DISCOUNT	313396AX1	5.237	1/22/2007	22,590,000	22,523,373.46	22,523,373.46
FREDDIE DISCOUNT	313396AY9	5.230	1/23/2007	50,000,000	49,844,332.45	49,844,332.45
FREDDIE DISCOUNT	313396BB8	5.172	1/26/2007	50,000,000	49,825,947.30	49,825,947.30
FREDDIE DISCOUNT	313396BE2	5.182	1/29/2007	6,386,000	6,361,041.45	6,361,041.45
FREDDIE DISCOUNT	313396BF9	5.231	1/30/2007	88,000,000	87,638,760.02	87,638,760.02
FREDDIE DISCOUNT	313396BG7	5.182	1/31/2007	50,000,000	49,787,734.71	49,787,734.71
FREDDIE DISCOUNT	313396BN2	5.242	2/6/2007	50,000,000	49,744,798.04	49,744,798.04
FREDDIE DISCOUNT	313396BV4	5.211	2/13/2007	84,705,000	84,191,760.70	84,191,760.70
FREDDIE DISCOUNT	313396BW2	5.245	2/14/2007	31,523,000	31,327,243.99	31,327,243.99
FREDDIE DISCOUNT	313396BY8	5.240	2/16/2007	11,304,000	11,230,268.85	11,230,268.85
FREDDIE DISCOUNT	313396CK7	5.246	2/27/2007	47,000,000	46,620,260.73	46,620,260.73
FREDDIE DISCOUNT	313396CM3	5.235	3/1/2007	94,000,000	93,193,823.58	93,193,823.58
FREDDIE DISCOUNT	313396CV3	5.230	3/9/2007	25,000,000	24,760,943.43	24,760,943.43
FREDDIE DISCOUNT	313396CZ4	5.240	3/13/2007	60,000,000	59,386,491.92	59,386,491.92
FREDDIE DISCOUNT	313396DK6	5.222	3/23/2007	23,000,000	22,733,731.78	22,733,731.78
FREDDIE DISCOUNT	313396DP5	5.186	3/27/2007	21,363,000	21,104,269.43	21,104,269.43
FREDDIE DISCOUNT	313396ED1	5.189	4/10/2007	47,000,000	46,337,753.29	46,337,753.29
FREDDIE DISCOUNT NOTE	313396CC5	5.247	2/20/2007	50,000,000	49,645,583.53	49,645,583.53
FREDDIE DISCOUNT NOTE	313396DS9	5.235	3/30/2007	54,334,000	53,649,914.17	53,649,914.17
GENERAL ELECTRIC	36959JNH2	5.323	1/17/2007	15,700,000	15,664,014.93	15,664,014.93
GENERAL ELECTRIC	36959JQ71	5.331	3/7/2007	8,000,000	7,923,435.26	7,923,435.26
GRAMPIAN FUNDING	38500MP75	5.358	2/7/2007	3,000,000	2,983,958.33	2,983,958.33
HBOS TREASURY	40410TNA0	5.332	1/10/2007	19,000,000	18,975,387.52	18,975,387.52
HBOS TREASURY	40410TNP7	5.347	1/23/2007	2,300,000	2,292,707.40	2,292,707.40
HBOS TREASURY	40410TQE9	5.336	3/14/2007	8,000,000	7,915,532.55	7,915,532.55
HBOS TREASURY SERVICE	40410TNG7	5.347	1/16/2007	10,000,000	9,978,381.63	9,978,381.63
JOHNSON & JOHNSON	47816GNK1	5.300	1/19/2007	6,000,000	5,984,340.00	5,984,340.00

Group: LIQUIDITY RESERVE Portfolio: LQR LIQUIDITY RESERVE



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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURIT	PAR/ 'Y SHARES	BOOK VALUE	MARKET VALUE
		Gi	roup: LIQUIDITY	RESERVE			
		Portfo Instrui	lio: LQR ment: CP		LIQUIDITY RESERVE COMMERCIAL PAPER (DISCOUNT)		
JOHNSON & JOHNSON	47816GNP0	5.285		1/23/2007	11,200,000	11,165,611.55	11,165,611.55
JP MORGAN CHASE	4662J1NB2	5.311		1/11/2007	9,000,000	8,986,925.00	8,986,925.00
MERRILL LYNCH	59018KPU9	5.298		2/28/2007	20,000,000	19,833,230.10	19,833,230.10
MERRILL LYNCH	59018KQ12	5.315		3/1/2007	10,000,000	9,912,952.55	9,912,952.55
METLIFE FUNDING	59087BNH6	5.345		1/17/2007	4,500,000	4,489,589.59	4,489,589.59
METLIFE FUNDING	59087BPE1	5.312		2/14/2007	8,000,000	7,949,384.35	7,949,384.35
MORGAN STANLEY	61745BN86	5.340		1/8/2007	15,000,000	14,984,658.33	14,984,658.33
MORGAN STANLEY	61745BNB9	5.331		1/11/2007	20,000,000	19,970,833.33	19,970,833.33
NESTLE CAPITAL	64105HN24	5.291		1/2/2007	15,000,000	14,997,965.32	14,997,965.32
NESTLE CAPITAL	64105HP14	5.308		2/1/2007	20,000,000	19,910,506.29	19,910,506.29
PACCAR FINAN	69372BN89	5.336		1/8/2007	4,500,000	4,495,397.50	4,495,397.50
PROCTER & GAMBLE	74271UN22	5.286		1/2/2007	15,000,000	14,997,969.22	14,997,969.22
PROCTER & GAMBLE	74271UNH9	5.295		1/17/2007	25,000,000	24,943,388.05	24,943,388.05
SHEFFIELD RECEIVABLES	82124MN30	5.350		1/3/2007	11,000,000	10,996,883.33	10,996,883.33
SHEFFIELD RECEIVABLES	82124MN48	5.397		1/4/2007	4,000,000	3,998,226.67	3,998,226.67
SHEFFIELD RECEIVABLES	82124MN97	5.353		1/9/2007	20,000,000	19,977,826.45	19,977,826.45
TREASURY BILL	912795YR6	5.067		2/1/2007	8,000,000	7,965,998.15	7,965,998.15
TREASURY BILL	912795YS4	5.122		2/8/2007	76,500,000	76,097,277.92	76,097,277.92
WESTPAC BANK	9612C1N37	5.349		1/3/2007	5,900,000	5,898,307.51	5,898,307.51
WESTPAC BANK	9612C1N52	5.336		1/5/2007	16,700,000	16,690,379.33	16,690,379.33
WESTPAC BANK	9612C1NQ6	5.336		1/24/2007	2,200,000	2,192,720.47	2,192,720.47
COMMERCIAL PAPER (DISCOUNT) TOTAL					2,736,972,000	2,721,756,135.70	2,721,756,135.70
COMMERCIAL PAPER (DISCOUNT) TOTAL		Instrui	ment: FRBES		FLOATING RATE CORPORATE BOND		
AMERICAN EXPRESS CREDIT ACCOUN	02582JCL2	5.457	5.4300	11/15/2010	25,000,000	25,045,542.89	25,102,458.33
BANK OF AMERICA NA	06050TJS2	5.579	5.5106	7/25/2008	40,000,000	40,000,000.00	40,410,653.16
BOIT A1 A1 TY 1/15/2008)	06423RAP1	5.475	5.4400	9/15/2010	14,362,000	14,383,495.34	14,419,491.88
BRANCH BANKING & TRUST	10513QBE0	4.489	4.5100	6/4/2007	4,000,000	4,001,502.89	4,020,364.44
CHAMT 2002-3 A	16151RBN2	5.500	5.5200	9/15/2011	40,500,000	40,664,037.54	40,765,950.00
DISCOVER CARD MASTER TRUST I	25466KDJ5	5.392	5.5400	1/15/2008	23,000,000	23,053,156.57	23,111,786.39
FEDERAL FARM CREDIT BANK	31331V6H4	5.265	5.1725	4/1/2008	50,000,000	49,984,647.10	50,199,362.19
FEDERAL FARM CREDIT BANK	31331VP83	5.256	5.1800	1/18/2008	65,000,000	64,986,484.15	65,105,444.44
Group: LIQUIDITY RESERVE	Portfolio: LQR	LIQUIDITY RESERVE					



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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER		oup: LIQUIDITY		SHARES		
		Portfol		LIQUIDITY RES	SERVE TE CORPORATE BOND		
FEDERAL FARM CREDIT BANK	31331XBN1	5.268	5.1700	4/23/2008	50,000,000	49,980,573.37	50,040,000.00
FEDERAL HOME LOAN BANK	3133XGX74	5.278	5.1650	3/14/2008	50,000,000	49,985,219.50	50,103,625.00
FIRST USA CREDIT CARD MASTER T	337435CF6	5.576	5.5400	2/17/2010	24,000,000	24,035,186.52	24,066,989.33
GENWORTH FINANCIAL INC	37247DAC0	4.621	4.6413	6/15/2007	39,610,000	39,638,109.23	39,771,685.81
MBNA CREDIT CARD MASTER NOTE T	55264TDW8	5.412	5.3400	9/15/2011	86,048,000	86,058,056.89	86,264,123.89
MET LIFE GLOB FUNDING I	59217EAN4	5.073	5.0700	10/5/2007	11,000,000	11,005,230.80	11,174,240.01
MORGAN STANLEY	61746BCN4	4.709	4.7648	7/27/2007	5,000,000	5,003,140.41	5,055,031.25
SLM CORP	78442FBR8	4.685	4.7429	1/25/2007	12,000,000	12,001,035.24	12,134,987.33
WASHINGTON MUTUAL BANK	93933ED60	4.840	4.8500	2/28/2007	17,500,000	17,501,779.52	17,573,869.44
WASHINGTON MUTUAL BANK	93933VAX6	4.833	4.7900	11/16/2007	17,500,000	17,503,946.27	17,630,360.42
WELLS FARGO COMPANY	949746JN2	5.357	5.3700	3/10/2008	17,925,000	17,940,670.74	17,995,803.75
WELLS FARGO COMPANY	949746JP7	5.412	5.4300	3/10/2008	3,575,000	3,577,792.43	3,588,570.67
FLOATING RATE CORPORATE BOND TOTAL	L				596,020,000	596,349,607.40	598,534,797.73
		Instrun	nent: STIF	SHORT TERM	INVESTMENT FUND		
SEI PRIME OBLIGATION FUND	SEI275			12/31/2007	1,000,000	1,000,000.01	1,000,000.00
SHORT TERM INVESTMENT FUND TOTAL					1,000,000	1,000,000.01	1,000,000.00
LIQUIDITY RESERVE TOTAL					3,333,992,000	3,319,105,743.11	3,321,290,933.43
LIQUIDITY RESERVE TOTAL					3,333,992,000	3,319,105,743.11	3,321,290,933.43



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURIT	Y PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Gr	oup: FIXED INCO	ME - Internal				
				io: FI nent: ABSCARD		FIXED INCOME ABSCARD BULLET MAT	URITY		
CCCIT 2000-A3 A3	17305EAG0	AAA	3.720	6.8750 S	11/16/2009	101.34	28,763,000	31,213,012.79	29,400,811.54
CCCIT 2004-A1 A1	17305ECA1	AAA	2.535	2.5500 S	1/20/2009	99.85	20,000,000	20,005,684.42	20,198,083.33
CHAIT 2005 A-7	161571AQ7	AAA	4.556	4.5500 M	3/15/2013	98.28	50,000,000	49,984,765.61	49,240,611.11
MBNAS 2003-A7 A7	55264TBY6	AAA	2.655	2.6500 M	11/15/2010	96.50	16,000,000	15,997,443.12	15,458,364.44
ABSCARD BULLET MATURITY TOTAL							114,763,000	117,200,905.94	114,297,870.42
ADDOVED DOLLET MATTER TO THE			Instrun	nent: AGC		AGENCY BONDS WITH O	OUPONS		
FANNIE MAE	31359MDU4	AAA	4.848	6.0000 S	5/15/2008	101.17	14,900,000	15,129,287.03	15,188,861.34
FANNIE MAE	31359MEK5	AAA	6.062	5.2500 S	1/15/2009	100.58	53,000,000	52,184,686.07	54,590,971.67
FANNIE MAE	31359MEU3	AAA	6.969	6.2500 S	5/15/2029	114.11	53,000,000	48,772,202.60	60,902,093.89
FANNIE MAE	31359MEV1	AAA	5.563	6.3750 S	6/15/2009	103.27	54,600,000	55,607,820.83	56,538,482.00
FANNIE MAE	31359MEY5	AAA	4.586	6.6250 S	9/15/2009	104.15	80,800,000	84,951,248.56	85,726,129.11
FANNIE MAE	31359MFS7	AAA	4.502	7.1250 S	6/15/2010	106.86	50,500,000	54,698,242.28	54,125,226.67
FANNIE MAE	31359MM26	AAA	5.245	5.1250 S	4/15/2011	100.66	70,000,000	69,681,977.24	71,221,461.11
FANNIE MAE	31359MRG0	AAA	5.123	4.3750 S	3/15/2013	96.91	25,574,000	24,566,879.29	25,112,183.29
FANNIE MAE	31359MVE0	AAA	4.005	4.2500 S	5/15/2009	98.44	59,000,000	59,325,086.79	58,397,642.78
FEDERAL HOME LOAN BANK	3133X4ZC8	AAA	4.399	3.0000 S	4/15/2009	95.87	22,000,000	21,336,652.48	21,230,733.33
FEDERAL HOME LOAN BANK	3133XCZS5	AAA	4.297	4.2500 S	9/26/2008	98.67	25,000,000	24,979,885.07	24,946,631.94
FHLB CHICAGO (SUB DEBT)	313771AA5	AA2	5.625	5.6250 S	6/13/2016	103.16	15,000,000	15,000,000.00	15,516,487.50
FHLMC REFERENCE	3134A4HF4	AAA+	5.153	5.5000 S	9/15/2011	102.36	43,000,000	43,616,093.19	44,711,591.11
FREDDIE MAC	3134A33L8	AAA	4.796	7.0000 S	3/15/2010	106.02	55,500,000	59,095,344.07	59,982,241.67
FREDDIE MAC	3134A35H5	AAA	4.285	6.8750 S	9/15/2010	106.51	2,491,000	2,709,773.12	2,703,514.82
FREDDIE MAC	3134A3EM4	AAA	3.794	5.7500 S	3/15/2009	101.60	46,000,000	47,885,257.14	47,514,345.56
FREDDIE MAC	3134A4FM1	AAA	5.048	6.0000 S	6/15/2011	104.13	46,500,000	48,244,075.54	48,544,450.00
FREDDIE MAC	3134A4TZ7	AAA	5.299	4.5000 S	7/15/2013	97.45	31,000,000	29,643,208.68	30,851,820.00
FREDDIE MAC	3134A4UD4	AAA	4.123	3.6250 S	9/15/2008	97.72	135,500,000	134,409,208.36	133,856,874.31
FREDDIE MAC	3134A4VA9	AAA	3.952	3.8750 S	6/15/2008	98.33	35,000,000	34,961,821.43	34,477,177.78
FREDDIE MAC	3134A4VB7	AAA	4.894	4.1250 S	7/12/2010	97.44	14,764,000	14,401,286.67	14,672,383.23
FREDDIE MAC (07 CALL)	3128X2TM7	AAA	4.887	5.0000 S	1/30/2014	99.52	25,000,000	25,166,517.78	25,404,305.56
FREDDIE MAC (SUB DEBT)	3134A4ZY3	AAA	5.843	5.7500 S	6/27/2016	104.14	15,000,000	14,899,461.80	15,630,433.33
FREDDIE MAC REFERENCE	3134A4DY7	AAA+	4.772	5.6250 S	3/15/2011	102.55	60,900,000	62,860,317.89	63,459,170.25



Group: FIXED INCOME - Internal

Monthly Market

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Gr	oup: FIXED INC	OME - Internal				
			Portfoli	o: FI	FIX	ED INCOME			
AGENCY BONDS WITH COUPONS TOTAL							1,034,029,000	1,044,126,333.91	1,065,305,212.25
			Instrun	nent: ASB	ASS	SET BACKED NOT	ES AND BONDS		
CMAOT 2004-A A4	161581DK6	AAA	2.847	2.8300 M	9/15/2010	98.19	24,642,315	24,642,279.90	24,227,036.91
TAOT 2003-B A4	89232YAD0	AAA	2.812	2.7900 M	1/15/2010	99.99	10,470,044	10,470,044.10	10,482,294.05
ASSET BACKED NOTES AND BONDS TOTAL							35,112,359	35,112,324.00	34,709,330.96
			Instrun	nent: CAN	CAI	NADIAN BONDS			
ONTARIO PROVINCE GLOBAL	683234MF2	AA1	6.351	5.5000 S	10/1/2008	100.65	23,500,000	23,173,423.58	23,976,580.00
QUEBEC PROVINCE GLOBAL	748148QQ9	AA2	6.566	5.7500 S	2/15/2009	101.25	15,000,000	14,760,833.65	15,513,183.33
CANADIAN BONDS TOTAL							38,500,000	37,934,257.23	39,489,763.33
CANADIAN BONDO TOTAL			Instrun	nent: CMBB	CO	MMERCIAL MORTO	GAGE BACKED - AMORTI	ZING	
BACM 2005-1 A3	05947UC89	AAA	5.342	4.8770 M	11/10/2042	98.89	50,000,000	49,369,578.45	49,649,708.33
BAFU 2001-3 A2	05947UDP0	AAA	4.741	5.4640 M	4/11/2037	100.78	75,704,000	77,883,711.26	76,640,710.83
BSCMS 2002-TOP8 A2	07383FPW2	NR	5.279	4.8300 M	8/15/2038	97.84	55,700,000	54,565,947.42	54,721,072.50
CSFB 2000-C1 A2	22540ASN9	AAA	4.900	7.5450 M	4/16/2062	105.60	24,555,000	26,180,361.39	26,033,006.38
CSFB 2001-CK3 A4	22540A3F3	AAA	5.638	6.5300 M	6/15/2034	104.54	101,635,000	104,945,783.55	106,798,227.39
CSFB 2001-CP4 A4	22540A6G8	AAA	5.157	6.1800 M	12/15/2035	103.28	97,974,000	101,732,777.77	101,696,032.26
CSFB 2004-C1 A4	22541SAD0	AAA	5.266	4.7500 M	1/15/2037	96.87	82,617,000	80,320,337.98	80,359,765.86
CSFB 2004-C4 A2	22541SH43	AAA	3.759	3.8800 M	10/15/2039	96.81	14,607,000	14,648,446.73	14,188,558.14
FNGT 2000-T5 B	31358SMD0	AAA	4.374	7.3000 M	5/25/2010	107.63	18,000,000	19,615,680.95	19,482,000.00
FNGT 2001-T2 B	31358S6X4	AAA	4.767	6.0220 M	11/25/2010	103.50	44,850,000	46,782,774.16	46,644,822.25
FNGT 2003-T5 B	31393TH82	AAA	5.416	4.3819 M	3/25/2013	96.63	43,000,000	40,672,163.79	41,705,767.73
FUBOA 2001-C1 A2	337368AB0	AAA	5.081	6.1360 M	3/15/2033	102.57	108,474,121	111,752,528.30	111,814,400.58
FUNBC 2000-C1 A2	33736XAB5	NR	4.500	7.8410 M	5/17/2032	106.85	55,000,000	60,082,644.46	59,124,679.17
FUNBC 2000-C2 A2	33736XAX7	AAA	5.036	7.2020 M	10/15/2032	105.70	91,045,000	97,258,021.62	96,779,165.84
GCCFC 2002-C1 A4	396789BF5	AAA	4.709	4.9480 M	1/11/2035	98.39	23,270,000	23,569,199.77	22,990,837.57
GCCFC 2005-GG3 A2	396789JR1	AAA	4.376	4.3050 M	8/10/2042	97.53	35,900,000	35,841,810.08	35,141,343.25
GCCFC 2005-GG3 A3	396789JS9	AAA	4.504	4.5690 M	8/10/2042	97.11	20,000,000	20,074,167.08	19,497,550.00
GECMC 2005-C2 A2	36828QLZ7	AAA		4.7060 M	5/10/2043	98.40	61,250,000	60,178,817.46	60,509,589.58
GMACC 2000-C1 A2	361849KN1	AAA	4.652	7.7240 M	3/15/2033	106.03	57,305,000	61,755,725.18	61,126,479.43
JPMCC 2001-C1 A3	46625MFC8	AAA	5.030	5.8570 M	10/12/2035	102.26	61,935,000	64,074,707.45	63,638,883.47
JPMCC 2001-CIB2 A3	46625MCU1	AAA	5.166	6.4290 M	4/15/2035	104.21	60,210,000	63,104,754.54	63,065,007.68

Portfolio: FI FIXED INCOME



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURIT	Y PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Gr	oup: FIXED INC	OME - Internal				
			Portfol Instrun	io: FI nent: CMBB		FIXED INCOME COMMERCIAL MOR	RTGAGE BACKED - AMORTI	ZING	
JPMCC 2005-LDP1 A2	46625YGL1	AAA	4.998	4.6250 M	3/15/2046	98.24	72,320,000	71,593,803.05	71,326,624.53
JPMCC 2005-LDP1 ASB	46625YGN7	AAA	4.782	4.8530 M	3/15/2046	97.88	10,000,000	10,038,226.53	9,828,641.67
KEY 2000-C1 A2	74436JFX0	AAA	5.058	7.7270 M	5/17/2032	105.82	100,274,725	106,834,121.10	106,757,402.19
LBCMT 1999-C1 A2	501773CS2	AAA		6.7800 M	6/15/2031	102.48	29,898,115	30,411,715.58	30,807,914.42
LBUBS 2003-C1 A4	52108HPN8	AAA	5.199	4.3940 M	3/15/2032	95.55	60,065,000	57,717,132.62	57,539,934.13
LBUBS 2003-C5 A2	52108HSY1	NR		3.4780 M	7/15/2027	97.32	30,000,000	29,753,233.61	29,252,766.66
LBUBS 2004-C1 A4	52108HYK4	AAA	5.229	4.5680 M	1/15/2031	95.94	51,100,000	49,283,750.94	49,155,531.45
LBUBS 2005-C2 A2	52108H3D4	AAA	4.741	4.8210 M	4/15/2030	98.81	25,000,000	25,084,392.05	24,769,958.33
LBUBS 2005-C2 A4	52108H3F9	AAA	4.939	4.9980 M	4/15/2030	98.62	30,000,000	30,110,446.05	29,670,500.00
MCMT 1999-C1 B	58984QAC4	AAA	5.260	7.9000 M	3/3/2016	107.25	14,500,000	15,496,399.45	15,647,273.84
MLMT 2003-KEY1 A4	59022HCQ3	AAA	5.249	5.2360 M	11/12/2035	99.66	47,575,000	47,623,982.41	47,622,733.59
MLMT 2004-MKB1 A2	59022HCT7	AAA	5.047	4.3530 M	2/12/2042	97.92	60,000,000	59,075,814.57	58,971,450.00
MSDWC 2000-1345 A2	68242BAB6	AAA	5.400	7.4590 M	9/3/2015	108.11	10,000,000	10,701,237.65	10,872,708.33
PMCF 2001-ROCK A2	74438WAB2	AAA	5.013	6.6050 M	5/10/2034	104.82	75,569,000	79,901,332.11	79,625,858.80
PNCMA 2000-C2 A2	69348HCM8	AAA	5.377	7.3000 M	10/12/2033	105.68	72,456,000	76,365,173.70	77,009,376.56
WBCMT 2003-C9 A3	929766MT7	AAA	5.028	4.6080 M	12/15/2035	97.49	52,467,000	51,670,640.65	51,351,026.91
WBCMT 2004-C14 A2	929766TP8	AAA	5.334	4.3680 M	8/15/2041	97.62	30,000,000	29,236,754.31	29,394,300.00
WBCMT 2005-C17 A4	929766C35	AAA	5.112	5.0830 M	3/15/2042	98.29	12,000,000	11,999,228.25	11,845,390.00
WBCMT 2005-C17 APB	929766C27	AAA	4.976	5.0370 M	3/15/2042	98.55	11,653,000	11,698,670.63	11,532,944.97
COMMERCIAL MORTGAGE BACKED - AMOR	TIZING TOTAL					_	1,977,908,960	2,019,005,994.65	2,014,589,944.62
			Instrun	nent: COR		CORPORATE NOTE	ES/BONDS		
ABBEY NATIONAL PLC	002920AC0	A1	8.029	7.9500 S	10/26/2029	126.11	10,000,000	9,916,103.36	12,754,841.67
ABBOTT LABORATORIES	002824AP5	A1	3.774	3.7500 S	3/15/2011	94.46	21,000,000	20,980,611.62	20,069,315.00
ABBOTT LABORATORIES	002824AS9	A1	5.615	5.6000 S	5/15/2011	101.42	7,000,000	6,995,961.39	7,149,138.89
AIG (AMERICAN GENERAL FINANCE)	02635PSA2	A1	4.564	4.5000 S	11/15/2007	99.27	5,000,000	4,997,313.35	4,992,450.00
AIG (ASIF GLOBAL FINAN XXIII)	00209LAA0	AA2	3.943	3.9000 S	10/22/2008	97.71	10,000,000	9,992,585.88	9,845,850.00
AIG(AMERICAN GENERAL FINANCE)	02635PSS3	A1	4.743	3.8750 S	10/1/2009	96.45	21,665,000	21,190,768.61	21,104,905.59
ALLSTATE CORP	020002AT8	A1	6.135	5.9500 S	4/1/2036	101.96	5,000,000	4,999,207.64	5,172,125.00
ALLSTATE LIFE GLOB FD	02003MAK0	AA2	4.345	4.2500 S	2/26/2010	97.12	8,000,000	7,977,861.13	7,887,495.56
AMERICAN EXPRESS	025816AQ2	A1	4.913	4.8750 S	7/15/2013	97.76	5,000,000	4,989,548.72	5,000,395.83
AMERICAN EXPRESS	025816AT6	A1	4.788	4.7500 S	6/17/2009	98.98	7,000,000	6,993,901.49	6,941,180.56
Group: FIXED INCOME - Internal	Portfolio:	FI FIXED INCOME							



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Gro	oup: FIXED INC	OME - Internal				
			Portfolio Instrum	o: FI ent: COR		KED INCOME DRPORATE NOTES/B	ONDS		
AMERICAN HONDA FINANCE	02666QUW1	A1	4.548	4.5000 S	5/26/2009	98.22	15,000,000	14,983,772.80	14,800,050.00
ANHEUSER-BUSCH COS INC	035229CX9	A1	4.710	4.7000 S	4/15/2012	96.40	15,000,000	14,993,144.28	14,608,833.33
AOL TIME WARNER INC	00184AAG0	BAA2	7.753	7.7000 S	5/1/2032	112.91	22,500,000	22,366,477.16	25,692,375.00
ARCHER DANIELS MIDLAND	039483AN2	A2	6.464	6.7500 S	12/15/2027	112.59	15,000,000	15,488,709.43	16,933,650.00
AT&T CORP	001957BC2	A2	5.780	9.0500 S	11/15/2011	108.25	7,367,000	8,245,600.87	8,043,495.24
AT&T CORP	001957BD0	A2	7.255	9.7500 S	11/15/2031	123.86	10,000,000	12,847,884.85	12,487,822.22
BANK OF AMERICA CORP	060505BU7	AA2	4.533	4.5000 S	8/1/2010	97.82	10,000,000	9,989,164.91	9,969,900.00
BANK OF AMERICA CORP (CAP SECS)	066048AA7	AA3	7.675	8.0000 S	12/15/2026	104.01	15,935,000	16,504,777.85	16,630,651.28
BANK OF AMERICA CORP (CAP SECS)	068056AE0	AA3	7.664	8.0600 S	12/1/2026	104.03	15,000,000	15,600,943.41	15,705,250.00
BANK OF AMERICA(FLEET NATIONAL	33901LAA2	AA2	5.898	5.7500 S	1/15/2009	100.98	17,000,000	16,952,322.36	17,616,486.11
BANK OF NEW YORK CO INC	064057BE1	AA3	3.818	3.7500 S	2/15/2008	98.32	5,000,000	4,996,304.24	4,986,733.33
BERKSHIRE HATHAWAY FIN	084664AF8	AAA	4.246	4.2000 S	12/15/2010	96.63	10,000,000	9,983,436.19	9,681,766.67
BERKSHIRE HATHAWAY FIN	084664AR2	AAA	4.153	4.1250 S	1/15/2010	97.20	20,000,000	19,984,104.98	19,820,016.67
BOEING CO.	097023AS4	A2	6.483	6.6250 S	2/15/2038	114.21	5,000,000	5,093,996.69	5,835,588.89
BOEING CO.	580169AM2	A2	6.366	9.7500 S	4/1/2012	119.17	10,000,000	11,489,087.10	12,160,350.00
BOSTON SCIENTIFC	101137AC1	BAA3	4.349	4.2500 S	1/12/2011	95.01	10,000,000	9,964,113.17	9,700,313.89
BRITISH TELECOM PLC	111021AE1	BAA1	6.755	8.8750 S	12/15/2030	136.88	20,825,000	26,031,866.42	28,590,341.72
CADBURY SCHWEPPES US FIN	127210AA0	BAA2	4.024	3.8750 S	10/1/2008	97.45	13,000,000	12,967,696.41	12,794,437.50
CANADIAN NATIONAL RAILWAY	136375BN1	A3	6.226	6.2000 S	6/1/2036	105.91	3,000,000	2,989,929.91	3,192,740.00
CARDINAL HEALTH INC	14149YAH1	BAA2	5.869	5.8500 S	12/15/2017	99.56	10,000,000	9,984,807.49	9,982,400.00
CARGILL, INC. 144A	141781AC8	A2	7.420	7.3750 S	10/1/2025	113.63	13,180,000	13,120,271.25	15,219,967.45
CARNIVAL CORP	143658AX0	A3	3.845	3.7500 S	11/15/2007	98.59	6,000,000	5,995,150.82	5,944,330.00
CAROLINA POWER & LIGHT	14414CAA2	BAA1	5.785	6.6500 S	4/1/2008	101.40	5,000,000	5,051,311.59	5,152,925.00
CATERPILLAR FIN SERV CRP	14912L2L4	A2	3.845	3.8000 S	2/8/2008	98.29	5,000,000	4,997,593.15	4,989,872.22
CATERPILLAR FIN SERV CRP	14912L2R1	A2	4.720	4.7000 S	3/15/2012	97.30	10,000,000	9,990,804.96	9,868,788.89
CBS CORP	925524AH3	BAA3	5.982	7.8750 S	7/30/2030	104.91	5,000,000	6,188,079.47	5,410,806.25
CBS CORP	925524AJ9	BAA3	7.367	7.7000 S	7/30/2010	106.95	5,000,000	5,051,250.53	5,508,936.11
CBS CORP	925524AQ3	BAA3	6.591	6.6250 S	5/15/2011	103.33	15,000,000	15,018,343.95	15,625,729.17
CINCINNATI GAS & ELECTRIC	172070CN2	BAA1	5.705	5.7000 S	9/15/2012	100.70	7,000,000	6,998,389.64	7,166,133.33
CISCO SYSTEMS INC	17275RAB8	A1	5.294	5.2500 S	2/22/2011	100.24	15,000,000	14,975,758.63	15,318,787.50
CISCO SYSTEMS INC	17275RAC6	A1	5.560	5.5000 S	2/22/2016	100.32	10,000,000	9,957,320.18	10,228,983.33



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
				up: FIXED INC					
			Portfolio Instrum	o: FI ent: COR		ED INCOME RPORATE NOTES/BO	ONDS		
CIT GROUP INC	125581AQ1	A2	4.353	4.2500 S	2/1/2010	97.01	5,000,000	4,985,304.28	4,939,141.67
CITIGROUP	172967AX9	AA1	7.185	6.2000 S	3/15/2009	102.07	5,000,000	4,901,254.56	5,194,977.78
CITIGROUP INC	172967BL4	AA2	6.128	6.6250 S	6/15/2032	110.77	4,000,000	4,254,338.24	4,442,417.78
CITIGROUP INC	172967BP5	AA2	5.269	5.6250 S	8/27/2012	101.70	10,000,000	10,171,573.24	10,363,750.00
CITIGROUP INC	172967CC3	AA2	6.039	6.0000 S	10/31/2033	102.56	6,000,000	5,969,129.14	6,214,840.00
CITIGROUP INC	172967CU3	AA1	4.170	4.1250 S	2/22/2010	97.00	20,000,000	19,973,789.88	19,694,625.00
CITIGROUP INC	172967DA6	AA1	4.628	4.6250 S	8/3/2010	98.19	7,000,000	6,999,326.25	7,006,607.22
COCA COLA ENTERPRISES	191219AY0	A2	6.629	6.9500 S	11/15/2026	111.94	5,000,000	5,175,421.17	5,641,252.78
COCA-COLA ENTERPRISES	191219BB9	A2	6.822	7.1250 S	8/1/2017	111.17	15,000,000	15,339,660.08	17,120,212.50
COMCAST (JONES INTERCABLE)	480206AL5	BAA2	4.600	7.6250 S	4/15/2008	102.55	5,000,000	5,186,974.33	5,207,836.11
COMCAST (TCI COMM)	879240AN9	BAA2	5.095	9.8000 S	2/1/2012	117.99	4,000,000	4,833,194.77	4,882,933.33
COMCAST CABLE COMMUNICAT	20029PAL3	BAA2	7.035	6.7500 S	1/30/2011	104.80	25,000,000	24,749,331.11	26,907,312.51
CONAGRA FOODS INC	205887AW2	BAA2	7.787	7.8750 S	9/15/2010	108.37	6,667,000	6,685,290.19	7,379,418.95
CONOCOPHILLIPS	718507BQ8	A1	4.402	8.7500 S	5/25/2010	110.79	5,000,000	5,679,253.64	5,583,150.00
CONSTELLATION ENERGY GRP	210371AG5	BAA1	6.853	6.3500 S	4/1/2007	100.21	13,000,000	12,984,357.86	13,233,415.00
CONSTELLATION ENERGY GRP	210371AH3	BAA1	6.192	7.0000 S	4/1/2012	107.22	5,000,000	5,178,317.68	5,448,600.00
COUNTRYWIDE FINANCIAL	22237LPA4	A3	4.077	4.0000 S	3/22/2011	94.91	10,000,000	9,973,829.79	9,600,500.00
COX COMMUNICATIONS	224044AY3	BAA3	6.352	7.7500 S	11/1/2010	107.77	5,000,000	5,234,376.23	5,453,133.33
COX COMMUNICATIONS	224044BE6	BAA3	6.134	7.1250 S	10/1/2012	106.67	10,000,000	10,474,274.48	10,844,925.00
CREDIT SUISSE FB USA INC	22541LAC7	AA3	6.485	6.5000 S	1/15/2012	105.37	18,000,000	18,012,253.17	19,506,100.00
CREDIT SUISSE FB USA INC	22541LAL7	AA3	4.019	3.8750 S	1/15/2009	97.43	2,000,000	1,998,588.52	1,984,376.11
CREDIT SUISSE FB USA INC	22541LBH5	AA3	4.877	4.8750 S	8/15/2010	98.96	8,000,000	7,999,520.92	8,064,133.33
CRH AMERICA INC	12626PAD5	BAA1	4.834	6.9500 S	3/15/2012	105.73	7,000,000	7,674,126.66	7,544,067.22
DEUTSCHE TELEKOM INT FIN	25156PAC7	A3	7.749	8.2500 S	6/15/2030	122.74	18,000,000	19,331,130.97	22,158,300.00
DEUTSCHE TELEKOM INT FIN	25156PAE3	A3	3.930	3.8750 S	7/22/2008	97.79	8,000,000	7,993,426.31	7,960,196.67
DEUTSCHE TELEKOM INT FIN	25156PAG8	A3	5.464	5.3750 S	3/23/2011	99.78	3,000,000	2,990,040.53	3,037,265.83
DEUTSCHE TELEKOM INT FIN	25156PAJ2	A3	5.110	5.1100 Q	3/23/2009	100.12	8,000,000	8,000,000.00	8,017,234.17
DIAGEO CAPITAL PLC	25243YAF6	A3	3.540	3.3750 S	3/20/2008	97.66	15,000,000	14,970,741.61	14,790,731.25
DIAGEO CAPITAL PLC	25243YAG4	A3	4.451	4.3750 S	5/3/2010	97.04	10,000,000	9,976,691.76	9,774,786.11
DTE ENERGY CO	233331AE7	BAA2	4.943	7.0500 S	6/1/2011	105.59	10,000,000	10,831,783.37	10,617,850.00
DUKE ENERGY CORP	264399DW3	A3	4.667	6.2500 S	1/15/2012	103.91	14,070,000	15,059,473.79	15,025,345.19



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Gr	oup: FIXED INC	OME - Internal				
			Portfol Instrur	lio: FI ment: COR		(ED INCOME PRPORATE NOTES/B	BONDS		
ELI LILLY & CO	532457AU2	AA3	4.012	6.0000 S	3/15/2012	102.98	5,000,000	5,462,553.04	5,237,433.33
FIFTH THIRD BANK	31677QAP4	AA2	4.217	4.2000 S	2/23/2010	97.15	20,000,000	19,990,077.53	19,728,866.67
FIRSTENERGY CORP	337932AB3	BAA3	7.004	6.4500 S	11/15/2011	104.21	4,000,000	3,912,766.62	4,201,486.68
FLORIDA POWER & LIGHT	341081EN3	AA3	4.832	4.8500 S	2/1/2013	97.76	7,000,000	7,007,069.39	6,984,728.34
FLORIDA POWER & LIGHT	341081EP8	AA3	5.939	5.8500 S	2/1/2033	101.56	3,150,000	3,112,803.78	3,276,015.75
FLORIDA POWER & LIGHT	341081ER4	AA3	6.027	5.9500 S	10/1/2033	102.85	4,000,000	3,959,447.95	4,173,500.00
FRANCE TELECOM	35177PAL1	A3	7.081	8.7500 S	3/1/2031	131.36	28,000,000	36,544,480.13	37,575,253.34
GANNETT CO INC	364725AB7	A2	5.665	5.5000 S	4/1/2007	99.99	7,000,000	6,997,178.36	7,095,830.00
GENENTECH INC (USA)	368710AG4	A1	4.758	4.7500 S	7/15/2015	95.70	7,000,000	6,996,110.01	6,852,459.44
GENERAL DYNAMICS CORP	369550AJ7	A2	3.071	3.0000 S	5/15/2008	96.99	3,000,000	2,997,158.69	2,921,230.00
GENERAL DYNAMICS CORP	369550AL2	A2	4.674	4.5000 S	8/15/2010	97.77	7,500,000	7,456,983.31	7,460,175.00
GENERAL ELEC CAP CORP	36962GM68	AAA	4.476	4.3750 S	11/21/2011	96.42	12,000,000	11,947,285.91	11,629,213.33
GENERAL ELEC CAP CORP	36962GP57	AAA	4.176	4.1250 S	3/4/2008	98.71	10,000,000	9,994,233.34	10,004,662.50
GENERAL ELEC CAP CORP	36962GXZ2	AAA	6.047	6.7500 S	3/15/2032	114.69	3,000,000	3,270,769.63	3,500,175.00
GENERAL ELEC CAP CORP	36962GZY3	AAA	5.489	5.4500 S	1/15/2013	101.05	27,000,000	26,944,793.17	27,962,295.01
GENERAL MILLS INC	370334AR5	BAA1	3.688	5.1250 S	2/15/2007	99.94	15,000,000	15,025,859.76	15,281,416.68
GENERAL MILLS INC	370334AS3	BAA1	4.642	6.0000 S	2/15/2012	102.50	6,963,000	7,389,621.01	7,295,181.52
GLAXOSMITHKLINE CAP INC	377372AA5	AA2	4.470	4.3750 S	4/15/2014	94.38	15,000,000	14,912,065.54	14,295,241.67
GLAXOSMITHKLINE CAP INC	377372AB3	AA2	5.493	5.3750 S	4/15/2034	97.01	7,500,000	7,375,468.54	7,360,554.17
GOLDMAN SACHS GROUP	38141GAA2	AA3	6.722	6.6500 S	5/15/2009	103.10	10,000,000	9,984,553.21	10,395,372.22
GOLDMAN SACHS GROUP INC	38141GAZ7	AA3	4.619	6.8750 S	1/15/2011	105.84	5,000,000	5,411,232.04	5,450,256.94
GOLDMAN SACHS GROUP INC	38141GCS1	AA3	3.794	4.1250 S	1/15/2008	98.82	5,000,000	5,016,652.16	5,035,904.17
GOLDMAN SACHS GROUP INC	38143UAA9	AA3	3.925	3.8750 S	1/15/2009	97.43	8,000,000	7,992,244.39	7,937,504.45
HARTFORD FIN SVCS GRP (ITT HARTFORD)	45068HAF3	A2	7.327	7.3000 S	11/1/2015	112.16	10,000,000	9,983,100.35	11,337,866.67
HBOS PLC	4041A2AF1	AA3	5.911	6.0000 S	11/1/2033	101.88	7,645,000	7,735,057.34	7,865,099.55
HBOS PLC (BANK OF SCOTLAND)	809326AC5	AA3	7.732	7.7000 S	8/15/2010	107.73	22,500,000	22,477,416.13	24,894,200.00
HEWLETT-PACKARD CO	428236AG8	A3	4.414	6.5000 S	7/1/2012	105.88	10,000,000	11,008,473.57	10,913,400.00
HOME DEPOT INC	437076AL6	AA3	3.862	3.7500 S	9/15/2009	96.38	12,000,000	11,965,838.82	11,698,460.00
HOME DEPOT INC	437076AM4	AA3	4.729	4.6250 S	8/15/2010	97.89	10,000,000	9,965,698.47	9,963,422.22
HOME DEPOT INC	437076AP7	AA3	5.465	5.4000 S	3/1/2016	97.77	7,000,000	6,967,818.21	6,970,110.00
HSBC BANK USA	4042Q1AA5	AA3	5.621	5.8750 S	11/1/2034	99.79	5,000,000	5,177,077.94	5,038,608.33



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DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	Y PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
				Gro	oup: FIXED INC	OME - Internal				
				Portfolio Instrum	o: FI ent: COR		FIXED INCOME CORPORATE NOTES/B	ONDS		
HSBC FINANCE CORP		441812JW5	AA3	4.561	6.3750 S	10/15/2011	104.52	10,000,000	10,771,802.03	10,586,483.33
HSBC FINANCE CORP		441812KA1	AA3	5.299	6.3750 S	11/27/2012	105.26	12,500,000	13,180,056.89	13,232,635.42
HSBC FINANCE CORPORATION		441812GD0	AA3	6.827	6.5000 S	11/15/2008	102.19	17,275,000	17,177,123.81	17,797,491.97
HSBC FINANCE CORPORATION		441812GK4	AA3	7.840	7.8750 S	3/1/2007	100.40	11,385,000	11,385,603.71	11,729,623.95
HUTCHISON WHAMP INTL LTD		44841RAA9	A3	6.256	6.5000 S	2/13/2013	104.78	8,500,000	8,603,602.26	9,118,346.66
HUTCHISON WHAMP INTL LTD		44841SAC3	A3	7.015	7.4500 S	11/24/2033	115.38	7,700,000	8,102,229.37	8,943,449.48
HUTCHISON WHAMPOA FIN		448414AE2	A3	8.385	7.5000 S	8/1/2027	113.60	7,795,000	7,122,279.47	9,099,025.55
HUTCHISON WHAMPOA FINANCE		448414AC6	A3	7.965	7.4500 S	8/1/2017	112.28	10,250,000	9,875,971.28	11,826,467.08
IBM CORP		459200BB6	A1	5.956	5.8750 S	11/29/2032	102.22	15,000,000	14,840,410.86	15,411,033.33
IBM CORP		45920QET7	A1	3.814	3.8000 S	2/1/2008	98.43	14,000,000	13,997,957.79	14,001,446.67
IBM CORPORATION		459200AM3	A1	6.795	7.0000 S	10/30/2025	114.13	6,000,000	6,134,476.86	6,919,146.67
INTL PAPER CO		460146AM5	BAA3	3.354	7.6250 S	1/15/2007	100.07	5,750,000	5,759,390.87	5,956,020.90
JOHN DEERE CAPITAL CORP		244217BG9	A3	4.518	7.0000 S	3/15/2012	107.15	22,040,000	24,552,446.93	24,069,247.29
JPMORGAN CHASE & CO		46625HCE8	AA3	4.802	4.7500 S	3/1/2015	95.72	25,000,000	24,912,753.20	24,325,583.33
JPMORGAN CHASE & CO		46625HDD9	AA3	4.622	4.6000 S	1/17/2011	97.83	21,000,000	20,984,069.43	20,983,946.67
KEYCORP		49326EDS9	A2	2.829	2.7500 S	2/27/2007	99.59	7,000,000	6,999,146.12	7,037,675.56
KIMBERLY CLARK		494368AT0	AA3	6.377	6.2500 S	7/15/2018	105.00	19,000,000	18,817,313.34	20,496,809.44
KNIGHT-RIDDER INC		499040AP8	BA1	5.790	5.7500 S	9/1/2017	93.52	10,000,000	9,968,128.32	9,543,966.67
LEHMAN BROTHERS HOLDINGS		52517PYN5	A1	4.284	4.2500 S	1/27/2010	97.33	11,000,000	10,989,238.25	10,905,846.11
LOWE'S COMPANIES INC		548661CH8	A1	5.013	5.0000 S	10/15/2015	96.11	10,000,000	9,990,712.48	9,716,655.56
LOWE'S COMPANIES INC		548661CJ4	A1	5.557	5.5000 S	10/15/2035	93.18	10,000,000	9,918,391.94	9,434,311.11
MANULIFE(JOHN HANCOCK)	144A	41020VAA9	A1	8.017	7.3750 S	2/15/2024	114.47	13,000,000	12,230,678.10	15,243,034.44
MEDTRONIC INC		585055AG1	A1	4.433	4.3750 S	9/15/2010	97.17	6,000,000	5,988,211.89	5,907,671.67
MELLON CAPITAL I		58551GAA3	A2	7.616	7.7200 S	12/1/2026	103.77	5,000,000	5,052,663.83	5,220,716.67
MELLON CAPITAL II		58551HAA1	A2	7.606	7.9950 S	1/15/2027	104.06	10,000,000	10,395,260.69	10,774,458.33
MERRILL LYNCH & CO		59018YQU8	AA3	3.594	3.7000 S	4/21/2008	97.99	5,000,000	5,006,689.21	4,935,422.22
MERRILL LYNCH & CO		59018YSK8	AA3	4.139	4.1250 S	1/15/2009	97.91	5,000,000	4,998,728.14	4,990,604.17
MERRILL LYNCH & CO		59018YUZ2	AA3	4.314	4.2500 S	2/8/2010	97.27	15,000,000	14,972,428.13	14,844,029.17
METLIFE INC		59156RAE8	A2	6.199	6.5000 S	12/15/2032	108.77	3,000,000	3,115,647.33	3,271,706.67
MIDAMERICAN ENERGY HLDGS		59562VAH0	BAA1	3.535	3.5000 S	5/15/2008	97.49	15,000,000	14,993,033.79	14,690,433.33
MORGAN STANLEY		617446GM5	AA3	4.805	6.7500 S	4/15/2011	105.60	6,500,000	6,984,598.24	6,956,495.00



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							PAR/	BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	SHARES	VALUE	VALUE
				oup: FIXED INC lio: FI		XED INCOME			
			Portfol Instrur	nent: COR		ORPORATE NOTES/E	BONDS		
MORGAN STANLEY	617446HW2	AA3	3.711	3.6250 S	4/1/2008	97.99	5,000,000	4,994,721.22	4,945,012.50
MORGAN STANLEY	61746BAL0	AA3	3.940	3.8750 S	1/15/2009	97.43	7,000,000	6,991,161.07	6,945,316.39
NATIONAL CITY BANK	634902LJ7	AA3	4.530	4.2500 S	1/29/2010	97.27	10,000,000	9,919,967.39	9,906,044.44
NATIONAL CITY CORP	634902NCC	A2	6.117	5.7500 S	2/1/2009	100.95	22,000,000	21,844,506.52	22,736,963.33
NEW YORK TIMES CO	650111AD9	BAA1	4.599	4.5000 S	3/15/2010	96.55	5,000,000	4,985,418.12	4,893,500.00
NEW YORK TIMES CO	650111AE7	BAA1	5.052	5.0000 S	3/15/2015	92.95	5,000,000	4,982,719.45	4,720,911.11
NISOURCE FINANCE CORP	65473QAJ2	BAA3	7.197	7.8750 S	11/15/2010	107.75	10,000,000	10,225,041.86	10,875,325.00
NISOURCE FINANCE CORP	65473QAQ6	BAA3	5.291	5.2500 S	9/15/2017	93.72	5,000,000	4,983,259.73	4,763,391.67
NISOURCE FINANCE CORP	65473QAR4	BAA3	5.491	5.4500 S	9/15/2020	93.10	5,000,000	4,980,263.01	4,734,986.11
NORTHERN STATES POWER (MN)	665772BW8	A2	4.275	8.0000 S	8/28/2012	112.51	10,255,000	12,156,304.10	11,818,306.39
OHIO POWER COMPANY	677415CD1	A3	5.119	5.5000 S	2/15/2013	99.61	19,000,000	19,381,225.67	19,321,057.78
OHIO POWER COMPANY	677415CJ8	A3	6.437	6.3750 S	7/15/2033	96.79	4,000,000	3,968,617.32	3,989,303.33
PACIFIC GAS & ELECTRIC	694308GB7	BAA1	3.622	3.6000 S	3/1/2009	96.64	2,000,000	1,999,106.78	1,956,820.00
PACIFIC GAS & ELECTRIC	694308GC5	BAA1	4.244	4.2000 S	3/1/2011	95.67	4,000,000	3,993,396.89	3,882,840.00
PACIFIC GAS & ELECTRIC	694308GE1	BAA1	6.086	6.0500 S	3/1/2034	100.93	3,000,000	2,985,887.66	3,088,430.00
PEPSI BOTTLING HLDGS INC	713411AB2	AA3	6.487	5.6250 S	2/17/2009	101.00	16,710,000	16,442,891.68	17,227,466.93
PITNEY BOWES INC	724479AG5	AA3	5.100	5.0000 S	3/15/2015	96.70	7,000,000	6,953,643.82	6,871,915.56
PNC FUNDING CORP	693476AP8	A3	8.444	7.5000 S	11/1/2009	105.74	14,000,000	13,672,681.74	14,978,600.00
PRAXAIR INC.	74005PAF1	A2	6.612	6.6250 S	10/15/2007	100.91	15,000,000	15,001,399.03	15,346,141.67
PROCTER & GAMBLE CO	742718BY4	AA3	3.528	3.5000 S	12/15/2008	97.08	15,000,000	14,992,046.56	14,585,033.33
PROCTER & GAMBLE CO	742718DB2	AA3	5.174	5.8000 S	8/15/2034	102.94	10,000,000	10,914,567.70	10,512,811.12
PROGRESS ENERGY INC	743263AD7	BAA2	7.119	7.1000 S	3/1/2011	106.63	7,043,000	7,038,126.48	7,676,916.95
PUBLIC SERVICE OF COLORADO	744448BU4	A3	5.428	7.8750 S	10/1/2012	111.90	5,185,000	5,804,084.78	5,904,250.24
RAYTHEON CO	755111BH3	BAA2	4.631	8.3000 S	3/1/2010	108.53	5,000,000	5,534,212.40	5,564,933.33
ROYAL BK OF SCOTLAND GRP	780097AN1	AA3	5.045	5.0000 S	11/12/2013	97.81	12,000,000	11,969,003.27	11,819,226.67
SBC (PACIFIC BELL)	694032BE2	A2	4.215	6.1250 S	2/15/2008	100.08	3,890,000	3,970,491.77	3,983,044.48
SBC COMMUNICATIONS	78387GAN3	A2	4.367	4.1250 S	9/15/2009	97.12	15,000,000	14,908,295.22	14,750,487.50
SCOTTISH POWER PLC	81013TAA9	BAA1	4.917	4.9100 S	3/15/2010	98.56	10,000,000	9,997,988.75	10,000,772.22
SCOTTISH POWER PLC	81013TAB7	BAA1	5.376	5.3750 S	3/15/2015	98.69	15,000,000	14,999,098.88	15,041,345.83
SHELL INTERNATIONAL FINANCE	822582AA0	AA1	5.646	5.6250 S	6/27/2011	102.08	25,000,000	24,979,523.96	25,534,375.00
SLM CORP	78442FAZ1	A2	6.197	5.6250 S	8/1/2033	95.95	5,000,000	4,629,054.50	4,914,437.50



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SLM CORP 78442FBK3 A2 4.041 4.0000 S 1/15/2009 97.58 10,000,000 9,991,604.85 9,90 SOUTH CAROLINA ELEC & GAS 837004BX7 A1 6.046 5.3000 S 5/15/2033 94.06 4,450,000 4,014,733.00 4,2 SOUTHERN CAL EDISON 842400EY5 A2 4.972 5.0000 S 1/15/2016 96.65 16,000,000 16,032,611.50 15,8 SPRINT CAPITAL CORP 852060AJ1 BAA3 7.043 7.6250 S 1/30/2011 107.21 7,000,000 7,141,843.78 7,7 SPRINT CAPITAL CORP 852060AT9 BAA3 8.803 8.7500 S 3/15/2032 120.44 18,000,000 17,903,928.08 22,100	RKET ALUE
Instrument: COR CORPORATE NOTES/BONDS SLM CORP 78442FBG2 A2 5.096 5.0000 \$ 10/1/2013 97.46 7,000,000 6,961,978.99 6,5 SLM CORP 78442FBK3 A2 4.041 4.0000 \$ 1/15/2009 97.58 10,000,000 9,991,604.85 9,9 SOUTH CAROLINA ELEC & GAS 837004BX7 A1 6.046 5.3000 \$ 5/15/2033 94.06 4,450,000 4,014,733.00 4,2 SOUTHERN CAL EDISON 842400EY5 A2 4.972 5.0000 \$ 1/15/2016 96.65 16,000,000 16,032,611.50 15,8 SPRINT CAPITAL CORP 852060AJ1 BAA3 7.043 7.6250 \$ 1/30/2011 107.21 7,000,000 7,141,843.78 7,7 SPRINT CAPITAL CORP 852060AT9 BAA3 8.803 8.7500 \$ 3/15/2032 120.44 18,000,000 17,903,928.08 22,14	
SLM CORP 78442FBK3 A2 4.041 4.0000 S 1/15/2009 97.58 10,000,000 9,991,604.85 9,90 SOUTH CAROLINA ELEC & GAS 837004BX7 A1 6.046 5.3000 S 5/15/2033 94.06 4,450,000 4,014,733.00 4,2 SOUTHERN CAL EDISON 842400EY5 A2 4.972 5.0000 S 1/15/2016 96.65 16,000,000 16,032,611.50 15,8 SPRINT CAPITAL CORP 852060AJ1 BAA3 7.043 7.6250 S 1/30/2011 107.21 7,000,000 7,141,843.78 7,7 SPRINT CAPITAL CORP 852060AT9 BAA3 8.803 8.7500 S 3/15/2032 120.44 18,000,000 17,903,928.08 22,100	
SOUTH CAROLINA ELEC & GAS 837004BX7 A1 6.046 5.3000 S 5/15/2033 94.06 4,450,000 4,014,733.00 4,2 SOUTHERN CAL EDISON 842400EY5 A2 4.972 5.0000 S 1/15/2016 96.65 16,000,000 16,032,611.50 15,8 SPRINT CAPITAL CORP 852060AJ1 BAA3 7.043 7.6250 S 1/30/2011 107.21 7,000,000 7,141,843.78 7,7 SPRINT CAPITAL CORP 852060AT9 BAA3 8.803 8.7500 S 3/15/2032 120.44 18,000,000 17,903,928.08 22,10	09,350.00
SOUTHERN CAL EDISON 842400EY5 A2 4.972 5.0000 S 1/15/2016 96.65 16,000,000 16,032,611.50 15,80 SPRINT CAPITAL CORP 852060AJ1 BAA3 7.043 7.6250 S 1/30/2011 107.21 7,000,000 7,141,843.78 7,7 SPRINT CAPITAL CORP 852060AT9 BAA3 8.803 8.7500 S 3/15/2032 120.44 18,000,000 17,903,928.08 22,10	42,144.45
SPRINT CAPITAL CORP 852060AJ1 BAA3 7.043 7.6250 S 1/30/2011 107.21 7,000,000 7,141,843.78 7,7 SPRINT CAPITAL CORP 852060AT9 BAA3 8.803 8.7500 S 3/15/2032 120.44 18,000,000 17,903,928.08 22,1	15,672.89
SPRINT CAPITAL CORP 852060AT9 BAA3 8.803 8.7500 S 3/15/2032 120.44 18,000,000 17,903,928.08 22,1	33,208.89
	28,368.47
SPRINT CAPITAL CORPORATION 852060AC6 BAA3 5.928 6.1250 S 11/15/2008 101.18 3,000,000 3,010,234.42 3,000,000	42,770.00
	58,819.17
SPRINT CAPITAL CORPORATION 852060AD4 BAA3 6.888 6.8750 S 11/15/2028 100.16 5,000,000 4,992,708.31 5,00	52,073.61
ST PAUL TRAVELERS 89420GAG4 A3 3.492 3.7500 S 3/15/2008 98.05 5,000,000 5,015,081.07 4,9	57,558.33
TARGET CORP 87612EAG1 A1 4.310 5.4000 S 10/1/2008 100.28 10,500,000 10,690,645.85 10,600	70,625.00
TARGET CORP (DAYTON HUDSON) 239753DL7 A1 6.792 6.6500 S 8/1/2028 116.50 20,000,000 19,679,851.64 23,8	53,366.67
TELECOM ITALIA CAPITAL 87927VAF5 BAA2 6.425 6.3750 S 11/15/2033 94.43 5,000,000 4,967,521.30 4,7	62,229.17
TELECOM ITALIA CAPITAL 87927VAN8 BAA2 4.918 4.8750 S 10/1/2010 97.20 15,000,000 14,977,913.43 14,7	63,112.50
TELEFONICA EUROPE BV 879385AC6 BAA1 6.837 7.7500 S 9/15/2010 107.43 16,300,000 16,802,344.75 17,8	83,372.94
TELEFONICA EUROPE BV 879385AD4 BAA1 6.166 8.2500 S 9/15/2030 118.81 10,000,000 12,577,254.28 12,1	24,116.67
TOYOTA MOTOR CREDIT CORP 892332AM9 AAA 4.369 4.3500 S 12/15/2010 96.95 8,000,000 7,994,473.82 7,7	71,706.67
TRIBUNE CO 896047AE7 BA1 4.914 4.8750 S 8/15/2010 95.85 14,000,000 13,982,092.96 13,6	76,553.33
UNILEVER (CPC INTL) 126149AD5 A1 6.467 7.2500 S 12/15/2026 115.58 5,380,000 5,848,260.44 6,2	35,754.76
UNILEVER CAPITAL CORP 904764AG2 A1 3.505 7.1250 S 11/1/2010 105.74 7,250,000 8,183,344.48 7,7	52,461.25
UNITED TECHNOLOGIES CORP 913017BG3 A2 4.473 4.3750 S 5/1/2010 97.55 10,000,000 9,969,984.80 9,8	28,216.67
UNITED TECHNOLOGIES CORP 913017BH1 A2 4.947 4.8750 S 5/1/2015 96.94 15,000,000 14,926,962.46 14,6	62,275.00
UNITED TECHNOLOGIES CORP 913017BJ7 A2 5.452 5.4000 S 5/1/2035 96.49 8,000,000 7,940,311.23 7,7	90,880.00
UNITEDHEALTH GROUP INC 91324PAE2 A3 4.560 4.8750 S 4/1/2013 97.06 5,000,000 5,084,599.17 4,9	14,037.50
UNITEDHEALTH GROUP INC 91324PAF9 A3 3.348 3.3000 S 1/30/2008 97.83 5,000,000 4,997,390.99 4,9	60,758.33
UNITEDHEALTH GROUP INC 91324PAM4 A3 5.033 4.8750 S 3/15/2015 96.20 6,000,000 5,936,855.37 5,8	58,185.00
VERIZON COMM (GTE CORP) 362320AV5 BAA1 5.015 7.5100 S 4/1/2009 104.32 5,000,000 5,262,006.60 5,3	09,875.00
VERIZON GLOBAL FDG CORP 07785HCZ9 A3 3.502 7.6000 S 3/15/2007 100.41 5,000,000 5,041,384.89 5,1	32,488.89
VERIZON GLOBAL FDG CORP 92344GAT3 A3 4.656 7.3750 S 9/1/2012 109.40 10,000,000 11,340,301.73 11,1	85,533.33
VERIZON NEW JERSEY 92344UAA3 A3 5.793 5.8750 S 1/17/2012 100.61 5,000,000 5,017,422.80 5,1	64,119.44
VIRGINIA ELECTRIC POWER 927804ES9 BAA1 5.457 5.3750 S 2/1/2007 99.98 25,000,000 24,998,338.15 25,500	53,645.84
VIRGINIA ELECTRIC POWER 927804EV2 BAA1 4.606 4.5000 S 12/15/2010 96.16 5,000,000 4,981,017.15 4,8	18,050.00



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DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
				Gı	oup: FIXED INCO	OME - Internal				
				Portfo Instrui	lio: FI ment: COR		ED INCOME RPORATE NOTES/	BONDS		
VODAFONE AIRTOUCH PLC		92857TAG2	A3	7.931	7.7500 S	2/15/2010	106.54	12,000,000	11,940,477.62	13,135,773.34
VODAFONE AIRTOUCH PLC		92857TAH0	A3	7.902	7.8750 S	2/15/2030	117.27	7,000,000	6,980,068.84	8,416,870.00
VODAFONE GROUP PLC		92857WAM2	A3	5.560	5.5000 S	6/15/2011	100.22	15,000,000	14,961,370.97	15,070,266.67
WACHOVIA CORP		33738MAC5	AA3	6.673	5.8000 S	12/1/2008	100.90	7,000,000	6,891,774.51	7,096,483.33
WACHOVIA CORP		929771AM5	A1	7.593	6.1500 S	3/15/2009	101.83	15,000,000	14,567,510.99	15,545,375.01
WACHOVIA CORPORATION		337358BK0	A1	3.347	6.4000 S	4/1/2008	101.28	5,335,000	5,532,562.64	5,488,594.65
WAL-MART STORES		931142CA9	AA2	4.779	4.7500 S	8/15/2010	98.62	8,000,000	7,992,346.91	8,032,915.56
WAL-MART STORES		931142CB7	AA2	5.279	5.2500 S	9/1/2035	92.10	10,000,000	9,958,801.71	9,384,500.00
WAL-MART STORES GLOBAL		931142BE2	AA2	6.334	6.8750 S	8/10/2009	104.13	35,490,000	35,961,606.76	37,912,443.88
WASHINGTON MUTUAL INC		939322AL7	A3	4.108	4.0000 S	1/15/2009	97.54	5,000,000	4,989,345.13	4,969,172.23
WELLS FARGO COMPANY		949746JJ1	AA1	4.227	4.2000 S	1/15/2010	97.35	15,000,000	14,987,993.87	14,893,300.00
WEYERHAEUSER CO		962166BM5	baa2	5.577	6.1250 S	3/15/2007	100.10	6,347,000	6,353,962.90	6,467,749.91
WM WRIGLEY JR CO		982526AA3	A1	4.340	4.3000 S	7/15/2010	97.15	10,000,000	9,987,020.26	9,913,077.78
CORPORATE NOTES/BONDS	TOTAL							2,120,297,000	2,161,794,538.04	2,216,659,119.95
				Instru	ment: FHLMC	FE	DERAL HOME LOA	N MORTGAGE POOL		
FHLMC GR 14-0013		31340AAN1	AAA	8.929	8.2500 M	10/1/2009	103.70	23,943	23,942.86	24,994.32
FHLMC GR 14-0437		31340AL41	AAA	10.187	8.0000 M	7/1/2008	103.69	4,421	4,341.13	4,614.12
FHLMC GR 14-1104	PART.	31340BGM5	AAA	8.302	8.0000 M	9/1/2011	103.69	16,091	16,088.02	16,792.44
FHLMC GR 16-0034		313401EL1	AAA	8.473	8.5000 M	12/1/2007	100.00	3,249	3,249.20	3,272.14
FHLMC GR 16-0039		313401ER8	AAA	8.425	8.5000 M	3/1/2008	100.00	11,382	11,381.86	11,462.39
FHLMC GR 17-0021		313401JF9	AAA	5.716	6.7500 M	7/1/2008	100.00	4,647	4,646.70	4,672.84
FHLMC GR 18-0117		31340LDW4	AAA	8.142	8.0000 M	1/1/2009	103.69	5,702	5,686.70	5,950.61
FHLMC GR 18-0327		31340LLG0	AAA	8.339	8.0000 M	3/1/2009	103.91	922	921.77	963.99
FHLMC GR 18-0398		31340LNP8	AAA	8.185	8.0000 M	1/1/2010	103.95	958	955.50	1,002.69
FHLMC GR 18-0408		31340LNZ6	AAA	8.370	8.0000 M	4/1/2009	103.69	1,645	1,644.31	1,716.38
FHLMC GR 18-0478		31340LQ75	AAA	8.264	8.0000 M	7/1/2009	103.69	2,173	2,173.32	2,268.05
FHLMC GR 18-0660		31340LWV5	AAA	8.166	8.0000 M	6/1/2009	103.95	7,774	7,770.39	8,133.01
FHLMC GR 18-0688		31340LXR3	AAA	8.273	8.0000 M	6/1/2008	103.95	1,514	1,514.24	1,584.20
FHLMC GR 18-1078	PART.	31340MFT7	AAA	8.476	7.5000 M	3/1/2009	100.00	22,159	22,126.76	22,297.36
FHLMC GR 18-1263		31340MML6	AAA	8.412	8.0000 M	6/1/2009	103.69	5,784	5,784.49	6,036.59
FHLMC GR 18-1293		31340MNJ0	AAA	9.121	8.5000 M	11/1/2008	104.41	10,227	10,226.98	10,750.67
Group: FIXED INCOME - Interna	al	Portfolio:	FI FIXED INCO	ME						



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DESCRIPTION		IDENTIFIED	DATING	VIELD	COLIDON	MATHDITY	PRICE	PAR/	BOOK VALUE	MARKET VALUE
DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F oup: FIXED INCO	MATURITY OMF - Internal	PRICE	SHARES		
				Portfolio	•		ED INCOME			
					ent: FHLMC	FED	ERAL HOME LOAN	MORTGAGE POOL		
FHLMC GR 18-1506	PART.	31340MU78	AAA	7.720	7.0000 M	3/1/2008	100.00	1,609	1,608.80	1,618.20
FHLMC GR 18-1665		31340MZ65	AAA	8.638	8.5000 M	7/1/2008	104.57	3,802	3,801.64	4,002.09
FHLMC GR 18-1689		31340M2W4	AAA	8.404	8.0000 M	3/1/2009	103.69	8,570	8,570.41	8,943.97
FHLMC GR 18-1773		31340M6J9	AAA	8.495	7.0000 M	6/1/2008	100.00	6,461	6,461.00	6,498.69
FHLMC GR 18-1964		31340NFD0	AAA	8.474	8.5000 M	6/1/2011	104.57	2,339	2,334.60	2,462.25
FHLMC GR 18-3168		31340PQV3	AAA	7.908	7.5000 M	11/1/2008	100.00	7,083	7,082.70	7,126.97
FHLMC GR 18-3249		31340PTE8	AAA	8.806	7.5000 M	12/1/2008	100.00	520	519.84	523.09
FHLMC GR 18-3326		31340PVT2	AAA	9.903	8.5000 M	9/1/2008	104.57	2,966	2,962.71	3,122.45
FHLMC GR 18-3460		31340PZZ4	AAA	8.235	7.5000 M	5/1/2009	103.11	5,253	5,252.64	5,448.85
FHLMC GR 18-3466		31340PZ76	AAA	8.264	7.5000 M	11/1/2008	100.00	3,502	3,502.33	3,524.19
FHLMC GR 18-3847		31340QHY5	AAA	8.567	7.7500 M	10/1/2007	100.00	9,937	9,937.20	10,001.38
FHLMC GR 18-4245		31340QWE2	AAA	8.599	8.5000 M	10/1/2009	104.41	15,497	15,496.79	16,290.21
FHLMC GR 18-4517		31340RAS3	AAA	8.500	8.5000 M	10/1/2009	104.41	2,571	2,570.64	2,702.27
FHLMC GR 18-5864		31340SQR6	AAA	8.784	8.0000 M	12/1/2008	103.91	31,355	31,354.80	32,790.74
FHLMC GR 18-6122		31340SYT3	AAA	8.708	8.2500 M	6/1/2008	103.70	10,753	10,752.92	11,224.63
FHLMC GR 18-6640		31340TLV0	AAA	8.650	8.0000 M	1/1/2010	103.91	530	526.98	554.30
FHLMC GR 18-9823		31340W4G5	AAA	8.569	8.7500 M	12/1/2008	104.73	16,543	16,543.10	17,445.58
FHLMC GR 25-0016		31341AAR1	AAA	9.071	8.2500 M	9/1/2008	103.70	40,889	40,858.99	42,682.52
FHLMC GR 25-1228		31341BLH9	AAA	8.336	8.5000 M	10/1/2010	104.41	23,088	23,087.78	24,269.97
FHLMC GR 25-6500		31341HGH2	AAA	9.375	8.5000 M	11/1/2009	104.41	13,681	13,662.55	14,381.03
FHLMC GR 25-7266		31341JCB5	AAA	8.617	8.5000 M	11/1/2007	104.57	9,168	8,884.42	9,651.40
FHLMC GR 25-7378		31341JFT3	AAA	8.208	8.0000 M	8/1/2008	103.91	1,973	1,972.63	2,063.39
FHLMC GR 27-1360		31343BQM1	AAA	8.333	8.5000 M	8/1/2012	104.77	12,094	12,094.46	12,756.42
FHLMC GR 27-1817		31343CAS3	AAA	8.500	8.5000 M	6/1/2008	104.41	1,695	1,695.47	1,782.30
FHLMC GR 27-2204	PART.	31343CNV2	AAA	8.201	8.0000 M	7/1/2008	103.91	5,740	5,739.68	6,002.60
FHLMC GR 27-2987		31343DJ86	AAA	8.798	8.5000 M	6/1/2009	104.41	5,022	5,021.21	5,278.99
FHLMC GR 27-4621		31343FD20	AAA	8.206	8.0000 M	6/1/2008	103.91	7,556	7,556.38	7,902.42
FHLMC GR 27-5186		31343FXP7	AAA	8.220	8.0000 M	7/1/2015	104.04	314	312.14	328.86
FHLMC GR 27-5221		31343FYS0	AAA	11.135	7.0000 M	8/1/2016	102.78	21,781	19,960.87	22,514.21
FHLMC GR 27-7196		31343H7H0	AAA	9.745	8.0000 M	8/1/2016	104.04	27,270	26,230.35	28,553.09
FHLMC GR 28-0463		31344JQQ4	AAA	8.754	8.0000 M	11/1/2016	104.04	18,422	18,045.33	19,288.71



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								PAR/	BOOK	MARKET VALUE
DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	SHARES	VALUE	VALUE
					oup: FIXED INCO		ED 110014E			
				Portfol Instrur	lio: FI ment: FHLMC		ED INCOME DERAL HOME LOAN	I MORTGAGE POOL		
FHLMC GR 28-1274		31344KMX0	AAA	8.680	8.2500 M	8/1/2008	103.56	17,790	17,789.52	18,544.77
FHLMC GR 28-1743		31344K5C5	AAA	8.886	8.5000 M	11/1/2016	104.77	32,133	31,777.92	33,891.47
FHLMC GR 28-2813		31344MDS7	AAA	8.224	8.0000 M	6/1/2014	104.04	125,541	125,541.49	131,449.06
FHLMC GR 28-3670		31344NCF4	AAA	7.900	7.5000 M	6/1/2008	103.23	3,252	3,234.56	3,376.98
FHLMC GR 28-4106		31344NR35	AAA	8.579	7.7500 M	12/1/2007	103.23	2,712	2,712.24	2,817.39
FHLMC GR 28-4655		31344PE42	AAA	8.289	8.0000 M	9/1/2009	104.04	13,369	13,365.67	13,997.35
FHLMC GR 28-4656		31344PE59	AAA	8.595	8.5000 M	3/1/2011	104.82	33,965	33,964.52	35,840.49
FHLMC GR 28-8100		31344S7M4	AAA	7.957	7.5000 M	10/1/2007	100.00	5,074	5,074.27	5,105.99
FHLMC GR 29-7793		313447US1	AAA	9.224	8.5000 M	7/1/2017	104.77	47,083	46,181.41	49,660.53
FHLMC GR 29-7925		313447YW8	AAA	9.127	8.5000 M	6/1/2017	104.61	131,968	129,843.72	138,987.51
FHLMC GR 29-9968		313454CD0	AAA	7.120	9.0000 M	7/1/2009	105.92	60,701	60,700.64	64,746.95
FHLMC GR 30-4044		31345FP58	AAA	9.229	8.5000 M	12/1/2007	104.57	2,749	2,748.53	2,893.50
FHLMC GR 30-4342		31345FZF5	AAA	9.521	8.5000 M	4/1/2013	104.57	11,183	11,183.37	11,773.14
FHLMC GR 30-4396		31345F3D5	AAA	9.018	8.0000 M	3/1/2014	103.91	5,735	5,734.86	5,997.48
FHLMC GR 30-6578		31345JJX6	AAA	9.308	8.5000 M	10/1/2018	104.61	23,133	22,708.71	24,363.10
FHLMC GR 30-6610		31345JKX4	AAA	8.981	8.0000 M	12/1/2018	104.04	31,057	30,323.50	32,518.60
FHLMC GR 30-6645		31345JL21	AAA	9.766	8.5000 M	2/1/2019	104.77	37,619	36,498.94	39,677.55
FHLMC GR 53-0976		31347NCM6	AAA	8.854	8.0000 M	1/1/2017	103.69	16,007	16,007.10	16,704.70
FHLMC GR 53-5060		31347STR6	AAA	6.551	8.5000 M	8/1/2017	104.82	65,834	68,396.94	69,470.12
FHLMC GR 55-4908		31290KNZ8	AAA	6.792	8.5000 M	4/1/2011	104.57	59,733	59,733.41	62,883.34
FHLMC GR 55-5129		31290KVW6	AAA	0.025	12.0000 M	6/1/2020	109.97	100,904	112,627.68	111,970.34
FHLMC GR 55-5155		31290KWQ8	AAA	6.382	8.0000 M	7/1/2016	103.69	16,623	16,622.66	17,347.15
FHLMC GR 55-5187		31290KXQ7	AAA	6.348	8.0000 M	7/1/2017	103.69	43,314	43,313.62	45,201.50
FHLMC GR 55-5188		31290KXR5	AAA	7.008	8.5000 M	12/1/2018	104.57	314,721	314,721.18	331,317.49
FEDERAL HOME LOAN MORTGA	GE POOL TOTA	AL						1,642,772	1,647,662.05	1,728,784.07
				Instrur	ment: FHLMC-G	FHL	MC GOLD			
FHLMC GOLD #A31402		31297LRX0	AAA	5.419	5.5000 M	2/1/2035	98.90	18,602,462	18,678,530.94	18,482,723.82
FHLMC GOLD 15YR #B14204		312966U51	AAA	4.513	4.5000 M	5/1/2019	96.48	13,272,588	13,269,220.71	12,855,298.22
FHLMC GOLD # C00210		31292GGT7	AAA	7.578	8.0000 M	1/1/2023	104.54	1,253,733	1,272,149.36	1,318,985.56
FHLMC GOLD # G00198		31283GGF8	AAA	7.205	8.0000 M	1/1/2024	104.24	1,294,725	1,329,550.93	1,358,291.75
FHLMC GOLD #A00850	POOL#	31295V5K2	AAA	5.153	10.2500 M	10/1/2022	108.94	32,096	33,600.14	35,241.19
Group: FIXED INCOME - Internal		Portfolio:	FI FIXED INCOME							



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DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
1				Gr	oup: FIXED INCO	ME - Internal				
				Portfol Instrun	io: FI nent: FHLMC-G		ED INCOME LMC GOLD			
FHLMC GOLD #A00854	POOL#	31295V5P1	AAA	7.486	10.2500 M	11/1/2009	108.71	33,337	34,121.89	36,524.50
FHLMC GOLD #A01179		31295WJY5	AAA	7.238	8.0000 M	12/1/2019	104.50	139,824	142,117.47	147,046.34
FHLMC GOLD #A11732		31296K4R1	AAA	5.381	5.0000 M	8/1/2033	96.75	23,811,444	23,352,821.47	23,136,310.60
FHLMC GOLD #A11756		31296K5R0	AAA	4.848	5.0000 M	8/1/2033	96.75	17,696,627	17,849,632.45	17,194,868.15
FHLMC GOLD #A11952		31296LEZ0	AAA	4.756	5.0000 M	8/1/2033	96.75	26,352,810	26,698,366.22	25,605,620.39
FHLMC GOLD #A13227		31296MSQ3	AAA	5.172	5.0000 M	9/1/2033	96.75	35,047,226	34,780,024.34	34,053,520.36
FHLMC GOLD #A13315		31296MVG1	AAA	5.085	5.0000 M	9/1/2033	96.75	23,475,104	23,395,440.38	22,809,506.93
FHLMC GOLD #A13562		31296M5X3	AAA	5.172	5.0000 M	9/1/2033	96.75	16,398,626	16,268,422.76	15,933,670.33
FHLMC GOLD #A13802		31296NGK7	AAA	5.153	5.0000 M	9/1/2033	96.75	43,005,618	42,695,523.97	41,786,265.23
FHLMC GOLD #A14276		31296NXD4	AAA	5.344	5.5000 M	10/1/2033	99.12	47,596,567	47,931,733.50	47,393,487.88
FHLMC GOLD #A16641		31296RLW6	AAA	4.882	5.5000 M	12/1/2033	99.12	17,786,889	18,087,237.50	17,710,998.72
FHLMC GOLD #A16855		31296RTL2	AAA	5.317	5.5000 M	12/1/2033	99.12	18,096,093	18,217,516.06	18,018,882.55
FHLMC GOLD #A17666		31296SQT6	AAA	5.093	5.5000 M	1/1/2034	99.12	23,377,861	23,695,035.49	23,278,115.29
FHLMC GOLD #A24899		31297CNQ9	AAA	5.211	6.0000 M	7/1/2034	100.84	12,421,176	12,755,711.12	12,587,122.43
FHLMC GOLD #A26688		31297END4	AAA	5.407	6.0000 M	9/1/2034	100.84	10,144,771	10,343,376.06	10,280,304.86
FHLMC GOLD #A36194		31297R3B1	AAA	5.190	5.0000 M	8/1/2035	96.50	17,302,861	17,152,100.88	16,769,010.40
FHLMC GOLD #A36554		31297SH73	AAA	5.307	5.0000 M	8/1/2035	96.50	41,374,405	40,719,663.17	40,097,866.49
FHLMC GOLD #A39275		31297VJU3	AAA	5.617	5.0000 M	11/1/2035	96.50	38,595,040	37,246,608.04	37,404,254.15
FHLMC GOLD #A39572		31297VT57	AAA	5.472	5.0000 M	11/1/2035	96.50	23,880,760	23,244,570.33	23,143,959.08
FHLMC GOLD #A40359		3128K0MG5	AAA	5.734	5.5000 M	12/1/2035	98.90	37,338,941	36,920,552.93	37,098,603.01
FHLMC GOLD #A41947		3128K2EU9	AAA	5.875	5.5000 M	1/1/2036	98.89	37,984,838	37,275,209.72	37,738,822.42
FHLMC GOLD #A43419		3128K3YQ4	AAA	5.634	5.0000 M	3/1/2036	96.49	30,514,736	29,436,205.60	29,570,507.91
FHLMC GOLD #A44893		3128K5NJ7	AAA	5.808	5.0000 M	4/1/2036	96.49	28,199,661	26,905,652.97	27,327,069.35
FHLMC GOLD #A46033		3128K6V23	AAA	5.452	6.0000 M	7/1/2035	100.72	17,441,361	17,776,996.99	17,653,448.16
FHLMC GOLD #A46280		3128K66R6	AAA	5.221	5.0000 M	7/1/2035	96.50	40,900,561	40,444,622.98	39,638,641.91
FHLMC GOLD #A46696		3128K7NM6	AAA	5.984	4.5000 M	8/1/2035	93.69	29,517,491	26,951,519.72	27,766,513.39
FHLMC GOLD #A47209		3128K8AJ5	AAA	5.589	4.5000 M	10/1/2035	93.69	50,715,135	47,411,645.36	47,706,712.99
FHLMC GOLD #A47753		3128K8TJ5	AAA	5.751	5.0000 M	11/1/2035	96.50	109,652,221	104,980,413.82	106,269,084.61
FHLMC GOLD #A47758		3128K8TP1	AAA	5.592	5.0000 M	11/1/2035	96.50	110,083,234	106,382,422.75	106,686,799.61
FHLMC GOLD #A47759		3128K8TQ9	AAA	5.568	5.0000 M	11/1/2035	96.50	58,576,177	56,682,948.15	56,768,906.55
FHLMC GOLD #A48073		3128K86J0	AAA	6.136	5.5000 M	1/1/2036	98.89	37,356,484	36,118,209.39	37,114,538.61



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
				oup: FIXED INCO					
			Portfoli Instrum	io: FI nent: FHLMC-G		ED INCOME MC GOLD			
FHLMC GOLD #A48406	3128K9KT0	AAA	6.127	5.5000 M	3/1/2036	98.89	44,215,950	42,763,964.89	43,929,578.52
FHLMC GOLD #C00290	31292GKB1	AAA	8.486	6.5000 M	1/1/2024	102.81	3,215,827	2,989,214.97	3,323,674.92
FHLMC GOLD #C00425	31292GPJ9	AAA	7.367	7.5000 M	10/1/2025	104.36	1,620,505	1,633,406.16	1,701,254.98
FHLMC GOLD #C00428	31292GPM2	AAA	7.337	7.5000 M	11/1/2025	104.36	1,032,486	1,041,845.91	1,083,934.67
FHLMC GOLD #C00438	31292GPX8	AAA	7.072	7.0000 M	12/1/2025	103.60	1,226,726	1,225,764.47	1,277,982.32
FHLMC GOLD #C00742	31292GZF6	AAA	7.208	6.5000 M	4/1/2029	102.59	1,363,866	1,293,652.26	1,406,523.50
FHLMC GOLD #C00760	31292GZZ2	AAA	7.291	6.5000 M	5/1/2029	102.59	3,038,806	2,862,408.98	3,133,849.61
FHLMC GOLD #C00785	31292G2S4	AAA	7.279	6.5000 M	6/1/2029	102.59	1,646,319	1,551,775.20	1,697,810.45
FHLMC GOLD #C00835	31292G4U7	AAA	7.020	6.5000 M	7/1/2029	102.59	5,289,614	5,085,326.75	5,455,055.70
FHLMC GOLD #C00896	31292G7H3	AAA	7.585	7.5000 M	12/1/2029	104.10	1,193,484	1,190,218.00	1,249,863.66
FHLMC GOLD #C00910	31292HAK0	AAA	7.703	7.5000 M	1/1/2030	103.96	660,166	652,963.49	690,415.07
FHLMC GOLD #C01271	31292HMU5	AAA	6.454	6.5000 M	12/1/2031	102.46	2,102,086	2,113,099.27	2,165,246.93
FHLMC GOLD #C01277	31292HM27	AAA	6.427	7.0000 M	11/1/2031	103.09	1,674,218	1,714,461.56	1,735,767.84
FHLMC GOLD #C01598	31292HX33	AAA	5.279	5.0000 M	8/1/2033	96.75	23,810,169	23,475,707.26	23,135,071.22
FHLMC GOLD #C01622	31292HYT5	AAA	5.213	5.0000 M	9/1/2033	96.75	28,107,238	27,816,841.68	27,310,304.11
FHLMC GOLD #C01623	31292HYU2	AAA	5.727	5.5000 M	9/1/2033	99.12	16,293,669	16,134,245.66	16,224,149.35
FHLMC GOLD #C01674	31292H2F0	AAA	5.394	5.5000 M	11/1/2033	99.12	35,368,120	35,550,954.06	35,217,215.70
FHLMC GOLD #C19467	31293FQU4	AAA	6.342	6.5000 M	12/1/2028	102.65	1,283,478	1,296,965.51	1,324,416.81
FHLMC GOLD #C22347	31293KTC0	AAA	6.236	6.0000 M	2/1/2029	101.15	1,983,829	1,956,941.44	2,016,482.32
FHLMC GOLD #C23918	31293MK76	AAA	6.556	6.5000 M	3/1/2029	102.59	3,342,523	3,340,103.67	3,447,066.47
FHLMC GOLD #C25795	31293PNL5	AAA	6.556	6.5000 M	4/1/2029	102.59	1,048,967	1,048,210.99	1,081,775.36
FHLMC GOLD #C28188	31293SCZ0	AAA	7.231	6.5000 M	6/1/2029	102.59	721,903	682,768.61	744,481.25
FHLMC GOLD #C29186	31293TF36	AAA	7.052	6.5000 M	7/1/2029	102.59	1,485,434	1,426,457.04	1,531,892.91
FHLMC GOLD #C29188	31293TF51	AAA	7.462	6.5000 M	5/1/2029	102.59	903,188	840,310.60	931,436.54
FHLMC GOLD #C29245	31293THW0	AAA	7.457	6.5000 M	7/1/2029	102.59	764,884	710,223.18	788,806.55
FHLMC GOLD #C29249	31293TH26	AAA	7.157	6.0000 M	7/1/2029	101.15	912,373	823,353.08	927,391.11
FHLMC GOLD #C29986	31293UCX0	AAA	7.138	6.5000 M	8/1/2029	102.59	672,060	639,608.60	693,079.80
FHLMC GOLD #C30083	31293VCU4	AAA	7.138	6.5000 M	8/1/2029	102.59	989,607	942,335.37	1,020,558.86
FHLMC GOLD #C30265	31293VJJ2	AAA	7.335	6.5000 M	8/1/2029	102.59	505,516	472,870.55	521,326.50
FHLMC GOLD #C32961	31293YJE7	AAA	7.214	6.5000 M	11/1/2029	102.59	9,886	9,305.75	10,195.14
FHLMC GOLD #C35366	31294B6B6	AAA	7.703	7.5000 M	1/1/2030	104.10	444,539	439,678.10	465,538.50



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DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
					oup: FIXED INCO					
				Portfoli Instrun	io: FI nent: FHLMC-G		ED INCOME .MC GOLD			
FHLMC GOLD #C64130		31287PST1	AAA	6.424	6.5000 M	2/1/2032	102.40	2,843,688	2,866,618.74	2,927,396.29
FHLMC GOLD #C70138		31287XEK8	AAA	4.625	6.5000 M	8/1/2032	102.40	11,248,727	11,553,239.37	11,579,852.38
FHLMC GOLD #C80343		31335GLY9	AAA	7.387	7.0000 M	9/1/2025	103.60	978,634	964,079.48	1,019,524.13
FHLMC GOLD #C80349		31335GL60	AAA	7.393	7.5000 M	10/1/2025	104.36	1,131,445	1,139,261.99	1,187,825.40
FHLMC GOLD #D01338		313933PX5	AAA	12.000	12.0000 M	9/1/2013	110.87	13,793	13,792.35	15,429.74
FHLMC GOLD #D06779	MBS	313939Q86	AAA	6.140	9.0000 M	12/1/2014	105.90	50,636	50,635.95	54,003.75
FHLMC GOLD #D64823		3128F4LC3	AAA	7.386	7.0000 M	10/1/2025	103.60	679,627	669,591.33	708,024.24
FHLMC GOLD #D67588		3128F7ND2	AAA	7.015	7.0000 M	1/1/2026	103.60	496,543	497,384.30	517,290.54
FHLMC GOLD #E69095		31280QC89	AAA	3.737	6.5000 M	2/1/2013	102.28	363,864	365,390.35	374,131.38
FHLMC GOLD #G00474		31283GQ34	AAA	7.110	9.0000 M	4/1/2025	106.26	1,043,231	1,075,083.43	1,116,341.14
FHLMC GOLD #G00853		31283G5N3	AAA	6.478	7.0000 M	1/1/2028	103.59	2,322,972	2,357,332.41	2,419,986.55
FHLMC GOLD #G00920		31283HAV7	AAA	6.392	7.0000 M	5/1/2028	103.55	767,931	777,109.97	799,634.12
FHLMC GOLD #G00921		31283HAW5	AAA	6.644	7.5000 M	4/1/2028	104.29	997,176	1,010,963.79	1,046,197.63
FHLMC GOLD #G00983		31283HCU7	AAA	6.552	6.5000 M	11/1/2028	102.65	903,250	902,700.75	932,061.08
FHLMC GOLD #G01309		31283HN27	AAA	6.410	7.0000 M	8/1/2031	103.09	742,853	761,124.57	770,162.91
FHLMC GOLD #G01477		31283HUA1	AAA	5.623	6.0000 M	12/1/2032	101.02	6,046,615	6,154,895.43	6,138,704.83
FHLMC GOLD #G01534		31283HV36	AAA	5.753	6.0000 M	4/1/2033	100.96	8,297,239	8,391,794.38	8,418,461.90
FHLMC GOLD #G01823		3128LXAY6	AAA	5.461	6.0000 M	5/1/2035	100.72	14,055,487	14,317,293.49	14,226,401.77
FHLMC GOLD #G01886		3128LXCX6	AAA	5.674	4.5000 M	8/1/2035	93.69	19,131,458	17,812,678.71	17,996,580.37
FHLMC GOLD #G01890		3128LXC32	AAA	5.504	4.5000 M	10/1/2035	93.69	18,969,248	17,828,440.27	17,843,991.95
FHLMC GOLD #G01922		3128LXD31	AAA	5.462	5.5000 M	10/1/2035	98.90	25,096,339	25,154,143.13	24,934,801.86
FHLMC GOLD #G01953		3128LXE22	AAA	5.498	4.5000 M	10/1/2035	93.69	40,664,418	37,915,957.02	38,252,204.34
FHLMC GOLD #G01959		3128LXE89	AAA	5.602	5.0000 M	12/1/2035	96.50	37,838,185	36,548,000.40	36,670,751.24
FHLMC GOLD #G02092		3128LXKD1	AAA	5.513	4.5000 M	2/1/2036	93.67	25,307,930	23,762,809.70	23,800,336.63
FHLMC GOLD #G02178		3128LXM31	AAA	5.897	4.5000 M	3/1/2036	93.67	23,438,466	21,437,419.82	22,042,236.17
FHLMC GOLD #G02231		3128LXPQ7	AAA	5.943	4.5000 M	6/1/2036	93.67	21,260,153	19,366,883.99	19,993,685.46
FHLMC GOLD #G08003		3128MJAD2	AAA	5.152	6.0000 M	7/1/2034	100.84	28,953,622	29,662,924.42	29,340,442.39
FHLMC GOLD #G08006		3128MJAG5	AAA	5.028	6.0000 M	8/1/2034	100.84	28,057,501	28,747,011.50	28,432,349.10
FHLMC GOLD #G08072		3128MJCJ7	AAA	5.189	5.0000 M	8/1/2035	96.50	24,936,445	24,719,961.76	24,167,072.97
FHLMC GOLD #G08122		3128MJD49	AAA	5.962	5.5000 M	4/1/2036	98.89	92,217,751	89,872,178.07	91,620,487.01
FHLMC GOLD #G10186		31283JF30	AAA	6.628	7.5000 M	9/1/2008	102.75	286,772	286,978.40	296,458.87



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							PAR/	BOOK	MARKET
DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	SHARES	VALUE	VALUE
				oup: FIXED INCO					
			Portfol	lio: FI ment: FHLMC-G		ED INCOME MC GOLD			
FULMO OOLD #O40700	04000 1070						4 400 004	4 474 000 00	4 500 000 00
FHLMC GOLD #G10790	31283J2X8	AAA	6.350	6.5000 M	3/1/2013	102.27	1,468,301	1,474,366.98	1,509,628.26
FHLMC GOLD #GO1041	31283HEN1	AAA	7.162	6.0000 M	6/1/2029	101.15	2,534,539	2,305,571.42	2,576,257.68
FHLMC GOLD #GO8080	3128MJCS7	AAA	5.532	5.5000 M	9/1/2035	98.90	34,346,124	34,328,699.03	34,125,049.35
FHLMC GOLD #GOO487	31283GRG4	AAA	6.427	7.0000 M	6/1/2026	103.59	872,338	885,267.73	908,770.21
FHLMC GOLD #N30126(RELO)	31281AD74	AAA	4.861	6.0000 M	8/1/2032	100.72	14,491,248	14,864,509.49	14,668,040.82
FHLMC GOLD 15YR #B11726	3129634K4	AAA	4.238	5.0000 M	1/1/2019	98.32	30,668,417	31,317,053.91	30,281,585.64
FHLMC GOLD 15YR #B11949	312964EW5	AAA	4.267	5.0000 M	1/1/2019	98.32	15,731,218	16,055,914.01	15,532,794.90
FHLMC GOLD 15YR #B12454	312964WP0	AAA	4.267	4.5000 M	2/1/2019	96.48	22,593,501	22,751,955.21	21,883,161.63
FHLMC GOLD 15YR #B13741	312966EN0	AAA	4.280	4.5000 M	4/1/2019	96.48	21,627,375	21,807,894.61	20,947,410.33
FHLMC GOLD 15YR #B14872	312967MV1	AAA	4.614	4.5000 M	5/1/2019	96.48	20,008,562	19,925,387.60	19,379,492.47
FHLMC GOLD 15YR #B15067	312967TY8	AAA	5.171	4.5000 M	6/1/2019	96.48	18,416,988	17,952,364.12	17,837,958.02
FHLMC GOLD 15YR #E01200	31294KKM6	AAA	5.059	5.5000 M	9/1/2017	100.18	13,222,640	13,381,239.94	13,307,044.45
FHLMC GOLD 15YR #E76026	3128GAVT0	AAA	6.113	6.0000 M	4/1/2014	101.42	2,375,787	2,370,264.71	2,421,378.61
FHLMC GOLD 15YR #E90954	3128GVBX7	AAA	4.774	5.5000 M	8/1/2017	100.18	3,955,203	4,054,818.13	3,980,450.12
FHLMC GOLD 15YR #E94584	3128H2CV3	AAA	4.588	5.0000 M	2/1/2018	98.42	9,387,797	9,517,902.45	9,278,116.24
FHLMC GOLD 15YR #E96175	3128H32G5	AAA	4.080	4.5000 M	5/1/2018	96.61	12,016,712	12,200,381.33	11,653,807.42
FHLMC GOLD 15YR #E98671	3128H6T46	AAA	4.573	4.5000 M	8/1/2018	96.61	42,448,589	42,342,278.76	41,166,641.35
FHLMC GOLD 15YR #E99643	3128H7WC2	AAA	4.572	4.5000 M	10/1/2018	96.61	43,901,585	43,794,055.30	42,575,757.34
FHLMC GOLD 15YR #G10703	31283JX89	AAA	7.115	7.5000 M	7/1/2012	102.82	2,584,679	2,603,580.65	2,673,824.71
FHLMC GOLD 15YR #G10707	31283JYC9	AAA	6.891	7.0000 M	7/1/2012	102.22	1,173,614	1,177,709.17	1,206,467.08
FHLMC GOLD 15YR #G10710	31283JYF2	AAA	7.046	7.5000 M	7/1/2012	102.83	2,158,355	2,179,762.06	2,232,926.00
FHLMC GOLD 15YR #G11295	31283KNL8	AAA	4.712	5.5000 M	9/1/2017	100.18	4,155,229	4,256,085.16	4,181,753.04
FHLMC GOLD 15YR #G11337	31283KPW2	AAA	4.376	5.5000 M	11/1/2017	100.18	14,551,060	14,952,326.01	14,643,944.51
FHLMC GOLD 15YR #G11964	3128M1B99	AAA	5.573	5.0000 M	4/1/2021	98.22	99,119,530	96,737,084.90	97,771,174.08
FHLMC GOLD 15YR #G18002	3128MMAC7	AAA	5.018	5.0000 M	7/1/2019	98.32	20,540,529	20,532,903.48	20,281,444.76
FHLMC GOLD 15YR #G18110	3128MMDQ3	AAA	5.675	5.5000 M	4/1/2021	99.87	27,978,587	27,769,141.85	28,071,568.67
FHLMC GOLD 15YR #J01571	3128PCW81	AAA	5.692	5.5000 M	4/1/2021	99.87	28,276,334	28,073,016.39	28,370,306.09
FHLMC GOLD 15YR #J05893	3128PHRN3	AAA	5.630	5.5000 M	2/1/2021	99.87	37,822,411	37,647,896.96	37,948,107.18
FHLMC GOLD 15YR #J05894	3128PHRP8	AAA	5.629	5.5000 M	2/1/2021	99.87	61,251,019	60,968,416.50	61,454,576.75
FHLMC GOLD 20YR #C90524	31335HSM6	AAA	6.351	6.5000 M	2/1/2022	102.16	5,368,725	5,411,041.62	5,513,608.99
FHLMC GOLD 20YR #C90945	3128P7BN2	AAA	5.483	5.0000 M	1/1/2026	97.11	42,797,201	41,820,105.11	41,738,684.02
							• •	• •	• • •



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Gr	oup: FIXED INCO	ME - Internal				
			Portfol Instrur	lio: FI ment: FHLMC-G		ED INCOME .MC GOLD			
FHLMC GOLD POOL #A44111	3128K4R80	AAA	5.766	5.5000 M	3/1/2036	98.89	34,733,284	34,286,392.33	34,508,328.23
FHLMC GOLD POOL #G01994	3128LXGB0	AAA	5.834	5.0000 M	12/1/2035	96.50	35,407,962	33,764,730.49	34,315,508.44
FHLMC GOLD TOTAL							2,413,328,358	2,370,698,255.30	2,367,608,065.94
THEMIC GOLD TOTAL			Instrur	ment: FNMA	FED	ERAL NATIONAL	MORTGAGE ASSN POOL		
FNGL POOL #8241	31360KEN0	AAA	7.762	9.5000 M	5/1/2010	107.40	2,438,204	2,496,719.54	2,637,908.94
FNMA 20YR POOL # 253886	31371J6X7	AAA	6.383	6.5000 M	7/1/2021	102.11	1,392,099	1,397,175.20	1,429,012.46
FNMA 20YR POOL #254296	31371KNM9	AAA	6.383	6.5000 M	4/1/2022	102.12	4,163,152	4,180,049.24	4,273,753.03
FNMA 20YR POOL #254305	31371KNW7	AAA	6.055	6.5000 M	5/1/2022	102.12	5,873,463	5,970,275.58	6,029,501.59
FNMA 20YR POOL #254764	31371K5Z0	AAA	4.993	5.5000 M	6/1/2023	99.21	26,845,759	27,244,715.87	26,757,794.51
FNMA 20YR POOL #254800	31371K7M7	AAA	4.986	5.5000 M	7/1/2023	99.21	29,924,287	30,377,048.25	29,826,234.68
FNMA 20YR POOL #254831	31371LA82	AAA	4.633	5.0000 M	8/1/2023	97.09	18,135,512	18,395,480.17	17,682,607.32
FNMA 20YR POOL #255030	31371LHF9	AAA	4.960	5.5000 M	12/1/2023	99.21	12,214,513	12,427,911.59	12,174,490.19
FNMA 20YR POOL #255362	31371LTT6	AAA	5.171	6.0000 M	8/1/2024	100.97	19,614,694	20,073,226.71	19,902,833.69
FNMA 20YR POOL #255628	31371L4M8	AAA	4.795	5.5000 M	2/1/2025	99.21	18,982,113	19,343,156.40	18,919,915.05
FNMA 20YR POOL #255668	31371L6D6	AAA	4.830	5.5000 M	3/1/2025	99.21	19,261,064	19,610,358.15	19,197,951.92
FNMA 20YR POOL #255731	31371MA80	AAA	4.957	5.0000 M	6/1/2025	97.08	42,081,413	42,121,078.21	41,029,237.52
FNMA 20YR POOL #256086	31371MNB9	AAA	5.455	5.0000 M	12/1/2025	97.08	24,253,559	23,712,196.55	23,647,138.93
FNMA 20YR POOL #357700	31376KKM7	AAA	4.826	5.5000 M	1/1/2025	99.21	23,199,693	23,618,507.20	23,123,675.03
FNMA 20YR POOL #756581	31403SRA6	AAA	4.890	6.0000 M	11/1/2023	100.97	571,834	589,703.17	580,240.35
FNMA 7YR BALLOON POOL #254188	31371KJ93	AAA	5.021	5.5000 M	1/1/2009	99.87	578,628	581,113.04	580,533.62
FNMA 7YR BALLOON POOL #254228	31371KLH2	AAA	5.041	5.5000 M	3/1/2009	99.87	1,237,999	1,242,918.19	1,242,100.59
FNMA 7YR BALLOON POOL #254256	31371KMD0	AAA	4.971	5.5000 M	4/1/2009	99.87	4,859,922	4,886,087.75	4,876,024.83
FNMA 7YR BALLOON POOL #254339	31371KPY1	AAA	5.041	5.5000 M	5/1/2009	99.87	2,036,363	2,045,890.44	2,043,110.65
FNMA 7YR BALLOON POOL #254366	31371KQT1	AAA	5.007	5.5000 M	5/1/2009	99.87	1,302,201	1,309,810.93	1,306,515.83
FNMA DWARF POOL #253884	31371J6V1	AAA	5.761	6.5000 M	8/1/2016	102.34	2,823,988	2,893,072.13	2,905,252.89
FNMA DWARF POOL #254510	31371KVB4	AAA	3.878	5.0000 M	11/1/2017	98.54	50,963,569	52,127,458.89	50,433,377.89
FNMA DWARF POOL #254991	31371LF87	AAA	4.644	5.5000 M	11/1/2018	100.21	19,214,395	19,612,133.92	19,342,426.70
FNMA DWARF POOL #313313	31374GAN7	AAA	5.514	6.0000 M	12/1/2011	101.47	4,313,149	4,355,423.97	4,398,075.15
FNMA DWARF POOL #323980	31374T2M0	AAA	6.148	6.0000 M	4/1/2014	101.48	2,987,443	2,967,486.28	3,046,713.58
FNMA DWARF POOL #357350	31376J5K1	AAA	4.673	5.5000 M	2/1/2018	100.21	10,989,461	11,232,460.44	11,062,686.96
FNMA DWARF POOL #357740	31376KLV6	AAA	4.855	5.5000 M	3/1/2020	99.96	13,391,102	13,651,493.22	13,447,523.45
Group: FIXED INCOME - Internal	Portfolio:	FI FIXED INCOM	ME						



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DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
-				Gro	oup: FIXED INCO	DME - Internal				
				Portfoli Instrum	o: FI nent: FNMA		ED INCOME ERAL NATIONAL M	ORTGAGE ASSN POOL		
FNMA DWARF POOL #420835		31379JPU4	AAA	6.236	6.0000 M	7/1/2013	101.48	1,771,238	1,758,388.11	1,806,325.92
FNMA DWARF POOL #429755		31379UMC2	AAA	6.180	6.0000 M	5/1/2013	101.48	1,509,473	1,501,449.94	1,539,375.45
FNMA DWARF POOL #431241		31379WBJ5	AAA	6.236	6.0000 M	7/1/2013	101.48	1,866,008	1,852,249.09	1,902,973.93
FNMA DWARF POOL #433207		31379YGQ0	AAA	6.236	6.0000 M	7/1/2013	101.48	2,362,380	2,345,995.80	2,409,178.75
FNMA DWARF POOL #437914		31380EN75	AAA	6.236	6.0000 M	8/1/2013	101.48	1,870,333	1,857,086.56	1,907,384.56
FNMA DWARF POOL #437946		31380EP73	AAA	6.178	6.0000 M	7/1/2013	101.48	1,879,790	1,869,401.22	1,917,028.51
FNMA DWARF POOL #535213		31384VSA1	AAA	6.025	7.0000 M	3/1/2015	102.29	2,474,639	2,532,349.46	2,545,842.25
FNMA DWARF POOL #545299		31385HX49	AAA	5.676	6.5000 M	11/1/2016	102.34	2,975,142	3,042,933.86	3,060,756.35
FNMA DWARF POOL #545305		31385HYA4	AAA	4.365	6.0000 M	11/1/2016	101.49	5,122,993	5,329,356.00	5,224,940.30
FNMA DWARF POOL #555028		31385WSR1	AAA	4.355	6.0000 M	10/1/2017	101.49	15,293,802	15,896,061.47	15,598,607.92
FNMA DWARF POOL #555249		31385WZN2	AAA	4.673	5.5000 M	2/1/2018	100.21	10,505,895	10,738,453.55	10,575,899.48
FNMA DWARF POOL #555902		31385XRX7	AAA	4.886	6.0000 M	9/1/2018	101.49	12,129,706	12,541,524.97	12,371,086.74
FNMA DWARF POOL #657369		31390VJN5	AAA	3.152	5.5000 M	9/1/2017	100.27	7,765,576	7,968,084.41	7,822,058.05
FNMA DWARF POOL #668818		31391KAT4	AAA	4.781	5.0000 M	11/1/2017	98.54	15,145,364	15,374,234.93	14,987,801.33
FNMA DWARF POOL #672338		31391N4X6	AAA	4.880	5.0000 M	12/1/2017	98.54	10,488,532	10,560,163.15	10,379,416.06
FNMA DWARF POOL #678432		31391VVZ3	AAA	4.739	5.0000 M	12/1/2017	98.54	10,149,630	10,228,926.37	10,044,039.76
FNMA DWARF POOL #712352		31401ML90	AAA	3.603	5.0000 M	6/1/2018	98.51	11,401,747	11,601,660.65	11,279,595.98
FNMA DWARF POOL #720692		31401WUR8	AAA	3.604	5.0000 M	6/1/2018	98.51	10,612,911	10,825,970.77	10,499,211.40
FNMA DWARF POOL #820408		31406UNZ7	AAA	4.856	5.5000 M	4/1/2020	99.96	10,931,351	11,144,009.78	10,977,408.60
FNMA POOL # 125248		31365EBR3	AAA	6.686	7.0000 M	10/1/2023	103.52	1,641,080	1,661,275.87	1,708,484.57
FNMA POOL # 190605		31368HU68	AAA	6.576	7.5000 M	2/1/2009	102.58	260,535	260,712.75	268,892.46
FNMA POOL # 266202		31371YU33	AAA	6.706	6.5000 M	1/1/2024	102.74	1,517,425	1,505,792.49	1,567,267.50
FNMA POOL # 268312		31372CAM0	AAA	6.801	6.5000 M	1/1/2024	102.74	954,453	943,831.73	985,803.98
FNMA POOL # 50965		313615TW6	AAA	6.711	6.5000 M	1/1/2024	102.84	4,026,649	3,994,535.00	4,162,937.64
FNMA POOL #001171		31360BJQ8	AAA	8.205	7.7500 M	5/1/2009	103.03	13,735	13,734.83	14,239.56
FNMA POOL #007		31360AAG1	AAA	8.604	8.5000 M	1/1/2010	105.57	12,278	12,277.75	13,048.36
FNMA POOL #124485		31365DF26	AAA	7.267	8.5000 M	9/1/2007	103.43	13,000	13,000.14	13,538.64
FNMA POOL #124570		31365DJP1	AAA	7.180	8.5000 M	9/1/2007	103.43	16,245	16,244.84	16,917.76
FNMA POOL #124749	DWARF	31365DQA6	AAA	6.878	8.5000 M	1/1/2008	103.43	136	137.79	141.83
FNMA POOL #1464		31360BTV6	AAA	8.446	7.7500 M	6/1/2008	103.03	62,467	62,414.74	64,762.79
FNMA POOL #1500		31360BUZ5	AAA	8.300	14.7500 M	3/1/2012	113.48	23,188	24,557.34	26,598.97



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DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
-					oup: FIXED INC					
				Portfol Instrun	io: FI nent: FNMA		ED INCOME DERAL NATIONAL M	ORTGAGE ASSN POOL		
FNMA POOL #190031		31368HA86	AAA	7.101	8.0000 M	12/1/2019	104.54	342,402	349,543.15	360,236.90
FNMA POOL #190101		31368HDE0	AAA	7.216	8.0000 M	1/1/2023	104.54	749,355	764,026.02	788,385.99
FNMA POOL #190700		31368HX57	AAA	6.612	7.5000 M	2/1/2009	102.31	346,329	346,611.83	356,496.71
FNMA POOL #2114		31360CK35	AAA	8.931	8.2500 M	11/1/2008	103.78	27,113	27,113.22	28,323.38
FNMA POOL #22022		313606PF6	AAA	9.019	8.5000 M	6/1/2014	104.92	13,322	13,321.59	14,070.96
FNMA POOL #2436		31360CV58	AAA	15.014	15.0000 M	11/1/2012	113.48	3,217	3,216.49	3,690.34
FNMA POOL #2440		31360CV90	AAA	8.875	14.7500 M	8/1/2012	113.48	22,449	23,805.56	25,751.28
FNMA POOL #2459		31360CWU2	AAA	9.084	8.5000 M	6/1/2015	104.92	81,337	81,336.78	85,912.26
FNMA POOL #252645		31371HTA6	AAA	7.498	6.5000 M	8/1/2029	102.66	2,150,346	2,041,703.37	2,219,085.90
FNMA POOL #252981		31371H6S2	AAA	7.054	7.5000 M	1/1/2030	103.94	741,801	752,084.60	775,679.06
FNMA POOL #253481		31371JRA4	AAA	7.865	8.0000 M	9/1/2030	104.03	1,359,652	1,369,176.27	1,423,456.14
FNMA POOL #254479		31371KUC3	AAA	4.738	6.5000 M	10/1/2032	102.41	3,703,281	3,800,906.89	3,812,478.88
FNMA POOL #254514		31371KVF5	AAA	5.748	5.5000 M	11/1/2032	99.05	12,923,608	12,773,330.40	12,860,196.44
FNMA POOL #254548		31371KWH0	AAA	5.694	5.5000 M	11/1/2032	99.05	33,661,652	33,332,592.60	33,496,485.35
FNMA POOL #254981		31371LFW4	AAA	5.298	6.0000 M	11/1/2033	100.85	9,623,762	9,829,144.76	9,753,586.14
FNMA POOL #255028		31371LHD4	AAA	5.458	5.5000 M	1/1/2034	99.04	19,136,108	19,158,208.53	19,040,682.16
FNMA POOL #255230		31371LPP8	AAA	5.608	5.0000 M	6/1/2034	96.71	20,032,404	19,356,897.51	19,456,405.90
FNMA POOL #25934		31361AY74	AAA	8.732	8.0000 M	7/1/2008	103.91	4,181	4,181.08	4,372.41
FNMA POOL #27070		31361CCF6	AAA	6.222	7.5000 M	10/1/2014	103.22	9,414	9,414.37	9,775.90
FNMA POOL #277		31360AJW7	AAA	8.500	8.5000 M	9/1/2009	104.92	29,649	29,648.88	31,316.68
FNMA POOL #28017		31361DDW6	AAA	8.775	8.5000 M	6/1/2016	105.79	7,694	7,647.82	8,194.17
FNMA POOL #30349		31361FWJ9	AAA	8.956	8.5000 M	8/1/2016	105.79	21,307	21,099.04	22,690.51
FNMA POOL #313945		31374GWE3	AAA	6.101	6.5000 M	1/1/2028	102.72	4,872,485	5,005,156.31	5,031,360.98
FNMA POOL #323500		31374TKM0	AAA	7.839	7.0000 M	1/1/2029	103.32	1,176,219	1,109,221.83	1,222,106.70
FNMA POOL #357705		31376KKS4	AAA	5.366	5.5000 M	2/1/2035	98.87	41,306,018	41,509,874.16	41,029,817.93
FNMA POOL #37931	FHA/VA	31361QEC0	AAA	9.058	7.5000 M	9/1/2007	103.02	5,911	5,911.35	6,126.94
FNMA POOL #408220		31378TPD1	AAA	6.433	6.0000 M	1/1/2028	101.13	969,212	944,661.31	985,019.75
FNMA POOL #433690		31379YXT5	AAA	6.205	6.0000 M	11/1/2028	101.13	2,226,652	2,198,808.69	2,262,969.08
FNMA POOL #440702		31380HRX7	AAA	6.205	6.0000 M	11/1/2028	101.13	4,347,916	4,294,220.80	4,418,830.00
FNMA POOL #44599		31361XRU1	AAA	8.381	8.2500 M	9/1/2010	103.78	11,449	11,448.90	11,959.91
FNMA POOL #481713		31382GDS3	AAA	6.237	6.0000 M	2/1/2029	101.04	7,079,804	6,984,507.52	7,188,690.92



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		. <u>.</u>						PAR/	BOOK VALUE	MARKET VALUE
DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	SHARES	VALUE	VALUE
					oup: FIXED INCO		ED 1110014E			
				Portfol Instrur	lio: FI ment: FNMA		ED INCOME DERAL NATIONAL I	MORTGAGE ASSN POOL		
ENIMA DOOL #407247		31382NK68							2 100 012 05	2 250 124 52
FNMA POOL #487317			AAA	6.498	6.5000 M	4/1/2029	102.66	2,188,176	2,190,013.95	2,258,124.52
FNMA POOL #487367		31382NMQ2	AAA	6.527	6.5000 M	4/1/2029	102.66	1,160,614	1,159,430.01	1,197,714.66
FNMA POOL #490228		31382RSR5	AAA	6.497	6.5000 M	3/1/2029	102.66	2,574,297	2,576,417.71	2,656,588.34
FNMA POOL #490800		31382SGH8	AAA	7.516	6.5000 M	4/1/2029	102.66	1,812,038	1,719,331.61	1,869,962.55
FNMA POOL #493925		31382VVS0	AAA	6.498	6.5000 M	4/1/2029	102.66	1,789,412	1,790,948.88	1,846,613.43
FNMA POOL #493926		31382VVT8	AAA	6.516	6.5000 M	4/1/2029	102.66	1,338,441	1,337,992.84	1,381,226.16
FNMA POOL #494126		31382V4K7	AAA	6.516	6.5000 M	4/1/2029	102.66	2,272,641	2,271,902.65	2,345,289.31
FNMA POOL #494181		31382V6S8	AAA	6.530	6.5000 M	4/1/2029	102.66	1,859,036	1,856,887.10	1,918,463.69
FNMA POOL #494232		31382WA93	AAA	6.530	6.5000 M	4/1/2029	102.66	2,407,347	2,404,634.30	2,484,301.39
FNMA POOL #50930		313615ST4	AAA	6.778	7.0000 M	11/1/2023	103.52	2,130,232	2,150,301.81	2,217,727.38
FNMA POOL #50947		313615TC0	AAA	6.775	7.0000 M	12/1/2023	103.52	2,012,184	2,031,600.70	2,094,830.95
FNMA POOL #52206		313617AF9	AAA	8.647	8.0000 M	7/1/2017	104.54	14,461	14,246.15	15,214.61
FNMA POOL #535041		31384VLW0	AAA	7.753	7.0000 M	12/1/2029	103.34	589,090	552,960.56	612,195.66
FNMA POOL #535116		31384VN99	AAA	7.053	7.5000 M	1/1/2030	103.94	1,683,580	1,706,546.47	1,760,469.18
FNMA POOL #535704		31384WDH0	AAA	5.179	5.5000 M	12/1/2030	99.21	9,533,623	9,586,590.69	9,502,098.44
FNMA POOL #54465		313619QS0	AAA	9.152	8.5000 M	7/1/2017	105.78	28,241	27,816.24	30,075.00
FNMA POOL #545998		31385JRT7	AAA	5.490	6.0000 M	11/1/2032	100.91	18,418,935	18,781,490.43	18,679,194.73
FNMA POOL #555783		31385XM87	AAA	5.739	4.5000 M	10/1/2033	94.01	21,123,282	19,586,058.47	19,936,787.29
FNMA POOL #558684		31386BUH5	AAA	7.194	7.5000 M	1/1/2031	103.94	726,390	734,498.47	759,549.49
FNMA POOL #563868		31386HMR9	AAA	7.195	7.5000 M	1/1/2031	103.94	155,611	157,445.64	162,714.85
FNMA POOL #59306		31362E3P9	AAA	8.931	8.2500 M	5/1/2008	103.71	3,470	3,470.20	3,622.93
FNMA POOL #59308		31362E3R5	AAA	9.078	8.5000 M	3/1/2018	105.33	4,164	4,164.17	4,415.56
FNMA POOL #593826		31387TVT8	AAA	6.699	6.5000 M	8/1/2029	102.72	3,087,873	3,044,527.89	3,188,466.09
FNMA POOL #636697		31389VKJ5	AAA	6.562	6.0000 M	5/1/2032	100.91	3,862,556	3,644,940.75	3,917,133.46
FNMA POOL #655619		31390TK81	AAA	4.666	6.5000 M	8/1/2032	102.41	3,592,782	3,676,610.79	3,698,720.89
FNMA POOL #68105		31362QU64	AAA	9.970	7.5000 M	2/1/2008	103.02	342	341.75	354.22
FNMA POOL #683040		31400BZD1	AAA	4.127	6.0000 M	2/1/2033	100.85	4,224,719	4,366,667.08	4,281,710.53
FNMA POOL #685522		31400ESK7	AAA	5.280	6.0000 M	10/1/2033	100.85	19,230,483	19,625,150.47	19,489,902.69
FNMA POOL #695206		31400RKT7	AAA	5.236	6.0000 M	3/1/2033	100.85	16,937,155	17,310,087.24	17,165,637.02
FNMA POOL #70189		31362S7A7	AAA	8.736	8.2500 M	3/1/2011	103.71	3,838	3,838.02	4,006.93
FNMA POOL #70816	MBS	31362TVH3	AAA	9.558	8.0000 M	1/1/2019	103.91	54,146	54,145.89	56,623.93
	3	2.2323		0.000				5.,5	,	30,020.00



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Gro	oup: FIXED INCO	DME - Internal				
			Portfoli Instrum	o: FI nent: FNMA		ED INCOME PERAL NATIONAL N	MORTGAGE ASSN POOL		
FNMA POOL #708935	31401HSY9	AAA	5.695	5.5000 M	6/1/2033	99.04	27,993,103	27,671,685.38	27,853,510.95
FNMA POOL #709592	31401JKD9	AAA	5.124	5.5000 M	5/1/2033	99.04	19,712,651	19,843,952.61	19,614,350.08
FNMA POOL #713975	31401PFQ2	AAA	5.556	5.5000 M	7/1/2033	99.04	25,563,957	25,488,375.00	25,436,477.60
FNMA POOL #725424	31402C4H2	AAA	5.182	5.5000 M	4/1/2034	99.00	67,476,361	68,108,483.12	67,108,839.28
FNMA POOL #7263	31360JB89	AAA	8.960	8.2500 M	3/1/2008	103.71	1,775	1,775.48	1,853.63
FNMA POOL #7265	31360JCA3	AAA	8.485	8.5000 M	2/1/2011	105.67	9,974	9,974.18	10,610.47
FNMA POOL #7338	31360JEK9	AAA	8.911	7.5000 M	9/1/2010	103.09	52,309	52,211.82	54,251.88
FNMA POOL #734917	31402QPA3	AAA	5.353	5.0000 M	8/1/2033	96.79	17,281,507	16,951,078.73	16,798,085.77
FNMA POOL #735230	31402QY39	AAA	5.133	5.5000 M	2/1/2035	98.87	26,028,466	26,328,136.02	25,854,422.17
FNMA POOL #735503	31402RDG1	AAA	5.354	6.0000 M	4/1/2035	100.67	24,146,566	24,598,328.89	24,427,873.18
FNMA POOL #739713	31402VYJ3	AAA	5.246	6.0000 M	10/1/2033	100.85	8,504,080	8,688,255.48	8,618,799.89
FNMA POOL #740242	31402WLX4	AAA	5.234	5.5000 M	9/1/2033	99.04	28,415,746	28,653,648.37	28,274,046.15
FNMA POOL #741907	31402YGQ1	AAA	5.416	4.5000 M	10/1/2033	94.01	16,292,102	15,401,914.90	15,376,974.33
FNMA POOL #745418	31403DDX4	AAA	5.898	5.5000 M	4/1/2036	98.84	29,741,810	29,100,543.85	29,532,526.30
FNMA POOL #751558	31403K5T6	AAA	5.187	6.0000 M	11/1/2033	100.85	3,321,252	3,398,544.71	3,366,056.12
FNMA POOL #773358	31404NE77	AAA	5.749	4.5000 M	5/1/2034	93.88	14,091,090	13,057,993.06	13,280,993.66
FNMA POOL #773572	31404NMV5	AAA	5.249	4.5000 M	5/1/2034	93.88	12,669,642	12,098,079.25	11,941,263.86
FNMA POOL #77721	313624LA4	AAA	8.888	8.5000 M	8/1/2014	105.67	14,010	14,002.76	14,903.69
FNMA POOL #7774	31360JT72	AAA	8.000	8.0000 M	8/1/2008	103.91	2,846	2,846.33	2,976.61
FNMA POOL #783691	31405AUQ4	AAA	5.742	4.5000 M	6/1/2034	93.88	13,314,587	12,347,301.69	12,549,131.54
FNMA POOL #791281	31405KCS8	AAA	5.213	5.5000 M	9/1/2034	99.00	20,688,210	20,882,521.98	20,575,528.53
FNMA POOL #791403	31405KGL9	AAA	5.200	5.5000 M	10/1/2034	99.00	7,507,083	7,581,280.14	7,466,194.30
FNMA POOL #795056	31405PH94	AAA	5.200	5.5000 M	10/1/2034	99.00	14,339,926	14,481,666.53	14,261,821.31
FNMA POOL #797847	31405SL44	AAA	5.310	4.5000 M	2/1/2035	93.71	15,663,661	14,909,120.28	14,737,312.47
FNMA POOL #808198	31406E3F9	AAA	5.305	4.5000 M	3/1/2035	93.71	8,793,373	8,371,330.97	8,273,332.63
FNMA POOL #810101	31406HAA5	AAA	5.605	5.5000 M	3/1/2035	98.87	16,529,678	16,445,273.78	16,419,149.59
FNMA POOL #8199	31360KDC5	AAA	8.017	7.5000 M	6/1/2007	103.02	14,913	14,912.79	15,456.65
FNMA POOL #8245	31360KES9	AAA	8.278	8.0000 M	12/1/2008	103.70	46,261	46,239.00	48,279.65
FNMA POOL #827944	31407DZH1	AAA	5.130	5.5000 M	5/1/2035	98.87	37,803,772	38,230,475.01	37,550,990.75
FNMA POOL #8307	31360KGQ1	AAA	8.472	8.0000 M	5/1/2008	103.70	155,575	155,474.35	162,365.20
FNMA POOL #831043	31407HHU3	AAA	5.825	5.5000 M	10/1/2035	98.87	23,663,267	23,258,768.57	23,505,038.94



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
				oup: FIXED INC			J. 1/ 4 (E-0		
			Portfoli	io: Fl	FD	XED INCOME			
			Instrum	nent: FNMA	FE	DERAL NATIONAL I	MORTGAGE ASSN POOL	-	
FNMA POOL #832443	31407JZG0	AAA	6.012	5.0000 M	9/1/2035	96.55	50,046,166	47,171,888.36	48,528,599.63
FNMA POOL #835751	31407NQC0	AAA	5.686	4.5000 M	8/1/2035	93.71	20,789,440	19,325,236.46	19,559,952.83
FNMA POOL #83648	31407MHZ1	AAA	5.810	5.0000 M	8/1/2035	96.55	26,618,376	25,401,362.16	25,811,218.29
FNMA POOL #842755	31407WH89	AAA	5.986	5.0000 M	10/1/2035	96.55	50,947,598	48,069,403.04	49,402,697.13
FNMA POOL #844154	31407XZT1	AAA	5.792	5.5000 M	11/1/2035	98.87	20,187,824	19,871,878.87	20,052,834.94
FNMA POOL #844738	31407YPX1	AAA	5.840	5.5000 M	12/1/2035	98.87	34,930,846	34,288,159.84	34,697,274.99
FNMA POOL #848358	31408DQK3	AAA	5.730	5.5000 M	12/1/2035	98.87	42,516,591	41,986,492.13	42,232,297.14
FNMA POOL #85	31360ACW4	AAA	8.630	8.5000 M	3/1/2011	105.55	17,894	17,891.27	19,013.60
FNMA POOL #867439	31409CV85	AAA	5.928	5.0000 M	5/1/2036	96.54	47,124,423	44,521,488.59	45,690,741.32
FNMA POOL #868350	31409DWK5	AAA	5.937	5.0000 M	4/1/2036	96.54	46,147,626	43,592,529.89	44,743,660.97
FEDERAL NATIONAL MORTGAGE ASSN I	OOL TOTAL						1,619,418,820	1,606,910,172.59	1,603,733,802.32
FEDERAL NATIONAL MONTGAGE ASSNI	OOL TOTAL		Instrum	nent: FRBES	FL	OATING RATE COR	PORATE BOND		
BANK OF AMERICA NA	06050TJS2	AA1	5.435	5.5106 Q	7/25/2008	100.01	12,000,000	12,000,753.67	12,123,195.95
BOIT A1 A1 TY 1/15/2008	06423RAP1	AAA	5.475	5.4400 M	9/15/2010	100.14	75,000,000	75,112,250.50	75,300,229.17
CCCIT 2001 -A7 A7	17305EAQ8	AAA	5.498	5.5088 Q	8/15/2013	100.41	50,000,000	50,236,104.49	50,564,598.96
CCCIT 2003 A9 A9	17305EBX2	AAA	5.469	5.4550 Q	11/22/2010	100.16	70,190,000	70,318,562.11	70,746,197.26
CCCIT 2004 A3 A3	17305ECD5	AAA	5.483	5.4456 Q	7/25/2011	100.18	10,000,000	10,015,210.47	10,122,330.79
CHAIT 2006 A1 A	161571BB9	AAA	5.449	5.3600 M	4/15/2013	100.07	29,020,000	29,049,219.15	29,114,758.36
CHAIT 2006 A7 A	161571BM5	AAA	5.439	5.3600 M	2/15/2013	100.00	70,000,000	70,000,000.00	70,145,911.11
CHASE ISSUANCE TRUST (EXPECTED	161571AU8	AAA	5.396	5.3500 M	11/15/2011	100.07	25,000,000	25,023,143.80	25,081,395.83
DISCOVER CARD MASTER TRUST I	25466KES4	AAA	5.446	5.4300 M	5/15/2011	100.18	22,761,000	22,813,651.09	22,859,972.42
HBOS TREASURY SRVCS PLC	4041A0CA4	AA2	5.468	5.4138 Q	7/17/2009	100.01	30,600,000	30,609,894.87	30,952,482.25
MBNAS 2005 A9 A9	55264TDL2	AAA	4.456	5.3600 M	4/15/2013	100.07	90,000,000	90,097,412.09	90,290,275.00
FLOATING RATE CORPORATE BOND TO	TAL						484,571,000	485,276,202.24	487,301,347.10
			Instrum	nent: GNMA	GC	OVERNMENT NATIO	NAL MORTGAGE ASSOC	CIATION	
GNMA POOL # 377622	36204RPF9	AAA	7.077	7.0000 M	10/15/2025	103.97	1,271,428	1,270,268.71	1,329,320.75
GNMA POOL # 410297	36206FX23	AAA	7.320	7.5000 M	11/15/2025	103.32	405,410	410,152.57	421,387.33
GNMA POOL # 414637	36206LS26	AAA	7.077	7.0000 M	10/15/2025	103.97	407,251	406,873.06	425,794.07
GNMA POOL #103868	36214EJM8	AAA	9.149	8.0000 M	4/1/2008	104.04	995	988.33	1,041.40
GNMA POOL #103871 VA	36214EJQ9	AAA	9.308	9.0000 M	10/1/2009	106.16	3,521	3,512.80	3,764.52
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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
				oup: FIXED INCO					
			Portfoli Instrum	io: FI nent: GNMA		ED INCOME VERNMENT NATION	IAL MORTGAGE ASSOCIA	TION	
GNMA POOL #196063	36217KWY0	AAA	9.553	8.5000 M	3/1/2017	105.38	36,334	35,356.76	38,545.74
GNMA POOL #221981	36218GRA6	AAA	9.724	9.0000 M	10/1/2017	107.50	492,337	484,016.85	532,944.46
GNMA POOL #327203	36224FNU0	AAA	7.731	6.5000 M	2/1/2024	103.53	97,216	91,136.95	101,169.99
GNMA POOL #337519	36224S4C3	AAA	7.877	6.5000 M	9/1/2023	103.53	796,023	741,014.59	828,402.74
GNMA POOL #345139	36203CLU4	AAA	8.181	6.5000 M	12/1/2023	103.53	937,397	858,983.96	975,526.90
GNMA POOL #345605	36203C3N0	AAA	7.738	6.5000 M	3/1/2024	103.52	1,718,999	1,611,611.18	1,788,732.81
GNMA POOL #345921	36203DG61	AAA	8.179	6.5000 M	1/1/2024	103.53	1,622,577	1,486,025.14	1,688,577.55
GNMA POOL #345990	36203DKB5	AAA	7.866	6.5000 M	12/1/2023	103.53	942,080	877,594.18	980,400.97
GNMA POOL #346013	36203DK25	AAA	8.512	6.5000 M	1/1/2024	103.53	2,324,399	2,094,711.22	2,418,947.62
GNMA POOL #346691	36203EC48	AAA	8.520	7.5000 M	8/15/2023	103.33	370,823	354,823.97	385,481.35
GNMA POOL #346927	36203ELG1	AAA	7.872	6.5000 M	12/1/2023	103.53	1,395,912	1,301,080.76	1,452,692.78
GNMA POOL #347041	36203EP28	AAA	8.392	6.5000 M	1/1/2024	103.53	841,257	762,594.63	875,476.01
GNMA POOL #351410	36203KKX1	AAA	8.149	6.5000 M	1/1/2024	103.53	2,645,302	2,428,711.74	2,752,904.55
GNMA POOL #352113	36203LDS8	AAA	8.520	7.5000 M	8/15/2023	103.33	479,073	458,419.71	498,010.72
GNMA POOL #354587	36203N2U1	AAA	8.524	7.5000 M	5/15/2023	103.33	207,797	198,801.59	216,011.60
GNMA POOL #354610	36203N3T3	AAA	8.518	7.5000 M	7/15/2023	103.33	260,233	248,984.49	270,520.19
GNMA POOL #354687	36203N6Y9	AAA	7.736	6.5000 M	11/1/2023	103.53	481,763	451,677.97	501,359.03
GNMA POOL #354693	36203N7E2	AAA	8.109	7.0000 M	11/1/2023	104.19	861,949	817,684.91	903,110.43
GNMA POOL #354733	36203PBA0	AAA	8.510	6.5000 M	1/1/2024	103.53	1,016,555	915,974.57	1,057,904.97
GNMA POOL #354739	36203PBG7	AAA	8.507	6.5000 M	1/1/2024	103.53	3,299,535	2,973,331.36	3,433,749.11
GNMA POOL #354798	36203PDB6	AAA	7.452	7.0000 M	4/1/2024	104.01	1,997,697	1,959,166.03	2,089,377.47
GNMA POOL #354809	36203PDN0	AAA	7.842	6.5000 M	4/1/2024	103.52	1,521,855	1,417,406.23	1,583,591.45
GNMA POOL #366657	36204DJA8	AAA	8.183	6.5000 M	12/1/2023	103.53	1,783,552	1,633,767.26	1,856,101.15
GNMA POOL #366685	36204DJ67	AAA	8.415	6.5000 M	1/1/2024	103.53	568,874	515,111.00	592,014.15
GNMA POOL #366737	36204DLS6	AAA	8.208	6.5000 M	4/1/2024	103.52	3,087,744	2,823,677.66	3,213,003.00
GNMA POOL #366792	36204DNH8	AAA	8.127	6.5000 M	5/1/2024	103.52	1,329,147	1,220,097.84	1,383,065.95
GNMA POOL #371713	36204J3W4	AAA	7.729	6.5000 M	4/1/2024	103.52	978,634	917,262.79	1,018,334.21
GNMA POOL #376371	36204QCG3	AAA	7.241	7.0000 M	1/1/2024	104.19	2,765,573	2,740,179.16	2,897,637.91
GNMA POOL #376506	36204QGP9	AAA	7.789	6.5000 M	5/1/2024	103.52	1,305,811	1,219,500.44	1,358,783.68
GNMA POOL #376507	36204QGQ7	AAA	8.171	6.5000 M	5/1/2024	103.52	254,559	233,070.42	264,886.12
GNMA POOL #379194	36204TGB4	AAA	8.177	6.5000 M	1/1/2024	103.52	1,736,771	1,593,419.88	1,807,226.30



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
DECORUM MORE	IDENTILIER	TATING		oup: FIXED INC		TAIOL	O. PAILO		
			Portfoli			ED INCOME			
			Instrum	ent: GNMA	GO	VERNMENT NATION	IAL MORTGAGE ASSOCIA	TION	
GNMA POOL #385849	36205BTE2	AAA	8.467	7.5000 M	8/15/2024	103.32	88,005	84,303.71	91,479.81
GNMA POOL #412373	36206JCJ1	AAA	6.954	7.0000 M	11/15/2027	103.26	440,462	442,796.15	457,399.44
GNMA POOL #412383	36206JCU6	AAA	6.930	7.0000 M	12/15/2027	103.26	751,919	769,843.52	780,832.91
GNMA POOL #412389	36206JC28	AAA	6.798	7.0000 M	12/15/2027	103.26	834,942	846,876.91	867,048.52
GNMA POOL #413442	36206KHT1	AAA	7.495	7.5000 M	10/15/2025	103.32	1,254,981	1,259,439.89	1,304,439.96
GNMA POOL #413451	36206KH46	AAA	7.349	7.5000 M	10/15/2025	103.32	1,145,796	1,157,665.64	1,190,951.85
GNMA POOL #414636	36206LSZ3	AAA	7.495	7.5000 M	10/15/2025	103.32	318,375	319,514.25	330,922.03
GNMA POOL #414675	36206LT82	AAA	7.349	7.5000 M	10/15/2025	103.32	276,458	279,335.59	287,352.91
GNMA POOL #416782	36206N6T7	AAA	7.265	7.5000 M	11/15/2025	103.32	1,040,691	1,055,341.81	1,081,704.20
GNMA POOL #461111	36208UGU5	AAA	6.798	7.0000 M	12/15/2027	103.26	585,703	594,068.46	608,224.89
GNMA POOL #462363	36208VTU9	AAA	6.954	7.0000 M	11/15/2027	103.26	352,183	354,048.99	365,725.26
GNMA POOL #462495	36208VXY6	AAA	6.748	7.0000 M	1/15/2028	103.26	1,463,691	1,485,242.96	1,519,945.42
GNMA POOL #462599	36208V3G8	AAA	6.252	6.5000 M	3/15/2028	103.18	1,356,650	1,377,987.71	1,407,112.65
GNMA POOL #477482	36209PM79	AAA	6.269	6.5000 M	10/15/2028	103.18	1,286,899	1,306,478.43	1,334,767.59
GNMA POOL #64334	362097PT8	AAA	8.793	8.0000 M	1/1/2009	104.04	10,123	10,057.03	10,599.81
GNMA POOL #780047	36225ABQ2	AAA	7.682	9.0000 M	12/15/2017	107.48	780,696	801,825.20	844,947.01
GNMA POOL #780109	36225ADN7	AAA	7.692	12.5000 M	11/15/2015	112.77	1,391,662	1,465,273.57	1,583,817.99
GNMA POOL #780141	36225AEN6	AAA	8.000	10.0000 M	12/15/2020	109.08	894,133	923,493.35	982,789.13
GNMA POOL #780158	36225AE71	AAA	7.428	8.0000 M	11/15/2017	104.13	3,833,150	3,926,836.49	4,016,822.00
GNMA POOL #780421	36225APE4	AAA	6.870	7.5000 M	8/15/2026	103.32	403,364	412,964.95	419,293.00
GNMA POOL #780465	36225AQS2	AAA	6.943	7.0000 M	11/15/2026	103.26	1,775,376	1,787,125.30	1,843,644.82
GNMA POOL #780498	36225ART9	AAA	6.888	7.5000 M	1/15/2027	103.32	317,173	324,724.16	329,698.25
GNMA POOL #780587	36225AUL2	AAA	6.947	7.0000 M	6/15/2027	103.26	481,977	485,168.54	500,510.65
GNMA POOL# 423911	36206W3U7	AAA	7.559	8.0000 M	5/15/2026	104.12	470,252	481,948.36	492,747.51
GNMA POOL# 442138	36207UEK0	AAA	7.569	8.0000 M	11/15/2026	104.12	318,950	326,564.56	334,207.85
GNMA POOL# 447754	36208DMB8	AAA	6.843	7.5000 M	7/15/2027	103.32	241,192	247,498.35	250,716.92
GNMA POOL# 455273	36208MXA8	AAA	6.828	7.5000 M	8/15/2027	103.32	239,332	245,784.95	248,782.83
GNMA POOL# 455322	36208MYT6	AAA	6.859	7.5000 M	10/15/2027	103.32	342,077	350,964.78	355,585.58
GNMA POOL# 462481	36208VXJ9	AAA	6.622	7.0000 M	1/15/2028	103.26	1,683,290	1,714,162.25	1,748,018.13
GNMA POOL# 462738	36208WBF9	AAA	6.754	7.0000 M	5/15/2028	103.26	590,166	598,122.79	612,848.40
GNMA POOL# 464819	36208YK81	AAA	6.418	6.5000 M	9/15/2028	103.18	879,534	885,009.36	912,249.78



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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Gre	oup: FIXED INC	OME - Internal				
			Portfoli Instrum	io: FI nent: GNMA		ED INCOME VERNMENT NATION	AL MORTGAGE ASSOCI	ATION	
GNMA POOL# 464837	36208YLS6	AAA	6.764	7.0000 M	9/15/2028	103.26	499,384	505,961.33	518,577.11
GNMA POOL# 475562	36209MJF2	AAA	6.418	6.5000 M	9/15/2028	103.18	1,633,089	1,643,235.61	1,693,834.47
GNMA POOL# 780137	36225AEJ5	AAA	7.912	9.5000 M	5/15/2015	108.23	2,232,837	2,293,264.04	2,434,209.29
GNMA POOL# 780220	36225AG53	AAA	6.794	7.5000 M	8/15/2025	103.32	806,923	829,934.02	838,780.09
GNMA POOL# 780545	36225ATA8	AAA	6.822	7.5000 M	4/15/2027	103.33	1,144,608	1,177,167.72	1,189,842.72
GNMA POOL# 780601	36225AU24	AAA	6.604	7.0000 M	7/15/2027	103.67	1,014,517	1,034,275.70	1,057,667.29
GNMA POOL# 780798	36225A3F5	AAA	6.925	7.5000 M	12/15/2027	103.32	2,037,776	2,088,472.23	2,118,248.13
GOVERNMENT NATIONAL MORTGAGE	- ASSOCIATION TOTAL						75,464,717	73,449,769.37	78,912,145.18
dovernment to thorone morn as de	-7.0000/X110/X 1017/L		Instrun	nent: GNMA II	GNI	MA II			
GNMA POOL #2699	36202C7L1	AAA	7.703	6.0000 M	1/20/2029	101.56	5,174,028	4,695,526.89	5,280,561.13
GNMA POOL #3415	36202DYL9	AAA	5.257	5.5000 M	7/20/2033	99.42	16,627,452	16,770,529.06	16,607,554.48
GNMA POOL #3458	36202DZX2	AAA	5.024	5.0000 M	10/20/2033	97.15	27,401,912	27,379,968.24	26,735,953.86
GNMA POOL #3544	36202D5D9	AAA	5.799	5.5000 M	4/20/2034	99.36	15,209,097	15,002,695.12	15,181,467.39
GNMA II TOTAL							64,412,489	63,848,719.31	63,805,536.86
			Instrun	nent: PAC1	PLA	ANNED AMORTIZATI	ON CLASS I		
FHR 2544 QB	31393FQK5	AAA	4.552	5.0000 M	9/15/2015	99.50	24,868,807	25,066,812.82	24,848,082.55
PLANNED AMORTIZATION CLASS I TO	OTAL						24,868,807	25,066,812.82	24,848,082.55
			Instrum	nent: SEQ	SEC	QUENTIAL			
FHR 2521 BN	31392XHM3	AAA	3.559	5.0000 M	8/15/2016	99.23	39,665,727	40,229,183.70	39,527,280.70
SEQUENTIAL TOTAL							39,665,727	40,229,183.70	39,527,280.70
			Instrun	nent: TIPS	TRE	EASURY INFLATION	PROTECTED SECURITIE	s	
TSY INFL IX N/B	9128274Y5	AAA	0.930	3.8750 M	1/15/2009	102.77	28,306,100	29,015,514.91	29,603,671.63
TSY INFL IX N/B	912828FB1	AAA	2.568	2.3750 M	4/15/2011	99.63	58,978,460	58,765,481.79	59,058,642.46
TREASURY INFLATION PROTECTED S	ECURITIES TOTAL						87,284,560	87,780,996.70	88,662,314.09
			Instrun	nent: TSY	US	TREASURIES			
U S TREASURY	912810FG8	AAA	4.916	5.2500 S	2/15/2029	105.00	41,795,000	43,694,205.85	44,713,551.68
US TREASURY N/B	912810EC8	AAA	6.533	8.8750 S	2/15/2019	136.83	44,250,000	52,957,038.54	62,029,314.51
US TREASURY N/B	912810EE4	AAA	4.566	8.5000 S	2/15/2020	135.08	8,000,000	11,080,818.80	11,063,007.83



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DECODIDATION		IDENTIFIES	DATING	VIELD	OOUDON 5	MATHERY	PRIOF	PAR/	BOOK VALUE	MARKET VALUE
DESCRIPTION		IDENTIFIER	RATING	YIELD	COUPON F	MATURITY OME Internal	PRICE	SHARES	7/100	*/1202
							ED INCOME			
				Portfol Instrur	nent: TSY		TREASURIES			
US TREASURY N/B		912810EG9	AAA	6.342	8.7500 S	8/15/2020	138.28	76,760,000	93,884,016.39	108,677,596.46
US TREASURY N/B		912810EL8	AAA	6.858	8.0000 S	11/15/2021	132.56	36,700,000	40,565,498.41	49,032,181.37
US TREASURY N/B		912810EM6	AAA	5.415	7.2500 S	8/15/2022	125.40	51,860,000	61,952,853.43	66,451,044.97
US TREASURY N/B		912810EW4	AAA	4.913	6.0000 S	2/15/2026	113.44	76,160,000	86,364,995.82	88,120,398.20
US TREASURY N/B		912810FE3	AAA	5.020	5.5000 S	8/15/2028	108.14	82,235,000	87,466,215.32	90,640,605.84
US TREASURY N/B		912810FM5	AAA	5.007	6.2500 S	5/15/2030	119.26	40,450,000	47,362,016.52	48,567,693.70
US TREASURY N/B		9128276J6	AAA	4.291	5.7500 S	8/15/2010	103.47	45,940,000	48,169,548.59	48,532,336.77
US TREASURY N/B		9128276T4	AAA	4.091	5.0000 S	2/15/2011	101.27	6,050,000	6,256,924.72	6,240,973.51
US TREASURY N/B		912828AJ9	AAA	4.540	4.3750 S	8/15/2012	98.58	14,975,000	14,856,917.65	15,010,417.90
US TREASURY N/B		912828BH2	AAA	4.902	4.2500 S	8/15/2013	97.50	62,250,000	59,974,024.64	61,695,538.58
US TREASURY N/B		912828BK5	AAA	4.358	3.1250 S	9/15/2008	97.22	85,790,000	84,077,612.88	84,207,449.41
US TREASURY N/B		912828CA6	AAA	4.470	4.0000 S	2/15/2014	95.75	98,650,000	95,860,127.59	95,945,874.82
US TREASURY N/B		912828CE8	AAA	3.937	3.1250 S	4/15/2009	96.47	13,700,000	13,459,021.65	13,307,720.08
US TREASURY N/B		912828CJ7	AAA	4.341	4.7500 S	5/15/2014	100.27	86,000,000	88,202,649.54	86,762,572.92
US TREASURY N/B		912828CS7	AAA	4.225	3.5000 S	8/15/2009	96.99	45,400,000	44,590,699.02	44,633,198.93
US TREASURY N/B		912828CT5	AAA	4.627	4.2500 S	8/15/2014	97.09	101,275,000	98,860,079.87	99,957,714.97
US TREASURY N/B		912828DC1	AAA	4.824	4.2500 S	11/15/2014	97.04	52,300,000	50,353,144.82	51,042,078.10
US TREASURY N/B		912828DE7	AAA	3.814	3.5000 S	12/15/2009	96.67	55,000,000	54,520,037.68	53,259,503.85
US TREASURY N/B		912828DM9	AAA	4.614	4.0000 S	2/15/2015	95.29	113,000,000	108,341,922.85	109,383,852.61
US TREASURY N/B		912828DV9	AAA	4.595	4.1250 S	5/15/2015	96.06	215,300,000	208,333,399.98	207,959,489.24
US TREASURY N/B		912828EE6	AAA	4.719	4.2500 S	8/15/2015	96.82	181,385,000	175,437,155.86	178,525,100.72
US TREASURY N/B		912828EN6	AAA	4.817	4.5000 S	11/15/2015	98.49	189,653,000	185,344,555.89	187,904,881.34
US TREASURY N/B		912828EX4	AAA	4.884	4.5000 S	2/28/2011	99.27	35,800,000	35,282,515.48	36,086,759.98
US TREASURY N/B	BONDS	912810DY1	AAA	5.148	8.7500 S	5/15/2017	132.36	96,770,000	124,731,338.34	129,179,288.82
US TREASURY N/B (08 CALL)		912810DF2	AAA	6.560	12.0000 S	8/15/2013	111.08	70,000,000	75,787,393.26	80,927,426.08
U S TREASURIES TOTAL								2,027,448,000	2,097,766,729.39	2,159,857,573.19
FIXED INCOME TOTAL								12,158,715,569	12,267,848,857.24	12,401,036,173.53
FIXED INCOME - Internal TOTAL								12,158,715,569	12,267,848,857.24	12,401,036,173.53



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
		Group: FIXED INCOME -	External		_
		Market: EMERGING			
		Portfolio: FIDELITY	FIDELITY INVESTMENTS		
		Instrument: EXFI	EXTERNAL MANAGED FI		
FIDELITY - FIXED INCOME	IF-FIDELIT			222,436,456.52	
FIDELITY - LIQUIDITY	IL-FIDELIT			17,298,843.63	
FIDELITY-EQUITY	IE-FIDELIT			47,001.05	
EXTERNAL MANAGED FI TOTAL				239,782,301.20	
FIDELITY INVESTMENTS TOTAL				239,782,301.20	258,905,944.60

Portfolio: FIDELITY FIDELITY INVESTMENTS



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER	Group: FIXED INCOME -	External		
		Market: EMERGING			
		Portfolio: SALOMON Instrument: EXFI	STONE HARBOR INVESTMENT PARTNERS LP EXTERNAL MANAGED FI		
SALOMON - FIXED INCOME	IF-SALOMON			216,415,404.11	
SALOMON - LIQUIDITY	IL-SALOMON			5,974,751.76	
EXTERNAL MANAGED FI TOTAL			-	222,390,155.87	
STONE HARBOR INVESTMENT PARTNE	ERS LP TOTAL			222,390,155.87	243,268,295.35
EMERGING TOTAL				462,172,457.07	502,174,239.95



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
		Group: FIXED INCOME	- External		
		Market: HIGH YIELD			
		Portfolio: HUFF	W.R. HUFF ASSET MANAGEMENT COMPANY		
		Instrument: EXFI	EXTERNAL MANAGED FI		
HUFF - FIXED INCOME	IF-HUFF			3,640,459.44	
EXTERNAL MANAGED FI TOTAL				3,640,459.44	
W.R. HUFF ASSET MANAGEMENT C	OMPANY TOTAL			3,640,459.44	3,730,753.48



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DECORIDEION	IDENTIFIED			BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER				
		Group: FIXED INCOME -	External		
		Market: HIGH YIELD			
		Portfolio: OAKTREE	OAKTREE CAPITAL MANAGEMENT		
		Instrument: EXFI	EXTERNAL MANAGED FI		
OAKTREE - FIXED INCOME	IF-OAKTREE			183,779,846.48	
OAKTREE - LIQUIDITY	IL-OAKTREE			12,157,923.94	
EXTERNAL MANAGED FI TOTAL				195,937,770.42	
OAKTREE CAPITAL MANAGEMENT TOT	AL			195,937,770.42	200,741,967.68

Portfolio: OAKTREE OAKTREE CAPITAL MANAGEMENT



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
		Group: FIXED INCOME	- External		_
		Market: HIGH YIELD Portfolio: PIMCO Instrument: EXFI	PACIFIC INVESTMENT COMPANY EXTERNAL MANAGED FI		
PIMCO - FIXED INCOME	IF-PIMCO			416,376,944.55	
PIMCO - LIQUIDITY	IL-PIMCO			28,303,697.62	
EXTERNAL MANAGED FI TOTAL				444,680,642.17	
PACIFIC INVESTMENT COMPANY TOT	-AL			444,680,642.17	461,268,010.74
HIGH YIELD TOTAL				644,258,872.03	665,740,731.90
FIXED INCOME - External TOTAL				1,106,431,329.10	1,167,914,971.85
FIXED INCOME TOTAL				13,374,280,186.34	13,568,951,145.38



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LC1 Instrument: COM	LARGE-CAP GROWTH (F) COMMON STOCK			
3M COMPANY	88579Y101	MMM		77.93	100,500	5,645,203.68	7,831,965.00
ABBOTT LABORATORIES	002824100	ABT		48.71	170,000	5,474,457.44	8,280,700.00
ABERCROMBIE & FITCH CO	002896207	ANF		69.63	49,400	2,460,262.60	3,439,722.00
AETNA INC.	00817Y108	AET		43.18	145,200	1,734,020.00	6,269,736.00
AFLAC INC	001055102	AFL		46.00	38,700	1,177,606.62	1,780,200.00
ALCOA INC.	013817101	AA		30.01	211,200	6,083,479.74	6,338,112.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN		119.74	66,200	4,917,464.77	7,926,788.00
ALLSTATE CORP	020002101	ALL		65.11	180,400	6,445,058.67	11,745,844.00
ALTRIA GROUP INC	02209S103	MO		85.82	362,300	12,919,654.46	31,092,586.00
AMBAC FINANCIAL GROUP INC.	023139108	ABK		89.07	48,600	3,839,823.40	4,328,802.00
AMERICAN EXPRESS CO.	025816109	AXP		60.67	143,600	4,690,718.64	8,712,212.00
AMERICAN INTL GROUP	026874107	AIG		71.66	344,300	16,257,111.45	24,672,538.00
AMGEN INC	031162100	AMGN		68.31	141,900	4,996,352.89	9,693,189.00
AMR CORP.	001765106	AMR		30.23	1,826,474	20,490,709.49	55,214,309.02
ANADARKO PETROLEUM CORP	032511107	APC		43.52	183,400	4,730,340.79	7,981,568.00
ANHEUSER-BUSCH	035229103	BUD		49.20	87,400	3,376,595.66	4,300,080.00
APACHE CORP.	037411105	APA		66.51	114,100	4,367,022.28	7,588,791.00
APPLE COMPUTER INC.	037833100	AAPL		84.84	70,600	857,484.27	5,989,704.00
APPLIED MATERIALS INC.	038222105	AMAT		18.45	262,000	5,190,683.32	4,833,900.00
ARCHER DANIELS MIDLAND CO	039483102	ADM		31.96	164,600	2,855,243.76	5,260,616.00
AT&T INC	00206R102	Т		35.75	603,300	17,869,306.43	21,567,975.00
ATMEL CORP	049513104	ATML		6.05	622,200	3,016,917.04	3,764,310.00
AVNET INC.	053807103	AVT		25.53	130,800	2,301,154.12	3,339,324.00
AVON PRODUCTS	054303102	AVP		33.04	174,322	4,799,238.69	5,759,598.88
BANK OF AMERICA CORP.	060505104	BAC		53.39	618,400	17,572,551.67	33,016,376.00
BANK OF NEW YORK CO, INC	064057102	вк		39.37	456,700	14,352,705.16	17,980,279.00
BARD C. R. INC.	067383109	BCR		82.97	42,900	2,825,431.31	3,559,413.00
BEA SYSTEMS INC	073325102	BEAS		12.58	502,500	4,314,353.32	6,321,450.00
BEAR STEARNS COMPANIES INC	073902108	BSC		162.78	68,810	5,582,400.48	11,200,891.79
BECKMAN COULTER INC.	075811109	BEC		59.80	163,000	9,740,672.99	9,747,400.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LC1 Instrument: COM	LARGE-CAP GROWTH (F) COMMON STOCK			
BECTON DICKINSON & COMPANY	075887109	BDX		70.15	39,400	1,386,920.09	2,763,910.00
BED BATH & BEYOND INC	075896100	BBBY		38.10	44,200	1,276,558.33	1,684,020.00
BELLSOUTH	079860102	BLS		47.11	578,500	16,993,566.90	27,253,135.00
BERKLEY (WR) CORP	084423102	BER		34.51	95,000	3,194,939.82	3,278,450.00
BEST BUY COMPANY INC	086516101	BBY		49.19	109,800	3,159,460.04	5,401,062.00
BJ SERVICES CO	055482103	BJS		29.32	261,000	7,154,348.50	7,652,520.00
BOEING CO	097023105	ВА		88.84	92,200	4,011,041.69	8,191,048.00
BOSTON SCIENTIFIC CORP.	101137107	BSX		17.18	253,000	5,903,427.20	4,346,540.00
BRISTOL-MYERS SQUIBB	110122108	BMY		26.32	448,200	12,819,437.66	11,796,624.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI		73.81	96,500	3,184,305.54	7,122,665.00
CAMPBELL SOUP CO.	134429109	СРВ		38.89	97,900	2,615,830.00	3,807,331.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF		76.82	63,100	4,449,584.41	4,847,342.00
CARDINAL HEALTH INC.	14149Y108	CAH		64.43	65,400	3,100,206.69	4,213,722.00
CAREMARK RX INC	141705103	CMX		57.11	48,800	1,112,852.07	2,786,968.00
CATERPILLAR INC.	149123101	CAT		61.33	232,000	8,922,357.67	14,228,560.00
CBS CORP. CL. B	124857202	CBS		31.18	139,550	4,165,550.08	4,351,169.00
CELGENE CORP	151020104	CELG		57.53	296,400	4,240,063.78	17,051,892.00
CENTURYTEL, INC.	156700106	CTL		43.66	133,800	4,545,361.58	5,841,708.00
CHEVRONTEXACO CORP	166764100	CVX		73.53	446,256	16,134,139.45	32,813,203.68
CHUBB CORP	171232101	СВ		52.91	151,000	4,624,521.26	7,989,410.00
CIGNA CORP.	125509109	CI		131.57	42,100	2,692,382.40	5,539,097.00
CINCINNATI FINANCIAL CORP.	172062101	CINF		45.31	68,145	2,387,335.51	3,087,649.95
CISCO SYSTEMS	17275R102	csco		27.33	1,940,000	37,529,484.99	53,020,200.00
CITIGROUP INC.	172967101	С		55.70	712,600	18,479,311.36	39,691,820.00
CITIZENS COMMUNICATIONS CO	17453B101	CZN		14.37	187,900	2,515,814.13	2,700,123.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU		35.54	72,200	3,503,793.33	2,565,988.00
CLOROX COMPANY	189054109	CLX		64.15	51,000	2,521,783.57	3,271,650.00
COCA COLA CO.	191216100	ко		48.25	351,300	15,959,646.64	16,950,225.00
COCA-COLA ENTERPRISE	191219104	CCE		20.42	146,000	3,266,184.40	2,981,320.00
COLGATE PALMOLIVE	194162103	CL		65.24	82,000	3,258,518.69	5,349,680.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LC1 Instrument: COM	LARGE-CAP GROWTH (F) COMMON STOCK			
COMCAST CORP - CL A	20030N101	CMCSA		42.33	323,400	9,731,667.03	13,689,522.00
COMPUTER SCIENCES	205363104	CSC		53.37	65,500	2,829,460.72	3,495,735.00
CONAGRA FOODS, INC.	205887102	CAG		27.00	77,000	1,719,941.88	2,079,000.00
CONOCOPHILLIPS	20825C104	COP		71.95	285,262	6,902,359.70	20,524,600.90
CORNING INC	219350105	GLW		18.71	110,200	2,168,086.34	2,061,842.01
COUNTRYWIDE FINANCIAL CORP	222372104	CFC		42.45	128,400	1,862,107.20	5,450,580.00
COVENTRY HEALTH CARE INC.	222862104	CVH		50.05	118,500	4,256,235.42	5,930,925.00
CROWN CASTLE INTL CO	228227104	CCI		32.30	137,000	2,268,393.92	4,425,100.00
D.R. HORTON INC.	23331A109	DHI		26.49	42,867	856,591.35	1,135,546.83
DARDEN RESTAURANTS INC	237194105	DRI		40.17	89,700	2,374,953.33	3,603,249.00
DEERE & CO.	244199105	DE		95.07	41,400	2,245,900.14	3,935,898.00
DELL INC	24702R101	DELL		25.09	27,957	948,754.53	701,441.13
DEVON ENERGY CORPORATION	25179M103	DVN		67.08	201,600	7,219,646.31	13,523,328.00
DIAMOND OFFSHORE DRILLING	25271C102	DO		79.94	101,700	4,693,588.14	8,129,898.00
DISNEY (WALT) CO.	254687106	DIS		34.27	429,000	11,712,668.79	14,701,830.00
DOVER CORP.	260003108	DOV		49.02	124,400	4,648,953.40	6,098,088.00
DOW CHEMICAL CO	260543103	DOW		39.94	174,600	5,973,379.35	6,973,524.00
DUKE ENERGY CORPORATION	26441C105	DUK		33.21	134,700	3,360,858.75	4,473,387.00
E I DUPONT DE NEM.	263534109	DD		48.71	190,100	9,110,194.97	9,259,771.00
E*TRADE GROUP INC.	269246104	ETFC		22.42	274,800	3,693,678.92	6,161,016.00
EATON CORP.	278058102	ETN		75.14	54,300	2,551,108.13	4,080,102.00
EDWARDS (A.G.) INC	281760108	AGE		63.29	85,700	3,679,537.49	5,423,953.00
EL PASO CORP	28336L109	EP		15.28	2,220,000	35,257,541.17	33,921,600.00
ELECTRONIC DATA SYSTEMS	285661104	EDS		27.55	317,900	8,218,482.12	8,758,145.00
ELI LILLY & COMPANY	532457108	LLY		52.10	70,600	3,457,109.22	3,678,260.00
EMBARQ CORP	29078E105	EQ		52.56	43,769	1,814,257.48	2,300,498.64
EMC CORP	268648102	EMC		13.20	529,100	7,435,010.40	6,984,120.00
EMERSON ELECTRIC CO	291011104	EMR		44.09	239,800	6,118,765.73	10,572,782.00
ESTEE LAUDER CO.	518439104	EL		40.82	167,000	6,457,973.50	6,816,940.00
EXPRESS SCRIPTS	302182100	ESRX		71.60	51,400	1,898,869.67	3,680,240.00



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			Group: DOMESTIC EQU	ITIES - Internal			_
			Market: LARGE CAP				
			Portfolio: LC1 Instrument: COM	LARGE-CAP GROWTH (F COMMON STOCK)		
EXXON MOBIL CORPORATION	30231G102	XOM		76.63	964,800	25,539,737.88	73,932,624.00
FED. NATL. MTG. ASSN.	313586109	FNM		59.39	66,100	3,227,853.10	3,925,679.00
FEDEX CORPORATION	31428X106	FDX		108.62	49,100	2,581,471.22	5,333,242.00
FOREST LABORATORIES INC.	345838106	FRX		50.60	195,100	6,277,577.23	9,872,060.00
FRANKLIN RESOURCES INC	354613101	BEN		110.17	49,200	3,182,623.12	5,420,364.00
FREDDIE MAC	313400301	FRE		67.90	85,200	4,172,971.55	5,785,080.00
FREEPORT MCMORAN CLASS B	35671D857	FCX		55.73	238,227	12,306,813.49	13,276,390.71
GANNETT INC	364730101	GCI		60.46	39,500	2,857,074.27	2,388,170.00
GAP INC	364760108	GPS		19.50	178,800	3,644,382.75	3,486,600.00
GENENTECH INC.	368710406	DNA		81.13	55,000	2,748,142.75	4,462,150.00
GENERAL ELECTRIC CO	369604103	GE		37.21	1,512,300	35,263,254.23	56,272,683.00
GENERAL MILLS INC	370334104	GIS		57.60	78,700	3,492,549.02	4,533,120.00
GILEAD SCIENCES INC.	375558103	GILD		64.93	172,800	3,548,369.50	11,219,904.00
GOLDMAN SACHS GROUP INC	38141G104	GS		199.35	67,000	5,312,568.72	13,356,450.00
GOOGLE INC - CL A	38259P508	GOOG		460.48	27,500	11,170,553.00	12,663,200.00
GRAINGER W W INC	384802104	GWW		69.94	29,200	1,449,239.50	2,042,248.00
HALLIBURTON COMPANY	406216101	HAL		31.05	328,800	4,605,769.00	10,209,240.00
HARLEY-DAVIDSON INC	412822108	HOG		70.47	45,600	1,976,402.95	3,213,432.00
HARTFORD FINL SERVICES	416515104	HIG		93.31	85,500	5,426,653.49	7,978,005.00
HEALTH NET INC	42222G108	HNT		48.66	78,900	2,233,855.29	3,839,274.00
HEINZ H. J. CO.	423074103	HNZ		45.01	98,900	3,543,315.71	4,451,489.00
HEWLETT-PACKARD CO	428236103	HPQ		41.19	568,600	12,585,874.67	23,420,634.00
HOME DEPOT INC.	437076102	HD		40.16	434,200	11,871,257.75	17,437,472.00
HONEYWELL INTERNATIONAL INC	438516106	HON		45.24	273,900	10,780,745.71	12,391,236.00
HUMANA INC.	444859102	HUM		55.31	129,700	2,471,230.72	7,173,707.00
INTEL CORP.	458140100	INTC		20.25	1,156,500	24,584,196.58	23,419,125.00
INTL BUS MACH CORP	459200101	IBM		97.15	244,200	18,359,311.43	23,724,030.00
J C PENNEY INC	708160106	JCP		77.36	34,000	969,350.94	2,630,240.00
JABIL CIRCUIT INC	466313103	JBL		24.55	103,500	2,339,711.65	2,540,925.00
JANUS CAPITAL GROUP INC	47102X105	JNS		21.59	155,000	2,585,491.40	3,346,450.00



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Charge C	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Published Pub				Group: DOMESTIC EQU	ITIES - Internal			
Section Sect				Market: LARGE CAP				
1948 1948						·)		
OPMORGAN CHASE & CO. 46625H100 JPM 48.00 607.418 21,578,743.02 29,338,288.38 KE HOME 48868K109 KEH 51.28 13.00 448,188.01 697,408.03 KEYOGRP 483267108 KEY 38.03 60.10 168,117.84 2,285,603.00 KIACTELOR CORP 48288100 KLAC 49.75 110,00 5,443,195.00 5,771,000.00 KCHASTORY CORP 48288100 KLAC 49.75 110,00 6,481,3195.00 5,771,000.00 KCHASTORY CORP 50025104 KFT 35.70 209.00 6,481,456.00 7,475,580.00 KABAR FEORDS INC-A 500751104 KFT 35.70 209.00 4,681,456.00 7,475,580.00 KABAR FEORDS INC-A 51267108 KFT 35.70 209.00 4,681,456.00 7,475,580.00 LABORATORY CRIP FAMER ILLORG 51267108 LIC 40.00 73.47 22.00 4,486.00 4,477,580.00 LIBRATY MEDIA HOLD-CAP SER A 50171000 LIC 40.00 7,978 4,279	JDS UNIPHASE CORP	46612J507	JDSU		16.66	428,512	10,506,175.18	7,139,009.92
KEHOME 4866K109 KBH 51.28 13,600 44.18.18.01 697.40.00 KEYCOPP 493267108 KEY 38.03 60,100 1.682.117.84 2.28.60.30.00 KING PHARMACEUTICALS 495282108 KG 15.02 1.043.513 16.181.82.25 1.6161.27.26.03 KIA-TENCOR CORP 482480100 KLAC 49.75 116.00 5.44.195.00 7.77.00.00 KOHLS CORP 500255104 KRS 68.31 46.01 2.00.699.40 7.77.80.00 KEAPT FOODS ING -A 500751040 KFT 3.70 20.90 6.488.845.00 7.77.80.00 LABORATORY CAPPO FAMER HLDGS 5194040 LET 3.70 20.90 6.488.845.00 7.77.80.00 LEHMAN BROTHERS HOLDING 52901400 LER 2.00 8.00 1.00.55.88 6.577.40 LIEBERTY MEDIA-INTERACTIVE A 53071M302 LER 2.00 6.40 1.00 1.00 3.00 1.00 3.00 1.00 3.00 3.00 1.00 3.00 3.00 3.00<	JOHNSON & JOHNSON	478160104	JNJ		66.02	514,000	17,847,155.83	33,934,280.00
KEYCORP 493267108 KEY 38.03 60.01 1,682,117.84 2,285,603.00 KIND PLARMACEUTICALS 49582108 KG 15.52 1,043,513 61,818,882.85 16,612,726.96 KIA-TENCOR CORP. 48240100 KLG 45.75 116,000 5,431,195.90 20,717,000.00 KOHLS CORP 50025104 KS 68.43 68.43 68.00 2,206,994.42 3,154,620.00 KRAT FOODS INC -A 50075104 KFT 35.70 209.00 6,485,845.00 7,475,800.00 LABORATORY CRP OF AMER HLDGS 505407409 LIC 50.62 88.00 1,065,995.30 1,483,630.00 LAB MESEARCH CORP 15207108 LIC 50.62 88.00 1,143,768.80 4,273,758.00 LIBERTY KEIDAH CORP 5307100 LIE 78.12 57.90 1,112,768.88 1,687,77.00 LIBERTY MEDIA HOLD-CAPS ERA 530711402 LID LIP 21.62 28.00 1,122,728.81 1,579,906.00 LIBERTY MEDIA HOLD-CAPS ERA 530711402 LID LIP <td>JPMORGAN CHASE & CO.</td> <td>46625H100</td> <td>JPM</td> <td></td> <td>48.30</td> <td>607,418</td> <td>21,576,743.82</td> <td>29,338,289.39</td>	JPMORGAN CHASE & CO.	46625H100	JPM		48.30	607,418	21,576,743.82	29,338,289.39
KING PHARMACEUTICALS 49582108 KG 1592 1,04,513 16,181,862.88 16,612,726.90 KLA-TEKOCR CORP. 48248100 KLAC 49.75 116,000 5,443,195.90 5,771,000.00 KOFLIS CORP 50255104 KSS 68.43 46.00 2,206,004.42 3,154,620.00 LABORATORY CRP OF AMER HLDGS 505407409 LH 37.47 22,000 1,055,595.38 1,660,422.00 LAB DRATORY CRP OF AMER HLDGS 505407409 LH 37.47 22,000 1,055,595.38 1,660,422.00 LAB MESEARCH CORP 512807180 LEC 506.22 86.40 1,944,846.35 4,373,568.00 LEHMAN BROTHERS HOLDING 53055101 LBTYA 29.18 57.94 1,123,768.88 1,687,770.00 LEBERTY MEDIA HOLD-CAP SER A 530711102 LIP 24.79 29.59 1,124,245 2,502,203.41 2,790,960.30 LIBERTY MEDIA HOLD-CAP SER A 530711102 LINC LAPA 21.57 142,425 2,600,232.99 3,072,170.75 LIDCHOLD CAP SER A 53081102 <td>KB HOME</td> <td>48666K109</td> <td>КВН</td> <td></td> <td>51.28</td> <td>13,600</td> <td>448,188.01</td> <td>697,408.00</td>	KB HOME	48666K109	КВН		51.28	13,600	448,188.01	697,408.00
KIATENCOR CORP. 482480100 KIAC 49.75 116,000 5.443,195.90 5.771,000.00 KOHLS CORP 50025104 KSS 68.43 46,100 2.206,984.22 3,154,623.00 KRAF FOODS INC-A 50075N104 KFT 35.70 30.70 209,400 6.858,845.90 7.475,680.00 LAM RESEARCH CORP 51280108 LRCX 50.62 86,400 1.944,846.35 4.373,560.00 LEHMAN BROTHERS HOLDING 52490100 LBTYA 29.15 57,940 1.123,768.88 1.688,951.00 LIBERTY MEDIA HOLD-CAP SER A 53055101 LBTYA 29.15 57,940 1.123,768.88 1.688,951.00 LIBERTY MEDIA HOLD-CAP SER A 53071M302 LICAPA 97.98 28.485 1.994,241.474 2.790,680.00 LIDERTY MEDIA HOLD-CAP SER A 53071M304 LINTA 21.57 1.424.25 2.800,232.93 3.072,1072.00 LOCKHES CORP 534187109 LINTA 1.91 1.91 1.91,207.00 4.986,767.84 6.998,560.00 LOWE'S CORP 540424108 <t< td=""><td>KEYCORP</td><td>493267108</td><td>KEY</td><td></td><td>38.03</td><td>60,100</td><td>1,682,117.84</td><td>2,285,603.00</td></t<>	KEYCORP	493267108	KEY		38.03	60,100	1,682,117.84	2,285,603.00
KOHLS CORP 500255104 KSS 68.43 46.100 2.206.994.42 3.154.623.00 KRAFT FOODS INC - A 50075104 KFT 35.70 209.400 6.488,845.90 7.475,850.00 LABORATORY CRP OF AMER HLDGS 505408409 LH 73.47 22.600 1.056,595.38 1.66,422.00 LEHMAN BESTHACH CORP 152807108 LECX 50.62 86.400 1.944,846.35 43.73,580.00 LEHMAN BERTHERS HOLDING 524908100 LEH 78.12 84.200 2.309,558.98 5.577,704.00 LIBERTY MEDIA HOLD-CAP SER A 530718002 LCAPA 97.98 28.485 1.942,247.44 2.790,960.30 LIBERTY MEDIA HOLD-CAP SER A 530718002 LINC 66.04 105,400 4.366,767.84 9.988,500.00 LIBERTY MEDIA HOLD-CAP SER A 530718002 LINC 66.04 105,400 4.366,767.84 9.988,500.00 LIBERTY MEDIA HOLD-CAP SER A 530718002 LINC 66.04 105,400 4.366,767.84 9.988,500.00 LIBERTY MEDIA HOLD-CAP SER A 54042108 LINC	KING PHARMACEUTICALS	495582108	KG		15.92	1,043,513	16,181,852.85	16,612,726.96
KRAFT FOODS INC- A 50751104 KFT 35.70 209,400 6,485,845,90 7,475,580,00 LABORATORY CRP OF AMER HLDGS 505407409 LH 73.47 22,600 1,056,595,38 1,660,422,00 LAM RESEARCH CORP 512807108 LECX 50.62 88,400 1,944,846,35 4,373,586,00 LEHMAN BROTHERS HOLDING 524908100 LEH 78.12 84,000 2,309,558,98 6,788,70 LIBERTY MEDIA HOLD-CAP SER A 50355101 BTYA 29.15 57.94 1,123,768,88 1,688,950,00 LIBERTY MEDIA-INTERACTIVE A 50371M104 LINTA 21.57 142,425 2,650,232,99 3,072,107,25 LINCOLN NATIONAL CORP 53487109 LW 66.40 105,400 4,366,767,44 6,989,560,00 LOWES CORP 540424108 LTR 4147 8,000 3,080,965,00 3,524,950,00 LOWE'S CORP 54061107 LOW 31.5 184,200 2,327,834,03 5,737,800,00 MARRITI INTIC LICA 5505,931 MR 47.9 5,000	KLA-TENCOR CORP.	482480100	KLAC		49.75	116,000	5,443,195.90	5,771,000.00
LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 22.60 1.056,593.83 1,660,422.00 LAM RESEARCH CORP 512807108 LRCX 50.62 86.400 1,944,846.35 4,373,588.00 LEHMAN BROTHERS HOLDING 524908100 LEH 78.12 4,200 2,309,558.98 6,577,704.00 LIBERTY MEDIA HOLD-CAP SER A 530711M302 LCAPA 97.98 28.485 1,924,234.74 2,790,960.00 LIBERTY MEDIA HOLD-CAP SER A 53071M104 LINTA 21.57 142.425 2,650,232.99 3,072,107.25 LINCOLN NATIONAL CORP 534187109 LNC 66.40 105.40 4,366,767.84 6,998,560.00 LOWES CORP 540424108 LTR 41.47 85.00 3,080,986.50 3,524,990.00 LOWES COS 548661107 LOW 31.15 184.20 2,327,834.73 5,737,830.00 MARATHON OIL CORP 568649106 MRO 92.50 161.00 7,733,061.96 4,892,500.00 MARATHON OIL CORP 568649106 MRC 92.50 161.0	KOHLS CORP	500255104	KSS		68.43	46,100	2,206,994.42	3,154,623.00
LAM RESEARCH CORP 512807108 LRCX 50.62 86,400 1,944,846.05 4,373,568.08 LEHMAN BROTHERS HOLDING 524908100 LEH 78.12 84,200 2,309,558.98 6,577,704.00 LIBERTY GLOBAL INC 53055101 LBTYA 29.15 57,940 1,123,768.88 1,688,851.00 LIBERTY MEDIA HOLD-CAP SER A 53071M04 LINTA 21.57 142,425 2,650,232.99 3,072,107,256 LIBERTY MEDIA-INTERACTIVE A 53071M104 LINTA 21.57 142,425 2,650,232.99 3,072,107,256 LIDERTY MEDIA-INTERACTIVE A 53071M104 LINTA 21.57 142,425 2,650,232.99 3,072,107,266 LIDERTY MEDIA-INTERACTIVE A 5318719 LINTA 21.57 142,425 2,650,232.99 3,072,107,260 LIDERTY MEDIA-INTERACTIVE A 5318719 LINTA 21.07 15,424,25 2,650,232.99 3,072,107,260 2.00 2,592,045.11 3,082,050,000 3,082,050,000 3,082,050,000 3,082,050,000 3,082,050,000 3,082,050,000 3,082,050,000 3,082,050,000	KRAFT FOODS INC - A	50075N104	KFT		35.70	209,400	6,485,845.90	7,475,580.00
LEHMAN BROTHERS HOLDING 524908100 LEH 78.12 84.200 2.399,558.98 6,577,704.00 LIBERTY GLOBAL INC 53055101 LBTYA 29.15 57,940 1,123,768.88 1,688,951.00 LIBERTY MEDIA HOLD-CAP SER A 53071M302 LCAPA 97.98 28,485 1,924,234.74 2,790,960.30 LIBERTY MEDIA-INTERACTIVE A 53071M104 LINTA 21.57 142,425 2,650,232.99 3,072,107.25 LINCOLN NATIONAL CORP 53187100 LINTA 66.40 105.40 4,366,767.84 6,998,560.00 LOCKHEED MARTIN CORPORATION 538310 LITR 41.47 85,000 4,366,767.84 5,376,888.00 LOWE'S CORP 540424108 LTR 41.47 85,000 4,308,966.50 3,524,950.00 LOWE'S COR 548661107 LOW 31.15 184,200 2,327,834.73 5,737,830.00 LOWE'S CORP 565849106 MRO 31.5 184,000 7,733,061.96 14,892,500.00 MARSH AMCLENNAN COS 571788102 MMC 30.6 4,702	LABORATORY CRP OF AMER HLDGS	50540R409	LH		73.47	22,600	1,056,595.38	1,660,422.00
LIBERTY GLOBAL INC 53055101 LBTYA 29.15 57,940 1,123,768.88 1,688,951.00 LIBERTY MEDIA HOLD-CAP SER A 53071M302 LCAPA 97.98 28.485 1,924,234.74 2,790,960.30 LIBERTY MEDIA-INTERACTIVE A 53071M104 LINTA 21.57 142,425 2,650,232.99 3,072,107.25 LINCOLN NATIONAL CORP 534187109 LNC 66.40 105.400 4,366,767.84 6,998,560.00 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 58.400 2,592,034.51 5,376,880.00 LOWE'S COR 54064108 LTR 41.47 85.000 3,080,986.50 3,524,950.00 LOWE'S COR 548661107 LOW 31.15 184.00 2,327,834.73 5,373,830.00 LOWE'S COR 548661107 LOW 31.15 184.00 2,327,834.73 15,373,830.00 MARATHON OLL CORP 56849106 MRO 47.72 56.80 1,356,978.11 2,710,496.00 MASH & MCLENNAN COS. 571748102 MMC 30.6 4,47.72	LAM RESEARCH CORP	512807108	LRCX		50.62	86,400	1,944,846.35	4,373,568.00
LIBERTY MEDIA HOLD-CAP SER A 5071M302 LCAPA 97.98 28.485 1,924,234.74 2,799,960,30 LIBERTY MEDIA-INTERACTIVE A 5071M104 LINTA 21.57 142,425 2,650,232.99 3,072,107.25 LINCOLN NATIONAL CORP 534187109 LNC 66.40 105.400 4,366,767.84 6,998,560.00 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 58.400 2,592,034.51 5,376,888.00 LOWES CORP 540424108 LTR 41.47 85,000 3,080,986.50 3,524,950.00 LOWES COS 548661107 LOW 31.15 184,200 2,327,834.73 5,737,830.00 LOWES COS 548661107 LOW 31.15 184,200 2,327,834.73 5,737,830.00 LOWES COS 548661107 LOW 31.15 184,200 2,327,834.73 5,737,830.00 LOWES COS 548661107 LOW 43.0 9.0 1,131,000 7,733,061.06 14,897,200.00 MARRITI INCICLOL 57149102 MAR 47.72 56.0	LEHMAN BROTHERS HOLDING	524908100	LEH		78.12	84,200	2,309,558.98	6,577,704.00
LIBERTY MEDIA-INTERACTIVE A 5307 IM104 LINTA 21.57 142.425 2,650,232.99 3,072,107.207.2107.207.2107.2107.2107.2107.210	LIBERTY GLOBAL INC	530555101	LBTYA		29.15	57,940	1,123,768.88	1,688,951.00
LINCOLN NATIONAL CORP 534187109 LNC 66.40 105,400 4,366,767.84 6,998,560.00 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 58.400 2,592,034.51 5,376,888.00 LOEWS CORP 540424108 LTR 41.47 85,000 3,080,986.50 3,524,950.00 LOWE'S COS 548661107 LOW 31.15 184,200 2,327,834.73 5,737,830.00 LSI LOGIC CORP 502161102 LSI 9.00 1,131,000 11,064,540.33 10,179,000.00 MARATHON OIL CORP 565849106 MRO 92.50 161,000 7,733,061.96 14,892,500.00 MARRIOTI INT'LINC CL-A 571903202 MAR 47.72 56,800 1,356,978.11 2,710,496.00 MASCO CORP. 57148102 MMC 30.66 94,70 3,238,752.59 2,903,502.00 MBIA INC. 52,602 4,597,206.45 4,847,901.00 MCDONALDS CORPORATION 580135101 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEDTR	LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA		97.98	28,485	1,924,234.74	2,790,960.30
LOCKHEED MARTIN CORPORATION 53983019 LMT 92.07 58.400 2.592,034.51 5,376,888.00 LOEWS CORP 540424108 LTR 41.47 85.000 3,080,986.50 3,524,950.00 LOWE'S COS 548661107 LOW 31.15 184,200 2,327,834.73 5,737,830.00 LSI LOGIC CORP 502161102 LSI 9.00 1,131,000 11,064,540.33 10,179,000.00 MARATHON OIL CORP 565849106 MRO 92.50 161,000 7,733,061.96 14,892,500.00 MARRIOTI INT'LIN'C CL-A 571903202 MAR 47.72 56,800 1,356,978.11 2,710,496.00 MASCO CORP. 571748102 MMC 30.66 94,700 3,238,752.59 2,903,502.00 MBIA INC. 35262C100 MBI 73.06 52,600 4,597,206.45 4,847,901.00 MCDONALDS CORPORATION 580331107 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEDTRONIC INC 58505106 MDT 30.0 58,31 181,100 <t< td=""><td>LIBERTY MEDIA-INTERACTIVE A</td><td>53071M104</td><td>LINTA</td><td></td><td>21.57</td><td>142,425</td><td>2,650,232.99</td><td>3,072,107.25</td></t<>	LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA		21.57	142,425	2,650,232.99	3,072,107.25
LOEWS CORP 540424108 LTR 41.47 85,000 3,080,986.50 3,524,950.00 LOWE'S COS 548661107 LOW 31.15 184,200 2,327,834.73 5,737,830.00 LSI LOGIC CORP 502161102 LSI 9.00 1,131,000 11,064,540.33 10,179,000.00 MARATHON OIL CORP 565849106 MRO 92.50 161,000 7,733,061.96 14,892,500.00 MARRINCT INT'L INC CL-A 571903202 MAR 47.72 56,800 1,356,978.11 2,710,496.00 MARSH & MCLENNAN COS. 571748102 MMC 30.66 94,700 3,238,752.59 2,903,502.00 MASCO CORP. 57459106 MAS 29.87 162,300 4,597,206.45 4,847,901.00 MBIA INC. 5262C100 MBI 73.06 52,600 2,453,161.34 3,842,956.00 MCDONALDS CORPORATION 580135101 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEADWESTVACO 58334107 MWV 30.6 95,401 2,611,537.17 <th< td=""><td>LINCOLN NATIONAL CORP</td><td>534187109</td><td>LNC</td><td></td><td>66.40</td><td>105,400</td><td>4,366,767.84</td><td>6,998,560.00</td></th<>	LINCOLN NATIONAL CORP	534187109	LNC		66.40	105,400	4,366,767.84	6,998,560.00
LOWE'S COS 548661107 LOW 31.15 184,200 2,327,834.73 5,737,830.00 LSI LOGIC CORP 502161102 LSI 9.00 1,131,000 11,064,540.33 10,179,000.00 MARATHON OIL CORP 565849106 MRO 92.50 161,000 7,733,061.96 14,892,500.00 MARRIOTT INT'LINC CL-A 571903202 MAR 47.72 56,800 1,356,978.11 2,710,496.00 MARSO CORP. 571748102 MMC 30.66 94,700 3,238,752.59 2,903,502.00 MBIA INC. 5262C100 MBI 73.06 52,600 4,597,206.45 4,847,901.00 MCDONALDS CORPORATION 58013510 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEADWESTVACO 58334107 MWV 30.06 95,401 2,611,537.17 2,867,754.06 MEDTRONIC INC 58955106 MDT 35.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 58931107 MRK 43.60 682,411 28,241,614.79 29,	LOCKHEED MARTIN CORPORATION	539830109	LMT		92.07	58,400	2,592,034.51	5,376,888.00
LSI LOGIC CORP 502161102 LSI 9.00 1,131,000 11,064,540.33 10,179,000.00 MARATHON OIL CORP 565849106 MRO 92.50 161,000 7,733,061.96 14,892,500.00 MARRIOTT INT'L INC CL-A 571903202 MAR 47.72 56,800 1,356,978.11 2,710,496.00 MARSH & MCLENNAN COS. 571748102 MMC 30.66 94,700 3,238,752.59 2,903,502.00 MASCO CORP. 574599106 MAS 29.87 162,300 4,597,206.45 4,847,901.00 MEDINC. 55262C100 MBI 73.06 52,600 2,453,161.34 3,842,956.00 MCDONALDS CORPORATION 580135101 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEADWESTVACO 583334107 MWV 30.06 95,401 2,611,537.17 2,867,754.06 MEDTRONIC INC 58055106 MDT 53.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79	LOEWS CORP	540424108	LTR		41.47	85,000	3,080,986.50	3,524,950.00
MARATHON OIL CORP 565849106 MRO 92.50 161,000 7,733,061.96 14,892,500.00 MARRIOTT INT'L INC CL-A 571903202 MAR 47.72 56,800 1,356,978.11 2,710,496.00 MARSH & MCLENNAN COS. 571748102 MMC 30.66 94,700 3,238,752.59 2,903,502.00 MASCO CORP. 574599106 MAS 29.87 162,300 4,597,206.45 4,847,901.00 MBIA INC. 55262C100 MBI 73.06 52,600 2,453,161.34 3,842,956.00 MCDONALDS CORPORATION 580135101 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEADWESTVACO 583334107 MWV 30.06 95,401 2,611,537.17 2,867,754.06 MEDTRONIC INC 585055106 MDT 53.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79 29,753,119.60	LOWE'S COS	548661107	LOW		31.15	184,200	2,327,834.73	5,737,830.00
MARRIOTT INT'L INC CL-A 571903202 MAR 47.72 56,800 1,356,978.11 2,710,496.00 MARSH & MCLENNAN COS. 571748102 MMC 30.66 94,700 3,238,752.59 2,903,502.00 MASCO CORP. 574599106 MAS 29.87 162,300 4,597,206.45 4,847,901.00 MBIA INC. 55262C100 MBI 73.06 52,600 2,453,161.34 3,842,956.00 MCDONALDS CORPORATION 580135101 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEADWESTVACO 583334107 MWV 30.06 95,401 2,611,537.17 2,867,754.06 MEDTRONIC INC 585055106 MDT 53.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79 29,753,119.60	LSI LOGIC CORP	502161102	LSI		9.00	1,131,000	11,064,540.33	10,179,000.00
MARSH & MCLENNAN COS. 571748102 MMC 30.66 94,700 3,238,752.59 2,903,502.00 MASCO CORP. 574599106 MAS 29.87 162,300 4,597,206.45 4,847,901.00 MBIA INC. 55262C100 MBI 73.06 52,600 2,453,161.34 3,842,956.00 MCDONALDS CORPORATION 580135101 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEADWESTVACO 583334107 MWV 30.06 95,401 2,611,537.17 2,867,754.06 MEDTRONIC INC 585055106 MDT 53.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79 29,753,119.60	MARATHON OIL CORP	565849106	MRO		92.50	161,000	7,733,061.96	14,892,500.00
MASCO CORP. 574599106 MAS 29.87 162,300 4,597,206.45 4,847,901.00 MBIA INC. 55262C100 MBI 73.06 52,600 2,453,161.34 3,842,956.00 MCDONALDS CORPORATION 580135101 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEADWESTVACO 583334107 MWV 30.06 95,401 2,611,537.17 2,867,754.06 MEDTRONIC INC 585055106 MDT 53.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79 29,753,119.60	MARRIOTT INT'L INC CL-A	571903202	MAR		47.72	56,800	1,356,978.11	2,710,496.00
MBIA INC. 55262C100 MBI 73.06 52,600 2,453,161.34 3,842,956.00 MCDONALDS CORPORATION 580135101 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEADWESTVACO 583334107 MWV 30.06 95,401 2,611,537.17 2,867,754.06 MEDTRONIC INC 585055106 MDT 53.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79 29,753,119.60	MARSH & MCLENNAN COS.	571748102	MMC		30.66	94,700	3,238,752.59	2,903,502.00
MCDONALDS CORPORATION 580135101 MCD 44.33 179,656 5,359,305.40 7,964,150.48 MEADWESTVACO 583334107 MWV 30.06 95,401 2,611,537.17 2,867,754.06 MEDTRONIC INC 585055106 MDT 53.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79 29,753,119.60	MASCO CORP.	574599106	MAS		29.87	162,300	4,597,206.45	4,847,901.00
MEADWESTVACO 583334107 MWV 30.06 95,401 2,611,537.17 2,867,754.06 MEDTRONIC INC 585055106 MDT 53.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79 29,753,119.60	MBIA INC.	55262C100	MBI		73.06	52,600	2,453,161.34	3,842,956.00
MEDTRONIC INC 585055106 MDT 53.51 181,100 5,427,023.44 9,690,661.00 MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79 29,753,119.60	MCDONALDS CORPORATION	580135101	MCD		44.33	179,656	5,359,305.40	7,964,150.48
MERCK & CO INC 589331107 MRK 43.60 682,411 28,241,614.79 29,753,119.60	MEADWESTVACO	583334107	MWV		30.06	95,401	2,611,537.17	2,867,754.06
	MEDTRONIC INC	585055106	MDT		53.51	181,100	5,427,023.44	9,690,661.00
MERRILL LYNCH & CO. INC. 590188108 MER 93.10 146,600 6,456,047.64 13,648,460.00	MERCK & CO INC	589331107	MRK		43.60	682,411	28,241,614.79	29,753,119.60
	MERRILL LYNCH & CO. INC.	590188108	MER		93.10	146,600	6,456,047.64	13,648,460.00



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Concest Conc	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Printing In Platfold Agriculture (Section 1987)				Group: DOMESTIC EQU	ITIES - Internal			
METURE INCREMENTATION OF STRICT METURE INCREMENTATION OF STRICT METURE INCREMENTATION OF STRICT CASCALLINATION OF STRICT SECUNDATION OF STRICT S				Market: LARGE CAP				
MICRON TECHNOLOGY INC 59513213 MILL 13.96 455035 7,10,198.47 6.352,28.88 MICROS FT CORP 59481910 MS 28.86 1.47,100 36,483,017.21 43.21,048.60 MORGAN STAMLEY DEAN WITTER 8 629010 MS 88.8 1.43,100 10.658,056.66 11.11.21 to MOTORIAL INC 62007610 MICAN LABS 20.97 20.00 12.705,233.77 14.900,200.00 NASORI NINDISTRIES LTD. 6359613 NR 20.97 20.00 18.20 21.12,720,233.77 29.979,920.00 NATIONAL CITY CORP 63740103 NC 30.50 18.00 2.53,815,84.87 3.777,740.00 NEW ELD EXPLORATION COMPANY 63790108 NEW 45.15 6.00 2.58,833.10 2.44,850.00 NEW ELD EXPLORATION COMPANY 6534108 NEW 45.15 6.00 2.58,833.10 2.44,850.00 NEW CORP INCEL A 6534108 NEW 2.62 1.50 2.24,930.00 2.24,830.00 2.24,830.00 2.24,830.00 2.24,830.00 2.24,830.00 2.24					•	·)		
MICROSOFT CORP. 59418104 MSFT 288 1,447,10 36,483,017.21 43,210,400.00 MORGANS TANLEY DEAN WITTER & 6174,4648 MS 81 43 23,470 10,653,602.66 11,11,112.10 MOTOPOLA ING 62007619 MOT 20.56 12,953,236.77 14,909,260.00 MYLAN LABS 62850107 MYL 19.96 150,00 24,700,226.86 29,999,200.00 NABORI NUMERIES LTD 63545133 NBR 29.78 98,50 31,46,673.95 29,959,200.00 NATIONAL CITY CORP 63545013 NCC 35.65 18,50 2,311,6673.95 29,845,900.00 NEWISHID EXPLICATION COMPANY 61549010 NSM 22.70 166,00 2,315,641.87 3,772,400.00 NEWISHID EXPLICATION COMPANY 61549010 NSA 45.95 63,00 2,518,330.02 2,848,850.00 NEWISHOR FUNCL A 65548104 NSA 45.95 15,00 61,11,273.00 42,141,275.00 NORTEL METWORKS CORP 65544108 NSA 45.95 15,00 61,11,41,150.00	METLIFE INC	59156R108	MET		59.01	149,900	5,263,953.01	8,845,599.00
MNGRAN STANLEY DEAN WITTER 8 61744848 MS 81.43 24.470 10.653,602.66 19.11,621.00 MOTOROL INC 6007610 MOT 20.58 72.910 12.758,233.67 14.990,296.00 WYAN LABS 62830107 MYL 19.96 15.00 24.70,032.68 2997,902.00 NABORIS INDUSTRIES LTD. 638395133 NBR 29.78 99.55 31,478,673.93 29.645,900.00 NATIONAL CITY CORP 635405133 NCC 36.66 188.20 6.112,273.00 6.808,502.00 NATIONAL SEMICONDUCTOR CORP. 65746103 NSM 22.70 165.20 2.351,524.87 3.777,400.00 NEWIELD EXPLORATION COMPANY 65103108 NFK 45.15 58.50 2.558,833.02 2.584,850.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.244,1275.00 2.	MICRON TECHNOLOGY INC	595112103	MU		13.96	455,035	7,107,169.47	6,352,288.60
MOTOROLA INC 620076190 MOT 20.56 72.91 12.795.23.87 14.990.280 MYLAN LABS 62850107 MYL 19.96 150.00 2.470.024.88 2.997.902.00 NABORS INDUSTRIES LTD. 628501630 NBR 2.96 995.500 31.476.673.95 2.945.990.00 NATIONAL SEMICONDUCTOR CORP. 635406103 NC 36.56 188.00 6.112.273.00 6.880.902.00 NEWEIGLE EXPLORATION COMPANY 61790100 NFX 45.15 6.50.00 2.555.833.02 2.849.850.00 NEWBORT INNG. CORP. PLICE O 61831060 NEM 45.15 6.50.00 2.555.833.02 2.641.750.00 NEWS CORP INC-CLA 61831060 NEM 45.15 6.50.00 2.918.530.02 2.611.730.00 NORT-LIKE EXPLORATION CORP. 65584180 NBC 6.02 1.27 0.724.00 2.443.661.170.00 2.443.661.170.00 2.443.661.170.00 1.018.00 2.443.661.170.00 1.018.00 1.018.00 1.018.00 1.018.00 1.018.00 1.018.00 1.018.00 1.018.00 1.018.0	MICROSOFT CORP.	594918104	MSFT		29.86	1,447,100	36,483,017.21	43,210,406.00
IMMAN LABS 628530177 MYL 19.96 150.200 2,470,032.68 2,997,992.00 NABORS INDUSTRIES LTD. 63596130 NRC 29.84 995.500 31.476,673.95 29.845,990.00 NATIONAL CITY CORP 63546103 NCC 36.56 188.200 61.227.00 6.880,592.00 NATIONAL SEMICONDUCTOR CORP. 63746103 NC 45.95 63.000 2,351,524.87 3,772,740.00 NEWS CORP LINC CORP. 65193106 NEM 45.15 63.000 2,558,833.02 2,894,850.00 NEWS CORP LINC COR 65183106 NEM 45.15 63.500 2,131,91.80 2,614,127.50 NEWS CORP LINC CA 65183106 NEM 45.15 8.500 2,131,51.81 2,614,127.50 NORTHEN CORP. 65584108 NSA 16.27 12.10 5,644,62.51 3,634,11.00 NORTHEN CORP. 6568508 NT 26.9 4,64 17,000 61,134,318.81 4,541,000.00 NOCID CORP 67046105 NL 2.2 4,62 17,22	MORGAN STANLEY DEAN WITTER &	617446448	MS		81.43	234,700	10,653,602.66	19,111,621.00
NABORS INDUSTRIES LTD.	MOTOROLA INC	620076109	MOT		20.56	729,100	12,795,233.67	14,990,296.00
NATIONAL CITY CORP 63540130 NCC 36.56 188.20 6.112.273.00 8.880.592.00 NATIONAL SEMICONDUCTOR CORP. 63764103 NSM 27.0 166,200 2.351.524.87 3.772.74.00.00 NEWIFIELD EXPLORATION COMPANY 61.290 NFX 45.5 6.50.00 2.558.833.00 2.844.850.00 NEWIFIELD EXPLORATION COMPANY 61.5190.00 NFX 45.5 6.50.00 2.558.833.00 2.844.850.00 NEWMONT MING. CORP. HLDG CO 61.639106 NEM NSA 21.48 45.55 6.50.00 2.138.191.80 2.641.275.00 NEWS CORP INC-CL A 6524E104 NWSA 21.48 45.52 9.185.350.00 2.943.662.12 6.621.453.00 NORTEL NETWORKS CORP. 656546500 NT 26.00 15.00	MYLAN LABS	628530107	MYL		19.96	150,200	2,470,032.68	2,997,992.00
NATIONAL SEMICONDUCTOR CORP. 637640103 NSM 2270 166,200 2,515,524.87 3,772,740.00 NEWFIELD EXPLORATION COMPANY 61290108 NFX 45.55 63.00 2,558,833.02 2,894,850.00 NEWMONT MING. CORP. HLDG CO 65489106 NEM 45.15 5.85.00 2,133,191.00 2,641,275.00 NEWS CORP INCCLA 6548104 NWSA 21.48 495.20 9,185,350.92 10,538,614.45 NORFOLK SOUTHERN CORP. 65844108 NGC 50.99 125,700 2,943,662.12 6,321436.00 NORTEL NETWORKS CORP. 65684508 NT 26.00 16.00 16.134,318.81 45.441,000.00 NORTHROP GRUMMAN CORP. 666807102 NGC 67.70 122,100 15,804,662.51 8,266,170.00 NORTHROP GRUMMAN CORP. 67640105 NGC 67.70 122,100 15,804,662.51 8,266,170.00 NGC CORP 67040105 NGC 67.70 122,100 15,804,662.51 8,266,170.00 NGC CORP 67040105 NGC 67.70 122,100 15,804,662.51 8,266,170.00 NGC CORP 67040105 NGC 14,240,000 NGC CORP 67040105 NGC 14,240,000 NGC CORP 67040105 NGC 67.70 122,100 17,41,150.00 13,255,200.00 NGC CORP 67040105 NGC 67040105 NGC 14,240,000 NGC CORP 67040105 NGC 14,240,000 NGC 6704 NGC	NABORS INDUSTRIES LTD.	G6359F103	NBR		29.78	995,500	31,476,673.95	29,645,990.00
NEWFIELD EXPLORATION COMPANY 65129018 NFX 45.95 63.00 2,58,833.02 2,848,850.00 NEWMONT MNG. CORP. HLDG CO 65163916 NEM 45.15 58,50 2,133,191.80 2,641,275.00 NEWS CORP INC-CL A 65248E104 MWS.A 21.48 495,20 1,918,550.92 10,638,614.40 NORTEL NETWORKS CORP. 655848108 NSC 50.29 1,750.00 61,134,318.81 2,641,400.00 NORTEL NETWORKS CORP. 6568507.20 NC 67.70 1,200.00 68,466.62.1 6,264,610.00 NORTEL NETWORKS CORP. 66680710.20 NC 67.70 1,200.00 6,844,662.1 6,246,610.00 NORTEL NETWORKS CORP. 670346165 NUE 67.60 11,00 6,844,662.10 6,266,100.00 NUCOR CORP 670346165 NUE 6,466 117.00 6,844,662.10 6,339,220.00 OLD REPUBLIC INTL CORP. 68023164 OR 0 7,420,290.00 1,414,600.00 1,414,600.00 1,414,600.00 1,414,000.00 1,414,000.00 1,414,000.00 1,	NATIONAL CITY CORP	635405103	NCC		36.56	188,200	6,112,273.00	6,880,592.00
NEWMONT MNG. CORP. HLDG CO 651639106 NEM 45.15 58.50 2,133,191.80 2,641,275.00 NEWS CORP INC-CL A 65248E104 NWSA 21.48 495.280 9,185,350.92 10,638,614.40 NORTEOL SOUTHERN CORP. 65584108 NSC 50.29 125,700 2,943,662.12 6,321,453.00 NORTEL NETWORKS CORP. 656807102 NC 67.70 120,100 5,804,662.51 8,266,170.00 NOCOR CORP 670346105 NUE 45.66 117,00 1,741,150.00 6,935,220.00 OCCIDENTAL PETROLEUM CORP. 674599105 OXY 48.83 266,800 6,641,898.00 13,027,844.00 OLD REPUBLIC INTL CORP. 680223104 OR 38.63 563,900 2,090,020.03 21,728,445.00 OMNICARE INC. 681904108 OR 0R 38.63 563,900 2,690,910.01 11,893,446.00 ORASURE TECHNOLOGIES 68554108 OSUR 8.26 1,29,177 10,976,698.81 10,722,942.00 PACCAR INC 6931108 PCA 46.9	NATIONAL SEMICONDUCTOR CORP.	637640103	NSM		22.70	166,200	2,351,524.87	3,772,740.00
NEWS CORP INC-CL A 6524BE104 NWS A 21.48 495.280 9,185,350.92 10,638,614.40 NORFOLK SOUTHERN CORP. 655844108 NSC 50.29 125,700 2,943,662.12 6,321,453.00 NORTEL NETWORKS CORP. 65658508 NT 26.73 1,700,000 61,134,318.81 45,441,000.00 NORTER OF GRUMMAN CORP. 666807102 NC 67.70 122,100 5,804,662.51 8,266,170.00 NUCOR CORP 670346105 NUE 54.66 117,000 1,741,150.00 6,395,220.00 OCCIDENTAL PETROLEUM CORP. 674599105 OXY 48.83 266,800 6,641,888.08 13,027,844.00 OLD REPUBLIC INTL CORP. 68023104 ORI 23.28 189,875 3,589,110.27 4,202,900.00 ORACLE SYS. CORP. 681904108 OCR 36.5 56.390 20,690,200.33 11,893,446.00 ORASURE TECHNOLOGIES 68391108 PCAR 49.0 116,700 3,580,524.38 7,573,830.00 PACIFIC GAS & ELEC. CO. 693716108 PCG 47.3	NEWFIELD EXPLORATION COMPANY	651290108	NFX		45.95	63,000	2,558,833.02	2,894,850.00
NORFOLK SOUTHERN CORP. 65584108 NSC 50.29 125,700 2,943,662.12 6,321,453.00 NORTEL NETWORKS CORP. 65658588 NT 26.73 1,700,000 61,134,318.81 45,441,000.00 NORTHROP GRUMMAN CORP. 66807102 NOC 67.70 122,100 5,804,662.51 8,266,170.00 NUCO RORP 670346105 NUE 54.66 117.00 1,741,150.00 6,395,220.00 OCCIDENTAL PETROLLEUM CORP. 674599105 OXY 48.83 266.80 6,641,980.80 13,027,844.00 OLD REPUBLIC INTL CORP. 681904108 OR 32.8 189,875 3,539,110.27 4,420,290.00 ORACLE SYS. CORP. 681904108 OR 38.8 189,875 3,539,110.27 4,420,290.00 ORACLE SYS. CORP. 68389X105 ORCL 17.14 693,900 6,909,198.14 11,893,446.00 ORACLE SYS. CORP. 683954108 OSUR 49.4 49.9 11,670 3,580,524.38 17,733,830.00 PACCAR INC 693718108 PCR 47.3	NEWMONT MNG. CORP. HLDG CO	651639106	NEM		45.15	58,500	2,133,191.80	2,641,275.00
NORTEL NETWORKS CORP. 6565858 NT 26.73 1,700,00 61,134,318.81 45,441,000.00 NORTHROP GRUMMAN CORP. 666807102 NOC 67.70 122,100 5,804,662.51 8,266,170.00 NUCOR CORP 670346105 NUE 54.66 117,000 1,741,150.00 6,395,220.00 CCIDENTAL PETROLEUM CORP. 674599105 OXY 48.83 266,800 6,641,898.08 13,027,844.00 CLD REPUBLIC INTL CORP. 680223104 ORI 23.28 189,875 3,539,110.27 4,420,290.00 CMNICARE INC. 681904108 OCR 38.63 653,900 20,690,200.33 21,783,457.00 CMNICARE INC. 6839X105 ORCL 17.14 693.90 6,909,198.14 11,893,446.00 CRASURE TECHNOLOGIES 6854V108 OSUR 8.26 12,981,77 10,976,698.88 10,229,42.00 PACICAR INC. 69378103 PCAR 69378108 PCAR	NEWS CORP INC-CL A	65248E104	NWS.A		21.48	495,280	9,185,350.92	10,638,614.40
NORTHROP GRUMMAN CORP. 66807102 NOC 67.70 122.10 5.804.662.51 8.266.170.00 NUCOR CORP 670346105 NUE 54.66 117.000 1,741,150.00 6.395,220.00 OCCIDENTAL PETROLEUM CORP. 674599105 OXY 48.83 266.800 6.641.898.08 13,027,844.00 OLD REPUBLIC INTL CORP. 680223104 ORI 23.28 189,875 3,539,110.27 4,420,290.00 OMNICARE INC. 681904108 OCR 38.63 563,900 20,690,200.33 21,783,457.00 ORACLE SYS. CORP. 68398V105 ORCL 17.14 693.900 6,909,198.14 11,893,446.00 ORACLE SYS. CORP. 68398V105 ORCL 17.14 693.900 6,909,198.14 11,893,446.00 ORASURE TECHNOLOGIES 6854V108 OSUR 8.26 12,981,77 10,976,698.88 10,722,942.00 PACCAR INC 693718108 PCAR 693718108 PCAR 6931108 PCAR 69311	NORFOLK SOUTHERN CORP.	655844108	NSC		50.29	125,700	2,943,662.12	6,321,453.00
NUCOR CORP 670346105 NUE 54.66 117.000 1.741,150.00 6.395,220.00 OCCIDENTAL PETROLEUM CORP. 674599105 OXY 48.83 266.800 6.641,898.08 13,027,844.00 OLD REPUBLIC INTL CORP. 680223104 ORI 23.28 189,875 3.539,110.27 4,420,290.00 OMNICARE INC. 681904108 OCR 38.63 563,900 20,690,200.33 21,783,457.00 ORACLE SYS. CORP. 68389X105 ORCL 17.14 693,900 6,909,198.14 11,893,446.00 ORASURE TECHNOLOGIES 6854V108 OSUR 8.26 1,298,177 10,976,698.88 10,722,942.00 PACCAR INC 693718108 PCAR 64.90 1116,700 3,580,524.38 7,573,830.00 PACIFIC GAS & ELEC. CO. 6931C108 PCG 47.33 142,500 4,911,315.60 6,744,525.00 PARKER-HANNIFIN CORP. 701094104 PH 76.88 104,700 5,719,142.85 8,049,336.00 PEPSIB OTTLING GROUP INC 713448108 PEP 62.55 292,700 9,483,475.29 18,309,636.00 PETSMART INC 71668106 PETM 72,840 74,000	NORTEL NETWORKS CORP.	656568508	NT		26.73	1,700,000	61,134,318.81	45,441,000.00
OCCIDENTAL PETROLEUM CORP. 674599105 OXY 48.83 266,800 6,641,898.08 13,027,844.00 OLD REPUBLIC INT'L CORP. 680223104 ORI 23.28 189,875 3,539,110.27 4,420,290.00 OMNICARE INC. 681904108 OCR 38.63 563,900 20,690,200.33 21,783,457.00 ORACLE SYS. CORP. 68389X105 ORCL 17.14 693,000 6,909,198.14 11,893,446.00 ORASURE TECHNOLOGIES 68554V108 OSUR 8.26 1,298,177 10,976,698.88 10,722,942.03 PACCAR INC 693718108 PCG 47.33 142,500 4,911,315.66 6,744,525.00 PARKER-HANNIFIN CORP. 701094104 PH 76.88 104,700 5,719,142.85 8,049,336.00 PEPSI BOTTLING GROUP INC 713449108 PEP 62.55 292,720 9,483,475.29 18,309,636.00 PETSMART INC 716768106 PETM 28.66 80.300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.90 2,243,896<	NORTHROP GRUMMAN CORP.	666807102	NOC		67.70	122,100	5,804,662.51	8,266,170.00
OLD REPUBLIC INT'L CORP. 680223104 ORI 23.28 189,875 3,539,110.27 4,420,290.00 OMNICARE INC. 681904108 OCR 38.63 563,900 20,690,200.33 21,783,457.00 ORACLE SYS. CORP. 68389X105 ORCL 17.14 693,900 6,909,198.14 11,893,446.00 ORASURE TECHNOLOGIES 68554V108 OSUR 8.26 1,298,177 10,976,698.88 10,722,942.03 PACCAR INC 693718108 PCAR 64.90 116,700 3,580,524.38 7,573,830.00 PACIFIC GAS & ELEC. CO. 69331C108 PCG 47.33 142,500 4,911,315.86 6,744,525.00 PARKER-HANNIFIN CORP. 701094104 PH 76.88 104,700 5,719,142.85 8,049,336.00 PEPSI BOTTLING GROUP INC 713449100 PBG 30.91 92,000 2,948,968.00 2,843,720.00 PETSMART INC 716768106 PETM 28.6 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.9 2,243,896	NUCOR CORP	670346105	NUE		54.66	117,000	1,741,150.00	6,395,220.00
OMNICARE INC. 681904108 OCR 38.63 563,900 20,690,200.33 21,783,457.00 ORACLE SYS. CORP. 68389X105 ORCL 17.14 693,900 6,909,198.14 11,893,446.00 ORASURE TECHNOLOGIES 68554V108 OSUR 8.26 1,298,177 10,976,698.88 10,722,942.03 PACCAR INC 693718108 PCAR 64.90 116,700 3,580,524.38 7,573,830.00 PACIFIC GAS & ELEC. CO. 69331C108 PCG 47.33 142,500 4,911,315.86 6,744,525.00 PARKER-HANNIFIN CORP. 701094104 PH 76.88 104,700 5,719,142.85 8,049,336.00 PEPSI BOTTLING GROUP INC 713409100 PBG 30.91 92,000 2,948,968.00 2,843,720.00 PETSMART INC 716768106 PETM 28.86 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.90 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000	OCCIDENTAL PETROLEUM CORP.	674599105	OXY		48.83	266,800	6,641,898.08	13,027,844.00
ORACLE SYS. CORP. 68389X105 ORCL 17.14 693,900 6,909,198.14 11,893,446.00 ORASURE TECHNOLOGIES 68554V108 OSUR 8.26 1,298,177 10,976,698.88 10,722,942.03 PACCAR INC 693718108 PCAR 64.90 116,700 3,580,524.38 7,573,830.00 PACIFIC GAS & ELEC. CO. 69331C108 PCG 47.33 142,500 4,911,315.86 6,744,525.00 PARKER-HANNIFIN CORP. 701094104 PH 76.88 104,700 5,719,142.85 8,049,336.00 PEPSI BOTTLING GROUP INC 713449100 PBG 30.91 92,000 2,948,968.00 2,843,720.00 PEPSICO INC. 713448108 PEP 62.55 292,720 9,483,475.29 18,309,636.00 PETSMART INC 716768106 PETM 28.66 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.00 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000	OLD REPUBLIC INT'L CORP.	680223104	ORI		23.28	189,875	3,539,110.27	4,420,290.00
ORASURE TECHNOLOGIES 68554V108 OSUR 8.26 1,298,177 10,976,698.88 10,722,942.03 PACCAR INC 693718108 PCAR 64.90 116,700 3,580,524.38 7,573,830.00 PACIFIC GAS & ELEC. CO. 69331C108 PCG 47.33 142,500 4,911,315.86 6,744,525.00 PARKER-HANNIFIN CORP. 701094104 PH 76.88 104,700 5,719,142.85 8,049,336.00 PEPSI BOTTLING GROUP INC 713449100 PBG 30.91 92,000 2,948,968.00 2,843,720.00 PEPSICO INC. 713448108 PEP 62.55 292,720 9,483,475.29 18,309,636.00 PETSMART INC 716768106 PETM 28.86 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.90 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000 849,602.75 3,591,600.00	OMNICARE INC.	681904108	OCR		38.63	563,900	20,690,200.33	21,783,457.00
PACCAR INC 693718108 PCAR 64.90 116,700 3,580,524.38 7,573,830.00 PACIFIC GAS & ELEC. CO. 69331C108 PCG 47.33 142,500 4,911,315.86 6,744,525.00 PARKER-HANNIFIN CORP. 701094104 PH 76.88 104,700 5,719,142.85 8,049,336.00 PEPSI BOTTLING GROUP INC 713409100 PBG 30.91 92,000 2,948,968.00 2,843,720.00 PEPSICO INC. 713448108 PEP 62.55 292,720 9,483,475.29 18,309,636.00 PETSMART INC 716768106 PETM 28.86 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.90 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000 849,602.75 3,591,600.00	ORACLE SYS. CORP.	68389X105	ORCL		17.14	693,900	6,909,198.14	11,893,446.00
PACIFIC GAS & ELEC. CO. 69331C108 PCG 47.33 142,500 4,911,315.86 6,744,525.00 PARKER-HANNIFIN CORP. 701094104 PH 76.88 104,700 5,719,142.85 8,049,336.00 PEPSI BOTTLING GROUP INC 713409100 PBG 30.91 92,000 2,948,968.00 2,843,720.00 PEPSICO INC. 713448108 PEP 62.55 292,720 9,483,475.29 18,309,636.00 PETSMART INC 716768106 PETM 28.86 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.90 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000 849,602.75 3,591,600.00	ORASURE TECHNOLOGIES	68554V108	OSUR		8.26	1,298,177	10,976,698.88	10,722,942.03
PARKER-HANNIFIN CORP. 701094104 PH 76.88 104,700 5,719,142.85 8,049,336.00 PEPSI BOTTLING GROUP INC 713409100 PBG 30.91 92,000 2,948,968.00 2,843,720.00 PEPSICO INC. 713448108 PEP 62.55 292,720 9,483,475.29 18,309,636.00 PETSMART INC 716768106 PETM 28.86 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.90 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000 849,602.75 3,591,600.00	PACCAR INC	693718108	PCAR		64.90	116,700	3,580,524.38	7,573,830.00
PEPSI BOTTLING GROUP INC 713409100 PBG 30.91 92,000 2,948,968.00 2,843,720.00 PEPSICO INC. 713448108 PEP 62.55 292,720 9,483,475.29 18,309,636.00 PETSMART INC 716768106 PETM 28.86 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.90 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000 849,602.75 3,591,600.00	PACIFIC GAS & ELEC. CO.	69331C108	PCG		47.33	142,500	4,911,315.86	6,744,525.00
PEPSICO INC. 713448108 PEP 62.55 292,720 9,483,475.29 18,309,636.00 PETSMART INC 716768106 PETM 28.86 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.90 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000 849,602.75 3,591,600.00	PARKER-HANNIFIN CORP.	701094104	PH		76.88	104,700	5,719,142.85	8,049,336.00
PETSMART INC 716768106 PETM 28.86 80,300 2,474,318.43 2,317,458.00 PFIZER INC. 717081103 PFE 25.90 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000 849,602.75 3,591,600.00	PEPSI BOTTLING GROUP INC	713409100	PBG		30.91	92,000	2,948,968.00	2,843,720.00
PFIZER INC. 717081103 PFE 25.90 2,243,896 52,703,392.96 58,116,906.40 PHELPS DODGE CORP. 717265102 PD 119.72 30,000 849,602.75 3,591,600.00	PEPSICO INC.	713448108	PEP		62.55	292,720	9,483,475.29	18,309,636.00
PHELPS DODGE CORP. 717265102 PD 119.72 30,000 849,602.75 3,591,600.00	PETSMART INC	716768106	PETM		28.86	80,300	2,474,318.43	2,317,458.00
	PFIZER INC.	717081103	PFE		25.90	2,243,896	52,703,392.96	58,116,906.40
PMC-SIERRA INC 69344F106 PMCS 6.71 1,850,000 12,673,040.00 12,413,500.00	PHELPS DODGE CORP.	717265102	PD		119.72	30,000	849,602.75	3,591,600.00
	PMC-SIERRA INC	69344F106	PMCS		6.71	1,850,000	12,673,040.00	12,413,500.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LC1 Instrument: COM	LARGE-CAP GROWTH (F) COMMON STOCK			
POLYCOM INC.	73172K104	PLCM		30.91	112,200	2,238,856.78	3,468,102.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG		58.70	49,000	1,597,734.71	2,876,300.00
PROCTER & GAMBLE CO	742718109	PG		64.27	538,065	18,117,625.02	34,581,437.55
PROGRESSIVE CORP	743315103	PGR		24.22	214,400	4,677,829.35	5,192,768.00
PRUDENTIAL FINANCIAL INC	744320102	PRU		85.86	112,000	4,404,884.62	9,616,320.00
QUALCOMM INC	747525103	QCOM		37.79	227,200	5,173,289.57	8,585,888.00
QUEST DIAGNOSTICS INC	74834L100	DGX		53.00	102,600	4,674,048.94	5,437,800.00
QWEST COMMUNICATIONS INTL.	749121109	Q		8.37	4,004,442	26,707,473.42	33,517,179.53
RAYTHEON COMPANY	755111507	RTN		52.80	67,600	2,389,882.05	3,569,280.00
REPUBLIC SERVICES INC	760759100	RSG		40.67	76,200	1,622,818.77	3,099,054.00
REYNOLDS AMERICAN INC	761713106	RAI		65.47	89,600	2,553,341.22	5,866,112.00
RITE AID CORP.	767754104	RAD		5.44	522,400	2,108,753.88	2,841,856.00
ROBERT HALF INTL INC	770323103	RHI		37.12	62,400	1,389,405.71	2,316,288.00
ROCKWELL AUTOMATION INC	773903109	ROK		61.08	89,800	3,349,547.12	5,484,984.00
ROCKWELL COLLINS	774341101	COL		63.29	68,800	2,277,308.70	4,354,352.00
ROHM & HAAS CO	775371107	ROH		51.12	115,000	4,735,739.58	5,878,800.00
SABRE HOLDINGS CORP.	785905100	TSG		31.89	110,000	2,786,857.08	3,507,900.00
SAFECO CORP.	786429100	SAF		62.55	58,000	2,173,834.00	3,627,900.00
SARA LEE CORP.	803111103	SLE		17.03	115,000	2,038,331.56	1,958,450.00
SCHERING-PLOUGH	806605101	SGP		23.64	417,600	8,295,412.31	9,872,064.00
SEARS HOLDINGS CORP	812350106	SHLD		167.93	31,540	2,695,564.83	5,296,512.20
SPRINT NEXTEL CORP	852061100	S		18.89	900,892	18,227,236.78	17,017,849.88
ST JUDE MED. INC.	790849103	STJ		36.56	104,200	1,875,316.95	3,809,552.00
ST PAUL TRAVELERS COS INC	792860108	STA		53.69	311,000	12,715,985.27	16,697,590.00
STAPLES INC	855030102	SPLS		26.70	201,450	2,817,637.48	5,378,715.00
STARWOOD RESORTS	85590A401	НОТ		62.50	30,900	0.00	1,931,250.00
STRYKER CORP.	863667101	SYK		55.11	43,100	1,258,902.89	2,375,241.00
SUN MICROSYSTEMS INC.	866810104	SUNW		5.42	4,612,800	30,793,931.95	25,001,376.00
SUNOCO, INC.	86764P109	SUN		62.36	152,200	8,012,088.60	9,491,192.00
SUPER VALU STORES INC.	868536103	SVU		35.75	77,600	1,846,926.21	2,774,200.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LC1 Instrument: COM	LARGE-CAP GROWTH (F) COMMON STOCK			
SYMANTEC CORP	871503108	SYMC		20.85	98,700	1,067,932.47	2,057,895.00
TARGET CORP	87612E106	TGT		57.05	104,900	3,081,155.52	5,984,545.00
TELLABS INC.	879664100	TLAB		10.26	304,199	3,136,318.73	3,121,081.74
TENET HEALTHCARE CORP	88033G100	THC		6.97	1,385,600	11,339,138.15	9,657,632.00
TEXAS INSTRS INC	882508104	TXN		28.80	447,600	12,465,238.17	12,890,880.00
TEXTRON INC.	883203101	TXT		93.77	20,000	1,480,578.00	1,875,400.00
THE DIRECTV GROUP INC	25459L106	DTV		24.94	142,000	3,552,720.00	3,541,480.00
TIME WARNER INC.	887317105	TWX		21.78	678,300	20,511,100.74	14,773,374.00
TXU CORPORATION	873168108	TXU		54.21	87,400	1,744,572.26	4,737,954.00
TYCO INTERNATIONAL LTD	902124106	TYC		30.40	914,000	25,082,886.20	27,785,600.00
UNITED PARCEL SERVICES INC	911312106	UPS		74.98	59,200	3,959,596.57	4,438,816.00
UNITED STATES STEEL CORP.	912909108	X		73.14	52,900	1,448,608.80	3,869,106.00
UNITED TECHNOLOGIES	913017109	UTX		62.52	156,200	5,594,074.30	9,765,624.00
UNITEDHEALTH GROUP INC	91324P102	UNH		53.73	172,980	3,008,969.91	9,294,215.40
US BANCORP	902973304	USB		36.19	297,700	7,151,546.59	10,773,763.00
VERIZON COMMUNICATIONS	92343V104	VZ		37.24	589,300	20,965,353.19	21,945,532.00
VIACOM INC. CL B	92553P201	VIA.B		41.03	139,550	6,515,347.56	5,725,736.50
WACHOVIA CORP.	929903102	WB		56.95	345,048	13,649,799.85	19,650,483.60
WAL MART STORES INC	931142103	WMT		46.18	392,000	12,823,311.35	18,102,560.00
WALGREEN CO.	931422109	WAG		45.89	109,400	2,444,039.13	5,020,366.00
WASTE MANAGEMENT INC.	94106L109	WMI		36.77	202,000	7,126,580.20	7,427,540.00
WELLPOINT INC.	94973V107	WLP		78.69	73,800	2,555,271.68	5,807,322.00
WELLS FARGO COMPANY	949746101	WFC		35.56	407,600	6,278,329.18	14,494,256.00
WYETH	983024100	WYE		50.92	376,500	14,827,617.56	19,171,380.00
YUM BRANDS, INC.	988498101	YUM		58.80	81,900	2,118,903.69	4,815,720.00
COMMON STOCK TOTAL					73,099,549	1,708,662,627.58	2,392,313,692.33
LARGE-CAP GROWTH (F) TOTAL					73,099,549	1,708,662,627.58	2,392,313,692.33



Group: DOMESTIC EQUITIES - Internal

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQUI	TIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCA Instrument: CALL	LARGE-CAP CORE ANA CALL OPTION	LYST (F)		
GT JAN @ 20 CALL	GT+AD	GT+AD		1.35	-1,000	-72,997.69	-135,000.00
CALL OPTION TOTAL					-1,000	-72,997.69	-135,000.00
			Instrument: COM	COMMON STOCK			
3M COMPANY	88579Y101	MMM		77.93	245,500	16,471,788.18	19,131,815.00
ABBOTT LABORATORIES	002824100	ABT		48.71	330,286	11,192,271.43	16,088,231.06
ADOBE SYSTEMS INC.	00724F101	ADBE		41.12	518,082	16,055,524.07	21,303,531.84
ADVANCE AUTO PARTS INC	00751Y106	AAP		35.56	300,000	9,234,258.96	10,668,000.00
AES CORP	00130H105	AES		22.04	226,600	4,055,846.85	4,994,264.00
AETNA INC.	00817Y108	AET		43.18	237,000	6,919,413.70	10,233,660.00
AFLAC INC	001055102	AFL		46.00	320,000	13,404,433.70	14,720,000.00
AGILENT TECHNOLOGIES INC	00846U101	Α		34.85	328,200	9,464,591.56	11,437,770.00
ALBERTO CULVER CL-B	013078100	ACV		21.45	70,000	3,069,352.07	1,501,500.00
ALCOA INC.	013817101	AA		30.01	270,000	7,529,627.23	8,102,700.00
ALLSTATE CORP	020002101	ALL		65.11	138,400	4,950,052.75	9,011,224.00
ALTRIA GROUP INC	02209S103	MO		85.82	368,000	18,924,586.60	31,581,760.00
AMEREN CORP.	023608102	AEE		53.73	74,500	3,495,296.87	4,002,885.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL		18.99	475,000	10,321,462.15	9,020,250.00
AMERICAN EXPRESS CO.	025816109	AXP		60.67	117,000	5,713,361.72	7,098,390.00
AMERICAN INTL GROUP	026874107	AIG		71.66	679,700	34,010,344.38	48,707,302.00
AMERIPRISE FINANCIAL INC	03076C106	AMP		54.50	130,400	4,431,583.63	7,106,800.01
AMGEN INC	031162100	AMGN		68.31	211,900	9,849,732.13	14,474,888.99
APPLE COMPUTER INC.	037833100	AAPL		84.84	60,000	3,947,013.12	5,090,400.00
ARCHER DANIELS MIDLAND CO	039483102	ADM		31.96	110,000	4,183,069.44	3,515,600.00
AT&T INC	00206R102	Т		35.75	435,000	15,022,725.00	15,551,250.00
AVID TECHNOLOGY INC.	05367P100	AVID		37.26	160,000	7,212,139.56	5,961,600.00
BAKER HUGHES CORP	057224107	ВНІ		74.66	104,000	4,781,026.05	7,764,640.00
BALL CORPORATION	058498106	BLL		43.60	80,000	3,130,787.70	3,488,000.00
BANK OF AMERICA CORP.	060505104	BAC		53.39	691,570	25,548,305.27	36,922,922.30
BANK OF HAWAII CORP	062540109	вон		53.95	110,000	5,328,134.60	5,934,500.00
BANK OF NEW YORK CO, INC	064057102	ВК		39.37	750,000	23,405,427.87	29,527,500.00

Portfolio: LCA LARGE-CAP CORE ANALYST (F)



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCA Instrument: COM	LARGE-CAP CORE ANA COMMON STOCK	LYST (F)		
BAUSCH & LOMB INC	071707103	BOL		52.06	61,000	4,159,997.01	3,175,660.00
BAXTER INTL	071813109	BAX		46.39	210,000	6,932,245.54	9,741,900.01
BELLSOUTH	079860102	BLS		47.11	225,000	7,355,972.46	10,599,749.99
BEST BUY COMPANY INC	086516101	BBY		49.19	80,000	2,307,950.74	3,935,200.00
BOEING CO	097023105	ВА		88.84	131,200	5,983,523.49	11,655,808.00
BOSTON SCIENTIFIC CORP.	101137107	BSX		17.18	204,435	4,351,116.27	3,512,193.30
BRISTOL-MYERS SQUIBB	110122108	BMY		26.32	365,800	9,815,357.41	9,627,856.00
BROADCOM CORP	111320107	BRCM		32.31	340,000	9,244,471.28	10,985,400.01
BROWN-FORMAN -CL B	115637209	BF.B		66.24	40,000	2,867,257.95	2,649,600.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI		73.81	175,000	13,162,815.62	12,916,750.00
CAMPBELL SOUP CO.	134429109	СРВ		38.89	60,000	2,174,788.00	2,333,400.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF		76.82	24,600	1,157,611.49	1,889,772.00
CARDINAL HEALTH INC.	14149Y108	CAH		64.43	143,500	7,393,656.61	9,245,705.00
CAREMARK RX INC	141705103	CMX		57.11	137,002	4,916,651.02	7,824,184.22
CARNIVAL CORP	143658300	CCL		49.05	127,000	5,896,133.02	6,229,350.01
CATERPILLAR INC.	149123101	CAT		61.33	75,000	4,963,299.00	4,599,750.00
CELGENE CORP	151020104	CELG		57.53	46,000	1,930,145.40	2,646,380.00
CHARLES RIVER LABORATORIES	159864107	CRL		43.25	51,000	2,091,313.05	2,205,750.00
CHEVRONTEXACO CORP	166764100	CVX		73.53	431,736	16,738,790.23	31,745,548.08
CIGNA CORP.	125509109	CI		131.57	20,000	1,999,720.00	2,631,400.00
CINTAS CORP	172908105	CTAS		39.71	177,700	7,210,626.58	7,056,467.00
CISCO SYSTEMS	17275R102	CSCO		27.33	1,030,000	20,690,859.88	28,149,900.00
CITIGROUP INC.	172967101	С		55.70	1,306,000	38,174,903.76	72,744,200.00
CITRIX SYSTEMS INC	177376100	CTXS		27.05	425,000	12,368,746.30	11,496,250.00
CITY NATIONAL CORP	178566105	CYN		71.20	200,700	14,685,238.99	14,289,840.00
CNET NETWORKS INC	12613R104	CNET		9.09	784,000	7,208,089.71	7,126,560.00
COACH INC	189754104	СОН		42.96	100,000	3,190,102.42	4,296,000.00
COCA COLA CO.	191216100	КО		48.25	316,300	14,244,049.49	15,261,475.01
COLGATE PALMOLIVE	194162103	CL		65.24	142,000	6,907,795.49	9,264,080.00
COMCAST CORP - CL A	20030N101	CMCSA		42.33	542,000	16,237,552.67	22,942,860.00
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Course C	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
CONCOPPILLIPS QUARTICON ANARGEMENT CONCONTRACT CONCOPPILLIPS 208201 COP ************************************				Group: DOMESTIC EQ	UITIES - Internal			
CONCOCPHILLIPS 2082514				Market: LARGE CAP				
COPER COMPANIES INC. 2168/18402 COO 44.50 56,70 2.987,111.00 2.523,150.00 CORNING INC 21950105 QUA 13.71 200.00 4.447,807.00 3.742,000.00 OKS CORP 1686100 CVS 30.91 150.00 4.454,780.00 3.742,000.00 DR. HORTON INC. 233314100 OHI 26.40 11.20 4.616,726.81 3.761,580.00 DANDEN RISTAURANTS INC 237194105 DIA 40.17 0.00 3.091,180.00 4.0170,000.00 DAVITA INC. 2378100 DIA 40.17 0.00 3.011,100 3.081,600.00 DELLINC 24702710 DELL 25.00 13.00 3.017,130 3.281,700.00 DENALY (WALL) CO. 24887106 DV 3.42 45.00 11.749,868.84 15.729,900.00 DEWIND TER CHERON CORPORATION 2603103 DV 3.42 45.00 11.749,868.84 5.791,816.80 DEWIN TER CHERON CORPORATION 2604105 DV 3.42 17.00 3.282,815.861 7.916,868.						LYST (F)		
CORNING INC 21930105 GUN 18.71 20000 4.437,807.00 3.742,000.00 CVS CORP 12660100 CVS 30.91 150.00 3.456,115.55 4.836,500.00 DAR CHOTKO INC. 23314.00 OHI 26.94 14.00 4.616,728.81 3.7810.00 DAYTHO INC. 23318.00 OHI 40.17 100.00 4.005,000.00 3.881.00 DAYTHO INC. 2318.00 DVA 56.88 70.00 3.01,130.00 3.881.00 DELLINC 2478210 DEL 25.948710 15.948710 16.729.300 11.479,638.44 15.729.00 DOWN CHEMICATO 2468710 DI 3.34 85.20 5.588,001 7.227,008.00 DOWER CORP 2600310 DV 49.0 418,00 2.588,001 7.227,008.00 DUKE ENERGY CORPORATION 264110 DV 43.7 15.20 7.242210 7.413,662.00 ELI DURDOT DE NEM 255.34108 DV 45.7 15.20 7.242210 7.413,662.00 <t< td=""><td>CONOCOPHILLIPS</td><td>20825C104</td><td>COP</td><td></td><td>71.95</td><td>338,502</td><td>12,441,922.58</td><td>24,355,218.90</td></t<>	CONOCOPHILLIPS	20825C104	COP		71.95	338,502	12,441,922.58	24,355,218.90
CVS CORP. 12660100 CVS 3.09.1 150.000 3.466,115.65 4.636,500.00 D.R. HORTONINC. 233314100 PH 26.49 142,000 4,616,726.81 3.761,580.00 DARDEN RESTAURANTS INC 237918108 DVA 46.69 100,000 4,036,020.00 4,017,000.00 DELLINC 237918108 DVA 56.88 70,000 3,091,731.50 3,261,700.00 DIENEY (WALT) CO. 256.887108 DIS 34.77 499,000 11,479,688.84 15,729,900.00 DOWIND RESOURCES INC-VA 256.04109 DOV 49.02 71,300 2,615,569.15 3,495,126.00 DOW CHENICAL CO 260643103 DOV 49.02 71,300 2,615,569.15 3,495,126.00 ELI DUPONT DE NEM. 260543103 DOW 33.41 155,200 3,829,931.85 7,917,130.00 2,724,221.09 7,413,682.00 ELI DUPONT DE NEM. 260543103 DOW 48.71 152,500 3,829,931.85 7,917,130.00 2,724,221.00 3,714,1862.00 2,822.00 2,822.00	COOPER COMPANIES INC.	216648402	COO		44.50	56,700	2,987,141.10	2,523,150.00
DR. HORTON INC. 23311109 DHI 2649 14200 4,816,728.81 3,761,580.80 DARDER RESTAURANTS INC 237194105 DRI 40.17 100.00 4,036,020.00 4,017,000.00 DAVITA INC. 239184108 DVA 68.88 70.00 3,891,800.00 3,281,600.00 DELL INC 247024101 DEL 25.09 130,00 3,301,731.50 3,281,600.00 DISMANDIA DE SANCIA 25489106 DIS 34.27 458,000 11,479,595.64 15,729,900.00 DOWINDON RESOURCES INCVA 25603108 DOV 49.02 71,30 2,615,589.15 3,485,128.00 DOWE CHEMICAL CO 260843103 DOW 49.02 71,30 2,615,589.15 3,485,128.00 DUKE ENERGY CORPORATION 28411016 DUK 33.21 155,500 3,829,931.85 5,997,735.00 ELD LIPONT E NEM 28411016 DUK 43.61 152,00 6,518,573.94 6,233,920.00 ELECTRONIC ARTS, INC 287597610 ELY 251 150,00 4,588,550.00 <td>CORNING INC</td> <td>219350105</td> <td>GLW</td> <td></td> <td>18.71</td> <td>200,000</td> <td>4,437,807.00</td> <td>3,742,000.00</td>	CORNING INC	219350105	GLW		18.71	200,000	4,437,807.00	3,742,000.00
DARDEN RESTAURANTS INC 237194105 DRI 40.17 10.0000 4.036,020.00 4.017,000.00 DAVITA INC. 23918K108 DVA 56.88 70.000 3.691,180.00 3.891,800.00 DELLINC 24702R101 DELL 2509 30.000 3.691,180.00 3.891,800.00 DINNEY (WALT) CO. 254687106 DIS 34.27 489.000 11.479,686.84 15,729,900.00 DOWG CORP. 26003108 DV 48.02 71.000 26.15,580,103 7.227,008.00 DUKE ENERGY CORPORATION 264141016 DUK 33.21 183.00 3.822,991.85 5.997,735.00 EL DUPONT DE NEM. 26334109 DUK 48.71 152.00 3.822,991.85 5.997,735.00 ELS YEST BANCORP INC. 275798114 EWBC 35.42 176.000 5.818,732.90 6.912,900.00 ELICITONIC ARTS, INC 285512109 ERTS 5.90 3.00 15,764,666.90 6.912,900.00 ELICLIA S COMPANY 32457108 LIV 5.90 3.90 5.924,126.00	CVS CORP.	126650100	CVS		30.91	150,000	3,456,115.55	4,636,500.00
DAVITA INC. 39918108 OVA 56.88 70.00 3,691,180.00 3,891,000.00 DELLINC 24702R110 DELL 25.09 130,000 3,301,731.00 3,261,700.00 DINNEY (WALT) CO. 254687106 DIS 34.27 459,000 11,479,658.84 15,729,900.00 DOWINDON RESOURCES INCVA 25600108 DOV 49.02 71,300 2,615,569.15 3,495,126.00 DOW CHEMICAL CO 260043103 DOW 39.44 198.20 7,180,335.54 7,916.108.00 DUKE ERROY CORPORATION 26441105 DUK 33.21 153,500 3,899,913.55 5,997,755.00 EL DUPONT DE NEM. 25354109 DD 48.71 152,000 7,294,221.00 7,116,802.00 EL SAY WEST BANCORP INC. 27579R140 WBC 35.4 152,000 6,518,573.94 6,233,900.00 ELLILLY S COMPANY 521 520 45.0 5,588,600.00 6,518,573.94 6,233,900.00 ELLILLY S COMPANY 525 525 520 520 520 5	D.R. HORTON INC.	23331A109	DHI		26.49	142,000	4,616,726.81	3,761,580.00
DELINC 24702R101 DELL 25.09 130,000 3,301,731.50 3,261,700.00 DISNEY (WALT) CO. 254887106 DIS 34.27 459,000 11,479,638.84 15,729,930.00 DOMINION RESOURCES ING-VA 257461109 DO 83.84 86,200 5,598,030.10 7,227,008.00 DOW CHEMICAL CO 260543103 DOW 49.02 71,300 3,829,931.85 5,997,735.00 DUKE ENERGY CORPORATION 2641C105 DUK 33.21 153,500 3,829,931.85 5,097,735.00 E1 DUPONT DE NEM. 26334109 DU 48.71 152,200 7,244.221.00 7,415,662.00 EAST WEST BANCORPI INC. 27579R104 EWBC 34.2 176,000 6,518,573.4 6,233,920.00 ELI LILLY & COMPANY 281020107 EIX 45.8 152,000 6,518,573.4 6,233,920.00 ELI LILLY & COMPANY 5245708 LI 52.0 10,00 4,988,595.00 5,241,260.00 EMBARQ CORP 2978E105 EQ 52.5 135,200 5,952,452.56	DARDEN RESTAURANTS INC	237194105	DRI		40.17	100,000	4,036,020.00	4,017,000.00
DISNEY (WALT) CO. 254687106 DIS 34.7 459.00 11,479,636.84 15,728,930.00 DOMINION RESOURCES INC-VA 257461109 DO 83.84 86,20 5,598,030.10 7,227,008.00 DOVER CORP. 26003108 DOV 49.02 71,300 2,615,599.15 3,495,126.00 DOW CHEMICAL CO 260643103 DOW 39.14 193.00 7,180,935.54 7,916,108.00 DIKE ENERGY CORPORATION 26441C105 DUK 33.21 193.00 3,299,931.85 5,997,735.00 E DIPONT DE NEM. 263534109 DO 48.71 152,200 6,518,573.94 6,233,920.00 EAST WEST BANCORP INC. 275,981.04 EW 35.4 176,000 6,518,573.94 6,233,920.00 ELICTRONIC ARTS, INC 285512.09 ERT 52.0 13.00 14,000 4,985,595.00 5,241,366.00 ELICTRONIC ARTS, LINC 290,821.05 ER 20 52.5 135.00 5,552,452.56 7,106,112.00 EMECORP 290,821.05 ER 20	DAVITA INC.	23918K108	DVA		56.88	70,000	3,691,180.00	3,981,600.00
DOMINION RESOURCES INC-VA 25746U109 D 83.84 86.20 5.598.030.0 7.227.008.00 DOVER CORP. 26003108 DOV 49.02 71.30 2.615.569.15 3.495.126.00 DOW CHEMICAL CO 26043103 DOW 39.94 198.20 7.180.935.54 7.916.108.00 DUKE ENERGY CORPORATION 2643103 DUK 33.21 153.50 3.829.931.85 5.097.738.00 E1 DUPONT DE NEM. 263534109 DV 48.71 152.00 7.294.221.00 7.413.660.00 EAST WEST BANCORP INC. 2757981104 EWBC 55.42 176.00 6.518.573.44 6.93.239.00 ELI LILLY & COMPANY 521000 45.81 152.00 6.96.647.80 6.912.960.00 EMBARQ CORP 29781105 EV 52.0 50.06 4.988.59.60 5.241.260.00 EMBC CORP 29781105 EQ 55.0 3.988.59.60 5.954.25.50 7.106.112.00 EMC CORP 298648102 EW 40.0 3.00 5.59.60 3.99.33.80.00	DELL INC	24702R101	DELL		25.09	130,000	3,301,731.50	3,261,700.00
DOVER CORP. 260003108 DOV 49.02 71.300 2.615.569.15 3.495.126.00 DOW CHEMICAL CO 260543103 DOW 39.94 198.20 7.180,935.54 7.916.108.00 DUKE ENERGY CORPORATION 2641C105 DUK 33.21 153.500 3.829,931.85 5.097,735.00 EI DUPONT DE INM. 263534109 DD 48.71 152.200 7.294,221.00 7.413,662.00 EAST WEST BANCORP INC. 27579R104 EWBC 35.42 176,000 6,518,673.94 6.233,920.00 ELDISON INTERNATIONAL 28102107 EIX 45.48 152.00 6,366,474.80 6.912,960.00 ELLILLY & COMPANY 325512109 ERTS 50.30 30.40.00 15,764,066.99 15,309,440.00 EMBARQ CORP 29078E105 EQ 52.56 135.20 5,952,452.56 7,106,112.00 EMC CORP 28648102 EMC 13.6 136.00 5,552,452.56 7,106,112.00 EXELON CORP 30161N10 EXC 61.8 190.00 8,333,239.00	DISNEY (WALT) CO.	254687106	DIS		34.27	459,000	11,479,636.84	15,729,930.00
DOW CHEMICAL CO 260543103 DOW 39.94 198.200 7,180,935.54 7,961,010.00 DUKE ENERGY CORPORATION 2641C105 DUK 33.21 153.500 3,829,931.85 5,097,735.00 EI DUPONT DE NEM. 263534109 DD 48.71 152,200 7,294,221.09 7,413,662.00 EAST WEST BANCORP INC. 27579R104 EWBC 35.42 176,000 6,518,573.94 6,233,920.00 ELECTRONIC ARTS, INC 28512109 ERTS 50.36 304,000 15,764,066.9 15,294,000.00 ELILLILLY & COMPANY 52457108 LLY 52.10 100,600 4,988,595.06 5,241,260.00 EMBARO CORP 29078E105 EQ 52.50 109,000 4,986,955.06 5,241,260.00 EMERSON ELECTRIC CO 29078E105 EM 40.9 180,400 5,153,727.89 7,953,836.00 EXERCIS SCRIPTS 30181101 EXC 61.89 190,300 8,353,239.60 11,777,667.00 EXXON MOBIL CORPORATION 302182100 XOM 76.61 19.00	DOMINION RESOURCES INC-VA	25746U109	D		83.84	86,200	5,598,030.10	7,227,008.00
DUKE ENERGY CORPORATION 26441C10S DUK 33.21 153.50 3.829,931.85 5.097,736.00 E1 DUPONT DE NEM. 263834109 DD 48.71 152.20 7,294,221.09 7,413,662.00 EAST WEST BANCORP INC. 27579R104 EWBC 35.42 176,000 6,518,573.49 6,233,920.00 EILCENDIC ARTS, INC 28512109 ERTS 50.36 304,000 15,764,066.99 15,309,440.00 ELLILLLY & COMPANY 28512109 ERTS 50.36 304,000 4,988,595.06 5,241,260.00 EMBARC CORP 29078E105 EQ 52.56 135,200 4,988,595.06 7,953,386.00 EMERSON ELECTRIC CO 29078E105 EQ 13.20 375,000 4,950,000.00 4,950,000.00 EXELON CORP 301611101 EXC 13.20 375,000 4,950,000.00 4,950,000.00 1,177,767.00 1,177,767.00 1,177,767.00 1,177,767.00 1,177,767.00 1,177,767.00 1,177,767.00 1,177,767.00 1,177,767.00 1,177,767.00 1,177,767.00 1,177,767.00	DOVER CORP.	260003108	DOV		49.02	71,300	2,615,569.15	3,495,126.00
EI DUPONT DE NEM. 263534109 D 48.71 152.20 7.294,221.09 7.413,662.00 EAST WEST BANCORPINC. 27579R104 EWBC 35.42 176.00 6,518,573.44 6,233,920.00 EDISON INTERNATIONAL 28102107 EIX 45.48 152.00 6,366,474.80 6,912,960.00 ELCTRONIC ARTS, INC 285512109 ERTS 50.36 304.00 15,764,066.99 15,309,440.00 ELLILLY & COMPANY 522457108 LLY 52.10 100,600 4,988,595.06 5,241,260.00 EMBARC CORP 29078E105 EQ 35.25 375.00 5,952,452.56 7,106,112.00 EMC CORP 268648102 EMC 13.20 375.00 5,552,069.00 4,950,000.00 EXELON CORP 31011101 EMC 41.00 180.00 15,53,727.89 7,953,338.00 EXPRESS SCRIPTS 301611101 EMC 16.60 15.50 3,583,813.29 3,773,667.00 EXXON MOBIL CORPORATION 32316102 XOM 36.60 1,961.00 4,912.00	DOW CHEMICAL CO	260543103	DOW		39.94	198,200	7,180,935.54	7,916,108.00
EAST WEST BANCORP INC. 27579R104 EWBC 35.42 176,000 6.518,573.94 6.233,920.00 EDISON INTERNATIONAL 281020107 EIX 45.48 152,000 6.366,474.80 6.912,960.00 ELCTRONIC ARTS, INC 285512109 ERTS 50.36 304,000 15,764,066.99 15,309,440.00 ELLILLY & COMPANY 522457108 LLY 52.00 100,600 4,988,595.06 5,241,260.00 EMBARQ CORP 29078E105 EQ 52.56 135,200 5,952,452.56 7,106,112.00 EMC CORP 28648102 EMC 13.20 375,000 5,250,069.00 4,980,000.00 EXELON CORP 30111104 EMC 44.09 180,000 5,550,069.00 4,950,000.00 EXPRESS SCRIPTS 3018101 EXC 61.89 190,300 3,583,323.96 11,777,667.00 EXPRESS SCRIPTS 302182100 SSRX 71.60 38.13 195,700 3,681,323.30,20 3,973,800.00 EXPRESS SCRIPTS 314000 39.31 19.57 6,641,203.71	DUKE ENERGY CORPORATION	26441C105	DUK		33.21	153,500	3,829,931.85	5,097,735.00
EDISON INTERNATIONAL 28102017 EIX 45.48 152,000 6,366,474.80 6,912,960.00 ELECTRONIC ARTS, INC 28551219 ERTS 50.36 304,000 15,764,066.99 15,304,400.00 ELI LILLY & COMPANY 52457108 LLY 52.10 100,600 4,988,595.66 5,241,260.00 EMBARQ CORP 29078E105 EQ 52.56 135,200 5,952,452.56 7,106,112.00 EMC CORP 268648102 EMC 13.20 375,000 5,250,609.00 4,950,000.00 EMERSON ELECTRIC CO 291011104 EMR 44.09 180,400 5,153,727.89 7,953,881.00 EXPRESS SCRIPTS 30161N101 EXC 61.89 190,300 8,353,239.60 11,777,667.00 EXXON MOBIL CORPORATION 30218210 XOM 76.63 1,064.00 29,721,193.48 81,534,320.00 FEDERATED DEPARTMENT STORES 31410H101 FD 38.13 195,700 6,641,203.71 7,462,041.00 FINST DATA CORP 319963104 FDC 25.52 350,000	E I DUPONT DE NEM.	263534109	DD		48.71	152,200	7,294,221.09	7,413,662.00
ELECTRONIC ARTS, INC 285512199 ERTS 50.36 304,000 15,764,066.99 15,309,440.00 ELI LILLY & COMPANY 532457108 LLY 52.10 100,600 4,988,595.06 5,241,260.00 EMBARQ CORP 29078E105 EQ 52.56 135,200 5,952,452.56 7,106,112.00 EMC CORP 268648102 EMC 13.20 375,000 5,250,069.00 4,950,000.00 EMERSON ELECTRIC CO 291011104 EMR 44.09 180,400 5,153,727.89 7,953,836.00 EXPRESS SCRIPTS 30182100 ESRX 71.60 55,500 3,583,813.29 3,973,800.00 EXXON MOBIL CORPORATION 302316102 XOM 76.63 1,064,000 29,721,193.48 81,534,320.00 FEDEX CORPORATION 31428X106 FDX 108.62 89,000 7,414,433.32 9,667,180.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30490101 FTI 61.63 60,947 1,	EAST WEST BANCORP INC.	27579R104	EWBC		35.42	176,000	6,518,573.94	6,233,920.00
ELILILY & COMPANY 52457108 LLY 52.10 100,600 4,988,950.6 5,241,260.00 EMBARQ CORP 29078E105 EQ 52.56 135,200 5,952,452.56 7,106,112.00 EMC CORP 268648102 EMC 13.20 375,000 5,250,069.00 4,950,000.00 EMERSON ELECTRIC CO 291011104 EMR 44.09 180,400 5,153,727.89 7,953,836.00 EXELON CORP 30161N01 EXC 61.89 190,300 8,353,239.60 11,777,667.00 EXPRESS SCRIPTS 302182100 ESRX 71.60 55,500 3,583,813.29 3,973,800.00 EXXON MOBIL CORPORATION 30231G102 XOM 76.63 1,064,000 29,721,193.48 81,534,320.00 FEDEX CORPORATION 31428X106 FDX 138.13 195,700 6,641,203.71 7,462,041.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FIT 61.63 60,947 47,000	EDISON INTERNATIONAL	281020107	EIX		45.48	152,000	6,366,474.80	6,912,960.00
EMBARQ CORP 29078E105 EQ 52.56 135,200 5,952,452.56 7,106,112.00 EMC CORP 268648102 EMC 13.20 375,000 5,250,069.00 4,950,000.00 EMERSON ELECTRIC CO 291011104 EMR 44.09 180,400 5,153,727.89 7,953,836.00 EXELON CORP 30161N101 EXC 61.89 190,300 8,353,239.60 11,777,667.00 EXPRESS SCRIPTS 302182100 ESRX 71.60 55,500 3,583,813.29 3,973,800.00 EXXON MOBIL CORPORATION 30231G102 XOM 76.63 1,064,000 29,721,193.48 81,534,320.00 FEDEX CORPORATION 31428X106 FDX 38.13 195,700 6,641,203.71 7,462,041.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86<	ELECTRONIC ARTS, INC	285512109	ERTS		50.36	304,000	15,764,066.99	15,309,440.00
EMC CORP 268648102 EMC 13.20 375,000 5,250,069.00 4,950,000.00 EMERSON ELECTRIC CO 291011104 EMR 44.09 180,400 5,153,727.89 7,953,836.00 EXELON CORP 30161N101 EXC 61.89 190,300 8,353,239.60 11,777,667.00 EXPRESS SCRIPTS 302182100 ESRX 71.60 55,500 3,583,813.29 3,973,800.00 EXXON MOBIL CORPORATION 30231G102 XOM 76.63 1,064,000 29,721,193.48 81,534,320.00 FEDER ATED DEPARTMENT STORES 31410H101 FD 38.13 195,700 6,641,203.71 7,462,041.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC 39631101 FO 85.39 47,000 3,540,337.86 4,013,333.00	ELI LILLY & COMPANY	532457108	LLY		52.10	100,600	4,988,595.06	5,241,260.00
EMERSON ELECTRIC CO 291011104 EMR 44.09 180,400 5,153,727.89 7,953,836.00 EXELON CORP 30161N101 EXC 61.89 190,300 8,353,239.60 11,777,667.00 EXPRESS SCRIPTS 302182100 ESRX 71.60 55,500 3,583,813.29 3,973,800.00 EXXON MOBIL CORPORATION 30231G102 XOM 76.63 1,064,000 29,721,193.48 81,534,320.00 FEDERATED DEPARTMENT STORES 31410H101 FD 38.13 195,700 6,641,203.71 7,462,041.00 FEDEX CORPORATION 31428X106 FDX 108.62 89,000 7,414,433.32 9,667,180.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86 4,013,333.00	EMBARQ CORP	29078E105	EQ		52.56	135,200	5,952,452.56	7,106,112.00
EXELON CORP 30161N101 EXC 61.89 190,300 8,353,239.60 11,777,667.00 EXPRESS SCRIPTS 302182100 ESRX 71.60 55,500 3,583,813.29 3,973,800.00 EXXON MOBIL CORPORATION 30231G102 XOM 76.63 1,064,000 29,721,193.48 81,534,320.00 FEDERATED DEPARTMENT STORES 31410H101 FD 38.13 195,700 6,641,203.71 7,462,041.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86 4,013,330.00	EMC CORP	268648102	EMC		13.20	375,000	5,250,069.00	4,950,000.00
EXPRESS SCRIPTS 302182100 ESRX 71.60 55,500 3,583,813.29 3,973,800.00 EXXON MOBIL CORPORATION 30231G102 XOM 76.63 1,064,000 29,721,193.48 81,534,320.00 FEDERATED DEPARTMENT STORES 31410H101 FD 38.13 195,700 6,641,203.71 7,462,041.00 FEDEX CORPORATION 31428X106 FDX 108.62 89,000 7,414,433.32 9,667,180.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86 4,013,330.00	EMERSON ELECTRIC CO	291011104	EMR		44.09	180,400	5,153,727.89	7,953,836.00
EXXON MOBIL CORPORATION 30231G102 XOM 76.63 1,064,000 29,721,193.48 81,534,320.00 FEDERATED DEPARTMENT STORES 31410H101 FD 38.13 195,700 6,641,203.71 7,462,041.00 FEDEX CORPORATION 31428X106 FDX 108.62 89,000 7,414,433.32 9,667,180.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86 4,013,330.00	EXELON CORP	30161N101	EXC		61.89	190,300	8,353,239.60	11,777,667.00
FEDERATED DEPARTMENT STORES 31410H101 FD 38.13 195,700 6,641,203.71 7,462,041.00 FEDEX CORPORATION 31428X106 FDX 108.62 89,000 7,414,433.32 9,667,180.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86 4,013,330.00	EXPRESS SCRIPTS	302182100	ESRX		71.60	55,500	3,583,813.29	3,973,800.00
FEDEX CORPORATION 31428X106 FDX 108.62 89,000 7,414,433.32 9,667,180.00 FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86 4,013,330.00	EXXON MOBIL CORPORATION	30231G102	XOM		76.63	1,064,000	29,721,193.48	81,534,320.00
FIRST DATA CORP 319963104 FDC 25.52 350,000 8,099,728.87 8,932,000.00 FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86 4,013,330.00	FEDERATED DEPARTMENT STORES	31410H101	FD		38.13	195,700	6,641,203.71	7,462,041.00
FMC TECHNOLOGIES INC 30249U101 FTI 61.63 60,947 1,941,976.64 3,756,163.61 FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86 4,013,330.00	FEDEX CORPORATION	31428X106	FDX		108.62	89,000	7,414,433.32	9,667,180.00
FORTUNE BRANDS INC. 349631101 FO 85.39 47,000 3,540,337.86 4,013,330.00	FIRST DATA CORP	319963104	FDC		25.52	350,000	8,099,728.87	8,932,000.00
	FMC TECHNOLOGIES INC	30249U101	FTI		61.63	60,947	1,941,976.64	3,756,163.61
FPL GROUP INC. 302571104 FPL 54.42 122,800 4,579,984.15 6,682,775.99	FORTUNE BRANDS INC.	349631101	FO		85.39	47,000	3,540,337.86	4,013,330.00
	FPL GROUP INC.	302571104	FPL		54.42	122,800	4,579,984.15	6,682,775.99



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCA Instrument: COM	LARGE-CAP CORE ANA COMMON STOCK	LYST (F)		
			Instrument: COM	COMMON STOCK			
FREDDIE MAC	313400301	FRE		67.90	330,000	21,872,824.60	22,407,000.00
GAP INC	364760108	GPS		19.50	100,000	1,806,906.38	1,950,000.00
GENENTECH INC.	368710406	DNA		81.13	98,000	6,427,187.73	7,950,740.00
GENERAL DYNAMICS CORP.	369550108	GD		74.35	94,800	4,212,905.43	7,048,380.00
GENERAL ELECTRIC CO	369604103	GE		37.21	2,096,200	49,369,354.73	77,999,602.00
GENERAL MILLS INC	370334104	GIS		57.60	75,000	3,846,915.00	4,320,000.00
GENZYME CORP. GEN. DIV.	372917104	GENZ		61.58	94,000	5,756,289.80	5,788,520.00
GILEAD SCIENCES INC.	375558103	GILD		64.93	54,100	1,116,196.81	3,512,713.00
GLOBAL SANTAFE CORP.	G3930E101	GSF		58.78	73,088	3,014,586.59	4,296,112.64
GOODYEAR T & R	382550101	GT		20.99	620,000	7,085,717.45	13,013,800.01
GOOGLE INC - CL A	38259P508	GOOG		460.48	46,000	21,060,009.80	21,182,080.00
H & R BLOCK INC.	093671105	HRB		23.04	214,400	5,121,308.87	4,939,776.00
HALLIBURTON COMPANY	406216101	HAL		31.05	255,800	5,882,659.17	7,942,590.00
HEALTH MGMT ASSOCIATES CL A	421933102	НМА		21.11	100,000	2,094,584.68	2,111,000.00
HERSHEY FOODS CORP.	427866108	HSY		49.80	31,000	1,609,715.45	1,543,800.00
HEWLETT-PACKARD CO	428236103	HPQ		41.19	575,000	12,729,607.94	23,684,250.00
HILTON HOTELS CORP.	432848109	HLT		34.90	61,000	1,357,835.76	2,128,900.00
HOME DEPOT INC.	437076102	HD		40.16	550,000	16,775,572.30	22,088,000.00
HONEYWELL INTERNATIONAL INC	438516106	HON		45.24	234,000	8,935,037.99	10,586,160.00
IMCLONE SYSTEMS	45245W109	IMCL		26.76	85,000	2,508,202.00	2,274,600.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT		18.87	772,800	14,564,203.96	14,582,736.00
INSPIRE PHARMACEUTICALS INC	457733103	ISPH		6.35	175,000	905,478.16	1,111,250.01
INTERNATIONAL PAPER	460146103	IP		34.10	61,100	2,275,266.07	2,083,510.00
INTL BUS MACH CORP	459200101	IBM		97.15	300,000	22,502,621.19	29,145,000.00
IPG PHOTONICS CORP	44980X109	IPGP		24.00	16,000	344,300.00	384,000.00
JACOBS ENGINEERING GROUP	469814107	JEC		81.54	25,757	1,240,121.95	2,100,225.78
JOHNSON & JOHNSON	478160104	JNJ		66.02	568,800	21,106,877.55	37,552,176.00
JPMORGAN CHASE & CO.	46625H100	JPM		48.30	774,000	27,040,657.37	37,384,200.00
KELLOGG CO.	487836108	K		50.06	214,000	9,620,404.77	10,712,840.00
LAZARD LTD CL. A	G54050102	LAZ		47.34	273,750	9,813,299.71	12,959,325.00
	G0.000.02				2.0,.00	0,0.0,200	.2,000,020.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCA Instrument: COM	LARGE-CAP CORE ANAI	LYST (F)		
			modulient. COM				
LEGG MASON INC.	524901105	LM		95.05	81,000	7,997,457.40	7,699,050.00
LEGGETT & PLATT INC	524660107	LEG		23.90	100,000	1,914,050.00	2,390,000.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA		21.57	485,000	11,059,744.24	10,461,450.00
LOWE'S COS	548661107	LOW		31.15	425,000	8,806,622.10	13,238,750.00
MACROVISION CORP	555904101	MVSN		28.26	447,300	10,095,783.75	12,640,698.00
MARSH & MCLENNAN COS.	571748102	MMC		30.66	570,000	17,921,323.64	17,476,200.01
MASCO CORP.	574599106	MAS		29.87	75,000	2,318,795.00	2,240,250.00
MASSEY ENERGY CO	576206106	MEE		23.23	70,000	2,459,219.22	1,626,100.00
MASTERCARD INC-CLASS A	57636Q104	MA		98.49	107,000	4,324,283.98	10,538,430.00
MCDONALDS CORPORATION	580135101	MCD		44.33	263,580	8,647,957.65	11,684,501.40
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS		53.44	137,000	5,724,467.45	7,321,280.00
MEDIMMUNE INC	584699102	MEDI		32.37	138,000	4,226,973.00	4,467,060.00
MEDTRONIC INC	585055106	MDT		53.51	321,500	12,522,963.37	17,203,465.00
MERCK & CO INC	589331107	MRK		43.60	278,566	11,404,319.30	12,145,477.60
MERRILL LYNCH & CO. INC.	590188108	MER		93.10	323,900	14,278,755.51	30,155,090.00
MICROCHIP TECHNOLOGY INC.	595017104	MCHP		32.70	190,000	6,743,449.51	6,213,000.00
MICRON TECHNOLOGY INC	595112103	MU		13.96	900,000	13,417,942.67	12,564,000.00
MICROSOFT CORP.	594918104	MSFT		29.86	1,943,000	49,135,945.48	58,017,980.01
MOHAWK INDUSTRIES INC.	608190104	MHK		74.86	30,500	1,987,561.73	2,283,230.00
MORGAN STANLEY DEAN WITTER &	617446448	MS		81.43	280,400	13,575,903.82	22,832,971.99
MOTOROLA INC	620076109	MOT		20.56	570,000	10,060,078.26	11,719,200.00
NASDAQ STOCK MARKET INC	631103108	NDAQ		30.79	50,000	1,547,605.00	1,539,500.00
NAVTEQ CORP	63936L100	NVT		34.97	400,000	12,994,605.77	13,988,000.00
NEKTAR THERAPEUTICS	640268108	NKTR		15.21	113,000	2,058,093.50	1,718,730.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM		45.15	69,600	2,540,507.77	3,142,440.00
NORFOLK SOUTHERN CORP.	655844108	NSC		50.29	235,000	11,689,797.80	11,818,150.00
NYMEX HOLDINGS INC	62948N104	NMX		124.01	17,600	1,698,288.00	2,182,576.00
OMNICARE INC.	681904108	OCR		38.63	88,300	3,933,834.38	3,411,029.00
OSI PHARMACEUTICALS INC	671040103	OSIP		34.98	25,313	851,831.23	885,448.74
PDL BIOPHARMA INC.	69329Y104	PDLI		20.14	131,000	2,346,268.80	2,638,340.00



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PEPSICO INC. 71348108 PEPSICO INC. 6255 41200 16,474,604.88 25,70,600.00 PEIZER INC. 77581103 PEPSICO INC. 2590 13100 22,255,339.99 33,941,730.00 PICIER DODGE CORP. 7758102 PDO. 1397 15,087 20,423,800.01 27,958.00 POOL CORP. 73781105 POOL 3917 51,087 20,413,900.01 33,112,590.01 POLTE HOMES, INC. 74871109 PG 46.27 39.00 20,513,000.01 33,112,590.01 QUILLE THOMES, INC. 74855103 QCOM 37.7 2500.00 577,526.03 34,750.00 QUESTAR CORP 74835103 QCOM 37.9 2500.00 577,520.03 47,975.00 QUESTAR CORP 74835104 RCRC 43.00 65.00 42,000.00 62,775.00 ROCKWELL AUTOMATION INC. 7393109 ROK 61.00 61.00 61.00 74,785.73 33,95.508.00 ROWAS HAAS CO 754,91110 COL 43.00 62.00 75,000	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Portroll No. Por				Group: DOMESTIC EQ	UITIES - Internal			
PENTAIR INC. 70981106 PIRA 3.140 3.050 1.05,744 3.050 3.05,000 PENTAIR INC. 70981106 PIRA 3.140 3.050 1.05,744 3.050 1.05,744 3.050 1.05,744 3.050 3.03,971,300 PEPEPED COINC. 7.7081103 PIRE PER DOIGE CORP. 1.7081103 PIRE PER DOIGE				Market: LARGE CAP				
PEPSICO INC. 71348108 PEP 62.55 41200 16,474,048.8 25,770,000 PPIZER INC. 717081103 PPE 25.99 1,310 22,255,338.99 33,471,700 PPUED S DODGE CORP. 71728102 PO 1312 15.00 1,845,238.50 1,756,800 POOL CORP. 72781105 POOL 39.17 15.00 20,813,094.0 20,010,777 POUTE HOMES, INC. 74871109 PG 64.27 199.00 250,00 20,813,094.0 38,125,594 QUALCOMINICA 7485213 QCOM 37.79 250,000 6,972,560.0 36,422,000 QUESTAR CORP 7483510 COM 37.9 250,000 6,972,560.0 4,973,600 QUESTAR CORP 7483510 RCR 3.3 550,00 5,1164.800 6,277,560.0 ROCKWELL AUTOMATION INC 7393119 RCR 3.4 3.0 6,00 21,222.00 ROCKWELL AUTOMATION INC 7384110 COL 3.2 5,25 3,20 3,20 3,20 3						LYST (F)		
PFIZER INC. 717081103 PFE 25.90 1,310,700 29,255,588.90 33,947,100.00 PHELDR DODGE CORP. 71726102 PDO 119,72 15,000 1,845,285.00 1,705,800.00 POCIC CORP. 3728,1105 POGL 38,11 2,600 31,000 2,601,300,40 30,117,255.90 POCITE & GAMBLE CO 4727,8109 PG 46,27 593,007 2,613,300,40 38,112,559.90 QUILL COMM INC 4785,810 PM 33,12 110,000 2,707,251.91 3,643,200.00 QUILL COMM INC 4785,810 STR 38,00 57,000 5,977,560.03 3,447,500.00 QUILL STAN CORP 483810 GC 43,00 57,000 5,977,560.03 4,779,900.00 QUESTAR CORP 483810 RC 43,00 66,00 5,977,560.03 4,779,900.00 CORP 483810 RC 40 43,00 66,00 1,974,873.03 3,981,900.00 COCKWELL COLLINS 773,9110 ROK 40 51,00 59,00	PENTAIR INC.	709631105	PNR		31.40	35,000	1,105,764.63	1,099,000.00
PHELPS DODGE CORP. 717265102 PO 119.72 15.000 1.845,328.50 1.795,800.00 POOL CORP. 732781.105 POOL 33.17 51.087 2.042,980.01 2.001,077.73 PROCTER & GAMBLE CO 742718109 PG 64.72 593.007 2.013,094.05 3.1812,558.00 PULTE HOMES, NC. 748561102 PHM 33.12 110.00 2.707,251.91 3.642,200.00 QUAL COMM INC 747525133 QCOM 37.79 250.00 5.972,554.03 3.743,200.3 QUEST COMMUNICATIONS INTL. 74938104 RC 4.00 6.50 1.614,480.00 6.277,500.0 RCC CORP 74938104 RCRC 4.00 6.60 1.707,587.38 3.295,588.83 ROCKWELL AUTOMATIONIC 77930190 ROK 6.10 6.913 3.082,406.81 4.222,010 ROCKWELL COLLING 775371107 ROH 5.11 6.81 6.913 3.082,406.81 4.222,010 ROHM S HASCO 775371107 ROH 5.11 6.82 7.500.00	PEPSICO INC.	713448108	PEP		62.55	412,000	16,474,604.88	25,770,600.00
POOL CORP. 73278L10S POOL 39.17 51.087 2.042.90.04 2.010.77.72 PROCTER & CAMBLE CO 742718109 PG 64.27 593.007 2.015.109.04.5 38.112.55.93 PULTE HOMES, INC. 745867101 PHM 33.12 110.00 2.707.251.91 3.643.20.00 QUALCOMM INC 747525103 COM 37.9 250.00 5.572.564.33 9.447,500.0 QUESTAR CORP 748356102 STR 83.05 5.77.00 5.574.502.03 4.791.986.0 QUESTAR CORP 748388104 CRC 48.0 66.00 2.402.281.00 6.227.500.0 RCC CORP 748388104 RCR 48.0 69.19 3.062.406.81 4.222.010 ROCKWELL AUTOMATION INC 77590109 ROK 61.0 69.19 3.062.406.81 4.222.010 ROCKWELL AUTOMATION INC 775901109 ROK 61.0 69.3 53.65 1.775,837.38 3.3855.588.8 ROHAM BAS CO 775911017 ROH 61.0 61.12 88.10 2.516.00<	PFIZER INC.	717081103	PFE		25.90	1,310,700	29,255,538.99	33,947,130.00
PROCTER & SAMBLE CO 742718109 PG 64.27 593,007 20,61319405 38,112.583.68 PULTE HOMES, INC. 74887101 PHM 33.12 110,000 2,707.251.91 3,643,200.00 QUALCOMM INC 747825103 OCOM 37.79 250,000 5,972,564.03 9,447,500.00 QUESTAR CORP 748356102 STR 83.05 57.70 3,574,520.03 9,447,500.00 RC2 CORP 74938104 RCR 44.00 66,200 2,402,281.08 2,912,800.00 RCCKWELL AUTOMATION INC 7393109 RCR 66.2 44.00 66,200 2,402,281.08 2,912,800.00 RCCKWELL CULINS 774341101 COL 63.29 53.660 1,778,807.38 3,985,808.00 RCHM & HAAS CO 775371107 ROH 51.12 68.10 2,551,914.03 3,481,272.00 RCHM & HAAS CO 74941101 COL 52.0 55.00 1,262,200.00 1,566,750.00 SCHAR CORP 749661302 RPM 20.0 1,502,750.00 4,072,118.00	PHELPS DODGE CORP.	717265102	PD		119.72	15,000	1,845,328.50	1,795,800.00
PUTE HOMES, INC. 745867101 PHM 33.12 110.000 2.707.25191 3.643.20.00 QUALCOMM INC 74782103 QCOM 37.79 250.000 5.972.564.03 9.447.500.0 QUESTAR CORP 74836102 STR 8.305 57.700 3.574.520.93 4.791.966.0 RC2 CORP 74938104 RCRC 44.00 66.20 2.402.281.80 2.912.800 ROCKWELL AUTOMATION INC 77393109 ROK 61.88 69.139 3.062.406.81 4.223.010 ROCKWELL COLLINS 774941101 COL 63.29 58.56 1.775.837.38 3.395.508.1 ROM & HAAS CO 77391107 ROH 51.12 68.10 2.551.914.03 3.412.22 RPM INTERNATIONAL INC. 74968103 RPM 20.89 75.000 1.422.220.01 3.412.22 SCARA CORP 80589102 SCG 40.62 97.000 4.023.116.01 3.340.140.01 SCHERING-PLOUGH 805891316 SCH 19.4 16.400 2.765.892.80 3.177.760.01	POOL CORP.	73278L105	POOL		39.17	51,087	2,042,980.04	2,001,077.79
QUALCOMM INC 747525103 QCOM 37.79 250.00 5.972,564.03 4.475,000 QUESTAR CORP 74836102 STR 83.05 57.700 3.574,520.93 4,791,985.00 QWEST COMMUNICATIONS INTL. 749121109 Q 8.37 750.00 6.164,480.00 6,277,500.00 RCQ CORP 74938104 RCRC 44.00 66.00 2,402,281.08 2,912,800.00 ROCKWELL AUTOMATION INC 73930109 ROK 61.08 69.19 3.662,406.81 4,223,010.00 ROCKWELL COLLINS 774341101 COL 63.29 53.65 1,775,837.38 3,395,508.50 ROHM & HAAS CO 775371107 ROH 51.12 68.00 2,251,914.03 3,417,222 PRM INTERNATIONAL INC. 749661302 CRM 36.45 120.00 3,219,614.14 4,068.80 SCLESFORCE COM INC 794661302 CRM 36.45 120.00 3,219,614.14 4,068.80 SCHERING-PLOUGH 30589M102 SCG 40.62 37.00 4,023,118.00 3,717,600	PROCTER & GAMBLE CO	742718109	PG		64.27	593,007	20,613,094.05	38,112,559.89
QUESTAR CORP 748356102 STR 83.05 57.700 3.574,520.93 4,791,985.05 QWEST COMMUNICATIONS INTL. 749121109 Q 83.7 750,000 6,164,480.00 6,277,500.00 RC2 CORP 74938104 RCRC 44.00 66.20 2,402,281.08 2,912,800.01 ROCKWELL AUTOMATION INC 773903109 ROK 61.08 69.139 3,062,461.81 4,223,010.21 ROCKWELL COLLINS 774341101 COL 65.29 53,856 1,775,837.38 3,395,568.81 ROHM & HAAS CO 775371107 ROH 51.12 68.100 2,551,914.03 3,481,272.01 RPM INTERNATIONAL INC. 749685103 RPM 20.89 75,000 1,422,220.00 1,568,750.00 SALESFORCE COM INC 36.65 120,900 3,219,614.14 4,406,805.15 SCHANA CORP 805899102 SCP 26.4 331,700 4,623,718.00 SCHWAB (CHARLES) CORP 81685109 SCHW 19.3 164,000 3,373,1464 4,841,886.0 SERVIZE MASTEL	PULTE HOMES, INC.	745867101	PHM		33.12	110,000	2,707,251.91	3,643,200.00
CMEST COMMUNICATIONS INTL. 749121109 Q 8.37 750,000 6,164,480.00 6,277,500.00 RC2 CORP 749388104 RCRC 44.00 66.200 2,402,281.08 2,912,800.00 ROCKWELL AUTOMATION INC 773903109 ROK 61.08 69,139 3,062,406.61 4,223,010.00 ROCKWELL COLLINS 774341101 COL 63.29 53,650 1,775,837.38 3,395,508.81 ROHM & HAAS CO 775371107 ROH 51.12 68.10 2,551,914.03 3,481,272.00 RPM INTERNATIONAL INC. 749661302 RPM 20.89 75,000 1,422,220.00 1,566,750.00 SALESFORCE.COM INC 794661302 CRM 36.45 120,900 3,219,614.14 4,406,806.00 SCHAR CORP 80589M102 SCG 40.62 97,000 4,023,118.00 3,340,140.00 SCHWAB (CHARLES) CORP 80685101 SGP 23.64 31,700 2,765,892.80 3,171,760.00 SEMPRA ENERGY 816851109 SNE 56.04 86.40 3,373,134.64 </td <td>QUALCOMM INC</td> <td>747525103</td> <td>QCOM</td> <td></td> <td>37.79</td> <td>250,000</td> <td>5,972,564.03</td> <td>9,447,500.00</td>	QUALCOMM INC	747525103	QCOM		37.79	250,000	5,972,564.03	9,447,500.00
RC2 CORP 74938104 RCRC 44.00 66.200 2.402.281.08 2.912.800 ROCKWELL AUTOMATION INC 773903109 ROCK 61.08 69.139 3.062.406.81 4.223.010. ROCKWELL COLLINS 774341101 COL 63.29 53.650 1,775.837.38 3.395.508. ROHM & HAAS CO 775371107 ROH 51.12 68.100 2.551.914.03 3.481.272.0 ROLK REMINIONAL INC. 749685103 RPM 20.89 75.000 1,725.201.00 1,566.750.0 SALESFORCE COM INC 794681.032 CRM 36.45 120.900 3.219.614.14 44.068.805.1 SCANA CORP 80589M102 SCG 40.62 97.000 4.023.118.00 3.940.140.0 SCHERING-PLOUGH 806605101 SGP 23.64 331.700 6.582.756.07 7.841.388.0 SCHIPRA ENERGY 810851109 SRE 56.04 86.000 3.775.506.0 3.171.760.0 SEMIPRA ENERGY 817600119 SIR 3.54 1.050.000 5.256.720.0 3.717.00	QUESTAR CORP	748356102	STR		83.05	57,700	3,574,520.93	4,791,985.00
ROCKWELL AUTOMATION INC 773903109 ROK 61.08 69,139 3,062,406.81 4,223,010.00 ROCKWELL COLLINS 774341101 COL 63.29 53,650 1,775,837.38 3,395,508.85 ROHM & HAAS CO 775371107 ROH 51.12 68,100 2,551,914.03 3,481,272.02 RPM INTERNATIONAL INC. 749661302 CRM 20.89 75,000 1,422,220.00 1,566,750.0 SALESFORCE.COM INC 794661302 CRM 36.45 120,000 3,219,614.14 4,406,805.0 SCANA CORP 80589M102 SCG 40.62 97,000 4,023,118.00 3,940,148.00 SCHENING-PLOUGH 806805101 SGP 23.64 331,700 6,582,756.07 7,841,386.00 SCHWAB (CHARLES) CORP 808513105 SCHW 19.34 164,000 2,765,892.80 3,117,760.0 SERVICEMASTER COMPANY 81760N109 SVM 13.11 330,000 3,979,672.71 4,326,300.00 SILUS AFELLITE RADIO INC. 82960103 SIR 48.77 153,000	QWEST COMMUNICATIONS INTL.	749121109	Q		8.37	750,000	6,164,480.00	6,277,500.00
ROCKWELL COLLINS 774341101 COL 63.29 53.650 1,775,837.38 3,395.68.88 ROHM & HAAS CO 775371107 ROH 51.12 68.100 2,551,914.03 3,481,272.06 RPM INTERNATIONAL INC. 749685103 RPM 20.89 75.000 1,422,220.00 1,566,750.00 SALESFORCE.COM INC 79466L302 CRM 36.45 120,900 3,219,614.14 4,406,805.00 SCANA CORP 80589M102 SCG 40.62 97.000 4,023,118.00 3,941,140.00 SCHERING-PLOUGH 8066101 SCP 23.64 331,700 6,582,756.07 7,841,388.0 SCHWAB (CHARLES) CORP 808513105 SCHW 19.34 164,000 2,765,892.80 3,171,760.0 SEMPRA ENERGY 816851109 SRE 56.04 86.40 3,373,134.64 4,841,886.0 SERVICEMASTER COMPANY 81760N109 SVM 13.11 330.00 3,979,672.71 4,326,300.0 SILUS SATELLITE RADIO INC. 829661103 SIR 48.77 153,000.0 7,244,3	RC2 CORP	749388104	RCRC		44.00	66,200	2,402,281.08	2,912,800.00
ROHM & HAAS CO 775371107 ROH 51.12 68.100 2,551,914.03 3,481,272.00 RPM INTERNATIONAL INC. 749685103 RPM 20.89 75,000 1,422,220.00 1,566,750.00 SALESFORCE.COM INC 794661.302 CRM 36.45 120,900 3,219,614.14 4,406,805.00 SCANA CORP 80589M102 SCG 40.62 97,000 4,023,118.00 3,940,140.00 SCHERING-PLOUGH 806605101 SGP 23.64 331,700 6,582,756.07 7,841,388.00 SCHWAB (CHARLES) CORP 808513105 SCHW 19.34 164,000 2,755,892.80 3,171,760.00 SEMVICE MASTER COMPANY 816851109 SRE 56.04 86.400 3,373,134.64 4,841,856.00 SIRIUS SATELLITE RADIO INC. 829661103 SIRI 3.54 1,050,000 5,256,720.00 3,717,000.00 SUM CORP 8442P106 SIL 48.77 153,000 7,424,860.22 7,461,810.00 SPINIT NEXTEL CORP 852061100 S S 18.89 690,00	ROCKWELL AUTOMATION INC	773903109	ROK		61.08	69,139	3,062,406.81	4,223,010.12
RPM INTERNATIONAL INC. 749685103 RPM 20.89 75,000 1,422,220.00 1,566,76.00 SALESFORCE.COM INC 794661.302 CRM 36.45 120,900 3,219,614.14 4,406,805.60 SCANA CORP 80589M102 SCG 40.62 97,000 4,023,118.00 3,940,140.00 SCHERING-PLOUGH 806605101 SGP 23.64 331,700 6,582,756.07 7,841,388.00 SCHWAB (CHARLES) CORP 808513105 SCHW 19.34 164,000 2,765,892.80 3,171,760.00 SEMPRA ENERGY 816851109 SRE 56.04 86,400 3,373,134.64 4,841,856.00 SERVICEMASTER COMPANY 81760N109 SVM 13.11 330,000 3,979,672.71 4,326,300.00 SIRIUS SATELLITE RADIO INC. 82966U103 SIRI 3.54 1,050,000 5,256,720.00 3,717,000.00 SUTHWEST AIRLINES 844741108 LUV 15.32 400,000 6,620,000.00 6,128,000.00 SPRINT NEXTEL CORP 852061100 STJ 36.56 115,100	ROCKWELL COLLINS	774341101	COL		63.29	53,650	1,775,837.38	3,395,508.50
SALESFORCE COM INC 794661302 CRM 36.45 120,900 3,219,614.14 4,406,805.05 SCANA CORP 80589M102 SCG 40.62 97,000 4,023,118.00 3,940,140.00 SCHERING-PLOUGH 806605101 SGP 23.64 331,700 6,582,756.07 7,841,388.00 SCHWAB (CHARLES) CORP 808513105 SCHW 19.34 164,000 2,765,892.80 3,171,760.00 SEMPRA ENERGY 816851109 SRE 56.04 86,400 3,373,134.64 4,841,856.00 SERVICEMASTER COMPANY 81760N109 SVM 13.11 330,000 3,979,672.71 4,326,300.00 SIRIUS SATELLITE RADIO INC. 82966U103 SIRI 48.77 153,000 7,424,369.22 7,461,810.00 SUM CORP 78442P106 SLM 48.77 153,000 6,620,000.00 6,128,000.00 SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.00 ST JUDE MED. INC. 792860108 STA 53.69 64,200 2350,	ROHM & HAAS CO	775371107	ROH		51.12	68,100	2,551,914.03	3,481,272.00
SCANA CORP 80589M102 SCG 40.62 97,000 4,023,118.00 3,940,140.0 SCHERING-PLOUGH 806605101 SGP 23.64 331,700 6,582,756.07 7,841,388.0 SCHWAB (CHARLES) CORP 808513105 SCHW 19.34 164,000 2,765,892.80 3,171,760.0 SEMPRA ENERGY 816851109 SRE 56.04 86,400 3,373,134.64 4,841,856.0 SERVICEMASTER COMPANY 81760N109 SVM 13.11 330,000 3,979,672.71 4,326,300.0 SIRIUS SATELLITE RADIO INC. 82966U103 SIRI 3.54 1,050,000 5,256,720.00 3,717,000.0 SUM CORP 78442P106 SLM 48.77 153,000 7,424,369.22 7,461,810.0 SUTHWEST AIRLINES 844741108 LUV 15.32 400,000 6,620,000.0 6,128,000.0 SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.0 ST JUDE MED. INC. 79280118 STA 53.69 64,200 2,350,137.75 <td>RPM INTERNATIONAL INC.</td> <td>749685103</td> <td>RPM</td> <td></td> <td>20.89</td> <td>75,000</td> <td>1,422,220.00</td> <td>1,566,750.00</td>	RPM INTERNATIONAL INC.	749685103	RPM		20.89	75,000	1,422,220.00	1,566,750.00
SCHERING-PLOUGH 80605101 SGP 23.64 331,700 6,582,756.07 7,841,388.07 SCHWAB (CHARLES) CORP 808513105 SCHW 19.34 164,000 2,765,892.80 3,171,760.07 SEMPRA ENERGY 816851109 SRE 56.04 86,400 3,373,134.64 4,841,856.02 SERVICEMASTER COMPANY 81760N109 SVM 13.11 330,000 3,979,672.71 4,326,300.02 SIRIUS SATELLITE RADIO INC. 82966U103 SIRI 3.54 1,050,000 5,256,720.00 3,717,000.02 SLM CORP 78442P106 SLM 48.77 153,000 7,424,369.22 7,461,810.02 SOUTHWEST AIRLINES 844741108 LUV 15.32 400,000 6,520,000.00 6,128,000.02 SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.02 ST JUDE MED. INC. 790849103 STA 53.69 64,200 2,350,137.75 3,446,890.02 STARBUCKS CORP. 855244109 SBUX 35.42 230,000 <t< td=""><td>SALESFORCE.COM INC</td><td>79466L302</td><td>CRM</td><td></td><td>36.45</td><td>120,900</td><td>3,219,614.14</td><td>4,406,805.00</td></t<>	SALESFORCE.COM INC	79466L302	CRM		36.45	120,900	3,219,614.14	4,406,805.00
SCHWAB (CHARLES) CORP 808513105 SCHW 19.34 164,000 2,765,892.80 3,171,760.00 SEMPRA ENERGY 816851109 SRE 56.04 86,400 3,373,134.64 4,841,856.00 SERVICEMASTER COMPANY 81760N109 SVM 13.11 330,000 3,979,672.71 4,326,300.00 SIRIUS SATELLITE RADIO INC. 82966U103 SIRI 3.54 1,050,000 5,256,720.00 3,717,000.00 SLM CORP 78442P106 SLM 48.77 153,000 7,424,369.22 7,461,810.00 SOUTHWEST AIRLINES 844741108 LUV 15.32 400,000 6,620,000.00 6,128,000.00 SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.00 ST JUDE MED. INC. 790849103 STJ 36.56 115,100 3,399,945.41 4,208,056.00 ST PAUL TRAVELERS COS INC 792860108 STA 35.49 64,200 2,350,137.75 3,446,898.00 STARBUCKS CORP. 855044109 SBUX 35.42 230,000	SCANA CORP	80589M102	SCG		40.62	97,000	4,023,118.00	3,940,140.00
SEMPRA ENERGY 816851109 SRE 56.04 86,400 3,373,134.64 4,841,856.05 SERVICEMASTER COMPANY 81760N109 SVM 13.11 330,000 3,979,672.71 4,326,300.05 SIRIUS SATELLITE RADIO INC. 82966U103 SIRI 3.54 1,050,000 5,256,720.00 3,717,000.05 SLM CORP 78442P106 SLM 48.77 153,000 7,424,369.22 7,461,810.05 SOUTHWEST AIRLINES 844741108 LUV 15.32 400,000 6,620,000.00 6,128,000.05 SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.05 ST JUDE MED. INC. 790849103 STJ 36.56 115,100 3,399,945.41 4,208,056.05 ST PAUL TRAVELERS COS INC 792860108 STA 53.69 64,200 2,350,137.75 3,446,898.05 STARBUCKS CORP. 855244109 SBUX 35.42 230,000 8,402,037.60 8,146,600.05 STARWOOD RESORTS 85590401 HOT 62.50 33,200	SCHERING-PLOUGH	806605101	SGP		23.64	331,700	6,582,756.07	7,841,388.00
SERVICEMASTER COMPANY 81760N109 SVM 13.11 330,000 3,979,672.71 4,326,300.00 SIRIUS SATELLITE RADIO INC. 82966U103 SIRI 3.54 1,050,000 5,256,720.00 3,717,000.00 SLM CORP 78442P106 SLM 48.77 153,000 7,424,369.22 7,461,810.00 SOUTHWEST AIRLINES 844741108 LUV 15.32 400,000 6,620,000.00 6,128,000.00 SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.00 ST JUDE MED. INC. 790849103 STJ 36.56 115,100 3,399,945.41 4,208,056.00 ST PAUL TRAVELERS COS INC 792860108 STA 53.69 64,200 2,350,137.75 3,446,898.00 STARWOOD RESORTS 855244109 SBUX 35.42 230,000 8,402,037.60 8,146,600.00	SCHWAB (CHARLES) CORP	808513105	SCHW		19.34	164,000	2,765,892.80	3,171,760.00
SIRIUS SATELLITE RADIO INC. 82966U103 SIRI 3.54 1,050,000 5,256,720.00 3,717,000.00 SLM CORP 78442P106 SLM 48.77 153,000 7,424,369.22 7,461,810.00 SOUTHWEST AIRLINES 844741108 LUV 15.32 400,000 6,620,000.00 6,128,000.00 SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.00 ST JUDE MED. INC. 790849103 STJ 36.56 115,100 3,399,945.41 4,208,056.00 ST PAUL TRAVELERS COS INC 792860108 STA 53.69 64,200 2,350,137.75 3,446,898.00 STARBUCKS CORP. 855244109 SBUX 35.42 230,000 8,402,037.60 8,146,600.00 STARWOOD RESORTS 85590A401 HOT 62.50 33,200 0.00 2,075,000.00	SEMPRA ENERGY	816851109	SRE		56.04	86,400	3,373,134.64	4,841,856.00
SLM CORP 78442P106 SLM 48.77 153,000 7,424,369.22 7,461,810.00 SOUTHWEST AIRLINES 844741108 LUV 15.32 400,000 6,620,000.00 6,128,000.00 SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.00 ST JUDE MED. INC. 790849103 STJ 36.56 115,100 3,399,945.41 4,208,056.00 ST PAUL TRAVELERS COS INC 792860108 STA 53.69 64,200 2,350,137.75 3,446,898.00 STARBUCKS CORP. 855244109 SBUX 35.42 230,000 8,402,037.60 8,146,600.00 STARWOOD RESORTS 85590A401 HOT 62.50 33,200 0.00 2,075,000.00	SERVICEMASTER COMPANY	81760N109	SVM		13.11	330,000	3,979,672.71	4,326,300.00
SOUTHWEST AIRLINES 844741108 LUV 15.32 400,000 6,620,000.00 6,128,000.00 SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.00 ST JUDE MED. INC. 790849103 STJ 36.56 115,100 3,399,945.41 4,208,056.00 ST PAUL TRAVELERS COS INC 792860108 STA 53.69 64,200 2,350,137.75 3,446,898.00 STARBUCKS CORP. 855244109 SBUX 35.42 230,000 8,402,037.60 8,146,600.00 STARWOOD RESORTS 85590A401 HOT 62.50 33,200 0.00 2,075,000.00	SIRIUS SATELLITE RADIO INC.	82966U103	SIRI		3.54	1,050,000	5,256,720.00	3,717,000.00
SPRINT NEXTEL CORP 852061100 S 18.89 690,000 13,058,320.43 13,034,100.00 ST JUDE MED. INC. 790849103 STJ 36.56 115,100 3,399,945.41 4,208,056.00 ST PAUL TRAVELERS COS INC 792860108 STA 53.69 64,200 2,350,137.75 3,446,898.00 STARBUCKS CORP. 855244109 SBUX 35.42 230,000 8,402,037.60 8,146,600.00 STARWOOD RESORTS 85590A401 HOT 62.50 33,200 0.00 2,075,000.00	SLM CORP	78442P106	SLM		48.77	153,000	7,424,369.22	7,461,810.00
ST JUDE MED. INC. 790849103 STJ 36.56 115,100 3,399,945.41 4,208,056.60 ST PAUL TRAVELERS COS INC 792860108 STA 53.69 64,200 2,350,137.75 3,446,898.00 STARBUCKS CORP. 855244109 SBUX 35.42 230,000 8,402,037.60 8,146,600.00 STARWOOD RESORTS 85590A401 HOT 62.50 33,200 0.00 2,075,000.00	SOUTHWEST AIRLINES	844741108	LUV		15.32	400,000	6,620,000.00	6,128,000.00
ST PAUL TRAVELERS COS INC 792860108 STA 53.69 64,200 2,350,137.75 3,446,898.00 STARBUCKS CORP. 855244109 SBUX 35.42 230,000 8,402,037.60 8,146,600.00 STARWOOD RESORTS 85590A401 HOT 62.50 33,200 0.00 2,075,000.00	SPRINT NEXTEL CORP	852061100	S		18.89	690,000	13,058,320.43	13,034,100.00
STARBUCKS CORP. 855244109 SBUX 35.42 230,000 8,402,037.60 8,146,600.00 STARWOOD RESORTS 85590A401 HOT 62.50 33,200 0.00 2,075,000.00	ST JUDE MED. INC.	790849103	STJ		36.56	115,100	3,399,945.41	4,208,056.00
STARWOOD RESORTS 85590A401 HOT 62.50 33,200 0.00 2,075,000.0	ST PAUL TRAVELERS COS INC	792860108	STA		53.69	64,200	2,350,137.75	3,446,898.00
	STARBUCKS CORP.	855244109	SBUX		35.42	230,000	8,402,037.60	8,146,600.00
STATE STREET CORP 857477103 STT 67.44 220,000 13,407,169.75 14,836,800.0	STARWOOD RESORTS	85590A401	НОТ		62.50	33,200	0.00	2,075,000.00
	STATE STREET CORP	857477103	STT		67.44	220,000	13,407,169.75	14,836,800.00



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SUPER YALU STORES INC. 8858103 SUI 35.75 140,000 4,734,275.00 5,000.00 TARGET CORP 8761260 TG 57.05 150,000 8,683,879.00 8,857.50 TECO ENERGY 87273700 TE 17.73 171,400 4,650,00 4,681,705.62 4,880,50 TEXTRON INC. 83230101 TXT 93.77 56,600 3,841,005.52 5,307,38 TRANSOCEAN SECIO FOREX INC. 6907800 RIG 30.87 52,27 3,500,00 3,841,005.52 5,307,38 TRANSOCEAN SECIO FOREX INC. 69078100 RIG 30.40 93.77 56,600 3,841,005.52 1,509,33,38 4,239,22 TYCO INTERNATIONAL LTD 902124166 TYU 30.40 195,600 6,197,540.23 5,666,24 4,739,22 UNIFED TECHNICOGIES 91301700 UNH 62,52 195,000 6,197,540.23 15,758,98 USBANCORP 92973341 USB 0.0 15,16 133,78 3,573,1756.2 17,155,55 VALSPAR CORP <	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Postable Postable				Group: DOMESTIC EQ	UITIES - Internal			
STRYKER CORP. 8050711 SYK 6511 900 330324477 456588 SUPER VALL STORES INC. 80505103 SYU 5511 900 330324477 456588 SUPER VALL STORES INC. 80505103 SYU 557.50 150.00 347427500 56050 TECO SHERGY 87237510 TE 1.24 17.23 171.40 26113377 26502 3841,005.52 4585550 TECO SHERGY 83203101 TLAS 0.02 3.00 3.841,005.52 4585550 TEXTRON INC. 83203101 TX 0.00 3.00 3.841,005.52 4585550 TEXASOCEAN SEDCO FOREXINC. 600078100 RIG 0.00 3.00 3.005.527 446041 TANJO CORPORATION 87316810 TV 0.00 3.00 3.005.527 446041 TANJO CORPORATION 9321410 TV 0.00 3.00 3.00 3.005.527 446041 UNITED TECHNICO CORIGINATOR 932410 UT 0.00 0.00 1.00 1.				Market: LARGE CAP				
SUPER VALU STORES INC. 68858103 SVI 3.575 140,000 4,734,275.00 5,000.00 TARGET CORP 8761/2166 TGT 57.05 150,000 8,683,897.00 8,657.50 TECO ENERGY 87925/100 TE 17.72 17.14 00.00 6,117,937.71 2,683,22 TELLABS INC. 83803010 TLX 39.77 55,600 3,841,005.52 5,307,38 TEXTRON INC. 638030101 TLX 39.77 55,600 3,841,005.52 5,307,38 TEXTRON INC. 6300700 RIG 408,00 55,253 3,841,005.52 5,307,38 TEXAL DORDORATION 873168108 TXU 45,21 78,200 1,560,333.88 4,239,22 TYCO INTERNATIONAL LTD 902124106 TVC 30.40 195,600 6,197,540.73 5,662.44 UNITED FECHNIC LOGIES 91301709 UTX 62.52 195,000 6,197,540.73 1,753,569.00 USB SANCORP 91913710 USB 10.0 1,197,100 1,100 1,100,200						LYST (F)		
TARGET CORP 87812108 TGT 57.05 15.00 8,658.397.50 8,575.50 TECO ENERCY 872375100 TE 17.23 171.40 2,611,783.77 2,585.22 TELLABS INC. 87864100 1.88 10.26 47.50 44.517,765.62 3,805.03 TEXTRON INC. 689078109 RIG 88.89 55.253 3,025,527.61 4,468,41 TRAJOSCEAN SEDOC FOREX INC. 69078109 RIG 80.89 55.253 3,025,527.61 4,468,41 TYCO CINTERNATIONAL L'ITO 902124106 TYC 30.40 195.00 6,197,507.33 5,946,224 UNITED FICHNOLOGIES 913017100 UTX 62.52 195.200 6,990,802.21 122,030,00 VILLERO ENERGY CORP. 91331101 VIL 53.64 36.19 958.00 16,079,707.17 21,641,620 VALERO ENERGY CORP. 91931101 VIL 27.64 50.00 1,653,310.00 1,135,155 VALERO ENERGY CORP. 91931101 VIL 27.64 50.00 1,453,310.00	STRYKER CORP.	863667101	SYK		55.11	99,000	3,930,244.77	5,455,890.00
TECO ENERGY 87237510 TE 1723 171140 2,611,793.77 2,933.22 TELLASR INC. 87964100 TLAB 10.26 425.00 4,431,705.62 4,380.50 TEXTRON INC. 83203101 TXT 83.77 56.00 3,814,005.52 5,808.38 TRANSOCEAN SECOF OREX INC. 690078109 RIG 80.89 55.23 3,025,527.61 4,469.41 TXU CORPORATION 873168108 TXU 54.21 78.20 1,580,933.08 42.39.22 TYCO INTERNATIONAL LTD 902124106 TYC 30.00 195.60 6,197,540.73 5,946,240 UNITED TECHNOLOGIES 913107109 UTX 20.22 195.00 6,999,002.21 12.033.90 UNITED TECHNOLOGIES 913247102 UNH 53.73 312.60 6,979,707.7 218416.20 VALERO ENERGY CORP. 913247102 UNH 53.73 19.00 16,079,707.7 218416.20 VALERO ENERGY CORP. 9205104 VAL 27.44 50.00 1,458,310.00 3,132.00 <td>SUPER VALU STORES INC.</td> <td>868536103</td> <td>SVU</td> <td></td> <td>35.75</td> <td>140,000</td> <td>4,734,275.00</td> <td>5,005,000.00</td>	SUPER VALU STORES INC.	868536103	SVU		35.75	140,000	4,734,275.00	5,005,000.00
TELIABS INC. 879804100 TLAB 10.26 425.00 4,431,705.62 43.00 TEXTRON INC. 883203101 TXT 93.77 56.60 3.841,005.52 5.307.38 TRANSOCEAN SEDOF FOREX INC. 690076109 RIG 80.80 5.253 3.025.52.61 4.409.41 TXU CORPORATION 873186108 TXU 54.21 78.20 1.5809.93.08 4.293.22 TYCO INTERNATIONALLTD 90214106 TYC 30.40 195.00 6.999.080.21 1.203.90 UNITED TECHNOLOGIES 913017109 UTX 62.52 195.00 6.999.080.21 12.203.90 UNITED TECHNOLOGIES 91317100 UTX 62.52 195.00 6.999.080.21 12.203.90 UNITED TECHNOLOGIES 91317100 UTX 62.52 195.00 6.09.790.71 21.641.62 UNITED TECHNOLOGIES 91317100 UTX 63.01 198.00 11.073.31 21.611.62 UNITED TECHNOLOGIES 91317100 UTX 63.01 63.01 16.079.707.17 21.616.62	TARGET CORP	87612E106	TGT		57.05	150,000	8,658,397.50	8,557,500.00
EXERTON INC. 88203101 TXT 93.77 56.600 3,841,005.52 53.73.88 TRANSOCEAN SECCO FOREX INC. 690078109 RIG 80.88 52.53 3,025,527.61 44.69.41 TXU COR PORATION 873 188108 TXU 54.21 78.20 1,558,330.80 42.39.22 UNITED TECHNOLOGIES 913017109 UTX 62.52 195.00 6,990,802.21 12,203,90 UNITED TECHNOLOGIES 913017109 UTX 62.52 195.00 6,990,802.21 12,203,90 UNITED TECHNOLOGIES 91317109 UTX 62.52 195.00 6,990,802.21 12,203,90 UNITED TECHNOLOGIES 91317100 UX 1 4.00 1,00 1,00	TECO ENERGY	872375100	TE		17.23	171,400	2,611,793.77	2,953,222.00
TRANSOCEAN SEDCO FOREX INC. G90078109 RIG 80.88 55.253 3.025.527.61 4.469.41 TXL CORPORATION 873188108 TXU 52.21 78,200 1,560.933.08 4.239.22 TYCO INTERNATIONAL LTD 902124106 TYC 30.40 195.00 6.991.04.07 3.946.22 UNITED TECHNOLOGIES 913017109 UTX 62.52 195.200 6.991.63.371.20 10.759.599 US BANCORP 91337402 UNH 53.73 312,600 9.153.371.0 10.759.599 US BANCORP 92937304 USB 36.19 598.000 16.079.07.17 221.641.62 VALERO ENERGY CORP. 919137100 V.O. 51.16 193.788 3.573.175.62 7.151.55 VALERA CORP 91931910 V.O. 51.6 193.00 1.679.707.17 21.641.62 VALERA CORP 91931910 V.O. 51.6 193.78 3.573.175.62 7.151.55 VERIGY LTD Y39691106 VRC 17.7 40.14 40.00 7.00 7.00	TELLABS INC.	879664100	TLAB		10.26	425,000	4,431,705.62	4,360,500.01
TXU CORPORATION 873188108 TXU 54.21 78.200 1,560,933.08 4,293,22 TYCO INTERNATIONAL LTD 90124106 TYC 30.40 195,600 6,197,540.73 5,946,24 UNITED TECHNOLOGIES 913017109 UTX 62.52 195,000 6,197,540.73 5,946,24 UNITED REAL TH GROUP INC 913247102 UNH 53.73 312,600 9,153,371.20 116,759,931 116,759,931 216,162 USB BANCORP 902973304 USB 36.19 968,000 16,079,707.17 21,611,62 VALEPAR CORP 91917100 VLO 51.16 139,788 3,573,175.62 7,151,55 VALSPAR CORP 920355104 VAL 27.64 50,000 1,453,310.00 1,382,00 VERIGY LTD 93691106 VRGY 17.75 40,18 280,379.83 773,26 VERIZON COMMUNICATIONS 924397104 VZ 37.24 670.00 24,985,013.93 29,950.80 VALCOM INC, CL B 925539201 VIA.B 41.03 280,700	TEXTRON INC.	883203101	TXT		93.77	56,600	3,841,005.52	5,307,382.00
TYCO INTERNATIONAL LTD 902124106 TYC 30.40 195,600 6,197,540.73 5,96,244 UNITED TECHNOLOGIES 913017109 UTX 62.52 195,200 6,990,802.21 12,203,90 UNITED TECHNOLOGIES 913017109 UTX 62.52 195,200 6,990,802.21 12,203,90 UNITED TECHNOLOGIES 913017109 UNH 53.73 312,600 9,153,371.20 16,799,99 US BANCORP 902973304 USB 36.19 598,000 16,797,071.7 12,641.62 VALERO ENERGY CORP. 919137100 VLO 51.16 139,788 3,573,175.62 7,151.55 VALSPAR CORP 920355104 VAL 27.64 50.00 1,453,310.00 13,82,00 VERIZON COMMUNICATIONS 923497104 VZ 37.24 670,000 24,985,019.93 24,995,00 VIACOM INC. CL B 925597201 VIAB 41.03 287,000 1,861,337.51 11,775,611 VODAFONE GROUP PLC-ADR 92857W299 VOD 27.78 140,00 4,319,200.00	TRANSOCEAN SEDCO FOREX INC.	G90078109	RIG		80.89	55,253	3,025,527.61	4,469,415.17
UNITED TECHNOLOGIES 913017109 UTX 62.52 195.20 6.990,802.21 12.20.30 UNITED HEALTH GROUP INC 91324P102 UNH 53.73 312,600 9.153,371.20 16,795,99 US BANCORP 902973304 USB 36.19 598,000 16,079,70.17 21,611,62 VALERO ENERGY CORP. 919191100 VLO 31.16 139,788 3,573,715.62 7,151,55 VALSPAR CORP 920355104 VLO 27.64 50,000 1,453,310.00 1,382,00 VERIGY LTD 93891106 VRCY 17.75 40,184 580,378.33 173,26 VERIZON COMMUNICATIONS 92434V104 VZ 37.24 670,000 24,985,013.93 24,985,013.93 VALCOM INC, CL B 92553P201 VIA.B 41.03 287,000 43,192,000 3,889,200 VALCOM INC, CL B 92553P201 VIA.B 40.0 37.0 40.0 4,319,200 3,889,200 VALCOM INC, CL B 92553P201 VIA.B 50.0 50.7 10.0 4,319,	TXU CORPORATION	873168108	TXU		54.21	78,200	1,560,933.08	4,239,222.00
UNITEDHEALTH GROUPINC 91324P102 UNH 53.73 312,600 9,153,371.20 16,795.99 US BANCORP 902973304 USB 36.19 598,000 16,079,707.17 21,641,622 VALERG ENERGY CORP. 91913Y100 VLO 51.16 139,788 3,573,175.62 7,151,55 VALSPAR CORP 920355104 VAL 27.64 50.00 1,453,310.00 1,382,00 VERIGY LTD 93691106 VRGY 17.75 40,18 580,379.83 713,260 VERIZON COMMUNICATIONS 92343Y104 VZ 37.24 670,000 24,985,013.93 724,950,00 VACOM INC, CL B 92553P201 VIA.B 41.03 287,000 4,319,200.00 3,889,20 VALCOM INC, CL B 92553P201 VIA.B 41.03 287,000 4,319,200.00 3,889,20 VALCOM INC, CL B 92553P201 VIA.B 45.03 60,301 30,171,116.08 34,380,77 WALL GRAPH STORE INC 929903102 WB 65.93 60,301 30,171,116.08 34,380,77 <td>TYCO INTERNATIONAL LTD</td> <td>902124106</td> <td>TYC</td> <td></td> <td>30.40</td> <td>195,600</td> <td>6,197,540.73</td> <td>5,946,240.00</td>	TYCO INTERNATIONAL LTD	902124106	TYC		30.40	195,600	6,197,540.73	5,946,240.00
US BANCORP 902973304 USB 36.19 598.000 16.079,707.17 21,618.00 VALERO ENERGY CORP. 91913Y100 VLO 51.16 139,788 3,573,175.62 7,151,55 VALSPAR CORP 920355104 VAL 27.64 50,000 1,453,310.00 1,382,00 VERICY LTD 93691106 YRGY 17.75 40,184 580,379.83 713,260 VERICY LTD 93691106 YRGY 37.24 670,000 24,985,013.33 24,950.60 VERIZON COMMUNICATIONS 92349V104 VZ 37.24 670,000 24,985,013.33 24,950.60 VIACOM INC. CLB 92553P201 VAB 41.03 287,000 11,861,337.51 11,775,61 WACHOVIA CORP. 929903102 VB 56.95 603,701 30,171,116.08 34,380,77 WAL MART STORES INC 931142103 WMT 46.18 375,000 30,316,789.32 17,315,500 WASHINGTON POST CL. B 93964108 WPI 26.03 128,000 3,316,789.32 3,331,844 </td <td>UNITED TECHNOLOGIES</td> <td>913017109</td> <td>UTX</td> <td></td> <td>62.52</td> <td>195,200</td> <td>6,990,802.21</td> <td>12,203,904.00</td>	UNITED TECHNOLOGIES	913017109	UTX		62.52	195,200	6,990,802.21	12,203,904.00
VALERO ENERGY CORP. 91913Y100 VLO 51.16 139,788 3,573,175.62 7,151.55 VALSPAR CORP 920355104 VAL 27.64 50,000 1,453,310.00 1,382,00 VERIGY LTD Y33691106 VRGY 17.75 40,184 580,379.83 713,26 VERIZON COMMUNICATIONS 92343Y104 VZ 37.24 670,000 24,985,013.93 24,950,80 VACOM INC. CLB 92557921 VALB 41.03 287,000 11,861,337.51 11,775,61 VODAFONE GROUP PLC-ADR 92857W209 VD 27.78 40,000 4,319,200.00 3,889,20 WAL MART STORES INC 92903102 WB 56.95 603,701 30,711,116.08 43,307,77 WASHINGTON POST CL B 93964108 WPO 745.60 5.031 3,744,306.07 3,751,117 WATSON PHARMACEUTICALS INC. 942683103 WPI 26.03 128,000 9,274,180.00 9,672,23 WESTERN UNION CO. 95902109 WYE 50.92 305,800 11,972,140.01 5	UNITEDHEALTH GROUP INC	91324P102	UNH		53.73	312,600	9,153,371.20	16,795,998.00
VALSPAR CORP 920355104 VAL 27.64 50.000 1.453,310.00 1.382,000 VERIGY LTD Y93691106 VRGY 17.75 40,184 580,379.83 713,26 VERIZON COMMUNICATIONS 92343V104 VZ 37.24 670,000 24,985,013.93 24,950,80 VIACOM INC. CL B 92553P201 VIA.B 41.03 287,000 4,319,200.00 3,889,20 VODAFONE GROUP PLC-ADR 92993102 WB 56,95 603,701 30,171,116.08 34,380,77 WALHART STORES INC 931142103 WMT 46,18 375,000 12,264,815.82 17,315,50 WASHINGTON POST CL. B 939640108 WPO 745,60 5,031 3,744,306.07 3,751,11 WATSON PHARMACEUTICALS INC. 942681031 WPC 35,56 272,00 9,274,180.00 9,672,23 WESTERN UNION CO. 95802109 WU 22,42 392,00 7,549,203.43 8,788,64 WYETH 98024100 WYE 50.92 30,500 11,972,140.03 15,573,33 <td>US BANCORP</td> <td>902973304</td> <td>USB</td> <td></td> <td>36.19</td> <td>598,000</td> <td>16,079,707.17</td> <td>21,641,620.00</td>	US BANCORP	902973304	USB		36.19	598,000	16,079,707.17	21,641,620.00
VERIGY LTD Y93691106 VRGY 17.75 40,184 580,379.83 713,260 VERIZON COMMUNICATIONS 92343V104 VZ 37.24 670,000 24,985,013.93 24,950,80 VIACOM INC. CL B 92557P201 VIA.B 41.03 287,000 11,861,337.51 11,775,61 VODAFONE GROUP PLC-ADR 92957W209 VOD 27.78 140,000 4,319,200.00 3,889,20 WACHOVIA CORP. 929903102 WB 56.95 603,701 30,171,116.08 34,380,77 WAL MART STORES INC 931142103 WMT 46.18 375,000 12,264,815.82 17,317,50 WASHINGTON POST CL. B 939640108 WPO 745.60 5,031 3,744,306.07 3,751,11 WATSON PHARMACEUTICALS INC. 942683103 WPI 26.03 128,000 3,316,789.32 3,331,84 WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,64 WYETH 983024100 WYE 50.92 305,800 11,972,140.03 1	VALERO ENERGY CORP.	91913Y100	VLO		51.16	139,788	3,573,175.62	7,151,554.08
VERIZON COMMUNICATIONS 92343V104 VZ 37.24 670,000 24,985,013,93 24,950,00 VIACOM INC. CL B 92553P201 VIAB 41.03 287,000 11,861,337,51 11,775,611 VODAFONE GROUP PLC-ADR 92857W209 VOD 27.78 140,000 4,319,200.00 3,889,200 WACHOVIA CORP. 92990102 WB 56.95 603,701 30,171,116.08 34,380,77 WAL MART STORES INC 931142103 WMT 46.18 375,000 12,264,815.82 17,317,50 WASHINGTON POST CL B 939840108 WPO 745.60 5,031 3,744,306.07 3,751,11 WATSON PHARMACEUTICALS INC. 942683103 WPI 26.03 128,000 3,316,789.32 3,331,84 WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,64 WYETH 98024100 WYE 50.92 305,800 11,972,140.03 15,571,33 XL CAPITAL LTD - CLASS A 98025105 XL 72.02 110,000 7,853,503.40	VALSPAR CORP	920355104	VAL		27.64	50,000	1,453,310.00	1,382,000.00
VIACOM INC. CL B 92553P201 VIA.B 41.03 287,000 11,861,337.51 11,775,61 VODAFONE GROUP PLC-ADR 92857W209 VOD 27.78 140,000 4,319,200.00 3,889,20 WACHOVIA CORP. 929903102 WB 56.95 603,701 30,171,116.08 34,380,77 WAL MART STORES INC 931142103 WMT 46.18 375,000 12,264,815.82 17,317,50 WASHINGTON POST CL. B 939640108 WPO 745.60 5,031 3,744,306.07 3,751,117 WATSON PHARMACEUTICALS INC. 942683103 WPI 26.03 128,000 3,316,789.32 3,331,84 WELLS FARGO COMPANY 949746101 WFC 35.56 272,000 9,274,180.00 9,672,32 WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,64 WYETH 983024100 WYE 50.92 305,800 11,972,140.03 15,571,33 XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 44.5 735,000 5,218,875.00	VERIGY LTD	Y93691106	VRGY		17.75	40,184	580,379.83	713,266.00
VODAFONE GROUP PLC-ADR 92857W209 VOD 27.78 140,000 4,319,200.00 3,889,200 WACHOVIA CORP. 929903102 WB 56.95 603,701 30,171,116.08 34,380,77 WAL MART STORES INC 931142103 WMT 46.18 375,000 12,264,815.82 17,317,500 WASHINGTON POST CL. B 939640108 WPO 745.60 5,031 3,744,306.07 3,751,117 WATSON PHARMACEUTICALS INC. 942683103 WPI 26.03 128,000 3,316,789.32 3,331,844 WELLS FARGO COMPANY 949746101 WFC 35.56 272,000 9,274,180.00 9,672,32 WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,64 WYETH 983024100 WYE 50.92 305,800 11,972,140.03 15,571,33 XL CAPITAL LTD - CLASS A G98255105 XL 72.02 110,000 7,853,503.40 7,922,20 XM SATELLITE RADIO HOLD-CLA 98432106 YHOO 25.54 225,000 5,218,8	VERIZON COMMUNICATIONS	92343V104	VZ		37.24	670,000	24,985,013.93	24,950,800.00
WACHOVIA CORP. 929903102 WB 56.95 603,701 30,171,116.08 34,380,77 WAL MART STORES INC 931142103 WMT 46.18 375,000 12,264,815.82 17,317,50 WASHINGTON POST CL. B 939640108 WPO 745.60 5,031 3,744,306.07 3,751,11 WATSON PHARMACEUTICALS INC. 942683103 WPI 26.03 128,000 3,316,789.32 3,331,84 WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,64 WYETH 983024100 WYE 50.92 305,800 11,972,140.03 15,571,33 XL CAPITAL LTD - CLASS A G98255105 XL 72.02 110,000 7,853,503.40 7,922,20 XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 14.45 735,000 12,859,367.35 10,620,750 YAHOO INC 984932106 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54	VIACOM INC. CL B	92553P201	VIA.B		41.03	287,000	11,861,337.51	11,775,610.00
WAL MART STORES INC 931142103 WMT 46.18 375,000 12,264,815.82 17,317,500 WASHINGTON POST CL. B 939640108 WPO 745.60 5,031 3,744,306.07 3,751,117 WATSON PHARMACEUTICALS INC. 942683103 WPI 26.03 128,000 3,316,789.32 3,331,844 WELLS FARGO COMPANY 949746101 WFC 35.56 272,000 9,274,180.00 9,672,322 WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,644 WYETH 983024100 WYE 50.92 305,800 11,972,140.03 15,571,33 XL CAPITAL LTD - CLASS A G98255105 XL 72.02 110,000 7,853,503.40 7,922,20 XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 14.45 735,000 12,859,367.35 10,620,750 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,722	VODAFONE GROUP PLC-ADR	92857W209	VOD		27.78	140,000	4,319,200.00	3,889,200.00
WASHINGTON POST CL. B 939640108 WPO 745.60 5,031 3,744,306.07 3,751,117 WATSON PHARMACEUTICALS INC. 942683103 WPI 26.03 128,000 3,316,789.32 3,331,844 WELLS FARGO COMPANY 949746101 WFC 35.56 272,000 9,274,180.00 9,672,324 WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,644 WYETH 983024100 WYE 50.92 305,800 11,972,140.03 15,571,334 XL CAPITAL LTD - CLASS A G98255105 XL 72.02 110,000 7,853,503.40 7,922,204 XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 14.45 735,000 12,859,367.35 10,620,754 YAHOO INC 984332106 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,720	WACHOVIA CORP.	929903102	WB		56.95	603,701	30,171,116.08	34,380,771.95
WATSON PHARMACEUTICALS INC. 942683103 WPI 26.03 128,000 3,316,789.32 3,331,844 WELLS FARGO COMPANY 949746101 WFC 35.56 272,000 9,274,180.00 9,672,320 WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,644 WYETH 983024100 WYE 50.92 305,800 11,972,140.03 15,571,336 XL CAPITAL LTD - CLASS A G98255105 XL 72.02 110,000 7,853,503.40 7,922,200 XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 14.45 735,000 12,859,367.35 10,620,750 YAHOO INC 984332106 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,720	WAL MART STORES INC	931142103	WMT		46.18	375,000	12,264,815.82	17,317,500.00
WELLS FARGO COMPANY 949746101 WFC 35.56 272,000 9,274,180.00 9,672,324 WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,644 WYETH 983024100 WYE 50.92 305,800 11,972,140.03 15,571,33 XL CAPITAL LTD - CLASS A G98255105 XL 72.02 110,000 7,853,503.40 7,922,200 XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 14.45 735,000 12,859,367.35 10,620,750 YAHOO INC 984332106 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,720	WASHINGTON POST CL. B	939640108	WPO		745.60	5,031	3,744,306.07	3,751,113.60
WESTERN UNION CO. 959802109 WU 22.42 392,000 7,549,203.43 8,788,644 WYETH 983024100 WYE 50.92 305,800 11,972,140.03 15,571,330 XL CAPITAL LTD - CLASS A G98255105 XL 72.02 110,000 7,853,503.40 7,922,200 XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 14.45 735,000 12,859,367.35 10,620,750 YAHOO INC 984332106 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,720	WATSON PHARMACEUTICALS INC.	942683103	WPI		26.03	128,000	3,316,789.32	3,331,840.00
WYETH 983024100 WYE 50.92 305,800 11,972,140.03 15,571,33 XL CAPITAL LTD - CLASS A G98255105 XL 72.02 110,000 7,853,503.40 7,922,200 XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 14.45 735,000 12,859,367.35 10,620,750 YAHOO INC 984332106 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,720	WELLS FARGO COMPANY	949746101	WFC		35.56	272,000	9,274,180.00	9,672,320.00
XL CAPITAL LTD - CLASS A G98255105 XL 72.02 110,000 7,853,503.40 7,922,200 XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 14.45 735,000 12,859,367.35 10,620,750 YAHOO INC 984332106 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,720	WESTERN UNION CO.	959802109	WU		22.42	392,000	7,549,203.43	8,788,640.00
XM SATELLITE RADIO HOLD-CL A 983759101 XMSR 14.45 735,000 12,859,367.35 10,620,750 YAHOO INC 984332106 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,720	WYETH	983024100	WYE		50.92	305,800	11,972,140.03	15,571,336.00
YAHOO INC 984332106 YHOO 25.54 225,000 5,218,875.00 5,746,500 YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,720	XL CAPITAL LTD - CLASS A	G98255105	XL		72.02	110,000	7,853,503.40	7,922,200.00
YUM BRANDS, INC. 988498101 YUM 58.80 39,400 1,952,149.54 2,316,726	XM SATELLITE RADIO HOLD-CL A	983759101	XMSR		14.45	735,000	12,859,367.35	10,620,750.00
	YAHOO INC	984332106	YHOO		25.54	225,000	5,218,875.00	5,746,500.00
ZIMMER HOLDINGS INC 98956P102 ZMH 78.38 75,000 4,703,156.30 5,878,500	YUM BRANDS, INC.	988498101	YUM		58.80	39,400	1,952,149.54	2,316,720.00
	ZIMMER HOLDINGS INC	98956P102	ZMH		78.38	75,000	4,703,156.30	5,878,500.00



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						BOOK	MARKET
DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	VALUE	VALUE
			Group: DOMESTIC EQU	JITIES - Internal			_
			Market: LARGE CAP				
			Portfolio: LCA	LARGE-CAP CORE ANA	LYST (F)		
COMMON STOCK TOTAL					54,326,154	1,702,831,855.47	2,211,555,901.63
			Instrument: REIT	REAL ESTATE INVESTM	IENT TRUST		
HOST HOTELS & RESORTS INC	44107P104	HST		24.55	288,225	5,391,548.80	7,075,923.75
REAL ESTATE INVESTMENT TRUST TOTAL					288,225	5,391,548.80	7,075,923.75
LARGE-CAP CORE ANALYST (F) TOTAL					54,613,379	1,708,150,406.58	2,218,496,825.38



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCP Instrument: COM	LARGE-CAP PASSIVE (Q) COMMON STOCK			
3M COMPANY	88579Y101	MMM		77.93	822,200	46,183,944.87	64,074,046.00
ABBOTT LABORATORIES	002824100	ABT		48.71	1,664,500	53,601,378.64	81,077,795.00
ADOBE SYSTEMS INC.	00724F101	ADBE		41.12	653,000	14,491,134.66	26,851,360.00
ADVANCED MICRO DEVICES INC.	007903107	AMD		20.35	598,100	14,406,518.00	12,171,335.00
AETNA INC.	00817Y108	AET		43.18	569,400	6,799,937.93	24,586,692.00
AFLAC INC	001055102	AFL		46.00	543,800	16,547,350.98	25,014,800.00
AGILENT TECHNOLOGIES INC	00846U101	Α		34.85	464,600	14,054,251.53	16,191,310.00
ALCOA INC.	013817101	AA		30.01	948,900	26,457,218.52	28,476,489.00
ALLSTATE CORP	020002101	ALL		65.11	692,900	24,754,884.47	45,114,719.00
ALLTEL CORP	020039103	AT		60.48	424,400	20,041,018.38	25,667,712.00
ALTRIA GROUP INC	02209S103	MO		85.82	2,277,300	81,208,747.14	195,437,886.00
AMERICAN EXPRESS CO.	025816109	AXP		60.67	1,180,100	38,548,169.04	71,596,667.00
AMERICAN INTL GROUP	026874107	AIG		71.66	2,402,200	113,426,759.03	172,141,652.00
AMGEN INC	031162100	AMGN		68.31	1,286,100	45,284,069.43	87,853,491.00
ANADARKO PETROLEUM CORP	032511107	APC		43.52	500,100	12,898,819.04	21,764,352.00
ANHEUSER-BUSCH	035229103	BUD		49.20	842,800	32,560,581.69	41,465,760.00
APACHE CORP.	037411105	APA		66.51	360,300	13,789,992.31	23,963,553.00
APPLE COMPUTER INC.	037833100	AAPL		84.84	927,600	26,116,260.97	78,697,584.00
APPLIED MATERIALS INC.	038222105	AMAT		18.45	1,505,200	29,820,673.76	27,770,940.00
ARCHER DANIELS MIDLAND CO	039483102	ADM		31.96	713,700	28,121,903.88	22,809,852.00
AT&T INC	00206R102	Т		35.75	4,240,216	136,100,227.27	151,587,722.00
AUTOMATIC DATA PROC.	053015103	ADP		49.25	628,600	22,575,913.81	30,958,550.00
AVIS BUDGET GROUP, INC	053774105	CAR		21.69	109,090	6,757,664.59	2,366,162.10
BAKER HUGHES CORP	057224107	ВНІ		74.66	349,800	11,609,238.66	26,116,068.00
BANK OF AMERICA CORP.	060505104	BAC		53.39	4,976,957	141,464,801.79	265,719,734.23
BANK OF NEW YORK CO, INC	064057102	BK		39.37	831,000	25,651,610.26	32,716,470.00
BAXTER INTL	071813109	BAX		46.39	714,100	19,757,687.43	33,127,099.00
BB&T CORPORATION	054937107	BBT		43.93	596,000	20,327,782.15	26,182,280.00
BEAR STEARNS COMPANIES INC	073902108	BSC		162.78	131,500	18,304,837.81	21,405,570.00
BECTON DICKINSON & COMPANY	075887109	BDX		70.15	269,700	9,493,714.37	18,919,455.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCP LARGE-CAP PASSIVE (Q)



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCP Instrument: COM	LARGE-CAP PASSIVE (Q) COMMON STOCK			
			insuument. Cow				
BELLSOUTH	079860102	BLS		47.11	1,972,700	63,285,598.85	92,933,897.00
BEST BUY COMPANY INC	086516101	BBY		49.19	437,000	12,574,535.85	21,496,030.00
BIOGEN IDEC INC	09062X103	BIIB		49.19	375,000	17,373,750.00	18,446,250.00
BOEING CO	097023105	BA		88.84	872,000	37,935,231.58	77,468,480.00
BOSTON SCIENTIFIC CORP.	101137107	BSX		17.18	1,345,872	23,259,263.25	23,122,080.96
BRISTOL-MYERS SQUIBB	110122108	BMY		26.32	2,144,500	61,337,090.67	56,443,240.00
BROADCOM CORP	111320107	BRCM		32.31	496,600	17,716,221.99	16,045,146.01
BURLINGTON NORTHERN SANTA FE	12189T104	BNI		73.81	397,700	18,572,590.00	29,354,237.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF		76.82	442,900	28,730,163.56	34,023,578.00
CARDINAL HEALTH INC.	14149Y108	CAH		64.43	455,500	21,592,418.10	29,347,865.00
CAREMARK RX INC	141705103	CMX		57.11	482,500	11,003,096.84	27,555,575.00
CATERPILLAR INC.	149123101	CAT		61.33	730,300	24,121,284.34	44,789,299.00
CBS CORP. CL. B	124857202	CBS		31.18	733,800	21,903,838.42	22,879,884.00
CHEVRONTEXACO CORP	166764100	CVX		73.53	2,417,391	92,715,982.02	177,750,760.23
CHICAGO MERCANTILE EXCHANGE	167760107	CME		509.75	37,800	9,262,987.74	19,268,550.00
CHUBB CORP	171232101	СВ		52.91	452,500	14,334,449.20	23,941,775.00
CISCO SYSTEMS	17275R102	CSCO		27.33	6,657,700	138,122,206.96	181,954,941.00
CITIGROUP INC.	172967101	С		55.70	5,421,600	140,606,882.01	301,983,120.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU		35.54	548,900	25,881,063.78	19,507,906.00
COCA COLA CO.	191216100	KO		48.25	2,222,400	102,058,335.79	107,230,800.00
COLGATE PALMOLIVE	194162103	CL		65.24	561,300	22,304,957.81	36,619,212.00
COMCAST CORP - CL A	20030N101	CMCSA		42.33	2,124,500	63,940,691.02	89,930,085.00
CONOCOPHILLIPS	20825C104	COP		71.95	1,800,178	44,654,595.73	129,522,807.10
CORNING INC	219350105	GLW		18.71	1,698,700	25,740,658.53	31,782,677.00
COSTCO WHOLESALE CORP.	22160K105	COST		52.87	513,900	19,967,224.88	27,169,893.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC		42.45	662,700	9,947,171.79	28,131,615.00
CVS CORP.	126650100	CVS		30.91	892,600	15,145,611.98	27,590,266.00
DANAHER CORP	235851102	DHR		72.44	259,000	9,405,099.33	18,761,960.00
DEERE & CO.	244199105	DE		95.07	255,800	13,876,841.99	24,318,906.00
DELL INC	24702R101	DELL		25.09	2,516,000	63,943,005.64	63,126,440.00



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCP Instrument: COM	LARGE-CAP PASSIVE (Q) COMMON STOCK			
			instrument. Com	COMMON STOCK			
DEVON ENERGY CORPORATION	25179M103	DVN		67.08	479,900	14,077,528.83	32,191,692.00
DISNEY (WALT) CO.	254687106	DIS		34.27	2,255,800	62,198,336.53	77,306,266.01
DOMINION RESOURCES INC-VA	25746U109	D		83.84	379,000	22,816,547.03	31,775,360.00
DOW CHEMICAL CO	260543103	DOW		39.94	1,048,800	35,884,792.42	41,889,072.00
DUKE ENERGY CORPORATION	26441C105	DUK		33.21	1,348,100	35,060,027.98	44,770,401.00
E I DUPONT DE NEM.	263534109	DD		48.71	1,004,700	48,148,410.78	48,938,937.00
EBAY INC	278642103	EBAY		30.07	1,284,100	36,421,122.63	38,612,887.00
ELI LILLY & COMPANY	532457108	LLY		52.10	1,072,300	52,507,906.87	55,866,830.00
EMC CORP	268648102	EMC		13.20	2,402,300	33,757,560.91	31,710,360.00
EMERSON ELECTRIC CO	291011104	EMR		44.09	895,400	22,847,134.43	39,478,186.00
EOG RESOURCES INC	26875P101	EOG		62.45	264,600	15,961,360.53	16,524,270.00
EXELON CORP	30161N101	EXC		61.89	728,900	23,387,645.86	45,111,621.00
EXXON MOBIL CORPORATION	30231G102	XOM		76.63	6,598,500	174,802,809.53	505,643,055.00
FED. NATL. MTG. ASSN.	313586109	FNM		59.39	1,058,100	51,670,066.06	62,840,559.00
FEDERATED DEPARTMENT STORES	31410H101	FD		38.13	600,400	19,867,966.68	22,893,252.00
FEDEX CORPORATION	31428X106	FDX		108.62	332,800	17,497,222.35	36,148,736.00
FIFTH THIRD BANCORP	316773100	FITB		40.93	520,700	25,179,988.41	21,312,251.00
FIRST DATA CORP	319963104	FDC		25.52	834,900	12,843,286.77	21,306,648.00
FIRST ENERGY CORP.	337932107	FE		60.30	359,700	11,993,822.94	21,689,910.00
FPL GROUP INC.	302571104	FPL		54.42	440,900	18,181,893.51	23,993,778.00
FRANKLIN RESOURCES INC	354613101	BEN		110.17	186,000	8,689,294.98	20,491,620.00
FREDDIE MAC	313400301	FRE		67.90	754,700	36,964,103.73	51,244,130.00
GAP INC	364760108	GPS		19.50	557,200	11,357,103.31	10,865,400.00
GENENTECH INC.	368710406	DNA		81.13	509,000	21,257,774.89	41,295,170.00
GENERAL DYNAMICS CORP.	369550108	GD		74.35	440,300	18,407,539.45	32,736,305.00
GENERAL ELECTRIC CO	369604103	GE		37.21	11,340,500	264,518,771.15	421,980,005.00
GENERAL MILLS INC	370334104	GIS		57.60	388,200	17,702,865.74	22,360,320.00
GENERAL MOTORS CORP	370442105	GM		30.72	515,000	24,048,583.80	15,820,800.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW		34.21	497,300	17,313,797.88	17,012,633.00
GENZYME CORP. GEN. DIV.	372917104	GENZ		61.58	283,900	11,059,798.04	17,482,562.00
GENERAL CONT. GEN. DIV.	0,201,104	GE112		01.00	200,000	11,000,700.07	17, 102,002.00



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			Group: DOMESTIC EQU	ITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCP Instrument: COM	LARGE-CAP PASSIVE (Q) COMMON STOCK			
GILEAD SCIENCES INC.	375558103	GILD		64.93	496,200	10,559,658.83	32,218,266.00
GOLDMAN SACHS GROUP INC	38141G104	GS		199.35	416,100	33,836,711.15	82,949,535.00
GOOGLE INC - CL A	38259P508	GOOG		460.48	227,700	70,278,057.15	104,851,296.00
HALLIBURTON COMPANY	406216101	HAL		31.05	1,126,000	20,044,578.69	34,962,300.00
HARTFORD FINL SERVICES	416515104	HIG		93.31	330,600	15,566,323.63	30,848,285.99
HEWLETT-PACKARD CO	428236103	HPQ		41.19	3,056,300	67,650,736.49	125,888,997.00
HOME DEPOT INC.	437076102	HD		40.16	2,309,700	63,148,420.11	92,757,552.00
HONEYWELL INTERNATIONAL INC	438516106	HON		45.24	903,000	35,387,460.06	40,851,720.00
IDEARC INC	451663108	IAR		28.65	159,074	4,685,754.44	4,557,470.10
ILLINOIS TOOL WORKS	452308109	ITW		46.19	544,500	18,078,826.16	25,150,455.00
INTEL CORP.	458140100	INTC		20.25	6,344,000	134,894,283.47	128,466,000.00
INTERNATIONAL PAPER	460146103	IP		34.10	496,100	18,473,968.86	16,917,010.00
INTL BUS MACH CORP	459200101	IBM		97.15	1,690,900	127,124,323.04	164,270,935.00
JOHNSON & JOHNSON	478160104	JNJ		66.02	3,229,300	112,128,055.09	213,198,386.00
JOHNSON CONTROLS	478366107	JCI		85.92	212,600	17,479,972.00	18,266,592.00
JPMORGAN CHASE & CO.	46625H100	JPM		48.30	3,789,400	127,200,705.03	183,028,020.00
KELLOGG CO.	487836108	K		50.06	269,400	9,348,801.20	13,486,164.00
KIMBERLY-CLARK CORP	494368103	KMB		67.95	501,400	26,372,047.43	34,070,130.00
KOHLS CORP	500255104	KSS		68.43	357,100	17,513,145.05	24,436,353.00
KRAFT FOODS INC - A	50075N104	KFT		35.70	230,100	7,266,910.54	8,214,570.00
LAS VEGAS SANDS CORP	517834107	LVS		89.48	151,500	11,787,533.25	13,556,220.00
LEHMAN BROTHERS HOLDING	524908100	LEH		78.12	583,900	16,016,050.81	45,614,268.00
LINCOLN NATIONAL CORP	534187109	LNC		66.40	306,700	15,814,942.74	20,364,880.00
LOCKHEED MARTIN CORPORATION	539830109	LMT		92.07	399,400	17,727,030.54	36,772,758.00
LOEWS CORP	540424108	LTR		41.47	483,500	12,653,721.49	20,050,745.00
LOWE'S COS	548661107	LOW		31.15	1,692,200	21,385,243.79	52,712,030.00
MARATHON OIL CORP	565849106	MRO		92.50	395,300	21,640,372.62	36,565,250.00
MARRIOTT INT'L INC CL-A	571903202	MAR		47.72	372,400	8,395,665.42	17,770,928.00
MARSH & MCLENNAN COS.	571748102	MMC		30.66	599,200	20,404,772.51	18,371,472.00
MCDONALDS CORPORATION	580135101	MCD		44.33	1,338,700	39,934,664.79	59,344,571.00



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			Group: DOMESTIC EQU	ITIES - Internal			
			Market: LARGE CAP Portfolio: LCP	LARGE-CAP PASSIVE (Q)			
			Instrument: COM	COMMON STOCK			
MCGRAW HILL INC	580645109	MHP		68.02	390,200	13,347,153.12	26,541,404.00
MCKESSON CORP	58155Q103	MCK		50.70	331,700	15,747,138.97	16,817,190.01
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS		53.44	329,000	15,332,374.60	17,581,760.00
MEDTRONIC INC	585055106	MDT		53.51	1,316,400	39,448,556.83	70,440,564.00
MELLON FINANCIAL CORP.	58551A108	MEL		42.15	451,000	15,527,930.00	19,009,650.00
MERCK & CO INC	589331107	MRK		43.60	2,380,200	102,962,272.40	103,776,720.00
MERRILL LYNCH & CO. INC.	590188108	MER		93.10	1,004,800	44,249,909.18	93,546,880.00
METLIFE INC	59156R108	MET		59.01	504,700	18,461,388.33	29,782,347.00
MICROSOFT CORP.	594918104	MSFT		29.86	9,679,100	244,037,970.84	289,017,926.00
MONSANTO COMPANY	61166W101	MON		52.53	590,200	19,360,270.18	31,003,206.00
MOODY'S CORPORATION	615369105	MCO		69.06	264,800	8,553,320.23	18,287,088.01
MORGAN STANLEY DEAN WITTER &	617446448	MS		81.43	1,168,100	53,022,894.25	95,118,383.00
MOTOROLA INC	620076109	MOT		20.56	2,693,700	48,113,126.36	55,382,472.00
NATIONAL CITY CORP	635405103	NCC		36.56	650,700	21,017,426.26	23,789,592.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM		45.15	456,500	16,682,738.88	20,610,975.00
NEWS CORP INC-CL A	65248E104	NWS.A		21.48	2,511,100	42,487,812.00	53,938,428.00
NIKE INCCL B	654106103	NKE		99.03	210,400	13,993,992.88	20,835,912.00
NORFOLK SOUTHERN CORP.	655844108	NSC		50.29	452,300	24,071,406.00	22,746,167.00
NORTHROP GRUMMAN CORP.	666807102	NOC		67.70	374,900	16,729,143.69	25,380,730.00
NUCOR CORP	670346105	NUE		54.66	339,800	17,970,667.23	18,573,468.03
OCCIDENTAL PETROLEUM CORP.	674599105	OXY		48.83	934,200	13,721,678.79	45,616,986.01
OMNICOM GROUP	681919106	OMC		104.54	186,100	13,250,059.17	19,454,894.00
ORACLE SYS. CORP.	68389X105	ORCL		17.14	4,334,400	43,601,726.28	74,291,616.01
PEABODY ENERGY CORP	704549104	BTU		40.41	288,700	8,815,649.72	11,666,367.00
PEPSICO INC.	713448108	PEP		62.55	1,802,200	58,341,445.66	112,727,610.00
PFIZER INC.	717081103	PFE		25.90	7,991,300	175,549,510.30	206,974,670.00
PHELPS DODGE CORP.	717265102	PD		119.72	222,300	16,635,232.69	26,613,756.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC		74.04	322,852	16,876,627.01	23,903,962.08
PRAXAIR INC.	74005P104	PX		59.33	352,400	16,383,076.00	20,907,892.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG		58.70	302,100	16,684,529.28	17,733,269.99



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCP Instrument: COM	LARGE-CAP PASSIVE (Q) COMMON STOCK			
PROCTER & GAMBLE CO	742718109	PG		64.27	3,578,823	120,640,114.60	230,010,954.21
PROGRESSIVE CORP	743315103	PGR		24.22	853,400	18,619,680.76	20,669,348.00
PRUDENTIAL FINANCIAL INC	744320102	PRU		85.86	536,600	21,104,116.87	46,072,476.00
PUBLIC SVC ENTERPRISES	744573106	PEG		66.38	274,300	18,136,716.00	18,208,034.00
QUALCOMM INC	747525103	QCOM		37.79	1,828,000	41,825,456.85	69,080,120.00
RAYTHEON COMPANY	755111507	RTN		52.80	486,600	17,202,908.46	25,692,480.00
REALOGY CORP	75605E100	Н		30.32	234,825	7,639,543.34	7,119,894.00
REGIONS FINANCIAL CORP.	7591EP100	RF		37.40	798,300	27,709,110.33	29,856,420.00
REYNOLDS AMERICAN INC	761713106	RAI		65.47	187,200	10,616,989.77	12,255,984.00
SCHERING-PLOUGH	806605101	SGP		23.64	1,615,200	32,085,129.21	38,183,328.00
SCHWAB (CHARLES) CORP	808513105	SCHW		19.34	1,139,300	15,367,967.17	22,034,062.00
SEARS HOLDINGS CORP	812350106	SHLD		167.93	93,000	13,701,316.93	15,617,490.00
SLM CORP	78442P106	SLM		48.77	448,100	14,200,446.59	21,853,837.00
SOUTHERN CO	842587107	so		36.86	809,300	22,794,801.55	29,830,798.00
SPRINT NEXTEL CORP	852061100	S		18.89	3,161,189	57,242,612.15	59,714,860.21
ST PAUL TRAVELERS COS INC	792860108	STA		53.69	759,300	27,934,047.88	40,766,817.00
STAPLES INC	855030102	SPLS		26.70	794,100	11,106,904.52	21,202,470.00
STARBUCKS CORP.	855244109	SBUX		35.42	837,000	9,992,185.38	29,646,540.00
STATE STREET CORP	857477103	STT		67.44	362,500	16,049,845.47	24,447,000.00
STRYKER CORP.	863667101	SYK		55.11	326,400	9,578,830.37	17,987,904.00
SUN MICROSYSTEMS INC.	866810104	SUNW		5.42	3,814,600	15,819,527.66	20,675,132.00
SUNTRUST BANKS INC.	867914103	STI		84.45	396,600	25,532,060.91	33,492,870.00
SYMANTEC CORP	871503108	SYMC		20.85	1,023,252	16,694,898.15	21,334,804.20
SYSCO CORP.	871829107	SYY		36.76	674,600	16,679,469.13	24,798,296.00
TARGET CORP	87612E106	TGT		57.05	947,000	27,815,579.43	54,026,350.00
TEXAS INSTRS INC	882508104	TXN		28.80	1,699,200	47,321,118.68	48,936,960.00
THE DIRECTV GROUP INC	25459L106	DTV		24.94	877,900	13,065,936.92	21,894,826.00
TIME WARNER INC.	887317105	TWX		21.78	4,347,000	130,294,633.70	94,677,660.00
TXU CORPORATION	873168108	TXU		54.21	498,100	20,471,910.00	27,002,001.00
UNION PACIFIC CORP.	907818108	UNP		92.02	293,300	16,090,576.28	26,989,466.00



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCP Instrument: COM	LARGE-CAP PASSIVE (COMMON STOCK	Q)		
UNITED PARCEL SERVICES INC	911312106	UPS		74.98	702,700	47,460,325.16	52,688,446.00
UNITED TECHNOLOGIES	913017109	UTX		62.52	1,102,500	39,484,423.35	68,928,300.00
UNITEDHEALTH GROUP INC	91324P102	UNH		53.73	1,469,000	29,786,092.48	78,929,369.99
US BANCORP	902973304	USB		36.19	1,941,100	46,630,389.87	70,248,409.00
VALERO ENERGY CORP.	91913Y100	VLO		51.16	671,200	28,163,199.61	34,338,592.00
VERIZON COMMUNICATIONS	92343V104	VZ		37.24	3,181,500	123,981,386.99	118,479,060.00
VIACOM INC. CL B	92553P201	VIA.B		41.03	692,000	32,308,280.29	28,392,760.00
WACHOVIA CORP.	929903102	WB		56.95	2,057,743	82,773,405.22	117,188,463.85
WAL MART STORES INC	931142103	WMT		46.18	2,681,500	87,718,646.24	123,831,670.00
WALGREEN CO.	931422109	WAG		45.89	1,101,700	24,612,412.51	50,557,013.00
WASHINGTON MUTUAL INC.	939322103	WM		45.49	1,047,800	33,707,881.73	47,664,422.00
WASTE MANAGEMENT INC.	94106L109	WMI		36.77	594,500	19,231,379.22	21,859,765.00
WELLPOINT INC.	94973V107	WLP		78.69	695,200	36,776,357.15	54,705,288.00
WELLS FARGO COMPANY	949746101	WFC		35.56	3,664,400	56,443,349.98	130,306,064.00
WESTERN UNION CO.	959802109	WU		22.42	834,900	10,742,985.38	18,718,458.00
WEYERHAEUSER CO.	962166104	WY		70.65	268,500	15,623,238.86	18,969,525.00
WINDSTREAM CORP.	97381W104	WIN		14.22	483,798	5,016,526.42	6,879,607.57
WYETH	983024100	WYE		50.92	1,467,900	55,778,562.96	74,745,468.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN		32.02	218,180	5,433,747.13	6,986,123.60
XTO ENERGY INC.	98385X106	XTO		47.05	397,100	17,579,617.00	18,683,555.00
YAHOO INC	984332106	YHOO		25.54	1,536,400	51,018,787.05	39,239,656.00
ZIMMER HOLDINGS INC	98956P102	ZMH		78.38	270,600	11,626,299.32	21,209,628.00
COMMON STOCK TOTAL					248,159,140	7,407,902,498.57	11,045,831,266.50
			Instrument: REIT	REAL ESTATE INVEST	MENT TRUST		
SIMON PROP GROUP INC.	828806109	SPG		101.29	240,900	17,858,322.28	24,400,761.00
REAL ESTATE INVESTMENT TRUST TOTAL					240,900	17,858,322.28	24,400,761.00
LARGE-CAP PASSIVE (Q) TOTAL					248,400,040	7,425,760,820.85	11,070,232,027.50



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCV Instrument: COM	LARGE-CAP VALUE (F) COMMON STOCK			
			ilisuullelli. COM				
3M COMPANY	88579Y101	MMM		77.93	714,300	44,788,763.24	55,665,399.00
ABBOTT LABORATORIES	002824100	ABT		48.71	633,900	21,875,580.30	30,877,268.99
AETNA INC.	00817Y108	AET		43.18	510,000	19,722,312.80	22,021,800.00
ALCOA INC.	013817101	AA		30.01	408,600	11,156,754.24	12,262,086.00
ALLSTATE CORP	020002101	ALL		65.11	429,300	15,337,381.86	27,951,723.00
ALTRIA GROUP INC	02209S103	MO		85.82	655,400	29,326,389.38	56,246,428.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL		18.99	785,000	19,145,020.87	14,907,150.00
AMERICAN INTL GROUP	026874107	AIG		71.66	883,700	43,489,380.69	63,325,942.00
AMGEN INC	031162100	AMGN		68.31	258,400	9,098,362.13	17,651,304.00
ANALOG DEVICES	032654105	ADI		32.87	469,100	20,279,547.05	15,419,317.00
ANHEUSER-BUSCH	035229103	BUD		49.20	402,700	15,557,838.44	19,812,840.00
AT&T INC	00206R102	Т		35.75	749,445	24,084,884.31	26,792,658.75
AVID TECHNOLOGY INC.	05367P100	AVID		37.26	360,000	15,380,473.97	13,413,600.00
BANK OF AMERICA CORP.	060505104	BAC		53.39	746,300	21,206,978.20	39,844,957.00
BANK OF NEW YORK CO, INC	064057102	BK		39.37	350,000	11,964,999.08	13,779,500.00
BOEING CO	097023105	BA		88.84	282,900	12,307,198.45	25,132,836.00
BOSTON SCIENTIFIC CORP.	101137107	BSX		17.18	755,100	18,624,146.57	12,972,618.00
BRISTOL-MYERS SQUIBB	110122108	BMY		26.32	892,000	25,513,026.29	23,477,440.00
CARDINAL HEALTH INC.	14149Y108	CAH		64.43	628,500	37,494,850.65	40,494,255.00
CHARLES RIVER LABORATORIES	159864107	CRL		43.25	241,900	11,224,785.62	10,462,175.00
CHEVRONTEXACO CORP	166764100	CVX		73.53	622,200	22,680,718.84	45,750,366.00
CHUBB CORP	171232101	СВ		52.91	429,800	13,163,041.30	22,740,718.00
CISCO SYSTEMS	17275R102	csco		27.33	1,248,600	23,581,525.49	34,124,237.99
CITIGROUP INC.	172967101	С		55.70	1,497,000	44,026,866.52	83,382,900.00
CITY NATIONAL CORP	178566105	CYN		71.20	120,000	8,816,748.51	8,544,000.00
COMCAST CORP - CL A	20030N101	CMCSA		42.33	1,492,300	42,191,546.94	63,169,058.99
DISNEY (WALT) CO.	254687106	DIS		34.27	821,900	21,765,570.53	28,166,513.00
DOMINION RESOURCES INC-VA	25746U109	D		83.84	630,900	41,633,422.46	52,894,656.00
DOW CHEMICAL CO	260543103	DOW		39.94	331,200	11,330,946.37	13,228,128.00
EMBARQ CORP	29078E105	EQ		52.56	378,500	17,472,735.74	19,893,960.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCV Instrument: COM	LARGE-CAP VALUE (F) COMMON STOCK			
EMC CORP	268648102	EMC		13.20	1,700,000	17,781,820.00	22,440,000.00
EMERSON ELECTRIC CO	291011104	EMR		44.09	420,800	10,737,183.57	18,553,072.00
ENTERGY CORP.	29364G103	ETR		92.32	212,200	12,341,342.00	19,590,304.00
FED. NATL. MTG. ASSN.	313586109	FNM		59.39	216,200	10,732,393.99	12,840,118.00
FEDERATED INVESTORS INCCL B	314211103	FII		33.78	268,100	7,774,341.21	9,056,418.00
FREDDIE MAC	313400301	FRE		67.90	323,200	15,829,863.95	21,945,280.00
GAP INC	364760108	GPS		19.50	400,000	6,774,325.36	7,800,000.00
GENERAL DYNAMICS CORP.	369550108	GD		74.35	154,600	6,463,333.15	11,494,510.00
GENERAL ELECTRIC CO	369604103	GE		37.21	1,154,700	32,716,415.19	42,966,387.00
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK		52.76	514,700	25,427,610.38	27,155,572.00
HALLIBURTON COMPANY	406216101	HAL		31.05	300,000	8,947,002.96	9,315,000.00
HANESBRANDS INC	410345102	НВІ		23.62	241,400	5,650,090.73	5,701,868.00
HESS CORP.	42809H107	HES		49.57	240,000	11,112,528.40	11,896,800.00
HEWLETT-PACKARD CO	428236103	HPQ		41.19	700,800	15,512,101.62	28,865,952.00
HOME DEPOT INC.	437076102	HD		40.16	853,100	27,190,172.29	34,260,496.00
IDEARC INC	451663108	IAR		28.65	54,220	1,535,004.88	1,553,403.00
IMCLONE SYSTEMS	45245W109	IMCL		26.76	143,600	5,673,217.55	3,842,736.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT		18.87	805,000	16,593,715.23	15,190,350.00
INTEL CORP.	458140100	INTC		20.25	525,000	12,360,715.00	10,631,250.00
INTL BUS MACH CORP	459200101	IBM		97.15	577,000	45,967,361.31	56,055,550.00
JOHNSON & JOHNSON	478160104	JNJ		66.02	854,600	41,666,488.61	56,420,692.00
JPMORGAN CHASE & CO.	46625H100	JPM		48.30	1,350,100	45,939,763.14	65,209,830.00
LAZARD LTD CL. A	G54050102	LAZ		47.34	286,250	12,550,154.00	13,551,075.00
LOUISIANNA PACIFIC	546347105	LPX		21.53	346,988	8,317,120.85	7,470,651.64
LYONDELL CHEMICAL COMPANY	552078107	LYO		25.57	425,000	10,053,751.43	10,867,249.99
MARSH & MCLENNAN COS.	571748102	MMC		30.66	1,072,600	33,302,534.74	32,885,916.00
MERCK & CO INC	589331107	MRK		43.60	515,100	20,990,805.06	22,458,360.00
MERRILL LYNCH & CO. INC.	590188108	MER		93.10	378,600	16,672,985.28	35,247,660.00
MICROSOFT CORP.	594918104	MSFT		29.86	3,135,800	77,945,539.86	93,634,988.00
MORGAN STANLEY DEAN WITTER &	617446448	MS		81.43	606,300	29,137,270.70	49,371,009.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCV LARGE-CAP VALUE (F)



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: LCV Instrument: COM	LARGE-CAP VALUE (F) COMMON STOCK			
MOTOROLA INC	620076109	MOT		20.56	479,400	8,371,498.58	9,856,464.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM		45.15	404,500	16,805,131.36	18,263,175.00
NOKIA CORP - ADR	654902204	NOK		20.32	1,750,000	34,442,172.50	35,560,000.00
OMNICARE INC.	681904108	OCR		38.63	200,900	7,573,986.52	7,760,767.00
PFIZER INC.	717081103	PFE		25.90	1,659,600	37,659,013.34	42,983,640.01
PROCTER & GAMBLE CO	742718109	PG		64.27	581,100	18,626,606.40	37,347,297.00
PUBLIC SVC ENTERPRISES	744573106	PEG		66.38	94,400	3,590,082.17	6,266,272.00
ROCKWELL COLLINS	774341101	COL		63.29	108,630	3,595,698.30	6,875,192.70
SARA LEE CORP.	803111103	SLE		17.03	1,631,200	27,390,591.82	27,779,335.99
SLM CORP	78442P106	SLM		48.77	340,000	16,428,450.73	16,581,800.00
SPRINT NEXTEL CORP	852061100	S		18.89	3,245,000	66,540,963.92	61,298,050.00
ST PAUL TRAVELERS COS INC	792860108	STA		53.69	405,600	15,028,370.86	21,776,664.00
TARGET CORP	87612E106	TGT		57.05	240,000	11,060,582.00	13,692,000.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA		31.08	965,000	31,666,620.66	29,992,200.00
TJX COS. INC.	872540109	TJX		28.52	231,700	4,910,417.58	6,608,084.00
TYCO INTERNATIONAL LTD	902124106	TYC		30.40	2,035,400	64,099,844.27	61,876,160.00
US AIRWAYS GROUP INC	90341W108	LCC		53.85	477,300	20,412,705.99	25,702,605.00
US BANCORP	902973304	USB		36.19	199,500	4,792,521.14	7,219,905.00
VALERO ENERGY CORP.	91913Y100	VLO		51.16	155,000	8,286,974.00	7,929,800.00
VERIZON COMMUNICATIONS	92343V104	VZ		37.24	1,084,400	40,614,767.23	40,383,056.00
VIACOM INC. CL B	92553P201	VIA.B		41.03	215,350	10,054,318.14	8,835,810.50
VODAFONE GROUP PLC-ADR	92857W209	VOD		27.78	1,434,562	37,679,383.70	39,852,132.38
WACHOVIA CORP.	929903102	WB		56.95	426,400	17,274,900.83	24,283,480.00
WAL MART STORES INC	931142103	WMT		46.18	1,104,400	43,958,995.45	51,001,192.00
XL CAPITAL LTD - CLASS A	G98255105	XL		72.02	110,000	7,540,400.00	7,922,200.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR		14.45	2,850,000	39,247,449.00	41,182,500.00
COMMON STOCK TOTAL					59,934,245	1,865,591,195.77	2,331,508,115.93
LARGE-CAP VALUE (F) TOTAL					59,934,245	1,865,591,195.77	2,331,508,115.93



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			
			Market: LARGE CAP				
			Portfolio: MCV Instrument: CALL	MID-CAP VALUE (F) CALL OPTION			
BGC FEB @45 CALL	BGC+BI	BGC+BI		2.15	-1,500	-303,350.54	-322,500.00
GT FEB @ 20 CALL	GT+BD	GT+BD		1.80	-2,000	-264,546.69	-360,000.00
GT FEB @ 22.50 CALL	GT+BX	GT+BX		0.60	-334	-21,041.33	-20,040.00
GT JAN @ 20 CALL	GT+AD	GT+AD		1.35	-1,500	-113,996.38	-202,500.00
STR JAN @90 CALL	STR+AR	STR+AR		0.10	-1,000	-66,462.33	-10,000.00
CALL OPTION TOTAL					-6,334	-769,397.27	-915,040.00
			Instrument: COM	COMMON STOCK			
99 CENTS ONLY STORES	65440K106	NDN		12.17	725,000	10,655,874.69	8,823,250.00
ABX AIR INC	00080\$101	ABXA		6.93	500,000	3,121,957.76	3,465,000.00
ACTUANT CORP CL A	00508X203	ATU		47.65	550,000	26,141,294.64	26,207,499.99
AFFILIATED COMPUTER SERVICES	008190100	ACS		48.84	250,000	13,454,473.70	12,210,000.00
AFFILIATED MANAGERS GROUP	008252108	AMG		105.13	200,000	12,514,322.83	21,026,000.00
ALBERTO CULVER CL-B	013078100	ACV		21.45	250,000	9,378,944.77	5,362,500.00
ALCOA INC.	013817101	AA		30.01	475,000	13,091,350.76	14,254,750.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL		18.99	335,000	7,842,077.76	6,361,650.00
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL		13.03	700,000	7,542,234.48	9,121,000.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG		35.91	1,020,000	20,008,061.01	36,628,200.00
AMERISOURCEBERGEN CORP	03073E105	ABC		44.96	285,800	8,489,539.16	12,849,568.00
ANNTAYLOR STORES CORP	036115103	ANN		32.84	175,000	5,973,867.87	5,747,000.00
APPLEBEES INT'L. INC.	037899101	APPB		24.67	800,000	21,477,668.77	19,736,000.00
ARCHER DANIELS MIDLAND CO	039483102	ADM		31.96	473,900	8,220,534.75	15,145,844.00
ARRIS GROUP INC.	04269Q100	ARRS		12.51	525,000	6,452,064.25	6,567,750.00
AVID TECHNOLOGY INC.	05367P100	AVID		37.26	1,075,000	46,296,514.49	40,054,500.00
BAKER (MICHAEL) CORP	057149106	BKR		22.65	300,000	6,414,278.46	6,795,000.00
BARNES GROUP INC.	067806109	В		21.75	300,000	4,287,688.14	6,525,000.00
BAUSCH & LOMB INC	071707103	BOL		52.06	375,000	26,688,464.61	19,522,500.00
BED BATH & BEYOND INC	075896100	BBBY		38.10	170,000	6,122,022.60	6,477,000.00
BOWATER INC.	102183100	BOW		22.50	1,200,000	36,117,775.05	27,000,000.00
BRISTOW GRP	110394103	BRS		36.09	425,000	12,842,879.90	15,338,250.00
CADENCE DESIGN SYS INC	127387108	CDNS		17.91	1,150,000	15,417,865.74	20,596,500.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: MCV Instrument: COM	MID-CAP VALUE (F) COMMON STOCK			
CALLAWAY GOLF COMPANY	131193104	ELY		14.41	500,000	6,401,483.81	7,205,000.00
CARBO CERAMICS, INC.	140781105	CRR		37.37	250,000	9,470,715.00	9,342,500.00
CASTLE BRANDS INC	148435100	ROX		6.23	1,106,160	8,507,647.97	6,891,376.80
CELADON GROUP INC	150838100	CLDN		16.75	450,000	5,885,219.72	7,537,500.00
CHARTER COMMUNICATIONS	16117M107	CHTR		3.06	2,000,000	4,030,154.23	6,120,000.00
CHEROKEE INC	16444H102	CHKE		42.91	105,498	3,488,392.51	4,526,919.17
CHICO'S FAS INC	168615102	CHS		20.69	1,000,000	24,568,970.54	20,690,000.00
CIT GROUP INC	125581108	CIT		55.77	525,000	25,773,538.78	29,279,250.00
CITADEL BROADCASTING CORP	17285T106	CDL		9.96	700,000	8,868,608.55	6,972,000.00
COEUR D'ALENE MINES CORP.	192108108	CDE		4.95	1,400,000	6,731,802.50	6,930,000.00
CONSOL ENERGY INC.	20854P109	CNX		32.13	100,000	3,007,782.00	3,213,000.00
CONSTELLATION BRANDS INC-A	21036P108	STZ		29.02	600,000	12,843,857.59	17,412,000.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG		68.87	342,100	13,317,478.84	23,560,427.00
COVANTA HOLDING CORP.	22282E102	CVA		22.04	900,000	14,921,912.70	19,835,999.98
COX RADIO INC	224051102	CXR		16.30	325,000	5,057,479.79	5,297,500.00
CTS CORP.	126501105	CTS		15.70	1,825,000	22,918,585.28	28,652,500.00
D&E COMMUNICATIONS INC	232860106	DECC		12.65	35,602	388,142.64	450,365.30
DANAOS CORP	Y1968P105	DAC		24.00	350,000	7,287,792.40	8,400,000.00
DEAN FOODS CO	242370104	DF		42.28	275,900	7,071,248.32	11,665,052.00
DISCOVERY HOLDING CO-A	25468Y107	DISCA		16.09	375,000	5,296,249.28	6,033,749.99
DOVER CORP.	260003108	DOV		49.02	1,000,000	38,368,165.86	49,020,000.00
DUKE ENERGY CORPORATION	26441C105	DUK		33.21	990,288	23,817,528.03	32,887,464.48
E*TRADE GROUP INC.	269246104	ETFC		22.42	150,000	3,325,078.54	3,363,000.00
EAST WEST BANCORP INC.	27579R104	EWBC		35.42	688,777	24,288,134.40	24,396,481.34
EDGAR ONLINE INC	279765101	EDGR		3.50	2,740,128	9,352,852.39	9,590,448.00
EMMIS COMMUNICATIONS	291525103	EMMS		8.24	725,000	10,112,010.76	5,974,000.00
ENBRIDGE ENERGY MANAGEMENT	29250X103	EEQ		48.50	155,000	6,694,188.08	7,517,514.66
ENDO PHARMACEUTICALS	29264F205	ENDP		27.58	1,000,000	24,221,267.28	27,580,000.00
ENTERCOM COMMUNICATIONS CORP	293639100	ETM		28.18	250,000	7,070,959.90	7,045,000.00
EPIQ SYSTEMS INC	26882D109	EPIQ		16.97	525,000	8,089,788.57	8,909,250.00



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: LARGE CAP				
			Portfolio: MCV Instrument: COM	MID-CAP VALUE (F) COMMON STOCK			
EVERGREEN ENERGY INC.	30024B104	EEE		9.89	450,000	4,602,126.74	4,450,500.00
FIFTH THIRD BANCORP	316773100	FITB		40.93	800,000	36,009,472.70	32,744,000.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN		41.78	635,000	25,593,353.40	26,530,300.00
FIRST MERCURY FINANCIAL CORP	320841109	FMR		23.52	325,000	6,054,530.00	7,644,000.00
FLAGSTAR BANCORP INC	337930101	FBC		14.84	1,750,000	33,093,932.23	25,970,000.00
FORD MOTOR COMPANY	345370860	F		7.51	2,000,000	28,039,114.61	15,020,000.00
FRIEDMAN BILLINGS RAMSEY -A	358434108	FBR		8.00	1,600,000	26,604,587.68	12,800,000.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG		29.55	330,000	9,530,506.09	9,751,500.00
GANNETT INC	364730101	GCI		60.46	425,000	30,396,051.92	25,695,500.00
GEMSTAR-TV GUIDE INTL INC	36866W106	GMST		4.01	4,000,000	18,734,750.12	16,040,000.00
GENERAL CABLE CORP	369300108	BGC		43.71	280,000	3,963,434.31	12,238,799.99
GENERAL COMMUNICATION	369385109	GNCMA		15.73	2,475,000	25,348,000.35	38,931,750.01
GERDAU AMERISTEEL CORP	37373P105	GNA		8.92	600,000	3,097,259.23	5,352,000.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK		23.51	300,000	6,972,091.15	7,053,000.00
GLADSTONE CAPITAL CO	376535100	GLAD		23.86	130,000	2,853,919.05	3,101,800.00
GLADSTONE INVESTMENT CORP	376546107	GAIN		15.31	225,000	3,277,367.18	3,444,750.00
GOODYEAR T & R	382550101	GT		20.99	1,500,000	20,758,260.60	31,485,000.00
GREENBRIER COS INC	393657101	GBX		30.00	250,000	7,209,632.10	7,500,000.00
HANOVER COMPRESSOR COMPANY	410768105	HC		18.89	3,000,000	40,199,052.76	56,669,999.95
HARMAN INTERNATIONAL	413086109	HAR		99.91	75,000	6,144,834.40	7,493,250.00
HARRAH'S ENTERTAINMENT INC.	413619107	HET		82.72	150,000	9,306,762.67	12,408,000.00
HEALTH MGMT ASSOCIATES CL A	421933102	НМА		21.11	347,700	7,261,580.50	7,339,947.00
HEALTH NET INC	42222G108	HNT		48.66	165,000	4,671,560.50	8,028,900.00
HEWITT ASSOCIATES INC	42822Q100	HEW		25.75	575,000	14,820,898.21	14,806,250.00
HILLENBRAND IND.	431573104	НВ		56.93	92,700	5,132,800.47	5,277,411.00
ILLINOIS TOOL WORKS	452308109	ITW		46.19	825,000	29,952,294.72	38,106,750.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC		17.03	2,200,000	34,089,594.71	37,466,000.00
INTEGRATED ALARM SERVICES GROUP	45890M109	IASG		3.25	3,000,000	11,626,709.65	9,750,000.00
IPASS INC	46261V108	IPAS		5.88	1,325,000	7,612,401.38	7,791,000.00
JETBLUE AIRWAYS CORP	477143101	JBLU		14.20	700,000	10,364,804.54	9,940,000.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			
			Market: LARGE CAP				
			Portfolio: MCV Instrument: COM	MID-CAP VALUE (F) COMMON STOCK			
KINDER MORGAN MANAGEMENT LLC	49455U100	KMR		45.68	1,000,000	42,920,649.21	45,680,013.26
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK		28.00	2,000,000	41,818,074.43	56,000,000.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA		97.98	215,000	14,606,104.12	21,065,700.01
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA		21.57	1,025,000	19,073,117.88	22,109,250.01
LMI AEROSPACE INC	502079106	LMIA		15.48	425,000	6,984,138.96	6,579,000.00
LOJACK CORP	539451104	LOJN		17.08	27,278	457,947.64	465,908.24
MAINSOURCE FINANCIAL	56062Y102	MSFG		16.94	425,000	7,109,475.39	7,199,500.00
MAPINFO CORP	565105103	MAPS		13.05	650,000	8,677,156.19	8,482,500.00
MATTEL INC.	577081102	MAT		22.66	600,000	10,466,894.41	13,595,999.99
MBIA INC.	55262C100	MBI		73.06	80,000	4,255,765.80	5,844,800.00
MCGRATH RENTCORP	580589109	MGRC		30.63	275,000	7,105,950.65	8,423,250.00
MEADWESTVACO	583334107	MWV		30.06	430,000	11,865,850.00	12,925,800.00
MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC		8.04	1,025,000	6,807,363.85	8,241,000.00
MINERALS TECHNOLOGIES INC	603158106	MTX		58.79	175,000	9,532,593.67	10,288,250.00
MINRAD INTERNATIONAL INC	60443P103	BUF		5.46	616,000	2,002,180.00	3,363,360.00
MONACO COACH CORPORATION	60886R103	MNC		14.16	362,756	6,432,458.47	5,136,624.96
MURPHY OIL CORP	626717102	MUR		50.85	650,000	32,880,175.35	33,052,500.00
NARA BANCORP INC	63080P105	NARA		20.92	450,000	8,646,132.70	9,414,000.00
NAVARRE CORP	639208107	NAVR		3.98	925,000	6,889,041.58	3,681,500.00
NEOWARE INC.	64065P102	NWRE		13.21	900,000	15,348,388.16	11,889,000.00
NEW YORK COMMUNITY BANCORP	649445103	NYB		16.10	1,600,000	28,505,398.99	25,760,000.00
NIC INC	62914B100	EGOV		4.97	1,600,000	9,133,019.75	7,951,999.99
NORTHERN TRUST CORP	665859104	NTRS		60.69	235,000	10,767,410.90	14,262,150.00
OIL STS INTL INC	678026105	OIS		32.23	500,000	13,673,347.69	16,115,000.00
OLD NATL BANCORP IND	680033107	ONB		18.92	400,000	7,505,186.22	7,568,000.00
OMNICARE INC.	681904108	OCR		38.63	225,000	7,576,111.73	8,691,750.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG		47.33	625,000	17,038,884.48	29,581,250.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN		19.58	825,000	17,251,746.97	16,153,500.00
PACKAGING CORP OF AMERICA	695156109	PKG		22.10	545,000	11,284,897.92	12,044,500.00
PARLUX FRAGRANCES INC	701645103	PARL		5.57	400,000	2,845,043.77	2,228,000.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: MCV Instrument: COM	MID-CAP VALUE (F) COMMON STOCK			
PEPCO HOLDINGS INC.	713291102	POM		26.01	400,000	8,498,190.00	10,404,000.00
PETSMART INC	716768106	PETM		28.86	450,000	11,345,035.00	12,987,000.00
PHOTON DYNAMICS INC	719364101	PHTN		11.69	300,000	3,338,719.09	3,507,000.00
PINNACLE WEST CAPITAL CORP	723484101	PNW		50.69	275,000	10,982,147.93	13,939,750.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD		39.69	425,000	18,298,570.58	16,868,250.00
POPULAR INC	733174106	ВРОР		17.95	750,000	15,321,253.72	13,462,500.00
PPG INDUSTRIES INC.	693506107	PPG		64.21	350,000	22,129,575.08	22,473,499.99
PPL CORPORATION	69351T106	PPL		35.84	769,800	16,838,713.56	27,589,632.00
QUESTAR CORP	748356102	STR		83.05	375,000	27,856,219.57	31,143,750.01
RADIO ONE INC CL-D	75040P405	ROIAK		6.74	1,100,000	11,581,538.97	7,414,000.00
RADVISION LTD	M81869105	RVSN		20.08	350,000	6,801,387.10	7,028,000.00
REWARDS NETWORK INC	761557107	IRN		6.95	3,350,000	19,480,886.22	23,282,500.00
REYNOLDS AMERICAN INC	761713106	RAI		65.47	200,000	5,699,422.36	13,094,000.00
RUSS BERRIE & CO INC	782233100	RUS		15.45	451,500	10,534,759.34	6,975,675.00
SALLY BEAUTY CO INC	79546E104	SBH		7.80	250,000	1,547,880.05	1,950,000.00
SANDISK CORP	80004C101	SNDK		43.03	25,000	1,063,000.00	1,075,750.00
SERVICEMASTER COMPANY	81760N109	SVM		13.11	1,100,000	13,307,293.71	14,421,000.00
SLM CORP	78442P106	SLM		48.77	125,000	5,713,330.00	6,096,250.00
SMURFIT-STONE CONTAINER	832727101	SSCC		10.56	2,850,000	37,812,142.49	30,096,000.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG		26.59	225,000	6,027,601.55	5,982,750.00
SPECTRALINK CORP	847580107	SLNK		8.60	425,000	3,429,116.16	3,655,000.00
STRATEX NETWORKS INC	86279T109	STXN		4.83	226,100	964,705.56	1,092,063.00
SULPHCO INC	865378103	SUF		4.72	1,550,000	11,279,556.88	7,316,000.00
SUPER VALU STORES INC.	868536103	SVU		35.75	164,910	4,922,076.88	5,895,532.50
SYNERON MEDICAL LTD	M87245102	ELOS		27.13	500,000	12,714,158.68	13,565,000.00
SYNOVUS FINANCIAL CORP	87161C105	SNV		30.83	380,000	10,087,943.70	11,715,400.00
T.G.C. INDUSTRIES INC.	872417308	TGE		8.40	900,000	6,967,188.74	7,559,999.99
TARO PHARMACEUTICAL INDUS	M8737E108	TAROF		10.00	300,000	5,596,070.00	3,000,000.00
TAYLOR CAPITAL GROUP INC	876851106	TAYC		36.61	210,000	7,597,930.75	7,688,100.00
TCF FINANCIAL CORP	872275102	TCB		27.42	445,000	12,466,531.28	12,201,900.00



Group: DOMESTIC EQUITIES - Internal

Monthly Market

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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: LARGE CAP				
			Portfolio: MCV Instrument: COM	MID-CAP VALUE (F) COMMON STOCK			
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX		20.46	600,000	6,918,270.05	12,276,000.00
TORTOISE ENERGY CAPITAL CORP	89147U100	TYY		27.57	1,222,400	29,178,966.28	33,701,568.00
TORTOISE ENERGY INFRASTUCTURE	89147L100	TYG		34.79	760,000	21,754,153.79	26,440,400.00
TORTOISE NORTH AMERICAN ENERGY	89147T103	TYN		22.27	345,000	8,219,941.32	7,683,150.00
TXU CORPORATION	873168108	TXU		54.21	550,000	10,978,429.53	29,815,500.00
UST INC.	902911106	UST		58.20	171,200	5,994,402.20	9,963,840.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH		13.54	3,000,000	39,104,704.60	40,620,000.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP		14.99	675,000	9,681,566.99	10,118,250.00
WERNER ENTERPRISES INC	950755108	WERN		17.48	1,500,000	27,252,228.89	26,220,000.00
WESTWOOD ONE	961815107	WON		7.06	900,000	11,420,667.70	6,354,000.00
WILLIAMS-SONOMA INC	969904101	WSM		31.44	300,000	10,638,470.95	9,432,000.00
XERIUM TECHNOLOGIES INC	98416J100	XRM		9.79	750,000	7,624,880.35	7,342,500.00
XEROX CORP	984121103	XRX		16.95	1,375,000	18,755,782.68	23,306,249.99
X-RITE INC	983857103	XRIT		12.30	900,000	9,632,334.96	11,070,000.00
ZORAN CORP	98975F101	ZRAN		14.58	750,000	8,810,498.31	10,935,000.00
COMMON STOCK TOTAL					116,411,498	2,098,679,226.85	2,295,496,335.60
COMMON CTOCK TOTAL			Instrument: PUT	PUT OPTION			
BGC FEB @35 PUT	BGC+NG	BGC+NG		0.25	-1,500	-161,514.90	-37,500.00
CNX JAN @35 PUT	CNX+MG	CNX+MG		3.20	-2,500	-317,490.01	-800,000.00
EEE JAN @ 10 PUT	EEE+MB	EEE+MB		0.90	-2,000	-433,986.49	-180,000.00
EEE JAN @ 7.50 PUT	EEE+MU	EEE+MU		0.10	-1,000	-62,997.99	-10,000.00
ELOS FEB @ 25 PUT	QOE+NE	QOE+NE		0.90	-1,000	-72,997.69	-90,000.00
GMXR FEB @ 30 PUT	GUH+NF	GUH+NF		1.20	-31	-3,731.88	-3,720.00
GMXR FEB @ 35 PUT	GUH+NG	GUH+NG		2.95	-160	-46,773.55	-47,200.00
GMXR JAN @ 35 PUT	GUH+MG	GUH+MG		1.55	-730	-120,156.64	-113,150.00
JOYG @ 45 PUT	JQY+NI	JQY+NI		1.05	-1,250	-146,245.39	-131,250.00
PNRA FEB @50 PUT	UPA+NJ	UPA+NJ		0.70	-250	-22,624.29	-17,500.00
PNRA FEB @55 PUT	UPA+NK	UPA+NK		2.20	-250	-59,873.14	-55,000.00
PNRA JAN @ 50 PUT	UPA+MJ	UPA+MJ		0.25	-1,000	-46,498.54	-25,000.00
PNRA JAN @ 55 PUT	UPA+MK	UPA+MK		0.88	-1,000	-149,690.30	-88,000.00

Portfolio: MCV MID-CAP VALUE (F)



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	QUITIES - Internal			
			Market: LARGE CAP				
			Portfolio: MCV Instrument: PUT	MID-CAP VALUE (F) PUT OPTION			
SLM JAN @50 PUT	SLM+MJ	SLM+MJ		1.55	-1,500	-212,993.31	-232,500.00
SNDK JAN @42.50 PUT	SWQ+MV	SWQ+MV		1.20	-2,500	-324,989.78	-300,000.00
STR JAN @75 PUT	STR+MO	STR+MO		0.15	-1,000	-111,293.65	-15,000.00
SVR MAR @12.5 PUT	SVR+OV	SVR+OV		0.40	-1,095	-42,978.19	-43,800.00
PUT OPTION TOTAL					-18,766	-2,336,835.74	-2,189,620.00
			Instrument: REIT	REAL ESTATE INVESTM	ENT TRUST		
DCT INDUSTRIAL TRUST INC	233153105	DCT		11.80	525,000	6,355,981.00	6,195,000.00
DOUGLAS EMMETT INC	25960P109	DEI		26.59	920,000	127,236.90	24,462,800.00
VENTAS INC.	92276F100	VTR		42.32	225,000	5,711,159.42	9,522,000.01
REAL ESTATE INVESTMENT TRUST TOTAL					1,670,000	12,194,377.32	40,179,800.01
MID-CAP VALUE (F) TOTAL					118,056,398	2,107,767,371.16	2,332,571,475.61



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: QN1 Instrument: COM	QUANTITATIVE 1000 (Q) COMMON STOCK			
3M COMPANY	88579Y101	MMM		77.93	39,600	2,874,866.54	3,086,028.00
ABBOTT LABORATORIES	002824100	ABT		48.71	414,900	16,842,967.60	20,209,778.99
AETNA INC.	00817Y108	AET		43.18	273,000	10,791,767.57	11,788,140.00
AGCO CORP.	001084102	AG		30.94	263,300	6,067,542.05	8,146,502.01
AGILENT TECHNOLOGIES INC	00846U101	Α		34.85	288,300	9,846,020.25	10,047,255.00
AIRGAS INC	009363102	ARG		40.52	700	22,695.45	28,364.00
ALLIED CAP CORP	01903Q108	ALD		32.68	250,900	7,199,792.74	8,199,411.99
ALLSTATE CORP	020002101	ALL		65.11	225,200	14,117,035.59	14,662,772.00
ALTRIA GROUP INC	02209S103	MO		85.82	271,500	9,308,436.12	23,300,130.00
AMERICAN CAPITAL STRATEGIES	024937104	ACAS		46.26	194,900	8,393,623.69	9,016,074.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEOS		31.21	263,550	5,815,643.33	8,225,395.49
AMERICAN EXPRESS CO.	025816109	AXP		60.67	63,800	2,419,045.95	3,870,746.00
AMERICAN INTL GROUP	026874107	AIG		71.66	274,900	12,604,029.73	19,699,334.00
AMERICAN STANDARD COMPANIES	029712106	ASD		45.85	55,500	2,501,515.31	2,544,675.00
AMERICREDIT CORP.	03060R101	ACF		25.17	313,600	9,397,217.16	7,893,312.00
AMERISOURCEBERGEN CORP	03073E105	ABC		44.96	193,700	8,751,937.31	8,708,752.00
AMGEN INC	031162100	AMGN		68.31	300,000	20,260,394.67	20,493,000.01
AMR CORP.	001765106	AMR		30.23	289,600	3,815,948.83	8,754,608.00
ANHEUSER-BUSCH	035229103	BUD		49.20	286,600	13,014,804.32	14,100,720.00
ANNALY CAPITAL MGT., INC	035710409	NLY		13.91	555,100	7,432,089.17	7,721,441.00
APPLE COMPUTER INC.	037833100	AAPL		84.84	57,600	3,302,052.89	4,886,784.00
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI		36.69	220,900	5,949,129.62	8,104,821.00
ASHLAND INC	044209104	ASH		69.18	126,700	7,721,487.34	8,765,105.99
ASSURANT INC	04621X108	AIZ		55.25	154,200	8,573,076.06	8,519,550.00
AT&T INC	00206R102	T		35.75	822,400	25,221,271.09	29,400,800.00
AUTOZONE INC	053332102	AZO		115.56	73,400	8,306,631.91	8,482,104.00
AVAYA INC	053499109	AV		13.98	628,600	7,505,210.00	8,787,828.00
AVON PRODUCTS	054303102	AVP		33.04	299,600	9,280,922.42	9,898,784.00
BANK OF AMERICA CORP.	060505104	BAC		53.39	657,200	21,301,514.02	35,087,908.00
BEA SYSTEMS INC	073325102	BEAS		12.58	530,200	4,793,608.49	6,669,916.00



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: LARGE CAP				
			Portfolio: QN1 Instrument: COM	QUANTITATIVE 1000 (Q) COMMON STOCK			
BECTON DICKINSON & COMPANY	075887109	BDX		70.15	140,900	9,559,151.11	9,884,134.99
BELLSOUTH	079860102	BLS		47.11	287,200	11,210,000.85	13,529,992.01
BERKLEY (WR) CORP	084423102	BER		34.51	228,700	5,825,337.24	7,892,437.00
BMC SOFTWARE	055921100	ВМС		32.20	277,500	6,629,603.04	8,935,500.01
BOEING CO	097023105	ВА		88.84	53,300	2,271,199.38	4,735,172.00
BOSTON SCIENTIFIC CORP.	101137107	BSX		17.18	415,100	6,726,154.14	7,131,418.00
BRISTOL-MYERS SQUIBB	110122108	BMY		26.32	52,600	1,354,260.92	1,384,432.00
CABLEVISION SYSTEMS CORP	12686C109	CVC		28.48	295,800	8,280,064.80	8,424,384.00
CADENCE DESIGN SYS INC	127387108	CDNS		17.91	440,400	6,436,309.11	7,887,564.00
CAMPBELL SOUP CO.	134429109	СРВ		38.89	235,800	7,741,730.03	9,170,262.00
CBS CORP. CL. B	124857202	CBS		31.18	361,900	9,902,819.44	11,284,042.00
CELANESE CORP-SERIES A	150870103	CE		25.88	357,400	7,265,328.46	9,249,512.00
CENTERPOINT ENERGY INC	15189T107	CNP		16.58	510,800	8,200,853.04	8,469,064.00
CENTEX CORP	152312104	CTX		56.27	166,200	10,190,276.25	9,352,074.00
CENTURYTEL, INC.	156700106	CTL		43.66	194,800	7,638,034.78	8,504,968.00
CHEVRONTEXACO CORP	166764100	CVX		73.53	488,300	22,301,378.36	35,904,699.00
CHUBB CORP	171232101	СВ		52.91	207,100	10,251,234.72	10,957,660.99
CIGNA CORP.	125509109	CI		131.57	78,200	6,182,385.55	10,288,774.00
CINCINNATI FINANCIAL CORP.	172062101	CINF		45.31	185,600	8,194,431.29	8,409,536.00
CISCO SYSTEMS	17275R102	CSCO		27.33	1,347,000	29,025,073.31	36,813,510.00
CITIGROUP INC.	172967101	С		55.70	717,400	17,609,774.99	39,959,180.00
CITRIX SYSTEMS INC	177376100	CTXS		27.05	290,400	8,023,495.56	7,855,320.00
COACH INC	189754104	COH		42.96	49,300	1,913,706.77	2,117,928.00
COCA COLA CO.	191216100	КО		48.25	506,400	22,952,198.01	24,433,800.00
COLGATE PALMOLIVE	194162103	CL		65.24	200,100	11,521,896.57	13,054,524.00
COMCAST CORP - CL A	20030N101	CMCSA		42.33	159,600	5,164,527.35	6,755,868.00
COMPUWARE CORP	205638109	CPWR		8.33	957,000	8,135,391.87	7,971,810.00
CONOCOPHILLIPS	20825C104	COP		71.95	167,400	4,953,495.01	12,044,429.99
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL		41.25	214,800	5,346,807.83	8,860,499.98
COUNTRYWIDE FINANCIAL CORP	222372104	CFC		42.45	291,900	10,683,452.93	12,391,155.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: QN1 Instrument: COM	QUANTITATIVE 1000 (Q) COMMON STOCK			
CUMMINS INC.	231021106	CMI		118.18	69,100	5,905,141.82	8,166,237.99
DANAHER CORP	235851102	DHR		72.44	142,900	10,353,531.14	10,351,676.00
DELL INC	24702R101	DELL		25.09	105,600	2,903,528.30	2,649,504.00
DILLARDS INC. CL-A	254067101	DDS		34.97	257,100	7,603,958.50	8,990,787.00
DISNEY (WALT) CO.	254687106	DIS		34.27	160,200	4,487,834.50	5,490,054.00
DOLLAR TREE STORES INC	256747106	DLTR		30.10	250,100	7,160,833.04	7,528,010.00
E I DUPONT DE NEM.	263534109	DD		48.71	1,800	85,069.69	87,678.00
ELI LILLY & COMPANY	532457108	LLY		52.10	43,500	2,288,331.27	2,266,350.00
EMBARQ CORP	29078E105	EQ		52.56	173,200	6,532,423.65	9,103,392.00
ENDO PHARMACEUTICALS	29264F205	ENDP		27.58	278,200	7,799,583.80	7,672,756.00
ENERGIZER HOLDINGS INC.	29266R108	ENR		70.99	111,300	7,314,034.20	7,901,187.01
ENERGY EAST CORP.	29266M109	EAS		24.80	328,200	7,874,651.88	8,139,360.00
EQUIFAX INC	294429105	EFX		40.60	211,600	7,915,549.94	8,590,960.00
ESTEE LAUDER CO.	518439104	EL		40.82	202,100	8,048,145.47	8,249,722.00
EXXON MOBIL CORPORATION	30231G102	XOM		76.63	1,146,500	38,252,425.55	87,856,294.99
FED. NATL. MTG. ASSN.	313586109	FNM		59.39	47,400	2,578,835.24	2,815,086.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS		40.09	17,998	590,557.73	721,539.82
FIRST ENERGY CORP.	337932107	FE		60.30	180,200	7,626,397.28	10,866,059.99
FORD MOTOR COMPANY	345370860	F		7.51	1,138,800	9,821,672.43	8,552,388.00
FOREST LABORATORIES INC.	345838106	FRX		50.60	153,600	6,377,246.99	7,772,160.00
FREDDIE MAC	313400301	FRE		67.90	16,500	1,048,536.90	1,120,350.00
GARDNER DENVER MACHINERY	365558105	GDI		37.31	144,288	5,134,779.52	5,383,385.28
GENERAL DYNAMICS CORP.	369550108	GD		74.35	170,100	11,888,647.36	12,646,935.00
GENERAL ELECTRIC CO	369604103	GE		37.21	1,596,500	36,866,861.99	59,405,765.00
GENERAL MOTORS CORP	370442105	GM		30.72	290,100	10,037,554.45	8,911,872.00
GOLDMAN SACHS GROUP INC	38141G104	GS		199.35	104,300	11,990,342.68	20,792,205.00
GOODYEAR T & R	382550101	GT		20.99	74,700	1,286,390.84	1,567,953.00
GOOGLE INC - CL A	38259P508	GOOG		460.48	20,900	7,660,149.01	9,624,032.00
HALLIBURTON COMPANY	406216101	HAL		31.05	388,200	12,645,768.92	12,053,610.00
HASBRO INC	418056107	HAS		27.25	296,000	5,688,136.45	8,066,000.00



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Concest Conc	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Published Pub				Group: DOMESTIC EQ	JITIES - Internal			
HEWLETT-PACKARD CO				Market: LARGE CAP				
HOLY CORP 45758305 HOC 5140 5150 5150 55500 50,001,954,30 0,097,980,00 1000 1000 1000 1000 1000 1000 1000								
HOME DEPOT INC. 437076102 HO 40.16 172,70 5,001,984.35 6,935,832.00 HUMANA INC. 44489102 HUM 55.31 55.30 3,013,698.22 3,113,983.00 LICARC INC. 451683108 IAR 22.68 15.655 4174,208.5 442,785.75 MS HEALTH INC. 49934108 IR 22.48 22.68 15.655 4174,208.5 76,988.60 MS HEALTH INC. 49934108 IR 22.48 28.00 7,211,878.75 76,988.60 MS HEALTH INC. 49934108 IR 22.25 659.00 7,815,181.80 76,227.10 MISCARD MICRO INCE LA 45715310 INTC 20.25 659.00 13.937.2721 76,227.10 INTER LOGRE 45816010 IPC 49.10 49.00 42.00 33.93.92.00 4,988.90 INTER LOGRE 45859010 IR 10 49.10 49.00 49.00 49.00 49.00 49.00 49.00 49.00 49.00 49.00 49.00 49.00	HEWLETT-PACKARD CO	428236103	HPQ		41.19	671,400	19,743,850.72	27,654,966.01
HUMANA INC.	HOLLY CORP	435758305	HOC		51.40	155,600	5,475,814.40	7,997,840.00
IACINTERACTIVE CORP	HOME DEPOT INC.	437076102	HD		40.16	172,700	5,001,954.35	6,935,632.00
DEARC INC 45163108	HUMANA INC.	444859102	HUM		55.31	56,300	3,013,649.82	3,113,953.00
MS HEALTH INC. 489934108 RX 27.48 280.00 7.211,878.75 7.899.890.00 INGRAM MICRO INC CLA 457153104 IM 20.41 373.700 7.815,818.07 7.822,217.00 INTEL CORP. 458140100 INTC 20.25 569.900 3.397,227.21 13.382,975.00 INTERCONTINENTAL EXCHANGE INC 45865100 ICE 107.90 46.200 3.987,982.00 4.984,980.00 INTERLONGES & FRAGRANCES 459506101 IF 49.61 174.300 46.200 3.987,982.00 4.984,880.80 INTUIT INC. 45920101 IBM 97.15 346,100 26.082,291.72 33.823,615.01 INTUIT INC. 461202103 INTU 60.51 270.00 7,136,861.42 37.466,823.80.19 INTUIT INC. 461202103 INTU 60.51 19.00 7,738,874.23 7.466,823.80.19 JO PENNEY INC 708160166 JCP 77.3 47.23 47.862,80.10 19.00 19.00 17.238,180.07 26.898,548.00 19.00 19.00 19.00	IAC/INTERACTIVE CORP	44919P300	IACI		37.16	250,900	8,389,019.20	9,323,444.00
INGRAM MICRO INC CLA 457153104 IM 20.41 373,70 7,815,18.07 7,627,217.00 INTEL COPP 45814010 INTC 20.25 659,90 13,337,272.21 13,382,975.00 INTERCONTINENTAL EXCHANGE INC 458659100 ICE 107.09 46,20 3,987,962.05 4,984,980.00 INTERNANT FLAVORS & FRAGRANCES 45900101 IFM 49.16 174,30 8,010,152.12 3,8623,615.01 INTUIT INC. 461202103 INTU 30.51 270,200 7,103,666.14 8,243,801.99 IT CEDUCATIONAL SERVICES INC 45068109 ESI 66.37 112,500 7,738,674.23 7,466,625.00 JOF PENNEY INC 708160106 JOP 77.36 61.30 10,802,90.00 10,838,448.00 JOHNSON & JOHNSON 478160104 JNI 66.27 40,704 17,238,180.07 26,896,548.00 JOHNSON & JOHNSON 478160104 JNI 48.0 47,049 5,771,127.24 28,995,784.2 7,859,733.00 27,971,987.25 28,995,894.00 2,751,272.20 2,771,127.24<	IDEARC INC	451663108	IAR		28.65	15,455	417,420.85	442,785.75
INTEL CORP. 45814010 INTC 2025 659,900 13,937,227.21 13,362,975.00 INTERCONTINENTAL EXCHANGE INC 45865110 ICE 107.90 46,200 3,887,962.06 4,984,980.00 INTERLO MACH CORP 459506101 IFF 49.16 174,300 8,010,152.12 3,586,588.00 INTUBUS MACH CORP 459200101 IBM 97.15 461,000 26,092,291.72 3,586,588.00 INTUBUT INC. 461202103 INTU 30.51 270.00 7,736,6814 32,38,109.10 IT EDUCATIONAL SERVICES INC 45668109 ESI 66.37 111,250 7,736,874.23 7,466,625.00 JO FENNEY INC 7016016 JCP 77.36 134.30 10,802,904.02 10,389,448.00 JOHS ADARDA ANDRO 47816104 JN 66.22 407.00 17,238,180.07 22,886,548.00 JOHES LANG LES IN 48007413 JN 33 235,100 8,999,875.42 349,9215.00 JOHES LANG LES IN LES IN LES IN LES INTERPLATED ANDRE ANDR	IMS HEALTH INC.	449934108	RX		27.48	280,200	7,211,878.75	7,699,896.00
INTERCONTINENTAL EXCHANGE INC 45865V100 ICE 107.90 46.20 3.987,962.06 4,948,498.00 INTERNATI FLAVORS & FRAGRANCES 459506101 IFF 49.16 174.30 8.010,152.12 8,568,588.00 INTL BUS MACH CORP 459200101 IBM 97.15 346,10 26,092,291.72 33,823,616.01 INTLI INC. 46120213 INTU 3.57 270.00 7,736,661.44 8,243,801.99 INTLI FLAVORA SERVICES INC 45088109 ESI 66.37 112,500 7,736,874.23 7,466,620.00 JO PENNEY INC 708160106 JCP 77.36 134.30 10,802,994.02 10,389,448.00 JOHNSON & JOHNSON 47816014 JN 66.02 407.40 17,238,180.07 26,896,548.00 JOHNES APPAREL GROUP INC 48007107 JL 92.17 89.50 5,771,127.24 8,299,375.90 JPM CREAD ALLE I 48020107 JL 92.17 89.50 5,771,127.24 8,249,216.00 JPM CREAD ALLE I 4816010 58.5 15.00 75.50	INGRAM MICRO INC CL A	457153104	IM		20.41	373,700	7,815,818.07	7,627,217.00
NTERNATI FLAVORS & FRAGRANCES 459506101 IFF 49.16 174.300 8.010,152.12 8.558,588.00 INTL BUS MACH CORP 45920101 IBM 97.15 346,100 26.092,291.72 33,623,615.01 INTUIT INC. 46120103 INTU 30.51 270,200 7,103,666.14 8.243,801.99 ITT EDUCATIONAL SERVICES INC 4508B109 ESI 66.07 173.68 134,300 11,802,904.02 10,389,448.00 JO PENNEY INC 708160106 JCP 77.36 66.07 407,400 17,238.180.07 26,896,548.00 JOHNSON & JOHNSON 478160104 JN 66.02 407,400 17,238.180.07 26,896,548.00 JONES LANG LASALLE I 48020107 JL 480,000 480	INTEL CORP.	458140100	INTC		20.25	659,900	13,937,227.21	13,362,975.00
INTE BUS MACH CORP 45920101 IBM 97.15 346.10 26.092,291.72 33,63,615.01 INTUIT INC. 461202103 INTU 30.51 270.20 7,103,666.14 8,243,801.99 ITT EDUCATIONAL SERVICES INC 45068B109 ESI 66.37 112,500 7,736,874.23 7,466,625.00 JC PENNEY INC 70816016 JCP 77.36 134,30 10,802,904.02 10,389,448.00 JC PENNEY INC 70816016 JCP 77.36 134,30 10,802,904.02 10,389,448.00 JC PENNEY INC 70816016 JCP 77.36 66.02 407.40 17,238,180.07 26,896,584.00 JC PINNEY INC 4807410 JNJ 36.60 407.40 17,238,180.07 26,896,584.00 JC PINNEY INC 4807410 JNJ 33,33 351.00 48,299,875.42 7,859,393.00 JC PINNEY INC 4807410 JL 92.17 89,50 5,771,127.24 8,249,215.00 JC PINNEY INC 4806 15.22 1,60 67,592.97 82,249,215.0	INTERCONTINENTAL EXCHANGE INC	45865V100	ICE		107.90	46,200	3,987,962.06	4,984,980.00
INTUIT INC. 461202103 INTU 30.51 277,200 7,103,666.14 8,243,801.99 ITT EDUCATIONAL SERVICES INC 45068B109 ESI 66.37 112,500 7,736,874.23 7,466,625.00 J C PENNEY INC 708160106 JCP 77.36 134,300 10,802,904.02 10,389,448.00 JOHNS A JOHNSON 478160104 JNJ 66.02 407,400 17,238,180.07 26,896,548.00 JONES APPAREL GROUP INC 480074103 JNY 33.43 235,100 8,299,875.42 7,859,393.00 JONES ALANG LASALLE I 480200107 JLL 92.17 88,950,00 5,771,127.24 8,249,215.00 JOHNS ARANG CASALLE I 480200107 JL 92.17 82,048.00 75,320.00 27,401,996.39 36,379,559.93 KB HOME 4866K109 KBH 512.8 16.00 67,592.97 82,048.00 KENDAMETAL INC 48917010 KMT 58.85 126,30 7,651,892.38 7,432,755.00 KING PHARMACEUTICALS 4958210.88 KG 13.4 <t< td=""><td>INTERNATL FLAVORS & FRAGRANCES</td><td>459506101</td><td>IFF</td><td></td><td>49.16</td><td>174,300</td><td>8,010,152.12</td><td>8,568,588.00</td></t<>	INTERNATL FLAVORS & FRAGRANCES	459506101	IFF		49.16	174,300	8,010,152.12	8,568,588.00
TIT EDUCATIONAL SERVICES INC	INTL BUS MACH CORP	459200101	IBM		97.15	346,100	26,092,291.72	33,623,615.01
JC PENNEY INC 708160106 JCP 77,36 134,300 10,802,904.02 10,389,448.00 JOHNSON & JOHNSON 478160104 JNJ 66.02 407,400 17,238,180.07 26,896,548.00 JONES APPAREL GROUP INC 480074103 JNY 33.43 235,100 8,299,875.42 7,859,393.00 JONES LANG LASALLE I 48020Q107 JLL 92.17 89,500 5,771,127.24 8,249,215.00 JPMORGAN CHASE & CO. 46625H100 JPM 48.30 753,200 27,401,996.39 36,379,559.99 KENDAMETAL INC 489170100 KMT 58.85 126,300 7,551,892.38 7,432,755.00 KING PHARMACEUTICALS 495582108 KG 15.22 492,000 7,550,010.16 7,832,640.01 LABORATORY CRP OF AMER HLDGS 501044101 KR 23.0 452,500 9,137,388.54 10,439,175.00 LEVEL 3 COMMUNICATIO 52729N100 LVLT 5.00 1,503,00 5,290,789.82 8,416,800.00 LEVEL 3 COMMUNICATIO 529771107 LXK 73.2 <th< td=""><td>INTUIT INC.</td><td>461202103</td><td>INTU</td><td></td><td>30.51</td><td>270,200</td><td>7,103,666.14</td><td>8,243,801.99</td></th<>	INTUIT INC.	461202103	INTU		30.51	270,200	7,103,666.14	8,243,801.99
JOHNSON & JOHNSON 478160104 JNJ 66.02 407,400 17,238,180.07 26,896,548.00 JONES APPAREL GROUP INC 480074103 JNY 33.43 235,100 8,299,875.42 7,859,393.00 JONES LANG LASALLE I 48020107 JLL 92.17 89,500 5,771,127.24 8,249,215.00 JPMORGAN CHASE & CO. 46625H100 JPM 48.30 753,200 27,401,996.39 36,379,559.99 KB HOME 48.60 K109 KBH 51.28 1,600 67,592.97 82,048.00 KENNAMETAL INC 48917010 KMT 58.85 126,300 7,651,892.38 7,432,755.00 KING PHARMACEUTICALS 495582108 KG 15.92 492,000 7,550,010.16 7,832,640.01 KROGER CO. 501044101 KR 23.07 452,500 9,137,388.54 10,439,175.00 LEVEL 3 COMMUNICATIO 52729N100 LVLT 5,60 1,503,000 5,290,789.22 8,416,800.00 LEXMARK INTERNATIONAL INC. 529771107 LXK 73.20 129,000	ITT EDUCATIONAL SERVICES INC	45068B109	ESI		66.37	112,500	7,736,874.23	7,466,625.00
JONES APPAREL GROUP INC 480074103 JNY 33.43 235,100 8,299,875.42 7,859,393.00 JONES LANG LASALLE I 48020Q107 JLL 92.17 89,500 5,771,127.24 8,249,215.00 JPMORGAN CHASE & CO. 46625H100 JPM 48.30 753,200 27,401,996.39 36,379,559.99 KB HOME 48.30 753,200 27,401,996.39 36,379,559.99 KB HOME 48.30 753,200 27,401,996.39 36,379,559.99 KB HOME 48.30 753,200 7,651,892.38 7,432,755.00 KENNAMETAL INC 489170100 KMT 58.85 126,300 7,651,892.38 7,432,755.00 KING PHARMACEUTICALS 495582108 KG 15.92 492,000 7,550,010.16 7,832,640.01 KROGER CO. 501044101 KR R 23.07 452,500 9,137,388.54 10,439,175.00 LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 127,000 7,507,832.56 9,330,690.00 LEXMARK INTERNATIONAL INC. 5279N100 LVLT 5.60 1,503,000 5,290,789.82 8,416,800.00 LEXMARK INTERNATIONAL INC. 529771107 LXK 73.20 129,900 8,555,230.20 9,508,680.00 LIZ CLAIBORNE 53932010 LIZ LIZ LAIBORNE 53932010 LIZ LIZ 43.46 189,700 7,418,015.25 8,244,361.90 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 284,344.63 70,0875.00 LOCKHEED MARTIN CORPORATION 539830109 LMT 530.00 530	J C PENNEY INC	708160106	JCP		77.36	134,300	10,802,904.02	10,389,448.00
JONES LANG LASALLE I 48020107 JLL 92.17 89,500 5,771,127.24 8,249,215.00 JPMORGAN CHASE & CO. 46625H100 JPM 48.30 753,200 27,401,996.39 36,379,559.99 KB HOME 48.30 753,200 27,401,996.39 36,379,559.99 KB HOME 48.30 753,200 27,401,996.39 36,379,559.99 KB HOME 48.30 753,200 67,592.97 82,048.00 KENNAMETAL INC 48917010 KMT 58.85 126,300 7,651,892.38 7,432,755.00 KING PHARMACEUTICALS 495582108 KG 15.92 492,000 7,550,010.16 7,832,640.01 KROGER CO. 501044101 KR 323.07 452,500 9,137,388.54 10,439,175.00 LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 127,000 7,507,832.56 9,330,690.00 LEVEL 3 COMMUNICATIO 52729N100 LVLT 5.60 1,503,000 5,290,789.82 8,416,800.00 LEXMARK INTERNATIONAL INC. 529771107 LXK 73.20 129,900 8,555,230.20 9,508,680.00 LIZ CLAIBORNE 53932010 LIZ 43.46 189,700 7,418,015.25 8,244,361.99 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 22.500 284,344.63 700,875.00 LOWE'S COS 548661107 LOW	JOHNSON & JOHNSON	478160104	JNJ		66.02	407,400	17,238,180.07	26,896,548.00
JPMORGAN CHASE & CO. 46625H100 JPM 48.30 753,200 27,401,996.39 36,379,559.99 KB HOME 48666K109 KBH 51.28 1,600 67,592.97 82,048.00 KENNAMETAL INC 48917010 KMT 58.85 126,300 7,651,892.38 7,432,755.00 KING PHARMACEUTICALS 49582108 KG 15.92 492,000 7,550,010.16 7,832,640.01 KROGER CO. 501044101 KR 23.07 452,500 9,137,388.54 10,439,175.00 LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 127,000 7,507,832.56 9,330,690.00 LEVEL 3 COMMUNICATIO 52729N100 LVLT 5.60 1,503,000 5,290,789.82 8,416,800.00 LIZ CLAIBORNE 539320101 LIX 73.20 129,900 8,555,230.20 9,508,680.00 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 7,418,015.25 8,244,361.99 LOWE'S COS 54861107 LOW 31.15 22,500 284,344.63 <td>JONES APPAREL GROUP INC</td> <td>480074103</td> <td>JNY</td> <td></td> <td>33.43</td> <td>235,100</td> <td>8,299,875.42</td> <td>7,859,393.00</td>	JONES APPAREL GROUP INC	480074103	JNY		33.43	235,100	8,299,875.42	7,859,393.00
KB HOME 4866K109 KBH 51.28 1,600 67,592.97 82,048.00 KENNAMETAL INC 489170100 KMT 58.85 126,300 7,651,892.38 7,432,755.00 KING PHARMACEUTICALS 49582108 KG 15.92 492,000 7,550,010.16 7,832,640.01 KROGER CO. 501044101 KR 23.07 452,500 9,137,388.54 10,439,175.00 LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 127,000 7,507,832.56 9,330,690.00 LEYEL 3 COMMUNICATIO 52729N100 LVLT 5.60 1,503,000 5,290,789.82 8,416,800.00 LEX MARK INTERNATIONAL INC. 529771107 LXK 73.20 129,900 8,555,230.20 9,508,680.00 LIZ CLAIBORNE 539320101 LIZ 43.46 189,700 7,418,015.25 8,244,361.99 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 249,383.32 13,423,806.00 LOWE'S COS 548661107 LOW 31.15 22,500 284,344.	JONES LANG LASALLE I	48020Q107	JLL		92.17	89,500	5,771,127.24	8,249,215.00
KENNAMETAL INC 489170100 KMT 58.85 126,300 7,651,892.38 7,432,755.00 KING PHARMACEUTICALS 49582108 KG 15.92 492,000 7,550,010.16 7,832,640.01 KROGER CO. 501044101 KR 23.07 452,500 9,137,388.54 10,439,175.00 LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 127,000 7,507,832.56 9,330,690.00 LEVEL 3 COMMUNICATIO 52729N100 LVLT 5.60 1,503,000 5,290,789.82 8,416,800.00 LEXMARK INTERNATIONAL INC. 529771107 LXK 73.20 129,900 8,555,230.20 9,508,680.00 LIZ CLAIBORNE 539320101 LIZ 43.46 189,700 7,418,015.25 8,244,361.99 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 12,493,833.22 13,423,806.00 LOWE'S COS 548661107 LOW 31.15 22,500 284,344.63 700,875.00	JPMORGAN CHASE & CO.	46625H100	JPM		48.30	753,200	27,401,996.39	36,379,559.99
KING PHARMACEUTICALS 495582108 KG 15.92 492,000 7,550,010.16 7,832,640.01 KROGER CO. 501044101 KR 23.07 452,500 9,137,388.54 10,439,175.00 LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 127,000 7,507,832.56 9,330,690.00 LEVEL 3 COMMUNICATIO 52729N100 LVLT 5.60 1,503,000 5,290,789.82 8,416,800.00 LEXMARK INTERNATIONAL INC. 529771107 LXK 73.20 129,900 8,555,230.20 9,508,680.00 LIZ CLAIBORNE 539320101 LIZ 43.46 189,700 7,418,015.25 8,244,361.99 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 12,493,833.22 13,423,806.00 LOWE'S COS 548661107 LOW 31.15 22,500 284,344.63 700,875.00	КВ НОМЕ	48666K109	KBH		51.28	1,600	67,592.97	82,048.00
KROGER CO. 501044101 KR 23.07 452,500 9,137,388.54 10,439,175.00 LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 127,000 7,507,832.56 9,330,690.00 LEVEL 3 COMMUNICATIO 52729N100 LVLT 5.60 1,503,000 5,290,789.82 8,416,800.00 LEXMARK INTERNATIONAL INC. 529771107 LXK 73.20 129,900 8,555,230.20 9,508,680.00 LIZ CLAIBORNE 539320101 LIZ 43.46 189,700 7,418,015.25 8,244,361.99 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 12,493,833.22 13,423,806.00 LOWE'S COS 548661107 LOW 31.15 22,500 284,344.63 700,875.00	KENNAMETAL INC	489170100	KMT		58.85	126,300	7,651,892.38	7,432,755.00
LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 127,000 7,507,832.56 9,330,690.00 LEVEL 3 COMMUNICATIO 52729N100 LVLT 5.60 1,503,000 5,290,789.82 8,416,800.00 LEXMARK INTERNATIONAL INC. 529771107 LXK 73.20 129,900 8,555,230.20 9,508,680.00 LIZ CLAIBORNE 539320101 LIZ 43.46 189,700 7,418,015.25 8,244,361.99 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 12,493,833.22 13,423,806.00 LOWE'S COS 548661107 LOW 31.15 22,500 284,344.63 700,875.00	KING PHARMACEUTICALS	495582108	KG		15.92	492,000	7,550,010.16	7,832,640.01
LEVEL 3 COMMUNICATIO 52729N100 LVLT 5.60 1,503,000 5,290,789.82 8,416,800.00 LEXMARK INTERNATIONAL INC. 529771107 LXK 73.20 129,900 8,555,230.20 9,508,680.00 LIZ CLAIBORNE 539320101 LIZ 43.46 189,700 7,418,015.25 8,244,361.99 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 12,493,833.22 13,423,806.00 LOWE'S COS 548661107 LOW 31.15 22,500 284,344.63 700,875.00	KROGER CO.	501044101	KR		23.07	452,500	9,137,388.54	10,439,175.00
LEXMARK INTERNATIONAL INC. 529771107 LXK 73.20 129,900 8,555,230.20 9,508,680.00 LIZ CLAIBORNE 539320101 LIZ 43.46 189,700 7,418,015.25 8,244,361.99 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 12,493,833.22 13,423,806.00 LOWE'S COS 548661107 LOW 31.15 22,500 284,344.63 700,875.00	LABORATORY CRP OF AMER HLDGS	50540R409	LH		73.47	127,000	7,507,832.56	9,330,690.00
LIZ CLAIBORNE 539320101 LIZ 43.46 189,700 7,418,015.25 8,244,361.99 LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 12,493,833.22 13,423,806.00 LOWE'S COS 548661107 LOW 31.15 22,500 284,344.63 700,875.00	LEVEL 3 COMMUNICATIO	52729N100	LVLT		5.60	1,503,000	5,290,789.82	8,416,800.00
LOCKHEED MARTIN CORPORATION 539830109 LMT 92.07 145,800 12,493,833.22 13,423,806.00 LOWE'S COS 548661107 LOW 31.15 22,500 284,344.63 700,875.00	LEXMARK INTERNATIONAL INC.	529771107	LXK		73.20	129,900	8,555,230.20	9,508,680.00
LOWE'S COS 548661107 LOW 31.15 22,500 284,344.63 700,875.00	LIZ CLAIBORNE	539320101	LIZ		43.46	189,700	7,418,015.25	8,244,361.99
	LOCKHEED MARTIN CORPORATION	539830109	LMT		92.07	145,800	12,493,833.22	13,423,806.00
LYONDELL CHEMICAL COMPANY 552078107 LYO 25.57 320,300 8,202,006.36 8,190,071.00	LOWE'S COS	548661107	LOW		31.15	22,500	284,344.63	700,875.00
	LYONDELL CHEMICAL COMPANY	552078107	LYO		25.57	320,300	8,202,006.36	8,190,071.00



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DESCRIPTION	IDENTIFIER	TICKER			PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group:	DOMESTIC E	QUITIES - Internal			
			Market	: LARGE CAP				
			Portfolio: Instrument:	QN1 COM	QUANTITATIVE 1000 (Q) COMMON STOCK			
			msuument.	COIVI	COMMON STOCK			
MANPOWER INC	56418H100	MAN			74.93	119,100	5,630,615.87	8,924,163.00
MARATHON OIL CORP	565849106	MRO			92.50	144,600	7,779,707.93	13,375,500.01
MARKEL CORP	570535104	MKL			480.10	18,700	8,235,502.67	8,977,870.00
MATTEL INC.	577081102	MAT			22.66	377,600	8,837,111.73	8,556,416.00
MBIA INC.	55262C100	MBI			73.06	137,200	7,482,020.29	10,023,832.00
MCAFEE INC	579064106	MFE			28.38	275,200	6,400,039.95	7,810,176.01
MCDONALDS CORPORATION	580135101	MCD			44.33	39,200	1,497,710.38	1,737,736.00
MCGRAW HILL INC	580645109	MHP			68.02	173,500	9,359,068.58	11,801,470.02
MEDTRONIC INC	585055106	MDT			53.51	63,100	2,259,520.64	3,376,481.00
MERCK & CO INC	589331107	MRK			43.60	534,900	21,779,700.84	23,321,640.00
MERRILL LYNCH & CO. INC.	590188108	MER			93.10	77,800	5,262,427.86	7,243,180.00
METLIFE INC	59156R108	MET			59.01	205,000	10,436,103.83	12,097,050.00
METTLER-TOLEDO INTERNATIONAL	592688105	MTD			78.85	91,500	7,030,023.89	7,214,775.00
MGIC INVESTMENT CORP	552848103	MTG			62.54	137,700	8,759,764.43	8,611,758.00
MICROSOFT CORP.	594918104	MSFT			29.86	1,785,000	47,628,292.76	53,300,100.01
MILLENNIUM PHARMACEUTICALS	599902103	MLNM			10.90	662,300	6,665,159.75	7,219,069.99
MOLEX INC	608554101	MOLX			31.63	237,600	8,006,343.75	7,515,288.00
MOLSON COORS BREWING CO	60871R209	TAP			76.44	109,400	7,829,516.70	8,362,536.00
MOODY'S CORPORATION	615369105	MCO			69.06	151,300	10,040,744.03	10,448,778.00
MORGAN STANLEY DEAN WITTER &	617446448	MS			81.43	280,400	16,009,713.13	22,832,972.00
MOTOROLA INC	620076109	MOT			20.56	98,300	1,845,101.16	2,021,047.99
NATIONAL CITY CORP	635405103	NCC			36.56	293,500	10,925,199.84	10,730,360.00
NATIONWIDE FINANCIAL SERVICE	638612101	NFS			54.20	147,900	6,516,893.94	8,016,180.00
NEWS CORP INC-CL A	65248E104	NWS.A			21.48	49,400	835,848.00	1,061,112.00
NISOURCE INCORPORATED	65473P105	NI			24.10	355,000	8,483,749.76	8,555,500.00
NORDSTROM INC	655664100	JWN			49.34	193,900	6,120,204.30	9,567,026.00
NORFOLK SOUTHERN CORP.	655844108	NSC			50.29	117,000	4,819,861.18	5,883,929.99
NOVELLUS SYSTEMS INC.	670008101	NVLS			34.42	270,600	7,828,023.79	9,314,052.00
NUCOR CORP	670346105	NUE			54.66	177,200	5,547,461.54	9,685,751.97
OCCIDENTAL PETROLEUM CORP.	674599105	OXY			48.83	299,700	14,517,437.19	14,634,350.99

Group: DOMESTIC EQUITIES - Internal Portfolio: QN1 QUANTITATIVE 1000 (Q)



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: QN1 Instrument: COM	QUANTITATIVE 1000 (Q) COMMON STOCK			
OGE ENERGY CORP	670837103	OGE		40.00	202,200	7,706,582.43	8,088,000.00
OLD REPUBLIC INT'L CORP.	680223104	ORI		23.28	359,000	7,840,823.47	8,357,520.01
OMNICOM GROUP	681919106	OMC		104.54	100,900	8,926,957.44	10,548,086.01
ONEOK INC.	682680103	OKE		43.12	194,300	8,120,194.71	8,378,216.00
ORACLE SYS. CORP.	68389X105	ORCL		17.14	1,084,200	14,710,634.95	18,583,188.00
OVERSEAS SHIPHOLDING GROUP	690368105	OSG		56.30	127,700	6,387,480.21	7,189,509.99
PACIFIC GAS & ELEC. CO.	69331C108	PCG		47.33	223,100	7,529,563.44	10,559,323.00
PACTIV CORPORATION	695257105	PTV		35.69	256,400	8,431,224.59	9,150,916.00
PEPCO HOLDINGS INC.	713291102	POM		26.01	316,400	7,404,569.10	8,229,564.00
PEPSI BOTTLING GROUP INC	713409100	PBG		30.91	30,300	809,369.30	936,572.99
PEPSICO INC.	713448108	PEP		62.55	172,200	6,830,827.15	10,771,110.00
PFIZER INC.	717081103	PFE		25.90	1,532,400	33,965,129.83	39,689,160.00
PHILADELPHIA CONS HLDG CO	717528103	PHLY		44.56	80,441	3,509,489.57	3,584,450.96
PMI GROUP INC.	69344M101	PMI		47.17	184,200	7,504,371.63	8,688,713.98
PNC FINANCIAL SERVICES GROUP	693475105	PNC		74.04	155,100	10,742,511.38	11,483,604.00
POGO PRODUCING CO	730448107	PPP		48.44	130,900	6,444,351.52	6,340,796.00
PROCTER & GAMBLE CO	742718109	PG		64.27	455,300	15,715,962.69	29,262,131.00
PRUDENTIAL FINANCIAL INC	744320102	PRU		85.86	171,300	8,234,427.74	14,707,818.00
QUALCOMM INC	747525103	QCOM		37.79	91,900	2,575,145.07	3,472,901.00
QWEST COMMUNICATIONS INTL.	749121109	Q		8.37	1,089,700	12,537,897.03	9,120,789.00
RAYTHEON COMPANY	755111507	RTN		52.80	222,400	10,205,793.64	11,742,720.00
REGAL ENTERTAINMENT GROUP	758766109	RGC		21.32	367,900	7,536,126.70	7,843,628.00
REINSURANCE GROUP AM	759351109	RGA		55.70	132,400	6,832,510.25	7,374,680.00
REPUBLIC SERVICES INC	760759100	RSG		40.67	192,500	8,203,592.25	7,828,975.00
REYNOLDS AMERICAN INC	761713106	RAI		65.47	143,500	6,597,434.83	9,394,945.00
RITE AID CORP.	767754104	RAD		5.44	1,653,300	7,801,105.42	8,993,952.00
RYDER SYS. INC.	783549108	R		51.06	147,900	6,840,340.70	7,551,774.00
RYLAND GROUP INC	783764103	RYL		54.62	170,100	7,368,308.74	9,290,862.00
SABRE HOLDINGS CORP.	785905100	TSG		31.89	298,600	6,885,749.97	9,522,353.99
SAFECO CORP.	786429100	SAF		62.55	139,700	7,799,732.09	8,738,235.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: QN1 Instrument: COM	QUANTITATIVE 1000 (Q) COMMON STOCK			
SAFEWAY INC	786514208	SWY		34.56	321,600	9,980,526.33	11,114,496.00
SAKS INCORPORATED	79377W108	SKS		17.82	380,700	6,155,228.76	6,784,074.00
SCHERING-PLOUGH	806605101	SGP		23.64	572,500	12,315,537.80	13,533,900.00
SEACOR SMIT INC.	811904101	CKH		99.14	82,700	7,632,838.76	8,198,878.00
SEARS HOLDINGS CORP	812350106	SHLD		167.93	56,500	8,704,534.91	9,488,045.01
SEI INVESTMENTS CO	784117103	SEIC		59.56	137,000	6,561,280.40	8,159,720.00
SHERWIN-WILLIAMS CO	824348106	SHW		63.58	139,500	7,023,865.59	8,869,410.00
SNAP-ON TOOLS CORP.	833034101	SNA		47.64	163,000	6,562,971.35	7,765,320.00
SOUTHERN COPPER CORP	84265V105	PCU		53.89	46,200	2,636,235.39	2,489,718.00
SPRINT NEXTEL CORP	852061100	S		18.89	132,400	2,679,177.26	2,501,036.00
SPX CORP.	784635104	SPW		61.16	131,800	6,281,741.40	8,060,888.00
STEEL DYNAMICS INC	858119100	STLD		32.45	97,000	2,301,745.13	3,147,650.00
SYMANTEC CORP	871503108	SYMC		20.85	525,900	10,544,043.04	10,965,015.00
SYNOPSYS INC.	871607107	SNPS		26.73	346,400	7,828,441.54	9,259,272.00
TARGET CORP	87612E106	TGT		57.05	24,400	1,139,907.37	1,392,020.00
TEKTRONIX, INC.	879131100	TEK		29.17	235,500	7,171,393.38	6,869,535.00
TEREX CORP	880779103	TEX		64.58	154,700	4,290,721.80	9,990,525.99
TESORO CORP	881609101	TSO		65.77	125,800	6,017,970.42	8,273,866.00
TEXAS INSTRS INC	882508104	TXN		28.80	27,000	743,990.47	777,600.00
THE FIRST MARBLEHEAD CORP	320771108	FMD		54.65	170,100	6,512,194.39	9,295,965.01
THE HANOVER INSURANCE GROUP	410867105	THG		48.80	162,700	7,727,627.67	7,939,760.00
THERMO ELECTRON CORP.	883556102	TMO		45.29	191,000	6,859,163.71	8,650,389.99
TIDEWATER INC	886423102	TDW		48.36	57,900	3,055,491.70	2,800,044.00
TIME WARNER INC.	887317105	TWX		21.78	325,300	8,513,728.84	7,085,034.00
TJX COS. INC.	872540109	TJX		28.52	324,300	9,374,302.87	9,249,036.00
TXU CORPORATION	873168108	TXU		54.21	204,200	9,878,492.56	11,069,682.01
UAL CORP	902549807	UAUA		44.00	221,300	6,759,650.25	9,737,200.00
UGI CORP	902681105	UGI		27.28	290,500	7,873,475.99	7,924,840.00
UNITED PARCEL SERVICES INC	911312106	UPS		74.98	15,700	1,152,037.86	1,177,186.00
UNITED RENTALS INCORPORATED	911363109	URI		25.43	331,200	8,741,369.69	8,422,415.99



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: QN1 Instrument: COM	QUANTITATIVE 1000 (Q) COMMON STOCK			
UNITED STATES STEEL CORP.	912909108	X		73.14	128,900	7,993,533.73	9,427,746.00
UNITED TECHNOLOGIES	913017109	UTX		62.52	64,800	2,710,100.35	4,051,296.01
UNITEDHEALTH GROUP INC	91324P102	UNH		53.73	87,500	4,124,828.56	4,701,374.99
UNITRIN INC.	913275103	UTR		50.11	72,946	3,470,863.40	3,655,324.06
US BANCORP	902973304	USB		36.19	94,600	2,229,508.09	3,423,574.00
UST INC.	902911106	UST		58.20	163,000	8,903,824.17	9,486,600.00
V F CORP	918204108	VFC		82.08	108,400	8,318,177.51	8,897,472.00
VERIZON COMMUNICATIONS	92343V104	VZ		37.24	309,100	11,044,558.57	11,510,883.99
WACHOVIA CORP.	929903102	WB		56.95	196,900	8,310,380.24	11,213,455.00
WAL MART STORES INC	931142103	WMT		46.18	274,100	8,401,706.23	12,657,938.00
WALGREEN CO.	931422109	WAG		45.89	9,400	244,941.97	431,366.00
WASTE MANAGEMENT INC.	94106L109	WMI		36.77	284,300	10,951,277.09	10,453,711.00
WATERS CORPORATION	941848103	WAT		48.97	160,700	8,245,108.26	7,869,479.00
WELLCARE HEALTH PLANS INC	94946T106	WCG		68.90	91,500	5,321,421.03	6,304,350.00
WELLPOINT INC.	94973V107	WLP		78.69	207,000	14,399,196.56	16,288,830.00
WELLS FARGO COMPANY	949746101	WFC		35.56	383,200	6,728,517.65	13,626,592.00
WESCO FINL CORP	950817106	WSC		460.00	15,300	7,420,806.00	7,038,000.00
WESCO INTL INC	95082P105	WCC		58.81	116,700	7,258,115.41	6,863,127.00
WESTLAKE CHEMICAL CORP.	960413102	WLK		31.38	228,800	7,586,007.89	7,179,744.00
WYETH	983024100	WYE		50.92	92,900	3,833,197.79	4,730,468.01
WYNDHAM WORLDWIDE CORP	98310W108	WYN		32.02	275,100	7,191,012.58	8,808,702.00
XEROX CORP	984121103	XRX		16.95	593,700	8,942,238.63	10,063,215.00
COMMON STOCK TOTAL					63,108,378	1,961,316,255.23	2,413,839,753.25
			Instrument: REIT	REAL ESTATE INVESTMENT	TTRUST		
APARTMENT INVT & MGMT	03748R101	AIV		56.02	53,200	2,506,694.59	2,980,264.01
BOSTON PROPERTIES INC	101121101	BXP		111.88	89,600	9,403,941.83	10,024,448.00
EQUITY OFFICE PROP	294741103	EOP		48.17	236,600	8,585,122.44	11,397,022.00
HEALTH CARE REIT INC	42217K106	HCN		43.02	194,000	7,641,972.29	8,345,880.00
ISTAR FINANCIAL INC	45031U101	SFI		47.82	181,900	8,187,115.24	8,698,458.00



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DESCRIPTION	IDENTIFIER	TICKER			PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group:	DOMESTIC EQUI	TIES - Internal			
			Marke	t; LARGE CAP				
			Portfolio:	QN1	QUANTITATIVE 1000 (Q)			
REAL ESTATE INVESTMENT TRUST TOTAL						755,300	36,324,846.39	41,446,072.01
QUANTITATIVE 1000 (Q) TOTAL						63,863,678	1,997,641,101.62	2,455,285,825.26

Portfolio: QN1 QUANTITATIVE 1000 (Q)



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: LARGE CAP				
			Portfolio: RMG Instrument: COM	MID-CAP GROWTH (F) COMMON STOCK			
AES CORP	00130H105	AES		22.04	1,350,000	25,322,077.45	29,754,000.00
AGILENT TECHNOLOGIES INC	00846U101	Α		34.85	425,000	15,189,754.05	14,811,250.00
AKAMAI TECHNOLOGIES	00971T101	AKAM		53.12	500,000	24,512,182.46	26,560,000.00
ALLEGHENY ENERGY INC.	017361106	AYE		45.91	400,000	16,248,159.73	18,364,000.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN		119.74	254,000	18,587,857.15	30,413,960.00
AMERICREDIT CORP.	03060R101	ACF		25.17	600,000	17,210,932.71	15,102,000.00
AMPHENOL CORP-CL A	032095101	APH		62.08	400,000	15,679,809.26	24,832,000.00
AMR CORP.	001765106	AMR		30.23	1,050,000	21,389,700.89	31,741,500.00
ANALOG DEVICES	032654105	ADI		32.87	775,000	30,851,175.24	25,474,250.00
AUTODESK INC.	052769106	ADSK		40.46	575,000	13,594,505.29	23,264,500.00
AVON PRODUCTS	054303102	AVP		33.04	1,070,000	31,497,878.17	35,352,800.00
BARD C. R. INC.	067383109	BCR		82.97	320,000	15,276,181.52	26,550,400.00
BARR PHARMACEUTICALS INC.	068306109	BRL		50.12	341,000	14,331,983.48	17,090,920.00
BEA SYSTEMS INC	073325102	BEAS		12.58	1,755,000	18,082,970.62	22,077,900.00
BED BATH & BEYOND INC	075896100	BBBY		38.10	500,000	17,581,275.00	19,050,000.00
BERKLEY (WR) CORP	084423102	BER		34.51	570,000	13,761,051.84	19,670,700.00
BIOMET INC.	090613100	BMET		41.27	785,000	25,078,196.05	32,396,950.00
BRISTOL-MYERS SQUIBB	110122108	BMY		26.32	700,000	17,256,102.94	18,423,999.99
BROWN-FORMAN -CL B	115637209	BF.B		66.24	330,000	21,092,527.38	21,859,200.00
CAREMARK RX INC	141705103	CMX		57.11	320,000	16,704,817.50	18,275,200.00
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG		33.20	935,000	14,636,472.68	31,042,000.00
CELGENE CORP	151020104	CELG		57.53	650,000	11,387,325.96	37,394,500.00
CHICO'S FAS INC	168615102	CHS		20.69	925,000	24,947,330.66	19,138,250.00
CIRCUIT CITY STORES	172737108	CC		18.98	750,000	19,397,554.97	14,234,999.99
CITRIX SYSTEMS INC	177376100	CTXS		27.05	700,000	20,397,352.30	18,935,000.00
COACH INC	189754104	СОН		42.96	810,000	17,375,210.34	34,797,600.00
COMCAST CORP - CL A	20030N101	CMCSA		42.33	550,000	17,838,935.31	23,281,500.00
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD		87.70	215,000	16,713,410.02	18,855,500.00
COVENTRY HEALTH CARE INC.	222862104	CVH		50.05	490,000	19,950,778.68	24,524,500.00
DARDEN RESTAURANTS INC	237194105	DRI		40.17	400,000	14,935,351.00	16,068,000.00



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			Group: DOMESTIC EQUI	TIES - Internal			_
			Market: LARGE CAP Portfolio: RMG Instrument: COM	MID-CAP GROWTH (F) COMMON STOCK			
DAVITA INC.	23918K108	DVA		56.88	400,000	15,925,615.36	22,752,000.00
DIAMOND OFFSHORE DRILLING	25271C102	DO		79.94	240,000	14,109,748.10	19,185,600.00
DST SYSTEMS INC	233326107	DST		62.63	300,000	14,824,524.12	18,789,000.00
DUN & BRADSTREET CORP	26483E100	DNB		82.79	285,000	16,429,447.49	23,595,150.00
E*TRADE GROUP INC.	269246104	ETFC		22.42	1,000,000	22,509,816.99	22,420,000.00
ECHOSTAR COMMUNICATIONS - A	278762109	DISH		38.03	600,000	22,786,200.15	22,818,000.00
ELECTRONIC ARTS, INC	285512109	ERTS		50.36	500,000	19,929,848.07	25,180,000.00
ENERGIZER HOLDINGS INC.	29266R108	ENR		70.99	300,000	20,741,050.13	21,297,000.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD		40.50	475,000	24,210,436.48	19,237,500.00
EXPRESS SCRIPTS	302182100	ESRX		71.60	350,000	21,298,007.80	25,060,000.00
FLUOR CORP	343412102	FLR		81.65	235,000	20,556,406.12	19,187,750.00
FMC TECHNOLOGIES INC	30249U101	FTI		61.63	375,000	23,474,685.85	23,111,250.00
FORTUNE BRANDS INC.	349631101	FO		85.39	300,000	13,841,419.54	25,617,000.00
FREEPORT MCMORAN CLASS B	35671D857	FCX		55.73	450,000	26,203,495.00	25,078,500.00
FRONTIER OIL CORP	35914P105	FTO		28.74	700,000	19,828,325.80	20,118,000.00
GAMESTOP CORP.	36467W109	GME		55.11	300,000	13,022,065.92	16,533,000.00
GAP INC	364760108	GPS		19.50	279,300	5,578,778.13	5,446,350.00
GLOBAL PAYMENTS INC	37940X102	GPN		46.30	415,000	14,986,916.17	19,214,500.00
GRANT PRIDECO INC.	38821G101	GRP		39.77	490,000	14,306,787.56	19,487,300.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA		21.11	656,851	13,645,933.15	13,866,124.61
IMCLONE SYSTEMS	45245W109	IMCL		26.76	625,000	22,356,109.00	16,725,000.00
INTERPUBLIC GROUP	460690100	IPG		12.24	2,200,000	19,697,809.96	26,928,000.00
INTERSIL HOLDINGS CORP	46069\$109	ISIL		23.92	650,000	17,982,715.07	15,548,000.01
INTUIT INC.	461202103	INTU		30.51	960,000	26,887,861.30	29,289,600.00
JACOBS ENGINEERING GROUP	469814107	JEC		81.54	275,000	15,771,933.07	22,423,500.00
JETBLUE AIRWAYS CORP	477143101	JBLU		14.20	875,000	9,399,668.06	12,425,000.00
JOY GLOBAL INC	481165108	JOYG		48.34	425,000	12,000,708.31	20,544,500.00
JUNIPER NETWORKS INC	48203R104	JNPR		18.94	1,400,000	25,785,438.87	26,516,000.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH		73.47	400,000	16,239,273.81	29,388,000.00
LEGG MASON INC.	524901105	LM		95.05	235,000	15,826,870.10	22,336,750.00



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			Group: DOMESTIC EQUI	TIES - Internal			
			Market: LARGE CAP Portfolio: RMG Instrument: COM	MID-CAP GROWTH (F) COMMON STOCK			
LEHMAN BROTHERS HOLDING	524908100	LEH		78.12	265,000	14,849,032.39	20,701,800.00
LEXMARK INTERNATIONAL INC.	529771107	LXK		73.20	260,000	14,295,873.57	19,032,000.00
LSI LOGIC CORP	502161102	LSI		9.00	2,600,000	22,675,043.64	23,400,000.00
MANPOWER INC	56418H100	MAN		74.93	325,000	18,288,469.56	24,352,250.01
MBIA INC.	55262C100	MBI		73.06	300,000	18,200,596.50	21,918,000.00
MCKESSON CORP	58155Q103	MCK		50.70	400,000	20,409,380.49	20,280,000.01
MERRILL LYNCH & CO. INC.	590188108	MER		93.10	175,000	14,324,522.13	16,292,499.99
MGM MIRAGE	552953101	MGM		57.35	550,000	21,259,992.21	31,542,500.00
NII HOLDINGS INC	62913F201	NIHD		64.44	470,000	15,796,606.14	30,286,800.00
NORDSTROM INC	655664100	JWN		49.34	540,000	12,666,587.27	26,643,600.00
NORFOLK SOUTHERN CORP.	655844108	NSC		50.29	365,000	12,134,144.72	18,355,850.00
NOVELLUS SYSTEMS INC.	670008101	NVLS		34.42	500,000	11,990,999.36	17,210,000.00
NUVEEN INVESTMENTS INC-CL A	67090F106	JNC		51.88	450,000	20,245,797.34	23,346,000.00
NVIDIA CORP	67066G104	NVDA		37.01	900,000	26,214,853.67	33,309,000.00
OMNICARE INC.	681904108	OCR		38.63	300,000	13,813,197.50	11,589,000.00
PACTIV CORPORATION	695257105	PTV		35.69	750,000	18,617,347.60	26,767,500.00
PAYCHEX INC	704326107	PAYX		39.54	780,000	26,552,592.96	30,841,200.00
PEPSI BOTTLING GROUP INC	713409100	PBG		30.91	575,000	17,550,810.09	17,773,250.00
PITNEY-BOWES, INC.	724479100	PBI		46.19	475,000	19,843,629.98	21,940,250.00
PMC-SIERRA INC	69344F106	PMCS		6.71	2,650,000	18,387,776.78	17,781,500.00
PRECISION CASTPARTS CORP	740189105	PCP		78.28	425,000	16,663,869.72	33,269,000.00
QLOGIC CORPORATION	747277101	QLGC		21.92	950,000	17,130,757.44	20,824,000.00
REPUBLIC SERVICES INC	760759100	RSG		40.67	500,000	18,745,911.04	20,335,000.00
ROCKWELL COLLINS	774341101	COL		63.29	490,000	19,102,835.28	31,012,100.00
ROHM & HAAS CO	775371107	ROH		51.12	300,000	14,939,403.00	15,336,000.00
ROSS STORES INC	778296103	ROST		29.30	631,738	15,909,539.71	18,509,923.40
SANDISK CORP	80004C101	SNDK		43.03	450,000	23,221,313.83	19,363,500.00
SMITH INTERNATIONAL INC	832110100	SII		41.07	640,000	26,772,518.93	26,284,800.00
ST JUDE MED. INC.	790849103	STJ		36.56	1,000,000	28,449,289.02	36,560,000.00
STANLEY WORKS	854616109	SWK		50.29	385,000	17,732,008.17	19,361,650.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
BESONII HON	IDENTIFICATION IN THE PROPERTY OF THE PROPERTY	HOREK	Group: DOMESTIC EQUI		OFFICE		
			Market: LARGE CAP				
			Portfolio: RMG Instrument: COM	MID-CAP GROWTH (F) COMMON STOCK			
STARBUCKS CORP.	855244109	SBUX		35.42	300,000	11,073,075.00	10,626,000.00
STATION CASINOS INC	857689103	STN		81.67	150,000	7,946,490.02	12,250,500.01
SUN MICROSYSTEMS INC.	866810104	SUNW		5.42	2,000,000	10,621,510.20	10,840,000.00
SUNOCO, INC.	86764P109	SUN		62.36	325,000	19,689,066.86	20,267,000.00
TESORO CORP	881609101	TSO		65.77	270,000	12,435,747.70	17,757,900.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA		31.08	400,000	12,462,794.26	12,432,000.00
TJX COS. INC.	872540109	TJX		28.52	825,000	24,370,533.51	23,529,000.00
UST INC.	902911106	UST		58.20	400,000	17,929,258.88	23,280,000.00
WATERS CORPORATION	941848103	WAT		48.97	500,000	22,301,562.40	24,485,000.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR		14.45	1,100,000	25,808,616.22	15,895,000.00
COMMON STOCK TOTAL					61,812,889	1,828,410,111.22	2,205,037,128.02
			Instrument: REIT	REAL ESTATE INVESTME	NT TRUST		
EQUITY OFFICE PROP	294741103	EOP		48.17	250,000	10,376,107.77	12,042,500.00
GENERAL GROWTH PROP	370021107	GGP		52.23	300,000	15,844,058.80	15,669,000.00
REAL ESTATE INVESTMENT TRUST TOTAL					550,000	26,220,166.57	27,711,500.00
MID-CAP GROWTH (F) TOTAL					62,362,889	1,854,630,277.79	2,232,748,628.02
LARGE CAP TOTAL	·				680,330,178	18,668,203,801.35	25,033,156,590.03



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQUI	TIES - Internal			
			Market: ALL CAP Portfolio: 6TR Instrument: WARRANT	S&P600 TRANSITION WARRANT			
TIMCO AVIATION SERVICES INC.	887151116	TMASW		0.00	9,550	0.00	0.96
WARRANT TOTAL					9,550	0.00	0.96
S&P600 TRANSITION TOTAL					9,550	0.00	0.96
ALL CAP TOTAL					9,550	0.00	0.96



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
@ROAD INC	04648K105	ARDI		7.30	71,200	393,330.11	519,760.00
1ST SOURCE CORP	336901103	SRCE		32.13	7,590	167,172.54	243,866.71
21ST CENTY INS GROUP	90130N103	TW		17.65	19,500	281,132.99	344,175.00
24/7 REAL MEDIA INC	901314203	TFSM		9.05	28,900	253,689.98	261,545.00
3COM CORP.	885535104	COMS		4.11	279,300	1,095,497.79	1,147,923.00
99 CENTS ONLY STORES	65440K106	NDN		12.17	28,200	291,294.36	343,194.00
AAI CORP	910671106	UIC		50.75	5,600	176,909.41	284,200.00
AAON INC	000360206	AAON		26.28	5,600	90,889.49	147,168.00
AAR CORPORATION	000361105	AIR		29.19	9,000	140,922.27	262,710.00
AARON RENTS INC	002535201	RNT		28.78	26,100	267,888.43	751,158.00
ABAXIS INC	002567105	ABAX		19.25	12,000	184,140.09	231,000.00
ABINGTON COMMUNITY BANCORP INC	00350R106	ABBC		19.18	4,200	63,891.24	80,556.00
ABIOMED INC	003654100	ABMD		14.10	13,900	179,583.83	195,990.00
ABM INDUSTRIES INC.	000957100	ABM		22.71	26,100	449,625.49	592,731.01
ABX AIR INC	00080S101	ABXA		6.93	34,700	281,927.09	240,471.00
AC MOORE ARTS & CRAFTS INC	00086T103	ACMR		21.67	9,300	177,009.69	201,531.00
ACA CAPITAL HOLDINGS INC	000833103	ACA		15.46	4,100	55,760.00	63,386.00
ACACIA RES - ACACIA	003881307	ACTG		13.38	16,600	186,164.02	222,108.00
ACCO BRANDS CORP	00081T108	ABD		26.47	13,200	289,021.92	349,404.00
ACCREDITED HOME LENDERS HOLDING	00437P107	LEND		27.28	16,750	573,997.39	456,940.00
ACCURIDE CORP	004398103	ACW		11.26	13,500	157,126.17	152,010.00
ACME PACKET INC	004764106	APKT		20.64	8,000	153,600.00	165,120.00
ACTEL CORPORATION	004934105	ACTL		18.16	27,900	580,679.11	506,664.00
ACTUANT CORP CL A	00508X203	ATU		47.65	16,250	687,779.96	774,312.51
ACTUATE CORPORATION	00508B102	ACTU		5.94	33,600	135,923.97	199,584.00
ACUITY BRANDS INC	00508Y102	AYI		52.04	26,800	447,637.52	1,394,672.00
ADAMS RESPIRATORY THERAPEUTICS	00635P107	ARXT		40.81	18,100	724,261.20	738,660.99
ADAPTEC INC	00651F108	ADPT		4.66	1,200	15,179.21	5,592.00
ADEZA BIOMEDICAL CORP	006864102	ADZA		14.91	9,000	174,358.24	134,190.00
ADMINISTAFF INC	007094105	ASF		42.77	13,600	240,960.73	581,672.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)



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Company Comp	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Particular Par				Group: DOMESTIC EQU	UITIES - Internal			
ADOLOR CORP								
ADTRAN INC. 0738A106					• •			
ADVANCE AMERICA CASH ADVANCE 00738V107 AEA 14.65 40,400 605,473.87 591,800 ADVANCED ANALOGIC TECHNOLOGIES INC 00752108 AATI 5.39 21,900 119,757.96 118,041.00 ADVANCED ENERGY INDUSTRIES 0079373100 AEIS 18.87 21,000 367,531.50 396,270.00 ADVANCED MAGNETICIS INC 007932103 AMAG 59.72 4,800 145,026.72 286,655.00 ADVANCED MAGNETICIS INC 00794204 ADVANCED MAGNETICIS INC 007840103 ANX 2.95 110,700 341,650.75 326,865.00 ADVENTEX PHARMACEUTICALS 00768102 ABCO 33.54 11,100 487,885.16 594,240.00 ADVOINC 00768102 ADVOINC ADVOINC 00768102 ADVOINC 00768102 ADVOINC 00708103 AFPI 35.31 3.900 130,311.87 207,969.00 AEPI A	ADOLOR CORP	00724X102	ADLR		7.52	26,996	336,570.21	203,009.92
ADVANCED ENERGY INDUSTRIES 00793100 AEIS 1887 21,000 367,531.50 396,270.00 ADVANCED ENERGY INDUSTRIES 007937301 AEIS 1887 21,000 367,531.50 396,270.00 ADVANCED ENERGY INDUSTRIES 007942204 ADVOID 43.03 17,158 262,441.72 748,603.54 ADVENTS OFTWARE INC 00794204 ADVOID 43.03 17,158 262,441.72 748,603.54 ADVENTS OFTWARE INC 00794204 ADVOID 43.03 11,070 31,650.75 336,565.00 ADVENTS OFTWARE INC 00794204 ADVS 48.00 48.00 48.00 49.	ADTRAN INC.	00738A106	ADTN		22.70	47,100	1,219,518.26	1,069,170.00
ADVANCED MERGEY INDUSTRIES 07973100 AEIS 18.87 21.000 367.53150 396.270.00 ADVANCED MAGNETICS INC 007531103 AMAG 59.72 4.800 145.068.72 236.656.00 ADVANTA CORP 007942204 ADVINB 43.63 43.63 17.158 262.441.72 748.603.54 ADVENTA CORP 007947108 ADVS 35.29 37.00 91.563.46 313.0573.00 ADVENTA CORP 007647108 ADVS 35.29 37.00 91.563.46 313.0573.00 ADVENTA CORP 0076247107 ABCO 53.54 11.100 487.066.16 594.294.00 ADVINDRA COUTHE 0076247107 ABCO 32.60 8.150 243.766.94 265.690.00 ADVINDRA COUTHE 007589102 AD 32.60 8.150 243.766.94 265.690.00 AEP INDS INC 007589102 AD ARXX 11.72 44.899 604.324.24 525.513.08 AEROPOSTALE INC 007685108 ARX 31.02 44.899 604.324.24 525.513.08 AEROPOSTALE INC 008727106 AFFM 16.27 4.500 64.011.38 73.215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4.500 64.011.38 73.215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4.500 64.011.38 73.215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4.500 64.011.38 73.215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4.500 64.011.38 73.215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4.500 64.011.38 73.215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4.500 64.011.38 73.215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4.500 64.011.38 73.215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4.500 64.011.38 73.215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4.500 4.500.0	ADVANCE AMERICA CASH ADVANCE	00739W107	AEA		14.65	40,400	605,473.87	591,860.00
ADVANCED MAGNETICS INC 00754204 ADMAIS 59.72 4.800 145.026.72 286.656.00 ADVANTA CORP 00794204 ADVINB 43.63 17.188 262.41.72 748.603.54 ADVENTEX DOFTWARE INC 007974108 ADVS 35.29 3,700 91.653.66 130.573.06 ADVISIORY BOARD COITHE 00768107 ABCO 53.54 11,100 487.068.16 594.294.00 ADVISIORY BOARD COITHE 007589102 AD 32.60 8,150 243.766.94 265.690.00 AEP INDS INC 001031103 AEPI 32.60 3.90 133.176.94 265.690.00 AER ONDS INC 001031103 AEPI 32.60 30.87 38.50 888.346.88 1,190.038.50 AER ONDS TALE INC 007685108 ARO 30.87 38.50 66.716.36 252.513.08 AFFIX MAINT TEXT INC 008227168 AFFIX 23.00 25.70 65.766.36 592.642.00 AGILLS SOFTWARE CORP 00845705 AGIL 61.5 33.977 322.438.40	ADVANCED ANALOGIC TECHNOLOGIES INC	00752J108	AATI		5.39	21,900	119,757.96	118,041.00
ADVANTA CORP 00794224 ADVNB 43.63 17,158 262,441,72 748,603.48 ADVENT SOFTWARE INC 007974108 ADVS 35.29 3,700 91,553.66 130,573.00 ADVENTRY PHARMACEUTICALS 00764X103 ANX 2.95 110,700 316,607.5 326,565.00 ADVISIORY BOARD CO/THE 00762W107 ABCO 33.40 11,100 487,086.16 594,294.00 ADVO INC. 007385102 AD 32.60 8,150 243,766.94 266,690.00 AERIOLEX INC 001031103 AEPI 53.31 3,900 130,311.87 207,999.00 AEROPOSTALE INC 007786104 ARX 11.72 44.839 604,324.24 325,150.00 AFFIRMATIVE INSURANCE HOLDINGS INC 008785108 AFFX 23.0 25,700 65,7786.36 592,642.00 AFFYMETRIX INC 008267108 AFFX 23.0 25,700 657,786.36 592,642.00 AFILE MARKET TECHNOLOGY 0083107 ATAC 212.8 27,100 512,560.97 576,688.0	ADVANCED ENERGY INDUSTRIES	007973100	AEIS		18.87	21,000	367,531.50	396,270.00
ADVENT SOFTWARE INC 007974108 ADVS 35.29 3.700 91.563.46 130.573.00 ADVENTRY PHARMACEUTICALS 007644133 ANX 2.95 110,700 341,650.75 326,565.00 ADVISIORY BOARD COTHE 00762W107 AECO 53.54 11,100 487,086.16 594.294.00 ADVISIORY BOARD COTHE 00762W107 AECO 53.54 11,100 487,086.16 594.294.00 ADVO INC. 007689102 AD 32.60 8,150 243,766.94 265,690.00 AEP INDS INC 001031103 AEPI 53.11 3,900 110,311.87 207,990.00 AEP INDS INC 00768104 ARXX 11.72 44,839 604,324.24 525,513.08 AEROPOSTALE INC 00786108 ARO 30.87 38.550 888,346.88 11,90.038.50 AEROPOSTALE INC 00768108 ARO 30.87 4,500 64,011.38 73.215.00 AFFYMETIX INC 008272106 AFFM 16.27 4,500 64,011.38 73.215.00 AFFYMETIX INC 008272106 AFFM 16.27 4,500 65,786.36 592,642.00 AFFYMETIX INC 008271108 AFFX 22.00 25,700 657,786.36 592,642.00 AFFYMETIX INC 008271108 AFFX 22.00 25,700 657,786.36 192,642.00 AFFYMETIX INC 008471105 AGIL 01.50	ADVANCED MAGNETICS INC	00753P103	AMAG		59.72	4,800	145,026.72	286,656.00
ADVENTRX PHARMACEUTICALS 00764X103 ANX 2.95 110,700 341,650,75 326,565.00 ADVISORY BOARD COTHE 00762W107 ABCO 53.54 11,100 487,086.16 594,294.00 ADVO INC. 007585102 AD 32,60 8,150 243,766.94 265,690.00 AEP INDS INC 001031103 AEPI 53.31 3,900 130,311.87 205,000 AEROFLEX INC 007768104 ARX 11,72 44,839 604,324.24 525,513.08 AEROPOSTALE INC 00786108 ARO 30.87 36,550 888,346.88 1,190,038.50 AFFIRMATIVE INSURANCE HOLDINGS INC 008272106 AFFM 16.27 4,500 64,011.38 72,215.00 AFFYMERTIX INC 008281107 ATAC 21.36 25,700 657,786.39 59,644.00 AGILE SOFTWARE CORP 00848X105 AGIL 6.15 33,977 322,438.40 20,988.55 AGILES SOFTWARE CORP 00948X105 AGIL 6.15 33,977 322,438.40 20,988.55	ADVANTA CORP	007942204	ADVNB		43.63	17,158	262,441.72	748,603.54
ADVISORY BOARD COTHE 00768/102 ABCO 53.54 11,100 487,086.16 594,294.00 ADVO INC. 00768/102 AD 32.60 8,150 243,766.94 265,690.00 AER INDS INC 001031103 AEPI 53.31 3,900 130,311.87 207,990.00 AER INDS INC 00776/8104 ARXX 11,72 448,39 604,324.24 525,513.08 AEROPOLEX INC 00768/108 ARO 30.87 38,550 888,346.88 1,190,038.50 AFFIRMATIVE INSURANCE HOLDINGS INC 008272106 AFFM 16.27 4,500 66,011.38 73,215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 008272106 AFFX 23.06 25,700 557,768.36 592,642.00 AFFEM 53.31 ADVISOR INC 50,000 AFFX 23.06 25,700 557,768.36 592,642.00 AFFEM 53.31 ATAC 21.28 27,100 512,560.97 576,688.00 AFFX AGIL 50,000 ATAC 21.28 27,100 512,560.97 576,688.00 AGIL 50,000	ADVENT SOFTWARE INC	007974108	ADVS		35.29	3,700	91,563.46	130,573.00
ADVO INC. 007585102 AD 32.60 8.150 243,766.94 265,690.00 AEP INDS INC 001031103 AEP I S3.31 3,900 130,311.87 207,909.00 AEROFLEX INC 007768104 ARXX 11.72 44.839 604,324.24 525,513.08 AEROPOSTALE INC 007685108 ARO 30.87 38,550 888,346.88 1,190,038.50 AEFIRMANTIVE INSURANCE HOLDINGS INC 00827106 AFFM 16.27 4,500 68,4101.38 73,215.00 AFFMANTIVE INSURANCE HOLDINGS INC 00827108 AFFX 23.06 25,700 657,768.36 592,642.00 AFFERMARKET TECHNOLOGY 008318107 ATAC 21.28 27,100 512,560.97 576,688.00 AGILL'SYS INC 008471105 AGYS 16.74 32,100 463,600.97 576,688.00 AIRWATCHODS CORP 009471105 AGYS 16.74 32,100 463,600.97 537,354.00 AIRWATCHODS CORP 00947105 AGMS 16.74 23.00 291,797.74 273,542.00 AKS TEEL HOLDING CORP 001547108 AKS 16.90 65,000 693,412.21 1,108,640.00 AKS TEEL HOLDING CORP 001547108 AKS 16.90 65,000 693,412.21 1,108,640.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011659109 ALK 3.90 011679101 ALK 32.91 16.00 400,518.33 526,560.00 ALABAMO NITU C.A 012348108 AIR 32.91 16.00 400,518.33 526,560.00 ALABANO NITU C.A 012348108 AIR 32.91 16.00 400,518.33 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI	ADVENTRX PHARMACEUTICALS	00764X103	ANX		2.95	110,700	341,650.75	326,565.00
AEP INDS INC 001031103 AEPI 53.31 3,900 130,311.87 207,909.00 AEROFLEX INC 007768104 ARXX 11.72 44.839 604,324.24 525,513.08 AEROPOSTALE INC 007865108 ARO 30.87 38,550 888,346.88 1,190,038.50 AFFIRMATIVE INSURANCE HOLDINGS INC 008272106 AFFM 16.27 4,500 64,011.38 73,215.00 AFFIRMATIVE INSURANCE HOLDINGS INC 008267108 AFFX 23.06 25,700 657,786.36 592,642.00 AFTERMARKET TECHNOLOGY 008318107 ATAC 21.28 27,100 512,560.97 576,680 592,642.00 AFTERMARKET TECHNOLOGY 00847105 AGIL 6.15 33,977 322,438.40 208,958.55 AGILS SOFTWARE CORP. 00847105 AGIL 6.15 33,977 322,438.40 208,958.55 AGILS SOFTWARE CORP. 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIR STEEL HOLDING CORP 001547108 AKS 18.90 65,600 693,412.21 1,108,640.00 AKORN INC 009728106 AKN 6.25 26,500 105,641.01 165,625.00 ALABAMA NATL BANCORP 01037105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011699109 ALK 39.50 15.700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALABAN NATL BANCORP 01169109 ALK 15.19 25,000 301,225.99 379,750.00 ALABANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALBANY MOLECULAR RESEARCH 10.	ADVISORY BOARD CO/THE	00762W107	ABCO		53.54	11,100	487,086.16	594,294.00
AEROFLEX INC 007768104 ARXX 11.72 44.839 604,324.24 525,513.08 AEROPOSTALE INC 007865108 ARO 30.87 38,550 888,346.88 1,190,038.50 AFFIRMATIVE INSURANCE HOLDINGS INC 008272106 AFFM 16.27 4,500 64,011.38 73,215.00 AFFEWRETRIX INC 008267108 AFFX 23.06 25,700 657,786.36 592,642.00 AFTERMARKET TECHNOLOGY 008318107 ATAC 21.28 27,100 512,560.97 576,688.00 AGILE SOFTWARE CORP. 00846X105 AGIL 6.15 33,977 322,438.40 208,958.55 AGILYSYS INC 00847J105 AGYS 16.74 32,100 463,600.97 537,354.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AK STEEL HOLDING CORP 001547108 AKS 16.90 65,600 693,412.21 1,108,640.00 AKORNI INC 009728106 AKN 6.25 26,500 105,641.01 165,625.	ADVO INC.	007585102	AD		32.60	8,150	243,766.94	265,690.00
AEROPOSTALE INC 007865108 ARO 30.87 38.550 888.346.88 1,190.038.50 AFFIRMATIVE INSURANCE HOLDINGS INC 008272106 AFFM 16.27 4,500 64,011.38 73.215.00 AFFYMETRIX INC 008267108 AFFX 23.06 25,700 657,786.36 592,642.00 AFITERMARKET TECHNOLOGY 008318107 ATAC 21.28 27,100 512,560.97 576,688.00 AGILE SOFTWARE CORP. 008467105 AGIL 6.15 33,977 322,438.40 208,958.55 AGILYSYS INC 00847,1105 AGYS 16.74 32,100 453,600.97 537,354.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIR STEEL HOLDING CORP 001547108 AKS 16.90 65,000 693,412.21 1,108,640.00 ALASMA NATL BANCORP 010317105 ALAB 68,73 9,779 600,753.63 672,110.67 ALASKA COMMUNICATION 01167P101 ALSK 15,19 25,000 301,225.99	AEP INDS INC	001031103	AEPI		53.31	3,900	130,311.87	207,909.00
AFFIRMATIVE INSURANCE HOLDINGS INC 008272106 AFFM 16.27 4.500 64,011.38 73,215.00 AFFYMETRIX INC 00826T108 AFFX 23.06 25.700 657,786.36 592,642.00 AFTERMARKET TECHNOLOGY 008318107 ATAC 21.28 27,100 512,560.97 576,688.00 AGILE SOFTWARE CORP. 00846X105 AGIL 6.15 33,977 322,438.40 208,958.55 AGILYSYS INC 008471105 AGYS 16.74 32,100 463,600.97 537,354.00 AIR METHODS CORP 009128307 AIRM 27,92 6,200 162,283.14 173,104.00 AIR METHODS CORP 001547108 AKS 16.90 65,600 693,412.21 1,108,640.00 AKSELE HOLDING CORP 001547108 AKS 16.90 65,600 693,412.21 1,108,640.00 AKORN INC 009728106 AKN 625 26,500 105,641.01 165,625.00 ALABAM NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110,67 ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 01234108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 488,799.78	AEROFLEX INC	007768104	ARXX		11.72	44,839	604,324.24	525,513.08
AFFYMETRIX INC 00826T108 AFFX 23.06 25,700 657,786.36 592,642.00 AFTERMARKET TECHNOLOGY 008318107 ATAC 21.28 27,100 512,560.97 576,688.00 AGILE SOFTWARE CORP. 00846X105 AGIL 6.15 33,977 322,438.40 208,958.55 AGILYSYS INC 00847J105 AGYS 16.74 32,100 463,600.97 537,354.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIRTRAN HLDGS INC 00949P108 AAI 11.74 23,300 291,797.74 273,542.00 AK STEEL HOLDING CORP 001547108 AKS 16.90 65,600 693,412.21 1,108,640.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA COMMUNICATION 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 <t< td=""><td>AEROPOSTALE INC</td><td>007865108</td><td>ARO</td><td></td><td>30.87</td><td>38,550</td><td>888,346.88</td><td>1,190,038.50</td></t<>	AEROPOSTALE INC	007865108	ARO		30.87	38,550	888,346.88	1,190,038.50
AFTERMARKET TECHNOLOGY 008318107 ATAC 21.28 27,100 512,560.97 576,688.00 AGILE SOFTWARE CORP. 00846X105 AGIL 6.15 33,977 322,438.40 208,958.55 AGILYSYS INC 00847J105 AGYS 16.74 32,100 463,600.97 537,354.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIR METHODS INC 00949P108 AAI 11.74 23,300 291,797.74 273,542.00 AK STEEL HOLDING CORP 001547108 AKS 16.90 65,600 693,412.21 1,108,640.00 AKORN INC 009728106 AKN 62.5 26,500 105,641.01 165,625.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 488,799.78	AFFIRMATIVE INSURANCE HOLDINGS INC	008272106	AFFM		16.27	4,500	64,011.38	73,215.00
AGILE SOFTWARE CORP. 0846X105 AGIL 6.15 33,977 322,438.40 208,958.55 AGILYSYS INC 00847J105 AGYS 16.74 32,100 463,600.97 537,354.00 AIR METHODS CORP 099128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIR METHODS INC 09949P108 AAI 11.74 23,300 291,797.74 273,542.00 AK STEEL HOLDING CORP 001547108 AKS 16.90 65,600 693,412.21 1,108,640.00 AKORN INC 009728106 AKN 6.25 26,500 105,641.01 165,625.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 488,799.78	AFFYMETRIX INC	00826T108	AFFX		23.06	25,700	657,786.36	592,642.00
AGILYSYS INC 00847J105 AGYS 16.74 32,100 463,600.97 537,354.00 AIR METHODS CORP 009128307 AIR M AIR METHODS CORP 00949P108 AAI 11.74 23,300 291,797.74 273,542.00 AK STEEL HOLDING CORP 01547108 AKS 16.90 65,600 693,412.21 1,108,640.00 AKORN INC 009728106 AKN 62.5 26,500 105,641.01 165,625.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 488,799.78	AFTERMARKET TECHNOLOGY	008318107	ATAC		21.28	27,100	512,560.97	576,688.00
AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIRTRAN HLDGS INC 00949P108 AAI 11.74 23,300 291,797.74 273,542.00 AK STEEL HOLDING CORP 001547108 AKS 16.90 65,600 693,412.21 1,108,640.00 AKORN INC 009728106 AKN 6.25 26,500 105,641.01 165,625.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN	AGILE SOFTWARE CORP.	00846X105	AGIL		6.15	33,977	322,438.40	208,958.55
AIRTRAN HLDGS INC 00949P108 AAI 11.74 23,300 291,797.74 273,542.00 AK STEEL HOLDING CORP 001547108 AKS 16.90 65,600 693,412.21 1,108,640.00 AKORN INC 009728106 AKN 625 26,500 105,641.01 165,625.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN	AGILYSYS INC	00847J105	AGYS		16.74	32,100	463,600.97	537,354.00
AK STEEL HOLDING CORP 001547108 AKS 16.90 65,600 693,412.21 1,108,640.00 AKORN INC 009728106 AKN 6.25 26,500 105,641.01 165,625.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN	AIR METHODS CORP	009128307	AIRM		27.92	6,200	162,283.14	173,104.00
AKORN INC 009728106 AKN 6.25 26,500 105,641.01 165,625.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 12,102 352,881.37 488,799.78	AIRTRAN HLDGS INC	00949P108	AAI		11.74	23,300	291,797.74	273,542.00
ALABAMA NATL BANCORP 010317105 ALAB 68.73 9,779 600,753.63 672,110.67 ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 12,102 352,881.37 488,799.78	AK STEEL HOLDING CORP	001547108	AKS		16.90	65,600	693,412.21	1,108,640.00
ALASKA AIRGROUP INC 011659109 ALK 39.50 15,700 438,441.04 620,150.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 12,102 352,881.37 488,799.78	AKORN INC	009728106	AKN		6.25	26,500	105,641.01	165,625.00
ALASKA COMMUNICATION 01167P101 ALSK 15.19 25,000 301,225.99 379,750.00 ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 12,102 352,881.37 488,799.78	ALABAMA NATL BANCORP	010317105	ALAB		68.73	9,779	600,753.63	672,110.67
ALBANY INTL CL-A 012348108 AIN 32.91 16,000 400,518.93 526,560.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 12,102 352,881.37 488,799.78	ALASKA AIRGROUP INC	011659109	ALK		39.50	15,700	438,441.04	620,150.00
ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 37,487 448,009.30 395,862.72 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 12,102 352,881.37 488,799.78	ALASKA COMMUNICATION	01167P101	ALSK		15.19	25,000	301,225.99	379,750.00
ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 12,102 352,881.37 488,799.78	ALBANY INTL CL-A	012348108	AIN		32.91	16,000	400,518.93	526,560.00
	ALBANY MOLECULAR RESEARCH	012423109	AMRI		10.56	37,487	448,009.30	395,862.72
ALFA CORP 015385107 ALFA 18.81 19,446 292,738.62 365,779.26	ALEXION PHARMACEUTICALS INC	015351109	ALXN		40.39	12,102	352,881.37	488,799.78
	ALFA CORP	015385107	ALFA		18.81	19,446	292,738.62	365,779.26



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
ALICO INC	016230104	ALCO		50.63	2,300	102,953.36	116,449.00
ALIGN TECHNOLOGY INC	016255101	ALGN		13.97	33,200	325,001.94	463,804.00
ALKERMES INC.	01642T108	ALKS		13.37	37,330	521,862.43	499,102.10
ALLETE, INC.	018522300	ALE		46.54	15,000	707,422.70	698,100.00
ALLIANCE IMAGING INC	018606202	AIQ		6.65	9,100	59,156.37	60,515.00
ALLIANCE ONE INTERNATIONAL	018772103	AOI		7.06	56,600	234,431.54	399,596.00
ALLIS CHALMERS ENERGY	019645506	ALY		23.04	11,300	162,206.98	260,352.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX		26.99	14,100	260,181.21	380,559.01
ALON USA ENERGY INC	020520102	ALJ		26.31	13,800	300,136.86	363,078.01
ALPHA NATURAL RESOURCES INC	02076X102	ANR		14.23	30,800	587,947.65	438,284.00
ALPHARMA, INCCL A	020813101	ALO		24.10	35,900	731,416.30	865,190.00
ALTIRIS INC	02148M100	ATRS		25.38	14,000	353,653.34	355,320.00
ALTUS PHARMACEUTICALS INC	02216N105	ALTU		18.85	4,400	85,279.56	82,940.00
AMBASSADORS GROUP IN	023177108	EPAX		30.35	12,300	214,420.26	373,305.00
AMBASSADORS INTERNATIONAL INC	023178106	AMIE		45.62	4,300	99,954.79	196,166.00
AMCOL INTERNATIONAL CORP.	02341W103	ACO		27.74	13,100	218,562.36	363,394.00
AMCORE FINL INC	023912108	AMFI		32.67	21,201	596,864.29	692,636.67
AMEDISYS INC	023436108	AMED		32.87	15,200	395,498.46	499,624.01
AMERCO	023586100	UHAL		87.01	8,800	305,791.25	765,688.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL		18.99	30,900	746,222.64	586,791.00
AMERICAN COMMERCIAL LINES INC	025195207	ACLI		65.51	13,000	783,092.70	851,630.00
AMERICAN ECOLOGY CORP	025533407	ECOL		18.51	9,300	166,282.76	172,143.00
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL		13.03	33,200	400,338.82	432,595.99
AMERICAN GREETING CL A	026375105	AM		23.87	40,900	895,926.72	976,283.00
AMERICAN HOME MTG HL	02660R107	AHM		35.12	35,095	1,089,132.51	1,232,536.40
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD		18.52	25,400	296,819.11	470,408.00
AMERICAN ORIENTAL BIOENG	028731107	AOB		11.67	63,100	366,004.40	736,377.00
AMERICAN PHYSICIANS	028884104	ACAP		40.04	12,600	271,239.62	504,504.00
AMERICAN RAILCAR INDUSTRIES	02916P103	ARII		34.04	5,400	157,806.36	183,816.00
AMERICAN REPROGRAPHICS CO	029263100	ARP		33.31	6,000	206,968.20	199,860.00



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI		59.51	5,400	275,387.46	321,354.00
AMERICAN STATES WATER CO.	029899101	AWR		38.62	10,000	319,879.60	386,200.00
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC		9.81	19,600	221,962.77	192,276.00
AMERICAN WOODMARK CORP.	030506109	AMWD		41.85	13,200	435,653.70	552,420.00
AMERICANWEST BANCORP	03058P109	AWBC		24.22	6,710	114,499.87	162,516.20
AMERICAS CAR-MART INC	03062T105	CRMT		11.86	5,500	118,162.51	65,230.00
AMERIGROUP CORPORATION	03073T102	AGP		35.89	38,400	1,191,816.33	1,378,176.00
AMERISTAR CASINOS IN	03070Q101	ASCA		30.74	1,300	28,805.53	39,962.00
AMERON INTERNATIONAL CORP	030710107	AMN		76.37	8,600	412,759.73	656,782.00
AMIS HOLDINGS INC	031538101	AMIS		10.57	26,000	255,582.60	274,820.00
AMKOR TECHNOLOGY INC	031652100	AMKR		9.34	61,000	365,308.97	569,740.02
AMN HEALTHCARE SERVICES INC	001744101	AHS		27.54	6,600	115,822.21	181,764.00
AMPCO-PITTSBURGH CORP	032037103	AP		33.48	11,500	326,817.32	385,020.00
AMREP CORP	032159105	AXR		122.50	5,600	296,191.99	686,000.00
AMSURG CORP	03232P405	AMSG		23.00	27,775	626,910.38	638,825.00
AMTRUST FINANCIAL SERVICES	032359309	AFSI		8.55	15,300	131,580.00	130,815.00
ANADYS PHARMACEUTICALS	03252Q408	ANDS		4.92	17,000	49,629.80	83,640.00
ANALOGIC CORP.	032657207	ALOG		56.14	8,300	381,119.74	465,962.00
ANAREN INC.	032744104	ANEN		17.76	19,600	255,547.74	348,096.00
ANCHOR BANCORP WISCONSIN INC.	032839102	ABCW		28.82	11,600	305,955.36	334,312.00
ANDERSONS INC/THE	034164103	ANDE		42.39	8,400	185,712.52	356,076.00
ANDREW CORP.	034425108	ANDW		10.23	95,200	843,300.64	973,896.00
ANIXTER INTERNATIONAL INC.	035290105	AXE		54.30	19,800	524,269.71	1,075,140.00
ANSOFT CORP	036384105	ANST		27.80	17,700	287,210.04	492,060.00
ANSYS INC	03662Q105	ANSS		43.49	12,900	290,320.17	561,021.00
ANTHRACITE CAPITAL INC	037023108	AHR		12.73	57,500	685,919.13	731,975.01
ANWORTH MORTGAGE ASS	037347101	ANH		9.51	27,000	256,776.94	256,770.00
APOGEE ENTERPRISES INC.	037598109	APOG		19.31	16,800	223,604.22	324,408.00
APOLLO INVESTMENT CORP	03761U106	AINV		22.40	33,700	545,451.18	754,880.00
APPLEBEES INT'L. INC.	037899101	APPB		24.67	44,300	851,273.23	1,092,881.00



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			Group: DOMESTIC EQU	JITIES - Internal			
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APPLIED INDUSTRIAL TECH INC.	03820C105	AIT		26.31	26,700	358,125.66	702,477.00
APPLIED MICRO CIRCUITS CORP	03822W109	AMCC		3.56	247,700	767,446.73	881,812.00
APRIA HEALTHCARE GP. INC.	037933108	AHG		26.65	36,800	858,424.89	980,720.00
APTAR GROUP INC.	038336103	ATR		59.04	20,900	1,036,640.00	1,233,936.00
AQUANTIVE INC	03839G105	AQNT		24.66	32,500	435,083.62	801,450.00
AQUILA INC	03840P102	ILA		4.70	222,900	1,161,722.13	1,047,630.00
ARBITRON INC	03875Q108	ARB		43.44	17,900	620,963.77	777,576.00
ARCH CHEMICALS INC.	03937R102	ARJ		33.31	14,300	375,759.00	476,333.00
ARCTIC CAT INC.	039670104	ACAT		17.59	7,620	156,997.01	134,035.80
ARDEN GROUP INC	039762109	ARDNA		123.81	2,900	271,245.56	359,049.00
ARENA PHARMACEUTICALS INC	040047102	ARNA		12.91	10,700	136,624.09	138,137.00
ARENA RESOURCES INC	040049108	ARD		42.71	7,000	238,607.82	298,970.00
ARES CAPITAL CORP	04010L103	ARCC		19.11	29,200	473,745.69	558,012.00
ARGONAUT GROUP INC	040157109	AGII		34.86	18,600	346,551.69	648,396.01
ARIBA INC	04033V203	ARBA		7.74	44,500	379,061.61	344,429.99
ARKANSAS BEST CORP	040790107	ABFS		36.00	20,800	586,017.53	748,800.00
ARRAY BIOPHARMA INC	04269X105	ARRY		12.92	23,300	164,442.31	301,036.00
ARRIS GROUP INC.	04269Q100	ARRS		12.51	80,871	818,793.35	1,011,696.21
ARROW FINL CORP	042744102	AROW		24.77	6,369	163,278.50	157,760.13
ARROW INTL INC	042764100	ARRO		35.38	17,503	519,708.33	619,256.14
ART TECHNOLOGY GROUP INC	04289L107	ARTG		2.33	66,400	197,832.16	154,712.00
ARTHROCARE CORP	043136100	ARTC		39.92	15,600	570,732.53	622,752.00
ARVINMERITOR INC.	043353101	ARM		18.23	59,300	1,006,508.84	1,081,039.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG		23.56	17,700	273,365.86	417,012.00
ASPEN TECHNOLOGY INC	045327103	AZPN		11.02	49,500	364,613.26	545,490.00
ASSET ACCEPTANCE CAPITAL CORP	04543P100	AACC		16.82	10,000	165,871.00	168,200.00
ASTA FUNDING INC	046220109	ASFI		30.44	12,400	251,560.67	377,456.00
ASTEC INDUSTRIES INC	046224101	ASTE		35.10	10,130	172,313.44	355,563.00
ASV INC	001963107	ASVI		16.27	12,500	190,418.75	203,375.00
ASYST TECHNOLOGIES INC	04648X107	ASYT		7.31	28,900	308,202.97	211,259.00



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			Group: DOMESTIC EQ	UITIES - Internal			
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ATHEROS COMMUNICATIONS	04743P108	ATHR		21.32	30,900	461,592.52	658,788.00
ATLANTIC TELE-NETWORK	049079205	ATNI		29.30	16,400	324,217.43	480,520.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW		44.50	11,900	583,458.19	529,550.00
ATLAS AMERICA INC	049167109	ATLS		50.97	10,355	193,194.92	527,794.35
ATMI INC	00207R101	ATMI		30.53	20,900	471,511.90	638,076.99
ATP OIL & GAS CORPORATION	00208J108	ATPG		39.57	3,700	135,503.97	146,409.00
ATWOOD OCEANICS	050095108	ATW		48.97	16,100	371,245.27	788,417.00
AUDIBLE INC	05069A302	ADBL		7.93	14,600	152,315.96	115,778.00
AUDIOVOX CORP	050757103	VOXX		14.09	23,600	313,655.86	332,524.00
AUXILIUM PHARMACEUTICALS	05334D107	AUXL		14.69	15,400	126,026.16	226,226.00
AVATAR HLDGS INC	053494100	AVTR		80.85	7,171	349,456.09	579,775.35
AVENTINE RENEWABLE ENERGY	05356X403	AVR		23.56	18,000	385,020.00	424,080.00
AVI BIOPHARMA INC	002346104	AVII		3.18	29,900	112,101.08	95,082.00
AVID TECHNOLOGY INC.	05367P100	AVID		37.26	16,700	557,054.05	622,242.00
AVISTA CORP	05379B107	AVA		25.31	39,100	701,561.90	989,621.00
AVOCENT CORPORATION	053893103	AVCT		33.85	37,100	1,119,281.49	1,255,835.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS		5.83	60,200	376,588.14	350,966.00
AZTAR CORP.	054802103	AZR		54.42	21,600	652,897.96	1,175,471.99
BADGER METER INC	056525108	ВМІ		27.70	8,300	168,722.45	229,910.00
BALCHEM CORP	057665200	BCPC		25.68	6,900	136,513.69	177,192.00
BALDOR ELECTRIC	057741100	BEZ		33.42	19,150	429,826.38	639,993.00
BALDWIN & LYONS INC	057755209	BWINB		25.54	13,200	343,550.84	337,128.01
BALLY TECHNOLOGIES INC.	05874B107	BYI		18.68	13,600	209,310.75	254,048.00
BANCFIRST CORP	05945F103	BANF		54.00	4,200	145,991.56	226,800.00
BANCTRUST FINANCIAL GROUP INC	05978R107	BTFG		25.52	5,800	115,297.39	148,016.00
BANDAG INC	059815100	BDG		50.43	6,700	259,869.38	337,881.00
BANK MUTUAL CORP	063750103	BKMU		12.11	36,227	430,185.60	438,708.97
BANK OF GRANITE CORP	062401104	GRAN		18.97	9,625	153,469.65	182,586.25
BANK OF THE OZARKS INC	063904106	OZRK		33.06	7,100	204,919.00	234,726.00
BANKATLANTIC BANCORP INC	065908501	BBX		13.81	7,100	80,536.75	98,051.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			
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			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
BANKFINANCIAL CORP	06643P104	BFIN		17.81	27,500	456,401.00	489,775.00
BANKUNITED FINANCIAL CORP-A	06652B103	BKUNA		27.96	18,678	474,593.63	522,236.87
BANTA CORP	066821109	BN		36.40	18,700	719,894.12	680,680.00
BARNES GROUP INC.	067806109	В		21.75	23,500	297,712.13	511,125.00
BARRETT BUSINESS SERVICE	068463108	BBSI		23.42	4,200	77,054.46	98,364.00
BASIC ENERGY SERVICES INC	06985P100	BAS		24.65	15,200	407,707.98	374,680.00
BE AEROSPACE INC.	073302101	BEAV		25.68	31,800	458,925.43	816,624.01
BEACON ROOFING SUPPLY INC	073685109	BECN		18.82	11,750	254,673.91	221,135.01
BEARINGPOINT INC	074002106	BE		7.87	110,000	822,588.49	865,700.00
BEBE STORES INC	075571109	BEBE		19.79	14,100	217,378.29	279,039.00
BEL FUSE INC-CL B	077347300	BELFB		34.79	12,400	410,536.36	431,396.00
BELDEN CDT INC	077454106	BDC		39.09	25,400	606,191.59	992,886.00
BELO CORP	080555105	BLC		18.37	67,200	1,050,922.67	1,234,464.00
BENCHMARK ELECTRONICS INC	08160H101	BHE		24.36	45,750	894,093.97	1,114,470.00
BENTLEY PHARMACEUTIC	082657107	BNT		10.17	11,500	134,036.09	116,954.99
BERKSHIRE HILLS BANC	084680107	BHLB		33.46	5,100	182,938.53	170,646.00
BERRY PETROLEUM CO	085789105	BRY		31.01	27,600	392,201.99	855,876.00
BIG 5 SPORTING GOODS CORP	08915P101	BGFV		24.42	13,527	321,191.08	330,329.34
BIG LOTS, INC.	089302103	BIG		22.92	67,500	909,829.17	1,547,100.00
BILL BARRETT CORP	06846N104	BBG		27.21	17,000	530,717.61	462,569.99
BIO RAD LABS INC	090572207	BIO		82.52	11,100	643,264.40	915,972.00
BIOENVISION INC	09059N100	BIVN		4.64	21,500	154,909.65	99,760.00
BIOMARIN PHARMACEUTI	09061G101	BMRN		16.39	33,200	284,720.72	544,148.00
BIO-REFERENCE LABS I	09057G602	BRLI		22.49	6,200	105,491.70	139,438.00
BIOSITE INC.	090945106	BSTE		48.85	15,119	718,354.81	738,563.15
BISYS GROUP INC.	055472104	BSG		12.91	44,400	608,155.68	573,204.00
BLACK BOX CORPORATION	091826107	BBOX		41.99	15,534	684,464.80	652,272.67
BLACK HILLS CORP	092113109	ВКН		36.94	19,800	648,868.47	731,412.00
BLACKBAUD INC	09227Q100	BLKB		26.00	26,020	505,444.59	676,520.01
BLACKBOARD INC	091935502	BBBB		30.04	5,400	121,938.30	162,216.00



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			Group: DOMESTIC EC	QUITIES - Internal			
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BLOCKBUSTER INC.	093679108	BBI		5.29	33,400	290,783.16	176,686.00
BLUE NILE INC	09578R103	NILE		36.89	7,900	253,893.87	291,431.00
BLUEGREEN CORP	096231105	BXG		12.83	12,500	164,646.41	160,375.00
BLUELINX HOLDINGS INC	09624H109	BXC		10.40	26,400	411,496.67	274,560.00
BLYTH INC.	09643P108	втн		20.75	15,400	379,745.52	319,550.00
BOB EVANS FARMS	096761101	BOBE		34.22	28,968	842,606.39	991,284.96
BOIS D ARC ENERGY INC	09738U103	BDE		14.63	10,000	158,088.85	146,300.00
BOOKS-A-MILLION INC	098570104	BAMM		22.68	20,300	338,693.10	460,404.00
BORDERS GROUP INC	099709107	BGP		22.35	48,700	898,969.48	1,088,445.00
BORLAND SOFTWARE CORPORATION	099849101	BORL		5.44	81,400	660,065.69	442,816.00
BOSTON BEER INC	100557107	SAM		35.98	5,550	122,466.31	199,689.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH		28.21	10,054	242,882.46	283,623.34
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY		11.45	12,200	120,693.38	139,690.00
BOWATER INC.	102183100	BOW		22.50	33,300	1,134,482.18	749,250.00
BOWNE & CO INC.	103043105	BNE		15.94	17,800	272,897.54	283,732.00
BRADLEY PHARMACEUTIC	104576103	BDY		20.58	23,100	235,770.21	475,398.00
BRADY CORPORATION	104674106	BRC		37.28	18,100	303,203.43	674,768.00
BRIGGS & STRATTON	109043109	BGG		26.95	37,600	1,267,296.92	1,013,320.00
BRIGHAM EXPLORATION CO	109178103	BEXP		7.31	27,100	224,924.43	198,100.99
BRIGHT HORIZON FAMIL	109195107	BFAM		38.66	15,500	275,756.13	599,230.00
BRIGHTPOINT INC.	109473405	CELL		13.45	29,950	257,061.03	402,827.50
BRISTOL WEST HOLDINGS INC	11037M105	BRW		15.83	23,400	428,039.42	370,422.00
BRISTOW GRP	110394103	BRS		36.09	21,300	624,896.90	768,717.01
BROADWING CORP	11161E101	BWNG		15.62	45,500	324,636.61	710,709.99
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD		8.21	177,700	972,934.83	1,458,917.00
BROOKFIELD HOMES CORP	112723101	BHS		37.55	7,300	213,129.10	274,115.00
BROOKLINE BANCORP IN	11373M107	BRKL		13.17	14,516	211,304.97	191,175.72
BROOKS AUTOMATION INC	114340102	BRKS		14.40	21,509	340,579.53	309,729.60
BROWN SHOE COMPANY INC	115736100	BWS		47.74	22,550	553,147.09	1,076,537.00
BRUKER BIOSCIENCES CORP	116794108	BRKR		7.51	25,300	130,928.17	190,003.00



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			modulient. Com				
BRUSH ENGINEERED MATERIALS	117421107	BW		33.77	11,600	161,712.07	391,732.00
BUCKLE INC	118440106	BKE		50.85	11,100	329,841.42	564,435.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY		51.76	23,600	870,886.77	1,221,536.01
BUFFALO WILD WINGS INC	119848109	BWLD		53.20	4,400	119,226.27	234,080.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW		28.02	8,800	211,002.14	246,575.99
BUILDERS FIRSTSOURCE INC	12008R107	BLDR		17.83	9,000	177,189.30	160,470.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLG		24.69	25,864	451,196.30	638,582.17
CABELAS INC	126804301	CAB		24.13	19,100	373,523.83	460,883.00
CABOT MICROELECTRONICS	12709P103	CCMP		33.94	14,478	557,266.06	491,383.32
CACHE INC	127150308	CACH		25.24	7,300	118,905.36	184,252.01
CACI INTERNATIONAL INCCL A	127190304	CAI		56.50	18,200	1,061,393.06	1,028,300.00
CADENCE FINANCIAL CORP	12738A101	CADE		21.67	5,700	127,830.63	123,519.00
CADENCE PHARMACEUTICALS INC	12738T100	CADX		12.32	4,100	49,200.00	50,512.00
CALAMOS ASSET MANAGEMENT-A	12811R104	CLMS		26.83	13,800	359,075.90	370,254.00
CALAMP CORP.	128126109	CAMP		8.44	13,900	123,650.93	117,316.00
CALGON CARBON CORP.	129603106	CCC		6.20	75,100	378,271.77	465,620.00
CALIFORNIA COASTAL COMM INC	129915203	CALC		21.45	13,000	455,923.03	278,849.99
CALIFORNIA PIZZA KITCHEN INC	13054D109	CPKI		33.31	11,800	354,976.42	393,058.00
CALIFORNIA WTR SVC G	130788102	CWT		40.40	11,400	370,763.08	460,560.00
CALLAWAY GOLF COMPANY	131193104	ELY		14.41	45,100	624,683.92	649,891.00
CALLON PETROLEUM CORP	13123X102	CPE		15.03	25,700	405,451.28	386,271.00
CAMBREX CORP.	132011107	СВМ		22.72	1,600	33,378.08	36,352.00
CAMDEN NATL CORP	133034108	CAC		46.12	3,900	124,436.36	179,868.00
CANDELA CORP	136907102	CLZR		12.37	35,300	387,952.11	436,661.00
CAPELLA EDUCATION CO	139594105	CPLA		24.25	2,300	57,040.00	55,775.00
CAPITAL CITY BK GROU	139674105	CCBG		35.30	7,800	240,285.24	275,340.00
CAPITAL CORP OF THE WEST	140065202	CCOW		32.09	5,700	127,518.67	182,913.00
CAPITAL SENIOR LIVING CORP	140475104	CSU		10.64	13,000	133,612.70	138,320.00
CAPITAL SOUTHWEST CORP	140501107	CSWC		126.24	3,400	288,599.51	429,216.00
CAPITOL BANCORP LTD	14056D105	CBC		46.20	1,300	41,527.50	60,060.00
ON HOLDANGON LID	140300 100	CDC		40.20	1,000	71,027.00	00,000.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)



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			Group: DOMESTIC EQ	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
CARACO PHARM LABS INC	14075T107	CPD		14.00	5,800	68,222.71	81,200.00
CARAUSTAR INDUSTRIES INC.	140909102	CSAR		8.09	17,300	153,132.92	139,957.00
CARBO CERAMICS, INC.	140781105	CRR		37.37	12,000	448,475.31	448,440.00
CARDINAL FINANCIAL CORP	14149F109	CFNL		10.25	14,500	158,434.25	148,625.00
CARMIKE CINEMAS INC	143436400	CKEC		20.39	7,300	128,522.34	148,847.00
CARRIER ACCESS CORP	144460102	CACS		6.56	42,300	341,892.85	277,488.00
CARRIZO OIL & GAS INC	144577103	CRZO		29.02	1,300	39,968.11	37,726.00
CARTERS INC	146229109	CRI		25.50	17,500	448,116.16	446,250.00
CASCADE BANCORP	147154108	CACB		31.03	6,625	114,261.89	205,573.75
CASCADE CORP.	147195101	CAE		52.90	7,500	251,953.81	396,750.00
CASCADE NATURAL GAS CORP.	147339105	CGC		25.92	6,800	148,707.54	176,256.00
CASEY'S GENERAL STORES INC.	147528103	CASY		23.55	30,000	496,675.42	706,500.00
CASH AMERICAN INT'L. INC.	14754D100	CSH		46.90	23,100	574,379.32	1,083,390.00
CASS INFORMATION SYSTEMS	14808P109	CASS		36.18	9,750	320,059.46	352,755.00
CASTLE (A.M.) & CO.	148411101	CAS		25.45	14,000	212,530.95	356,300.01
CASUAL MALE RETAIL GROUP INC	148711104	CMRG		13.05	18,300	180,765.57	238,815.00
CATALINA MARKETING CORP	148867104	POS		27.50	27,500	531,483.13	756,250.00
CATHAY GENERAL BANCORP	149150104	CATY		34.51	30,686	841,158.21	1,058,973.86
CATO CORP CL A	149205106	CTR		22.91	27,250	394,875.40	624,297.50
CAVCO INDUSTRIES INC	149568107	CVCO		35.04	10,300	430,582.97	360,912.00
CBEYOND INC	149847105	CBEY		30.59	9,800	271,010.18	299,782.00
CBIZ INC.	124805102	CBZ		6.97	60,253	255,414.58	419,963.41
CBRE REALTY FINANCE INC	12498B307	CBF		15.71	5,900	105,610.00	92,689.00
CBRL GROUP INC.	12489V106	CBRL		44.76	18,500	627,394.20	828,060.00
C-COR INC	125010108	CCBL		11.14	51,300	450,602.20	571,482.00
CDI CORP.	125071100	CDI		24.90	7,600	167,032.76	189,240.00
CEC ENTERTAINMENT, INC.	125137109	CEC		40.25	19,950	463,578.32	802,987.50
CELADON GROUP INC	150838100	CLDN		16.75	13,700	135,658.72	229,475.00
CELERA GENOMICS GROUP	038020202	CRA		13.99	61,000	713,753.64	853,390.00
CENTENE CORP	15135B101	CNC		24.57	39,700	663,753.16	975,429.00



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
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CENTENNIAL BANK HOLDINGS	151345303	CBHI		9.46	60,200	628,828.20	569,492.00
CENTER FINANCIAL CORP	15146E102	CLFC		23.97	7,284	118,891.03	174,597.48
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC		29.70	6,250	168,513.23	185,625.00
CENTRAL GARDEN & PET	153527106	CENT		48.42	12,800	521,355.70	619,776.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF		38.76	24,817	798,968.72	961,906.92
CENTRAL PARKING CORP.	154785109	CPC		18.00	18,200	283,924.70	327,600.00
CENTURY ALUMINUM COMPANY	156431108	CENX		44.65	4,300	97,047.82	191,995.00
CENVEO INC	15670S105	CVO		21.20	16,000	216,280.99	339,200.00
CERADYNE INC	156710105	CRDN		56.50	15,775	606,836.23	891,287.49
CF INDUSTRIES HOLDINGS INC	125269100	CF		25.64	32,800	479,483.56	840,992.00
CH ENERGY GROUP INC	12541M102	CHG		52.80	9,400	424,375.53	496,320.01
CHAMPION ENTERPRISES INC.	158496109	СНВ		9.36	73,200	593,244.78	685,152.00
CHAPARRAL STEEL CO	159423102	CHAP		44.27	34,200	255,690.35	1,514,034.00
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC		30.75	17,700	392,112.39	544,275.01
CHARMING SHOPPES	161133103	CHRS		13.53	92,700	737,418.39	1,254,230.99
CHART INDUSTRIES INC	16115Q308	GTLS		16.21	7,500	92,325.00	121,575.00
CHARTER COMMUNICATIONS	16117M107	CHTR		3.06	25,300	38,848.15	77,418.00
CHARTERMAC	160908109	CHC		21.47	15,900	320,626.60	341,373.00
CHATTEM INC	162456107	CHTT		50.08	10,467	363,025.10	524,187.36
CHECKPOINT SYSTEMS INC.	162825103	CKP		20.20	23,400	380,951.86	472,680.00
CHEMED CORP	16359R103	CHE		36.98	15,600	445,711.68	576,888.00
CHEMICAL FINL CORP	163731102	CHFC		33.30	22,920	702,250.73	763,236.00
CHEROKEE INC	16444H102	CHKE		42.91	10,200	367,617.05	437,682.00
CHESAPEAKE CORP	165159104	CSK		17.02	11,800	171,164.90	200,836.00
CHILDREN'S PLACE	168905107	PLCE		63.52	13,550	600,764.44	860,696.00
CHINA BAK BATTERY INC	16936Y100	CBAK		6.52	16,100	112,841.68	104,972.00
CHIPOTLE MEXICAN CL B	169656204	CMG.B		52.00	9,900	559,996.47	514,800.00
CHIPOTLE MEXICAN GRILL- CL A	169656105	CMG		57.00	4,700	259,130.78	267,900.00
CHIQUITA BRANDS	170032809	CQB		15.97	25,100	482,428.87	400,847.00
CHITTENDEN CORPORATION	170228100	CHZ		30.69	27,924	670,536.74	856,987.56



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			Group: DOMESTIC EQU	ITIES - Internal			
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CHORDIANT SOFTWARE I	170404107	CHRD		3.31	47,300	143,285.89	156,563.00
CHRISTOPHER & BANKS CORP	171046105	CBK		18.66	21,750	458,702.73	405,855.00
CHURCHILL DOWNS INC	171484108	CHDN		42.74	10,100	409,564.31	431,674.00
CIBER INC.	17163B102	CBR		6.78	64,100	586,708.99	434,598.00
CINCINNATI BELL INC	171871106	CBB		4.57	84,000	509,577.23	383,880.00
CIRCOR INTERNATIONAL INC	17273K109	CIR		36.79	9,500	236,978.47	349,505.01
CIRRUS LOGIC INC	172755100	CRUS		6.88	79,900	547,213.95	549,712.00
CITADEL BROADCASTING CORP	17285T106	CDL		9.96	22,000	252,147.84	219,120.00
CITIZENS BKG CORP MI	174420109	CRBC		26.50	34,161	908,913.13	905,266.50
CITIZENS FIRST BANCO	17461R106	CTZN		30.74	5,000	133,523.00	153,700.00
CITY BK LYNNWOOD WAS	17770A109	СТВК		35.80	7,650	164,203.43	273,870.00
CITY HLDG CO	177835105	CHCO		40.89	16,500	559,187.18	674,685.00
CKE RESTARUANTS INC.	12561E105	CKR		18.40	53,200	668,175.54	978,880.00
CKX INC	12562M106	CKXE		11.73	5,600	75,976.32	65,688.00
CLARCOR INC.	179895107	CLC		33.81	30,900	430,697.49	1,044,729.00
CLARK INC	181457102	CLK		16.63	10,500	157,283.54	174,615.00
CLAYTON WILLIAMS ENERGY INC	969490101	CWEI		36.31	3,200	97,158.08	116,192.00
CLEAN HARBORS INC	184496107	CLHB		48.41	2,300	80,624.34	111,343.00
CLECO CORP.	12561W105	CNL		25.23	43,000	865,068.27	1,084,889.99
CLEVELAND-CLIFFS INC	185896107	CLF		48.44	30,900	477,356.94	1,496,796.00
CMGI INC	125750109	CMGI		1.34	471,700	661,504.10	632,077.99
CNA SURETY CORP	12612L108	SUR		21.50	19,900	355,419.51	427,850.00
CNET NETWORKS INC	12613R104	CNET		9.09	57,700	457,728.58	524,492.99
COASTAL FINL CORP DE	19046E105	CFCP		16.75	10,010	125,251.76	167,667.50
COEUR D'ALENE MINES CORP.	192108108	CDE		4.95	165,700	788,638.80	820,215.00
COGENT COMMUNICATIONS GROUP	19239V302	CCOI		16.22	12,500	108,577.50	202,750.00
COGENT INC	19239Y108	COGT		11.01	4,100	85,092.96	45,141.00
COGNEX CORP.	192422103	CGNX		23.82	27,900	727,615.66	664,578.00
COHEN & STEERS INC	19247A100	CNS		40.17	14,300	397,391.89	574,431.00
COHERENT INC.	192479103	COHR		31.57	18,500	498,177.79	584,045.00



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			Group: DOMESTIC EQ	UITIES - Internal			
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			instrument: COM	COMIMON STOCK			
COHU INC.	192576106	COHU		20.16	13,400	342,957.85	270,144.00
COINSTAR INC	19259P300	CSTR		30.57	6,200	145,711.20	189,533.99
COLEY PHARMACEUTICAL GROUP	19388P106	COLY		9.69	10,700	132,768.61	103,683.00
COLUMBIA BANCORP/OR	197231103	CBBO		26.45	5,900	145,206.26	156,055.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB		35.12	9,529	219,078.10	334,658.48
COLUMBIA SPORTSWEAR CO	198516106	COLM		55.70	11,500	520,467.29	640,550.00
COLUMBUS MCKINNON CO	199333105	CMCO		21.02	20,600	447,893.04	433,012.00
COMBINATORX INC	20010A103	CRXX		8.66	49,400	401,592.69	427,804.00
COMFORT SYS USA INC	199908104	FIX		12.64	42,900	441,779.20	542,256.00
COMMERCE GROUP INC M	200641108	CGI		29.75	39,300	1,161,159.80	1,169,175.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI		21.80	25,300	487,668.15	551,540.00
COMMONWEALTH TELEPHONE	203349105	СТСО		41.86	12,800	554,092.54	535,808.00
COMMSCOPE INC.	203372107	CTV		30.48	34,700	548,142.90	1,057,656.00
COMMUNITY BANCORP	20343T100	CBON		30.19	5,100	160,308.83	153,969.00
COMMUNITY BANK SYSTEM INC	203607106	CBU		23.00	28,400	652,270.35	653,200.00
COMMUNITY BKS INC MI	203628102	CMTY		27.76	23,269	602,938.64	645,947.44
COMMUNITY TR BANCORP	204149108	СТВІ		41.53	8,985	269,468.24	373,147.05
COMMVAULT SYSTEMS INC	204166102	CVLT		20.01	7,600	148,960.00	152,076.00
COMPASS DIVERSIFIED TR	20451Q104	CODI		17.15	21,800	330,436.11	373,870.00
COMPASS MINERALS INTERNATIONAL INC	20451N101	CMP		31.56	8,300	213,250.29	261,948.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX		21.20	15,500	319,735.40	328,600.00
COMPUCREDIT CORP	20478N100	CCRT		39.81	2,206	50,750.08	87,820.86
COMPUTER PROGRAMS &	205306103	CPSI		33.99	12,400	379,527.66	421,476.00
COMPX INTERNATIONAL	20563P101	CIX		20.16	1,000	15,551.59	20,160.00
COMSTOCK RESOURCES INC	205768203	CRK		31.06	32,550	722,017.64	1,011,003.00
COMSYS IT PARTNERS INC	20581E104	CITP		20.21	9,800	170,769.90	198,058.00
COMTECH GROUP INC	205821200	COGO		18.19	8,700	96,810.99	158,253.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL		38.07	13,600	377,411.22	517,752.00
CONCEPTUS INC	206016107	CPTS		21.29	13,600	243,392.40	289,544.00
CONCUR TECHNOLOGIES INC	206708109	CNQR		16.04	32,400	476,709.12	519,696.00



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CONEXANT SYSTEMS INC.	207142100	CNXT		2.04	286,600	552,635.02	584,664.01
CONMED CORPORATION	207410101	CNMD		23.12	16,837	359,464.56	389,271.44
CONNETICS CORP	208192104	CNCT		17.47	20,400	355,126.21	356,388.00
CONNS INC	208242107	CONN		23.27	14,500	315,650.15	337,415.00
CONOR MEDSYSTEMS INC	208264101	CONR		31.33	4,700	106,119.65	147,250.99
CONSOLIDATED GRAPHICS INC.	209341106	CGX		59.07	6,700	303,436.66	395,769.00
CONSOLIDATED-TOMOKA LAND CO	210226106	СТО		72.40	3,400	135,574.53	246,160.00
COOPER TIRE & RUBBER	216831107	СТВ		14.30	36,600	692,483.99	523,380.00
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE		33.45	5,900	211,177.52	197,355.00
CORINTHIAN COLLEGES INC	218868107	coco		13.63	51,500	676,489.20	701,945.00
CORNELL COMPANIES IN	219141108	CRN		18.33	6,800	118,923.16	124,644.00
CORUS BANKSHARES INC	220873103	CORS		23.07	34,300	635,127.07	791,301.00
CORVEL CORP	221006109	CRVL		47.57	14,100	233,326.43	670,737.01
COSTAR GROUP INC	22160N109	CSGP		53.56	2,400	104,429.47	128,544.00
COTHERIX INC	22163T103	CTRX		13.49	11,500	80,596.60	155,135.00
COURIER CORP	222660102	CRRC		38.97	5,975	142,738.30	232,845.75
COVANSYS CORP	22281W103	CVNS		22.95	33,983	508,788.62	779,909.85
COX RADIO INC	224051102	CXR		16.30	38,400	572,843.88	625,919.99
CRA INTERNATIONAL INC	12618T105	CRAI		52.40	6,700	296,625.08	351,080.00
CRAWFORD & CO	224633107	CRD.B		7.30	13,900	95,053.63	101,470.00
CREDIT ACCEP CORP MI	225310101	CACC		33.33	12,900	351,539.80	429,957.00
CROCS INC	227046109	CROX		43.20	5,900	201,183.51	254,880.00
CROSS COUNTRY INC	227483104	CCRN		21.82	19,200	302,836.10	418,944.00
CROSSTEX ENERGY INC	22765Y104	XTXI		31.69	8,400	194,734.55	266,196.00
CSG SYSTEMS INTL. INC.	126349109	CSGS		26.73	28,400	395,568.24	759,132.00
CSK AUTO CORP	125965103	CAO		17.15	26,100	403,292.01	447,615.00
CSS INDS INC	125906107	CSS		35.37	11,707	380,990.26	414,076.59
CT COMMUNICATIONS IN	126426402	CTCI		22.92	22,490	287,536.77	515,470.80
CTS CORP.	126501105	CTS		15.70	36,800	527,697.81	577,760.00
CUBIC CORP	229669106	CUB		21.70	19,500	394,844.75	423,150.01



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			Group: DOMESTIC EQ	UITIES - Internal			
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CUBISTS PHARMACEUTICALS	229678107	CBST		18.11	17,497	314,002.32	316,870.65
CUMULUS MEDIA INC. CL. A	231082108	CMLS		10.39	20,400	328,308.03	211,956.00
CURTISS-WRIGHT CORP.	231561101	CW		37.08	26,100	420,208.07	967,788.00
CV THERAPEUTICS INC	126667104	CVTX		13.96	5,600	88,771.99	78,176.00
CVB FINL CORP	126600105	CVBF		14.46	36,362	495,407.68	525,794.52
CYBERSOURCE CORP	23251J106	CYBS		11.02	18,200	193,102.00	200,564.00
CYMER INC	232572107	CYMI		43.95	15,200	502,645.76	668,040.00
CYPRESS BIOSCIENCE INC	232674507	CYPB		7.75	48,700	470,811.47	377,425.00
DAKTRONICS INC	234264109	DAKT		36.85	32,400	496,013.23	1,193,940.00
DARWIN PROF UNDERWRITERS	237502109	DR		23.45	3,100	67,846.91	72,695.00
DATASCOPE CORP	238113104	DSCP		36.44	14,300	460,614.80	521,092.01
DAWSON GEOPHYSICAL CO	239359102	DWSN		36.43	4,500	138,437.10	163,935.00
DEALERTRACK HOLDINGS INC	242309102	TRAK		29.42	6,400	149,221.12	188,288.00
DEB SHOPS INC	242728103	DEBS		26.40	2,993	83,033.69	79,015.19
DECKERS OUTDOOR CORP	243537107	DECK		59.95	10,900	354,527.76	653,454.99
DECODE GENETICS INC	243586104	DCGN		4.53	36,700	303,925.20	166,251.01
DELEK US HLDGS INC	246647101	DK		16.39	16,200	297,450.08	265,518.00
DELPHI FINANCIAL GROUP CL-A	247131105	DFG		40.46	29,900	637,336.10	1,209,754.00
DELTA & PINE LAND CO.	247357106	DLP		40.45	21,300	556,970.54	861,585.00
DELTA PETROLEUM CORP	247907207	DPTR		23.16	31,500	636,524.47	729,540.00
DELUXE CORP.	248019101	DLX		25.20	30,600	534,876.15	771,120.00
DENDRITE INTERNATIONAL INC.	248239105	DRTE		10.71	22,200	370,760.60	237,762.00
DEPOMED INC	249908104	DEPO		3.45	21,900	128,682.81	75,555.00
DEVRY INC.	251893103	DV		28.00	36,400	735,828.75	1,019,199.99
DIAMOND FOODS INC	252603105	DMND		19.01	9,300	135,550.29	176,793.00
DIAMOND MANAGEMENT & TECHNOLOGY	25269L106	DTPI		12.44	17,400	195,762.18	216,456.00
DIGENE CORP	253752109	DIGE		47.92	10,500	303,425.87	503,160.01
DIGI INTERNATIONAL INC	253798102	DGII		13.79	14,800	162,986.30	204,092.00
DIGITAL INSIGHT	25385P106	DGIN		38.49	8,600	242,833.25	331,013.99
DIGITAL RIVER INC	25388B104	DRIV		55.79	23,600	848,156.04	1,316,644.00



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
DIGITAS INC	25388K104	DTAS		13.41	53,872	524,965.04	722,423.51
DIME COMMUNITY BANCSHARES	253922108	DCOM		14.01	14,874	239,498.01	208,384.74
DIODES INC	254543101	DIOD		35.48	11,825	220,977.76	419,551.00
DIONEX CORP.	254546104	DNEX		56.71	11,900	387,743.30	674,849.00
DIRECT GENERAL CORP	25456W204	DRCT		20.64	24,200	444,167.00	499,487.99
DITECH NETWORKS	25500T108	DITC		6.92	44,900	382,233.57	310,708.01
DIVERSA CORP	255064107	DVSA		10.88	18,200	180,144.18	198,016.00
DIVX INC	255413106	DIVX		23.07	5,400	152,820.00	124,578.00
DJO, INC.	23325G104	DJO		42.82	6,300	160,530.18	269,766.00
DOBSON COMMUNICATIONS CORP	256069105	DCEL		8.71	42,900	286,868.12	373,659.01
DOLLAR THRIFTY AUTOM	256743105	DTG		45.61	14,700	385,396.56	670,467.00
DOMINO'S PIZZA INC	25754A201	DPZ		28.00	22,600	424,704.68	632,800.00
DONEGAL GROUP INC	257701201	DGICA		19.59	7,733	114,113.72	151,489.47
DORAL FINANCIAL CORP.	25811P100	DRL		2.87	88,900	1,666,771.33	255,143.00
DOVER DOWNS GAMING &	260095104	DDE		13.37	25,950	304,344.11	346,951.51
DOWNEY FINANCIAL CORP.	261018105	DSL		72.58	15,700	1,064,701.35	1,139,506.00
DRESS BARN INC.	261570105	DBRN		23.33	27,400	293,432.80	639,242.00
DREW INDS INC	26168L205	DW		26.01	11,000	324,478.27	286,109.99
DRIL-QUIP INC	262037104	DRQ		39.16	13,200	150,193.49	516,911.98
DRUGSTORE COM INC	262241102	DSCM		3.66	47,800	171,602.00	174,948.00
DSP GROUP INC.	23332B106	DSPG		21.70	18,100	396,582.90	392,770.00
DSW INC-CLASS A	23334L102	DSW		38.57	9,700	347,857.52	374,129.00
DTS INC	23335C101	DTSI		24.19	10,500	204,566.73	253,995.00
DUQUESNE LIGHT HOLDINGS INC	266233105	DQE		19.85	46,900	883,068.77	930,964.99
DXP ENTERPRISES INC NEW	233377407	DXPE		35.04	1,000	23,576.00	35,040.00
DYCOM INDUSTRIES INC.	267475101	DY		21.12	10,200	186,619.89	215,424.00
DYNAMEX INC	26784F103	DDMX		23.36	6,600	122,935.14	154,175.99
DYNAMIC MATERIALS CORP	267888105	воом		28.10	7,000	237,622.35	196,700.00
EAGLE TEST SYS INC	270006109	EGLT		14.58	4,400	73,143.84	64,152.00
EARTHLINK INC	270321102	ELNK		7.10	101,760	874,201.21	722,496.00



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			Group: DOMESTIC EQU	IITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
ECHELON CORP	27874N105	ELON		8.00	23,100	245,748.17	184,800.00
ECLIPSYS CORP	278856109	ECLP		20.56	10,023	134,995.71	206,072.89
EDGE PETROLEUM CORP	279862106	EPEX		18.24	21,600	436,621.88	393,984.00
EDO CORP	281347104	EDO		23.74	9,900	303,008.76	235,026.00
EFUNDS CORP	28224R101	EFD		27.50	27,700	488,152.87	761,750.00
EGL, INC.	268484102	EAGL		29.78	10,400	352,806.48	309,712.00
EHEALTH INC	28238P109	EHTH		20.11	3,400	72,080.00	68,374.00
EL PASO ELECTRIC COMPANY	283677854	EE		24.37	28,900	397,396.75	704,293.00
ELECTRO RENT CORP	285218103	ELRC		16.70	11,400	144,762.02	190,380.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO		20.14	17,326	357,839.93	348,945.64
ELECTRONICS FOR IMAGING	286082102	EFII		26.58	34,500	779,280.57	917,010.00
ELIZABETH ARDEN INC	28660G106	RDEN		19.05	15,500	350,053.68	295,275.00
ELKCORP	287456107	ELK		41.09	12,200	352,740.40	501,298.00
EMAGEON INC	29076V109	EMAG		15.36	12,500	196,342.50	192,000.00
EMC INS GROUP INC	268664109	EMCI		34.12	10,500	204,675.93	358,260.00
EMCOR GROUP INC	29084Q100	EME		56.85	22,800	495,540.80	1,296,180.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS		11.16	3,000	30,300.00	33,480.00
EMPIRE DIST ELEC CO	291641108	EDE		24.69	4,400	96,185.66	108,636.00
EMS TECHNOLOGIES INC	26873N108	ELMG		20.03	9,000	161,697.60	180,270.00
EMULEX CORP	292475209	ELX		19.51	50,300	1,038,168.01	981,353.00
ENCORE ACQUISITION CO	29255W100	EAC		24.53	31,450	679,643.75	771,468.50
ENCORE WIRE CORP	292562105	WIRE		22.01	17,250	388,640.52	379,672.50
ENCYSIVE PHARMACEUTICALS INC	29256X107	ENCY		4.21	35,300	237,283.07	148,613.00
ENERGY CONVERSION DE	292659109	ENER		33.98	15,400	417,980.57	523,292.00
ENERGY PARTNERS LTD	29270U105	EPL		24.42	22,850	405,709.48	557,997.00
ENERGYSOUTH INC	292970100	ENSI		40.10	4,150	94,659.22	166,415.00
ENERSYS	29275Y102	ENS		16.00	27,800	412,733.33	444,800.00
ENNIS BUSINESS FORMS	293389102	EBF		24.46	25,300	445,075.29	618,837.99
ENPRO INDUSTRIES INC	29355X107	NPO		33.21	19,100	238,461.94	634,310.99
ENSTAR GROUP INC	29358R107	ESGR		95.90	2,000	176,831.53	191,800.01



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	ITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
ENTEGRIS INC	29362U104	ENTG		10.82	82,042	874,316.34	887,694.44
ENTERCOM COMMUNICATIONS CORP	293639100	ETM		28.18	19,000	614,147.61	535,420.00
ENTRAVISION COMMUNIC	29382R107	EVC		8.22	39,950	324,342.52	328,389.00
ENZO BIOCHEM INC.	294100102	ENZ		14.27	16,339	241,534.04	233,157.53
ENZON PHARMACEUTICALS INC	293904108	ENZN		8.51	26,100	209,608.07	222,111.00
EPICOR SOFTWARE CORPORATION	29426L108	EPIC		13.51	8,564	100,425.08	115,699.64
EQUINIX INC	29444U502	EQIX		75.62	11,900	604,573.43	899,878.00
ERESEARCH TECHNOLOGY	29481V108	ERES		6.73	29,400	245,066.64	197,862.00
ESCO TECHNOLOGIES INC	296315104	ESE		45.44	15,400	385,288.94	699,776.00
ESSEX CORP	296744105	KEYW		23.91	11,500	202,174.60	274,965.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL		40.23	15,200	483,883.76	611,496.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH		36.11	25,600	769,992.57	924,416.00
EURONET WORLDWIDE IN	298736109	EEFT		29.69	8,600	229,718.32	255,334.00
EV3 INC	26928A200	EVVV		17.23	9,800	169,505.70	168,854.00
EVERGREEN ENERGY INC.	30024B104	EEE		9.89	42,300	533,883.01	418,347.00
EVERGREEN SOLAR INC	30033R108	ESLR		7.57	3,400	46,421.81	25,738.01
EXAR CORP	300645108	EXAR		13.00	33,600	535,080.98	436,800.00
EXCEL TECHNOLOGY INC	30067T103	XLTC		25.59	14,000	395,119.39	358,260.00
EXCO RESOURCES INC	269279402	XCO		16.91	31,000	389,117.44	524,210.00
EXELIXIS INC	30161Q104	EXEL		9.00	22,081	204,838.10	198,729.00
EXLSERVICE HOLDINGS INC	302081104	EXLS		21.04	3,400	74,800.00	71,536.00
EXPLORATION CO	302133202	TXCO		13.34	30,500	311,939.32	406,870.00
EXPONENT INC	30214U102	EXPO		18.66	22,000	347,993.25	410,520.00
EXPRESSJET HOLDINGS INC	30218U108	XJT		8.10	67,600	598,974.49	547,559.99
EXTREME NETWORKS INC	30226D106	EXTR		4.19	71,100	378,531.08	297,908.99
EZCORP INC CL A	302301106	EZPW		16.25	39,000	489,975.04	633,750.00
F N B CORP VA	302930102	FNBP		41.55	11,179	304,830.13	464,487.45
FALCONSTOR SOFTWARE	306137100	FALC		8.65	22,100	160,004.00	191,165.00
FARMER BROS CO	307675108	FARM		21.35	4,000	80,848.56	85,400.00
FARMERS CAP BK CORP	309562106	FFKT		34.13	4,000	136,531.98	136,520.00



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
FBL FINANCIAL GROUP INCCL A	30239F106	FFG		39.08	14,200	376,216.77	554,936.00
FEDERAL AGRIC MTG CO	313148306	AGM		27.13	14,300	311,297.18	387,959.00
FEDERAL SIGNAL CORP	313855108	FSS		16.04	28,800	471,080.06	461,952.01
FERRO CORP	315405100	FOE		20.69	8,500	173,264.78	175,864.99
FIBERTOWER CORP	31567R100	FTWR		5.88	38,200	415,723.91	224,616.00
FIDELITY BANKSHARES	31604Q107	FFFL		39.67	15,000	394,291.06	595,050.00
FINANCIAL FEDERAL CORP.	317492106	FIF		29.41	16,150	333,560.22	474,971.50
FINISAR CORPORATION	31787A101	FNSR		3.23	51,900	237,146.39	167,637.00
FIRST ACCEPTANCE CORP	318457108	FAC		10.72	10,000	100,810.19	107,200.00
FIRST BANCORP N C	318910106	FBNC		21.84	7,100	151,981.89	155,064.00
FIRST BANCORP PR	318672102	FBP		9.53	64,100	720,554.64	610,873.00
FIRST BUSEY CORP	319383105	BUSE		23.05	9,050	173,726.84	208,602.50
FIRST CASH FINANCIAL SERVICES INC	31942D107	FCFS		25.87	16,600	184,871.17	429,442.00
FIRST CHARTER CORP	319439105	FCTR		24.60	7,991	172,070.18	196,578.60
FIRST CMNTY BANCORP	31983B101	FCBP		52.27	8,347	375,845.82	436,297.70
FIRST CMNTY BANCSHAR	31983A103	FCBC		39.56	13,232	407,713.47	523,457.92
FIRST COMWLTH FINL C	319829107	FCF		13.43	42,100	561,036.34	565,403.00
FIRST CONSULTING GRO	31986R103	FCGI		13.76	33,500	296,334.90	460,960.00
FIRST FINANCIAL HOLDINGS INC	320239106	FFCH		39.18	13,200	425,543.82	517,176.00
FIRST FINL BANCORP O	320209109	FFBC		16.61	888	15,184.61	14,749.68
FIRST FINL BANKSHARE	32020R109	FFIN		41.86	12,400	314,961.78	519,064.00
FIRST FINL CORP IND	320218100	THFF		35.45	15,500	457,548.41	549,475.00
FIRST IND CORP	32054R108	FINB		25.36	7,575	150,675.14	192,102.00
FIRST MERCHANTS CORP	320817109	FRME		27.19	20,253	488,531.22	550,679.07
FIRST MERCURY FINANCIAL CORP	320841109	FMR		23.52	6,700	148,070.00	157,584.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI		38.68	21,800	566,582.95	843,224.00
FIRST NIAGARA FINL G	33582V108	FNFG		14.86	66,442	909,518.74	987,328.13
FIRST REGIONAL BANCORP/CAL	33615C101	FRGB		34.09	12,300	277,170.68	419,306.99
FIRST REPUBLIC BANK	336158100	FRC		39.08	15,200	362,477.23	594,016.00
FIRST SOLAR INC	336433107	FSLR		29.80	13,100	379,900.00	390,380.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	ITIES - Internal			
			Market: SMALL CAP Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
FIRST SOUTH BANCORP	33646W100	FSBK		31.89	4,900	107,541.61	156,261.00
FIRSTFED FINANCIAL CORP	337907109	FED		66.97	13,700	537,686.89	917,489.00
FIRSTMERIT CORPORATION	337915102	FMER		24.14	57,100	1,195,567.66	1,378,394.00
FLAGSTAR BANCORP INC	337930101	FBC		14.84	38,480	611,885.62	571,043.20
FLANDERS CORP	338494107	FLDR		9.90	7,600	71,167.57	75,240.00
FLIR SYSTEMS INC	302445101	FLIR		31.83	39,100	862,370.05	1,244,553.00
FLORIDA EAST COAST I	340632108	FLA		59.60	15,700	557,940.32	935,720.00
FLOW INTL CORP	343468104	FLOW		11.02	22,100	311,002.02	243,542.00
FLOWERS INDUSTRIES INC.	343498101	FLO		26.99	30,800	445,606.96	831,292.00
FLUSHING FINL CORP	343873105	FFIC		17.07	11,450	186,566.43	195,451.50
FNB CORP	302520101	FNB		18.27	34,300	574,382.13	626,661.00
FORMFACTOR INC	346375108	FORM		37.25	27,400	705,599.38	1,020,650.00
FORRESTER RESEARCH INC	346563109	FORR		27.11	8,300	154,626.24	225,013.00
FORWARD AIR CORPORATION	349853101	FWRD		28.93	9,700	294,445.55	280,621.00
FOSSIL INC.	349882100	FOSL		22.58	25,800	559,417.18	582,564.00
FOSTER L B CO	350060109	FSTR		25.91	6,100	148,017.11	158,051.00
FOUNDRY NETWORKS INC	35063R100	FDRY		14.98	86,900	845,068.86	1,301,762.00
FOXHOLLOW TECHNOLOGIES INC	35166A103	FOXH		21.58	3,900	119,682.96	84,162.00
FPIC INS GROUP INC	302563101	FPIC		38.97	11,400	287,083.17	444,258.00
FRANKLIN BANK CORP	352451108	FBTX		20.54	26,500	502,006.83	544,310.00
FRANKLIN ELEC INC	353514102	FELE		51.39	13,500	474,058.98	693,765.00
FRANKLIN STREET PPTYS CO	35471R106	FSP		21.05	19,300	377,260.09	406,265.00
FRED'S INC	356108100	FRED		12.04	23,800	450,568.35	286,552.00
FREIGHTCAR AMERICA INC	357023100	RAIL		55.45	12,500	729,951.55	693,125.00
FREMONT GENERAL CORP.	357288109	FMT		16.21	54,200	1,106,155.04	878,582.00
FRIEDMAN BILLINGS RAMSEY -A	358434108	FBR		8.00	87,600	960,779.28	700,800.00
FRONTIER AIRLINES HOLDINGS INC	359059102	FRNT		7.40	21,600	180,900.00	159,840.00
FRONTIER FINL CORP W	35907K105	FTBK		29.23	12,100	190,542.98	353,683.00
FTD GROUP INC	30267U108	FTD		17.89	23,800	289,965.52	425,782.00
FTI CONSULTING INC	302941109	FCN		27.89	23,800	569,752.00	663,782.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS		22.08	6,700	142,948.52	147,936.00
FUELCELL ENERGY INC	35952H106	FCEL		6.46	31,700	311,469.84	204,782.00
FULLER H B CO	359694106	FUL		25.82	35,100	521,865.07	906,282.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN		16.23	37,700	963,076.09	611,871.00
G & K SERV. CL-A	361268105	GKSR		38.89	12,730	457,513.47	495,069.70
GARTNER INC-CL A	366651107	IT		19.79	16,500	228,852.37	326,535.00
GATEHOUSE MEDIA INC	367348109	GHS		18.56	9,400	184,240.00	174,464.00
GATEWAY INC.	367626108	GTW		2.01	168,900	523,012.94	339,488.99
GAYLORD ENTMT CO	367905106	GET		50.93	24,300	744,234.84	1,237,599.00
GB&T BANCSHARES INC	361462104	GBTB		22.17	19,200	415,692.78	425,664.00
GEHL COMPANY	368483103	GEHL		27.53	6,300	211,767.75	173,439.00
GEMSTAR-TV GUIDE INTL INC	36866W106	GMST		4.01	147,900	569,870.47	593,079.00
GENCORP INC	368682100	GY		14.02	33,000	532,498.15	462,660.00
GENERAL CABLE CORP	369300108	BGC		43.71	22,250	329,909.99	972,547.50
GENERAL COMMUNICATION	369385109	GNCMA		15.73	7,468	85,289.86	117,471.64
GENESCO INC.	371532102	GCO		37.30	13,900	377,182.74	518,470.00
GENESEE & WYO INC	371559105	GWR		26.24	32,625	649,730.69	856,080.00
GENESIS HEALTHCARE CORP	37184D101	GHCI		47.23	16,400	382,508.24	774,572.00
GENESIS MICROCHIP INC.	37184C103	GNSS		10.14	37,900	506,539.69	384,306.01
GENITOPE CORP	37229P507	GTOP		3.52	15,700	128,484.68	55,264.01
GENLYTE GROUP INC	372302109	GLYT		78.11	17,592	465,633.73	1,374,111.12
GENOMIC HEALTH INC	37244C101	GHDX		18.60	22,200	298,808.30	412,920.00
GENTA INC	37245M207	GNTA		0.44	91,600	76,229.52	40,533.00
GENTIVA HEALTH SERVICES	37247A102	GTIV		19.06	16,036	227,019.48	305,646.16
GEOMET INC	37250U201	GMET		10.40	6,100	57,340.00	63,440.00
GEORGIA GULF CORP	373200203	GGC		19.31	28,200	799,974.63	544,542.01
GERBER SCIENTIFIC	373730100	GRB		12.56	13,500	175,598.55	169,560.00
GERON CORP	374163103	GERN		8.78	39,400	310,493.90	345,932.00
GEVITY HR INC	374393106	GVHR		23.69	24,550	534,213.44	581,589.51
GFI GROUP INC	361652209	GFIG		62.26	1,700	77,810.30	105,842.00



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Course C	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
CANTINIDUSTRIES INC 174000000000000000000000000000000000000				Group: DOMESTIC EQ	UITIES - Internal			
Company Comp				Market: SMALL CAP				
GRAITAR NDUSTRIES INC 3748917 ROCK 23.51 24.00 428.625 973.64400 GLAGIER BARCOPP INC 3757105 GECI 24.44 17.80 270.74451 373.7324 GLADSTONE LAYESTMENT CORP 3756101 GLAD 28.62 6.70 112.620 119.1800 GLADSTONE INVESTMENT CORP 3756101 GLA 15.51 7.80 114.6000 119.1810 GLOBAL CASK ACCESS INC 37311010 GCA 15.51 30.80 422.8072 10.7000 GLOBAL SHAR INC 37934100 GCA 15.91 13.00 10.710,000 155.67400 GLOBAL SHAR INC 37934100 GISX 13.91 11.00 10.710,000 155.67400 GLOBAL SHAR INC 37934100 GKS 20.00 4.00 10.710,000 155.67400 GLOBAL SHAR INC 3893400 GKIN 20.00 4.00 10.710,000 155.67400 GOLD KIST INC 3891407 GKIN 20.00 4.00 10.710,000 155.67400 GOLD KIST								
GLACIER BANCORPINC 37537015 GBCI 24.44 17.89 270.74515 437.37824 GLADSTONE CAPITAL CO 37633100 GLAD 22.88 6.70 147.28422 159.88261 GLADSTONE ENVESTMENT CORP 37636107 GLAD 15.51 7.80 147.28422 119.780 GLOBAL CASH ACCESS INC 3783710 GLA 15.23 10.00 1.577.00 1.623.00 GLOBAL STAR INC 37893740 GSAT 13.91 11.40 16.00 15.876.00 15.876.00 GLOBAL STAR INC 38011108 GAX 13.91 11.40 16.074.00 15.857.40 GLOBAL STAR INC 38011109 GAX 2.91 11.40 16.00 15.857.40 GLOBAL STAR INC 38011109 GAX 2.91 11.00 16.00 17.40 18.00 17.00 18.857.00 17.00 18.857.00 17.00 18.857.00 17.00 18.857.00 17.00 19.00 19.00 19.00 19.00 19.00 19.00 19.00 19.00	GIANT INDUSTRIES INC	374508109	GI		74.95	13,400	493,169.34	1,004,330.00
GLADSTONE CAPITAL CO 37563510 GLADS 23.88 6.700 147.284.22 159.880.20 GLADSTONE INVESTMENT CORP 37564167 CAIAN 15.31 7.800 114.600.00 114.18.00 GLOBAL CASH ACCESS INC 373957103 GCA 16.23 10.00 15.77.00 1.623.00 GLOBAL STAR INC 37897408 GSAT 13.91 11.400 1607.40.00 15.75.00 GLOBAL STAR INC 37897408 GSAT 13.91 11.400 1607.40.00 15.75.00 GLOBAL STAR INC 37897408 GSAT 13.91 11.400 1607.40.00 15.75.00 GLOBAL STAR INC 37897408 GSAT 13.91 14.00 1607.40.00 15.75.00 GLOBAL STAR INC 38140167 GKIS 20.00 3.00 497.44.94 179.00 GLOBAL STAR INC 38140167 GKIS 21.00 3.00 497.44.94 179.00 GLOBAL STAR INC 38140167 GKIS 21.00 21.00 21.00 21.00 21.00 21.00 </td <td>GIBRALTAR INDUSTRIES INC</td> <td>374689107</td> <td>ROCK</td> <td></td> <td>23.51</td> <td>24,400</td> <td>492,856.25</td> <td>573,644.00</td>	GIBRALTAR INDUSTRIES INC	374689107	ROCK		23.51	24,400	492,856.25	573,644.00
GLASTONE INVESTMENT CORP 37654617 GLAN 15.31 7.00 114,660 to 119,410 to GLATELTER 37731614 GLT 15.50 26.00 422,387.2 410,700 to GLOBAL CASH ACCESI NC 378967103 GCA 15.50 20.00 478,000.4 676,000 to GLOBAL IMAGING SYSTEMS INC 37897400 GISX 21.95 30.00 478,000.4 676,000 to GLOBAL STAR INC 38011400 GISX 21.95 4.00 166,700.0 788,740.0 GOLD KISTIN 38011407 GINS CRIVER 21.02 4.00 497,449.64 638,000.0 GOLD KISTIN 38122107 GIN 41.00 212,474.00 497,449.64 638,000.0 400,000.0 497,449.64 638,000.0 400,000.0 497,449.64 638,000.0 400,000.0 497,449.64 638,000.0 400,000.0 400,000.0 497,449.64 638,000.0 400,000.0 400,000.0 400,000.0 400,000.0 400,000.0 400,000.0 400,000.0 400,000.0 400,000.0 4	GLACIER BANCORP INC	37637Q105	GBCI		24.44	17,896	270,744.51	437,378.24
GLATELTER 37731614 GL 1550 26,000 422,387.72 410,750.00 GLOBAL MASH ACCESS ING 378987130 GAA 16,23 100 1,577.00 1,623.00 GLOBAL IMAGING SYSTEMS INC 378973408 GSAT 13,95 30,800 478,000.00 676,660.00 GLOBAL STAR INC 378973408 SSAT 13,95 4,800 162,000 1676,060.00 GOLD STAR INC 38014107 GMXR 363 4,800 448,386.24 170,400.00 GOLD STAR INC 38014107 GNX 21,02 30,400 497,448.64 639,000.00 GOLD STAR INC 38234100 GLD 41,00 212,476.0 240,800.00 GODDANA GLOBAL INC 382394100 GGL 13,61 7,00 212,476.0 240,800.00 GODDANA GLOBAL INC 382394100 GGL 136 7,55 113,345.32 249,547.50 GORMAN GLOBAL INC 38308101 GRA 136 1,50 113,345.32 249,547.50 GRACE W.R. & COMPANY	GLADSTONE CAPITAL CO	376535100	GLAD		23.86	6,700	147,284.22	159,862.01
GLOBAL CASH ACCESS INC 37897103 GCA 16 23 10 00 1,577.00 1,622 0 GLOBAL MAGING SYSTEMS INC 37934100 GISX 21 95 3,800 478,000.45 676,060.00 GLOBAL STAR INC 378973408 GSAT 13.91 11,400 160,700.00 1678,000.00 GLOE NIST INC 38014107 GKIS 21 02 30.400 497,446.24 639,000.00 GOLDEN TELECOM INC 38122G107 GLID 46.84 20.800 270,637.52 974,727.01 GOODRICH PETROLEUM CORP 38234100 GDL 17.20 14.000 221,478.60 221,954.75 GRACE W.R. & COMPANY 38385108 GRA 19.80 40.50 33,886.68 801,900.00 GRAMER CY CAPITAL CORP 38431102 GT 6 6.92 7,600 47,190.54 52,590.00 GRAMER CY CAPITAL CORP 38431102 GT 6 9 7,600 47,190.54 52,590.00 GRAMER CY CAPITAL CORP 38728107 GVA 53.32 24.00 53,5	GLADSTONE INVESTMENT CORP	376546107	GAIN		15.31	7,800	114,660.00	119,418.00
GLOBAL IMAGING SYSTEMS INC 37934100 GISX 21.95 30,800 478,004.55 676,060.00 GLOBALSTAR INC 378973488 GSAT 13.91 11,400 160,740.00 185,757.00 GMX RESOURCES INC 38011M108 GMXR 55.0 4,800 148,386.24 170,400.00 GOLD KIST INC 38014107 GKIS 21.02 30,400 497,449.64 639,000.01 GOLDEN TELECOM INC 3812/G107 GLDN 46.84 20,800 70,637.52 974,272.01 GOODMAN GLOBAL INC 3829A100 GGL 17.20 114,000 212,476.60 240,800.00 GOODMAN GLOBAL INC 3838E108 GDP 5618 7,670 219,400 249,547.50 GOODMAN GLOBAL INC 3838E108 GRA 19.0 40,500 233,896.68 801,900.00 GOODMAN GLOBAL INC 3838E108 GRA 19.0 40,500 338,896.68 801,900.00 GRACE W.R. & COMPANY 3838E108 GRA 19.0 40,500 47,190.54 52,592.01 <td>GLATFELTER</td> <td>377316104</td> <td>GLT</td> <td></td> <td>15.50</td> <td>26,500</td> <td>422,387.72</td> <td>410,750.00</td>	GLATFELTER	377316104	GLT		15.50	26,500	422,387.72	410,750.00
GLOBALSTAR INC 378973408 GSAT 13.91 11,400 160,700 158,874.00 GMX RESOURCES INC 38011M108 GMXR 35.50 4,800 148,866.24 170,400.00 GOLD KIST INC 380614107 GKIS 21.02 30,400 497,449.64 639,008.01 GOLDEN FLECKOM INC 38122G107 GLD 46.08 20,000 212,476.60 240,800.00 GOODMAN GLOBAL INC 38398100 GGL 17.0 14.00 212,476.60 240,800.00 GOODMAN RUPP CO 383082104 GRC 36.97 6,750 113,345.22 249,547.50 GRACE W.R. & COMPANY 38381108 GRA 18.80 40,500 38,886.68 801,900.00 GRAFTECH INTERNATIONAL CDT 384371109 GKK 30.89 24,000 47,905 42,229.00 GRAMERCY CAPITAL CORP 384371109 GKK 30.89 24,000 754,115.33 713,559.01 GREAT SOLTH BANCORP 391,000 GP 25.4 21.00 588,400.30 583,709.90	GLOBAL CASH ACCESS INC	378967103	GCA		16.23	100	1,577.00	1,623.00
GMX RESOURCES INC 380111108 GMXR 3.550 4,80 148,386.24 170,400.00 GOLD KIST INC 380614107 GKIS 21.02 30.00 497,449.64 639,008.01 GOLDEN TELECOM INC 381226107 GLDN 46.84 20.80 570,637.52 974,272.01 GOODRIAN GLOBAL INC 38239100 GGL 17.0 14.00 209,183.49 267,732.00 GOODRIAN GLOBAL INC 38398104 GRC 36.81 7,40 209,183.49 267,732.00 GOODRIAN RUPP CO 38398104 GRC 36.97 6,75 113,345.32 249,547.00 GRACE W.R. & COMPANY 38388108 GRA 19.80 40,50 338.896.68 801,900.00 GRAFTECH INTERNATIONAL LTD 38431109 KK 30.99 23.10 574,131.53 713,559.01 GRAIT CONTRUCTION INC 387381109 KK 30.99 23.10 574,131.53 713,559.01 GREAT SOUTH NEANCHE EN SINC 39056107 GSC 29.51 6.00 150,831.35 182,620.00 <td>GLOBAL IMAGING SYSTEMS INC</td> <td>37934A100</td> <td>GISX</td> <td></td> <td>21.95</td> <td>30,800</td> <td>478,000.45</td> <td>676,060.00</td>	GLOBAL IMAGING SYSTEMS INC	37934A100	GISX		21.95	30,800	478,000.45	676,060.00
GOLD KIST INC 380614107 GKIS 2102 30,400 497,449.64 639,008.07 GOLDEN TELECOM INC 3812G107 GLDN 46.84 20,800 570,637.52 974,272.01 GOODMAN GLOBAL INC 38239A100 GGL 17.20 14.000 212,476.60 240,800.00 GOODMAN GLOBAL INC 38239A100 GGL 17.20 14.000 212,476.60 240,800.00 GOODMAN GLOBAL INC 38239A100 GDD 383082104 GDD 383082104 GDD 383082104 GDD 383082104 GDD 383082104 GRA 19.80 40.500 133.845.32 249,547.50 GRACE W.R. & COMPANY 383481102 GTI 6.92 7.600 47.190.54 52.892.01 GRAMERCY CAPITAL CORP 384313102 GTI 6.92 7.600 47.190.54 52.892.01 GRAMERCY CAPITAL CORP 383082104 GVA 50.00 GVA 50.00 GRACE W.R. & COMPANY 383881108 GRA 39.800 30.800.00 GRACE W.R. & COMPANY 384313102 GTI 6.92 7.600 47.190.54 52.892.01 GRAMERCY CAPITAL CORP 384313102 GTI 6.92 7.600 47.190.54 52.892.01 GRAMERCY CAPITAL CORP 384313102 GVA 50.00 GVA 50.00 GRACE W.R. & COMPANY 50.00 GRAC	GLOBALSTAR INC	378973408	GSAT		13.91	11,400	160,740.00	158,574.00
GOLDEN TELECOM INC 38122G107 GLDN 46.84 20.800 570,637.52 974.272.01 GOODMAN GLOBAL INC 38239A100 GGL 17.20 14.000 212.476.60 240,800.00 GOODRICH PETROLEUM CORP 382410405 GDP 36.18 7,400 209,183.94 267,732.00 GORMAN RUPP CO 383082104 GRC 36.97 6,750 113,345.32 249,547.50 GRACE W.R. & COMPANY 3838F108 GRA 19.80 40,500 338,896.68 301,900.00 GRAFECH INTERNATIONAL LTD 384313102 GTI 69.2 7,600 47,190.54 52,592.00 GRAMIFEC CAPITAL CORP 384313102 GIK 30.8 23,100 574,131.53 713,5590.00 GRAMIFEC CAPITAL CORP 3847109 GKA 30.8 23,100 574,131.53 713,5590.00 GREAT AL & PAC TEA 39064103 GAP 25.74 21,900 585,420.30 563,705.90 GREAT WOLF RESORTS INC 39152107 WOLF 13.96 32,400 588,809.61 <td< td=""><td>GMX RESOURCES INC</td><td>38011M108</td><td>GMXR</td><td></td><td>35.50</td><td>4,800</td><td>148,386.24</td><td>170,400.00</td></td<>	GMX RESOURCES INC	38011M108	GMXR		35.50	4,800	148,386.24	170,400.00
GOODMAN GLOBAL INC 38239A100 GGL 17.20 14.00 212.476.60 240,800.00 GOODRICH PETROLEUM CORP 382410405 GDP 36.18 7,400 209,183.94 267,732.00 GORMAN RUPP CO 383082104 GRC 36.97 6,750 113,345.32 249,547.50 GRACE W.R. & COMPANY 383887108 GRA 19.80 40,500 338,896.68 801,900.01 GRAFECH INTERNATIONAL LTD 384371109 GKK 30.89 27,60 47,190.54 52,592.01 GRAMERCY CAPITAL CORP 384871109 GKK 30.89 23,100 574,131.54 124,299.01.00 GRAIT ELONSTRUCTION INC 37328107 GVA 50.32 23,700 586,420.30 563,705.99 GREAT ATL & PAC TEA 390064103 GAP 25.74 21,900 586,420.30 563,705.90 GREAT SOUTHIN BANCORP 391523107 WOLF 13.96 32,400 588,809.61 452,304.00 GREATER BAY BANCORP 39164102 GBB 26.92 13,000 306,801.82	GOLD KIST INC	380614107	GKIS		21.02	30,400	497,449.64	639,008.01
GOODRICH PETROLEUM CORP 382410405 GDP 36.18 7,400 209,183.94 267,732.00 GORMAN RUPP CO 383082104 GRC 36.97 6,750 113,345.32 249,547.50 GRACE W.R. & COMPANY 38388F108 GRA 19.80 40,500 338,896.68 801,900.01 GRAFTECH INTERNATIONAL LTD 384313102 GTI 6.92 7,600 47,190.54 52,592.01 GRAMERCY CAPITAL CORP 384871109 GKK 30.89 23,100 574,131.53 713,559.01 GRAITE CONSTRUCTION INC 387328107 GVA 50.32 24,700 720,744.54 1,242,904.00 GREAT ATL & PAC TEA 39006103 GAP 25.74 21,900 555,420.30 563,705.99 GREAT SOUTHIN BANCORP 391523107 WOLF 13.96 32,400 588,809.61 42,906.00 GREATER BAY BANCORP 391648102 GBB 26.92 13.00 406,481.52 349,960.00 GREENBRIER COS INC 391648102 GBBK 26.33 36,06 972,791.31	GOLDEN TELECOM INC	38122G107	GLDN		46.84	20,800	570,637.52	974,272.01
GORMAN RUPP CO 383082104 GRC 36.97 6.750 113,345.32 249,547.50 GRACE W.R. & COMPANY 3838F108 GRA 19.80 40,500 338,896.68 801,900.01 GRAFTECH INTERNATIONAL LTD 384313102 GTI 69.2 7,600 47,190.54 52,592.01 GRAMERCY CAPITAL CORP 384871109 GKK 30.89 23,100 574,131.53 713,559.01 GRAITE CONSTRUCTION INC 387328107 GVA 50.32 24,700 720,744.54 1,242,904.00 GREAT ATL & PAC TEA 390064103 GAP 25.74 21,900 585,420.30 563,705.99 GREAT SOUTHIN BANCORP 39153107 GSBC 29.51 6,200 150,831.55 182,962.00 GREAT SULT MEAN CORP 391531106 GB 26.93 33,800 588,00.30 452,304.00 GREAT BAY BANCORP 39164102 GBBK 26.33 38,600 972,791.31 1,016,495.98 GREEN FILE ROS INC 39367101 GBX 30 8,100 308,800.88 2	GOODMAN GLOBAL INC	38239A100	GGL		17.20	14,000	212,476.60	240,800.00
GRACE WR. & COMPANY 3388F108 GRA 19.80 40,500 338,866.8 801,900 rd GRAFTECH INTERNATIONAL LTD 384313102 GTI 6.92 7,600 47,190.54 52,592 rd GRAMERCY CAPITAL CORP 384871109 GKK 30.89 23,100 574,131.53 713,559 rd GRANITE CONSTRUCTION INC 387328107 GVA 50.32 24,700 720,744.54 1,242,904.00 GREAT ATL & PAC TEA 390064103 GAP 25.74 21,900 585,420.30 563,705.99 GREAT SOUTHN BANCORP 39095107 GSBC 29.51 6,200 150,831.35 182,962.00 GREAT WOLF RESORTS INC 391531106 GB 26.92 13,000 406,481.52 349,960.00 GREATER BAY BANCORP 39164102 GBBK 26.93 38,606 972,791.31 1,016,495.98 GREENBRIER COS INC 393657101 GBX 30.00 8,100 388,800.88 243,000.00 GREEN HILL & CO INC 395259104 GHL 73.80 10,500 577,873.90	GOODRICH PETROLEUM CORP	382410405	GDP		36.18	7,400	209,183.94	267,732.00
GRAFTECH INTERNATIONAL LTD 384313102 GTI 6.92 7,600 47,190.54 52,592.01 GRAMERCY CAPITAL CORP 384871109 GKK 30.89 23,100 574,131.53 713,559.01 GRANITE CONSTRUCTION INC 387328107 GVA 50.32 24,700 720,744.54 1,242,904.00 GREAT AT L& PAC TEA 39064103 GAP 25.74 21,900 585,420.00 563,705.99 GREAT SOUTHN BANCORP 391523107 GSEC 29.51 6,200 150,831.35 182,962.00 GREAT WOLF RESORTS INC 391521106 GB 26.92 13,000 406,481.52 349,960.00 GREATER BAY BANCORP 391648102 GBBK 26.33 38,600 972,791.31 1,016,495.98 GREEN GOUNTY BANCSHARES INC 393657101 GBX 39.00 81,00 38,800.8 243,000.00 GREEN HILL & CO INC 394361208 GCBS 39.73 5,200 189,384.00 74,900.00 GREEN HILL & CO INC 397624107 GH 18.40 9,80 50,77,873.	GORMAN RUPP CO	383082104	GRC		36.97	6,750	113,345.32	249,547.50
GRAMERCY CAPITAL CORP 384871199 GKK 30.89 23,100 574,131.53 713,559.01 GRANITE CONSTRUCTION INC 387328107 GVA 50.32 24,700 720,744.54 1,242,904.00 GREAT ATL & PAC TEA 390064103 GAP 25.74 21,900 585,420.30 563,705.99 GREAT SOUTHN BANCORP 39095107 GSBC 29.51 6,200 150,831.35 182,962.00 GREAT WOLF RESORTS INC 391523107 WOLF 13.96 32,400 588,809.61 452,304.00 GREATBATCH INC. 39153106 GB 26.92 13,000 406,481.52 349,960.00 GREATER BAY BANCORP 391648102 GBBK 30.00 8,100 308,800.88 243,000.00 GREENBRIER COS INC 393657101 GBX 30.00 8,100 308,800.88 243,000.00 GREEN COUNTY BANCSHARES INC 394361208 GCBS 39.73 5,200 189,384.00 206,596.00 GREEN HILL & CO INC 397624107 GEF 118.40 9,800 520,279.86	GRACE W.R. & COMPANY	38388F108	GRA		19.80	40,500	338,896.68	801,900.01
GRANITE CONSTRUCTION INC 387328107 GVA 50.32 24,700 720,744.54 1,242,904.00 GREAT AT L & PAC TEA 390064103 GAP 25.74 21,900 585,420.30 563,705.99 GREAT SOUTHN BANCORP 39005107 GSBC 29.51 6,200 150,831.35 182,962.00 GREAT WOLF RESORTS INC 39152107 WOLF 13.96 32,400 588,809.61 452,304.00 GREATBATCH INC. 391531106 GB 26.92 13,000 406,481.52 349,960.00 GREATER BAY BANCORP 391648102 GBBK 26.33 38,606 972,791.31 1,016,495.98 GREENBRIER COS INC 393657101 GBX 30.00 8,100 308,800.88 243,000.00 GREEN COUNTY BANCSHARES INC 394361208 GCBS 39.73 5,200 189,384.00 206,596.00 GREEN HILL & CO INC 395259104 GHL 73.80 10,500 577,873.90 774,900.00 GREY WOLF INC 39788108 GW 68 143,500 841,285.52	GRAFTECH INTERNATIONAL LTD	384313102	GTI		6.92	7,600	47,190.54	52,592.01
GREAT ATL & PAC TEA 390064103 GAP 25.74 21,900 585,420.30 563,705.99 GREAT SOUTHN BANCORP 390905107 GSBC 29.51 6,200 150,831.35 182,962.00 GREAT WOLF RESORTS INC 391523107 WOLF 13.96 32,400 588,809.61 452,304.00 GREATBATCH INC. 391531106 GB 26.92 13,000 406,481.52 349,960.00 GREATER BAY BANCORP 391648102 GBBK 26.33 38,606 972,791.31 1,016,495.98 GREENBRIER COS INC 393657101 GBX 30.00 8,100 308,800.88 243,000.00 GREENE COUNTY BANCSHARES INC 394361208 GCBS 39.73 5,200 189,384.00 206,596.00 GREENHILL & CO INC 395259104 GHL 73.80 10,500 577,873.90 774,900.00 GREIF INC 39782107 GEF 118.40 9,800 520,279.86 1,160,320.00 GREY WOLF INC 39788108 GW 6.86 143,500 841,285.52 984,410.	GRAMERCY CAPITAL CORP	384871109	GKK		30.89	23,100	574,131.53	713,559.01
GREAT SOUTHN BANCORP 390905107 GSBC 29.51 6,200 150,831.35 182,962.00 GREAT WOLF RESORTS INC 391523107 WOLF 13.96 32,400 588,809.61 452,304.00 GREATBATCH INC. 39153L106 GB 26.92 13,000 406,481.52 349,960.00 GREATER BAY BANCORP 391648102 GBBK 26.33 38,606 972,791.31 1,016,495.98 GREENBRIER COS INC 393657101 GBX 30.00 8,100 308,800.88 243,000.00 GREENE COUNTY BANCSHARES INC 394361208 GCBS 39.73 5,200 189,384.00 206,596.00 GREENHILL & CO INC 39529104 GHL 73.80 10,500 577,873.90 774,900.00 GREIF INC 397624107 GEF 118.40 9,800 520,279.86 1,160,320.00 GREY WOLF INC 39788108 GW	GRANITE CONSTRUCTION INC	387328107	GVA		50.32	24,700	720,744.54	1,242,904.00
GREAT WOLF RESORTS INC 391523107 WOLF 13.96 32,400 588,809.61 452,304.00 GREATBATCH INC. 391531.106 GB 26.92 13,000 406,481.52 349,960.00 GREATER BAY BANCORP 391648102 GBBK 26.33 38,606 972,791.31 1,016,495.98 GREENBRIER COS INC 393657101 GBX 30.00 8,100 308,800.88 243,000.00 GREENER COUNTY BANCSHARES INC 394361208 GCBS 39.73 5,200 189,384.00 206,596.00 GREENHILL & CO INC 395259104 GHL 73.80 10,500 577,873.90 774,900.00 GREIF INC 397624107 GEF 118.40 9,800 520,279.86 1,160,320.00 GREY WOLF INC 39788108 GW 6.86 143,500 841,285.52 984,410.00	GREAT ATL & PAC TEA	390064103	GAP		25.74	21,900	585,420.30	563,705.99
GREATBATCH INC. 39153L106 GB 26.92 13,000 406,481.52 349,960.00 GREATER BAY BANCORP 391648102 GBBK 26.33 38,606 972,791.31 1,016,495.98 GREENBRIER COS INC 393657101 GBX 30.00 8,100 308,800.88 243,000.00 GREENE COUNTY BANCSHARES INC 394361208 GCBS 39.73 5,200 189,384.00 206,596.00 GREENHILL & CO INC 395259104 GHL 73.80 10,500 577,873.90 774,900.00 GREIF INC 397624107 GEF 118.40 9,800 520,279.86 1,160,320.00 GREY WOLF INC 39788108 GW 6.86 143,500 841,285.52 984,410.00	GREAT SOUTHN BANCORP	390905107	GSBC		29.51	6,200	150,831.35	182,962.00
GREATER BAY BANCORP 391648102 GBBK 26.33 38,606 972,791.31 1,016,495.98 GREENBRIER COS INC 393657101 GBX 30.00 8,100 308,800.88 243,000.00 GREENE COUNTY BANCSHARES INC 394361208 GCBS 39.73 5,200 189,384.00 206,596.00 GREENHILL & CO INC 395259104 GHL 73.80 10,500 577,873.90 774,900.00 GREIF INC 397624107 GEF 118.40 9,800 520,279.86 1,160,320.00 GREY WOLF INC 39788108 GW 6.86 143,500 841,285.52 984,410.00	GREAT WOLF RESORTS INC	391523107	WOLF		13.96	32,400	588,809.61	452,304.00
GREENBRIER COS INC 393657101 GBX 30.00 8,100 308,800.88 243,000.00 GREENE COUNTY BANCSHARES INC 394361208 GCBS 39.73 5,200 189,384.00 206,596.00 GREENHILL & CO INC 395259104 GHL 73.80 10,500 577,873.90 774,900.00 GREIF INC 397624107 GEF 118.40 9,800 520,279.86 1,160,320.00 GREY WOLF INC 397888108 GW 6.86 143,500 841,285.52 984,410.00	GREATBATCH INC.	39153L106	GB		26.92	13,000	406,481.52	349,960.00
GREENE COUNTY BANCSHARES INC 394361208 GCBS 39.73 5,200 189,384.00 206,596.00 GREENHILL & CO INC 395259104 GHL 73.80 10,500 577,873.90 774,900.00 GREIF INC 397624107 GEF 118.40 9,800 520,279.86 1,160,320.00 GREY WOLF INC 39788108 GW 6.86 143,500 841,285.52 984,410.00	GREATER BAY BANCORP	391648102	GBBK		26.33	38,606	972,791.31	1,016,495.98
GREENHILL & CO INC 395259104 GHL 73.80 10,500 577,873.90 774,900.00 GREIF INC 397624107 GEF 118.40 9,800 520,279.86 1,160,320.00 GREY WOLF INC 397888108 GW 6.86 143,500 841,285.52 984,410.00	GREENBRIER COS INC	393657101	GBX		30.00	8,100	308,800.88	243,000.00
GREIF INC 397624107 GEF 118.40 9,800 520,279.86 1,160,320.00 GREY WOLF INC 397888108 GW 6.86 143,500 841,285.52 984,410.00	GREENE COUNTY BANCSHARES INC	394361208	GCBS		39.73	5,200	189,384.00	206,596.00
GREY WOLF INC 397888108 GW 6.86 143,500 841,285.52 984,410.00	GREENHILL & CO INC	395259104	GHL		73.80	10,500	577,873.90	774,900.00
	GREIF INC	397624107	GEF		118.40	9,800	520,279.86	1,160,320.00
GRIFFON CORPORATION 398433102 GFF 25.50 17,700 364,577.50 451,350.00	GREY WOLF INC	397888108	GW		6.86	143,500	841,285.52	984,410.00
	GRIFFON CORPORATION	398433102	GFF		25.50	17,700	364,577.50	451,350.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
GROUP 1 AUTOMOTIVE	398905109	GPI		51.72	18,900	575,771.62	977,508.00
GSI COMMERCE INC	36238G102	GSIC		18.75	2,800	41,521.09	52,500.00
GUESS INC	401617105	GES		63.43	12,500	347,676.98	792,875.00
GUITAR CENTER INC	402040109	GTRC		45.46	17,400	730,249.16	791,004.00
GULFMARK OFFSHORE INC	402629109	GMRK		37.41	9,500	150,607.95	355,395.00
GULFPORT ENERGY CORP	402635304	GPOR		13.59	7,700	84,990.29	104,643.00
GYMBOREE CORP	403777105	GYMB		38.16	24,600	415,858.29	938,736.00
H&E EQUIPMENT SERVICES INC	404030108	HEES		24.77	6,900	199,309.10	170,913.00
HAEMONETICS CORP/MASS	405024100	HAE		45.02	20,800	696,751.55	936,416.00
HAIN CELESTIAL GROUP	405217100	HAIN		31.21	18,500	397,514.04	577,385.00
HANA BIOSCIENCES INC	40963P105	HNAB		6.37	17,100	155,064.51	108,927.00
HANCOCK HLDG CO	410120109	HBHC		52.84	10,400	275,356.47	549,536.00
HANMI FINL CORP	410495105	HAFC		22.53	24,278	397,197.92	546,983.34
HANOVER COMPRESSOR COMPANY	410768105	HC		18.89	61,000	995,428.00	1,152,290.00
HANSEN MEDICAL INC	411307101	HNSN		11.54	3,700	40,330.00	42,698.00
HARLAND JOHN H CO	412693103	JH		50.20	21,700	685,717.46	1,089,340.00
HARLEYSVILLE GROUP INC	412824104	HGIC		34.82	14,200	318,900.57	494,444.00
HARLEYSVILLE NATL CO	412850109	HNBC		19.31	17,225	364,297.44	332,614.75
HARMONIC INC.	413160102	HLIT		7.27	44,400	285,869.40	322,788.00
HARRIS & HARRIS GROUP INC	413833104	TINY		12.09	12,400	157,165.04	149,916.00
HARRIS INTERACTIVE INC	414549105	HPOL		5.04	32,400	146,389.52	163,296.00
HARTMARX CORP.	417119104	HMX		7.06	18,900	125,056.53	133,434.00
HARVEST NATURAL RESO	41754V103	HNR		10.63	40,600	413,309.95	431,578.00
HAVERTY FURNITURE	419596101	HVT		14.80	27,000	427,345.14	399,599.99
HEADWATERS INC	42210P102	HW		23.96	33,937	1,002,088.06	813,130.52
HEALTHCARE SVCS GRP	421906108	HCSG		28.96	16,300	240,738.90	472,048.01
HEALTHEXTRAS INC	422211102	HLEX		24.10	5,600	159,893.60	134,959.99
HEALTHSPRING INC	42224N101	HS		20.35	22,200	412,797.33	451,770.00
HEALTHTRONICS INC	42222L107	HTRN		6.66	57,000	385,340.86	379,620.00
HEALTHWAYS INC.	422245100	HWAY		47.71	20,589	456,121.78	982,301.19

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)



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			Group: DOMESTIC EQU	IITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
HEARTLAND EXPRESS INC.	422347104	HTLD		15.02	36,232	286,410.88	544,204.64
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF		28.85	8,600	182,983.28	248,109.99
HECLA MINING CO.	422704106	HL		7.66	111,200	696,375.40	851,792.00
HEICO CORP	422806109	HEI		38.83	12,300	198,951.29	477,609.00
HEIDRICK & STRUGGLES INTL	422819102	HSII		42.36	16,600	598,545.66	703,176.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY		21.40	47,500	894,183.13	1,016,500.00
HERCULES INCORPORATED	427056106	HPC		19.31	48,500	583,089.35	936,535.00
HERCULES OFFSHORE INC	427093109	HERO		28.90	12,100	333,435.08	349,690.00
HERITAGE COMMERCE CORP	426927109	НТВК		26.64	7,100	131,680.87	189,144.00
HERLEY INDS INC DEL	427398102	HRLY		16.19	24,700	399,015.16	399,893.00
HEXCEL CORP	428291108	HXL		17.41	34,000	573,390.22	591,940.00
HIBBETT SPORTING GOO	428565105	HIBB		30.53	7,525	116,706.80	229,738.25
HIGHLAND HOSPITALITY CORP	430141101	HIH		14.25	35,600	490,532.95	507,300.01
HILB ROGAL & HOBBS CO	431294107	HRH		42.12	21,600	615,490.29	909,792.00
HI-TECH PHARMACAL CO INC	42840B101	HITK		12.17	23,000	386,826.36	279,910.00
HITTITE MICROWAVE CORP	43365Y104	HITT		32.32	7,700	225,586.66	248,864.01
HOLOGIC INC.	436440101	HOLX		47.28	31,400	422,288.39	1,484,592.00
HOME BANCSHARES INC	436893200	HOMB		24.04	6,800	150,144.00	163,472.00
HOOKER FURNITURE CORP	439038100	HOFT		15.68	20,600	364,761.76	323,008.00
HORACE MANN EDUCATORS	440327104	HMN		20.20	36,600	631,647.20	739,320.00
HORIZON FINANCIAL CORP	44041F105	HRZB		24.06	7,358	108,548.45	177,033.48
HORIZON HEALTH CORP	44041Y104	HORC		19.57	8,900	176,344.77	174,173.01
HORNBECK OFFSHORE SERVICES INC	440543106	HOS		35.70	5,500	167,227.20	196,350.01
HOUSEVALUES INC	44183Y102	SOLD		5.63	8,600	76,468.66	48,418.00
HOUSTON EXPL CO	442120101	THX		51.78	17,400	814,861.30	900,972.00
HOUSTON WIRE & CABLE CO	44244K109	HWCC		20.90	5,100	95,880.00	106,590.00
HOVNANIAN ENTERPRISES-A	442487203	HOV		33.90	36,300	1,091,795.02	1,230,570.00
HUB GROUP INC	443320106	HUBG		27.55	23,900	408,167.06	658,445.00
HUMAN GENOME SCIENCE	444903108	HGSI		12.44	52,200	619,620.93	649,368.00
HURON CONSULTING GROUP INC	447462102	HURN		45.34	10,400	357,974.24	471,536.00



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	448407106 448774109	нтсн	Group: DOMESTIC EQU Market: SMALL CAP Portfolio: QN2 Instrument: COM	JITIES - Internal QUANTITATIVE 2000 (Q) COMMON STOCK			
		нтсн	Portfolio: QN2				
		нтсн					
		HTCH					
HUTCHINSON TECH.	448774109			23.57	15,300	389,605.04	360,620.99
HYDRIL		HYDL		75.19	9,957	299,614.01	748,666.83
HYPERCOM CORP	44913M105	HYC		6.35	32,000	240,210.49	203,200.00
HYPERION SOLUTIONS CORP.	44914M104	HYSL		35.94	35,400	976,841.76	1,272,276.00
12 TECHNOLOGIES INC	465754208	ITWO		22.82	8,400	106,406.16	191,688.00
IBERIABANK CORP	450828108	IBKC		59.05	5,806	317,757.98	342,844.30
ICONIX BRAND GROUP INC	451055107	ICON		19.39	28,500	488,458.27	552,615.00
ICOS CORPORATION	449295104	ICOS		33.79	38,900	923,342.58	1,314,431.00
ICT GROUP INC	44929Y101	ICTG		31.59	4,000	98,100.00	126,360.00
ICU MEDICAL INC.	44930G107	ICUI		40.68	13,400	523,078.54	545,112.01
IDACORP, INC.	451107106	IDA		38.65	30,300	1,116,871.37	1,171,095.01
IDT CORP-CL B	448947309	IDT		13.08	43,200	564,388.19	565,056.00
I-FLOW CORP	449520303	IFLO		14.95	13,900	168,024.59	207,805.00
IGATE CORP	45169U105	IGTE		6.88	13,100	63,965.65	90,128.02
IHOP CORP.	449623107	IHP		52.70	11,000	332,297.07	579,700.00
IHS INC-CLASS A	451734107	IHS		39.48	20,100	475,322.42	793,548.01
II VI INC	902104108	IIVI		27.94	2,100	35,168.69	58,674.00
IKON OFFICE SOLUTIONS INC.	451713101	IKN		16.37	80,700	835,261.17	1,321,059.00
ILLUMINA, INC.	452327109	ILMN		39.31	27,400	332,022.55	1,077,094.00
IMATION CORP	45245A107	IMN		46.43	25,700	892,868.29	1,193,251.00
IMMUCOR INC	452526106	BLUD		29.23	40,425	368,817.07	1,181,622.75
IMPERIAL SUGAR COMPANY	453096208	IPSU		24.21	14,000	392,916.88	338,940.00
INCYTE CORP	45337C102	INCY		5.84	49,900	208,791.58	291,416.00
INDEPENDENT BANK CORP/MA	453836108	INDB		36.03	16,450	488,343.36	592,693.50
INDEPENDENT BANK CORP/MI	453838104	IBCP		25.29	23,708	598,900.10	599,575.31
INDEVUS PHARMACEUTIC	454072109	IDEV		7.10	29,900	164,179.65	212,290.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC		48.39	17,400	520,156.65	841,986.00
INFORMATICA CORP.	45666Q102	INFA		12.21	51,400	377,261.43	627,594.00
INFOSPACE INC	45678T201	INSP		20.51	29,880	665,182.69	612,838.80
INFOUSA INC	456818301	IUSA		11.91	20,000	181,818.77	238,200.00



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INFRASOURCE SERVICES INC INGLES MKTS INC	45684P102 457030104	IFS	Group: DOMESTIC EQI Market: SMALL CAP Portfolio: QN2 Instrument: COM	UITIES - Internal QUANTITATIVE 2000 (Q) COMMON STOCK			
		IFS	Portfolio: QN2				
		IFS					
		IFS					
INGLES MKTS INC	457030104			21.77	15,900	281,539.92	346,143.00
		IMKTA		29.79	7,000	84,053.85	208,530.00
INNERWORKINGS INC	45773Y105	INWK		15.96	6,300	74,025.00	100,548.00
INNOPHOS HOLDINGS INC	45774N108	IPHS		14.68	4,800	66,240.00	70,464.00
INNOSPEC INC.	45768S105	IOSP		46.55	14,800	363,009.18	688,940.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC		17.03	7,150	119,964.80	121,764.50
INPUT/OUTPUT INC.	457652105	Ю		13.63	42,000	342,607.01	572,460.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT		18.87	38,700	689,294.81	730,269.00
INSITUFORM TECHNOLOGIES CL A	457667103	INSU		25.86	16,250	284,578.18	420,225.00
INSTEEL INDUSTRIES	45774W108	IIIN		17.79	19,500	465,562.43	346,905.00
INTEGRA BK CORP	45814P105	IBNK		27.52	10,400	218,239.44	286,208.00
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART		42.59	11,300	375,098.19	481,267.00
INTEGRAL SYS INC MD	45810H107	ISYS		23.17	14,300	344,164.99	331,331.00
INTEGRATED ELECTRICAL SV	45811E301	IESC		17.79	9,100	159,015.92	161,889.00
INTER PARFUMS INC	458334109	IPAR		19.19	2,800	56,920.89	53,732.00
INTERACTIVE DATA CORP	45840J107	IDC		24.04	21,400	428,566.44	514,456.00
INTERDIGITAL COMM CORP	45866A105	IDCC		33.55	36,500	905,104.35	1,224,575.00
INTERFACE INC	458665106	IFSIA		14.22	28,500	379,926.40	405,270.00
INTERLINE BRANDS INC	458743101	IBI		22.47	3,600	83,830.68	80,892.00
INTERMAC, INC	458786100	IN		24.27	30,100	588,153.03	730,527.00
INTERMUNE INC	45884X103	ITMN		30.75	15,500	259,023.60	476,625.00
INTERNAP NETWORK SERVICES CORP	45885A300	INAP		19.87	18,190	190,940.43	361,435.30
INTERNATIONAL BANCSH	459044103	IBOC		30.91	27,800	763,791.10	859,298.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO		5.45	67,700	486,661.45	368,965.00
INTERNATIONAL SECURITIES EXCHANGE	46031W204	ISE		46.79	22,700	937,648.47	1,062,133.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE		10.26	44,300	340,152.28	454,518.00
INTERPOOL INC	46062R108	IPX		23.36	16,300	316,249.98	380,768.01
INTER-TEL INC.	458372109	INTL		22.16	12,600	272,327.61	279,216.00
INTERVEST BANCSHARES	460927106	IBCA		34.41	8,500	371,915.02	292,485.00
INTERVOICE INC.	461142101	INTV		7.66	23,000	224,716.29	176,180.01



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			Group: DOMESTIC EQU	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
INTERWOVEN INC	46114T508	IWOV		14.67	25,475	219,547.97	373,718.25
INTEVAC INC	461148108	IVAC		25.95	24,600	387,879.99	638,370.00
INTRALASE CORP	461169104	ILSE		22.38	12,800	209,303.04	286,464.00
INVACARE CORP.	461203101	IVC		24.55	28,200	929,765.04	692,310.00
INVENTIV HEALTH INC	46122E105	VTIV		35.35	17,400	324,637.95	615,090.00
INVERNESS MED INNOVA	46126P106	IMA		38.70	19,900	641,571.75	770,130.00
INVESTOOLS INC	46145P103	IEDU		13.79	47,100	374,153.46	649,509.00
INVESTORS BANCORP INC	46146P102	ISBC		15.73	11,400	134,163.30	179,322.00
IOWA TELECOMMUNICATIONS SERVICES	462594201	IWA		19.71	18,700	296,041.31	368,576.99
IPCS INC	44980Y305	IPCS		55.36	4,200	203,884.20	232,512.00
IRWIN FINANCIAL CORP	464119106	IFC		22.63	24,300	479,741.78	549,909.00
ISIS PHARMACEUTICALS INC	464330109	ISIS		11.12	43,500	326,284.80	483,720.00
ITC HOLDINGS CORP	465685105	ITC		39.90	2,300	81,742.00	91,770.00
ITLA CAPITAL CORPORATION	450565106	IMP		57.91	7,200	336,735.75	416,951.99
ITRON INC.	465741106	ITRI		51.84	9,636	309,444.13	499,530.24
IXIA	45071R109	XXIA		9.60	25,600	229,240.32	245,760.00
IXYS CORP	46600W106	IXYS		8.90	16,200	190,428.09	144,180.00
J & J SNACK FOODS CORP	466032109	JJSF		41.40	8,200	98,825.29	339,480.00
J CREW GROUP INC	46612H402	JCG		38.55	12,900	387,903.00	497,295.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM		27.25	37,000	552,229.04	1,008,250.00
JACK IN THE BOX INC.	466367109	JBX		61.04	23,500	615,916.74	1,434,440.00
JACKSON HEWITT TAX SERVICE INC	468202106	JTX		33.97	28,000	658,511.12	951,160.00
JACUZZI BRANDS INC	469865109	JJZ		12.43	46,300	358,541.37	575,509.00
JAKKS PACIFIC INC.	47012E106	JAKK		21.84	28,039	513,377.42	612,371.76
JAMES RIVER COAL CO	470355207	JRCC		9.28	9,900	106,351.74	91,872.00
JAMES RIVER GROUP INC	470359100	JRVR		32.32	5,400	136,431.00	174,528.00
JDA SOFTWARE GROUP INC	46612K108	JDAS		13.77	17,467	287,350.37	240,520.59
JETBLUE AIRWAYS CORP	477143101	JBLU		14.20	70,800	859,335.00	1,005,360.00
JO-ANN STORES INC	47758P307	JAS		24.60	26,600	416,509.73	654,360.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB		29.35	10,766	298,505.09	315,982.10

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
JOURNAL COMMUNICATIONS INC	481130102	JRN		12.61	44,400	637,538.27	559,884.00
JOURNAL REGISTER CO	481138105	JRC		7.30	59,500	792,445.13	434,350.01
JUPITERMEDIA CORP	48207D101	JUPM		7.92	37,200	529,902.72	294,624.00
K V PHARMACEUTICAL C	482740206	KV.A		23.78	23,100	450,703.14	549,317.99
K&F INDUSTRIES HOLDINGS INC	482241106	KFI		22.71	11,200	186,228.00	254,352.00
K2 INC.	482732104	KTO		13.19	28,050	335,308.61	369,979.50
KADANT INC	48282T104	KAI		24.38	16,100	357,446.95	392,518.00
KANBAY INTERNATIONAL INC	48369P207	KBAY		28.77	5,300	110,960.80	152,481.00
KANSAS CITY LIFE INS	484836101	KCLI		50.08	2,400	109,712.68	120,192.00
KAYDON CORP	486587108	KDN		39.74	16,800	446,325.93	667,632.00
KBW INC	482423100	KBW		29.39	4,100	115,620.00	120,499.00
KEANE INC.	486665102	KEA		11.91	39,600	670,749.40	471,636.00
KELLWOOD CO.	488044108	KWD		32.52	22,100	633,890.33	718,692.00
KELLY SERVICES INC CL-A	488152208	KELYA		28.94	12,100	317,109.60	350,174.00
KEMET CORP.	488360108	KEM		7.30	76,100	815,506.94	555,530.00
KENDLE INTERNATIONAL INC.	48880L107	KNDL		31.45	13,900	504,619.00	437,155.00
KENEXA CORP	488879107	KNXA		33.26	9,300	220,774.60	309,318.00
KENNETH COLE PRODUCTIONS	193294105	KCP		23.99	5,500	130,914.26	131,945.00
KENSEY NASH CORP	490057106	KNSY		31.80	6,900	198,210.81	219,420.00
KERYX BIOPHARMACEUTICALS INC	492515101	KERX		13.30	25,700	310,484.98	341,810.00
KEYSTONE AUTOMOTIVE	49338N109	KEYS		33.99	9,600	278,109.76	326,304.00
KFORCE INC	493732101	KFRC		12.17	17,300	138,623.18	210,541.00
KIMBALL INTL INC	494274103	KBALB		24.30	26,500	388,037.39	643,949.99
KINDRED HEALTHCARE I	494580103	KND		25.25	24,600	482,855.27	621,149.99
KNBT BANCORP INC	482921103	KNBT		16.73	17,300	285,143.29	289,429.00
KNIGHT CAPITAL GROUP INC	499005106	NITE		19.17	73,800	755,851.63	1,414,746.02
KNIGHT TRANSPORTATION INC	499064103	KNX		17.05	34,175	535,126.23	582,683.75
KNOLL INC	498904200	KNL		22.00	3,000	56,730.00	66,000.00
KOMAG INC	500453204	KOMG		37.88	24,500	433,305.41	928,060.00
KOPIN CORP	500600101	KOPN		3.57	40,800	213,426.28	145,656.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
KORN/FERRY INTERNATIONAL	500643200	KFY		22.96	34,900	490,037.55	801,303.99
KRISPY KREME DOUGHNUTS INC	501014104	KKD		11.10	32,800	188,462.10	364,080.00
KRONOS INC.	501052104	KRON		36.74	10,200	345,999.53	374,748.00
K-SWISS INC CL-A	482686102	KSWS		30.74	22,100	424,614.80	679,354.00
KYPHON INC	501577100	KYPH		40.40	26,400	658,048.85	1,066,560.00
L-1 IDENTITY SOLUTIONS INC	50212A106	ID		15.13	38,572	477,506.91	583,594.35
LABOR READY INC	505401208	LRW		18.33	45,300	700,556.16	830,349.00
LABRANCHE & CO., INC.	505447102	LAB		9.83	51,200	502,963.16	503,296.00
LACLEDE GROUP HLDG. CO.	505597104	LG		35.03	17,100	498,834.28	599,012.99
LADISH INC	505754200	LDSH		37.08	8,400	314,685.00	311,472.00
LAKELAND BANCORP INC	511637100	LBAI		14.90	11,365	161,720.92	169,338.50
LAKELAND FINL CORP	511656100	LKFN		25.53	7,200	116,915.54	183,816.00
LAKES ENTERTAINMENT INC	51206P109	LACO		10.79	35,900	353,702.15	387,361.00
LAMSON & SESSIONS CO	513696104	LMS		24.26	8,300	235,340.69	201,358.00
LANCASTER COLONY CORP	513847103	LANC		44.31	19,200	753,369.02	850,752.00
LANCE INC	514606102	LNCE		20.08	4,200	56,602.59	84,336.00
LANDAMERICA FINANCIAL GROUP	514936103	LFG		63.11	13,800	603,920.28	870,918.00
LANDAUER INC	51476K103	LDR		52.47	9,800	483,885.49	514,206.00
LANDRY'S RESTAURANTS INC.	51508L103	LNY		30.09	9,800	242,875.24	294,882.00
LATTICE SEMICON. CORP.	518415104	LSCC		6.48	97,900	596,854.54	634,392.00
LAWSON PRODUCTS	520776105	LAWS		45.89	2,700	103,513.46	123,902.99
LAWSON SOFTWARE	52078P102	LWSN		7.39	33,300	215,690.96	246,087.00
LAYNE CHRISTENSEN COMPANY	521050104	LAYN		32.83	7,100	204,852.75	233,093.00
LA-Z-BOY INC.	505336107	LZB		11.87	46,200	799,836.88	548,394.01
LCA-VISION INC.	501803308	LCAV		34.36	14,650	467,195.40	503,374.00
LEAPFROG ENTERPRISES INC	52186N106	LF		9.48	20,300	295,774.74	192,444.00
LEAR CORP.	521865105	LEA		29.53	25,300	561,799.15	747,109.00
LECG CORP	523234102	XPRT		18.48	14,500	280,764.03	267,960.00
LEE ENTERPRISES	523768109	LEE		31.06	26,800	708,402.51	832,408.00
LEVITT CORP-CL A	52742P108	LEV		12.24	9,700	245,401.31	118,728.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QN2 QUANTITATIVE 2000 (Q)



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
LEXICON GENETICS INC	528872104	LEXG		3.61	38,500	157,047.75	138,985.00
LHC GROUP INC	50187A107	LHCG		28.51	17,400	352,786.50	496,074.00
LIFE TIME FITNESS INC	53217R207	LTM		48.51	11,800	410,019.07	572,418.00
LIFECELL CORPORATION	531927101	LIFC		24.14	20,000	526,007.24	482,800.00
LIGHTBRIDGE INC	532226107	LTBG		13.54	16,200	209,747.88	219,348.00
LINCOLN EDUCATIONAL SERVICES	533535100	LINC		13.49	2,700	45,911.88	36,423.00
LINDSAY MANUFACTURING CO.	535555106	LNN		32.65	6,900	203,338.17	225,285.00
LITHIA MOTORS INC - CL A	536797103	LAD		28.76	17,800	428,833.68	511,928.00
LITTELFUSE INC	537008104	LFUS		31.88	13,350	405,366.71	425,598.00
LIVE NATION	538034109	LYV		22.40	38,000	658,418.39	851,200.00
LKQ CORP	501889208	LKQX		22.99	12,900	186,054.98	296,571.00
LODGENET ENTMT CORP	540211109	LNET		25.03	9,900	183,043.08	247,797.00
LODGIAN INC	54021P403	LGN		13.60	12,200	128,595.32	165,920.00
LOJACK CORP	539451104	LOJN		17.08	11,200	219,811.46	191,296.00
LONE STAR TECHNOLOGIES INC	542312103	LSS		48.41	22,900	760,816.33	1,108,589.00
LONGS DRUG STORES INC	543162101	LDG		42.38	19,000	427,318.92	805,220.00
LONGVIEW FIBRE CO	543213102	LFB		21.95	53,248	746,604.92	1,168,793.60
LOOPNET INC	543524300	LOOP		14.98	1,300	16,458.00	19,474.00
LORAL SPACE & COMM	543881106	LORL		40.72	14,200	401,681.56	578,224.00
LSI LIGHTING SYS	50216C108	LYTS		19.85	11,925	158,860.95	236,711.25
LTC PROPERTIES INC	502175102	LTC		27.31	26,400	491,370.48	720,983.99
LTX CORP	502392103	LTXX		5.60	36,800	252,087.36	206,080.00
LUBYS INC.	549282101	LUB		10.89	12,800	144,996.61	139,392.00
LUFKIN INDUSTRIES INC	549764108	LUFK		58.08	12,500	334,055.11	726,000.01
LUMINENT MORTGAGE CAPITAL INC	550278303	LUM		9.71	23,400	213,120.18	227,214.00
LUMINEX CORP DEL	55027E102	LMNX		12.70	31,500	333,590.35	400,050.00
M&F WORLDWIDE CORP	552541104	MFW		25.26	22,800	349,771.37	575,928.01
M/I HOMES INC	55305B101	MHO		38.19	12,600	556,533.51	481,194.00
MACATAWA BK CORP	554225102	MCBC		21.26	8,687	149,087.09	184,685.62
MACDERMID INC.	554273102	MRD		34.10	16,500	513,962.71	562,650.01



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
MACROVISION CORP	555904101	MVSN		28.26	30,900	559,263.64	873,234.00
MADDEN STEVEN LTD	556269108	SHOO		35.09	17,700	221,169.21	621,093.00
MAF BANCORP INC	55261R108	MAFB		44.69	20,102	751,901.21	898,358.38
MAGELLAN HEALTH SERVICES INC	559079207	MGLN		43.22	27,400	980,730.54	1,184,228.00
MAIDENFORM BRANDS INC	560305104	MFB		18.12	8,700	166,880.79	157,644.00
MAINSOURCE FINANCIAL	56062Y102	MSFG		16.94	9,450	168,133.69	160,083.00
MANHATTAN ASSOCIATES INC	562750109	MANH		30.08	24,333	697,605.01	731,936.64
MANNATECH INC	563771104	MTEX		14.73	21,200	300,619.01	312,276.01
MANNKIND CORP	56400P201	MNKD		16.49	24,900	489,119.43	410,601.00
MANTECH INTERNATIONAL CORP-A	564563104	MANT		36.83	16,800	428,078.77	618,744.00
MAPINFO CORP	565105103	MAPS		13.05	12,700	138,090.84	165,735.00
MARCUS CORPORATION	566330106	MCS		25.58	12,800	240,479.46	327,424.00
MARINE PRODS CORP	568427108	MPX		11.74	7,300	77,316.54	85,702.00
MARINEMAX INC	567908108	HZO		25.93	9,800	216,907.19	254,114.00
MARINER ENERGY INC.	56845T305	ME		19.60	54,600	1,002,947.94	1,070,160.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN		24.03	7,100	155,800.03	170,613.00
MARTEK BIOSCIENCES CORP	572901106	MATK		23.34	29,100	849,929.92	679,194.00
MARTEN TRANSPORT LTD	573075108	MRTN		18.33	9,150	146,495.57	167,719.50
MARVEL ENTERPRISES I	57383T103	MVL		26.91	32,800	676,633.20	882,648.00
MASTEC INC	576323109	MTZ		11.54	24,000	275,763.24	276,960.00
MATRIA HEALTHCARE IN	576817209	MATR		28.73	12,500	278,107.65	359,125.00
MATRIX SERVICE CO	576853105	MTRX		16.10	12,400	107,291.21	199,640.00
MATTHEWS INTL CORP	577128101	MATW		39.35	19,150	502,856.87	753,552.50
MATTSON TECHNOLOGY INC	577223100	MTSN		9.32	31,300	245,136.36	291,716.00
MAUI LD & PINEAPPLE	577345101	MLP		33.92	10,500	350,401.01	356,160.00
MAXIMUS INC	577933104	MMS		30.78	12,800	413,331.56	393,984.00
MAXYGEN INC	577776107	MAXY		10.77	42,760	402,597.01	460,525.21
MB FINL INC	55264U108	MBFI		37.61	23,600	766,275.37	887,596.00
MBT FINANCIAL CORP	578877102	MBTF		15.32	8,800	177,420.75	134,816.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR		24.04	7,100	140,851.32	170,683.99



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
MCDATA CORPORATION-A	580031201	MCDTA		5.55	92,100	426,642.08	511,155.00
MCG CAPITAL CORP	58047P107	MCGC		20.32	46,600	750,985.81	946,912.00
MCGRATH RENTCORP	580589109	MGRC		30.63	13,100	285,070.01	401,253.00
MCMORAN EXPLORATION CO	582411104	MMR		14.22	14,500	257,314.10	206,190.00
MEADOWBROOK INS GROUP	58319P108	MIG		9.89	33,400	278,070.93	330,326.00
MEDALLION FINANCIAL CORP	583928106	TAXI		12.37	8,800	114,025.12	108,856.00
MEDAREX INC	583916101	MEDX		14.79	73,100	710,082.41	1,081,148.99
MEDCATH CORPORATION	58404W109	MDTH		27.36	4,700	89,267.09	128,592.00
MEDIA GENERAL INC - CL A	584404107	MEG		37.17	15,500	903,050.02	576,135.00
MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC		8.04	33,000	238,408.50	265,320.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI		32.24	13,800	304,909.89	444,912.00
MEDICINES COMPANY	584688105	MDCO		31.72	29,900	675,887.33	948,428.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX		35.13	32,600	958,867.82	1,145,238.00
MEDIFAST INC	58470H101	MED		12.58	6,900	123,278.16	86,802.00
MENTOR CORP/MINN	587188103	MNT		48.87	21,700	476,759.55	1,060,479.00
MENTOR GRAPHICS CORP.	587200106	MENT		18.03	47,864	529,775.38	862,987.93
MERCANTILE BANK CORP	587376104	MBWM		37.70	4,774	150,354.16	179,979.80
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY		13.36	12,500	148,627.50	167,000.00
MERGE TECHNOLOGIES INC.	589981109	MRGE		6.56	15,500	263,779.04	101,680.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO		24.53	12,550	160,794.80	307,851.50
MERIDIAN RESOURCE CO	58977Q109	TMR		3.09	114,000	603,453.54	352,260.00
MERIT MED SYS INC	589889104	MMSI		15.84	16,278	240,445.03	257,843.52
MERITAGE HOMES CORP	59001A102	MTH		47.72	18,100	854,648.56	863,732.00
MESA AIR GROUP INC	590479101	MESA		8.57	21,500	178,789.90	184,255.00
METABASIS THERAPEUTICS	59101M105	MBRX		7.52	12,300	93,829.32	92,496.00
METABOLIX INC	591018809	MBLX		18.94	4,100	78,720.00	77,654.00
METAL MANAGEMENT INC	591097209	MM		37.85	23,700	499,878.04	897,045.00
METHODE ELECTRONICS CL-A	591520200	METH		10.83	42,945	471,845.76	465,094.34
MFA MORTGAGE INVESTMENTS INC	55272X102	MFA		7.69	47,400	319,457.04	364,506.00
MGE ENERGY INC	55277P104	MGEE		36.58	12,148	416,645.67	444,373.84



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Company Comp	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Port Billing Port Billing All Port Mark Mark (Control Service) Control Service (Cont				Group: DOMESTIC EQU	ITIES - Internal			
MGPHAMAINC \$5288016 MGP 4004 8141 29.0 612.142 12.8877 12				Market: SMALL CAP				
MRCELINCHEOPINTS INC 5503C9103 MGPI 261 570 132,227.21 128,877.00 MICREL INCOPPORATED 544739101 MGR 12.78 43,410 529,466.20 613,839.00 MICROS SYSTEMS INC. 5491010 MGRS 12.70 22,00 513,830.00 514,830.00 MICROSTRATEON INC-LA 5491710 MSC 11.00 350.00 350.00 12,000.00 MICROSTRATEON INC-LA 5491700 MID 47.00 13,500 12,000.00 12,000.00 MIDLAND CO 569278101 MID 41.00 41.00 35,000 288,815.88 413,827.00 MILLER (HERMAN) INC 5694010 MILL 42.00 13,000 288,815.88 413,827.00 MILLER (HERMAN) INC 60051204 MILR 20.00 13,000 465,221.50 413,828.00 MILLER (HERMAN) INC 60051204 MIR 42.00 13,00 465,221.50 472,800.00 MILLER (HERMAN) INC 60051204 MIR 42.00 13,00 450,221.50 472,8								
MICREL INCORPORATED 594793101 MCR.I. 10.78 4,4,10 529,46620 467,898.80 MICROS SYSTEMS INC. 59491100 MCRG 5270 22,00 501,838.00 1,222,840.00 MICROSETIAL EXPINICAL A 5943700 MSTR 11.101 8,000 388,280.00 514,800.01 MICROSTRIAL EXPINICAL A 59437400 TUNE 4.70 31,500 152,200.62 148,000.00 MICDLER V CORP 59627810 MID 147 31,500 288,118.80 148,000.00 MID-LAD CO 59674810 MID 141 9,000 288,118.80 28,118.80 141,502.00 MID-LAD CO 59674810 MID 41,900 40,900 28,900.00 41,432.00 40,222.10 41,432.00 41,532.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00 41,432.00	MGI PHARMA INC	552880106	MOGN		18.41	29,100	612,144.23	535,731.00
MICROS SYSTEMS INC. 59491100 MCRS 52.70 3.20 6018,839 AI 1.222,680.00 MICROS EM CORP 595137100 MSCC 19.65 26.20 504,484.69 514,800.01 MICROS TRATEGY INC-CLA 594972488 MSTR 11.41 8,000 38,200.00 318,200.00	MGP INGREDIENTS INC	55302G103	MGPI		22.61	5,700	132,327.21	128,877.00
MICROSEMICORP 59517100 MSCC 19658 62,00 504-464.60 514.800.00 MICROSTRATECY INC-CLA 594972408 MSTR 114.01 8.00 383.260.00 912,000.00 MICROSTURI ENC 59514710 MID 104.07 3.50 152,006.00 148,050.00 MIDLEDY CORP 5967810 MID 104.07 4.00 219,779.57 141,660.00 MID-STATE BANCSHARES 5954010 MIDS 4.01 19.00 19.00 208,815.88 131,00 208,815.88 131,00 208,815.88 131,00 208,815.80 131,00 208,815.80 141,40,20 100 100,22,862.86 141,40,20 100 100,22,862.86 141,40,20 100 100,22,862.86 141,40,20 100 100,22,862.86 141,40,20 100 100,22,862.86 141,40,20 100 100,22,862.86 141,40,20 100 100,22,862.86 141,40,20 100 100,22,862.86 141,40,20 100 100,22,862.86 141,40,20 100,22,822.86 141,40,20 100,22,822.86 1	MICREL INCORPORATED	594793101	MCRL		10.78	43,410	529,466.20	467,959.80
MICROSTRATEGY INC-CLA 59497248 MSTR 114-01 8,000 38,260.00 912,000.00 MICROSTUVE INC 59514190 TUNE 4,70 31,500 152,306.62 148,000.00 MIDCARD CO 59748100 MIDD 11467 4,000 29,795.77 41,800.00 MIDLARD CO 59748109 MLAN 415.83 9,800 29,815.18 413,627.00 MIDLES TATE BANCSHARES 59540108 MDST 36.93 33,00 10,228,256 14,43,820.00 MILLER INDUSTRIES INC 60051240 MLR 36.36 39,700 10,228,256 14,43,820.00 MILLER INDUSTRIES INC 60051240 MLR 36.06 18,00 488,880.1 67,4360.00 MINE SAFETY APPLIANCES CO 602720144 MSA 36.6 18,00 488,880.1 674,360.00 MINE SAFETY APPLIANCES CO 60215109 MS 48.8 36.0 19,00 488,880.1 674,360.00 MINE SAFETY APPLIANCES CO 60215109 MS 48.0 36.0 48.0	MICROS SYSTEMS INC.	594901100	MCRS		52.70	23,200	501,839.04	1,222,640.00
MICROTUNE INC 99514P109 TUNE 4.70 31,500 152,906.22 148,000.00 MIDLEBY CORP 99628101 MIDD 104.67 4,000 219,779.57 418,800.00 MIDLAND CO 93748109 MLAN 41.96 9,800 288,815.88 413,627.00 MILLER (HERMAN) INC 60054100 MLHR 60.93 39,700 10,228,626.88 413,432.00 MILLER INDUSTRIES INC 60054100 MLHR 60.93 39,700 405,221.56 472,800.00 MINE RAS ETY APPLIANCES CO 60251244 MIR 40.90 11,000 458,988.01 674,360.00 MINE RAS TECHNOLOGIES INC 60158108 MTX 83.90 11,000 458,989.01 699,000 MINE STECHNOLOGIES INC 60457107 MIPS 83.00 25.90 119,121.46 614,390.00 MINE STECHNOLOGIES INC 60457107 MIPS 83.00 25.90 119,121.46 214,970.00 MOSI INSTRUMENTS INC 6076100 MINE 41.90 25.90 210,100 218,142.00	MICROSEMI CORP	595137100	MSCC		19.65	26,200	504,464.69	514,830.01
MIDDLESY CORP 596786101 MIDD 104.67 4,00 219.779.57 418.800.00 MIDLAD CO 597886109 MLN 41.95 9,860 298.815.88 413,627.00 MID-STATE BANCSHARES 595440108 MDST 36.39 13,30 268.705.86 413,827.00 MILER (HERMAN) INC 60054100 MLHR 36.36 39,70 10,225.825.66 414,828.00 MILER (HERMAN) INC 60055120 MLR 24.00 19,70 405,221.56 414,828.00 MINER SAFETY APPLIANCES CO 6025104 MR 24.00 19,70 405,521.56 472,800.00 MINER SAFETY APPLIANCES CO 60235106 MTX 58.79 11,900 655,995.18 699,601.00 MINER SAFETY APPLIANCES COR 60358106 MTX 58.79 11,900 655,995.18 699,601.00 MINER SAFETY APPLIANCES COR 60358106 MTX 58.70 11,900 655,995.18 699,601.00 MINER SERVINGUES CORD 604567107 MIPS 40.00 25.00 12,000 <	MICROSTRATEGY INC-CL A	594972408	MSTR		114.01	8,000	388,260.09	912,080.00
MIDLAND CO 59748109 MLAN 41.95 9,860 298,815.88 413,627.00 MIDLSTATE BANCSHARES 59544108 MDST 36.39 13,300 268,765.68 483,987.00 MILLER INDUSTRIES INC 60055124 MLP 420 19,700 405,221.56 14,44,92.00 MINE SAFETY APPLIANCES CO 607270140 MSA 36.65 18,000 488,988.01 674,380.00 MINE SAFETY APPLIANCES CO 607351264 MTX 58.79 11,900 655,995.18 699,601.00 MINE SAFETY APPLIANCES CO 60351266 MTX 58.79 11,900 655,995.18 699,601.00 MINE SAFETY APPLIANCES CO 60358106 MTX 58.79 11,900 655,995.18 699,601.00 MINE SAFETY APPLIANCES CO 60358106 MTX 58.90 11,900 655,995.18 699,601.00 MISH STEWARD AND ARTHER SAFE CO 60368107 MIPS 3.0 0.0 197,212.60 214,970.00 MOSI INTERLATE AND ARTHER SAFE CO 60786107 MCC 21.0 22,401	MICROTUNE INC	59514P109	TUNE		4.70	31,500	152,906.62	148,050.00
MIDESTATE BANCSHARES 595440108 MIDEST 36.39 13.00 28.8765.68 438.987.00 MILLER (HERMAN) INC 60054100 MILHR 36.36 39.00 1.022.862.56 1.443.492.00 MILLER (HERMAN) INC 600551204 MILR 24.00 19.00 405.221.66 472.800.00 MINESAFETY APPLIANCES CO 60272104 MSA 36.66 18.00 36.50 18.00 48.898.01 674.360.00 MINESAFETY APPLIANCES CO 60272104 MSA 36.60 18.00 19.00 655.995.18 699.00.10 MINESTECHNOLOGIES INC 603158106 MTX 89.00 18.00 19.0	MIDDLEBY CORP	596278101	MIDD		104.67	4,000	219,779.57	418,680.00
MILER (HERMAN) INC 60054100 MILR 36.36 39.70 1.022,862.56 1.443,492.00 MILLER INDUSTRIES INC 600551204 MIR 24.00 19.70 405,221.56 472,800.00 MINERALS TECHNOLOGIES INC 602720104 MSA 36.65 18.40 488,880.1 674,300.00 MINES TECHNOLOGIES IN 604567107 MTX 8.30 25.00 19.721.24 698,001.00 MISS INSTRUMENTS INC 65368114 MKSI 2.58 31,30 197,212.46 214,970.00 MOBILE MININC. 60746107 MKSI 2.58 31,30 197,212.46 214,970.00 MOBILE MININC. 60746107 MKSI 2.58 31,30 197,212.48 276,754.00 MOBILE MININC. 60746103 MKSI 2.59 2.00 10,22 2.00 10,22 2.00 10,22 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00 2.00	MIDLAND CO	597486109	MLAN		41.95	9,860	298,815.88	413,627.00
MILER INDUSTRIES INC 600551244 MIR 24.00 19,700 405,221.56 472,800.00 MINE SAFETY APPLIANCES CO 602720104 MSA 36.65 18,400 488,988.01 674,360.00 MINE SAFETY APPLIANCES CO 603158106 MTX 58.79 11,900 655,995.18 699,601.00 MINE STECHNOLOGIES IN 604567107 MIPS 8.30 25,900 197,212.46 221,497.00 MKS INSTRUMENTS INC 604567107 MIPS 8.30 25,900 197,212.48 221,497.00 MKSINSTRUMENTS INC 607467103 MKSI 22.58 31,300 591,498.88 706,754.00 MKSINSTRUMENTS INC 607467103 MKSI 26.94 10,400 135,228.79 288,017.00 MODINE MANUFACTURING CO 607828100 MOD 20.00 22,401 468,020.15 472,652.28 MCLEULAR DEVICES CORP 608510107 MCC 21,07 22,404 468,020.15 472,652.28 MOLINA HEALTHCARE INC 608510107 MCR 21,002 13,002 176,	MID-STATE BANCSHARES	595440108	MDST		36.39	13,300	268,765.68	483,987.00
MINE SAFETY APPLIANCES CO 602720104 MSA 36.65 18.400 488,988.01 674,360.00 MINERALS TECHNOLOGIES INC 603158106 MTX 58.79 11,900 655,995.18 699,601.00 MIPS TECHNOLOGIES IN 604667107 MIPS 8.30 25,900 197,212.46 214,970.00 MKS INSTRUMENTS INC 55306N104 MKSI 22.58 31,300 591,498.88 706,754.00 MOBILE MINI INC. 60740F105 MINI 26.94 10,400 135,228.79 2801,750.00 MODINE MANUFACTURING CO 607828100 MOD 25.03 20,000 528,068.44 400,000.00 MCLEQULAR DEVICES CORP 608516107 MDC 21.07 22,404 488,002.15 472,052.28 MOLINA HEALTHCARE INC 608558100 MOH 32.51 13,700 482,473.22 445,387.00 MONACO COACH CORPORATION 608568103 MNC 14.16 15.90 156,693.66 148,055.99 MONARCH CASINO & RES 609027107 MCRI 32.04 32.1 32	MILLER (HERMAN) INC	600544100	MLHR		36.36	39,700	1,022,862.56	1,443,492.00
MINERALS TECHNOLOGIES INC 603158106 MTX 58.79 11,900 655,995.18 699,601.00 MIPS TECHNOLOGIES IN 604567107 MIPS 8.30 25,900 197,212.46 214,970.00 MKS INSTRUMENTS INC 55306N104 MKSI 22.58 31,300 591,498.88 706,754.00 MOBILE MINI INC. 60740F105 MINI 26.94 10,400 135,228.79 280,176.00 MODINE MANUFACTURING CO 607828100 MOD 25.03 20,000 528,068.44 500,600.00 MOLECULAR DEVICES CORP 60851017 MDC 21.07 22,404 468,020.15 472,052.28 MOLENDA PHARMACEUTICALS INC 608571100 MNTA 15.73 12,900 176,873.19 202,917.00 MONARCH CASINO & RES 6090271707 MCRI 23.88 6.200 176,873.69 215,144.00 MORIN MUFFLER BRAKE 610236101 MNRO 35.10 7,062 155,728.25 247,876.20 MOGSYS INC. 619718109 MORN 45.05 10 4,045.73	MILLER INDUSTRIES INC	600551204	MLR		24.00	19,700	405,221.56	472,800.00
MIPS TECHNOLOGIES IN 604567107 MIPS 8.30 25,900 197,212.46 21,970.00 MKS INSTRUMENTS INC 55306N104 MKSI 22.58 31,300 591,498.88 706,754.00 MOBILE MINI INC. 60740F105 MINI 26.94 10,400 135,228.79 280,176.00 MODINE MANUFACTURING CO 607828100 MOD 25.03 20,000 528,068.44 500,600.00 MOLECULAR DEVICES CORP 608510107 MDC 21.07 22,404 468,020.15 472,052.28 MOLIMA HEALTHCARE INC 60857100 MOH 32.51 13,700 482,473.22 445,387.00 MONACO COACH CORPORATION 608771100 MNT 15.73 12,900 176,687.19 225,144.00 MONARCH CASINO & RES 609027107 MCRI 23.81 6,200 176,689.66 148,055.99 MOGI INC. CLA 615394202 MOGA 38.19 22,000 482,553.55 340,180.00 MOSYS INC. 619718109 MOSY 405 13,400 104,863.4 123	MINE SAFETY APPLIANCES CO	602720104	MSA		36.65	18,400	488,988.01	674,360.00
MKS INSTRUMENTS INC 55306N104 MKSI 22.58 31,300 591,498.88 706,754.00 MOBILE MINI INC. 60740F105 MINI 26.94 10,400 135,228.79 280,176.00 MODINE MANUFACTURING CO 607828100 MOD 25.03 20,000 528,068.44 500,600.00 MOLECULAR DEVICES CORP 60851C107 MDC 21.07 22,404 468,020.15 472,052.28 MOLINA HEALTHCARE INC 60857100 MOH 32.51 13,700 482,473.22 445,387.00 MOMENTA PHARMACEUTICALS INC 608771100 MNTA 15.73 12,900 176,873.19 202,917.00 MONACO COACH CORPORATION 60886R103 MNC 14.16 15,900 260,021.07 225,144.00 MONARCH CASINO & RES 609027107 MCRI 23.88 6,200 157,669.66 148,055.99 MONGO INC. CLA 615394202 MOGA 38.19 22,000 482,553.55 840,180.00 MOSYS INC. 619718109 MOSY 29.55 13,400 104,866.34	MINERALS TECHNOLOGIES INC	603158106	MTX		58.79	11,900	655,995.18	699,601.00
MOBILE MINI INC. 60740F105 MINI 26.94 10,400 135,228.79 280,176.00 MODINE MANUFACTURING CO 607828100 MOD 25.03 20,000 528,068.44 500,600.00 MOLECULAR DEVICES CORP 60851C107 MDCC 21.07 22,404 468,020.15 472,052.28 MOLINA HEALTHCARE INC 60855R100 MOH 32.51 13,700 482,473.22 445,387.00 MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,917.00 MONACO COACH CORPORATION 60886103 MNC 14.16 15,900 206,021.07 225,144.00 MONARCH CASINO & RES 609027107 MCRI 23.88 6,200 157,669.66 148,055.99 MONRO MUFFLER BRAKE 61023611 MNRO 35.10 7,062 155,728.25 247,876.20 MOOG INC. CL A 615394202 MOGA 38.19 22,000 482,555.55 840,180.00 MOSYS INC. 619718109 MORN 29.05 13,400 104,866.34	MIPS TECHNOLOGIES IN	604567107	MIPS		8.30	25,900	197,212.46	214,970.00
MODINE MANUFACTURING CO 607828100 MOD 25.03 20,000 528,068.44 500,600.00 MOLECULAR DEVICES CORP 60851C107 MDCC 21.07 22,404 468,020.15 472,052.28 MOLINA HEALTHCARE INC 60855R100 MOH 32.51 13,700 482,473.22 445,387.00 MOMENTA PHARMACEUTICALS INC 608771100 MNTA 15.73 12,900 176,873.19 202,917.00 MONACO COACH CORPORATION 60886R103 MNC 14.16 15,900 206,021.07 225,144.00 MONARCH CASINO & RES 609027107 MCRI 23.88 6,200 157,669.66 148,055.99 MONRO MUFFLER BRAKE 610236101 MNRO 35.10 7,062 155,728.25 247,876.20 MOG INC. CL A 615394202 MOGA 38.19 22,000 482,553.55 840,180.00 MOSYS INC. 619718109 MOSY 9.25 13,400 104,866.34 123,950.00 MOVADO GROUP INC 624580106 MOV 29.00 10,500 131,941.2	MKS INSTRUMENTS INC	55306N104	MKSI		22.58	31,300	591,498.88	706,754.00
MOLECULAR DEVICES CORP 60851107 MDCC 21.07 22,404 468,020.15 472,052.28 MOLINA HEALTHCARE INC 608587100 MOH 32.51 13,700 482,473.22 445,387.00 MOMENTA PHARMACEUTICALS INC 608771100 MNTA 15.73 12,900 176,873.19 202,917.00 MONACO COACH CORPORATION 608867103 MNC 14.16 15,900 266,021.07 225,144.00 MONARCH CASINO & RES 609027107 MCRI 23.88 6,200 157,669.66 148,055.99 MONRO MUFFLER BRAKE 610236101 MNRO 35.10 7,062 155,728.25 247,876.20 MOG INC. CL A 615394202 MOGA 38.19 22,000 482,553.55 840,180.00 MOSYS INC. 617700199 MORN 45.05 10 4,045.73 1,350.00 MOVADO GROUP INC 624580106 MOV 29.00 10,500 168,232.15 304,500.00 MOVE, INC 55.10 59,700 313,941.42 328,947.00	MOBILE MINI INC.	60740F105	MINI		26.94	10,400	135,228.79	280,176.00
MOLINA HEALTHCARE INC 60855R100 MOH 32.51 13,700 482,473.22 445,387.00 MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,917.00 MONACO COACH CORPORATION 60886R103 MNC 14.16 15,900 206,021.07 225,144.00 MONARCH CASINO & RES 609027107 MCRI 23.88 6,200 157,669.66 148,055.99 MONRO MUFFLER BRAKE 610236101 MNRO 35.10 7,062 155,728.25 247,876.20 MOOG INC. CL A 615394202 MOGA 38.19 22,000 482,553.55 840,180.00 MORNINGSTAR INC 617700109 MORN 45.05 13,400 104,866.34 123,950.00 MOSYS INC. 619718109 MOSY 29.00 10,500 168,232.15 304,500.00 MOVE, INC 624580106 MOVE 5.51 59,700 313,941.42 328,947.00	MODINE MANUFACTURING CO	607828100	MOD		25.03	20,000	528,068.44	500,600.00
MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,917.00 MONACO COACH CORPORATION 60886R103 MNC 14.16 15,900 206,021.07 225,144.00 MONARCH CASINO & RES 609027107 MCRI 23.88 6,200 157,669.66 148,055.99 MONRO MUFFLER BRAKE 610236101 MNRO 35.10 7,062 155,728.25 247,876.20 MOOG INC. CL A 615394202 MOGA 38.19 22,000 482,553.55 840,180.00 MORNINGSTAR INC 617700109 MORN 45.05 100 4,045.73 4,505.00 MOSYS INC. 619718109 MOSY 9.25 13,400 104,866.34 123,950.00 MOVADO GROUP INC 624580106 MOV 29.00 10,500 168,232.15 304,500.00 MOVE, INC 55.1 59,700 313,941.42 328,947.00	MOLECULAR DEVICES CORP	60851C107	MDCC		21.07	22,404	468,020.15	472,052.28
MONACO COACH CORPORATION 60886R103 MNC 14.16 15,900 206,021.07 225,144.00 MONARCH CASINO & RES 609027107 MCRI 23.88 6,200 157,669.66 148,055.99 MONRO MUFFLER BRAKE 610236101 MNRO 35.10 7,062 155,728.25 247,876.20 MOOG INC. CL A 615394202 MOG.A 38.19 22,000 482,553.55 840,180.00 MORNINGSTAR INC 617700109 MORN 45.05 100 4,045.73 4,505.00 MOSYS INC. 619718109 MOSY 9.25 13,400 104,866.34 123,950.00 MOVADO GROUP INC 624580106 MOV 29.00 10,500 168,232.15 304,500.00 MOVE, INC 5.51 59,700 313,941.42 328,947.00	MOLINA HEALTHCARE INC	60855R100	MOH		32.51	13,700	482,473.22	445,387.00
MONARCH CASINO & RES 609027107 MCRI 23.88 6,200 157,669.66 148,055.99 MONRO MUFFLER BRAKE 610236101 MNRO 35.10 7,062 155,728.25 247,876.20 MOOG INC. CL A 615394202 MOGA 38.19 22,000 482,553.55 840,180.00 MORNINGSTAR INC 617700109 MORN 45.05 100 4,045.73 4,505.00 MOSYS INC. 619718109 MOSY 9.25 13,400 104,866.34 123,950.00 MOVADO GROUP INC 624580106 MOV 29.00 10,500 168,232.15 304,500.00 MOVE, INC 5.51 59,700 313,941.42 328,947.00	MOMENTA PHARMACEUTICALS INC	60877T100	MNTA		15.73	12,900	176,873.19	202,917.00
MONRO MUFFLER BRAKE 610236101 MNRO 35.10 7,062 155,728.25 247,876.20 MOOG INC. CL A 615394202 MOG.A 38.19 22,000 482,553.55 840,180.00 MORNINGSTAR INC 617700109 MORN 45.05 100 4,045.73 4,505.00 MOSYS INC. 619718109 MOSY 9.25 13,400 104,866.34 123,950.00 MOVADO GROUP INC 624580106 MOV 29.00 10,500 168,232.15 304,500.00 MOVE, INC 55.11 59,700 313,941.42 328,947.00	MONACO COACH CORPORATION	60886R103	MNC		14.16	15,900	206,021.07	225,144.00
MOOG INC. CL A 615394202 MOG.A 38.19 22,000 482,553.55 840,180.00 MORNINGSTAR INC 617700109 MORN 45.05 100 4,045.73 4,505.00 MOSYS INC. 619718109 MOSY 9.25 13,400 104,866.34 123,950.00 MOVADO GROUP INC 624580106 MOV 29.00 10,500 168,232.15 304,500.00 MOVE, INC 5.51 59,700 313,941.42 328,947.00	MONARCH CASINO & RES	609027107	MCRI		23.88	6,200	157,669.66	148,055.99
MORNINGSTAR INC 617700109 MORN 45.05 100 4,045.73 4,505.00 MOSYS INC. 619718109 MOSY 9.25 13,400 104,866.34 123,950.00 MOVADO GROUP INC 624580106 MOV 29.00 10,500 168,232.15 304,500.00 MOVE, INC 5.51 59,700 313,941.42 328,947.00	MONRO MUFFLER BRAKE	610236101	MNRO		35.10	7,062	155,728.25	247,876.20
MOSYS INC. 619718109 MOSY 9.25 13,400 104,866.34 123,950.00 MOVADO GROUP INC 624580106 MOV 29.00 10,500 168,232.15 304,500.00 MOVE, INC 5.51 59,700 313,941.42 328,947.00	MOOG INC. CL A	615394202	MOG.A		38.19	22,000	482,553.55	840,180.00
MOVADO GROUP INC 624580106 MOV 29.00 10,500 168,232.15 304,500.00 MOVE, INC 62458M108 MOVE 5.51 59,700 313,941.42 328,947.00	MORNINGSTAR INC	617700109	MORN		45.05	100	4,045.73	4,505.00
MOVE, INC 62458M108 MOVE 5.51 59,700 313,941.42 328,947.00	MOSYS INC.	619718109	MOSY		9.25	13,400	104,866.34	123,950.00
	MOVADO GROUP INC	624580106	MOV		29.00	10,500	168,232.15	304,500.00
MPS GROUP INC 553409103 MPS 14.18 61,500 474,935.95 872,070.00	MOVE, INC	62458M108	MOVE		5.51	59,700	313,941.42	328,947.00
	MPS GROUP INC	553409103	MPS		14.18	61,500	474,935.95	872,070.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
MRV COMMUNICATIONS I	553477100	MRVC		3.54	74,500	209,292.85	263,730.00
MTS SYS CORP	553777103	MTSC		38.62	10,900	290,351.49	420,958.00
MUELLER INDUSTRIES INC.	624756102	MLI		31.70	28,300	865,857.70	897,110.00
MUELLER WTR PRODS INC	624758108	MWA		14.87	54,900	827,699.88	816,363.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX		20.29	5,000	102,623.00	101,450.00
MULTIMEDIA GAMES, INC.	625453105	MGAM		9.60	16,200	177,973.63	155,520.00
MWI VETERINARY SUPPLY INC	55402X105	MWIV		32.30	3,300	114,413.64	106,590.00
MYRIAD GENETICS INC	62855J104	MYGN		31.30	23,500	384,598.81	735,550.00
NABI BIOPHARMACEUTIC	629519109	NABI		6.78	35,900	205,067.98	243,402.00
NACCO INDUSTRIES -CL A	629579103	NC		136.60	3,300	312,623.00	450,780.00
NARA BANCORP INC	63080P105	NARA		20.92	12,700	200,178.37	265,684.00
NASB FINL INC	628968109	NASB		41.35	2,399	95,322.83	99,198.65
NASH FINCH CO.	631158102	NAFC		27.30	18,500	492,387.43	505,050.00
NASTECH PHARMACEUTIC	631728409	NSTK		15.13	12,900	200,654.34	195,177.00
NATCO GROUP INC	63227W203	NTG		31.88	8,700	349,669.53	277,356.00
NATIONAL BEVERAGE CO	635017106	FIZ		14.03	4,900	63,733.84	68,747.00
NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP		43.97	14,800	534,223.29	650,756.01
NATIONAL HEALTH INVESTORS INC	63633D104	NHI		33.00	14,000	344,411.01	462,000.01
NATIONAL HEALTHCARE	635906100	NHC		55.20	7,900	257,148.64	436,080.00
NATIONAL INTERSTATE CORP	63654U100	NATL		24.30	17,800	377,761.42	432,540.01
NATIONAL PENN BANCSH	637138108	NPBC		20.25	28,658	564,770.01	580,324.49
NATIONAL PRESTO INDS INC	637215104	NPK		59.87	6,600	274,394.62	395,141.98
NATIONAL WESTN LIFE	638522102	NWLIA		230.14	2,306	344,107.08	530,702.84
NAVIGANT CONSULTING	63935N107	NCI		19.76	25,400	425,949.88	501,904.00
NAVIGATORS GROUP INC	638904102	NAVG		48.18	1,400	63,907.50	67,452.00
NAVISTAR INTL. CORP.	63934E108	NAV		33.43	37,100	912,970.97	1,240,253.00
NBT BANCORP INC	628778102	NBTB		25.51	20,500	417,599.30	522,955.00
NBTY INC.	628782104	NTY		41.57	41,000	1,063,870.66	1,704,370.00
NCI BUILDING SYS INC	628852105	NCS		51.75	12,200	289,435.64	631,350.00
NEENAH PAPER INC	640079109	NP		35.32	15,300	524,376.26	540,396.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			-
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
NEKTAR THERAPEUTICS	640268108	NKTR		15.21	31,900	579,144.67	485,199.00
NESS TECHNOLOGIES INC	64104X108	NSTC		14.26	31,700	407,957.70	452,042.00
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS		29.56	27,500	712,931.51	812,900.00
NETBANK INC	640933107	NTBK		4.64	27,600	167,151.12	128,064.00
NETFLIX.COM INC	64110L106	NFLX		25.86	13,600	270,414.28	351,696.00
NETGEAR INC	64111Q104	NTGR		26.25	19,800	294,860.36	519,750.00
NETRATINGS INC	64116M108	NTRT		17.51	20,000	270,229.04	350,200.00
NETSCOUT SYS INC	64115T104	NTCT		8.30	43,966	330,396.56	364,917.79
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX		10.42	41,700	1,191,139.74	434,514.00
NEW RIVER PHARMACEUTICALS	648468205	NRPH		54.71	9,500	225,437.99	519,745.01
NEW YORK & CO	649295102	NWY		13.08	12,800	222,013.57	167,423.99
NEWALLIANCE BANCSHARES INC	650203102	NAL		16.40	44,900	630,758.18	736,360.00
NEWKIRK REALTY TRUST INC	651497109	NKT		18.04	11,600	192,917.28	209,264.00
NEWMARKET CORP	651587107	NEU		59.05	10,300	172,382.81	608,215.00
NEWPARK RESOURCES INC.	651718504	NR		7.21	53,300	348,722.62	384,293.00
NEWPORT CORP	651824104	NEWP		20.95	36,400	582,610.91	762,580.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC		16.75	10,350	154,035.13	173,362.50
NIC INC	62914B100	EGOV		4.97	22,800	144,928.20	113,316.00
NICOR INC.	654086107	GAS		46.80	32,000	1,109,163.19	1,497,600.00
NJ RESOURCES CORP. COMMON	646025106	NJR		48.58	21,200	760,000.63	1,029,896.00
NN INC	629337106	NNBR		12.43	28,900	351,293.27	359,227.00
NORDSON CORP	655663102	NDSN		49.83	17,500	615,494.01	872,025.00
NORTH PITTSBURGH SYS	661562108	NPSI		24.14	18,200	425,150.42	439,348.00
NORTHERN EMPIRE BANCSHARES	665112108	NREB		29.54	5,510	160,802.79	162,765.40
NORTHFIELD LABORATORIES INC	666135108	NFLD		4.07	15,100	143,091.88	61,457.00
NORTHSTAR NEUROSCIENCE	66704V101	NSTR		14.38	21,943	266,453.65	315,540.34
NORTHWEST BANCORP IN	667328108	NWSB		27.46	11,100	241,881.98	304,806.02
NORTHWEST NATURAL GAS CO.	667655104	NWN		42.44	16,400	487,543.07	696,016.00
NORTHWESTERN CORP	668074305	NWEC		35.38	21,200	612,293.21	750,056.01
NOVAVAX INC	670002104	NVAX		4.10	36,600	144,709.08	150,060.00



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			Group: DOMESTIC EQUI	TIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
NOVEN PHARMACEUTICALS INC	670009109	NOVN		25.45	23,400	493,970.95	595,530.00
NU SKIN ENTERPRISES	67018T105	NUS		18.23	17,100	295,117.04	311,733.00
NUANCE COMMUNICATIONS	67020Y100	NUAN		11.46	74,816	461,920.74	857,391.36
NUVASIVE INC	670704105	NUVA		23.10	4,700	89,053.40	108,570.00
NUVELO INC	67072M301	NUVO		4.00	30,900	531,056.04	123,600.00
NXSTAGE MEDICAL INC	67072V103	NXTM		8.38	7,200	69,040.94	60,336.00
NYMAGIC INC	629484106	NYM		36.60	3,500	101,654.35	128,100.00
OAKLEY INC.	673662102	00		20.06	14,800	184,222.23	296,888.00
OCEANFIRST FINL CORP	675234108	OCFC		22.93	5,200	119,605.83	119,236.00
O'CHARLEYS INC	670823103	CHUX		21.28	13,810	252,522.78	293,876.80
OCWEN FINANCIAL CORP	675746309	OCN		15.86	34,700	475,263.50	550,342.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY		13.26	35,800	627,806.94	474,708.00
ODYSSEY HOLDINGS CORP	67612W108	ORH		37.30	13,900	472,604.26	518,470.00
OHIO CASUALTY CORP.	677240103	OCAS		29.81	45,900	699,220.02	1,368,279.00
OIL STS INTL INC	678026105	OIS		32.23	36,200	813,862.62	1,166,726.00
OLD DOMINION FREIGHT LINE	679580100	ODFL		24.07	16,750	228,924.47	403,172.50
OLD NATL BANCORP IND	680033107	ONB		18.92	40,085	922,391.54	758,408.20
OLD SECOND BANCORP I	680277100	OSBC		29.30	8,100	201,818.18	237,330.00
OLIN CORP	680665205	OLN		16.52	57,300	1,073,046.27	946,595.99
OLYMPIC STEEL INC	68162K106	ZEUS		22.23	14,000	472,796.50	311,220.00
OM GROUP, INC.	670872100	OMG		45.28	17,500	345,836.54	792,400.00
OMEGA FINL CORP	682092101	OMEF		31.92	14,900	452,264.47	475,608.01
OMNICELL INC	68213N109	OMCL		18.63	16,200	289,722.42	301,806.00
OMNITURE INC	68212S109	OMTR		14.08	8,200	64,698.00	115,456.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI		13.65	45,500	886,620.86	621,074.99
ON SEMICONDUCTOR COR	682189105	ONNN		7.57	40,900	224,588.05	309,613.00
ONLINE RESOURCES CORP	68273G101	ORCC		10.21	13,400	136,121.22	136,814.00
ONYX PHARMACEUTICALS	683399109	ONXX		10.58	6,600	142,628.87	69,828.00
OPEN SOLUTIONS INC	68371P102	OPEN		37.64	12,100	246,031.39	455,444.00
OPENWAVE SYS INC	683718308	OPWV		9.23	24,033	290,263.65	221,824.60



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
OPLINK COMMUNICATION	68375Q403	OPLK		20.56	9,779	131,132.08	201,056.24
OPNET TECHNOLOGIES INC.	683757108	OPNT		14.45	7,700	99,771.98	111,265.00
OPSWARE INC	68383A101	OPSW		8.82	48,800	333,545.36	430,415.99
OPTICAL COMMUNICATIO	68382T101	OCPI		1.64	115,702	228,114.14	189,751.28
OPTION CARE INC	683948103	OPTN		14.25	15,580	125,521.85	222,015.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS		22.69	12,400	269,776.73	281,356.00
OPTIUM CORP	68402T107	OPTM		24.94	3,600	89,640.00	89,784.00
ORASURE TECHNOLOGIES	68554V108	OSUR		8.26	27,400	238,205.35	226,324.00
ORBCOMM INC	68555P100	ORBC		8.82	5,500	44,000.00	48,510.00
ORBITAL SCIENCES CORP.	685564106	ORB		18.44	35,600	356,147.39	656,464.00
OREGON STEEL MILLS INC	686079104	os		62.41	25,900	631,362.89	1,616,419.00
ORIENTAL FINL GROUP	68618W100	OFG		12.95	33,163	477,397.30	429,460.85
ORLEANS HOMEBUILDERS INC	686588104	ОНВ		18.80	16,300	320,787.12	306,440.00
OSI PHARMACEUTICALS INC	671040103	OSIP		34.98	25,800	854,262.44	902,484.00
OSI SYSTEMS INC	671044105	OSIS		20.93	8,800	152,716.12	184,184.00
OSIRIS THERAPEUTICS INC	68827R108	OSIR		25.32	2,100	21,021.00	53,172.00
OTTER TAIL CORP	689648103	OTTR		31.16	27,179	787,086.37	846,897.64
OWENS & MINOR INC.	690732102	ОМІ		31.27	30,700	624,753.79	959,989.00
OXFORD INDUSTRIES INC.	691497309	OXM		49.65	9,000	374,873.02	446,850.00
OYO GEOSPACE CORP	671074102	OYOG		58.09	2,300	131,326.55	133,607.00
PAMTRANSN SVCS IN	693149106	PTSI		22.02	13,400	337,136.18	295,067.99
P.F.CHANGS CHINA BISTRO INC	69333Y108	PFCB		38.38	15,800	586,631.72	606,403.99
PACER INTERNATIONAL INC	69373H106	PACR		29.77	22,336	450,598.30	664,942.72
PACIFIC CAP BANCORP	69404P101	PCBC		33.58	36,933	1,055,057.63	1,240,210.14
PACIFIC ETHANOL INC	69423U107	PEIX		15.39	15,100	310,288.27	232,389.01
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN		19.58	56,800	1,153,943.88	1,112,144.00
PACKETEER INC	695210104	PKTR		13.60	43,300	495,445.31	588,880.00
PAIN THERAPEUTICS INC.	69562K100	PTIE		8.90	21,200	194,112.43	188,680.00
PALM INC	696643105	PALM		14.09	68,572	884,275.41	966,179.48
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI		50.67	15,900	412,137.10	805,653.00



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			Group: DOMESTIC EQU	JITIES - Internal			_
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
PANTRY INC/THE	698657103	PTRY		46.84	13,500	589,331.19	632,340.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA		29.01	20,200	382,841.81	586,002.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX		22.37	20,900	783,890.26	467,533.00
PARALLEL PETROLEUM CORP	699157103	PLLL		17.57	6,800	154,424.19	119,476.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC		18.02	66,660	859,839.78	1,201,213.20
PAREXEL INT'L CORP.	699462107	PRXL		28.97	23,000	505,431.18	666,310.00
PARK ELECTROCHEMICAL CORP.	700416209	PKE		25.65	18,200	432,331.88	466,830.00
PARK NATL CORP	700658107	PRK		99.00	7,060	831,249.46	698,940.00
PARKER DRILLING CO	701081101	PKD		8.17	64,500	521,856.20	526,965.00
PARLUX FRAGRANCES INC	701645103	PARL		5.57	7,100	99,466.22	39,547.01
PARTNERS TRUST FINL	70213F102	PRTR		11.64	26,861	311,008.04	312,662.03
PATHMARK STORES INC	70322A101	PTMK		11.15	700	7,085.40	7,805.00
PAXAR CORP.	704227107	PXR		23.06	24,450	398,806.64	563,817.01
PAYLESS SHOESOURCE INC	704379106	PSS		32.82	48,200	735,908.09	1,581,924.00
PEGASYSTEMS INC	705573103	PEGA		9.87	8,600	67,339.34	84,882.01
PENN VA CORP	707882106	PVA		70.04	11,400	280,248.96	798,456.00
PENNFED FINL SVCS IN	708167101	PFSB		19.32	5,700	97,994.51	110,123.99
PEOPLES BANCORP INC	709789101	PEBO		29.70	14,700	418,321.62	436,590.00
PEOPLES ENERGY CORP	711030106	PGL		44.57	22,900	888,185.65	1,020,653.00
PEOPLESUPPORT INC	712714302	PSPT		21.05	25,300	360,050.86	532,565.00
PEP BOYS MM & J	713278109	PBY		14.86	32,400	505,786.43	481,464.00
PERFICIENT INC	71375U101	PRFT		16.41	11,000	137,508.90	180,510.00
PERFORMANCE FOOD GROUP COMPANY	713755106	PFGC		27.64	20,600	656,472.64	569,383.99
PERICOM SEMICONDUCTOR CORP	713831105	PSEM		11.47	36,000	453,967.98	412,920.00
PEROT SYSTEMS COPR. CL. A	714265105	PER		16.39	65,900	842,612.93	1,080,101.00
PERRIGO CO.	714290103	PRGO		17.30	59,600	876,562.12	1,031,079.99
PERRY ELLIS INTERNATIONAL	288853104	PERY		41.00	11,600	222,555.79	475,599.99
PER-SE TECHNOLOGIES	713569309	PSTI		27.78	6,689	112,916.91	185,820.42
PETMED EXPRESS INC	716382106	PETS		13.35	11,200	122,839.36	149,520.00
PETROHAWK ENERGY CORP	716495106	HAWK		11.50	60,230	331,487.25	692,644.99



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PETROLEUM DEVELOPMENT CORP PETROQUEST ENERGY INC PFF BANCORP INC PGT INC	716578109 716748108 69331W104 69336V101	PETD PQ	Group: DOMESTIC EQU Market: SMALL CAP Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
PETROQUEST ENERGY INC PFF BANCORP INC	716748108 69331W104		Portfolio: QN2	COMMON STOCK			
PETROQUEST ENERGY INC PFF BANCORP INC	716748108 69331W104			COMMON STOCK			
PETROQUEST ENERGY INC PFF BANCORP INC	716748108 69331W104						
PFF BANCORP INC	69331W104	PQ		43.05	8,600	162,594.04	370,230.00
				12.74	24,400	162,887.73	310,856.00
PGT INC	69336\/101	PFB		34.51	14,610	384,669.00	504,191.10
	03000 101	PGTI		12.65	6,100	85,766.00	77,165.00
PHARMANET DEVELOPMENT GROUP	717148100	PDGI		22.07	21,800	419,198.27	481,126.00
PHARMION CORP	71715B409	PHRM		25.74	14,470	404,179.72	372,457.80
PHASE FORWARD INC	71721R406	PFWD		14.98	20,200	203,158.77	302,596.00
PHH CORP	693320202	PHH		28.87	20,700	450,462.00	597,608.99
PHILLIPS-VAN HEUSEN	718592108	PVH		50.17	32,900	947,397.50	1,650,593.00
PHOENIX COMPANIES INC.	71902E109	PNX		15.89	67,300	752,808.57	1,069,397.00
PHOTON DYNAMICS INC	719364101	PHTN		11.69	10,200	194,576.26	119,238.00
PHOTRONICS INC.	719405102	PLAB		16.34	39,200	664,738.73	640,528.00
PHYSICIANS FORMULA HOLDINGS	719427106	FACE		18.69	4,500	88,650.00	84,105.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY		26.75	45,500	1,105,427.05	1,217,125.00
PIER 1 IMPORTS INC/DEL	720279108	PIR		5.95	51,900	675,652.71	308,805.00
PIKE ELECTRIC CORP	721283109	PEC		16.33	9,300	140,673.66	151,869.00
PILGRIMS PRIDE CORP	721467108	PPC		29.43	13,200	340,491.36	388,476.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK		33.14	17,900	363,744.69	593,206.02
PINNACLE FINANCIAL PARTNERS INC	72346Q104	PNFP		33.18	700	25,380.53	23,226.00
PIONEER COMPANIES INC	723643300	PONR		28.66	15,900	415,380.84	455,694.00
PIONEER DRILLING COMPANY	723655106	PDC		13.28	39,100	613,317.63	519,248.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC		65.15	14,800	620,456.79	964,219.99
PLACER SIERRA BANCSHARES	726079106	PLSB		23.77	7,000	164,550.51	166,390.00
PLANTRONICS INC.	727493108	PLT		21.20	28,000	1,043,352.71	593,600.00
PLAYTEX PRODUCTS INC	72813P100	PYX		14.39	10,500	128,257.95	151,095.00
PLEXUS CORP	729132100	PLXS		23.88	37,500	633,714.39	895,500.00
PLUG POWER INC	72919P103	PLUG		3.89	43,100	178,391.37	167,659.00
PLX TECHNOLOGY INC	693417107	PLXT		13.04	14,900	125,794.40	194,296.00
PNM RESOURCES INC	69349H107	PNM		31.10	45,300	1,156,102.90	1,408,830.00
POLARIS INDUSTRIES INC.	731068102	PII		46.83	23,300	1,008,687.29	1,091,139.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
POLYCOM INC.	73172K104	PLCM		30.91	60,000	1,045,541.86	1,854,600.00
POLYMEDICA CORP	731738100	PLMD		40.41	13,700	339,862.19	553,617.00
POLYONE CORPORATION	73179P106	POL		7.50	81,700	680,343.95	612,750.00
PORTALPLAYER INC	736187204	PLAY		13.45	31,800	598,263.19	427,710.01
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA		46.69	9,500	299,862.16	443,555.00
PORTLAND GEN ELEC CO	736508847	POR		27.25	16,000	399,529.06	436,000.01
POTLATCH CORP.	737630103	PCH		43.82	31,179	973,112.08	1,366,263.78
POWELL INDS INC	739128106	POWL		31.57	4,600	100,984.80	145,222.00
POWERWAVE TECHNOLOGIES	739363109	PWAV		6.45	36,600	281,007.72	236,070.00
POZEN INC	73941U102	POZN		16.99	15,000	125,564.65	254,850.01
PRA INTERNATIONAL	69353C101	PRAI		25.27	18,600	428,724.29	470,022.00
PREFERRED BANK/LOS ANGELES	740367107	PFBC		60.09	2,500	130,520.18	150,225.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI		9.44	43,100	363,736.04	406,864.00
PREMIERWEST BANCORP	740921101	PRWT		15.96	8,505	120,670.34	135,739.80
PREMIUM STANDARD FARMS INC	74060C105	PORK		18.57	21,400	323,309.03	397,398.01
PRE-PAID LEGAL SVCS	740065107	PPD		39.13	6,000	222,422.44	234,780.00
PRESIDENTIAL LIFE	740884101	PLFE		21.95	21,961	375,894.57	482,043.95
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH		13.02	19,800	198,453.42	257,796.00
PRICELINE.COM INC	741503403	PCLN		43.61	19,487	444,965.77	849,828.08
PRICESMART INC	741511109	PSMT		17.91	4,700	47,084.13	84,177.00
PRIMEDIA INC	74157K101	PRM		1.69	118,400	197,136.00	200,096.00
PRIMEENERGY CORP	74158E104	PNRG		64.50	3,000	230,337.42	193,500.00
PRIVATE MEDIA GROUP	74266R104	PRVT		4.03	15,000	66,736.50	60,450.00
PRIVATEBANCORP INC	742962103	PVTB		41.63	4,000	106,162.24	166,520.00
PROASSURANCE CORP	74267C106	PRA		49.92	19,800	694,457.09	988,416.00
PROGENICS PHARMACEUT	743187106	PGNX		25.74	13,300	307,760.83	342,342.00
PROGRESS SOFTWARE	743312100	PRGS		27.93	24,552	526,890.14	685,737.36
PROQUEST COMPANY	74346P102	PQE		10.45	32,200	561,683.37	336,490.00
PROSPERITY BANCSHARE	743606105	PRSP		34.51	6,440	183,677.52	222,244.39
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS		35.60	19,652	512,245.72	699,611.20



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Croup: DOMESTIC EQUITIES - Internal Market: SMALL CAP Portfolio: Qu QUANTITATIVE 2000 (Q) COMMON STOCK PROVIDENT FINANCIAL SERVICES 74386T105 PFS 18.13 40,409 713,811.98 732,615.17 PROVIDENT FINANCIAL SERVICES 74386T105 PFS 18.13 40,409 713,811.98 732,615.17 PROVIDENT NEW YORK BANCORP 744028101 PBNY 14.98 25.300 336,717.70 376.994.00 PSS WORLD MEDICAL INC. 69366A100 PSI 19.53 40,400 350,119.43 789,011.99 PSS WORLD MEDICAL INC. 69366F108 PSYS 37.52 31,600 819,320.21 1,185,632.00 PSYS 37.52 31,600 819,320.21 1,185,632.00 PSYS 34.50 14,000 423,400.00 483,000.00 ADAINC 74756M102 QLTY 34.50 14,000 423,400.00 483,000.00 ADAINC 74756M102 QLTY 37.27 9,740 185,910.81 363,009.80 ADAINC 74752M104 QSII 37.27 9,740 185,910.81 363,009.80 ADAINC 74752M104 QSII 37.27 9,740 185,910.81 363,009.80 ADAINC 74752M104 QSII 37.27 9,740 185,910.81 363,009.80 ADAINC 34.59 29,900 614,441.26 1,034,241.00 ADAINC 47.552M104 ADAINC ADA
PROVIDENT FINANCIAL SERVICES 74386T105 PFS 18.13 40.49 713.811.98 732.615.17 PROVIDENT FINANCIAL SERVICES 74386T105 PRS WORLD MEDICAL INC. 69366A100 PSIS 18.13 40.49 713.811.98 732.615.17 PSS WORLD MEDICAL INC. 69366A100 PSIS 18.13 40.40 350.119.43 789.011.99 PSY CHIATRIC SOLUTIONS INC 74439H108 PSYS 18.13 50 40.40 350.119.43 789.011.99 PSY CHIATRIC SOLUTIONS INC 74439H108 PSYS 18.13 50 11.00 18.13.20 11.185.632.00 PWE 18.13 18.10 18.13 18.
PROVIDENT FINANCIAL SERVICES 74386T105 PFS 18.13 40,409 713.811.98 732,615.17 PROVIDENT NEW YORK BANCORP 744028101 PBNY 14.98 25,300 336,717.70 378,994.00 PSS WORLD MEDICAL INC. 69366A100 PSSI 19.53 40,400 350,119.43 789,011.99 PSYCHIATRIC SOLUTIONS INC 74439H108 PWEI 31.50 31.50 31.600 319,320.21 1.185,632.00 PWE BAGLE INC 74727D108 PWEI 33.50 34.90 34.383 313,350.17 288,473.88 QAD INC 74727D108 QAD INC 33.90 34.383 313,350.17 288,473.88 QUALITY DISTRIBUTION INC 74756M102 QITY 31.32 5,100 67,714.23 67,932.00 QUALITY SYSTEMS INC 74756M102 QITY 34.90 34.90 34.90 34.90 QUANEX CORP 747620102 NX 34.99 29.90 614,441.26 1.034,241.00 QUANTUM FUEL SYSTEMS TECH WW INC 74768E109 QTWW 1.00 172,400 376,679.40 275,840.00 QUEST RESOURCE CORP 748347103 QSFT 14.65 40,050 512,256.66 586,732.50 QUICK SUFFERINC 74836106 ZOK 15.75 70,000 861,917.42 1,111,950.00 QUICK SUFFERINC 74836106 ZOK 15.75 70,000 861,917.42 3,798.00 QUICK SUFFERINC 74836106 ZOK 749136107 ZOK 749136107 ZOK 749136107 ZOK 749136107 ZOK 749136107
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QUALITY SYSTEMS INC 747582104 QSII 37.27 9,740 185,910.81 363,009.80 QUANEX CORP 747620102 NX 34.59 29,900 614,441.26 1,034,241.00 QUANTUM FUEL SYSTEMS TECH WW INC 74765E109 QTWW 1.60 172,400 376,679.40 275,840.00 QUEST RESOURCE CORP 748349305 QRCP 10.10 11,700 158,586.62 118,170.00 QUEST SOFTWARE INC 74834T103 QSFT 14.65 40,050 512,256.66 586,732.50 QUICKSILVER INC 74838C106 ZQK 15.75 70,600 861,917.42 1,111,950.00 QUIDEL CORP 74838J101 QDEL 13.62 17,900 170,015.99 243,798.00 R & G FINANCIAL CORP CL-B 749136107 RGF 7.65 49,250 781,155.89 376,762.51 RACKABLE SYSTEMS INC 750077109 RACK 30.97 5,500 213,431.35 170,335.00
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DADIANT CVCTTMC INC. 15 CO. 10
RADIANT SYSTEMS INC 75025N102 RADS 10.44 15,600 195,636.48 162,864.00
RADIATION THERAPY SERVICES INC 750323206 RTSX 31.52 7,300 196,860.43 230,096.00
RADIO ONE INC CL-D 75040P405 ROIAK 6.74 45,600 606,776.07 307,344.00
RADISYS CORPORATION 750459109 RSYS 16.67 12,600 264,344.01 210,042.00
RADYNE COMSTREAM INC 750611402 RADN 10.74 10,700 121,741.39 114,918.00
RAILAMERICA INC 750753105 RRA 16.08 23,200 245,721.58 373,056.00
RALCORP HOLDINGS 751028101 RAH 50.89 15,800 635,324.37 804,062.00
RARE HOSPITALITY INTL INC. 753820109 RARE 32.93 20,200 440,590.54 665,186.00
RAVEN INDUSTRIES INC 754212108 RAVN 26.80 9,600 136,654.21 257,280.00
RC2 CORP 749388104 RCRC 44.00 18,600 616,542.64 818,400.00
RCN CORPORATION 749361200 RCNI 30.15 17,400 413,967.45 524,609.99
READERS DIGEST ASSOCIATION 755267101 RDA 16.70 34,000 552,295.41 567,800.00
REALNETWORKS INC 75605L104 RNWK 10.94 82,300 570,383.87 900,362.00
RED ROBIN GOURMET BURGERS 75689M101 RRGB 35.85 9,900 422,360.40 354,915.01



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
REDBACK NETWORKS	757209507	RBAK		24.94	37,600	433,839.40	937,744.01
REGAL BELOIT	758750103	RBC		52.51	22,800	813,683.26	1,197,227.98
REGENERON PHARMACEUTICAL	75886F107	REGN		20.07	11,900	211,461.28	238,833.00
REGIS CORP	758932107	RGS		39.54	27,300	1,038,219.27	1,079,442.00
REHABCARE GROUP INC	759148109	RHB		14.85	10,100	247,347.27	149,985.00
RENAISSANCE LEARNING INC	75968L105	RLRN		17.73	4,700	104,579.68	83,331.00
RENASANT CORP	75970E107	RNST		30.63	18,000	422,664.72	551,340.00
RENOVIS INC	759885106	RNVS		3.16	13,000	203,149.31	41,080.00
RENT-A-CENTER INC	76009N100	RCII		29.51	48,400	1,203,105.42	1,428,284.00
RENTECH INC	760112102	RTK		3.77	17,100	79,497.90	64,467.00
REPLIDYNE INC	76028W107	RDYN		5.74	3,000	28,230.00	17,220.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET		16.78	35,700	561,625.42	599,046.00
REPUBLIC BANCORP INC	760282103	RBNC		13.46	44,496	496,465.22	598,916.16
REPUBLIC BANCORP KY	760281204	RBCAA		25.09	15,313	297,737.02	384,203.17
RES-CARE INC	760943100	RSCR		18.15	13,200	177,888.47	239,580.00
RESOURCE AMERICA INC	761195205	REXI		26.40	9,408	136,246.65	248,371.20
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN		31.84	28,800	554,923.95	916,992.00
RF MICRO-DEVICES	749941100	RFMD		6.79	74,300	488,958.27	504,497.00
RIVIERA HOLDINGS CORP	769627100	RIV		24.16	6,500	133,899.35	157,040.00
RLI CORP	749607107	RLI		56.42	13,300	439,392.23	750,386.01
ROBBINS & MYERS INC.	770196103	RBN		45.92	14,300	373,502.68	656,656.00
ROCK-TENN COMPANY CL A	772739207	RKT		27.11	19,000	294,839.70	515,090.00
ROCKWOOD HOLDINGS INC	774415103	ROC		25.26	6,000	138,687.00	151,560.00
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI		60.46	9,179	263,799.34	554,962.34
ROGERS CORP.	775133101	ROG		59.15	10,400	470,205.57	615,159.99
ROLLINS INC	775711104	ROL		22.11	17,600	299,860.09	389,136.00
ROMA FINANCIAL CORP	77581P109	ROMA		16.56	6,000	91,320.00	99,360.00
ROSETTA RESOURCES INC	777779307	ROSE		18.67	40,800	727,261.06	761,736.00
ROYAL BANCSHARES PA	780081105	RBPAA		26.28	12,537	293,170.77	329,472.36
ROYAL GOLD INC	780287108	RGLD		35.98	11,600	317,592.88	417,368.00



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			Group: DOMESTIC EQU	ITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
RPC INC	749660106	RES		16.88	19,087	163,918.52	322,188.56
RTI INTERNATIONAL METALS	74973W107	RTI		78.22	13,600	417,594.65	1,063,792.00
RUBY TUESDAY INC	781182100	RI		27.44	35,200	911,200.47	965,888.00
RUDDICK CORP.	781258108	RDK		27.75	33,300	564,748.19	924,075.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC		15.92	14,600	258,319.79	232,431.99
RUSH ENTERPRISES INC - CL A	781846209	RUSHA		16.92	25,000	396,599.93	423,000.01
RUSS BERRIE & CO INC	782233100	RUS		15.45	7,000	143,566.42	108,150.00
RUTH'S CHRIS STEAK HOUSE INC	783332109	RUTH		18.28	10,400	198,404.96	190,112.00
RYERSON TULL, INC.	78375P107	RYI		25.09	25,700	352,267.85	644,813.00
S & T BANCORP INC	783859101	STBA		34.67	15,542	487,248.63	538,841.14
S Y BANCORP INC	785060104	SYBT		28.00	7,315	160,189.14	204,820.00
S1 CORPORATION	78463B101	SONE		5.51	42,400	200,454.48	233,624.00
SAFENET INC	78645R107	SFNT		23.94	15,575	290,203.64	372,865.50
SAFETY INSURANCE GROUP INC	78648T100	SAFT		50.71	12,726	281,034.62	645,335.46
SAIA INC	78709Y105	SAIA		23.21	8,700	161,439.17	201,927.00
SAIC INC	78390X101	SAI		17.79	51,600	964,920.00	917,964.00
SALEM COMMUNICATIONS -CL A	794093104	SALM		11.95	24,300	282,390.36	290,385.00
SALIX PHARMACEUTICAL	795435106	SLXP		12.17	5,194	82,139.44	63,210.98
SANDERSON FARMS INC	800013104	SAFM		30.29	700	22,956.29	21,203.00
SANDY SPRING BANCORP INC	800363103	SASR		38.18	8,861	327,922.29	338,312.98
SANGAMO BIOSCIENCES INC	800677106	SGMO		6.60	17,200	101,459.36	113,520.00
SANTANDER BANCORP	802809103	SBP		17.85	15,620	312,467.86	278,817.01
SAPIENT CORP	803062108	SAPE		5.49	48,600	267,844.32	266,814.00
SAUER-DANFOSS INC	804137107	SHS		32.25	6,100	137,574.10	196,725.00
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT		11.21	63,509	242,813.00	711,935.89
SAVVIS INC	805423308	SVVS		35.71	9,000	245,160.00	321,390.00
SCANSOURCE INC	806037107	SCSC		30.40	15,300	339,514.87	465,120.00
SCHAWK INC	806373106	SGK		19.54	9,200	161,788.44	179,768.00
SCHNITZER STL INDS	806882106	SCHN		39.70	20,600	523,182.13	817,820.00
SCHOLASTIC CORP	807066105	SCHL		35.84	20,900	615,989.57	749,056.00



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
SCHOOL SPECIALTY INC.	807863105	SCHS		37.49	4,956	161,268.76	185,800.44
SCHULMAN (A.) INC.	808194104	SHLM		22.25	15,400	288,865.23	342,650.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM		26.05	9,200	228,989.39	239,660.00
SCIELE PHARMA INC	808627103	SCRX		24.00	29,300	498,674.99	703,200.00
SEABOARD CORP	811543107	SEB		1,765.00	400	134,409.39	706,000.00
SEABRIGHT INSURANCE HOLDINGS	811656107	SEAB		18.01	9,500	132,942.05	171,095.00
SECURE COMPUTING CORP	813705100	SCUR		6.56	26,613	289,034.36	174,581.29
SELECT COMFORT CORP	81616X103	scss		17.39	32,050	511,848.96	557,349.50
SELECTIVE INSURANCE GROUP	816300107	SIGI		57.29	21,390	640,403.17	1,225,433.10
SEMTECH CORPORATION	816850101	SMTC		13.07	43,100	776,546.75	563,317.00
SENIOR HOUSING PROP TRUST	81721M109	SNH		24.48	40,800	632,722.91	998,784.00
SENSIENT TECHNOLOGIES	81725T100	SXT		24.60	27,600	557,179.83	678,960.00
SEQUA CORP - CL A	817320104	SQA.A		115.06	4,000	285,106.75	460,240.03
SHENANDOAH TELECOMMU	82312B106	SHEN		47.01	4,570	128,855.22	214,835.70
SHILOH INDUSTRIES INC	824543102	SHLO		18.95	19,500	286,608.85	369,525.00
SHOE CARNIVAL INC	824889109	SCVL		31.60	12,900	249,623.56	407,640.00
SHORE BANCSHARES INC	825107105	SHBI		30.16	5,000	143,100.07	150,800.00
SHUFFLE MASTER INC	825549108	SHFL		26.20	9,186	155,887.86	240,673.20
SHUTTERFLY INC	82568P304	SFLY		14.40	1,600	23,840.00	23,040.00
SI INTERNATIONAL INC	78427V102	SINT		32.42	7,600	233,973.13	246,391.99
SIERRA BANCORP	82620P102	BSRR		29.34	3,600	84,922.32	105,624.00
SIGNATURE BANK	82669G104	SBNY		30.98	7,900	253,635.03	244,742.00
SILGAN HOLDINGS INC	827048109	SLGN		43.92	5,700	158,045.00	250,344.01
SILICON IMAGE INC	82705T102	SIMG		12.72	48,700	476,458.93	619,464.00
SILICON STORAGE TECH	827057100	SSTI		4.51	102,500	539,717.26	462,275.00
SIMMONS 1ST NATL COR	828730200	SFNC		31.55	16,800	440,077.98	530,040.00
SIMPSON MANUFACTURING CO	829073105	SSD		31.65	22,100	547,451.48	699,465.00
SIRENZA MICRODEVICES INC	82966T106	SMDI		7.86	14,800	117,105.00	116,328.00
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF		25.52	17,400	277,162.91	444,048.00
SIRNA THERAPEUTICS INC	829669100	RNAI		13.01	24,000	139,406.40	312,240.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO		38.51	7,600	271,791.75	292,676.00
SITEL CORP	82980K107	SWW		4.22	34,900	107,956.17	147,278.00
SJW CORP	784305104	SJW		38.76	9,000	182,802.24	348,840.00
SKECHERS U S A INC	830566105	SKX		33.31	15,200	324,172.44	506,312.00
SKYLINE CORP.	830830105	SKY		40.22	4,100	125,951.45	164,902.00
SKYWEST INC	830879102	SKYW		25.51	38,000	693,368.95	969,380.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS		7.08	95,600	2,742,845.66	676,847.99
SMART & FINAL INC	831683107	SMF		18.90	8,300	122,574.17	156,869.99
SMITH & WESSON HOLDING	831756101	SWHC		10.34	17,400	236,923.62	179,916.00
SMITH (A.O.) CORP	831865209	AOS		37.56	12,200	449,680.60	458,232.01
SMITH MICRO SOFTWARE INC	832154108	SMSI		14.19	12,000	192,200.40	170,280.00
SMITHTOWN BANCORP INC	832449102	SMTB		27.12	4,600	111,113.46	124,752.00
SOHU.COM INC	83408W103	SOHU		24.00	15,400	365,664.89	369,600.02
SOMAXON PHARMACEUTICALS INC	834453102	SOMX		14.19	3,000	48,321.20	42,570.00
SONIC AUTOMOTIVE INC.	83545G102	SAH		29.04	26,900	609,204.18	781,176.00
SONIC CORP	835451105	SONC		23.95	41,500	862,610.70	993,925.00
SONICWALL INC	835470105	SNWL		8.42	56,900	429,168.76	479,098.00
SONOSIGHT INC.	83568G104	SONO		30.93	9,700	276,029.06	300,021.00
SONUS NETWORKS INC	835916107	SONS		6.59	150,500	762,732.34	991,795.00
SOTHEBY'S	835898107	BID		31.02	38,000	783,292.03	1,178,760.00
SOURCE INTERLINK COS INC	836151209	SORC		8.16	20,300	240,171.21	165,648.00
SOUTH JERSEY INDS IN	838518108	SJI		33.41	17,400	429,886.96	581,333.99
SOUTHWEST BANCORP IN	844767103	OKSB		27.86	8,400	172,686.06	234,024.00
SOUTHWEST GAS CORP	844895102	SWX		38.37	23,950	544,704.64	918,961.50
SPANISH BROADCASTING SYSTEM	846425882	SBSA		4.11	66,900	315,989.73	274,959.00
SPARTAN STORES INC	846822104	SPTN		20.93	12,500	172,914.57	261,625.00
SPARTECH CORP	847220209	SEH		26.22	19,100	443,109.31	500,801.99
SPEEDWAY MOTORSPORTS	847788106	TRK		38.40	14,800	455,706.17	568,320.00
SPHERION CORPORATION	848420105	SFN		7.43	61,700	595,720.41	458,431.00
SPSS INC.	78462K102	SPSS		30.07	11,500	237,578.21	345,805.00



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STAGE STORES INC \$25,543.05 \$SI 30.39 24,200 563,281.32 73,548.61 STAKTER HOLDINGS INC \$25,686.10 STAK 4.51.5 7.10 34,564.65 36,565.00 STANDARM DROROSYSTEMS CORP \$53,881.09 SMSC 27.98 13,235 38,705.58 370,343.27 STANDARD DARKING CORP \$53,291.03 STAN 38.41 30.01 30.00 81,223.50 115,220.00 STANDER JUNG \$454.01 30.01 7.40 195,471.83 22,256.20 STANLEY INC \$454.00 31.01 3.70 62,160.00 62,567.00 STAR MARTINE ACQUISITION \$5516.6107 58.7 48.1 11.00 109,252.00 109,872.00 STATE ALITO FINL CORP \$5516.6107 58.7 48.1 13.6 23.00 65,726.00 198,720.00 STATE ALITO FINL CORP \$55707105 51.7 58.1 34.7 35.4 23.00 24,767.60 298,678.00 STATE ALITO FINL CORP \$55707105 51.7 58.1 34.0	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Porticis Porticis				Group: DOMESTIC EQU	JITIES - Internal			
STATE ALTO CALLES AS A MERITA OR								
STAGE STORES INC \$25,543.05 \$SI 30.39 24,200 563,281.32 73,548.61 STAKTER HOLDINGS INC \$25,686.10 STAK 4.51.5 7.10 34,564.65 36,565.00 STANDARM DROROSYSTEMS CORP \$53,881.09 SMSC 27.98 13,235 38,705.58 370,343.27 STANDARD DARKING CORP \$53,291.03 STAN 38.41 30.01 30.00 81,223.50 115,220.00 STANDER JUNG \$454.01 30.01 7.40 195,471.83 22,256.20 STANLEY INC \$454.00 31.01 3.70 62,160.00 62,567.00 STAR MARTINE ACQUISITION \$5516.6107 58.7 48.1 11.00 109,252.00 109,872.00 STATE ALITO FINL CORP \$5516.6107 58.7 48.1 13.6 23.00 65,726.00 198,720.00 STATE ALITO FINL CORP \$55707105 51.7 58.1 34.7 35.4 23.00 24,767.60 298,678.00 STATE ALITO FINL CORP \$55707105 51.7 58.1 34.0								
STANKTEK HOLDINGS INC 8526P106 STAK 5.15 7,100 34,566,60 36,565,00 STANDARD MICROSYSTEMS CORP 85302010 SMC 27,98 13,236 358,705,58 370,34327 STANDARD PARKING CORP 85370103 STAN 38.41 3.00 81,223,50 115,230,00 STANLEY FURNITURE CO INC 84395028 STLY 21.45 17,10 362,278,3 366,750,00 STANLEY FURNITURE CO INC 85435128 SKE 16.91 17,00 362,278,3 366,750,00 STAR MARITIME ACQUISITION 8556E107 SEA 9.81 11,20 100,822,00 109,972,00 STATE MATONIL BANCSHARES INC 8556E107 SET 3.74 3.0 300,002,00 311,1199 STATE MATONIL BANCSHARES INC 8577105 STE 3.74 3.0 300,002,00 311,1190 STEME COPP 85787103 SNS 17,60 3.6 3.0 273,581,6 315,500 STERIN STALE STAL	SRA INTERNATIONAL INC - CLASS A	78464R105	SRX		26.74	22,800	607,040.88	609,672.00
STANDARD MICROSYSTEMS CORP 858026109 SMSC 27.98 13.236 359,705.88 370,343.27 STANDARD PARKING CORP 853790103 STAND 38.41 3.00 61,225.50 115,230.00 STANDEX INTERNATIONAL CORP 85431107 XI 30.31 7,400 195,471.83 225,202.00 STANDEX INTERNATIONAL CORP 854395208 STLY 21.45 17,100 362,297.83 366,750.00 STAR MARTINIME COUNTION 854532108 SXE 16.91 3,700 109,252.05 109,872.00 STARD KARTINIME COUNTION 85560710 STE 13.54 23,000 109,925.05 109,872.00 STARD KARTINIME 855707105 STE 31.31 32,000 247,677.61 298,678.00 STAR KAR STANDAL BANCSHARES INC 85721101 STE 31.40 16,800 247,677.65 298,678.00 STERA NO SHAKE COMPANY 85737103 SNS 11.05 11,800 247,677.65 298,678.00 STERNA STANDARD SHAME 858145710 STE 31.50 11,800	STAGE STORES INC	85254C305	SSI		30.39	24,200	563,281.32	735,438.01
STANDARD PARKING CORP \$53790103 STAND 38.41 3.00 \$1,223.50 \$15,200.00 STANDER INTERNATIONAL CORP \$4231107 SXI 30.13 7,400 195,471.83 222.982.00 STANLEY FURNITURE CO INC \$45,95208 STEP 40.11 30.11 37,000 62,297.00 366,755.00 STANLEY INC \$45,952108 SXE 66.91 3,700 62,160.00 62,567.00 STAR MAITIME ACQUISITION \$55,666107 SEA 9.81 11,200 109,822.05 109,872.00 STATE MATORIAL BANCSHARES INC \$55707105 STEC 43.73 8.60 247,677.65 298,678.00 STEAL EL TO FINL CORP \$57707105 STEC 43.73 8.60 247,677.65 298,678.00 STEAL EL TO FINL CORP \$57707105 STEP 43.73 8.60 43.76 23.50 232,635.73 242,487.00 STEAL EL TO FINL CORP \$5787101 SNB 17.50 13.60 43.78 43.70 296,687.00 225,551.42 20,506.00 225,551.42	STAKTEK HOLDINGS INC	85256P106	STAK		5.15	7,100	34,564.65	36,565.00
STANDEX INTERNATIONAL CORP 84231107 SXI 30.13 7,400 195,471.83 222,902.00 STANLEY FURNITURE COINC 85430288 STAY 2145 17,100 362,297.83 366,750.00 STANLEY INC 85452108 SXE 1616.11 3,700 62,697.00 162,567.00 STAR MARITIME ACQUISITION 85566107 SEA 9,81 11,200 109,525.06 198,770.00 STATE KINC 85569107 STC 34,73 8,600 247,677.65 298,780.00 STATE AND FINL CORP 8577010 STC 34,73 8,600 247,677.65 298,780.00 STEAR AN SHAKE COMPANY 85737103 SNB 17,60 16,800 223,568.16 298,680.00 STEEN LECH CHOLOGIES INC 85847101 STTX 11,50 16,800 223,568.16 235,680.00 STEEN MAY MUSICAL INS 85847101 STT 13,60 19,00 218,873.00 218,680.00 STERLING BANCORP 8598100 SC SIB 19,00 11,10 211,873.92	STANDARD MICROSYSTEMS CORP	853626109	SMSC		27.98	13,236	359,705.58	370,343.27
STANLEY FURNITURE CO INC 854305208 STLY 21.45 17.100 362,297.83 366,700 0 STANLEY INC 86452108 SKE 16.91 3,700 62,160.00 62,867.00 STAR MARTIIME ACQUISITION 85566107 SEA 9.81 11.20 109,525.05 109,872.00 STATE AUTO FINL CORP 85590107 STFC 34.73 8.60 247,677.65 298,678.00 STATE AUTO FINL CORP 85707105 STFC 34.73 8.60 247,677.65 298,678.00 STEAK SHAKE COMPANY 85797303 SNS 17.60 16.80 237,508.16 295,580.00 STEIL TECHNOLOGIES INC 858147101 STTX 17.55 18.00 413,781.54 315,000 STEIN MART INC 858375108 SMRT 12.6 15.00 235,551.12 20,865.00 STERING CORP 85985100 STE 31.6 31.6 37.0 96,636.00 117,178.90 STERIL SCORP 85985100 STE 12.9 13.6 37.0 96,636.00	STANDARD PARKING CORP	853790103	STAN		38.41	3,000	81,223.50	115,230.00
STANLEY INC 85452108 SXE 16.91 3.700 82,160.00 62,567.00 STAR ABRITIME ACQUISITION 85516107 SEA 9.81 11.200 109,282.05 109,872.00 STARTEK INC 855690107 SRT 13.54 23.00 506,720.10 311,487.00 STATE ALDT FINL CORP 855071105 STEC 34.73 8.600 247,677.65 298,878.00 STATE ALDT FINL CORP 85737103 SNB 38.49 6,300 293,263.57 242,487.00 STEAK SHAKE COMPANY 85787103 SNS 17.60 16,800 273,508.16 295,880.00 STEEN LECHNOLOGIES INC 858147101 STTX 17.55 18,000 413,781.54 316,000 STEEN LANG TIME 31.05 4,400 121,837.92 36,620.00 STEEN LANG TIME 31.05 4,400 121,837.92 36,620.00 STEEN LANG TIME 31.05 4,400 297,295.47 1,114,819.00 STEEN LANG SANCHARES INC 858915100 STEE 25.17 40,300	STANDEX INTERNATIONAL CORP	854231107	SXI		30.13	7,400	195,471.83	222,962.00
STAR MARITIME ACQUISITION 855 166 107 SEA 9.81 11,200 109,252.05 109,720.00 STARTEK INC 85569017 SRT 13,54 23,000 506,720.10 311,419.99 STATE AUTO FINL CORP 85707105 STEC 43.73 8,600 247,677.65 298,678.00 STATE NATIONAL BANCSHARES INC 857124101 SNB1 38.94 6,600 223,506.16 298,678.00 STEEL TECHNOLOGIES INC 858147101 STTX 17,55 18,000 413,781.54 315,900.00 STEINWAY MUSICAL INS 85895104 LVB 31.05 4,400 121,837.92 316,662.00 STEPAN COR 85915210 STE 25,17 4,00 223,553.14 206,856.00 STEINWAY MUSICAL INS 85895104 LVB 31.05 4,400 121,837.92 316,662.00 STEPAN COR 85915210 STE 25,17 40,30 927,295.47 1,11,435.10 STERLING BANCSHARES INC 85915107 STL 19,0 11,18 211,755.28 220,246.00<	STANLEY FURNITURE CO INC	854305208	STLY		21.45	17,100	362,297.83	366,795.00
STARTEKINC 85569C107 SRT 13.54 23.00 506.70.10 311.41.98.99 STATE AUTO FINL CORP 855707105 STFC 34.73 8.600 247.677.65 298.678.00 STATE AUTO FINL CORP 857124101 SNBI 34.43 8.600 235.253.73 242.487.00 STEAK N SHAKE COMPANY 85787103 SNS 17.60 16.800 273.508.16 295.680.00 STEEL TECHNOLOGIES INC 85814701 STTX 17.55 18.00 413.781.54 315.00 STEIN MART INC 858375108 SMRT 13.26 15.60 235.531.42 206.856.00 STEINWAY MUSICAL INS 858495104 LVB 31.05 4,400 121.837.92 136.620.00 STERLING SANCOP 85915107 STE 25.17 40,300 297.295.47 1,101.435.10 STERLING BANCSHARES INC 859915107 STE 19.70 11.18 21.755.28 220.246.00 STERLING FINL CORP 85991109 SLF 23.67 15.00 25.5078.4 359.90.00	STANLEY INC	854532108	SXE		16.91	3,700	62,160.00	62,567.00
STATE AUTO FINL CORP 855707105 STFC 34.73 8.600 247.677.65 299.678.00 STATE NATIONAL BANCSHARES INC 857124101 SNBI 38.49 6,300 239.263.57 242.487.00 STEAK N SHAKE COMPANY 857873103 SNS 17.60 16.800 273.508.16 295.680.00 STEEL I ECHNOLOGIES INC 858147101 STTX 17.55 18.000 413.781.54 315.900.00 STEIN MART INC. 858375108 SMRT 13.26 15.600 235.531.42 206.856.00 STEIN MART INC. 858375108 SMRT 13.02 15.600 235.531.42 206.856.00 STEIN MART INC. 858375108 SMRT 13.02 15.00 4.400 121.837.92 216.600.00 STEPAN CO 85856100 SCL 31.67 3.70 96.636.09 117.178.99 STERLING SANCORP 859152100 STE 25.17 40.30 227.295.47 1.014.351.00 STERLING SANCORP 85915107 SIL 19.70 11.80 211.755.28	STAR MARITIME ACQUISITION	85516E107	SEA		9.81	11,200	109,252.05	109,872.00
STATE NATIONAL BANCSHARES INC 857124101 SNBI 38.49 6,300 239,263,57 242,487,000 STEAK N SHAKE COMPANY 857873103 SNS 17.60 16.800 273,508,16 295,680,00 STEEL TECHNOLOGIES INC 858147101 STTX 17.55 18.000 413,781,54 315,900,00 STEIN MART INC. 858375108 SMRT 13.26 15,600 235,531,42 206,866,00 STEINWAY MUSICAL INS 858495104 LVB 31.05 4,400 121,837,92 136,620,00 STEPAN CO 85856100 SCL 31.67 3,70 96,630 117,178,99 STEPAIN COP 859152100 STE 25,17 40,300 927,295,47 101,718,99 STERLING BANCSHARES INC 8599158107 STL 19,70 11,180 211,755,28 220,246,00 STERLING FINL CORP 859317109 SIFI 23,67 15,206 255,078,48 359,926,02 STEWART INFO SVCS 859319105 STSA 33,81 24,764 585,104,97 351,200	STARTEK INC	85569C107	SRT		13.54	23,000	506,720.10	311,419.99
STEAK N SHAKE COMPANY 857873103 SNS 17.60 16.80 273,508.16 29,508.00 STEEL TECHNOLOGIES INC 858147101 STTX 17.55 18,000 413,781.54 315,900.00 STEIN MART INC. 858375108 SMRT 13.26 15,600 235,531.42 206,856.00 STEIN MAY MUSICAL INS 85495104 LVB 31.05 4,400 121,837.92 136,620.00 STEPAN CO 85586100 SCL 31.05 4,400 121,837.92 136,620.00 STERIS CORP 859152100 STE 25.17 40,300 927,295.71 1,101,431.10 STERLING BANCORP 859158107 STL 19.70 11,80 211,755.28 220,246.00 STERLING FINL CORP 859317109 SLFI 23.67 15,00 255,078.48 359,926.02 STERLING FINL CORP 859317109 SLFI 23.67 38.20 38,20 25,078.48 359,926.02 STEWART INFO SVCS 860372101 STC 43.36 10,30 353,970.03 446,	STATE AUTO FINL CORP	855707105	STFC		34.73	8,600	247,677.65	298,678.00
STEEL TECHNOLOGIES INC 858147101 STTX 17.55 18,000 413,781.54 315,90.00 STEIN MART INC. 858375108 SMRT 13.26 15,600 235,531.42 206,856.00 STEINWAY MUSICAL INS 858495104 LVB 31.05 4,400 121,837.92 136,620.00 STEPAN CO 858586100 SCL 31.67 3,700 96,636.09 117,178.99 STERIS CORP 859152100 STE 25.17 40,300 927,295.47 1,014,351.00 STERLING BANCORP 859158107 STL 19.70 11,180 211,755.28 220,246.00 STERLING FINL CORP 85997108 SBIB 13.02 18,639 194,769.67 242,679.78 STERLING FINL CORP 859319105 STSA 33.81 24,764 585,104.97 837,270.84 STEWART INFO SVCS 860370105 STEI 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 86042106 SGY 35.5 20,800 867,352.96 735,280.01	STATE NATIONAL BANCSHARES INC	857124101	SNBI		38.49	6,300	239,263.57	242,487.00
STEIN MART INC. 858375108 SMRT 13.26 15.600 235,531.42 206,856.00 STEINWAY MUSICAL INS 858495104 LVB 31.05 4,400 121,837.92 136,620.00 STEPAN CO 858586100 SCL 31.67 3,700 96,636.09 117,178.99 STERIS CORP 859152100 STE 25.17 40,300 927,295.47 1,014,351.00 STERLING BANCORP 859158107 STL 19.70 11,180 211,755.28 220,246.00 STERLING SINC CORP 85907108 SBIB 13.02 18,639 194,769.67 242,679.78 STERLING FINL CORP 85937109 SLFI 23.67 15,206 255,078.48 359,920.02 STEWART ENTERPRISES INC. CL-A 860370105 STEI 6.25 98,00 258,043.00 613,750.00 STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STONE ENERGY CORP 861642106 SGY 35.35 20,800 867,352.96 735,280.01 <	STEAK N SHAKE COMPANY	857873103	SNS		17.60	16,800	273,508.16	295,680.00
STEINWAY MUSICAL INS 858495104 LVB 31.05 4,400 121,837.92 136,620.00 STEPAN CO 858586100 SCL 31.67 3,700 96,636.09 117,178.99 STERIS CORP 859152100 STE 25.17 40,300 927,295.47 1,014,351.00 STERLING BANCORP 859158107 STL 19.70 11,180 211,755.28 220,246.00 STERLING BANCSHARES INC 858907108 SBIB 13.02 18,639 194,769.67 242,679.78 STERLING FINL CORP 859317109 SLFI 23.67 15,206 255,078.48 359,926.02 STEWART ENTERPRISES INC. CL-A 860370105 STEI 6.25 98,200 528,043.00 613,750.00 STEWART INFO SVCS 860372101 STC 43.36 10,300 355,397.03 446,608.00 STILLWATER MINING COMPANY 86074Q102 SWC 12.49 24,929 254,760.14 311,363.20 STRATASYS INC 862685104 SSYS 31.41 6,000 867,352.96 735,280.	STEEL TECHNOLOGIES INC	858147101	STTX		17.55	18,000	413,781.54	315,900.00
STEPAN CO 858586100 SCL 31.67 3,700 96,636.09 117,178.99 STERIS CORP 859152100 STE 25.17 40,300 927,295.47 1,014,351.00 STERLING BANCORP 859158107 STL 19.70 11,180 211,755.28 220,246.00 STERLING BANCSHARES INC 858907108 SBIB 13.02 18,639 194,769.67 242,679.78 STERLING FINL CORP 859317109 SLFI 23.67 15,206 255,078.48 359,926.02 STEWART ENTERPRISES INC. CL-A 860370105 STEI 6.25 98,200 528,043.00 613,750.00 STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 860740102 SWC 12.49 24,929 254,760.14 311,363.20 STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863314100 STRA 15.08 36,400 452,479.87 548,9	STEIN MART INC.	858375108	SMRT		13.26	15,600	235,531.42	206,856.00
STERIS CORP 859152100 STE 25.17 40,300 927,295.47 1,014,351.00 STERLING BANCORP 859158107 STL 19.70 11,180 211,755.28 220,246.00 STERLING BANCSHARES INC 858907108 SBIB 13.02 18,639 194,769.67 242,679.78 STERLING FINL CORP 859317109 SLFI 23.67 15,206 255,078.48 359,926.02 STEWART ENTERPRISES INC. CL-A 859319105 STSA 33.81 24,764 585,104.97 837,270.84 STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 86074Q102 SWC 12.49 24,929 254,760.14 311,363.20 STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863314100 SRR 363,010 452,479.87 548,912.00	STEINWAY MUSICAL INS	858495104	LVB		31.05	4,400	121,837.92	136,620.00
STERLING BANCORP 859158107 STL 19.70 11,180 211,755.28 220,246.00 STERLING BANCSHARES INC 858907108 SBIB 13.02 18,639 194,769.67 242,679.78 STERLING FINL CORP 859317109 SLFI 23.67 15,206 255,078.48 359,926.02 STERLING FINL CORP W 859319105 STSA 33.81 24,764 585,104.97 837,270.84 STEWART ENTERPRISES INC. CL-A 860370105 STEI 6.25 98,200 528,043.00 613,750.00 STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 86074Q102 SWC 12.49 24,929 254,760.14 311,363.20 STONE ENERGY CORP 861642106 SGY 35.35 20,800 867,352.96 735,280.01 STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863314100 STRA 16.05 8,600 811,667.52	STEPAN CO	858586100	SCL		31.67	3,700	96,636.09	117,178.99
STERLING BANCSHARES INC 858907108 SBIB 13.02 18,639 194,769.67 242,679.78 STERLING FINL CORP 859317109 SLFI 23.67 15,206 255,078.48 359,926.02 STERLING FINL CORP W 859319105 STSA 33.81 24,764 585,104.97 837,270.84 STEWART ENTERPRISES INC. CL-A 860370105 STEI 6.25 98,200 528,043.00 613,750.00 STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 86074Q102 SWC 12.49 24,929 254,760.14 311,363.20 STONE ENERGY CORP 861642106 SGY 35.35 20,800 867,352.96 735,280.01 STRAYER EDUCATION INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRIDE RITE CORP 863314100 SRR 15.08 36,400 452,479.87 548,912.00	STERIS CORP	859152100	STE		25.17	40,300	927,295.47	1,014,351.00
STERLING FINL CORP 859317109 SLFI 23.67 15,206 255,078.48 359,926.02 STERLING FINL CORP W 859319105 STSA 33.81 24,764 585,104.97 837,270.84 STEWART ENTERPRISES INC. CL-A 860370105 STEI 6.25 98,200 528,043.00 613,750.00 STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 86074Q102 SWC 12.49 24,929 254,760.14 311,363.20 STONE ENERGY CORP 861642106 SGY 35.35 20,800 867,352.96 735,280.01 STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863236105 STRA 106.05 8,600 811,667.52 912,030.00 STRIDE RITE CORP 863314100 SRR 15.08 36,400 452,479.87 548,912.00	STERLING BANCORP	859158107	STL		19.70	11,180	211,755.28	220,246.00
STERLING FINL CORP W 859319105 STSA 33.81 24,764 585,104.97 837,270.84 STEWART ENTERPRISES INC. CL-A 860370105 STEI 6.25 98,200 528,043.00 613,750.00 STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 86074Q102 SWC 12.49 24,929 254,760.14 311,363.20 STONE ENERGY CORP 861642106 SGY 35.35 20,800 867,352.96 735,280.01 STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863236105 STRA 106.05 8,600 811,667.52 912,030.00 STRIDE RITE CORP 86314100 SRR 15.08 36,400 452,479.87 548,912.00	STERLING BANCSHARES INC	858907108	SBIB		13.02	18,639	194,769.67	242,679.78
STEWART ENTERPRISES INC. CL-A 860370105 STEI 6.25 98,200 528,043.00 613,750.00 STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 86074Q102 SWC 12.49 24,929 254,760.14 311,363.20 STONE ENERGY CORP 861642106 SGY 35.35 20,800 867,352.96 735,280.01 STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863236105 STRA 106.05 8,600 811,667.52 912,030.00 STRIDE RITE CORP 86314100 SRR 15.08 36,400 452,479.87 548,912.00	STERLING FINL CORP	859317109	SLFI		23.67	15,206	255,078.48	359,926.02
STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 86074Q102 SWC 12.49 24,929 254,760.14 311,363.20 STONE ENERGY CORP 861642106 SGY 35.35 20,800 867,352.96 735,280.01 STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863236105 STRA 106.05 8,600 811,667.52 912,030.00 STRIDE RITE CORP 863314100 SRR 15.08 36,400 452,479.87 548,912.00	STERLING FINL CORP W	859319105	STSA		33.81	24,764	585,104.97	837,270.84
STILLWATER MINING COMPANY 86074Q102 SWC 12.49 24,929 254,760.14 311,363.20 STONE ENERGY CORP 861642106 SGY 35.35 20,800 867,352.96 735,280.01 STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863236105 STRA 106.05 8,600 811,667.52 912,030.00 STRIDE RITE CORP 863314100 SRR 15.08 36,400 452,479.87 548,912.00	STEWART ENTERPRISES INC. CL-A	860370105	STEI		6.25	98,200	528,043.00	613,750.00
STONE ENERGY CORP 861642106 SGY 35.35 20,800 867,352.96 735,280.01 STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863236105 STRA 106.05 8,600 811,667.52 912,030.00 STRIDE RITE CORP 863314100 SRR 15.08 36,400 452,479.87 548,912.00	STEWART INFO SVCS	860372101	STC		43.36	10,300	335,397.03	446,608.00
STRATASYS INC 862685104 SSYS 31.41 6,000 170,934.51 188,460.00 STRAYER EDUCATION INC 863236105 STRA 106.05 8,600 811,667.52 912,030.00 STRIDE RITE CORP 863314100 SRR 15.08 36,400 452,479.87 548,912.00	STILLWATER MINING COMPANY	86074Q102	SWC		12.49	24,929	254,760.14	311,363.20
STRAYER EDUCATION INC 863236105 STRA 106.05 8,600 811,667.52 912,030.00 STRIDE RITE CORP 863314100 SRR 15.08 36,400 452,479.87 548,912.00	STONE ENERGY CORP	861642106	SGY		35.35	20,800	867,352.96	735,280.01
STRIDE RITE CORP 863314100 SRR 15.08 36,400 452,479.87 548,912.00	STRATASYS INC	862685104	SSYS		31.41	6,000	170,934.51	188,460.00
	STRAYER EDUCATION INC	863236105	STRA		106.05	8,600	811,667.52	912,030.00
SUFFOLK BANCORP 864739107 SUBK 38.13 6,100 194,442.82 232,593.00	STRIDE RITE CORP	863314100	SRR		15.08	36,400	452,479.87	548,912.00
	SUFFOLK BANCORP	864739107	SUBK		38.13	6,100	194,442.82	232,593.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
SULPHCO INC	865378103	SUF		4.72	20,700	130,376.88	97,704.00
SUN BANCORP INC/NJ	86663B102	SNBC		21.07	21,110	380,538.15	444,787.70
SUN HEALTHCARE GROUP INC	866933401	SUNH		12.63	13,800	153,544.32	174,294.00
SUNRISE SENIOR LIVING INC	86768K106	SRZ		30.72	34,000	834,379.92	1,044,480.00
SUN-TIMES MEDIA GROUP INC	86688Q100	SVN		4.91	39,400	395,693.56	193,454.00
SUPERGEN INC	868059106	SUPG		5.08	29,500	183,857.54	149,860.00
SUPERIOR ESSEX INC	86815V105	SPSX		33.25	12,000	226,731.02	399,000.00
SUPERIOR INDUSTRIES INTL	868168105	SUP		19.27	28,900	753,251.70	556,903.00
SUPERTEX INC	868532102	SUPX		39.25	7,200	180,064.89	282,600.00
SURMODICS INC	868873100	SRDX		31.12	9,500	244,609.19	295,640.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ		26.88	40,089	913,712.76	1,077,592.32
SUSSER HOLDINGS CORP	869233106	SUSS		18.00	4,500	82,350.00	81,000.00
SVB FINANCIAL GROUP	78486Q101	SIVB		46.62	21,213	698,882.98	988,950.06
SWIFT ENERGY COMPANY	870738101	SFY		44.81	21,900	486,180.23	981,339.00
SWS GROUP INC	78503N107	SWS		35.70	17,800	331,785.30	635,460.00
SYBASE INC.	871130100	SY		24.70	53,800	1,078,444.25	1,328,860.00
SYCAMORE NETWORKS INC	871206108	SCMR		3.76	162,271	671,371.52	610,138.97
SYKES ENTERPRISES	871237103	SYKE		17.64	27,475	177,654.18	484,659.00
SYMBION INC	871507109	SMBI		18.51	23,300	458,390.38	431,283.00
SYMMETRY MEDICAL INC	871546206	SMA		13.83	36,000	574,681.93	497,880.00
SYMS CORP	871551107	SYM		19.91	13,800	238,384.98	274,757.99
SYMYX TECHNOLOGIES INC.	87155S108	SMMX		21.59	20,121	451,598.06	434,412.39
SYNAPTICS INC	87157D109	SYNA		29.69	2,400	49,455.24	71,256.01
SYNCHRONOSS TECHNOLOGIES INC	87157B103	SNCR		13.72	4,900	46,452.00	67,228.00
SYNNEX CORP	87162W100	SNX		21.94	16,000	281,877.80	351,040.01
SYNTEL INC	87162H103	SYNT		26.80	5,000	88,491.68	134,000.00
SYSTEMAX INC	871851101	SYX		17.45	19,200	132,098.69	335,040.01
T-3 ENERGY SERVICES INC	87306E107	TTES		22.05	10,300	200,734.49	227,115.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	TTWO		17.76	42,600	454,022.28	756,576.00
TALBOTS INC	874161102	TLB		24.10	13,400	376,565.83	322,940.00



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Communic	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Polition In Procession (Company) Polition In Procession (Company) Company (Company) <				Group: DOMESTIC EQU	ITIES - Internal			
TAXINIC 87588019 TNOX 19.90 32.40 52.41 (2) 64.47,000 TASER INTERNATIONAL INC 87581104 TASER 7.61 63.00 45.437.33 489.323.00 TAYLOR CAPITAL GROUP INC 8758104 TAVC 36.61 11.924 379.736 489.537.04 TECHNITOCI LINC 87585101 TOA 10.17 30.68 613.167.98 373.422.00 TECHNICOLIVI NYSTMIT CAP CORP 87585101 TULL 16.0 16.1 11.00 17.792.12 273.422.00 TECHNICOLIVI NYSTMIT CAP CORP 87581010 TULL 16.0 3.0 3.0 50.332.07 53.462.00 TECHNICOLIVI NYSTMIT CAP CORP 87581010 TULL 16.0 16.0 3.0 50.332.00 53.462.00 18.202.00 53.862.00 18.202.00 53.862.00 18.202.00 53.862.00 18.202.00 53.862.00 18.806.00 18.806.00 18.806.00 18.806.00 18.806.00 18.806.00 18.806.00 18.806.00 18.806.00 18.806.00 18.806.00 18.806.00				Portfolio: QN2				
TASER INTERNATIONAL INC 87681164 TASR 7.61 64,30 494,373.33 488,320.80 TAYLOR CAPITAL GROUP INC 87681166 TAYCO 36.61 11,92 379,970.22 456,557.64 ECCHNITROL LOYMOLT 87685167 TAL 10,23 30,500 633,167.28 317,170.64 ECCHALLOGY INVSTMT CAP CORP 878717305 TICL 11,14 11,60 172,792.12 181,224.00 ECCHWELLING 878717010 TVLL 16,00 3,00 50,309.20 51,00 46,00 50,00 50,00 51,00 46,00 50,00 50,00 51,00 46,00 50,00 50,00 50,00 51,00 50,00 50,00 50,00 50,00 50,00 50,00 50,00 50,00 51,00 50,00 <	TALX CORP	874918105	TALX		27.45	6,550	69,199.16	179,797.50
TATOR CAPITAL GROUP INC 5785118 TAYC 3661 1,924 379,902 348,517,101 TECHNICAL OLYMPICUS 87845106 TOA 10,17 30,601 613,167.98 171,104 TECHNITOLINC 878555011 TNL 23,80 30,001 533,547.22 373,423.00 TECHNITOLOY INVISTING CAPCORP 878717305 TCC 16,14 11,60 30,001 50,932.01 52,600.00 TECHWELLINC 8788500 TECULA 16,00 30,001 50,932.01 382,600.00 TECHSELP PRODUCTS CO CL-A 8788500 TECULA 16,00 30,001 52,061.00 382,600.00 TELEVEC 87990109 TCC 14,83 4,418 62,001.00 322,600.00 TELEVECH FOLDLOGIS INC 87930105 TV 40,13 20,50 321,867.01 322,600.00 TELEVECH HOLDLOGIS INC 87930109 TELK 43 31,00 322,860.00 313,860.00 TELEVE HOLDLOGIS INC 88034510 TNC 20 17,00 32,860.00 313,	TANOX INC	87588Q109	TNOX		19.90	32,400	524,157.24	644,760.00
TECHNICAL CLYMPIC US 67848316 TOA 10.17 30.65 613.167.98 31.17.104 TECHNITOLINC 87855101 TNL 23.88 30.00 533.548.72 733.423.00 TECHNOLOGY INVSTIMT CAP CORP 87871705 TICC 16.06 1.00 1.00 593.20 54.60 TECHWELLINC 87891010 TVL 16.06 23.04 50.93.20 54.60 TECHON RACH CO CLA 87891010 TECLUR 16.00 23.04 522.661.0 388.612.00 TELON RACH CO CL 879910103 TIC 4.03 4.04 50.00 279.639.7 362.560.00 TELE CONC 879910103 TIC 4.04 4.04 4.04 4.04 1.02 2.02.66.00 4.05.26.00 2.02.66.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4.05.26.00 4	TASER INTERNATIONAL INC	87651B104	TASR		7.61	64,300	494,373.53	489,323.00
TECHNITROLINC. 87855101 TNL 23.89 3.00 53.549.72 733.42.00 TECHNOLOGY INVSTITC CAP CORP 878717365 TCC	TAYLOR CAPITAL GROUP INC	876851106	TAYC		36.61	11,924	379,970.82	436,537.64
TECHNOLOGY INVSTMT CAP CORP \$78717305 TICC 16.14 1,600 172.792.12 187.224.00 TECHWELLING 878747010 TWLL 16.06 3,400 50,932.00 54,604.00 TECLMSEH PRODUCTS CO CL-A 87889520 TECUA 16.90 20,504 582.661.50 389.612.60 TELDIO RANCH CO DEL 87900103 TRC 15.84 3,60.00 279.639.75 362.00 TELEDEQNE TECHNOLOGIES INC 87930103 TKLC 14.83 34.48 522.049.58 510.4189.00 TELLE INC 37930103 TKLC 14.83 19,500 152,689.00 465,660.00 TELLE INC 37993106 TEC 23.88 19,500 52,688.00 465,660.00 TELLE INC 37993106 TECK 23.88 19,500 52,688.00 465,660.00 TELLE INC 380340107 TPX 20.4 30.00 405,156.00 318,260.00 TELLE INC 380340107 TPX 20.4 30.00 405,156.00 318,260.00 TE	TECHNICAL OLYMPIC US	878483106	TOA		10.17	30,650	613,167.98	311,710.49
TECHWELINC 87874D101 WILL 16.08 3.40 50.932.00 54,600.00 TECHWISCH PRODUCTS COCI-A 87889500 TECUA 16.90 23,04 582,615.00 389,612.00 TELION RANCH CO BLA 87990100 TRC 55.84 6,04 279,639.75 362,600.00 TELKELEC 87910103 TILC 18.83 4,181 522,649.58 101,418.94 TELLEECYNE TECHNOLOGIES INC 87939106 TICC 23.88 19,500 152,689.80 455,660.00 TELLIK NO 87939109 TELK 4.43 19,500 152,689.80 455,660.00 TELIN NO 87939109 TELK 4.43 19,500 452,689.80 455,660.00 TELIN NO 87939109 TELK 4.43 19,500 452,689.80 455,660.00 TELIN NO 87939109 TELK 4.43 19,500 450,889.80 456,600.00 TELIN NO 87939109 TELK 4.42 19,000 456,889.80 161,800.00 TEMPUR PEDIC INTERNATIONA	TECHNITROL INC.	878555101	TNL		23.89	30,700	533,549.72	733,423.00
TECUMSEH PRODUCTS CO CL-A 87889520 TECUM 16.90 23.054 62.061.0 389,612.6 TELON RANCH CO DEL 87900109 TRC 55.84 6.50 279,639.75 362,960.00 TEKELEO 879101103 TKLC 14.83 34.418 522,049.88 510,418.94 TELEDYNE TECHNOLOGIES INC 87989105 TDY 40.13 20.500 321,587.91 455,660.00 TELEIYON TECHNOLOGIES INC 87989109 TELK 4.43 31,200 572,638.00 455,660.00 TELIK INC 87959109 TELK 4.43 31,200 572,638.00 138,216.00 TEMPUR-PEDIC INTERNATIONAL INC 880341101 TPX 20.6 30,000 405,216.00 613,800.00 TENNACO INC 880341103 TRC 29.00 17,800 368,882.08 516,200.00 TENNEC DI NIC 880341103 TERA 19.8 55.00 365,569.10 616,860.00 TENNEC DI NIC 880341103 TERA 19.8 55.0 387,861.63 111,138.40	TECHNOLOGY INVSTMT CAP CORP	878717305	TICC		16.14	11,600	172,792.12	187,224.00
TEJON RANCH CO DEL 879080109 TRC 55.84 6,500 279,639.75 362,690.00 TEKELEC 879101103 TKLC 114.83 34.418 522,049.58 510,418.49 TELEDYNE TECHNOLOGIES INC 879360165 TDY 40.13 20,500 321,587.91 822,665.00 TELEK INC 87939106 TEC 23.88 19,500 152,688.00 456,660.00 TELIK INC 87959109 TELK 4.43 31,000 572,638.60 183,260.00 TELIK INC 88034101 TYX 20.46 30,000 405,216.00 163,800.00 TENNANT COMPANY 880345103 TNC 29.00 17,800 368,892.08 516,200.00 TERNA INDS INC 880345103 TRA 11,98 56.90 365,569.10 681,661.99 TESSEA TECHNOLOGIES INC 81641.00 TSRA 11,98 35.00 373,001.2 618,678.00 TELRA TECH INC 8162.01 TSRA 19,88 13,80 259,650.00 274,444.00 TELRA S	TECHWELL INC	87874D101	TWLL		16.06	3,400	50,932.00	54,604.00
TEKELEC 87910130 TKLC 14.83 34,418 52,049.88 510,418.94 TELEDYNE TECHNOLOGIES INC 87936015 TDY 40.13 20,500 321,587.91 822,665.00 TELETCH HOLDINGS INC 87939106 TTEC 23.88 19,500 152,689.80 445,660.00 TELIK INC 87939106 TELK 4.43 31,200 572,638.60 138,016.00 TEMPUR-PEDIC INTERNATIONAL INC 880231011 TPX 20.66 30,000 405,216.00 613,800.00 TERNANT COMPANY 88034513 TNC 29.00 17,800 368,892.08 516,200.00 TERNECO INC 880349105 TRA 24.72 14,000 196,841.84 46,080.00 TERSAR TECHINCLOGIES INC 88164.100 TSRA 40.34 27,600 337,846.43 11,113,384.00 TEXAS CAPITAL BANCSHARES 882420107 TGB1 19.88 13.00 252,854.63 886,374.00 TEXAS ROADHOUSE INC-CLASS A 88281109 TXRH 14.28 25,400 379,225.55 <td< td=""><td>TECUMSEH PRODUCTS CO CL-A</td><td>878895200</td><td>TECUA</td><td></td><td>16.90</td><td>23,054</td><td>582,661.50</td><td>389,612.60</td></td<>	TECUMSEH PRODUCTS CO CL-A	878895200	TECUA		16.90	23,054	582,661.50	389,612.60
TELEDYNE TECHNOLOGIES INC 87980105 TDY 40.13 20,500 321,587.91 822,665.00 TELETECH HOLDINGS INC 879939106 TTEC 23.88 19,500 152,688.00 465,660.00 TELIK INC 87959M109 TELK 4.43 31,200 572,638.00 138,216.00 TEMPLAPEDIC INTERNATIONAL INC 88034101 TPX 20.46 30,000 405,216.00 613,800.00 TENNANT COMPANY 880345103 TNC 29.00 17,800 368,892.08 316,200.00 TENNACO INC. 880349105 TEN 24.72 14,000 196,841.84 36,660.00 TENRA IND SINC 880349105 TRA 11,98 56,900 857,861.81 11,113,840.00 TESSERA TECHNOLOGIES INC 881641100 TSRA 40,34 27,600 837,846.43 11,113,840.00 TEXAS CAPITAL BANCSHARES 88262103 TTEK 18,09 13,200 573,001.22 618,678.00 TEXAS CAPITAL BANCSHARES 882491103 TXI 412,300 43,205.60 37,001.22 </td <td>TEJON RANCH CO DEL</td> <td>879080109</td> <td>TRC</td> <td></td> <td>55.84</td> <td>6,500</td> <td>279,639.75</td> <td>362,960.00</td>	TEJON RANCH CO DEL	879080109	TRC		55.84	6,500	279,639.75	362,960.00
TELETECH HOLDINGS INC 879939166 TTEC 23.88 19,500 152,689.80 465,660.00 TELIK INC 87959M109 TELK 4.43 31,200 572,638.60 138,216.00 TEMPUR-PEDIC INTERNATIONAL INC 88023U101 TPX 20.48 30,000 405,216.00 613,800.00 TENNANT COMPANY 880349103 TNC 29.00 17,800 368,892.08 516,200.00 TENRA INDS INC 880349103 TEN 24.72 14,000 96,611.84 34,600.00 TERRA INDS INC 881641100 TSRA 11,198 56,900 355,691.00 681,661.00 61,133,840.00 TERRA INDS INC 881641100 TSRA 40.34 27,600 387,646.3 11,133,840.00 75,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181,633,800.00 181	TEKELEC	879101103	TKLC		14.83	34,418	522,049.58	510,418.94
TELIK INC 87959M109 TELK 4.43 31,200 572,638.60 138,216.00 TEMPUR-PEDIC INTERNATIONAL INC 88023U101 TPX 20.46 30,000 405,216.00 613,800.00 TENNANT COMPANY 880345103 TNC 29.00 17,800 368,892.08 516,200.00 TENNECO INC. 880349105 TEN 24.72 14,000 196,841.84 346,080.01 TERRA INDS INC 880915103 TRA 11,98 56,900 365,699.10 681,661.99 TESSERA TECHNOLOGIES INC 88164.100 TSRA 40,34 27,600 837,846.43 1,113,384.00 TEXAS CAPITAL BANCSHARES 88162G103 TTEK 18.09 34,200 573,001.22 616,678.00 TEXAS ROADHOUSE INC-CLASS A 882491103 TXI 64.23 13,800 522,854.63 88,671.120 THE FINISH LINE-CLA 317923100 FINI 14,28 25,400 379,225.55 362,712.00 THE GEO GROUP INC 36159R103 KNOT 26.24 10,500 222,165.48	TELEDYNE TECHNOLOGIES INC	879360105	TDY		40.13	20,500	321,587.91	822,665.00
TEMPUR-PEDIC INTERNATIONAL INC 8803U101 TPX 20.46 30.00 405,216.00 613,800.00 TENNANT COMPANY 880345103 TNC 29.00 17,800 368,892.08 516,200.00 TENNECO INC. 880349105 TEN 24.72 14,000 196,841.84 346,080.01 TERRA INDS INC 880915103 TRA 11.98 56,900 365,569.10 681,661.99 TESSERA TECHNOLOGIES INC 881641.00 TSNA 40.34 27,600 837,846.43 1,113,384.00 TEXAS CAPITAL BANCSHARES 88162G103 TEK 18.09 34,200 573,001.22 618,678.00 TEXAS ROADHOUSE INC-CLASS A 882691109 TXI 61.3 13,800 222,854.63 886,374.00 THE FINISH LINE-CLA 813 917923100 FINL 142.8 25,400 379,225.55 362,712.00 THE GEO GROUP INC 36159R103 GEO 37.52 600 16,908.00 22,155.20 THE MEN'S WEARHOUSE INC 88180103 TSCM 80.4 10,900 683,376.15 <td>TELETECH HOLDINGS INC</td> <td>879939106</td> <td>TTEC</td> <td></td> <td>23.88</td> <td>19,500</td> <td>152,689.80</td> <td>465,660.00</td>	TELETECH HOLDINGS INC	879939106	TTEC		23.88	19,500	152,689.80	465,660.00
TENNANT COMPANY 880345103 TNC 29.00 17,800 368,892.08 516,200.00 TENNECO INC. 880349105 TEN 24.72 14,000 196,841.84 346,080.01 TERRA INDS INC 880915103 TRA 11.98 56,900 365,569.10 681,661.99 TESSERA TECHNOLOGIES INC 88164100 TSRA 40.34 27,600 837,846.43 1,113,384.00 TETRA TECH INC. 88162G103 TTEK 18.09 34,200 573,001.22 618,678.00 TEXAS CAPITAL BANCSHARES 882424107 TCBI 19.88 13,800 259,650.00 274,344.00 TEXAS INDUSTRIES INC 882491103 TXI 64.23 13,800 522,854.63 886,374.00 TEXAS ROADHOUSE INC-CLASS A 882681109 TXRH 13.26 31,100 413,295.00 412,386.00 THE FINISH LINE-CLA 317,923.10 FINIL 14.28 25,400 379,225.55 362,712.00 THE KNOT INC 49184109 KNOT 26.24 10,500 222,165.48	TELIK INC	87959M109	TELK		4.43	31,200	572,638.60	138,216.00
TENNECO INC. 880349165 TEN 24.72 14.00 196,841.84 346,080.01 1ERRA INDS INC 880915103 TRA 11.98 56,900 365,569.10 681,661.99 1ESSERA TECHNOLOGIES INC 88164100 TSRA 40.34 27,600 837,846.43 1,113,384.00 1ETRA TECH INC. 88162G103 TTEK 18.09 34,200 573,001.22 618,678.00 1EXAS CAPITAL BANCSHARES 8824Q107 TCBI 19.88 13,800 259,650.00 274,344.00 1EXAS CAPITAL BANCSHARES 8824Q107 TCBI 19.88 13,800 259,650.00 274,344.00 1EXAS ROADHOUSE INC-CLASS A 882681109 TXRH 13.20 18.2	TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX		20.46	30,000	405,216.00	613,800.00
TERRA INDS INC 880915103 TRA 11.98 56,900 365,569.10 681,661.99 TESSERA TECHNOLOGIES INC 88164100 TSRA 40.34 27,600 837,846.43 1,113,384.00 TETRA TECH INC. 88162G103 TTEK 18.09 34,200 573,001.22 618,678.00 TEXAS CAPITAL BANCSHARES 88224Q107 TCBI 19.88 13,800 259,650.00 274,344.00 TEXAS INDUSTRIES INC 882681103 TXI 64.23 13,800 522,854.63 886,374.00 TEXAS ROADHOUSE INC-CLASS A 882681109 TXRH 13.26 31,100 413,295.40 412,386.00 THE GEO GROUP INC 317923100 FINL 14.28 25,400 379,225.55 362,712.00 THE KNOT INC 499184109 KNOT 26.24 10,500 222,165.48 275,520.00 THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THE STREET.COM INC 884881102 TWPG 21.10 4,000 65,187.20	TENNANT COMPANY	880345103	TNC		29.00	17,800	368,892.08	516,200.00
TESSERA TECHNOLOGIES INC 88164L100 TSRA 40.34 27,600 837,846.43 1,113,384.00 TETRA TECH INC. 88162G103 TTEK 18.09 34,200 573,001.22 618,678.00 TEXAS CAPITAL BANCSHARES 88224Q107 TCBI 19.88 13,800 259,650.00 274,344.00 TEXAS INDUSTRIES INC 882491103 TXI 64.23 13,800 522,854.63 886,374.00 TEXAS ROADHOUSE INC-CLASS A 882681109 TXRH 13.26 31,100 413,295.40 412,386.00 THE FINISH LINE-CL A 317923100 FINL 14.28 25,400 379,225.55 362,712.00 THE GEO GROUP INC 36159R103 GEO 37.52 600 16,908.00 22,512.00 THE KNOT INC 499184109 KNOT 26.24 10,500 222,165.48 275,520.00 THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THOMAS WEISEL PARTNERS GROUP 88481102 TWPG 21.10 4,000 65,1	TENNECO INC.	880349105	TEN		24.72	14,000	196,841.84	346,080.01
TETRA TECH INC. 88162G103 TTEK 18.09 34,200 573,001.22 618,678.00 TEXAS CAPITAL BANCSHARES 88224Q107 TCBI 19.88 13,800 259,650.00 274,344.00 TEXAS INDUSTRIES INC 882491103 TXI 64.23 13,800 522,854.63 886,374.00 TEXAS ROADHOUSE INC-CLASS A 882681109 TXRH 13.26 31,100 413,295.40 412,386.00 THE FINISH LINE-CL A 317923100 FINL 14.28 25,400 379,225.55 362,712.00 THE GEO GROUP INC 36159R103 GEO 37.52 600 16,908.00 22,512.00 THE KNOT INC 499184109 KNOT 26.24 10,500 222,165.48 275,520.00 THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THESTREET.COM INC 89368Q103 TSCM 8.90 10,900 139,709.66 97,010.00 THOMAS WEISEL PARTNERS GROUP 89481102 TWPG 21.10 4,000 65,187.20	TERRA INDS INC	880915103	TRA		11.98	56,900	365,569.10	681,661.99
TEXAS CAPITAL BANCSHARES 88224Q107 TCBI 19.88 13,800 259,650.00 274,344.00 TEXAS INDUSTRIES INC 882491103 TXI 64.23 13,800 522,854.63 886,374.00 TEXAS ROADHOUSE INC-CLASS A 882681109 TXRH 13.26 31,100 413,295.40 412,386.00 THE FINISH LINE-CL A 317923100 FINL 14.28 25,400 379,225.55 362,712.00 THE GEO GROUP INC 36159R103 GEO 37.52 600 16,908.00 22,165.48 275,520.00 THE KNOT INC 499184109 KNOT 26.24 10,500 222,165.48 275,520.00 THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THESTREET.COM INC 88368Q103 TSCM 8.90 10,900 139,709.66 97,010.00 THOMAS WEISEL PARTNERS GROUP 88448102 TWPG 21.10 4,000 65,187.20 84,400.00	TESSERA TECHNOLOGIES INC	88164L100	TSRA		40.34	27,600	837,846.43	1,113,384.00
TEXAS INDUSTRIES INC 882491103 TXI 664.23 13,800 522,854.63 886,374.00 TEXAS ROADHOUSE INC-CLASS A 882681109 TXRH 13.26 31,100 413,295.40 412,386.00 THE FINISH LINE-CL A 317923100 FINL 14.28 25,400 379,225.55 362,712.00 THE GEO GROUP INC 36159R103 GEO 37.52 600 16,908.00 22,512.00 THE KNOT INC 499184109 KNOT 26.24 10,500 222,165.48 275,520.00 THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THESTREET.COM INC 88368Q103 TSCM 8.90 10,900 139,709.66 97,010.00 THOMAS WEISEL PARTNERS GROUP 884481102 TWPG 21.10 4,000 65,187.20 84,400.00	TETRA TECH INC.	88162G103	TTEK		18.09	34,200	573,001.22	618,678.00
TEXAS ROADHOUSE INC-CLASS A 882681109 TXRH 13.26 31,100 413,295.40 412,386.00 THE FINISH LINE-CL A 317923100 FINL 14.28 25,400 379,225.55 362,712.00 THE GEO GROUP INC 36159R103 GEO 37.52 600 16,908.00 22,512.00 THE KNOT INC 499184109 KNOT 26.24 10,500 222,165.48 275,520.00 THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THESTREET.COM INC 88368Q103 TSCM 8.90 10,900 139,709.66 97,010.00 THOMAS WEISEL PARTNERS GROUP 884481102 TWPG 21.10 4,000 65,187.20 84,400.00	TEXAS CAPITAL BANCSHARES	88224Q107	TCBI		19.88	13,800	259,650.00	274,344.00
THE FINISH LINE-CL A 317923100 FINL 14.28 25,400 379,225.55 362,712.00 THE GEO GROUP INC 36159R103 GEO 37.52 600 16,908.00 22,512.00 THE KNOT INC 499184109 KNOT 26.24 10,500 222,165.48 275,520.00 THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THESTREET.COM INC 88368Q103 TSCM 8.90 10,900 139,709.66 97,010.00 THOMAS WEISEL PARTNERS GROUP 884481102 TWPG	TEXAS INDUSTRIES INC	882491103	TXI		64.23	13,800	522,854.63	886,374.00
THE GEO GROUP INC 36159R103 GEO 37.52 600 16,908.00 22,512.00 THE KNOT INC 499184109 KNOT 26.24 10,500 222,165.48 275,520.00 THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THESTREET.COM INC 88368Q103 TSCM 8.90 10,900 139,709.66 97,010.00 THOMAS WEISEL PARTNERS GROUP 884481102 TWPG 21.10 4,000 65,187.20 84,400.00	TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH		13.26	31,100	413,295.40	412,386.00
THE KNOT INC 499184109 KNOT 26.24 10,500 222,165.48 275,520.00 THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THESTREET.COM INC 88368Q103 TSCM 8.90 10,900 139,709.66 97,010.00 THOMAS WEISEL PARTNERS GROUP 884481102 TWPG 21.10 4,000 65,187.20 84,400.00	THE FINISH LINE-CL A	317923100	FINL		14.28	25,400	379,225.55	362,712.00
THE MEN'S WEARHOUSE INC. 587118100 MW 38.26 28,500 863,376.15 1,090,410.00 THESTREET.COM INC 88368Q103 TSCM 8.90 10,900 139,709.66 97,010.00 THOMAS WEISEL PARTNERS GROUP 884481102 TWPG 21.10 4,000 65,187.20 84,400.00	THE GEO GROUP INC	36159R103	GEO		37.52	600	16,908.00	22,512.00
THESTREET.COM INC 88368Q103 TSCM 8.90 10,900 139,709.66 97,010.00 THOMAS WEISEL PARTNERS GROUP 884481102 TWPG 21.10 4,000 65,187.20 84,400.00	THE KNOT INC	499184109	KNOT		26.24	10,500	222,165.48	275,520.00
THOMAS WEISEL PARTNERS GROUP 884481102 TWPG 21.10 4,000 65,187.20 84,400.00	THE MEN'S WEARHOUSE INC.	587118100	MW		38.26	28,500	863,376.15	1,090,410.00
	THESTREET.COM INC	88368Q103	TSCM		8.90	10,900	139,709.66	97,010.00
THORATEC CORP 885175307 THOR 17.58 11,800 179,440.81 207,444.00	THOMAS WEISEL PARTNERS GROUP	884481102	TWPG		21.10	4,000	65,187.20	84,400.00
	THORATEC CORP	885175307	THOR		17.58	11,800	179,440.81	207,444.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	ITTIES - Internal			
			Market: SMALL CAP Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
THQ INC	872443403	THQI		32.52	33,722	465,107.33	1,096,639.44
TIBCO SOFTWARE INC	88632Q103	TIBX		9.44	125,500	916,890.97	1,184,720.00
TIENS BIOTECH GROUP USA INC	88650T104	TBV		3.93	2,100	8,639.77	8,253.00
TIERONE CORP	88650R108	TONE		31.61	10,800	222,765.00	341,388.00
TIMBERLAND CO CL-A	887100105	TBL		31.58	36,900	963,013.60	1,165,302.00
TIME WARNER TELECOM CL A	887319101	TWTC		19.93	68,400	1,118,742.37	1,363,211.99
TIVO INC	888706108	TIVO		5.12	72,700	471,072.99	372,224.00
TOMPKINSTRUSTCO INC	890110109	TMP		45.45	3,598	139,309.40	163,529.09
TOO INC	901166108	TWB		39.93	20,000	440,895.96	798,600.00
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR		32.70	21,277	620,364.40	695,757.90
TOPPS INC	890786106	TOPP		8.90	20,600	189,952.60	183,340.00
TOWER GROUP INC	891777104	TWGP		31.07	10,000	223,041.77	310,700.00
TOWN SPORTS INTERNATIONAL HOLDINGS	89214A102	CLUB		16.48	5,300	69,536.00	87,344.00
TRADESTATION GROUP INC	89267P105	TRAD		13.75	15,300	203,367.39	210,375.00
TRANSACTION SYSTEMS ARCHITECTS	893416107	TSAI		32.57	28,042	657,404.07	913,327.94
TRANSMETA CORP	89376R109	TMTA		1.11	116,600	188,845.36	129,426.00
TRAVELZOO INC	89421Q106	TZOO		29.95	1,800	50,946.12	53,910.00
TREDEGAR CORPORATION	894650100	TG		22.61	33,600	572,055.73	759,696.00
TREEHOUSE FOODS INC	89469A104	THS		31.20	18,500	441,876.20	577,200.00
TREX COMPANY INC	89531P105	TWP		22.89	7,100	179,490.13	162,519.00
TRIAD GTY INC	895925105	TGIC		54.87	10,900	500,510.39	598,083.01
TRIARC COMPANIES, INCB	895927309	TRY.B		20.00	36,700	550,353.25	734,000.00
TRICO BANCSHARES	896095106	TCBK		27.21	8,211	145,246.24	223,421.31
TRICO MARINE SERVICES	896106200	TRMA		38.31	7,100	241,351.72	272,001.00
TRIDENT MICROSYSTEMS INC	895919108	TRID		18.18	34,100	503,757.00	619,938.00
TRIMERIS INC	896263100	TRMS		12.71	10,500	143,225.08	133,455.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT		4.50	83,300	408,520.04	374,850.00
TRIUMPH GROUP INC	896818101	TGI		52.43	14,100	510,625.98	739,263.00
TRIZETTO GROUP INC	896882107	TZIX		18.37	5,100	55,077.45	93,687.00
TRONOX INC - CL B	897051207	TRX.B		15.79	24,700	422,337.89	390,013.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	ITTIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
TRUBION PHARMACEUTICALS INC	89778N102	TRBN		18.01	2,800	51,240.00	50,428.00
TRUE RELIGION APPAREL	89784N104	TRLG		15.31	7,900	139,801.56	120,949.00
TRUMP ENTMT RESORTS INC	89816T103	TRMP		18.24	500	10,072.95	9,120.00
TRUSTCO BANK CORP. NY	898349105	TRST		11.12	44,700	473,255.26	497,064.00
TRUSTMARK CORP	898402102	TRMK		32.71	29,000	780,848.76	948,590.00
TTM TECHNOLOGIES	87305R109	TTMI		11.33	41,700	388,450.17	472,461.00
TUESDAY MORNING CORP	899035505	TUES		15.55	17,900	498,849.26	278,345.00
TUPPERWARE BRANDS CORP	899896104	TUP		22.61	20,500	357,590.67	463,505.00
TYLER TECHNOLOGIES I	902252105	TYL		14.06	38,900	385,655.55	546,934.00
U S B HLDG INC	902910108	UBH		24.10	7,038	140,795.86	169,615.80
U S CONCRETE INC	90333L102	RMIX		7.12	19,900	219,849.23	141,688.00
U S XPRESS ENTERPRIS	90338N103	XPRSA		16.47	5,500	96,031.48	90,585.00
UAP HOLDING CORP	903441103	UAPH		25.18	30,400	603,249.53	765,472.01
UCBH HOLDINGS INC	90262T308	UCBH		17.56	56,300	975,991.54	988,628.00
UIL HOLDINGS CORPORATION	902748102	UIL		42.19	14,667	371,334.47	618,800.73
ULTICOM INC.	903844108	ULCM		9.59	27,500	311,601.74	263,725.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI		23.26	14,200	332,497.26	330,292.00
ULTRATECH INC	904034105	UTEK		12.48	14,280	291,945.05	178,214.40
UMB FINL CORP	902788108	UMBF		36.51	18,900	455,884.82	690,039.00
UMPQUA HLDGS CORP	904214103	UMPQ		29.43	23,323	533,190.15	686,395.88
UNDER ARMOUR INC. CL A	904311107	UA		50.45	4,800	188,245.25	242,160.00
UNIFIRST CORP	904708104	UNF		38.41	5,700	170,092.30	218,937.00
UNION BANKSHARES COR	905399101	UBSH		30.59	7,893	215,774.22	241,446.88
UNION DRILLING INC	90653P105	UDRL		14.08	8,000	117,339.20	112,640.00
UNISOURCE ENERGY CORP	909205106	UNS		36.53	20,900	507,815.64	763,477.00
UNITED BANKSHARES INC.	909907107	UBSI		38.65	22,200	735,255.21	858,030.00
UNITED CMNTY BKS BLA	90984P105	UCBI		32.32	10,133	255,706.41	327,498.56
UNITED CMNTY FINL CO	909839102	UCFC		12.24	16,200	187,658.41	198,288.00
UNITED FIRE & CAS CO	910331107	UFCS		35.25	2,482	72,281.04	87,490.50
UNITED NATURAL FOODS INC.	911163103	UNFI		35.92	15,500	361,440.22	556,760.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
UNITED ONLINE INC	911268100	UNTD		13.28	55,200	771,077.79	733,056.00
UNITED PANAM FINANCIAL CORP	911301109	UPFC		13.76	6,100	137,209.04	83,936.00
UNITED STATIONERS INC	913004107	USTR		46.69	23,360	856,590.59	1,090,678.40
UNITED SURGICAL PARTNERS	913016309	USPI		28.35	26,550	516,745.27	752,692.50
UNITED THERAPEUTICS CORP	91307C102	UTHR		54.37	14,100	497,521.14	766,617.00
UNIVERSAL AMERN FINL	913377107	UHCO		18.64	22,700	373,573.64	423,128.00
UNIVERSAL COMPRESSION HLDGS	913431102	UCO		62.11	18,000	729,990.94	1,117,980.00
UNIVERSAL CORP-VA	913456109	UVV		49.01	15,400	667,927.04	754,754.01
UNIVERSAL ELECTRONICS INC	913483103	UEIC		21.02	8,200	126,113.23	172,364.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI		46.62	10,000	325,295.73	466,200.00
UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI		22.21	13,700	465,449.27	304,277.00
UNIVERSAL TRUCKLOAD SERVICES INC	91388P105	UACL		23.75	3,500	67,776.91	83,125.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP		30.48	6,900	186,715.39	210,312.00
USA MOBILITY INC	90341G103	USMO		22.37	26,694	701,763.22	597,144.77
USA TRUCK INC	902925106	USAK		16.05	5,200	92,041.04	83,460.00
USANA HEALTH SCIENCES INC	90328M107	USNA		51.66	10,000	430,291.20	516,600.00
USEC INC.	90333E108	USU		12.72	74,600	697,008.76	948,912.00
USI HOLDINGS CORP	90333H101	USIH		15.36	5,100	71,642.46	78,336.00
UTSTARCOM, INC	918076100	UTSI		8.75	72,200	542,283.48	631,750.02
VAALCO ENERGY INC	91851C201	EGY		6.75	34,300	334,699.40	231,525.00
VAIL RESORTS INC	91879Q109	MTN		44.82	10,500	210,864.76	470,609.99
VALASSIS COMMUNICATIONS INC	918866104	VCI		14.50	28,600	782,284.93	414,700.00
VALEANT PHARMACEUTICALS	91911X104	VRX		17.24	39,900	678,926.94	687,876.00
VALLEY NATIONAL GASES	919792101	VLG		26.45	1,500	39,217.05	39,675.00
VALMONT INDUSTRIES	920253101	VMI		55.49	10,800	314,203.36	599,292.00
VALUE LINE INC	920437100	VALU		45.45	800	29,794.85	36,360.00
VALUECLICK, INC	92046N102	VCLK		23.63	57,200	716,617.77	1,351,636.00
VALUEVISION MEDIA INC	92047K107	VVTV		13.14	18,200	208,330.12	239,148.00
VARIAN INC.	922206107	VARI		44.79	18,400	639,977.72	824,136.00
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA		45.52	34,200	684,951.60	1,556,784.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
VECTOR GROUP LTD	92240M108	VGR		17.75	4,572	78,617.53	81,153.00
VEECO INSTRUMENTS INC	922417100	VECO		18.73	2,900	49,282.50	54,317.00
VENOCO INC	92275P307	VQ		17.56	7,500	132,000.00	131,700.00
VENTANA MED SYS INC	92276H106	VMSI		43.03	17,200	322,790.10	740,116.00
VERASUN ENERGY CORP.	92336G106	VSE		19.75	10,900	174,945.00	215,275.00
VERINT SYS INC	92343X100	VRNT		34.28	7,900	266,718.62	270,812.00
VERITAS DGC INC.	92343P107	VTS		85.63	24,000	348,792.83	2,055,120.00
VERTRUE INC	92534N101	VTRU		38.41	4,500	133,371.77	172,845.00
VIAD CORP	92552R406	VVI		40.60	19,000	566,782.20	771,399.99
VIASAT INC.	92552V100	VSAT		29.81	13,193	328,484.91	393,283.33
VIASYS HEALTHCARE INC	92553Q209	VAS		27.82	27,600	607,767.66	767,832.00
VICOR CORP	925815102	VICR		11.11	11,842	168,794.97	131,564.62
VIEWPOINT FINANCIAL GROUP	926727108	VPFG		16.94	6,900	120,060.00	116,886.00
VIGNETTE CORPORATION	926734401	VIGN		17.07	17,720	290,150.31	302,480.40
VILLAGE SUPER MARKET INC	927107409	VLGEA		85.49	3,700	241,882.90	316,313.00
VINEYARD NATL BANCORP CO	927426106	VNBC		23.02	5,400	148,974.54	124,308.00
VIRAGE LOGIC CORPORATION	92763R104	VIRL		9.29	15,570	148,804.43	144,645.29
VIRGINIA FINL CORP	927810101	VFGI		27.99	6,390	143,500.54	178,856.10
VIROPHARMA INC	928241108	VPHM		14.64	63,700	549,247.20	932,568.00
VISICU INC	92831L204	EICU		11.20	29,200	416,909.44	327,040.00
VISTACARE INC-CL A	92839Y109	VSTA		10.15	6,200	149,991.43	62,930.00
VISTEON CORP	92839U107	VC		8.48	106,800	853,378.96	905,664.00
VITAL IMAGES INC	92846N104	VTAL		34.80	7,900	145,854.30	274,920.00
VITAL SIGNS INC	928469105	VITL		49.92	8,198	304,389.89	409,244.16
VOLCANO CORP	928645100	VOLC		16.39	4,700	54,003.00	77,033.00
VOLT INFO. SCIENCES INC.	928703107	VOL		50.21	10,800	345,777.98	542,268.00
W HLDG CO INC	929251106	WHI		5.96	100,300	870,516.15	597,788.00
WABASH NATIONAL CORP	929566107	WNC		15.10	36,700	650,641.82	554,170.00
WABTEC	929740108	WAB		30.38	29,000	553,254.96	881,020.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR		27.36	41,900	778,860.27	1,146,384.00



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
WARNACO GROUP INC/THE	934390402	WRNC		25.38	28,000	498,338.30	710,640.00
WARREN RESOURCES INC	93564A100	WRES		11.72	7,100	114,573.65	83,211.99
WASHINGTON GROUP INTERNATIONAL	938862208	WGII		59.79	17,308	728,549.53	1,034,845.32
WASHINGTON TR BANCORP	940610108	WASH		27.89	6,900	171,408.19	192,441.00
WASTE CONNECTIONS INC	941053100	WCN		41.55	26,650	645,167.71	1,107,307.50
WASTE INDUSTRIES USA INC	941057101	WWIN		30.52	4,400	61,509.00	134,288.00
WASTE SERVICES INC	941075202	WSII		9.85	16,354	153,209.18	161,086.90
WATSCO INC.	942622200	WSO		47.16	9,900	190,188.92	466,884.00
WATSON WYATT WORLDWIDE	942712100	ww		45.15	30,200	826,494.03	1,363,530.00
WATTS WATER TECHNOLOGIES INC.	942749102	WTS		41.11	17,300	416,946.54	711,203.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP		14.99	26,700	322,267.28	400,233.00
WCI COMMUNITIES INC	92923C104	WCI		19.18	31,000	731,095.11	594,579.99
WD-40 CO	929236107	WDFC		34.87	10,000	285,480.04	348,700.00
WEBEX COMMUNICATIONS INC	94767L109	WEBX		34.89	25,000	510,144.59	872,250.00
WEBMETHODS	94768C108	WEBM		7.36	32,400	215,567.75	238,464.00
WEBSENSE INC	947684106	WBSN		22.83	26,622	332,222.96	607,780.26
WEIS MKTS INC	948849104	WMK		40.11	5,700	201,973.00	228,627.00
WERNER ENTERPRISES INC	950755108	WERN		17.48	44,300	707,287.30	774,364.00
WESBANCO INC	950810101	WSBC		33.53	20,800	584,413.56	697,424.00
WEST BANCORPORATION	95123P106	WTBA		17.78	10,437	163,445.97	185,569.86
WEST MARINE INC	954235107	WMAR		17.27	23,400	452,220.77	404,118.00
WEST PHARMACEUTICAL SERVICES	955306105	WST		51.23	25,000	586,789.33	1,280,750.00
WESTAMERICA BANCORPORATION	957090103	WABC		50.63	23,100	1,183,339.70	1,169,553.00
WESTAR ENERGY INC.	95709T100	WR		25.96	62,000	1,304,990.27	1,609,520.00
WESTERN REFINING INC	959319104	WNR		25.46	21,900	465,250.84	557,574.00
WESTMORELAND COAL CO	960878106	WLB		19.67	4,000	94,860.80	78,680.00
WESTWOOD ONE	961815107	WON		7.06	71,100	533,004.28	501,966.00
WEYCO GROUP INC	962149100	WEYS		24.85	13,200	270,623.90	328,019.99
WGL HOLDINGS, INC.	92924F106	WGL		32.58	36,600	991,718.52	1,192,428.00
W-H ENERGY SERVICES INC	92925E108	WHQ		48.69	17,600	321,937.25	856,944.00



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			Group: DOMESTIC EQU	ITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: COM	QUANTITATIVE 2000 (Q) COMMON STOCK			
WHEELING-PITTSBURGH CORP	963142302	WPSC		18.73	19,400	357,463.11	363,361.99
WHITING PETROLEUM CORP	966387102	WLL		46.60	22,000	748,068.62	1,025,200.00
WILLIAMS SCOTSMAN INTL	96950G102	WLSC		19.62	3,700	89,752.53	72,594.00
WILLOW FINANCIAL BANCORP	97111W101	WFBC		14.92	8,900	136,731.49	132,788.00
WILSHIRE BANCORP INC	97186T108	WIBC		18.97	9,100	138,908.27	172,627.00
WIND RIVER SYSTEMS	973149107	WIND		10.25	44,900	439,950.40	460,225.01
WINNEBAGO INDUSTRIES	974637100	WGO		32.91	19,400	498,510.27	638,454.00
WINTHROP REALTY TRUST	976391102	FUR		6.85	69,500	417,602.15	476,075.00
WINTRUST FINANCIAL CORP	97650W108	WTFC		48.02	15,300	695,087.26	734,706.01
WIRELESS FACILITIES	97653A103	WFII		2.85	34,000	74,545.00	96,900.00
WITNESS SYS INC	977424100	WITS		17.53	2,800	57,127.04	49,084.00
WMS INDUSTRIES INC	929297109	WMS		34.86	16,100	448,013.69	561,246.00
WOLVERINE WORLD WIDE	978097103	www		28.52	40,775	656,466.87	1,162,903.00
WOODWARD GOVERNOR CO.	980745103	WGOV		39.71	23,800	645,414.04	945,098.01
WORLD ACCEP CORP DEL	981419104	WRLD		46.95	10,913	249,439.33	512,365.34
WORLD FUEL SVCS CORP	981475106	INT		44.46	8,800	210,805.16	391,248.00
WORLD WRESTLING ENTM	98156Q108	WWE		16.30	12,800	166,684.62	208,639.99
WORTHINGTON INDS	981811102	WOR		17.72	43,200	745,106.16	765,504.00
WRIGHT EXPRESS CORP	98233Q105	WXS		31.17	24,000	460,486.21	748,080.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI		23.28	20,400	545,933.91	474,911.99
WSFS FINL CORP	929328102	WSFS		66.93	3,500	186,478.49	234,255.00
XENOPORT INC	98411C100	XNPT		24.55	12,000	207,663.28	294,600.00
X-RITE INC	983857103	XRIT		12.30	17,100	203,695.19	210,330.00
YANKEE CANDLE CO	984757104	YCC		34.28	24,200	659,364.65	829,576.00
YOUNG INNOVATIONS IN	987520103	YDNT		33.30	9,600	332,950.93	319,680.00
ZALE CORP.	988858106	ZLC		28.21	28,594	735,869.99	806,636.73
ZENITH NATIONAL INSURANCE CP	989390109	ZNT		46.91	27,050	944,317.44	1,268,915.50
ZHONE TECHNOLOGIES INC	98950P108	ZHNE		1.31	66,100	74,811.98	86,591.00
ZOLL MEDICAL CORP	989922109	ZOLL		58.24	12,100	346,701.03	704,703.99
ZORAN CORP	98975F101	ZRAN		14.58	41,786	704,862.95	609,239.88



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Course C	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Politic In Part In Information (Composition of Composition of Compositio				Group: DOMESTIC EQU	JITIES - Internal			
Company Comp				Market: SMALL CAP				
270 CORP 398511 2GO 1645 2640 2640 2640 3430					• •			
PATRICE INTERIOR 989110 2891<	ZUMIEZ INC	989817101	ZUMZ		29.54	8,600	222,533.94	254,044.00
Page	ZYGO CORP	989855101	ZIGO		16.45	26,400	423,031.56	434,280.00
Technomic Polity Technomic P	ZYMOGENETICS INC	98985T109	ZGEN		15.57	22,410	409,572.09	348,923.69
ACADIA RITY TR 0423910 AKR 250 18,00 28,873 472,878 26,00 28,873 472,878 26,00 28,873 472,878 26,00 28,873 272,878 26,00 28,873 28,878	COMMON STOCK TOTAL					38,283,430	618,710,143.72	763,990,415.87
AGREE REALTY CORP 08492100 ADC 14581020 ADC 14581020 ALEXANDERS INC 14762109 ALE ALEXANDERS INC 14762109 ARE 10527109 ARE	COMMON CTOCK TOTAL			Instrument: REIT	REAL ESTATE INVESTMI	ENT TRUST		
ALEXANDERS INC 014752109 ALX 41965 1,00 372,527,62 503,580,00 ALEXANDRIA REAL ESTATE 015271109 ARE 100,00 17,00 12,18,023,48 174,69,600,00 AMERICAN CAMPUS COMMUNITES INC 02483510 ACC 28.47 17,00 43,648,52 48,990,00 AMERICAN FINANCIAL REALTY TRUST INC 028079305 AFR 11,44 72,00 734,640,80 596,674,00 ASHOR REALTY TRUST INC 038923108 ABR 30,00 18,60 466,629,38 599,674,00 ASHORD REALTY TRUST INC 04103109 AHT 1245 10,40 121,196.03 129,480,00 BIOMED REALTY TRUST 05063107 BMR 28.60 28.60 28.80 728,824,48 823,680,00 BIOMED REALTY TRUST 0506209 CR 49.94 13,20 391,594,44 625,920,80 CEDAR SHOPPHO CENTERS INC 150060209 CDR CDR 159,00 20,50 26,172,50 26,155,50 CONFORATE OFFICE STRUST 152000000000000000000000000000000000000	ACADIA RLTY TR	004239109	AKR		25.02	18,900	285,873.84	472,878.00
ALEXANDRIA REALESTATE 0.15271190 ARE 100.40 17.40 17.40 17.80 23.48 17.46 98.00 AMERICAN CAMPUS COMMUNITIES INC 0.24835100 ACC 28.47 17.00 43.648.2 48.89.00 AMERICAN FINANCIAL REALTY TRUST 1 02.007905 AFR 11.44 77.200 793,450.8 883,168.00 ARBOR REALTY TRUST INC 0.38923108 ABR 30.00 18.00	AGREE REALTY CORP	008492100	ADC		34.37	4,600	139,140.34	158,102.00
AMERICAN CAMPUS COMMUNITIES INC 02483510 ACC 28.87 1,00 43,648.52 48,399.00 AMERICAN FINANCIAL REALTY TRUST 02607936 AFR 11.44 77,20 793,450.80 883,168.00 ARBOR REALTY TRUST INC 028923108 ABR 124 12.45 10.40 12.15 10.40 12.119.63 12.9480.00 BIOMED REALTY TRUST INC 044103109 AHT 12.45 10.40 12.119.60 12.11	ALEXANDERS INC	014752109	ALX		419.65	1,200	372,527.62	503,580.00
AMERICAN FINANCIAL REALTY TRUST INC 02607P305 AFR 11.44 77.20 793,450.80 883,168.00 ARBOR REALTY TRUST INC 038923108 ABR 30.09 18.600 466,269.38 559,674.00 ASH-FOOD HOSPITALITY TRUST INC 04103109 AHT 12.45 10.400 121,196.03 129,480.00 BIOMED REALTY TRUST INC 04103109 AHT 12.45 10.400 728,824.48 823,880.00 ASH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.56 326,155.00 ACH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.56 326,155.00 ACH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.56 326,155.00 ACH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.50 326,155.00 ACH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.56 326,155.00 ACH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.56 326,155.00 ACH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.56 326,155.00 ACH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.50 326,155.00 ACH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.50 326,155.00 ACH-DPING CENTERS INC 150602509 CDR 15.91 20.500 326,172.50 326,155.00 ACH-DPING CENTERS INC 250602509 CDR 15.91 20.500 326,172.50 326,155.00 ACH-DPING CENTERS INC 250602509 CDR 150602509 CD	ALEXANDRIA REAL ESTATE	015271109	ARE		100.40	17,400	1,218,023.48	1,746,960.00
ARBOR REALTY TRUST INC 038923108 ABR 30.09 18.600 466.269.38 559.674.00 ASHFORD HOSPITALITY TRUST INC 044103109 AHT 12.45 10.400 121.196.03 129.480.00 BIOMED REALTY TRUST 05063H107 BMR 28.60 28.600 728.824.48 23.680.00 CAPITAL TRUST-CLA 140524566 CT 49.94 13.200 391,594.34 669.208.00 CEDAR SHOPPING CENTERS INC 150602209 CDR 15.91 20.000 326.172.56 326.155.00 CENTRACORE PROPERTIES TRUST 1525H107 CPV 32.33 6.600 1777,160.92 313.378.00 CORPORATE OFFICE PROPERTY 2002T108 CUZ 32.37 6.600 1777,160.92 13.078.00 CORPORATE OFFICE PROPERTY 2002T108 CUZ 35.27 22.900 714,245.10 807.683.00 CRESCENT RE EQT. CO. 2576105 CIL 19.75 36.000 682.888.16 726.800.00 CRESCENT RE EQT. CO. 2576105 CIL 19.75 36.000 682.888.16 726.800.00 CRESCENT RE EQT. CO. 2576105 CIL 19.75 36.000 717,972.10 1912,527.00 CIL 19.000 CRESCENT RE EQT. CO. 2576105 CIL 19.75 36.000 717,972.10 1912,527.00 CIL 19.000 CRESCENT RE EQT. CO. 2576105 CIL 19.75 36.000 717,972.10 1912,527.00 CIL 19.000 CRESCENT RE EQT. CO. 2576105 CIL 19.75 36.000 CRESCENT REACT RECORD REC	AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC		28.47	1,700	43,648.52	48,399.00
ASHFORD HOSPITALITY TRUST INC 044103109 AHT 12.45 10.400 12.1196.03 129.480.0 BIOMED REALTY TRUST 09063H107 BMR 28.60 28.60 28.60 728.824.48 823.680.0 CAPITAL TRUST-CLA 14052H506 CT 49.94 13.200 391.594.34 659.208.00 CEDAR SHOPPING CENTERS INC 15.000.2099 CDR 15.91 20.500 326.172.56 326.155.00 CENTRACORE PROPERTIES TRUST 15.235H107 CPV 32.33 6.600 177.160.92 213.376.00 CORPORATE OFFICE PROPERTY 20202T108 CU2 35.27 12.900 571.426.10 1.004.353.00 CORPORATE OFFICE PROPERTY 22.2751106 CU2 35.27 22.900 714.246.10 807.683.00 CRESCENT RE EQT. CO. 22.755105 CI2 35.27 22.900 714.246.10 807.683.00 CRESCENT RE EQT. CO. 22.755105 CI2 35.27 22.900 714.246.10 807.683.00 CRESCENT RE EQT. CO. 25.53 4.500 102.960.0 114.885.00 CRESCENT RE EQT. CO. 25.53 4.500 102.960.0 114.885.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 912.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 102.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 102.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 102.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 102.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 102.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 102.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 102.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 102.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 717.792.10 102.527.00 CRESCENT RE EQT. CO. 25.756105 CI2 35.27 29.00 CRESCENT RE EQT. CO	AMERICAN FINANCIAL REALTY TRUST	02607P305	AFR		11.44	77,200	793,450.80	883,168.00
BIOMED REALTY TRUST 09063H107 BMR 28.60 28.800 728.824.48 823.680.00 CAPITAL TRUST-CLA 14052H506 CT 49.94 13.200 391.594.34 659.208.00 CEDAR SHOPPING CENTERS INC 150002209 CDR 15.91 20.500 326,172.56 326,155.00 CENTRACORE PROPERTIES TRUST 15235H107 CPV 32.33 6,600 177,160.92 213,378.00 CORPORATE OFFICE PROPERTY 22002T108 OFC 50.47 19.900 555,706.06 1,004,353.01 COUSINS PROPERTIES INC 222795106 CUZ 35.27 22,900 714,245.10 807,683.00 CRYSTAL RIVER CAPITAL INC 22939331 CRZ 15.93 36,800 682,868.16 726,800.00 DEERFIELD TRIARC CAPITAL CORP 244572331 DFR 15.91 15.91 4,500 102,960.00 114,885.00 DIAMONDROCK HOSPITALITY 252784301 DR 34.23 15.01 393,935.79 516,687.30 474,414.90 EGIGIAL REALTY TRUST INC 253888103 DR	ARBOR REALTY TRUST INC	038923108	ABR		30.09	18,600	466,269.38	559,674.00
CAPITAL TRUST-CLA 14052H566 CT 49.94 13.200 391.594.34 659.208.00 CEDAR SHOPPING CENTERS INC 150602209 CDR 15.91 20.500 326,172.56 326,155.00 CENTRACORE PROPERTIES TRUST 15235H107 CPV 32.33 6.600 177,160.92 213,378.00 CORPORATE OFFICE PROPERTY 2002T108 OFC 50.47 19.900 555,706.06 1,004,353.01 COUSINS PROPERTIES INC 222795106 CUZ 35.27 22,900 714,245.10 807,683.00 CRESCENT RE ECIT. CO. 25756105 CEI 19.75 36.800 682,868.16 726,800.00 CRYSTAL RIVER CAPITAL INC 29393301 CRZ 25.53 4,500 102,960.00 114,885.00 DEERFIELD TRILARC CAPITAL CORP 244572301 DFR 16.93 53.900 717,972.10 321,252.00 DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 41,500 390,335.79 516,873.00 EASTGROUP PROPERTY INC 277276101 EGP 55.6 8.000 <td>ASHFORD HOSPITALITY TRUST INC</td> <td>044103109</td> <td>AHT</td> <td></td> <td>12.45</td> <td>10,400</td> <td>121,196.03</td> <td>129,480.00</td>	ASHFORD HOSPITALITY TRUST INC	044103109	AHT		12.45	10,400	121,196.03	129,480.00
CEDAR SHOPPING CENTERS INC 150602209 CDR 15.91 20,500 326,172.56 326,155.00 CENTRACORE PROPERTIES TRUST 15235H107 CPV 32.33 6,600 177,160.92 213,378.00 CORPORATE OFFICE PROPERTY 22002T108 OFC 50.47 19,900 555,706.06 1,004,353.01 COUSINS PROPERTIES INC 222795106 CUZ 35.27 22,900 714,245.10 807,683.00 CRESCENT RE EQT. CO. 225756105 CEI 19,75 36,800 682,868.16 726,800.00 CRYSTAL RIVER CAPITAL INC 229393301 CRZ 25.53 4,500 102,960.00 114,885.00 DEERFIELD TRIARC CAPITAL CORP 244572301 DFR 16.93 53,900 717,972.10 912,527.00 DIAMONDROCK HOSPITALITY 252784301 DR 18.01 41,500 580,340.12 747,414.99 DIGITAL REALTY TRUST INC 253868103 DLR 34,23 15,100 339,235.79 516,873.00 EDUCATION REALTY TRUST INC 28140H104 EDR 14,77	BIOMED REALTY TRUST	09063H107	BMR		28.60	28,800	728,824.48	823,680.00
CENTRACORE PROPERTIES TRUST 15235H107 CPV 32.33 6.600 177,160.92 213,378.00 CORPORATE OFFICE PROPERTY 2002T108 OFC 50.47 19.900 555,706.06 1,004,353.01 COUSINS PROPERTIES INC 222795106 CUZ 35.27 22.900 714,245.10 807,683.00 CRESCENT RE EQT. CO. 225756105 CEI 19.75 36,800 682,868.16 726,800.00 CRYSTAL RIVER CAPITAL INC 22993301 CRZ 25.53 4,500 102,960.00 114,885.00 DEERFIELD TRIARC CAPITAL CORP 244572301 DFR 16.93 53,900 717,972.10 912,527.00 DIAMONDROCK HOSPITALITY 252784301 DR 18.01 41,500 580,340.12 747,414.99 DIGITAL REALTY TRUST INC 253868103 DLR 34.23 15,100 392,357.9 516,873.00 EDUCATION REALTY TRUST INC 277276101 EGP 53.56 8,000 288,309.16 428,480.00 ENTERTAINMENT PPTYS 29807105 EPR 58.44 21,900 </td <td>CAPITAL TRUST-CL A</td> <td>14052H506</td> <td>СТ</td> <td></td> <td>49.94</td> <td>13,200</td> <td>391,594.34</td> <td>659,208.00</td>	CAPITAL TRUST-CL A	14052H506	СТ		49.94	13,200	391,594.34	659,208.00
CORPORATE OFFICE PROPERTY 22002T108 OFC 50.47 19,900 555,706.06 1,004,353.01 COUSINS PROPERTIES INC 222795106 CUZ 35.27 22,900 714,245.10 807,683.00 CRESCENT RE EQT. CO. 225756105 CEI 19.75 36,800 682,868.16 726,800.00 CRYSTAL RIVER CAPITAL INC 22939301 CRZ 25.53 4,500 102,960.00 114,885.00 DEERFIELD TRIARC CAPITAL CORP 244572301 DFR 16.93 53,900 717,972.10 912,527.00 DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 41,500 580,340.12 747,414.99 DIGITAL REALTY TRUST INC 253868103 DLR 34.23 15,100 339,235.79 516,873.00 EASTGROUP PROPERTY INC 277276101 EGP 53.66 8,000 288,309.16 428,480.00 EDUCATION REALTY TRUST INC 28140H104 EDR 14,77 15,800 250,068.18 233,366.00 ENTERTAINMENT PPTYS 29470103 ENN 58.44 21,900 <td>CEDAR SHOPPING CENTERS INC</td> <td>150602209</td> <td>CDR</td> <td></td> <td>15.91</td> <td>20,500</td> <td>326,172.56</td> <td>326,155.00</td>	CEDAR SHOPPING CENTERS INC	150602209	CDR		15.91	20,500	326,172.56	326,155.00
COUSINS PROPERTIES INC 22795106 CUZ 35.27 22,900 714,245.10 807,683.00 CRESCENT RE EQT. CO. 225756105 CEI 19.75 36,800 682,868.16 726,800.00 CRYSTAL RIVER CAPITAL INC 229393301 CRZ 25.53 4,500 102,960.00 114,885.00 DEERFIELD TRIARC CAPITAL CORP 244572301 DFR 16.93 53,900 717,972.10 912,527.00 DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 41,500 580,340.12 747,414.99 DIGITAL REALTY TRUST INC 253868103 DLR 34.23 15,100 339,235.79 516,873.00 EASTGROUP PROPERTY INC 277276101 EGP 53.56 8,000 288,309.16 428,480.00 EDUCATION REALTY TRUST INC 28140H104 EDR 14.77 15,800 250,068.18 233,366.00 ENTERTAINMENT PPTYS 29380T105 EPR 58.44 21,900 819,159.68 1,279,836.00 EQUITY INNS INC 294703103 ENN 29472R108 EIS	CENTRACORE PROPERTIES TRUST	15235H107	CPV		32.33	6,600	177,160.92	213,378.00
CRESCENT RE EQT. CO. 225756105 CEI 19.75 36,800 682,868.16 726,800.00 CRYSTAL RIVER CAPITAL INC 229393301 CRZ 25.53 4,500 102,960.00 114,885.00 DEERFIELD TRIARC CAPITAL CORP 244572301 DFR 16.93 53,900 717,972.10 912,527.00 DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 41,500 580,340.12 747,414.99 DIGITAL REALTY TRUST INC 253868103 DLR 34.23 15,100 339,235.79 516,873.00 EASTGROUP PROPERTY INC 277276101 EGP 53.56 8,000 288,309.16 428,480.00 EDUCATION REALTY TRUST INC 28140H104 EDR 14.77 15,800 250,068.18 233,366.00 ENTERTAINMENT PPTYS 29380T105 EPR 58.44 21,900 819,159.68 1,279,836.00 EQUITY INS INC 294703103 ENN 15,96 13,300 160,061.65 212,267.99 EQUITY LIFESTYLE PROPERTIES INC 29472R108 ELS 54.43 11,600 <td>CORPORATE OFFICE PROPERTY</td> <td>22002T108</td> <td>OFC</td> <td></td> <td>50.47</td> <td>19,900</td> <td>555,706.06</td> <td>1,004,353.01</td>	CORPORATE OFFICE PROPERTY	22002T108	OFC		50.47	19,900	555,706.06	1,004,353.01
CRYSTAL RIVER CAPITAL INC 229393301 CRZ 25.53 4,500 102,960.00 114,885.00 DEERFIELD TRIARC CAPITAL CORP 244572301 DFR 16.93 53,900 717,972.10 912,527.00 DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 41,500 580,340.12 747,414.99 DIGITAL REALTY TRUST INC 253868103 DLR 34.23 15,100 339,235.79 516,873.00 EASTGROUP PROPERTY INC 277276101 EGP 53.56 8,000 288,309.16 428,480.00 EDUCATION REALTY TRUST INC 28140H104 EDR 14.77 15,800 250,068.18 233,366.00 ENTERTAINMENT PPTYS 29380T105 EPR 58.44 21,900 819,159.68 1,279,836.00 EQUITY INNS INC 294703103 ENN 15.96 13,300 160,061.65 212,267.99 EQUITY LIFESTYLE PROPERTIES INC 29472R108 ELS 54.43 11,600 498,104.37 631,388.00	COUSINS PROPERTIES INC	222795106	CUZ		35.27	22,900	714,245.10	807,683.00
DEERFIELD TRIARC CAPITAL CORP 244572301 DFR 16.93 53,900 717,972.10 912,527.00 DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 41,500 580,340.12 747,414.99 DIGITAL REALTY TRUST INC 253868103 DLR 34.23 15,100 339,235.79 516,873.00 EASTGROUP PROPERTY INC 277276101 EGP 53.56 8,000 288,309.16 428,480.00 EDUCATION REALTY TRUST INC 28140H104 EDR 14.77 15,800 250,068.18 233,366.00 ENTERTAINMENT PPTYS 29380T105 EPR 58.44 21,900 819,159.68 1,279,836.00 EQUITY LIFESTYLE PROPERTIES INC 294728108 ELS 54.43 11,600 498,104.37 631,388.00	CRESCENT RE EQT. CO.	225756105	CEI		19.75	36,800	682,868.16	726,800.00
DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 41,500 580,340.12 747,414.99 DIGITAL REALTY TRUST INC 253868103 DLR 34.23 15,100 339,235.79 516,873.00 EASTGROUP PROPERTY INC 277276101 EGP 53.56 8,000 288,309.16 428,480.00 EDUCATION REALTY TRUST INC 28140H104 EDR 14.77 15,800 250,068.18 233,366.00 ENTERTAINMENT PPTYS 29380T105 EPR 58.44 21,900 819,159.68 1,279,836.00 EQUITY INNS INC 294703103 ENN 15.96 13,300 160,061.65 212,267.99 EQUITY LIFESTYLE PROPERTIES INC 29472R108 ELS 54.43 11,600 498,104.37 631,388.00	CRYSTAL RIVER CAPITAL INC	229393301	CRZ		25.53	4,500	102,960.00	114,885.00
DIGITAL REALTY TRUST INC 253868103 DLR 34.23 15,100 339,235.79 516,873.00 EASTGROUP PROPERTY INC 277276101 EGP 53.56 8,000 288,309.16 428,480.00 EDUCATION REALTY TRUST INC 28140H104 EDR 14.77 15,800 250,068.18 233,366.00 ENTERTAINMENT PPTYS 29380T105 EPR 58.44 21,900 819,159.68 1,279,836.00 EQUITY INNS INC 294703103 ENN 15.96 13,300 160,061.65 212,267.99 EQUITY LIFESTYLE PROPERTIES INC 29472R108 ELS 54.43 11,600 498,104.37 631,388.00	DEERFIELD TRIARC CAPITAL CORP	244572301	DFR		16.93	53,900	717,972.10	912,527.00
EASTGROUP PROPERTY INC 277276101 EGP 53.56 8,000 288,309.16 428,480.00 EDUCATION REALTY TRUST INC 28140H104 EDR 14.77 15,800 250,068.18 233,366.00 ENTERTAINMENT PPTYS 29380T105 EPR 58.44 21,900 819,159.68 1,279,836.00 EQUITY INNS INC 294703103 ENN 15.96 13,300 160,061.65 212,267.99 EQUITY LIFESTYLE PROPERTIES INC 29472R108 ELS	DIAMONDROCK HOSPITALITY	252784301	DRH		18.01	41,500	580,340.12	747,414.99
EDUCATION REALTY TRUST INC 28140H104 EDR 14.77 15,800 250,068.18 233,366.00 ENTERTAINMENT PPTYS 29380T105 EPR 58.44 21,900 819,159.68 1,279,836.00 EQUITY INNS INC 294703103 ENN 15.96 13,300 160,061.65 212,267.99 EQUITY LIFESTYLE PROPERTIES INC 29472R108 ELS 54.43 11,600 498,104.37 631,388.00	DIGITAL REALTY TRUST INC	253868103	DLR		34.23	15,100	339,235.79	516,873.00
ENTERTAINMENT PPTYS 29380T105 EPR 58.44 21,900 819,159.68 1,279,836.00 EQUITY INNS INC 294703103 ENN 15.96 13,300 160,061.65 212,267.99 EQUITY LIFESTYLE PROPERTIES INC 29472R108 ELS 54.43 11,600 498,104.37 631,388.00	EASTGROUP PROPERTY INC	277276101	EGP		53.56	8,000	288,309.16	428,480.00
EQUITY INNS INC 294703103 ENN 15.96 13,300 160,061.65 212,267.99 EQUITY LIFESTYLE PROPERTIES INC 29472R108 ELS 54.43 11,600 498,104.37 631,388.00	EDUCATION REALTY TRUST INC	28140H104	EDR		14.77	15,800	250,068.18	233,366.00
EQUITY LIFESTYLE PROPERTIES INC 29472R108 ELS 54.43 11,600 498,104.37 631,388.00	ENTERTAINMENT PPTYS	29380T105	EPR		58.44	21,900	819,159.68	1,279,836.00
	EQUITY INNS INC	294703103	ENN		15.96	13,300	160,061.65	212,267.99
EQUITY ONE INC 294752100 EQY 26.66 32,100 667,204.94 855,786.00	EQUITY LIFESTYLE PROPERTIES INC	29472R108	ELS		54.43	11,600	498,104.37	631,388.00
	EQUITY ONE INC	294752100	EQY		26.66	32,100	667,204.94	855,786.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	QUITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2 Instrument: REIT	QUANTITATIVE 2000 (Q) REAL ESTATE INVESTM	ENT TOUST		
			modument. INETT				
EXTRA SPACE STORAGE INC	30225T102	EXR		18.26	16,800	245,335.48	306,768.01
FELCOR LODGING TRUST	31430F101	FCH		21.84	36,900	498,951.90	805,896.00
FIELDSTONE INVESTMENT CORP	31659U300	FICC		4.38	63,800	859,671.79	279,444.01
FIRST INDUSTRIAL RE	32054K103	FR		46.89	26,800	907,529.94	1,256,652.00
FIRST POTOMAC REALTY TRUST	33610F109	FPO		29.11	3,900	109,664.38	113,528.99
GETTY RLTY CORP	374297109	GTY		30.90	19,800	544,932.72	611,820.00
GLIMCHER REALTY TRUST	379302102	GRT		26.71	21,800	523,217.74	582,277.99
HEALTHCARE RLTY TR	421946104	HR		39.54	20,500	660,298.33	810,570.00
HERSHA HOSPITALITY TRUST	427825104	HT		11.34	18,800	180,130.55	213,192.00
HIGHWOODS PROP INC.	431284108	HIW		40.76	32,200	882,150.26	1,312,472.00
HOME PROPERTIES OF NY INC.	437306103	HME		59.27	20,600	880,848.50	1,220,962.00
IMPAC MTG HLDGS INC	45254P102	IMH		8.80	78,000	920,099.83	686,399.99
INLAND REAL ESTATE CORP	457461200	IRC		18.72	40,300	635,194.72	754,416.00
INNKEEPERS USA TRUST	4576J0104	KPA		15.50	25,700	357,388.06	398,350.00
JER INVESTORS TRUST INC	46614H301	JRT		20.67	15,400	257,931.89	318,318.00
KKR FINANCIAL CORP	482476306	KFN		26.79	48,100	1,000,758.98	1,288,599.00
LASALLE HOTEL PROPERTIES	517942108	LHO		45.85	30,800	949,639.75	1,412,180.01
LEXINGTON CORP PPTYS	529043101	LXP		22.42	17,100	341,556.98	383,382.00
MAGUIRE PROPERTIES INC	559775101	MPG		40.00	22,600	649,319.53	904,000.01
MEDICAL PROPERTIES TRUST INC	58463J304	MPW		15.30	46,800	520,139.88	716,040.00
MID-AMERICAN APARTMENT	59522J103	MAA		57.24	9,900	445,332.38	566,676.00
MILLS CORP.	601148109	MLS		20.00	15,500	414,541.30	310,000.00
MORTGAGEIT HOLDINGS INC	61915Q108	MHL		14.75	17,300	203,470.10	255,174.99
NATIONAL RETAIL PROPERTIES	637417106	NNN		22.95	34,500	643,130.37	791,775.00
NATIONWIDE HEALTH PP	638620104	NHP		30.22	50,400	1,002,428.75	1,523,088.00
NEWCASTLE INVESTMENT CORP	65105M108	NCT		31.32	37,200	939,233.49	1,165,104.01
NORTHSTAR REALTY FINANCE CORP	66704R100	NRF		16.57	34,900	452,731.44	578,293.00
NOVASTAR FINL INC	669947400	NFI		26.65	32,300	1,148,781.88	860,794.99
OMEGA HEALTHCARE INV	681936100	ОНІ		17.72	34,700	372,699.91	614,884.00
PARKWAY PROPERTYS INC	70159Q104	PKY		51.01	8,500	392,704.82	433,585.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QN2	QUANTITATIVE 2000 (Q)			
			Instrument: REIT	REAL ESTATE INVESTM	IENT TRUST		
PENNSYLVANIA RI	709102107	PEI		39.38	21,828	851,415.25	859,586.64
POST PROPERTIES,INC.	737464107	PPS		45.70	19,200	612,896.12	877,440.01
PS BUSINESS PARKS INC/CA	69360J107	PSB		70.71	9,500	403,367.65	671,745.00
RAIT INVT TR	749227104	RAS		34.48	41,600	1,249,087.10	1,434,368.00
RAMCO-GERSHENSON PPT	751452202	RPT		38.14	10,000	322,834.00	381,400.00
REALTY INCOME CORP	756109104	0		27.70	59,500	1,347,442.32	1,648,150.00
REDWOOD TR INC	758075402	RWT		58.08	17,600	883,941.14	1,022,207.99
SAUL CENTERS INC	804395101	BFS		55.19	6,500	220,205.49	358,735.00
SOVRAN SELF STORAGE	84610H108	SSS		57.28	12,000	453,137.05	687,360.00
SPIRIT FINANCE CORP	848568309	SFC		12.47	31,200	350,212.36	389,064.00
STRATEGIC HOTELS & RESORTS, INC	86272T106	BEE		21.79	28,200	541,344.60	614,478.00
SUN COMMUNITIES INC	866674104	SUI		32.36	10,800	352,917.32	349,488.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO		26.73	33,800	919,159.05	903,474.00
TANGER FACTORY OUTLET	875465106	SKT		39.08	18,500	602,301.48	722,979.98
TARRAGON CORP	876287103	TARR		12.17	37,143	541,555.21	452,030.31
TRUSTREET PROPERTIES INC	898404108	TSY		16.85	15,900	243,113.85	267,914.99
UNIVERSAL HEALTH RLT	91359E105	UHT		38.98	7,000	226,547.59	272,860.00
URSTADT BIDDLE PPTYS	917286205	UBA		19.09	12,600	197,898.83	240,534.00
U-STORE-IT TRUST	91274F104	YSI		20.55	28,000	546,852.10	575,400.00
WASHINGTON RE INV	939653101	WRE		40.00	26,800	815,749.71	1,072,000.02
WINSTON HOTELS INC	97563A102	WXH		13.25	15,800	175,554.40	209,350.00
REAL ESTATE INVESTMENT TRUST TOTAL					1,861,771	41,237,465.89	50,481,530.93
QUANTITATIVE 2000 (Q) TOTAL					40,145,201	659,947,609.61	814,471,946.80



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
@ROAD INC	04648K105	ARDI		7.30	112,900	624,065.49	824,170.00
1ST SOURCE CORP	336901103	SRCE		32.13	5,280	116,293.93	169,646.39
3COM CORP.	885535104	COMS		4.11	273,700	1,154,875.64	1,124,907.00
99 CENTS ONLY STORES	65440K106	NDN		12.17	17,400	179,712.17	211,758.00
AAON INC	000360206	AAON		26.28	3,400	55,182.91	89,352.00
ABX AIR INC	00080\$101	ABXA		6.93	103,100	684,854.47	714,482.99
ACA CAPITAL HOLDINGS INC	000833103	ACA		15.46	2,800	38,080.00	43,288.00
ACCREDITED HOME LENDERS HOLDING	00437P107	LEND		27.28	21,900	845,274.41	597,432.00
ACME PACKET INC	004764106	APKT		20.64	5,300	101,760.00	109,392.00
ACTEL CORPORATION	004934105	ACTL		18.16	36,000	636,909.37	653,760.00
ACTUANT CORP CL A	00508X203	ATU		47.65	700	31,901.32	33,355.02
ACTUATE CORPORATION	00508B102	ACTU		5.94	136,600	552,986.85	811,404.00
ACUITY BRANDS INC	00508Y102	AYI		52.04	6,700	167,123.40	348,668.00
ADAMS RESPIRATORY THERAPEUTICS	00635P107	ARXT		40.81	14,700	630,995.26	599,907.01
ADTRAN INC.	00738A106	ADTN		22.70	47,400	1,172,481.36	1,075,980.00
ADVANCE AMERICA CASH ADVANCE	00739W107	AEA		14.65	23,100	336,809.55	338,415.00
ADVANTA CORP	007942204	ADVNB		43.63	21,400	499,964.91	933,682.00
ADVENTRX PHARMACEUTICALS	00764X103	ANX		2.95	211,000	650,260.55	622,450.00
AEROFLEX INC	007768104	ARXX		11.72	30,600	412,416.02	358,632.00
AEROPOSTALE INC	007865108	ARO		30.87	39,900	964,507.97	1,231,713.00
AFFIRMATIVE INSURANCE HOLDINGS INC	008272106	AFFM		16.27	100	1,469.50	1,627.00
AFFYMETRIX INC	00826T108	AFFX		23.06	2,600	66,546.48	59,956.00
AFTERMARKET TECHNOLOGY	008318107	ATAC		21.28	37,200	777,754.09	791,616.00
AGILE SOFTWARE CORP.	00846X105	AGIL		6.15	26,700	244,142.36	164,205.00
AGILYSYS INC	00847J105	AGYS		16.74	18,900	267,074.41	316,386.00
AK STEEL HOLDING CORP	001547108	AKS		16.90	1,200	12,684.37	20,280.00
AKORN INC	009728106	AKN		6.25	15,900	63,345.30	99,375.00
ALABAMA NATL BANCORP	010317105	ALAB		68.73	600	40,722.00	41,238.00
ALASKA AIRGROUP INC	011659109	ALK		39.50	2,400	67,022.83	94,800.00
ALBANY INTL CL-A	012348108	AIN		32.91	24,000	766,473.60	789,840.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	2)		
ALBANY MOLECULAR RESEARCH	012423109	AMRI		10.56	64,100	721,360.73	676,896.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN		40.39	1,500	64,935.00	60,585.00
ALFA CORP	015385107	ALFA		18.81	9,200	138,496.10	173,052.00
ALIGN TECHNOLOGY INC	016255101	ALGN		13.97	8,000	78,313.72	111,760.00
ALKERMES INC.	01642T108	ALKS		13.37	4,500	65,069.49	60,165.00
ALON USA ENERGY INC	020520102	ALJ		26.31	21,900	574,604.49	576,188.99
ALPHARMA, INCCL A	020813101	ALO		24.10	40,800	881,870.23	983,280.00
ALTUS PHARMACEUTICALS INC	02216N105	ALTU		18.85	29,700	556,069.32	559,845.00
AMBASSADORS GROUP IN	023177108	EPAX		30.35	1,800	51,879.96	54,630.00
AMCORE FINL INC	023912108	AMFI		32.67	25,500	742,827.67	833,085.00
AMEDISYS INC	023436108	AMED		32.87	24,266	641,421.15	797,623.42
AMERCO	023586100	UHAL		87.01	10,800	640,635.20	939,708.00
AMERICAN COMMERCIAL LINES INC	025195207	ACLI		65.51	3,300	198,785.07	216,183.00
AMERICAN GREETING CL A	026375105	AM		23.87	43,800	948,992.01	1,045,506.02
AMERICAN HOME MTG HL	02660R107	AHM		35.12	32,300	1,049,422.80	1,134,376.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD		18.52	600	7,011.47	11,112.00
AMERICAN PHYSICIANS	028884104	ACAP		40.04	19,800	511,541.47	792,792.01
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI		59.51	6,600	330,643.16	392,766.00
AMERICAN WOODMARK CORP.	030506109	AMWD		41.85	19,700	657,703.12	824,445.00
AMERIGROUP CORPORATION	03073T102	AGP		35.89	37,800	1,162,078.99	1,356,642.00
AMERON INTERNATIONAL CORP	030710107	AMN		76.37	11,200	560,149.05	855,344.00
AMPCO-PITTSBURGH CORP	032037103	AP		33.48	19,200	544,467.21	642,815.99
AMREP CORP	032159105	AXR		122.50	11,100	581,234.43	1,359,750.00
AMSURG CORP	03232P405	AMSG		23.00	34,500	778,953.10	793,499.99
AMTRUST FINANCIAL SERVICES	032359309	AFSI		8.55	10,300	88,580.00	88,065.00
ANALOGIC CORP.	032657207	ALOG		56.14	15,500	705,561.34	870,170.01
ANAREN INC.	032744104	ANEN		17.76	30,800	502,807.65	547,008.00
ANDERSONS INC/THE	034164103	ANDE		42.39	7,200	184,237.37	305,207.99
ANDREW CORP.	034425108	ANDW		10.23	117,400	1,040,597.63	1,201,002.00
ANIXTER INTERNATIONAL INC.	035290105	AXE		54.30	4,100	160,879.84	222,630.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	QUITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK	(Q)		
ANSOFT CORP	036384105	ANST		27.80	26,900	504,579.29	747,819.99
ANSYS INC	03662Q105	ANSS		43.49	1,900	46,641.17	82,631.00
ANTHRACITE CAPITAL INC	037023108	AHR		12.73	62,200	746,534.07	791,806.00
APOLLO INVESTMENT CORP	03761U106	AINV		22.40	7,700	133,120.47	172,480.00
APPLEBEES INT'L. INC.	037899101	APPB		24.67	33,500	643,875.54	826,445.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT		26.31	11,900	159,614.05	313,089.00
APPLIED MICRO CIRCUITS CORP	03822W109	AMCC		3.56	301,100	856,547.53	1,071,916.00
APRIA HEALTHCARE GP. INC.	037933108	AHG		26.65	42,900	921,259.45	1,143,285.00
APTAR GROUP INC.	038336103	ATR		59.04	4,100	203,360.00	242,064.00
AQUANTIVE INC	03839G105	AQNT		24.66	8,800	117,807.25	217,008.00
AQUILA INC	03840P102	ILA		4.70	135,800	631,335.63	638,260.00
ARCH CHEMICALS INC.	03937R102	ARJ		33.31	20,900	626,094.86	696,179.00
ARDEN GROUP INC	039762109	ARDNA		123.81	3,000	290,496.69	371,430.01
ARKANSAS BEST CORP	040790107	ABFS		36.00	21,700	761,499.21	781,200.00
ARRIS GROUP INC.	04269Q100	ARRS		12.51	86,900	912,045.12	1,087,119.00
ARROW INTL INC	042764100	ARRO		35.38	16,700	508,298.59	590,846.00
ARTHROCARE CORP	043136100	ARTC		39.92	16,700	641,951.69	666,664.01
ARVINMERITOR INC.	043353101	ARM		18.23	63,100	1,055,822.05	1,150,313.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG		23.56	29,900	548,202.04	704,444.00
ASPEN TECHNOLOGY INC	045327103	AZPN		11.02	66,500	627,080.68	732,830.00
ASTA FUNDING INC	046220109	ASFI		30.44	17,900	492,358.65	544,876.01
ASYST TECHNOLOGIES INC	04648X107	ASYT		7.31	43,800	374,568.83	320,178.00
ATHEROS COMMUNICATIONS	04743P108	ATHR		21.32	41,000	692,604.04	874,120.00
ATLANTIC TELE-NETWORK	049079205	ATNI		29.30	29,700	608,588.81	870,210.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW		44.50	15,900	779,752.62	707,550.00
ATMI INC	00207R101	ATMI		30.53	6,700	198,056.02	204,551.00
AUDIOVOX CORP	050757103	VOXX		14.09	42,200	552,414.26	594,597.99
AVATAR HLDGS INC	053494100	AVTR		80.85	10,800	577,157.57	873,180.01
AVENTINE RENEWABLE ENERGY	05356X403	AVR		23.56	12,100	258,819.00	285,076.00
AVID TECHNOLOGY INC.	05367P100	AVID		37.26	2,600	87,472.99	96,876.00



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
AVISTA CORP	05379B107	AVA		25.31	40,900	791,849.26	1,035,179.01
AVOCENT CORPORATION	053893103	AVCT		33.85	37,400	1,114,956.86	1,265,990.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS		5.83	100,500	599,900.43	585,914.98
AZTAR CORP.	054802103	AZR		54.42	13,100	541,749.66	712,902.00
BALDWIN & LYONS INC	057755209	BWINB		25.54	24,200	618,622.21	618,068.00
BANDAG INC	059815100	BDG		50.43	16,700	626,781.27	842,181.00
BANK OF GRANITE CORP	062401104	GRAN		18.97	6,750	107,628.06	128,047.50
BANK OF THE OZARKS INC	063904106	OZRK		33.06	1,700	49,065.11	56,202.00
BANKFINANCIAL CORP	06643P104	BFIN		17.81	40,100	684,623.84	714,181.00
BANTA CORP	066821109	BN		36.40	20,200	829,039.65	735,280.00
BASIC ENERGY SERVICES INC	06985P100	BAS		24.65	26,300	744,086.92	648,295.00
BE AEROSPACE INC.	073302101	BEAV		25.68	6,900	100,816.80	177,192.00
BEARINGPOINT INC	074002106	BE		7.87	10,100	73,856.75	79,487.00
BEBE STORES INC	075571109	BEBE		19.79	20,600	515,284.28	407,674.00
BEL FUSE INC-CL B	077347300	BELFB		34.79	19,300	631,213.80	671,447.01
BELDEN CDT INC	077454106	BDC		39.09	23,000	616,308.43	899,070.00
BELO CORP	080555105	BLC		18.37	68,500	1,080,520.90	1,258,345.00
BENCHMARK ELECTRONICS INC	08160H101	BHE		24.36	44,600	932,787.28	1,086,456.00
BERRY PETROLEUM CO	085789105	BRY		31.01	32,300	699,342.79	1,001,623.00
BFC FINANCIAL CORP	055384200	BFF		6.39	6,500	39,977.13	41,534.99
BIG LOTS, INC.	089302103	BIG		22.92	32,600	560,322.01	747,192.00
BILL BARRETT CORP	06846N104	BBG		27.21	16,600	506,011.70	451,686.00
BIO RAD LABS INC	090572207	BIO		82.52	2,200	127,493.84	181,544.00
BIOMARIN PHARMACEUTI	09061G101	BMRN		16.39	2,300	39,376.00	37,697.00
BIOSITE INC.	090945106	BSTE		48.85	17,700	825,818.98	864,645.00
BISYS GROUP INC.	055472104	BSG		12.91	2,200	30,133.84	28,402.00
BLACK BOX CORPORATION	091826107	ввох		41.99	20,100	828,585.29	843,999.00
BLUELINX HOLDINGS INC	09624H109	BXC		10.40	8,900	124,600.21	92,559.99
BLYTH INC.	09643P108	ВТН		20.75	12,500	308,235.00	259,375.00
BOB EVANS FARMS	096761101	BOBE		34.22	30,300	889,362.26	1,036,866.00



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
BOIS D ARC ENERGY INC	09738U103	BDE		14.63	12,200	187,981.76	178,486.00
BOOKS-A-MILLION INC	098570104	BAMM		22.68	33,100	595,805.76	750,708.00
BORDERS GROUP INC	099709107	BGP		22.35	50,700	936,079.70	1,133,145.00
BORLAND SOFTWARE CORPORATION	099849101	BORL		5.44	72,800	554,417.28	396,032.00
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY		11.45	14,600	144,669.50	167,170.00
BOWNE & CO INC.	103043105	BNE		15.94	41,600	605,711.97	663,104.00
BRADLEY PHARMACEUTIC	104576103	BDY		20.58	38,400	392,011.18	790,272.00
BRADY CORPORATION	104674106	BRC		37.28	3,500	58,630.50	130,480.00
BRIGGS & STRATTON	109043109	BGG		26.95	38,800	1,217,854.55	1,045,660.00
BRIGHAM EXPLORATION CO	109178103	BEXP		7.31	82,000	668,483.24	599,420.00
BRIGHT HORIZON FAMIL	109195107	BFAM		38.66	3,300	139,061.67	127,578.00
BRISTOL WEST HOLDINGS INC	11037M105	BRW		15.83	41,000	690,454.40	649,030.00
BRISTOW GRP	110394103	BRS		36.09	24,200	771,390.03	873,378.00
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD		8.21	195,400	1,097,260.61	1,604,233.99
BROWN SHOE COMPANY INC	115736100	BWS		47.74	16,400	463,737.71	782,936.00
BRUKER BIOSCIENCES CORP	116794108	BRKR		7.51	4,000	17,601.55	30,040.00
BUCKLE INC	118440106	BKE		50.85	17,000	614,727.15	864,450.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY		51.76	23,900	958,218.32	1,237,063.99
BUFFALO WILD WINGS INC	119848109	BWLD		53.20	1,900	50,552.34	101,080.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLG		24.69	14,200	305,067.37	350,598.00
CABOT MICROELECTRONICS	12709P103	CCMP		33.94	27,100	890,013.98	919,774.00
CACHE INC	127150308	CACH		25.24	8,000	130,307.24	201,920.00
CACI INTERNATIONAL INCCL A	127190304	CAI		56.50	2,900	169,123.07	163,850.00
CADENCE PHARMACEUTICALS INC	12738T100	CADX		12.32	2,800	33,600.00	34,496.00
CALAMP CORP.	128126109	CAMP		8.44	27,100	241,145.60	228,724.00
CALGON CARBON CORP.	129603106	CCC		6.20	133,500	693,313.32	827,700.00
CALIFORNIA COASTAL COMM INC	129915203	CALC		21.45	19,800	657,101.74	424,710.01
CALIFORNIA WTR SVC G	130788102	CWT		40.40	700	27,244.00	28,280.00
CALLON PETROLEUM CORP	13123X102	CPE		15.03	45,900	641,907.43	689,876.99
CAMDEN NATL CORP	133034108	CAC		46.12	3,200	102,101.63	147,584.00



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
CANDELA CORP	136907102	CLZR		12.37	57,000	720,635.91	705,090.00
CAPELLA EDUCATION CO	139594105	CPLA		24.25	1,500	37,200.00	36,375.00
CAPITAL SOUTHWEST CORP	140501107	CSWC		126.24	5,400	494,872.62	681,696.00
CARACO PHARM LABS INC	14075T107	CPD		14.00	7,000	82,337.74	98,000.00
CARRIER ACCESS CORP	144460102	CACS		6.56	84,900	681,749.13	556,944.00
CARTERS INC	146229109	CRI		25.50	200	5,363.20	5,100.00
CASCADE CORP.	147195101	CAE		52.90	9,700	353,340.12	513,130.00
CASH AMERICAN INT'L. INC.	14754D100	CSH		46.90	25,000	727,819.64	1,172,500.00
CASS INFORMATION SYSTEMS	14808P109	CASS		36.18	5,600	185,845.48	202,608.00
CASTLE (A.M.) & CO.	148411101	CAS		25.45	21,500	480,335.58	547,175.00
CATALINA MARKETING CORP	148867104	POS		27.50	16,300	315,024.56	448,250.01
CATHAY GENERAL BANCORP	149150104	CATY		34.51	6,600	180,315.21	227,766.00
CATO CORP CL A	149205106	CTR		22.91	34,600	642,687.63	792,686.00
CAVCO INDUSTRIES INC	149568107	CVCO		35.04	19,500	783,842.13	683,280.00
CBIZ INC.	124805102	CBZ		6.97	90,100	524,084.78	627,997.00
CBRE REALTY FINANCE INC	12498B307	CBF		15.71	4,000	71,600.00	62,840.00
CBRL GROUP INC.	12489V106	CBRL		44.76	3,300	134,882.55	147,708.00
C-COR INC	125010108	CCBL		11.14	77,900	685,957.13	867,806.00
CEC ENTERTAINMENT, INC.	125137109	CEC		40.25	23,100	616,459.56	929,775.00
CELADON GROUP INC	150838100	CLDN		16.75	4,100	40,598.60	68,675.00
CELERA GENOMICS GROUP	038020202	CRA		13.99	67,200	808,032.51	940,128.01
CENTENE CORP	15135B101	CNC		24.57	43,900	725,273.89	1,078,623.00
CENTENNIAL BANK HOLDINGS	151345303	СВНІ		9.46	75,200	770,501.56	711,392.00
CENTER FINANCIAL CORP	15146E102	CLFC		23.97	6,500	119,599.60	155,805.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF		38.76	25,800	887,919.95	1,000,008.00
CENTRAL PARKING CORP.	154785109	CPC		18.00	34,200	520,134.50	615,600.01
CERADYNE INC	156710105	CRDN		56.50	200	7,298.25	11,300.00
CF INDUSTRIES HOLDINGS INC	125269100	CF		25.64	51,500	739,626.64	1,320,460.00
CH ENERGY GROUP INC	12541M102	CHG		52.80	16,100	729,611.37	850,080.00
CHAPARRAL STEEL CO	159423102	CHAP		44.27	33,100	469,388.46	1,465,337.00



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			Group: DOMESTIC EQU	IITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK	(Q)		
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC		30.75	15,900	440,334.60	488,925.00
CHARMING SHOPPES	161133103	CHRS		13.53	63,900	567,898.62	864,566.99
CHART INDUSTRIES INC	16115Q308	GTLS		16.21	5,000	61,550.00	81,050.00
CHATTEM INC	162456107	CHTT		50.08	21,300	724,913.95	1,066,704.00
CHECKPOINT SYSTEMS INC.	162825103	CKP		20.20	7,500	121,936.12	151,500.00
CHEMICAL FINL CORP	163731102	CHFC		33.30	27,000	822,367.57	899,100.00
CHEROKEE INC	16444H102	CHKE		42.91	15,900	618,747.15	682,269.00
CHILDREN'S PLACE	168905107	PLCE		63.52	900	43,850.62	57,168.00
CHIPOTLE MEXICAN CL B	169656204	CMG.B		52.00	6,600	373,330.98	343,200.00
CHIPOTLE MEXICAN GRILL- CL A	169656105	CMG		57.00	11,500	672,097.12	655,500.00
CHITTENDEN CORPORATION	170228100	CHZ		30.69	36,100	886,951.60	1,107,909.00
CHRISTOPHER & BANKS CORP	171046105	CBK		18.66	26,600	671,323.47	496,356.00
CIBER INC.	17163B102	CBR		6.78	94,900	753,252.55	643,422.00
CIRCOR INTERNATIONAL INC	17273K109	CIR		36.79	10,700	266,912.58	393,653.01
CIRRUS LOGIC INC	172755100	CRUS		6.88	106,000	771,370.90	729,279.99
CITADEL BROADCASTING CORP	17285T106	CDL		9.96	50,600	521,210.82	503,976.00
CITIZENS BKG CORP MI	174420109	CRBC		26.50	36,700	946,755.48	972,550.00
CITY HLDG CO	177835105	CHCO		40.89	20,100	697,151.57	821,889.00
CKE RESTARUANTS INC.	12561E105	CKR		18.40	58,100	820,783.13	1,069,040.00
CLARCOR INC.	179895107	CLC		33.81	17,600	245,316.36	595,056.00
CLECO CORP.	12561W105	CNL		25.23	42,500	888,946.28	1,072,275.00
CLEVELAND-CLIFFS INC	185896107	CLF		48.44	29,900	664,226.58	1,448,356.00
CMGI INC	125750109	CMGI		1.34	296,500	424,227.36	397,310.01
CNA SURETY CORP	12612L108	SUR		21.50	31,600	588,871.22	679,400.00
CNET NETWORKS INC	12613R104	CNET		9.09	6,800	65,906.28	61,812.00
COASTAL FINL CORP DE	19046E105	CFCP		16.75	900	11,568.60	15,075.00
COEUR D'ALENE MINES CORP.	192108108	CDE		4.95	2,600	12,188.02	12,870.00
COGNEX CORP.	192422103	CGNX		23.82	600	15,231.00	14,292.00
COHEN & STEERS INC	19247A100	CNS		40.17	21,100	690,560.04	847,587.00
COHERENT INC.	192479103	COHR		31.57	900	31,447.44	28,413.00



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
COHU INC.	192576106	COHU		20.16	15,600	399,264.36	314,496.00
COLEY PHARMACEUTICAL GROUP	19388P106	COLY		9.69	43,000	511,650.08	416,670.00
COLUMBIA SPORTSWEAR CO	198516106	COLM		55.70	14,300	647,272.19	796,510.00
COLUMBUS MCKINNON CO	199333105	CMCO		21.02	9,100	197,848.64	191,282.00
COMBINATORX INC	20010A103	CRXX		8.66	90,700	731,976.46	785,462.00
COMFORT SYS USA INC	199908104	FIX		12.64	59,100	703,514.26	747,024.00
COMMERCE GROUP INC M	200641108	CGI		29.75	38,500	1,137,415.80	1,145,375.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI		21.80	3,200	62,532.24	69,760.00
COMMSCOPE INC.	203372107	CTV		30.48	7,400	137,036.04	225,552.00
COMMUNITY BANCORP	20343T100	CBON		30.19	19,700	606,521.60	594,743.00
COMMUNITY BANK SYSTEM INC	203607106	CBU		23.00	34,700	758,176.53	798,100.00
COMMUNITY BKS INC MI	203628102	CMTY		27.76	28,200	758,246.13	782,832.00
COMMUNITY TR BANCORP	204149108	СТВІ		41.53	9,800	293,910.84	406,994.00
COMMVAULT SYSTEMS INC	204166102	CVLT		20.01	5,100	99,960.00	102,051.00
COMPASS DIVERSIFIED TR	20451Q104	CODI		17.15	38,600	604,117.32	661,990.00
COMPUTER PROGRAMS &	205306103	CPSI		33.99	8,700	240,917.94	295,713.00
COMSTOCK RESOURCES INC	205768203	CRK		31.06	8,600	232,041.14	267,116.00
CONCUR TECHNOLOGIES INC	206708109	CNQR		16.04	3,700	54,454.85	59,348.00
CONEXANT SYSTEMS INC.	207142100	CNXT		2.04	128,100	221,907.63	261,324.00
CONMED CORPORATION	207410101	CNMD		23.12	35,200	749,185.39	813,824.00
CONNETICS CORP	208192104	CNCT		17.47	29,900	437,109.39	522,353.00
CONNS INC	208242107	CONN		23.27	22,200	553,128.68	516,594.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX		59.07	10,900	526,121.40	643,863.01
COOPER TIRE & RUBBER	216831107	СТВ		14.30	19,000	270,528.53	271,699.99
CORINTHIAN COLLEGES INC	218868107	coco		13.63	77,600	969,024.33	1,057,688.00
CORUS BANKSHARES INC	220873103	CORS		23.07	38,200	817,911.81	881,274.00
CORVEL CORP	221006109	CRVL		47.57	24,300	398,321.39	1,155,950.97
COVANSYS CORP	22281W103	CVNS		22.95	37,900	552,255.90	869,805.00
COX RADIO INC	224051102	CXR		16.30	53,400	780,946.26	870,420.00
CREDENCE SYSTEMS CORP	225302108	CMOS		5.20	38,100	241,807.44	198,120.00



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			Group: DOMESTIC EQ	QUITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
CREDIT ACCEP CORP MI	225310101	CACC		33.33	21,100	573,920.31	703,263.00
CROSS COUNTRY INC	227483104	CCRN		21.82	2,700	46,414.62	58,914.00
CSS INDS INC	125906107	CSS		35.37	16,300	506,253.80	576,531.00
CT COMMUNICATIONS IN	126426402	CTCI		22.92	30,700	429,240.43	703,644.02
CTS CORP.	126501105	CTS		15.70	48,800	694,663.48	766,159.99
CUBIC CORP	229669106	CUB		21.70	5,100	107,157.05	110,670.00
CURTISS-WRIGHT CORP.	231561101	CW		37.08	1,100	17,709.92	40,788.00
CYMER INC	232572107	CYMI		43.95	3,300	114,666.04	145,035.00
CYPRESS BIOSCIENCE INC	232674507	СҮРВ		7.75	84,400	646,190.64	654,100.00
DAKTRONICS INC	234264109	DAKT		36.85	19,400	260,557.86	714,890.00
DARWIN PROF UNDERWRITERS	237502109	DR		23.45	2,100	37,078.44	49,245.00
DATASCOPE CORP	238113104	DSCP		36.44	19,900	628,721.62	725,156.00
DECKERS OUTDOOR CORP	243537107	DECK		59.95	15,300	536,558.26	917,235.01
DELEK US HLDGS INC	246647101	DK		16.39	32,100	590,962.77	526,119.00
DELPHI FINANCIAL GROUP CL-A	247131105	DFG		40.46	29,300	713,583.98	1,185,478.00
DELTA & PINE LAND CO.	247357106	DLP		40.45	26,700	1,081,886.67	1,080,015.00
DELUXE CORP.	248019101	DLX		25.20	31,500	550,656.44	793,800.00
DENDRITE INTERNATIONAL INC.	248239105	DRTE		10.71	8,800	146,968.16	94,248.00
DEPOMED INC	249908104	DEPO		3.45	97,500	573,134.75	336,375.00
DEVRY INC.	251893103	DV		28.00	700	13,201.25	19,600.00
DIGENE CORP	253752109	DIGE		47.92	1,400	40,145.92	67,087.99
DIGI INTERNATIONAL INC	253798102	DGII		13.79	48,300	558,373.22	666,057.00
DIGITAL RIVER INC	25388B104	DRIV		55.79	7,600	337,574.93	424,004.00
DIGITAS INC	25388K104	DTAS		13.41	57,800	581,748.61	775,097.99
DIONEX CORP.	254546104	DNEX		56.71	9,100	304,252.19	516,061.00
DIRECT GENERAL CORP	25456W204	DRCT		20.64	43,400	751,882.00	895,776.00
DITECH NETWORKS	25500T108	DITC		6.92	71,700	616,201.59	496,163.99
DIVX INC	255413106	DIVX		23.07	3,700	104,710.00	85,359.00
DOLLAR THRIFTY AUTOM	256743105	DTG		45.61	3,400	89,139.34	155,074.00
DORAL FINANCIAL CORP.	25811P100	DRL		2.87	113,800	1,478,538.43	326,606.00



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			Group: DOMESTIC EQU	ITIES - Internal			
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DOVER DOWNS GAMING &	260095104	DDE		13.37	35,200	420,145.49	470,624.00
DOWNEY FINANCIAL CORP.	261018105	DSL		72.58	16,100	1,091,807.68	1,168,538.00
DRESS BARN INC.	261570105	DBRN		23.33	22,900	362,384.56	534,256.99
DSP GROUP INC.	23332B106	DSPG		21.70	14,400	318,469.49	312,480.00
DSW INC-CLASS A	23334L102	DSW		38.57	16,300	549,382.79	628,691.00
DTS INC	23335C101	DTSI		24.19	3,300	64,292.40	79,827.00
DUQUESNE LIGHT HOLDINGS INC	266233105	DQE		19.85	15,300	288,080.00	303,705.00
DYNAMEX INC	26784F103	DDMX		23.36	23,200	437,759.63	541,952.00
DYNAMIC MATERIALS CORP	267888105	BOOM		28.10	200	6,705.61	5,620.00
EARTHLINK INC	270321102	ELNK		7.10	120,100	1,007,153.80	852,710.00
ECHELON CORP	27874N105	ELON		8.00	55,000	511,762.93	439,999.99
EDGE PETROLEUM CORP	279862106	EPEX		18.24	38,200	745,317.83	696,768.00
EHEALTH INC	28238P109	EHTH		20.11	2,300	48,760.00	46,253.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO		20.14	15,900	328,388.25	320,226.00
ELECTRONICS FOR IMAGING	286082102	EFII		26.58	800	18,374.56	21,264.00
ELIZABETH ARDEN INC	28660G106	RDEN		19.05	5,700	92,016.81	108,585.00
EMC INS GROUP INC	268664109	EMCI		34.12	19,200	454,301.46	655,103.99
EMCOR GROUP INC	29084Q100	EME		56.85	21,600	630,757.00	1,227,960.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS		11.16	2,000	20,200.00	22,320.00
EMULEX CORP	292475209	ELX		19.51	4,900	101,133.66	95,599.00
ENCORE ACQUISITION CO	29255W100	EAC		24.53	100	2,161.02	2,453.00
ENCORE WIRE CORP	292562105	WIRE		22.01	16,700	436,880.38	367,567.00
ENERGY CONVERSION DE	292659109	ENER		33.98	2,400	70,133.12	81,552.00
ENERGY PARTNERS LTD	29270U105	EPL		24.42	36,200	661,551.41	884,004.01
ENNIS BUSINESS FORMS	293389102	EBF		24.46	33,300	611,412.25	814,518.00
ENPRO INDUSTRIES INC	29355X107	NPO		33.21	25,400	544,426.97	843,534.00
ENTEGRIS INC	29362U104	ENTG		10.82	8,100	88,042.08	87,642.00
ENTERCOM COMMUNICATIONS CORP	293639100	ETM		28.18	30,800	963,476.86	867,944.00
ENZO BIOCHEM INC.	294100102	ENZ		14.27	10,300	128,102.13	146,981.00
ENZON PHARMACEUTICALS INC	293904108	ENZN		8.51	79,400	601,695.38	675,694.01



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			Group: DOMESTIC EQU	ITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK) (Q)		
EQUINIX INC	29444U502	EQIX		75.62	2,800	148,553.87	211,736.00
ESCO TECHNOLOGIES INC	296315104	ESE		45.44	21,100	975,120.56	958,784.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL		40.23	2,900	99,327.90	116,667.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH		36.11	27,800	902,226.55	1,003,858.00
EXAR CORP	300645108	EXAR		13.00	50,900	746,981.13	661,700.00
EXCEL TECHNOLOGY INC	30067T103	XLTC		25.59	22,100	639,224.13	565,539.00
EXELIXIS INC	30161Q104	EXEL		9.00	4,000	38,880.00	36,000.00
EXLSERVICE HOLDINGS INC	302081104	EXLS		21.04	2,300	50,600.00	48,392.00
EXPLORATION CO	302133202	TXCO		13.34	6,300	67,144.14	84,042.00
EXPONENT INC	30214U102	EXPO		18.66	10,900	170,611.00	203,394.00
EXPRESSJET HOLDINGS INC	30218U108	XJT		8.10	96,800	748,375.30	784,080.00
EXTREME NETWORKS INC	30226D106	EXTR		4.19	50,000	266,196.28	209,500.00
EZCORP INC CL A	302301106	EZPW		16.25	51,900	659,986.59	843,375.00
F N B CORP VA	302930102	FNBP		41.55	8,000	214,285.97	332,400.00
FARMERS CAP BK CORP	309562106	FFKT		34.13	2,500	85,332.48	85,325.00
FBL FINANCIAL GROUP INCCL A	30239F106	FFG		39.08	20,400	590,862.28	797,232.00
FEDERAL AGRIC MTG CO	313148306	AGM		27.13	23,200	566,844.85	629,416.00
FEDERAL SIGNAL CORP	313855108	FSS		16.04	6,000	93,621.60	96,240.00
FIBERTOWER CORP	31567R100	FTWR		5.88	28,800	313,517.98	169,344.00
FIRST BANCORP PR	318672102	FBP		9.53	74,000	757,970.49	705,220.00
FIRST CASH FINANCIAL SERVICES INC	31942D107	FCFS		25.87	15,900	216,737.25	411,333.00
FIRST CHARTER CORP	319439105	FCTR		24.60	1,300	31,278.00	31,980.00
FIRST CMNTY BANCSHAR	31983A103	FCBC		39.56	9,300	287,072.46	367,908.00
FIRST COMWLTH FINL C	319829107	FCF		13.43	28,700	382,464.20	385,441.00
FIRST CONSULTING GRO	31986R103	FCGI		13.76	59,600	527,364.41	820,096.00
FIRST FINANCIAL HOLDINGS INC	320239106	FFCH		39.18	4,800	165,726.96	188,064.00
FIRST FINL CORP IND	320218100	THFF		35.45	20,800	615,207.51	737,360.00
FIRST MERCHANTS CORP	320817109	FRME		27.19	29,200	702,814.97	793,947.99
FIRST MERCURY FINANCIAL CORP	320841109	FMR		23.52	4,500	99,450.00	105,840.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI		38.68	6,600	174,553.18	255,288.00



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (C COMMON STOCK	1)		
FIRST NIAGARA FINL G	33582V108	FNFG		14.86	9,200	126,272.82	136,711.99
FIRST REGIONAL BANCORP/CAL	33615C101	FRGB		34.09	19,500	507,676.96	664,755.00
FIRST SOLAR INC	336433107	FSLR		29.80	8,800	255,200.00	262,240.00
FIRSTFED FINANCIAL CORP	337907109	FED		66.97	15,800	708,341.10	1,058,126.00
FIRSTMERIT CORPORATION	337915102	FMER		24.14	54,500	1,141,318.59	1,315,630.00
FLAGSTAR BANCORP INC	337930101	FBC		14.84	50,900	744,900.71	755,356.00
FLIR SYSTEMS INC	302445101	FLIR		31.83	7,200	173,800.63	229,176.00
FLORIDA EAST COAST I	340632108	FLA		59.60	5,200	203,333.19	309,920.00
FLOWERS INDUSTRIES INC.	343498101	FLO		26.99	1,500	21,701.64	40,485.00
FORMFACTOR INC	346375108	FORM		37.25	6,400	176,336.76	238,400.00
FOUNDRY NETWORKS INC	35063R100	FDRY		14.98	47,000	470,636.73	704,060.00
FOXHOLLOW TECHNOLOGIES INC	35166A103	FOXH		21.58	1,200	31,800.00	25,896.00
FPIC INS GROUP INC	302563101	FPIC		38.97	17,000	525,745.31	662,490.00
FRANKLIN BANK CORP	352451108	FBTX		20.54	35,200	685,191.00	723,008.00
FREIGHTCAR AMERICA INC	357023100	RAIL		55.45	14,600	825,858.34	809,570.00
FREMONT GENERAL CORP.	357288109	FMT		16.21	62,600	1,202,171.55	1,014,746.00
FTD GROUP INC	30267U108	FTD		17.89	24,300	340,000.80	434,727.00
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS		22.08	33,500	501,868.73	739,680.00
FULLER H B CO	359694106	FUL		25.82	28,100	471,785.83	725,542.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN		16.23	44,800	1,042,799.72	727,104.00
GATEHOUSE MEDIA INC	367348109	GHS		18.56	6,300	123,480.00	116,928.00
GAYLORD ENTMT CO	367905106	GET		50.93	4,600	143,705.57	234,278.00
GB&T BANCSHARES INC	361462104	GBTB		22.17	29,200	626,654.22	647,364.00
GEHL COMPANY	368483103	GEHL		27.53	1,300	35,895.47	35,789.00
GENCORP INC	368682100	GY		14.02	5,900	94,525.67	82,718.00
GENERAL CABLE CORP	369300108	BGC		43.71	7,000	158,900.66	305,970.00
GENESEE & WYO INC	371559105	GWR		26.24	36,700	855,935.44	963,008.00
GENESIS HEALTHCARE CORP	37184D101	GHCI		47.23	15,600	483,003.85	736,788.00
GENESIS MICROCHIP INC.	37184C103	GNSS		10.14	56,900	704,992.33	576,966.00
GENITOPE CORP	37229P507	GTOP		3.52	19,500	147,981.63	68,640.00



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			Group: DOMESTIC EQU	ITIES - Internal			
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GENLYTE GROUP INC	372302109	GLYT		78.11	17,000	634,536.33	1,327,870.01
GEOMET INC	37250U201	GMET		10.40	4,100	38,540.00	42,640.00
GEORGIA GULF CORP	373200203	GGC		19.31	31,600	837,429.42	610,196.00
GERON CORP	374163103	GERN		8.78	6,700	42,105.48	58,826.00
GEVITY HR INC	374393106	GVHR		23.69	32,600	757,906.64	772,293.99
GIANT INDUSTRIES INC	374508109	GI		74.95	8,300	390,078.41	622,085.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK		23.51	11,500	220,001.53	270,365.00
GLACIER BANCORP INC	37637Q105	GBCI		24.44	1,500	35,550.00	36,660.00
GLOBAL IMAGING SYSTEMS INC	37934A100	GISX		21.95	100	2,115.00	2,195.00
GLOBALSTAR INC	378973408	GSAT		13.91	7,600	107,160.00	105,716.00
GOLD KIST INC	380614107	GKIS		21.02	42,100	644,594.24	884,941.99
GOLDEN TELECOM INC	38122G107	GLDN		46.84	25,500	668,849.82	1,194,420.00
GRACE W.R. & COMPANY	38388F108	GRA		19.80	27,100	263,239.69	536,580.00
GRAMERCY CAPITAL CORP	384871109	GKK		30.89	27,600	695,667.19	852,563.99
GRANITE CONSTRUCTION INC	387328107	GVA		50.32	23,200	870,130.30	1,167,424.00
GREAT ATL & PAC TEA	390064103	GAP		25.74	28,900	709,894.16	743,885.99
GREAT WOLF RESORTS INC	391523107	WOLF		13.96	54,800	774,231.23	765,008.00
GREATER BAY BANCORP	391648102	GBBK		26.33	37,900	924,159.51	997,907.00
GREIF INC	397624107	GEF		118.40	9,400	560,901.69	1,112,960.00
GREY WOLF INC	397888108	GW		6.86	154,000	991,845.93	1,056,440.00
GROUP 1 AUTOMOTIVE	398905109	GPI		51.72	20,100	788,530.71	1,039,572.00
GUESS INC	401617105	GES		63.43	11,400	347,762.05	723,102.00
GUITAR CENTER INC	402040109	GTRC		45.46	400	18,080.28	18,184.00
GYMBOREE CORP	403777105	GYMB		38.16	25,200	555,996.18	961,632.01
H&E EQUIPMENT SERVICES INC	404030108	HEES		24.77	25,900	712,882.09	641,543.00
HAEMONETICS CORP/MASS	405024100	HAE		45.02	21,500	821,712.97	967,930.00
HANCOCK HLDG CO	410120109	НВНС		52.84	1,300	33,720.69	68,692.00
HANMI FINL CORP	410495105	HAFC		22.53	25,500	417,190.33	574,515.00
HANOVER COMPRESSOR COMPANY	410768105	HC		18.89	12,200	192,968.49	230,458.00
HANSEN MEDICAL INC	411307101	HNSN		11.54	2,500	27,250.00	28,850.00



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			Group: DOMESTIC EQ	QUITIES - Internal			
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HARLAND JOHN H CO	412693103	JH		50.20	24,500	793,104.66	1,229,899.99
HARLEYSVILLE GROUP INC	412824104	HGIC		34.82	20,100	521,802.02	699,882.01
HARLEYSVILLE NATL CO	412850109	HNBC		19.31	11,800	249,562.25	227,858.00
HARMONIC INC.	413160102	HLIT		7.27	4,700	34,585.42	34,169.00
HARRIS INTERACTIVE INC	414549105	HPOL		5.04	27,900	136,756.01	140,616.00
HARVEST NATURAL RESO	41754V103	HNR		10.63	66,000	740,702.39	701,579.99
HAVERTY FURNITURE	419596101	HVT		14.80	39,700	636,141.02	587,559.99
HEADWATERS INC	42210P102	HW		23.96	37,700	1,040,985.30	903,292.00
HEALTHSPRING INC	42224N101	HS		20.35	32,400	602,971.55	659,340.00
HEALTHTRONICS INC	42222L107	HTRN		6.66	95,500	593,945.79	636,030.00
HEALTHWAYS INC.	422245100	HWAY		47.71	2,400	52,814.12	114,504.00
HEARTLAND EXPRESS INC.	422347104	HTLD		15.02	31,000	291,824.64	465,620.00
HECLA MINING CO.	422704106	HL		7.66	139,400	782,141.30	1,067,804.00
HEIDRICK & STRUGGLES INTL	422819102	HSII		42.36	21,300	769,298.80	902,268.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY		21.40	8,400	165,589.01	179,760.00
HERCULES INCORPORATED	427056106	HPC		19.31	13,200	163,207.76	254,892.00
HERLEY INDS INC DEL	427398102	HRLY		16.19	46,900	603,633.25	759,310.99
HEXCEL CORP	428291108	HXL		17.41	1,200	20,237.31	20,892.00
HILB ROGAL & HOBBS CO	431294107	HRH		42.12	2,500	91,524.66	105,300.00
HI-TECH PHARMACAL CO INC	42840B101	HITK		12.17	36,200	615,721.64	440,554.00
HOLOGIC INC.	436440101	HOLX		47.28	9,300	166,850.84	439,704.00
HOME BANCSHARES INC	436893200	HOMB		24.04	4,600	101,568.00	110,584.00
HOOKER FURNITURE CORP	439038100	HOFT		15.68	39,400	620,523.95	617,792.00
HORACE MANN EDUCATORS	440327104	HMN		20.20	43,800	746,122.97	884,760.00
HORIZON FINANCIAL CORP	44041F105	HRZB		24.06	5,125	78,083.34	123,307.50
HOUSEVALUES INC	44183Y102	SOLD		5.63	28,400	246,623.40	159,891.99
HOUSTON EXPL CO	442120101	THX		51.78	20,800	1,117,644.84	1,077,024.00
HOUSTON WIRE & CABLE CO	44244K109	HWCC		20.90	3,400	63,920.00	71,060.00
HOVNANIAN ENTERPRISES-A	442487203	HOV		33.90	36,700	1,103,980.27	1,244,130.00
HUB GROUP INC	443320106	HUBG		27.55	1,500	25,617.18	41,325.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (Q COMMON STOCK))		
HUMAN GENOME SCIENCE	444903108	HGSI		12.44	8,800	104,108.64	109,472.00
HYPERION SOLUTIONS CORP.	44914M104	HYSL		35.94	9,000	274,227.55	323,460.00
ICOS CORPORATION	449295104	ICOS		33.79	5,600	135,324.73	189,224.00
ICU MEDICAL INC.	44930G107	ICUI		40.68	11,700	453,433.64	475,956.00
IDACORP, INC.	451107106	IDA		38.65	31,900	1,163,989.89	1,232,935.00
IDT CORP-CL B	448947309	IDT		13.08	53,400	707,859.84	698,472.00
IGATE CORP	45169U105	IGTE		6.88	25,300	116,182.87	174,064.00
IHS INC-CLASS A	451734107	IHS		39.48	19,300	619,478.30	761,964.00
IKON OFFICE SOLUTIONS INC.	451713101	IKN		16.37	81,500	901,449.83	1,334,155.00
ILLUMINA, INC.	452327109	ILMN		39.31	3,100	83,755.35	121,861.00
IMATION CORP	45245A107	IMN		46.43	26,400	963,443.71	1,225,752.00
IMMUCOR INC	452526106	BLUD		29.23	49,600	621,319.42	1,449,808.00
IMPERIAL SUGAR COMPANY	453096208	IPSU		24.21	21,000	498,261.92	508,410.00
INDEPENDENT BANK CORP/MA	453836108	INDB		36.03	7,100	197,234.48	255,813.00
INDEPENDENT BANK CORP/MI	453838104	IBCP		25.29	29,800	750,415.99	753,641.99
INDEVUS PHARMACEUTIC	454072109	IDEV		7.10	2,700	14,766.03	19,170.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC		48.39	20,600	684,700.53	996,834.00
INFOSPACE INC	45678T201	INSP		20.51	40,400	890,462.22	828,604.00
INFRASOURCE SERVICES INC	45684P102	IFS		21.77	9,000	159,480.00	195,930.00
INNERWORKINGS INC	45773Y105	INWK		15.96	4,200	49,350.00	67,032.00
INNOPHOS HOLDINGS INC	45774N108	IPHS		14.68	3,200	44,160.00	46,976.00
INNOSPEC INC.	45768S105	IOSP		46.55	22,000	592,156.07	1,024,100.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC		17.03	1,400	20,848.38	23,842.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT		18.87	38,600	698,041.74	728,382.00
INSTEEL INDUSTRIES	45774W108	IIIN		17.79	31,200	735,958.40	555,048.00
INTEGRA BK CORP	45814P105	IBNK		27.52	14,900	314,897.61	410,048.00
INTEGRAL SYS INC MD	45810H107	ISYS		23.17	19,000	541,986.67	440,230.00
INTEGRATED ELECTRICAL SV	45811E301	IESC		17.79	32,900	575,008.55	585,291.00
INTERDIGITAL COMM CORP	45866A105	IDCC		33.55	35,300	1,153,595.99	1,184,315.00
INTERMAC, INC	458786100	IN		24.27	1,400	38,030.44	33,978.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
INTERNATIONAL BANCSH	459044103	IBOC		30.91	1,900	52,480.60	58,729.00
INTERNATIONAL SECURITIES EXCHANGE	46031W204	ISE		46.79	4,200	171,529.30	196,518.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE		10.26	69,300	564,889.79	711,018.00
INTERPOOL INC	46062R108	IPX		23.36	27,100	558,778.95	633,056.00
INTERVOICE INC.	461142101	INTV		7.66	20,500	200,290.59	157,030.00
INTERWOVEN INC	46114T508	IWOV		14.67	63,300	544,818.94	928,611.00
INTEVAC INC	461148108	IVAC		25.95	39,600	671,912.32	1,027,620.00
INVACARE CORP.	461203101	IVC		24.55	34,400	1,008,201.58	844,520.00
INVENTIV HEALTH INC	46122E105	VTIV		35.35	11,100	207,096.62	392,385.00
INVERNESS MED INNOVA	46126P106	IMA		38.70	2,300	89,746.00	89,010.00
INVESTOOLS INC	46145P103	IEDU		13.79	66,800	530,880.34	921,172.00
IRWIN FINANCIAL CORP	464119106	IFC		22.63	34,100	666,906.73	771,683.00
ITC HOLDINGS CORP	465685105	ITC		39.90	1,500	53,310.00	59,850.00
ITLA CAPITAL CORPORATION	450565106	IMP		57.91	11,800	576,238.98	683,338.01
ITRON INC.	465741106	ITRI		51.84	1,100	35,324.67	57,024.00
J CREW GROUP INC	46612H402	JCG		38.55	8,700	261,609.00	335,385.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM		27.25	38,800	707,139.72	1,057,300.00
JACK IN THE BOX INC.	466367109	JBX		61.04	25,300	756,722.24	1,544,312.00
JACKSON HEWITT TAX SERVICE INC	468202106	JTX		33.97	31,200	822,548.20	1,059,864.00
JAKKS PACIFIC INC.	47012E106	JAKK		21.84	39,800	753,702.12	869,232.00
JDA SOFTWARE GROUP INC	46612K108	JDAS		13.77	500	7,801.50	6,885.00
JETBLUE AIRWAYS CORP	477143101	JBLU		14.20	14,500	175,993.75	205,900.00
JO-ANN STORES INC	47758P307	JAS		24.60	23,000	387,572.68	565,800.00
JOURNAL COMMUNICATIONS INC	481130102	JRN		12.61	21,500	243,081.88	271,115.00
JOURNAL REGISTER CO	481138105	JRC		7.30	104,900	993,155.60	765,769.99
JUPITERMEDIA CORP	48207D101	JUPM		7.92	70,800	871,589.39	560,736.00
KADANT INC	48282T104	KAI		24.38	26,100	603,482.65	636,318.00
KBW INC	482423100	KBW		29.39	2,700	76,140.00	79,353.00
KEANE INC.	486665102	KEA		11.91	18,200	298,675.05	216,762.00
KELLWOOD CO.	488044108	KWD		32.52	27,800	792,736.45	904,056.01



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK	(Q)		
KEMET CORP.	488360108	KEM		7.30	97,100	907,948.36	708,830.00
KENDLE INTERNATIONAL INC.	48880L107	KNDL		31.45	10,600	361,580.79	333,370.00
KENSEY NASH CORP	490057106	KNSY		31.80	21,700	636,934.09	690,060.00
KIMBALL INTL INC	494274103	KBALB		24.30	32,000	524,214.89	777,600.01
KINDRED HEALTHCARE I	494580103	KND		25.25	28,500	611,966.53	719,625.02
KNIGHT CAPITAL GROUP INC	499005106	NITE		19.17	69,700	820,770.31	1,336,149.00
KOMAG INC	500453204	KOMG		37.88	28,100	727,353.77	1,064,428.00
KOPIN CORP	500600101	KOPN		3.57	61,100	319,616.33	218,127.01
KORN/FERRY INTERNATIONAL	500643200	KFY		22.96	40,600	664,604.28	932,176.00
KRISPY KREME DOUGHNUTS INC	501014104	KKD		11.10	42,700	291,591.05	473,970.00
K-SWISS INC CL-A	482686102	KSWS		30.74	26,800	600,678.03	823,832.00
KYPHON INC	501577100	KYPH		40.40	4,700	124,631.44	189,880.00
L-1 IDENTITY SOLUTIONS INC	50212A106	ID		15.13	9,100	117,647.03	137,682.99
LABOR READY INC	505401208	LRW		18.33	53,300	978,977.77	976,989.00
LABRANCHE & CO., INC.	505447102	LAB		9.83	68,600	746,083.65	674,338.00
LACLEDE GROUP HLDG. CO.	505597104	LG		35.03	11,600	324,702.72	406,347.99
LAKELAND BANCORP INC	511637100	LBAI		14.90	13,000	182,119.60	193,700.00
LAKELAND FINL CORP	511656100	LKFN		25.53	4,000	64,953.08	102,120.00
LAKES ENTERTAINMENT INC	51206P109	LACO		10.79	9,200	111,205.00	99,268.00
LANCASTER COLONY CORP	513847103	LANC		44.31	20,900	818,325.06	926,078.99
LANDAMERICA FINANCIAL GROUP	514936103	LFG		63.11	14,900	718,704.04	940,339.00
LANDAUER INC	51476K103	LDR		52.47	8,000	378,605.07	419,760.01
LATTICE SEMICON. CORP.	518415104	LSCC		6.48	122,100	734,805.67	791,208.00
LAWSON PRODUCTS	520776105	LAWS		45.89	4,700	180,749.27	215,683.00
LA-Z-BOY INC.	505336107	LZB		11.87	58,700	922,197.18	696,769.00
LCA-VISION INC.	501803308	LCAV		34.36	18,200	720,415.19	625,352.00
LEAPFROG ENTERPRISES INC	52186N106	LF		9.48	55,900	450,252.14	529,932.00
LEAR CORP.	521865105	LEA		29.53	2,000	44,411.00	59,060.00
LEE ENTERPRISES	523768109	LEE		31.06	500	13,472.30	15,530.00
LEXICON GENETICS INC	528872104	LEXG		3.61	28,100	108,219.95	101,441.01



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK	(Q)		
LHC GROUP INC	50187A107	LHCG		28.51	18,700	415,302.30	533,137.00
LIFE TIME FITNESS INC	53217R207	LTM		48.51	1,000	29,645.60	48,510.00
LITHIA MOTORS INC - CL A	536797103	LAD		28.76	27,000	692,968.49	776,520.00
LITTELFUSE INC	537008104	LFUS		31.88	9,500	290,378.78	302,860.00
LIVE NATION	538034109	LYV		22.40	46,700	857,613.26	1,046,080.00
LONE STAR TECHNOLOGIES INC	542312103	LSS		48.41	22,800	897,460.14	1,103,748.00
LONGS DRUG STORES INC	543162101	LDG		42.38	1,600	40,759.66	67,808.00
LONGVIEW FIBRE CO	543213102	LFB		21.95	52,200	885,444.96	1,145,790.00
LOOPNET INC	543524300	LOOP		14.98	900	11,394.00	13,482.00
LORAL SPACE & COMM	543881106	LORL		40.72	23,700	669,251.98	965,064.00
LSI LIGHTING SYS	50216C108	LYTS		19.85	900	11,989.50	17,865.01
LTC PROPERTIES INC	502175102	LTC		27.31	30,400	616,741.70	830,224.01
LUBYS INC.	549282101	LUB		10.89	10,700	121,208.10	116,523.00
LUFKIN INDUSTRIES INC	549764108	LUFK		58.08	13,700	524,265.21	795,696.00
LUMINENT MORTGAGE CAPITAL INC	550278303	LUM		9.71	65,100	592,911.27	632,121.00
LUMINEX CORP DEL	55027E102	LMNX		12.70	40,800	550,138.16	518,159.98
M&F WORLDWIDE CORP	552541104	MFW		25.26	38,100	594,103.06	962,405.99
MACROVISION CORP	555904101	MVSN		28.26	34,200	761,008.52	966,491.99
MADDEN STEVEN LTD	556269108	SHOO		35.09	9,900	123,704.81	347,391.00
MAF BANCORP INC	55261R108	MAFB		44.69	4,500	180,643.27	201,105.01
MAGELLAN HEALTH SERVICES INC	559079207	MGLN		43.22	26,800	1,036,865.22	1,158,296.00
MAINSOURCE FINANCIAL	56062Y102	MSFG		16.94	1,785	32,035.21	30,237.90
MANHATTAN ASSOCIATES INC	562750109	MANH		30.08	31,400	786,549.37	944,512.00
MANNATECH INC	563771104	MTEX		14.73	35,000	451,742.83	515,549.99
MANNKIND CORP	56400P201	MNKD		16.49	9,400	178,926.18	155,006.00
MANTECH INTERNATIONAL CORP-A	564563104	MANT		36.83	18,900	625,316.62	696,087.00
MAPINFO CORP	565105103	MAPS		13.05	6,300	68,806.86	82,215.00
MARINER ENERGY INC.	56845T305	ME		19.60	56,200	1,032,550.48	1,101,520.00
MARTEK BIOSCIENCES CORP	572901106	MATK		23.34	36,900	818,932.50	861,246.00
MARTEN TRANSPORT LTD	573075108	MRTN		18.33	13,000	208,135.79	238,290.00



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			Group: DOMESTIC EQU	JITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK) (Q)		
MARVEL ENTERPRISES I	57383T103	MVL		26.91	43,800	876,172.00	1,178,658.00
MATTSON TECHNOLOGY INC	577223100	MTSN		9.32	60,900	496,282.01	567,588.00
MAUI LD & PINEAPPLE	577345101	MLP		33.92	18,500	644,193.82	627,520.00
MAXYGEN INC	577776107	MAXY		10.77	72,700	606,448.01	782,978.98
MB FINL INC	55264U108	MBFI		37.61	25,200	836,837.88	947,772.00
MBT FINANCIAL CORP	578877102	MBTF		15.32	6,100	122,984.84	93,452.00
MCDATA CORPORATION-A	580031201	MCDTA		5.55	163,600	849,700.27	907,980.00
MCG CAPITAL CORP	58047P107	MCGC		20.32	54,800	870,086.53	1,113,535.99
MEADOWBROOK INS GROUP	58319P108	MIG		9.89	54,800	456,392.15	541,972.00
MEDAREX INC	583916101	MEDX		14.79	500	5,434.50	7,395.00
MEDCATH CORPORATION	58404W109	MDTH		27.36	2,100	63,791.91	57,456.00
MEDIA GENERAL INC - CL A	584404107	MEG		37.17	17,300	924,689.26	643,041.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI		32.24	22,400	494,993.05	722,176.00
MEDICINES COMPANY	584688105	MDCO		31.72	12,900	293,364.06	409,188.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX		35.13	5,500	175,335.80	193,215.00
MENTOR CORP/MINN	587188103	MNT		48.87	4,400	145,071.89	215,028.00
MERCANTILE BANK CORP	587376104	MBWM		37.70	3,900	127,349.45	147,030.00
MERGE TECHNOLOGIES INC.	589981109	MRGE		6.56	20,500	145,834.95	134,480.00
MERIDIAN RESOURCE CO	58977Q109	TMR		3.09	198,600	803,956.59	613,674.00
MERITAGE HOMES CORP	59001A102	MTH		47.72	7,700	350,953.61	367,444.00
METABOLIX INC	591018809	MBLX		18.94	2,700	51,840.00	51,138.00
METAL MANAGEMENT INC	591097209	MM		37.85	27,500	686,339.15	1,040,875.00
METHODE ELECTRONICS CL-A	591520200	METH		10.83	68,000	694,551.26	736,440.00
MFA MORTGAGE INVESTMENTS INC	55272X102	MFA		7.69	101,300	690,977.14	778,997.00
MGI PHARMA INC	552880106	MOGN		18.41	1,900	39,968.18	34,979.00
MGP INGREDIENTS INC	55302G103	MGPI		22.61	7,600	168,952.13	171,836.00
MICREL INCORPORATED	594793101	MCRL		10.78	32,100	384,391.90	346,038.00
MICROS SYSTEMS INC.	594901100	MCRS		52.70	8,300	179,537.24	437,410.00
MICROSEMI CORP	595137100	MSCC		19.65	1,500	28,881.55	29,475.00
MICROSTRATEGY INC-CL A	594972408	MSTR		114.01	9,100	441,645.85	1,037,491.00



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MDESTATE BANCSHARES 59540108 MDST 36.30 6.80 137.414.04 27.45.65 MILLER INDUSTRIES INC 60054104 MLIR 36.36 11.80 32.2195.24 429.04 MILLER INDUSTRIES INC 60051540 MIR 40.04 12,70 32.316.82 249.04 MISH INSTRUMENTS INC 60051640 MKSI 88.79 17.60 39.30.06.88 187.33 MODINE MANUFACTURING CO 6005107 MCC 21.07 45.00 181.96.07.65 78.90.22 MOLICAL REVICES CORP 6085107 MCC 21.07 45.00 181.96.07.65 78.90.22 MOLICA HEALTHCARE INC 6085107 MCC 21.07 45.00 69.92.33.62 69.02.00 MOLICA HEALTHCARE INC 6085107 MCC 21.07 45.00 69.92.33.62 69.02.00 MOLICA HEALTHCARE INC 6085107 MCC 21.07 45.00 69.92.33.62 69.22.00 MONDA MIFELE BRAKE 61971819 MCG 35.1 12.00 32.22.00 69.22.00 69	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Portation (1) Q22 CATION CO (2004 ST				Group: DOMESTIC EQU	ITIES - Internal			
MIDLAND CORPORATION SPARRIDID MAIN AUDITOR CORPORATION CORPORATION <td></td> <td></td> <td></td> <td>***************************************</td> <td></td> <td></td> <td></td> <td></td>				***************************************				
MDESTATE BANCSHARES 59440108 MDST 36.39 6.80 137.414.04 27.45.64 MILLER INDUSTRIES INC 60054100 MILR 36.36 11.80 32.2195.24 429.04 MILLER INDUSTRIES INC 60051540 MIR 40.04 12.70 32.2195.22 429.04 MISH INSTELLINENTS INC 60051540 MTX 58.79 17.60 953.060.88 187.33 MODINE MANUFACTURING CO 6075210 MCC 21.07 34.60 181.96.67.65 788.03 MOLICEULAR DEWCES CORP 6085107 MCC 21.07 34.60 819.67.65 789.02 MOLICEULAR DEWCES CORP 6085107 MCC 21.07 34.60 819.67.65 789.02 MOLICE LIA RE PRAKE 60927107 MCC 21.07 34.60 82.00 69.23.32 62.20 MONRO MIFICE LE BRAKE 619718109 MRG 31.9 10 32.27.15 42.12 MOSY INC. 15718109 MRG 31.1 32.0 42.12 42.12 <t< th=""><th></th><th></th><th></th><th></th><th></th><th>) (Q)</th><th></th><th></th></t<>) (Q)		
MILER (HERMAN) INC 6005410 MILHR 30.36 11,80 33,2195,24 42,00 MILLER (HERMAN) INC 60055124 MLR 24,00 12,70 22,291 62 34,80 MILLER (HERMAN) FINC 60358106 MTX 67,80 17,00 333,00,88 10,34,70 MKS INSTRIMBATS INC 65308104 MKS 22,58 39,30 786,084.35 87,70 MODIE MANUFACTURING O 67828100 MCD 25,03 31,20 38,677.52 850,02 MOLECULAR DEVICES CORP 60057107 MCD 20,33 42,00 38,677.52 850,02 MOLHA HELL HICARE INC 600527107 MCRI 23,81 22,70 40,60 99,233.82 20,20 MCHARL HICARE INC 600527107 MCRI 42,81 23,88 22,70 600,69,20 92,02 MCHARL HICARE INC 600527107 MCRI 42,90 31,81 42,00 42,00 42,00 MCHARL HICARE INC 61,90 60027107 MCRI MCRI 42,00 <th< td=""><td>MIDLAND CO</td><td>597486109</td><td>MLAN</td><td></td><td>41.95</td><td>16,300</td><td>546,053.25</td><td>683,785.01</td></th<>	MIDLAND CO	597486109	MLAN		41.95	16,300	546,053.25	683,785.01
MILER INDUSTRIES INC 60051204 MILR 24.00 12.00 22.01.02 23.04.00 MINERAS TECHNOLOGIES INC 603180160 MIX 58.79 17.00 933.060.08 1.03.47 MINER INSTRUMENTS INC 603080104 MIX 58.79 17.00 933.060.08 1.03.47 MOLINE MANUFACTURING CO 60782100 MOC 25.03 34.00 684.775.02 685.02 MOLINA HEALTHCARE INC 608587100 MOC 21.07 34.00 699.233.02 620.02 MONARCH CASINO & RES 608587100 MOR 23.88 22.70 6066.500.20 620.07 MONARCH CASINO & RES 610236101 MINR 35.10 1.01 699.233.02 620.02 MONG MUFLER BRAXE 610236101 MINR 35.10 1.01 35.00 665.500.20 72.07 MOSYS INC. 619718109 MOSY 36.00 38.19 1.01 35.00 71.17.44 41.17.00 MOSY SINC. 62458108 MOVE 5.51 4.01 35.00	MID-STATE BANCSHARES	595440108	MDST		36.39	6,800	137,414.04	247,452.00
MINERALS TECHNOLOGIES INC 6315810 MTX 58.79 17.00 933,060.68 10.47.07 MKS INSTRUMENTS INC 5306M104 MKSI 22.88 39.30 78.084.36 887.33 MODINE MANUFACTURING CO 678200 MODO 22.00 32.00 45.475.62 866.02 MOLICALIAR DEVICES CORP 60851017 MCC 21.07 43.00 819.687.62 72.00 MOLINA FIGLIAR DEVICES CORP 608510107 MCD 21.07 43.00 819.687.62 72.00 MOLINA FIGLIAR DEVICES CORP 608510107 MCD 23.88 22.00 606.502.02 52.00 MOLINA FIGLIAR DEVICES CORP 609027107 MCRI 23.88 22.00 606.502.00 52.00 MONRA MUFELER BRAKE 61931809 MCRI 23.88 22.00 60.502.00 71.147.41 82.12 MONRA MUFELER BRAKE 61931809 MOSA 38.19 10.00 3.257.50 3.88 MOSYSINC 61931809 MOSA 40.00 3.19 3.00 71.147.41 <td>MILLER (HERMAN) INC</td> <td>600544100</td> <td>MLHR</td> <td></td> <td>36.36</td> <td>11,800</td> <td>332,195.24</td> <td>429,048.00</td>	MILLER (HERMAN) INC	600544100	MLHR		36.36	11,800	332,195.24	429,048.00
MKS INSTRUMENTS INC 5530eN104 MKSI 25.58 39,300 768,084.38 87.39 MODINE MANUFACTURING CO 607828100 MOD 25.03 34,200 854,775.62 856,602 MOLICAL LAR DEVICES CORP 60815107 MDCC 21.07 34,600 819,775.62 856,602 MOLICAL HEALTHCARE INC 608558100 MOH 22.51 19,100 609,533.32 620,804 MONARCH CASINO & RES 609027107 MCRI 23.88 22,701 606,509.20 542,077 MONG INC, CLA 61038101 MNR 35.10 12.00 26,272.15 42.12 MOOG INC, CLA 61078100 MOSA 35.10 12.00 26,272.15 42.12 MOOG INC, CLA 610718100 MOSA 35.10 12.00 71,174.44 43.17 MOSY INC 619718100 MOSA 40.51 40.30 211,933.61 222.05 MPS GNUP INC 53.00 40.00 53.133.78 10.479.00 40.799.00 40.799.00 40.799.00 40.79	MILLER INDUSTRIES INC	600551204	MLR		24.00	12,700	262,961.62	304,800.00
MODINE MANUFACTURING CO 607828100 MODE 25.03 34.200 658,77.562 86.60.00 MOLECULAR DEVICES CORP 60851107 MDCC 21.07 34,600 819,667.56 729,02 MOLINA HEALTHCARE INC 60858710 MCH 32.51 19,100 699,231.65 620,40 MONARC MUSPLER BRAKE 61023610 MNRO 35.10 1,200 28,272.15 24,272 MOOS INC. CL A 61593402 MOGA 38.19 10 3,527.50 3,811 MOSY INC. 61971819 MOSY 9.25 9,10 71,147.44 44,17 MOSY INC. 61971819 MOSY 9.25 9,10 71,147.44 44,17 MOSY INC. 61971819 MOYE 5.51 40,00 71,147.44 44,17 MOSY INC. 61971819 MOYE 5.51 40,00 71,147.44 44,17 MOSY INC. 61971819 MOYE 5.51 40,00 71,147.44 44,17 MUST, FINELINE LE LA 653,001 MISC	MINERALS TECHNOLOGIES INC	603158106	MTX		58.79	17,600	933,060.68	1,034,704.00
MOLECULAR DEVICES CORP 68851017 MOC 21.07 34.600 819,667.65 729,02 MOLINA HEALTHCARE INC 688587100 MOH 32.51 19,100 6992,33.62 620,94 MONARCH CASINO & RES 690927107 MCRI 23.88 22.70 666,509.20 542,07 MONG MURLELE BRAKE 610236101 MING 35.10 1200 26,272.15 42,12 MOOG INC, CL A 615394202 MOGA 38.19 100 3,527.50 3,81 MOSYS INC. 619718109 MOSY 9.25 9,100 71,147.44 48,177 MOVE, INC 624589108 MOVE 5.51 40,300 221,192.361 222,05 MTS GROUP INC 553409103 MPS 11.3 43,300 376,133.78 124,172 MTS SYS CORP 553777103 MTSC 38.62 11.500 368,688 444,131 MULT-EINBLINE ELECTRONIX INC 624756102 MLI 31.70 29,300 962,458,11 98,688 ANAID MALE PINDLES CLA	MKS INSTRUMENTS INC	55306N104	MKSI		22.58	39,300	768,084.36	887,394.00
MOLINA HEALTHCARE INC 60858710 MOH 32.51 19,10 699,233.62 60.94 MONARCH CASINO & RES 609027107 MCRI 23.88 22,70 606,509.20 542,07 MONG MUFFLER BRAKE 610326101 MINRO 35.10 1.00 605,509.20 542,07 MOOG INC. CLA 61538402 MOGA 35.10 1.00 3,227.50 42,12 MOOF SINC. 619718109 MOSY 9,25 9,10 71,147.44 43.17 MOVE, INC 62458M108 MOVE 5.51 40,30 211,923.61 222,05 MPS GROUP INC 553490103 MPS 41,81 73,90 736,133.78 1,047.90 MTS SYS CORP 553777103 MTSC 38.62 11,50 36,888.88 444,13 MULLI-FINELITIE ELECTRONIX INC 624758102 MIR MEX 20.29 31,30 33,368.20 285,79 NASH BIOPHARMACEUTIC 629519103 NABI 624 136.0 13,00 35,368.20 265,79	MODINE MANUFACTURING CO	607828100	MOD		25.03	34,200	854,775.62	856,025.99
MONARCH CASINO & RES 609027107 MCRI 23.88 22,700 606,509.20 542,070 MONRO MUFFLER BRAKE 610236101 MINRO 35.10 1,200 26,272.15 42,122 MOOG INC, CLA 615394202 MOGA 38.19 100 3,527.50 3,818 MOSY SINC. 619718109 MOSY 9.25 9,100 71,147.44 42,172 MOYE, INC 62458M108 MOVE 55.1 40,300 211,923.61 222,05 MPS GROUP INC 65349103 MPS 41.18 73,900 736,133.78 1,047,90 MTS SYS CORP 553777103 MTSC 38.62 11.50 306,886.88 444,13 MULTI-FINELINE ELECTRONIX INC 6294756102 MLI 31.0 29.30 962,458.11 92.881 NABI BIOPHARMACEUTIC 629519103 MFLX 20.2 31.60 11.10 953,462.20 269,79 NASH FINCH CO. 63115810 APC 27.3 400 95,81.41 109,20 NASH FINCH CO.	MOLECULAR DEVICES CORP	60851C107	MDCC		21.07	34,600	819,667.65	729,022.00
MONRO MUFFLER BRAKE 610236101 MNRO 35.10 1.200 26,272.15 42.12 MOOG INC. CLA 615394202 MOGA 38.19 100 3,527.50 3.81 MOSYS INC. 619718109 MOSY 9.25 9,100 71,147.44 84,17 MOVE, INC 62458M108 MOVE 5.51 40,300 211,923.61 222,05 MPS GROUP INC 553409103 MPS 14.18 73,900 736,133.78 14,473 MTS SYS CORP 553777103 MTSC 36.62 11,500 306,886.88 444.13 MULLI-FINELINE ELECTRONIX INC 624766102 MLI 31.0 29,300 962,458.11 928.81 NABI BIOPHARMACEUTIC 625919109 NABI 6.7 39,800 234,422.00 269,84 NACCO INDUSTRIES LC LA 629519109 NAFC 27.30 4,000 95,634.70 190,20 NASH FINCH CO. 631158102 NFC 27.30 4,000 95,634.70 190,20 NATIONAL FINANCIAL PARTNERS CORP	MOLINA HEALTHCARE INC	60855R100	MOH		32.51	19,100	699,233.62	620,941.00
MOOG INC. CLA 615394202 MOGA 38.19 100 3,527.50 3,81 MOSYS INC. 619718109 MOSY 9.25 9,100 71,147.44 84,177 MOVE, INC 62458M108 MOVE 5.51 40,300 211,923.61 222,05 MPS GROUP INC 553409103 MPS 14.18 73,900 736,133.78 1,047,90 MTS SYS CORP 553777103 MTSC 38.62 11,500 306,886.88 444,13 MUELLER INDUSTRIES INC. 625418101 MFLX 32,02 33,00 362,458.11 928,81 NABI BIOPHARMACEUTIC 625418101 MFLX 20,29 31,00 39,800 234,422.00 265,79 NASH FINCH CO. 631158102 NAFC 136.60 1,110 91,490.77 150,26 NATIONAL BEVERAGE CO 63017106 FIZ 43,97 24,00 96,534.70 105,52 NATIONAL HEALTH INVESTORS INC 63607208 NFP 43,97 24,00 66,637.90 94,19 NATIONAL	MONARCH CASINO & RES	609027107	MCRI		23.88	22,700	606,509.20	542,076.01
MOSYS INC. 619718109 MOSY 9.25 9,100 71,147.44 8.17.47 MOVE, INC 62458M108 MOVE 5.51 40,300 211,923.61 222,05 MPS GROUP INC 553409103 MPS 14.18 73,900 736,133.78 1,047,90 MTS SYS CORP 553777103 MTSC 38.62 11,500 306,886.88 444,13 MULLT-IFINELINE SINC. 624756102 MLI 31.70 29,300 962,458.11 928,81 NABI BIOPHARMACEUTIC 625418101 MFLX 20.9 13,100 33,662.02 265,79 NASH FINCH CO. 629519109 NABI 678 39,800 234,422.00 269,84 NATIONAL BEVERAGE CO 631158102 NAFC 27.30 4,000 91,490.77 150,26 NATIONAL IFINANCIAL PARTINERS CORP 63607208 NFP 43.97 2,400 86,630.79 105,52 NATIONAL HEALTH INVESTORS INC 636330140 NHC 52.0 12,245 457,284.24 675,92 NATION	MONRO MUFFLER BRAKE	610236101	MNRO		35.10	1,200	26,272.15	42,120.00
MOVE, INC 62458M108 MOVE 5.51 40,300 211,923.61 22.05 MPS GROUP INC 553409103 MPS 14.18 73,900 736,133.78 1,047,90 MTS SYS CORP 553777103 MTSC 38.62 11,500 306,886.88 444,13 MULTI-FINELINE ELECTRONIX INC 624756102 MLI 31.70 29,300 962,458.11 928,81 NABI BIOPHARMACEUTIC 625418101 MFLX 20.29 13,100 353,662.02 265,79 NASH FINCH CO. 629579103 NC 136.60 1,100 91,490.77 150,26 NATIONAL BEVERAGE CO 631158102 NAFC 27.30 4,000 95,634.70 109,20 NATIONAL FINANCIAL PARTNERS CORP 63607P208 NFP 43.97 2,400 96,863.79 105,52 NATIONAL HEALTH INVESTORS INC 63690100 NHC 33.00 27.40 96,863.79 109,42 NATIONAL HEALTH CARE 63590100 NHC 55.20 12,24 457,284.24 675,52	MOOG INC. CL A	615394202	MOG.A		38.19	100	3,527.50	3,819.00
MPS GROUP INC 553409103 MPS 14.18 73,900 736,133.78 1,047,90 MTS SYS CORP 553777103 MTSC 38.62 11,500 306,886.88 444,13 MUELLER INDUSTRIES INC. 624756102 MLI 31.70 29,300 962,458.11 928,81 MULTI-FINELINE ELECTRONIX INC 625418101 MFLX 20.29 13,100 353,662.02 265,79 NABI BIOPHARMACEUTIC 629519109 NABI 6,78 39,800 234,422.00 269,84 NACCO INDUSTRIES -CL A 629579103 NC 136.60 1,100 91,490.77 150,26 NASH FINCH CO. 631158102 NAFC 27.30 4,000 95,634.70 109,20 NATIONAL EVERAGE CO 635017106 FIZ 14.03 19,100 256,199.51 267,97 NATIONAL FINANCIAL PARTNERS CORP 63632014 NHI 33.00 27,400 86,630.79 105,52 NATIONAL HEALTH INVESTORS INC 636350140 NHI 35,00 26,600 629,433.91 646,37	MOSYS INC.	619718109	MOSY		9.25	9,100	71,147.44	84,175.00
MTS SYS CORP 553777103 MTSC 38.62 11,500 306,886.88 44,13 MUELLER INDUSTRIES INC. 624756102 MLI 31.70 29,300 962,458.11 928.81 MULTI-FINELINE ELECTRONIX INC 62541B101 MFLX 20.29 13,100 353,662.02 265,79 NABI BIOPHARMACEUTIC 629519109 NABI 6.78 39,800 234,422.00 269,84 NACCO INDUSTRIES -CL A 629579103 NC 136.60 1,100 91,490.77 150,26 NASH FINCH CO. 631158102 NAFC 27.30 4,000 95,634.70 109,20 NATIONAL EVERAGE CO 635017106 FIZ 14.03 19,100 256,199.51 267,97 NATIONAL FINANCIAL PARTNERS CORP 63607208 NFP 43.97 2,400 86,630.79 105,52 NATIONAL HEALTH INVESTORS INC 63633D104 NHI 33.00 27,400 692,681.70 904,19 NATIONAL PRINTERS TATE CORP 636540100 NATL 24.30 26,600 629,433.91 646	MOVE, INC	62458M108	MOVE		5.51	40,300	211,923.61	222,053.00
MUELLER INDUSTRIES INC. 624756102 MLI 31.70 29,300 962,458.11 928,811 MULTI-FINELINE ELECTRONIX INC 62541B101 MFLX 20.29 13,100 353,662.02 265,798 NABI BIOPHARMACEUTIC 629519109 NABI 6.78 39,800 234,422.00 269,844 NACCO INDUSTRIES -CL A 629579103 NC 136.60 1,100 91,490.77 150,260 NASH FINCH CO. 631158102 NAFC 27.30 4,000 95,634.70 109,200 NATIONAL BEVERAGE CO 635017106 FIZ 14.03 19,100 256,199.51 267,977 NATIONAL FINANCIAL PARTNERS CORP 63607P208 NFP 43.97 2,400 86,630.79 105,52 NATIONAL HEALTH INVESTORS INC 63633D104 NHI 33.00 27,400 692,681.70 904,19 NATIONAL INTERSTATE CORP 63654U100 NATL 24.30 26,600 692,433.91 646,37 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61	MPS GROUP INC	553409103	MPS		14.18	73,900	736,133.78	1,047,902.00
MULTI-FINELINE ELECTRONIX INC 62541B101 MFLX 20.29 13,100 353,662.02 265,797 NABI BIOPHARMACEUTIC 629519109 NABI 6.78 39,800 234,422.00 269,844 NACCO INDUSTRIES -CL A 629579103 NC 136.60 1,100 91,490.77 150,266 NASH FINCH CO. 631158102 NAFC 27.30 4,000 95,634.70 109,206 NATIONAL BEVERAGE CO 635017106 FIZ 14.03 19,100 256,199.51 267,975 NATIONAL FINANCIAL PARTNERS CORP 63607P208 NFP 43.97 2,400 86,630.79 105,522 NATIONAL HEALTH INVESTORS INC 63633D104 NHI 33.00 27,400 692,681.70 904,199 NATIONAL HEALTH CORP 635906100 NHC 55.20 12,245 457,284.24 675,922 NATIONAL PRESTO EORP 63654U100 NATL 24.30 26,600 629,433.91 646,377 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,855.61 <t< td=""><td>MTS SYS CORP</td><td>553777103</td><td>MTSC</td><td></td><td>38.62</td><td>11,500</td><td>306,886.88</td><td>444,130.00</td></t<>	MTS SYS CORP	553777103	MTSC		38.62	11,500	306,886.88	444,130.00
NABI BIOPHARMACEUTIC 629519109 NABI 6.78 39,800 234,422.00 269,84 NACCO INDUSTRIES -CLA 629579103 NC 136.60 1,100 91,490.77 150,266 NASH FINCH CO. 631158102 NAFC 27.30 4,000 95,634.70 109,200 NATIONAL BEVERAGE CO 635017106 FIZ 14.03 19,100 256,199.51 267,977 NATIONAL FINANCIAL PARTNERS CORP 63607P208 NFP 43.97 2,400 86,630.79 105,522 NATIONAL HEALTH INVESTORS INC 63633D104 NHI 33.00 27,400 692,681.70 904,193 NATIONAL INTERSTATE CORP 63654U100 NHC 55.20 112,245 457,284.24 675,922 NATIONAL INTERSTATE CORP 63654U100 NATL 24.30 26,600 629,433.91 646.37 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61 10,128 NATIONAL PESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86	MUELLER INDUSTRIES INC.	624756102	MLI		31.70	29,300	962,458.11	928,810.00
NACCO INDUSTRIES -CL A 629579103 NC 136.60 1,100 91,490.77 150.26 NASH FINCH CO. 631158102 NAFC 27.30 4,000 95,634.70 109.20 NATIONAL BEVERAGE CO 635017106 FIZ 14.03 19,100 256,199.51 267,97 NATIONAL FINANCIAL PARTNERS CORP 63607P208 NFP 43.97 2,400 86,630.79 105,52 NATIONAL HEALTH INVESTORS INC 63633D104 NHI 33.00 27,400 692,681.70 904,198 NATIONAL INTERSTATE CORP 63654U100 NHC 55.20 12,245 457,284.24 675,92 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61 10,128 NATIONAL PRESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86 676,530 NATIONAL WESTN LIFE 638522102 NWIIA 230.14 3,100 560,039.50 713,438	MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX		20.29	13,100	353,662.02	265,799.00
NASH FINCH CO. 631158102 NAFC 27.30 4,000 95,634.70 109.20 NATIONAL BEVERAGE CO 635017106 FIZ 14.03 19,100 256,199.51 267,97 NATIONAL FINANCIAL PARTNERS CORP 63607P208 NFP 43.97 2,400 86,630.79 105,52 NATIONAL HEALTH INVESTORS INC 63633D104 NHI 33.00 27,400 692,681.70 904,19 NATIONAL HEALTH CARE 635906100 NHC 55.20 12,245 457,284.24 675,92 NATIONAL INTERSTATE CORP 63654U100 NATI 24.30 26,600 629,433.91 646,37 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61 10,125 NATIONAL PRESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86 676,530 NATIONAL WESTN LIFE 638522102 NWIIA 230.14 3,100 560,039.50 713,438	NABI BIOPHARMACEUTIC	629519109	NABI		6.78	39,800	234,422.00	269,844.00
NATIONAL BEVERAGE CO 635017106 FIZ 14.03 19,100 256,199.51 267,975 NATIONAL FINANCIAL PARTNERS CORP 63607P208 NFP 43.97 2,400 86,630.79 105,522 NATIONAL HEALTH INVESTORS INC 63633D104 NHI 33.00 27,400 692,681.70 904,199 NATIONAL HEALTH CARE 635906100 NHC 55.20 12,245 457,284.24 675,925 NATIONAL INTERSTATE CORP 63654U100 NATL 24.30 26,600 629,433.91 646,379 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61 10,129 NATIONAL PRESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86 676,531 NATIONAL WESTN LIFE 63852102 NWLIA 230.14 3,100 560,039.50 713,435	NACCO INDUSTRIES -CL A	629579103	NC		136.60	1,100	91,490.77	150,260.00
NATIONAL FINANCIAL PARTNERS CORP 63607P208 NFP 43.97 2,400 86,630.79 105,527 NATIONAL HEALTH INVESTORS INC 63633D104 NHI 33.00 27,400 692,681.70 904,195 NATIONAL HEALTHCARE 635906100 NHC 55.20 12,245 457,284.24 675,92 NATIONAL INTERSTATE CORP 63654U100 NATL 24.30 26,600 629,433.91 646,375 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61 10,126 NATIONAL PRESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86 676,530 NATIONAL WESTN LIFE 638522102 NWLIA 230.14 3,100 560,039.50 713,436	NASH FINCH CO.	631158102	NAFC		27.30	4,000	95,634.70	109,200.00
NATIONAL HEALTH INVESTORS INC 63633D104 NHI 33.00 27,400 692,681.70 904,195 NATIONAL HEALTHCARE 635906100 NHC 55.20 12,245 457,284.24 675,925 NATIONAL INTERSTATE CORP 63654U100 NATL 24.30 26,600 629,433.91 646,375 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61 10,125 NATIONAL PRESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86 676,53 NATIONAL WESTN LIFE 638522102 NWLIA 230.14 3,100 560,039.50 713,43	NATIONAL BEVERAGE CO	635017106	FIZ		14.03	19,100	256,199.51	267,973.01
NATIONAL HEALTHCARE 635906100 NHC 55.20 12,245 457,284.24 675,925 NATIONAL INTERSTATE CORP 63654U100 NATL 24.30 26,600 629,433.91 646,375 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61 10,125 NATIONAL PRESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86 676,530 NATIONAL WESTN LIFE 638522102 NWLIA 230.14 3,100 560,039.50 713,435	NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP		43.97	2,400	86,630.79	105,527.98
NATIONAL INTERSTATE CORP 63654U100 NATL 24.30 26,600 629,433.91 646,376 NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61 10,125 NATIONAL PRESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86 676,530 NATIONAL WESTN LIFE 638522102 NWLIA 230.14 3,100 560,039.50 713,435	NATIONAL HEALTH INVESTORS INC	63633D104	NHI		33.00	27,400	692,681.70	904,199.99
NATIONAL PENN BANCSH 637138108 NPBC 20.25 500 9,853.61 10,125 NATIONAL PRESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86 676,530 NATIONAL WESTN LIFE 638522102 NWLIA 230.14 3,100 560,039.50 713,435	NATIONAL HEALTHCARE	635906100	NHC		55.20	12,245	457,284.24	675,923.98
NATIONAL PRESTO INDS INC 637215104 NPK 59.87 11,300 531,386.86 676,530 NATIONAL WESTN LIFE 638522102 NWLIA 230.14 3,100 560,039.50 713,430	NATIONAL INTERSTATE CORP	63654U100	NATL		24.30	26,600	629,433.91	646,379.99
NATIONAL WESTN LIFE 638522102 NWLIA 230.14 3,100 560,039.50 713,435	NATIONAL PENN BANCSH	637138108	NPBC		20.25	500	9,853.61	10,125.00
	NATIONAL PRESTO INDS INC	637215104	NPK		59.87	11,300	531,386.86	676,530.98
NAVISTAR INTL. CORP. 63934E108 NAV 33.43 5,200 127,956.95 173,830	NATIONAL WESTN LIFE	638522102	NWLIA		230.14	3,100	560,039.50	713,434.00
	NAVISTAR INTL. CORP.	63934E108	NAV		33.43	5,200	127,956.95	173,836.00



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	IDENTIFIER	TICKER		PRICE	SHARES	VALUE	VALUE
			Group: DOMESTIC EQU	ITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK	(Q)		
NBTY INC.	628782104	NTY		41.57	39,800	977,399.91	1,654,486.00
NEENAH PAPER INC	640079109	NP		35.32	20,800	712,986.01	734,656.00
NESS TECHNOLOGIES INC	64104X108	NSTC		14.26	50,100	582,924.57	714,425.99
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS		29.56	1,100	30,078.95	32,516.00
NETGEAR INC	64111Q104	NTGR		26.25	21,400	370,715.78	561,750.00
NETRATINGS INC	64116M108	NTRT		17.51	43,300	584,990.75	758,183.00
NETSCOUT SYS INC	64115T104	NTCT		8.30	14,100	95,718.45	117,030.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX		10.42	62,600	1,156,821.57	652,292.00
NEWALLIANCE BANCSHARES INC	650203102	NAL		16.40	9,200	129,780.90	150,880.00
NEWMARKET CORP	651587107	NEU		59.05	8,800	238,142.67	519,640.01
NEWPORT CORP	651824104	NEWP		20.95	47,300	762,138.20	990,935.00
NICOR INC.	654086107	GAS		46.80	29,500	1,069,402.09	1,380,600.00
NJ RESOURCES CORP. COMMON	646025106	NJR		48.58	6,800	218,878.90	330,344.00
NN INC	629337106	NNBR		12.43	49,500	600,395.34	615,285.00
NORDSON CORP	655663102	NDSN		49.83	15,400	607,101.75	767,382.00
NORTH PITTSBURGH SYS	661562108	NPSI		24.14	25,000	627,258.11	603,500.00
NORTHSTAR NEUROSCIENCE	66704V101	NSTR		14.38	45,700	585,465.36	657,166.00
NORTHWESTERN CORP	668074305	NWEC		35.38	28,700	868,716.47	1,015,406.01
NOVEN PHARMACEUTICALS INC	670009109	NOVN		25.45	25,200	620,323.20	641,340.00
OCWEN FINANCIAL CORP	675746309	OCN		15.86	48,400	724,967.18	767,624.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY		13.26	48,000	823,582.13	636,480.00
ODYSSEY HOLDINGS CORP	67612W108	ORH		37.30	20,300	689,779.61	757,190.00
OHIO CASUALTY CORP.	677240103	OCAS		29.81	44,900	844,242.82	1,338,469.00
OIL STS INTL INC	678026105	OIS		32.23	38,300	943,964.02	1,234,409.00
OLD NATL BANCORP IND	680033107	ONB		18.92	37,300	826,794.81	705,716.00
OLIN CORP	680665205	OLN		16.52	61,400	1,116,258.81	1,014,328.01
OLYMPIC STEEL INC	68162K106	ZEUS		22.23	23,900	784,005.95	531,297.00
OM GROUP, INC.	670872100	OMG		45.28	16,400	424,538.73	742,592.00
OMEGA FINL CORP	682092101	OMEF		31.92	22,100	662,464.68	705,432.00
OMNITURE INC	68212S109	OMTR		14.08	5,500	43,395.00	77,440.00



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			Group: DOMESTIC EQ	QUITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
OMNIVISION TECHNOLOGIES INC	682128103	OVTI		13.65	56,600	1,083,058.59	772,590.01
ONLINE RESOURCES CORP	68273G101	ORCC		10.21	10,600	108,484.64	108,226.00
OPTICAL COMMUNICATIO	68382T101	OCPI		1.64	6,200	13,365.83	10,168.00
OPTIUM CORP	68402T107	OPTM		24.94	2,400	59,760.00	59,856.00
ORASURE TECHNOLOGIES	68554V108	OSUR		8.26	72,700	659,195.77	600,502.00
ORBCOMM INC	68555P100	ORBC		8.82	3,700	29,600.00	32,634.00
ORBITAL SCIENCES CORP.	685564106	ORB		18.44	10,900	106,680.16	200,996.00
OREGON STEEL MILLS INC	686079104	OS		62.41	24,800	771,213.98	1,547,768.00
ORIENTAL FINL GROUP	68618W100	OFG		12.95	51,100	685,647.23	661,745.00
ORLEANS HOMEBUILDERS INC	686588104	ОНВ		18.80	26,800	461,395.07	503,840.00
OSI PHARMACEUTICALS INC	671040103	OSIP		34.98	9,100	307,497.29	318,318.00
OSI SYSTEMS INC	671044105	OSIS		20.93	31,800	552,250.82	665,573.97
OSIRIS THERAPEUTICS INC	68827R108	OSIR		25.32	1,400	14,014.00	35,448.00
OTTER TAIL CORP	689648103	OTTR		31.16	27,400	786,414.86	853,784.00
OWENS & MINOR INC.	690732102	OMI		31.27	4,000	85,003.59	125,080.00
P A M TRANSN SVCS IN	693149106	PTSI		22.02	22,800	618,099.81	502,056.00
PACIFIC CAP BANCORP	69404P101	PCBC		33.58	37,600	1,064,600.93	1,262,608.01
PACIFIC ETHANOL INC	69423U107	PEIX		15.39	29,700	614,751.10	457,082.99
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN		19.58	62,300	1,193,907.24	1,219,834.00
PACKETEER INC	695210104	PKTR		13.60	71,700	775,741.73	975,120.00
PAIN THERAPEUTICS INC.	69562K100	PTIE		8.90	40,600	370,694.32	361,340.02
PALM INC	696643105	PALM		14.09	72,200	1,046,277.78	1,017,298.00
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI		50.67	19,300	603,133.61	977,931.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA		29.01	23,900	598,961.01	693,339.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX		22.37	36,200	890,364.05	809,794.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC		18.02	14,900	249,034.14	268,498.00
PAREXEL INT'L CORP.	699462107	PRXL		28.97	26,300	644,640.75	761,911.01
PARK ELECTROCHEMICAL CORP.	700416209	PKE		25.65	23,800	584,329.58	610,470.00
PARK NATL CORP	700658107	PRK		99.00	3,600	423,866.58	356,400.00
PARKER DRILLING CO	701081101	PKD		8.17	57,500	435,519.61	469,775.00



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			Group: DOMESTIC EQU	ITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK	(Q)		
PARLUX FRAGRANCES INC	701645103	PARL		5.57	47,700	550,157.59	265,689.00
PAYLESS SHOESOURCE INC	704379106	PSS		32.82	47,000	838,114.64	1,542,540.00
PEGASYSTEMS INC	705573103	PEGA		9.87	26,300	205,933.11	259,580.98
PENN VA CORP	707882106	PVA		70.04	9,000	273,209.28	630,360.00
PEOPLES BANCORP INC	709789101	PEBO		29.70	5,800	158,388.26	172,260.00
PEOPLES ENERGY CORP	711030106	PGL		44.57	28,000	1,137,223.22	1,247,960.00
PEOPLESUPPORT INC	712714302	PSPT		21.05	37,500	510,068.82	789,375.01
PEP BOYS MM & J	713278109	PBY		14.86	7,600	98,062.80	112,936.00
PERFORMANCE FOOD GROUP COMPANY	713755106	PFGC		27.64	21,600	674,788.98	597,024.00
PERICOM SEMICONDUCTOR CORP	713831105	PSEM		11.47	14,000	205,348.86	160,580.00
PEROT SYSTEMS COPR. CL. A	714265105	PER		16.39	71,200	951,320.54	1,166,968.00
PERRIGO CO.	714290103	PRGO		17.30	31,700	456,061.80	548,409.99
PERRY ELLIS INTERNATIONAL	288853104	PERY		41.00	18,800	392,965.98	770,800.00
PETROHAWK ENERGY CORP	716495106	HAWK		11.50	31,900	218,297.29	366,850.00
PFF BANCORP INC	69331W104	PFB		34.51	6,500	213,026.34	224,315.00
PGT INC	69336V101	PGTI		12.65	4,100	57,646.00	51,865.00
PHARMANET DEVELOPMENT GROUP	717148100	PDGI		22.07	33,900	570,553.78	748,173.00
PHARMION CORP	71715B409	PHRM		25.74	23,400	564,891.06	602,316.00
PHH CORP	693320202	PHH		28.87	2,700	58,683.93	77,949.00
PHILLIPS-VAN HEUSEN	718592108	PVH		50.17	10,200	316,903.05	511,734.00
PHOENIX COMPANIES INC.	71902E109	PNX		15.89	8,600	97,115.17	136,654.00
PHOTRONICS INC.	719405102	PLAB		16.34	52,000	826,149.30	849,680.00
PHYSICIANS FORMULA HOLDINGS	719427106	FACE		18.69	3,000	59,100.00	56,070.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY		26.75	10,600	257,528.06	283,550.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK		33.14	1,200	24,264.74	39,767.99
PIONEER COMPANIES INC	723643300	PONR		28.66	25,000	666,847.92	716,500.00
PIONEER DRILLING COMPANY	723655106	PDC		13.28	56,600	861,751.52	751,648.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC		65.15	16,100	775,105.52	1,048,915.00
PLANTRONICS INC.	727493108	PLT		21.20	16,900	629,737.89	358,280.00
PLEXUS CORP	729132100	PLXS		23.88	43,700	799,262.67	1,043,556.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
PLUG POWER INC	72919P103	PLUG		3.89	112,900	466,896.29	439,181.00
PNM RESOURCES INC	69349H107	PNM		31.10	45,700	1,257,297.37	1,421,270.00
POLARIS INDUSTRIES INC.	731068102	PII		46.83	3,400	147,190.42	159,222.00
POLYCOM INC.	73172K104	PLCM		30.91	55,400	1,022,867.22	1,712,414.00
POLYONE CORPORATION	73179P106	POL		7.50	97,600	820,750.11	731,999.99
PORTALPLAYER INC	736187204	PLAY		13.45	53,500	711,642.69	719,574.99
POTLATCH CORP.	737630103	PCH		43.82	29,100	963,859.29	1,275,162.00
POWERWAVE TECHNOLOGIES	739363109	PWAV		6.45	7,100	45,582.00	45,795.00
PRA INTERNATIONAL	69353C101	PRAI		25.27	26,300	598,658.49	664,601.00
PREFERRED BANK/LOS ANGELES	740367107	PFBC		60.09	10,000	526,170.56	600,900.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI		9.44	87,200	706,909.71	823,167.99
PREMIERWEST BANCORP	740921101	PRWT		15.96	5,600	79,453.71	89,376.00
PREMIUM STANDARD FARMS INC	74060C105	PORK		18.57	32,400	508,158.74	601,667.99
PRESIDENTIAL LIFE	740884101	PLFE		21.95	30,800	627,551.56	676,060.00
PRICELINE.COM INC	741503403	PCLN		43.61	23,300	586,815.34	1,016,113.02
PRIMEENERGY CORP	74158E104	PNRG		64.50	2,300	172,828.07	148,350.00
PROASSURANCE CORP	74267C106	PRA		49.92	2,900	115,083.69	144,768.00
PROGRESS SOFTWARE	743312100	PRGS		27.93	4,300	104,137.94	120,099.00
PROQUEST COMPANY	74346P102	PQE		10.45	47,500	691,587.94	496,375.01
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS		35.60	2,000	52,131.66	71,200.00
PSS WORLD MEDICAL INC.	69366A100	PSSI		19.53	1,600	32,308.96	31,248.00
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS		37.52	6,300	170,048.46	236,376.00
QAD INC	74727D108	QADI		8.39	36,600	317,677.96	307,074.01
QUALITY SYSTEMS INC	747582104	QSII		37.27	5,000	123,141.42	186,350.00
QUANEX CORP	747620102	NX		34.59	32,000	841,608.36	1,106,880.00
QUANTUM FUEL SYSTEMS TECH WW INC	74765E109	QTWW		1.60	134,000	288,806.35	214,400.00
QUEST SOFTWARE INC	74834T103	QSFT		14.65	28,100	360,751.93	411,665.00
QUICKSILVER INC	74838C106	ZQK		15.75	8,800	107,162.00	138,600.00
R & G FINANCIAL CORP CL-B	749136107	RGF		7.65	78,600	909,564.13	601,289.99
RADIO ONE INC CL-D	75040P405	ROIAK		6.74	30,900	411,170.63	208,266.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
RAILAMERICA INC	750753105	RRA		16.08	62,100	649,578.41	998,568.00
RALCORP HOLDINGS	751028101	RAH		50.89	100	4,886.22	5,089.00
RASER TECHNOLOGIES INC	754055101	RZ		6.12	8,100	78,067.80	49,572.00
RC2 CORP	749388104	RCRC		44.00	23,600	784,996.61	1,038,400.00
RCN CORPORATION	749361200	RCNI		30.15	29,500	712,560.77	889,425.00
REALNETWORKS INC	75605L104	RNWK		10.94	90,200	683,876.15	986,788.01
REGAL BELOIT	758750103	RBC		52.51	23,900	899,452.05	1,254,989.00
REGENERON PHARMACEUTICAL	75886F107	REGN		20.07	2,600	55,952.00	52,182.00
REGIS CORP	758932107	RGS		39.54	32,200	1,177,006.74	1,273,188.00
REHABCARE GROUP INC	759148109	RHB		14.85	7,200	175,004.79	106,920.00
RENAISSANCE LEARNING INC	75968L105	RLRN		17.73	2,000	44,839.86	35,460.00
RENASANT CORP	75970E107	RNST		30.63	6,600	138,094.31	202,158.00
RENT-A-CENTER INC	76009N100	RCII		29.51	45,200	1,123,727.68	1,333,852.00
REPLIDYNE INC	76028W107	RDYN		5.74	2,000	18,820.00	11,480.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET		16.78	18,600	289,726.34	312,108.00
REPUBLIC BANCORP INC	760282103	RBNC		13.46	45,500	507,667.38	612,430.00
REPUBLIC BANCORP KY	760281204	RBCAA		25.09	27,600	546,082.24	692,484.01
RESOURCE AMERICA INC	761195205	REXI		26.40	30,800	523,168.30	813,120.00
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN		31.84	200	5,417.00	6,368.00
RF MICRO-DEVICES	749941100	RFMD		6.79	9,800	75,097.40	66,542.00
RLI CORP	749607107	RLI		56.42	18,900	715,128.27	1,066,338.00
ROBBINS & MYERS INC.	770196103	RBN		45.92	22,000	631,644.72	1,010,240.00
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI		60.46	11,500	432,429.08	695,290.00
ROGERS CORP.	775133101	ROG		59.15	3,600	162,145.28	212,940.00
ROMA FINANCIAL CORP	77581P109	ROMA		16.56	4,100	62,402.00	67,896.00
ROSETTA RESOURCES INC	777779307	ROSE		18.67	49,600	871,639.02	926,032.00
ROYAL BANCSHARES PA	780081105	RBPAA		26.28	3,465	77,590.37	91,060.21
RUBY TUESDAY INC	781182100	RI		27.44	29,100	737,012.94	798,503.99
RUDDICK CORP.	781258108	RDK		27.75	33,400	835,717.77	926,850.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA		16.92	38,500	651,409.01	651,419.98



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
RUSS BERRIE & CO INC	782233100	RUS		15.45	1,500	22,942.50	23,175.00
RYERSON TULL, INC.	78375P107	RYI		25.09	33,600	639,959.86	843,024.00
S & T BANCORP INC	783859101	STBA		34.67	700	22,874.53	24,269.00
S1 CORPORATION	78463B101	SONE		5.51	83,200	395,376.05	458,432.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT		50.71	16,100	547,020.34	816,431.00
SAIA INC	78709Y105	SAIA		23.21	21,300	488,713.24	494,373.00
SAIC INC	78390X101	SAI		17.79	34,600	647,020.00	615,534.00
SALEM COMMUNICATIONS -CL A	794093104	SALM		11.95	1,100	12,444.59	13,145.00
SANGAMO BIOSCIENCES INC	800677106	SGMO		6.60	200	1,179.76	1,320.00
SANTANDER BANCORP	802809103	SBP		17.85	17,200	382,207.76	307,020.00
SAUER-DANFOSS INC	804137107	SHS		32.25	1,700	38,340.31	54,824.99
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT		11.21	99,600	441,258.61	1,116,516.00
SCHAWK INC	806373106	SGK		19.54	3,500	63,898.45	68,390.00
SCHNITZER STL INDS	806882106	SCHN		39.70	25,200	738,486.72	1,000,440.00
SCHULMAN (A.) INC.	808194104	SHLM		22.25	19,400	388,594.67	431,650.02
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM		26.05	28,600	662,641.87	745,030.00
SCIELE PHARMA INC	808627103	SCRX		24.00	38,600	662,625.32	926,400.00
SEABOARD CORP	811543107	SEB		1,765.00	600	581,527.09	1,059,000.00
SELECT COMFORT CORP	81616X103	SCSS		17.39	30,900	570,829.39	537,351.01
SELECTIVE INSURANCE GROUP	816300107	SIGI		57.29	21,300	726,732.20	1,220,277.00
SEMTECH CORPORATION	816850101	SMTC		13.07	63,300	1,021,382.73	827,331.00
SENIOR HOUSING PROP TRUST	81721M109	SNH		24.48	3,400	73,977.04	83,232.00
SENSIENT TECHNOLOGIES	81725T100	SXT		24.60	32,300	654,141.81	794,579.99
SHENANDOAH TELECOMMU	82312B106	SHEN		47.01	2,700	72,989.97	126,927.00
SHILOH INDUSTRIES INC	824543102	SHLO		18.95	7,700	110,393.69	145,915.00
SHOE CARNIVAL INC	824889109	SCVL		31.60	23,100	509,117.10	729,960.00
SHUTTERFLY INC	82568P304	SFLY		14.40	1,000	14,900.00	14,400.00
SILICON IMAGE INC	82705T102	SIMG		12.72	55,500	548,808.38	705,960.01
SILICON STORAGE TECH	827057100	SSTI		4.51	160,700	737,566.17	724,757.00
SIMMONS 1ST NATL COR	828730200	SFNC		31.55	13,100	343,275.28	413,305.02



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK	(Q)		
SIMPSON MANUFACTURING CO	829073105	SSD		31.65	16,800	434,335.28	531,720.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO		38.51	7,100	281,245.20	273,421.00
SJW CORP	784305104	SJW		38.76	3,000	60,934.07	116,280.00
SKECHERS U S A INC	830566105	SKX		33.31	26,100	531,674.46	869,391.00
SKYLINE CORP.	830830105	SKY		40.22	200	7,775.00	8,044.00
SKYWEST INC	830879102	SKYW		25.51	4,700	85,758.79	119,897.00
SONIC AUTOMOTIVE INC.	83545G102	SAH		29.04	34,100	760,839.02	990,264.00
SONIC CORP	835451105	SONC		23.95	5,000	104,246.25	119,750.00
SONICWALL INC	835470105	SNWL		8.42	73,100	605,363.97	615,502.00
SONUS NETWORKS INC	835916107	SONS		6.59	5,800	31,201.10	38,222.00
SOTHEBY'S	835898107	BID		31.02	20,100	446,271.86	623,502.01
SOUTHWEST BANCORP IN	844767103	OKSB		27.86	5,000	102,789.32	139,300.00
SOUTHWEST GAS CORP	844895102	SWX		38.37	500	16,794.50	19,185.00
SPANISH BROADCASTING SYSTEM	846425882	SBSA		4.11	139,900	588,455.98	574,989.00
SPEEDWAY MOTORSPORTS	847788106	TRK		38.40	20,000	672,224.95	768,000.00
SPHERION CORPORATION	848420105	SFN		7.43	90,800	825,709.70	674,644.00
SPSS INC.	78462K102	SPSS		30.07	14,700	354,103.44	442,029.01
STAGE STORES INC	85254C305	SSI		30.39	28,800	762,621.77	875,232.01
STAKTEK HOLDINGS INC	85256P106	STAK		5.15	61,200	297,992.94	315,180.00
STANDARD MICROSYSTEMS CORP	853626109	SMSC		27.98	1,900	51,716.50	53,162.00
STANDEX INTERNATIONAL CORP	854231107	SXI		30.13	5,100	123,257.77	153,663.00
STANLEY FURNITURE CO INC	854305208	STLY		21.45	29,200	667,759.15	626,340.00
STANLEY INC	854532108	SXE		16.91	2,500	42,000.00	42,275.00
STARTEK INC	85569C107	SRT		13.54	42,100	718,164.49	570,033.99
STATE AUTO FINL CORP	855707105	STFC		34.73	10,400	314,685.14	361,192.00
STEEL TECHNOLOGIES INC	858147101	STTX		17.55	12,000	283,178.91	210,600.00
STEIN MART INC.	858375108	SMRT		13.26	2,700	43,791.39	35,802.00
STERIS CORP	859152100	STE		25.17	48,100	1,100,530.81	1,210,677.01
STERLING FINL CORP	859317109	SLFI		23.67	10,500	176,136.00	248,535.00
STERLING FINL CORP W	859319105	STSA		33.81	8,100	266,226.75	273,861.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
-			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
STEWART ENTERPRISES INC. CL-A	860370105	STEI		6.25	41,400	240,342.72	258,750.00
STILLWATER MINING COMPANY	86074Q102	SWC		12.49	58,600	661,191.40	731,914.01
STONE ENERGY CORP	861642106	SGY		35.35	23,600	1,016,769.45	834,259.99
STRAYER EDUCATION INC	863236105	STRA		106.05	900	90,532.97	95,445.00
SUFFOLK BANCORP	864739107	SUBK		38.13	4,400	140,253.84	167,772.00
SUN BANCORP INC/NJ	86663B102	SNBC		21.07	34,000	573,512.52	716,380.01
SUNRISE SENIOR LIVING INC	86768K106	SRZ		30.72	34,800	885,927.16	1,069,056.00
SUPERIOR INDUSTRIES INTL	868168105	SUP		19.27	39,900	883,636.02	768,873.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ		26.88	41,900	970,799.15	1,126,272.00
SUSSER HOLDINGS CORP	869233106	SUSS		18.00	3,000	54,900.00	54,000.00
SVB FINANCIAL GROUP	78486Q101	SIVB		46.62	3,200	107,876.93	149,184.00
SWIFT ENERGY COMPANY	870738101	SFY		44.81	23,800	692,689.38	1,066,478.00
SWS GROUP INC	78503N107	SWS		35.70	25,800	548,566.83	921,060.00
SYBASE INC.	871130100	SY		24.70	14,900	312,793.64	368,030.00
SYCAMORE NETWORKS INC	871206108	SCMR		3.76	207,800	837,430.99	781,328.00
SYKES ENTERPRISES	871237103	SYKE		17.64	37,500	397,539.50	661,500.00
SYMBION INC	871507109	SMBI		18.51	35,500	670,865.41	657,105.00
SYMMETRY MEDICAL INC	871546206	SMA		13.83	47,700	750,673.83	659,691.00
SYMS CORP	871551107	SYM		19.91	25,600	456,318.12	509,696.01
SYNCHRONOSS TECHNOLOGIES INC	87157B103	SNCR		13.72	3,300	31,284.00	45,276.00
SYNNEX CORP	87162W100	SNX		21.94	26,700	492,986.82	585,797.98
SYSTEMAX INC	871851101	SYX		17.45	7,600	50,754.11	132,620.00
T-3 ENERGY SERVICES INC	87306E107	TTES		22.05	13,400	262,455.86	295,470.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	TTWO		17.76	57,100	608,905.65	1,014,096.00
TANOX INC	87588Q109	TNOX		19.90	53,100	774,104.89	1,056,690.00
TASER INTERNATIONAL INC	87651B104	TASR		7.61	95,600	734,587.65	727,516.00
TAYLOR CAPITAL GROUP INC	876851106	TAYC		36.61	19,700	584,476.08	721,217.00
TECHNICAL OLYMPIC US	878483106	TOA		10.17	24,900	249,383.46	253,233.00
TECHNITROL INC.	878555101	TNL		23.89	33,000	631,751.35	788,369.99
TECHWELL INC	87874D101	TWLL		16.06	2,300	34,454.00	36,938.00



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			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA		16.90	12,400	188,662.79	209,560.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY		40.13	4,900	199,245.27	196,637.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX		20.46	49,600	865,118.24	1,014,816.00
TENNANT COMPANY	880345103	TNC		29.00	26,500	608,488.08	768,500.00
TERRA INDS INC	880915103	TRA		11.98	103,600	777,748.92	1,241,127.98
TESSERA TECHNOLOGIES INC	88164L100	TSRA		40.34	3,700	129,686.48	149,258.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI		19.88	600	11,220.00	11,928.00
TEXAS INDUSTRIES INC	882491103	TXI		64.23	19,000	1,000,275.90	1,220,370.00
THE FINISH LINE-CL A	317923100	FINL		14.28	37,200	497,791.26	531,216.00
THE MEN'S WEARHOUSE INC.	587118100	MW		38.26	32,300	1,036,393.59	1,235,798.00
THQ INC	872443403	THQI		32.52	2,300	31,676.32	74,796.00
TIBCO SOFTWARE INC	88632Q103	TIBX		9.44	141,800	1,013,421.39	1,338,591.99
TIENS BIOTECH GROUP USA INC	88650T104	TBV		3.93	2,900	12,076.58	11,397.00
TIMBERLAND CO CL-A	887100105	TBL		31.58	37,600	981,437.27	1,187,408.00
TIME WARNER TELECOM CL A	887319101	TWTC		19.93	29,500	554,906.02	587,935.00
TIVO INC	888706108	TIVO		5.12	97,600	650,275.20	499,712.01
TOMPKINSTRUSTCO INC	890110109	TMP		45.45	400	15,487.41	18,180.01
TOO INC	901166108	TWB		39.93	9,600	219,751.65	383,328.01
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR		32.70	29,400	867,910.16	961,380.00
TOWER GROUP INC	891777104	TWGP		31.07	10,300	262,461.40	320,021.01
TOWN SPORTS INTERNATIONAL HOLDINGS	89214A102	CLUB		16.48	3,600	47,232.00	59,328.00
TRANSACTION SYSTEMS ARCHITECTS	893416107	TSAI		32.57	18,200	440,995.40	592,774.00
TRAVELZOO INC	89421Q106	TZOO		29.95	19,200	552,821.62	575,040.00
TREDEGAR CORPORATION	894650100	TG		22.61	21,700	372,142.01	490,637.00
TRIAD GTY INC	895925105	TGIC		54.87	14,600	689,039.12	801,102.00
TRIDENT MICROSYSTEMS INC	895919108	TRID		18.18	700	16,418.50	12,726.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT		4.50	76,300	367,193.64	343,350.00
TRIUMPH GROUP INC	896818101	TGI		52.43	18,200	722,529.53	954,226.00
TRONOX INC - CL B	897051207	TRX.B		15.79	31,900	479,973.27	503,701.00
TRUBION PHARMACEUTICALS INC	89778N102	TRBN		18.01	1,900	34,770.00	34,219.00



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Company Comp	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Public P				Group: DOMESTIC EQ	QUITIES - Internal			
THUE RELIGION APPAREL S9784N14								
TRUSTCO BANK CORP. NY 89849105 TRIST 1112 29,500 312,327.29 328,040 0.00						(Q)		
TRUSTMARK CORP 88402102 TRMK 32.71 18,900 504,603.57 618,719.00 TTM TECHNOLOGIES 87306F109 TTMI 11.33 59,700 666,794.12 676,01.00 TYLER TECHNOLOGIES I 90225105 TYL 11.40 28.300 298,225.66 397,898.00 US B HLDGING 90281108 UCBH 24.10 2.90 471,526.98 477,832.00 UIL HOLDINGS INC 90284108 UCBH 42.19 23,400 480,812.37 358,865.90 UIL TROMING. 90384108 ULCM 9.59 37,400 408,412.37 358,865.90 ULTROMING. 90384108 ULCM 9.59 37,400 408,412.37 358,865.90 ULTROMING. 90404103 UMF 36.5 30.00 468,708.01 10,458.20 UMB FUNC. CORP 90421403 UMPC 29.43 4,70 111,455.22 138,221.00 UNITED SANSHARES INC 990907107 UBSI 38.59 9.00 167,31 25,144.00 UNITED SANSHARES	TRUE RELIGION APPAREL	89784N104	TRLG		15.31	4,200	88,696.02	64,302.00
TITM TECHNOLOGIES 8730SP109 TITM	TRUSTCO BANK CORP. NY	898349105	TRST		11.12	29,500	312,327.29	328,040.00
TYLEN TECHNOLOGIES I 90225105 TYL 14.06 28.300 288.225.66 397.898.00 US B ILDG INC 90251016 USH 24.10 2.900 58.01.78 69.890.00 1.000 1	TRUSTMARK CORP	898402102	TRMK		32.71	18,900	504,603.57	618,219.00
USB HLDG INC 902910108 UBH 24.10 2.900 58.014.78 69.890.00 UCBH HOLDINGS INC 902827308 UCBH 17.56 27.200 471,526.88 477.632.00 ULI HOLDINGS CORPORATION 902748102 UIL 42.19 23.400 800.036.08 987.246.05 ULITCOM INC. 903844108 ULCM 9.99 37.400 408.412.37 536.656.99 ULTRATECH INC 904034105 UTEK 12.48 8.400 166.708.01 104.832.00 UMPQUA HLDGS CORP 902788108 UMBPQ 36.51 300 6.815.1 10.953.00 UNITED BANKSHARES COR 90399101 UBSH 30.99 5.400 147.622.05 165.186.00 UNITED DATURAL FOODS NC. 91163103 UNFI 35.92 700 15.323.10 25.144.00 UNITED DATURAL FOODS NC. 911301109 UPFC 13.76 1,000 15.741.00 13.760.00 UNITED SURGICAL PARTNERS 91300107 USTR 46.89 23.400 93.38.83 1,002.546.00	TTM TECHNOLOGIES	87305R109	TTMI		11.33	59,700	666,794.12	676,401.00
CUBH HOLDINGS INC 902627308 UCBH 17.56 27,200 471,526.98 477,632.00 UIL HOLDINGS CORPORATION 90274102 UIL 42.19 23,400 800,036.08 98724.00 ULTICOM INC. 903844108 ULCM 9.59 37,400 408,412.37 358,656.99 ULTRATECH INC 904034105 UTEK 12.88 8,400 166,681.51 10,953.00 UMB FINL CORP 90278108 UMBF 36,51 300 6,681.51 10,953.00 UNIDO BANKSHARES COR 905999101 UBSH 30,59 5,00 147,622.05 165,180.00 UNITED BANKSHARES INC 909907107 UBSI 36,55 9,100 301,384.0 351,715.00 UNITED DALINE INC 911163103 UNFD 13,28 61,600 869,808.09 318,048.00 UNITED SATIONER INC 911301109 UPC 13,76 1,000 15,741.00 13,756.00 UNITED STATIONERS INC 913016309 USFI 28,35 10,400 254,942.69 34,840.00	TYLER TECHNOLOGIES I	902252105	TYL		14.06	28,300	298,225.66	397,898.00
ULI HOLDINGS CORPORATION 902748102 UIL 42.19 23,400 800,366.08 987,246.00 ULITROM INC. 90384108 ULCM 9.59 37,400 408,412.37 358,665.99 ULITRATECH INC 904034105 UTEK 12.48 8.00 166,708.01 104,820.00 UMB FINL, CORP 902788108 UMBPQ 36.51 300 6,881.51 10,953.00 UNIFOLD BANKSHARES COR 905399101 UBSH 30.59 5,400 147,622.05 165,186.00 UNITED BANKSHARES INC. 90990107 UBSI 38.65 9,100 301,388.40 357,150.00 UNITED BANKSHARES INC. 90990107 UBSI 35.2 700 165,231.00 25,144.00 UNITED DATAURAL FOODS INC. 911163103 UNTD 13.28 61,600 869,808.09 318,084.00 UNITED STATIONERS INC 91301109 UPFC 13.78 1,000 15,741.00 13,760.00 UNIVERSAL COMPRESSION HLDGS 913015309 USPI 46.69 23,400 933,688.39 <td< td=""><td>U S B HLDG INC</td><td>902910108</td><td>UBH</td><td></td><td>24.10</td><td>2,900</td><td>58,014.78</td><td>69,890.00</td></td<>	U S B HLDG INC	902910108	UBH		24.10	2,900	58,014.78	69,890.00
ULTICOM INC. 903844108 ULCM 9.59 37,400 408,412.37 356,665.99 ULTRATECH INC 904034105 UTEK 12.48 8,400 166,708.01 104,832.00 UMB FINL CORP 90728108 UMBF 36.51 30.0 6,681.51 10,953.00 UMPQUA HLDGS CORP 904214103 UMPQ 29.43 4,700 111,435.82 38,321.00 UNION BANKSHARES NCR 905399101 UBSH 30.59 5,400 147,622.05 165,186.00 UNITED BANKSHARES INC. 909907107 UBSI 38.65 9,100 301,388.40 351,715.00 UNITED DATURAL FOODS INC. 911163103 UNFI 35.92 700 16,322.10 25,144.00 UNITED DATURAL FOODS INC. 91168100 UNTD 13.28 61,600 889,802.09 813,048.00 UNITED STATIONERS INC 911301109 UPFC 13.76 10,00 15,741.00 13,740.00 UNIVERSAL CORPA 913016309 USPI 46.69 23,40 933,883.89 1,060,215.00	UCBH HOLDINGS INC	90262T308	UCBH		17.56	27,200	471,526.98	477,632.00
ULTRATECH INC 904034105 UTEK 12.48 8,400 166,708.01 104,832.00 UMB FINL CORP 902788108 UMBF 36.51 30.00 6,881.51 10,953.00 UMPOUA HLDGS CORP 904214103 UMPO 29.43 4,700 111,435.82 138,321.00 UNION BANKSHARES COR 905399101 UBSH 30.59 5,400 147,622.05 165,186.00 UNITED BANKSHARES INC 909907107 UBSI 38.65 9,100 301,388.40 351,715.00 UNITED DATURAL FOODS INC 911163103 UNFI 35.92 700 16,323.10 25,144.00 UNITED DATURAL FOODS INC 911268100 UNTD 13.28 61,600 889,808.09 818,048.00 UNITED STATIONERS INC 91304101 UPFC 13.76 1,00 15,741.00 13,766.00 UNITED SURGICAL PARTNERS 913076102 UTHR 54.37 19,50 22,878.82 1,060,215.00 UNIVERSAL CORPS LORD 91345109 UV 49.1 11,500 52,673.71 714,26	UIL HOLDINGS CORPORATION	902748102	UIL		42.19	23,400	800,036.08	987,246.00
UMB FINL CORP 902788108 UMBF 36.51 300 6.681.51 10,953.00 UMPQUA HLDGS CORP 904214103 UMPQ 29.43 4,700 111,435.82 138,321.00 UNION BANKSHARES COR 905399101 UBSH 30.59 5,400 147,622.05 165,186.00 UNITED BANKSHARES INC. 9097017 UBSI 38.65 9,100 301,388.40 351,715.00 UNITED DATURAL FOODS INC. 911163103 UNFT 13.29 700 16,323.10 25,144.00 UNITED DATURAL FOODS INC. 911268100 UNTD 13.28 61,600 869.808.09 818,048.00 UNITED DATURAL FOODS INC. 911301109 UPFC 13.76 1,000 15,741.00 13,760.00 UNITED STATIONERS INC 91301109 UPFC 13.76 1,000 933,683.89 1,092,546.00 UNITED STATIONERS INC 913016309 USPI 28.35 10,400 254,942.69 294,840.00 UNIVERSAL COMPRESSION HLDGS 913431102 UCC 62.11 11,500 520,673.71 </td <td>ULTICOM INC.</td> <td>903844108</td> <td>ULCM</td> <td></td> <td>9.59</td> <td>37,400</td> <td>408,412.37</td> <td>358,665.99</td>	ULTICOM INC.	903844108	ULCM		9.59	37,400	408,412.37	358,665.99
UMPQUA HLDGS CORP 904214103 UMPQ 29.43 4,700 111,435.82 138.321.00 UNION BANKSHARES COR 905399101 UBSH 30.59 5,400 147,622.05 165,186.00 UNITED BANKSHARES INC. 909907107 UBSI 38.65 9,100 301,388.40 351,715.00 UNITED NATURAL FOODS INC. 91168103 UNFI 35.92 700 16,323.10 25,144.00 UNITED DANAM FINANCIAL CORP 911268100 UNTD 13.28 61,600 869,808.09 818,048.00 UNITED STATIONERS INC 913004107 USTR 46.69 23,400 933,683.89 1.092,546.00 UNITED SURGICAL PARTNERS 913016309 USPI 28.35 10,400 254,942.69 294,840.00 UNIVERSAL COMPRESSION HLDGS 91347102 UCO 62.11 11,500 50,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 913545104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVERSAL TECHNICAL INSTITUTE INC 91365104 UVSP 30.4 4,800	ULTRATECH INC	904034105	UTEK		12.48	8,400	166,708.01	104,832.00
UNION BANKSHARES COR 905399101 UBSH 30.59 5.400 147,622.05 165,186.00 UNITED BANKSHARES INC. 909907107 UBSI 38.65 9,100 301,388.40 351,715.00 UNITED NATURAL FOODS INC. 911163103 UNFI 35.92 700 16,323.10 25,144.00 UNITED ONLINE INC 911268100 UNTD 13.28 61,600 869,808.09 818,048.00 UNITED PANAM FINANCIAL CORP 91301109 UPFC 13.76 1,000 15,741.00 13,760.00 UNITED STATIONERS INC 913016107 USTR 46.69 23,400 933,683.89 1,092,546.00 UNITED SURGICAL PARTNERS 913016309 USPI 28.55 10,400 254,942.69 294,840.00 UNIVERSAL CORP 91307C102 UTHR 54.37 19,500 922,878.82 1,060,215.00 UNIVERSAL CORP-VA 913456109 UVV 49.01 13,700 505,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 9135104 UFI 22.21 18,500 47,603.	UMB FINL CORP	902788108	UMBF		36.51	300	6,681.51	10,953.00
UNITED BANKSHARES INC. 90997107 UBSI 38.65 9,100 301,388.40 351,715.00 UNITED NATURAL FOODS INC. 911163103 UNFI 35.92 700 16,323.10 25,144.00 UNITED ONLINE INC 911268100 UNTD 13.28 61,600 869,808.09 818,048.00 UNITED PANAM FINANCIAL CORP 91301109 UPFC 13.76 1,000 15,741.00 13,760.00 UNITED STATIONERS INC 913004107 USTR 46.69 23,400 933,683.89 1,092,546.00 UNITED SURGICAL PARTNERS 913016309 USPI 28.35 10,400 254,942.69 294,840.00 UNITED THERAPEUTICS CORP 91307C102 UTHR 54.37 19,500 922,878.82 1,062,256.01 174,265.00 UNIVERSAL COMPRESSION HLDGS 91345109 UVV 49,01 13,700 505,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46,62 3,00 97,588.72 139,860.00 UNIVERSAL TECHNICAL INSTITUTE INC 91356109 UVSP	UMPQUA HLDGS CORP	904214103	UMPQ		29.43	4,700	111,435.82	138,321.00
UNITED NATURAL FOODS INC. 911163103 UNFI 35.92 700 16,323.10 25,144.00 UNITED ONLINE INC 911268100 UNITD 13.28 61,600 869,808.09 818,048.00 UNITED PANAM FINANCIAL CORP 911301109 UPFC 13.76 1,000 15,741.00 13,760.00 UNITED STATIONERS INC 91304107 USTR 46.69 23,400 933,683.89 1,092,546.00 UNITED THERAPEUTICS CORP 91307C102 UTHR 54.37 19,500 922,878.82 1,060,215.00 UNIVERSAL COMPRESSION HLDGS 91345102 UVV 49.01 11,500 505,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVERSAL TECHNICAL INSTITUTE INC 91395104 UTI 22.21 18,500 477,603.23 416,830.40 USA MOBILITY INC 90341G103 USMO 22.37 33,400 719,073.53 747,158.01 USANA HEALTH SCIENCES INC 90333E108 USU 12.72 86,	UNION BANKSHARES COR	905399101	UBSH		30.59	5,400	147,622.05	165,186.00
UNITED ONLINE INC 911268100 UNTD 13.28 61,600 869,808.09 818,048.00 UNITED PANAM FINANCIAL CORP 911301109 UPFC 13.76 1,000 15,741.00 13,760.00 UNITED STATIONERS INC 913004107 USTR 46.69 23,400 933,683.89 1,092,546.00 UNITED SURGICAL PARTNERS 913016309 USPI 28.35 10,400 254,942.69 294,840.00 UNIVERSAL COMPRESSION HLDGS 91347012 UCO 62.11 11,500 520,673.71 714,265.00 UNIVERSAL CORP-VA 913456109 UVV 49.01 13,700 505,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVEST CORP OF PENNSYLVANIA 915271100 UVSP 30.48 4,800 125,204.70 146,304.00 USAMO BILITY INC 90341G103 USMA 51,66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12,72 86,800 876,6	UNITED BANKSHARES INC.	909907107	UBSI		38.65	9,100	301,388.40	351,715.00
UNITED PANAM FINANCIAL CORP 911301109 UPFC 13.76 1,000 15,741.00 13,760.00 UNITED STATIONERS INC 91304107 USTR 46.69 23,400 933,683.89 1,092,546.00 UNITED SURGICAL PARTNERS 913016309 USPI 28.35 10,400 254,942.69 294,840.00 UNIVERSAL CORP 91307C102 UTHR 54.37 19,500 922,878.82 1,060,215.00 UNIVERSAL COMPRESSION HLDGS 913431102 UCO 62.11 11,500 506,603.71 714,265.00 UNIVERSAL FOREST PRODUCTS 913456109 UVV 49.01 13,700 505,620.42 671,437.00 UNIVERSAL TECHNICAL INSTITUTE INC 913543104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVEST CORP OF PENNSYLVANIA 915271100 UVSP 30.48 4,800 125,204.70 146,304.00 USAM DELITY INC 90341G103 USMA 51,66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12,72 86,800	UNITED NATURAL FOODS INC.	911163103	UNFI		35.92	700	16,323.10	25,144.00
UNITED STATIONERS INC 91304107 USTR 46.69 23,400 933,683.89 1,092,546.00 UNITED SURGICAL PARTNERS 913016309 USPI 28.35 10,400 254,942.69 294,840.00 UNITED THERAPEUTICS CORP 91307C102 UTHR 54.37 19,500 922,878.82 1,060,215.00 UNIVERSAL COMPRESSION HLDGS 913431102 UCO 62.11 11,500 520,673.71 714,265.00 UNIVERSAL CORP-VA 913456109 UVV 49.01 13,700 505,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVERSAL TECHNICAL INSTITUTE INC 913915104 UTI 22.21 18,500 477,603.23 410,885.00 UNIVEST CORP OF PENNSYLVANIA 915271100 UVSP 30.48 4,800 125,204.70 146,304.00 USA MOBILITY INC 90341G103 USMO 22.37 33,400 719,073.53 747,158.01 USANA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 90335108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI	UNITED ONLINE INC	911268100	UNTD		13.28	61,600	869,808.09	818,048.00
UNITED SURGICAL PARTNERS 913016309 USPI 28.35 10,400 254,942.69 294,840.00 UNITED THERAPEUTICS CORP 91307C102 UTHR 54.37 19,500 922,878.82 1,060,215.00 UNIVERSAL COMPRESSION HLDGS 913431102 UCO 62.11 11,500 520,673.71 714,265.00 UNIVERSAL CORP-VA 913456109 UVV 49,01 13,700 505,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVERSAL TECHNICAL INSTITUTE INC 913915104 UTI 22.21 18,500 477,603.23 410,885.00 UNIVEST CORP OF PENNSYLVANIA 915271100 UVSP 30.48 4,800 125,204.70 146,304.00 USAM A MOBILITY INC 90341G103 USMO 22.37 33,400 719,073.53 747,158.01 USAMA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 9033E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI	UNITED PANAM FINANCIAL CORP	911301109	UPFC		13.76	1,000	15,741.00	13,760.00
UNITED THERAPEUTICS CORP 91307C102 UTHR 54.37 19,500 922,878.82 1,060,215.00 UNIVERSAL COMPRESSION HLDGS 913431102 UCO 62.11 11,500 520,673.71 714,265.00 UNIVERSAL CORP-VA 913456109 UVV 49.01 13,700 505,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVERSAL TECHNICAL INSTITUTE INC 913915104 UTI 22.21 18,500 477,603.23 410,885.00 USA MOBILITY INC 90341G103 USMO 30.48 4,800 125,204.70 146,304.00 USANA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI 8.75 51,200 456,263.68 448,000.00	UNITED STATIONERS INC	913004107	USTR		46.69	23,400	933,683.89	1,092,546.00
UNIVERSAL COMPRESSION HLDGS 913431102 UCO 62.11 11,500 520,673.71 714,265.00 UNIVERSAL CORP-VA 913456109 UVV 49.01 13,700 505,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVERSAL TECHNICAL INSTITUTE INC 913915104 UTI 22.21 18,500 477,603.23 410,885.00 UNIVEST CORP OF PENNSYLVANIA 915271100 UVSP 30.48 4,800 125,204.70 146,304.00 USA MOBILITY INC 90341G103 USMO 22.37 33,400 719,073.53 747,158.01 USANA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI	UNITED SURGICAL PARTNERS	913016309	USPI		28.35	10,400	254,942.69	294,840.00
UNIVERSAL CORP-VA 913456109 UVV 49.01 13,700 505,620.42 671,437.00 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVERSAL TECHNICAL INSTITUTE INC 913915104 UTI 22.21 18,500 477,603.23 410,885.00 UNIVEST CORP OF PENNSYLVANIA 915271100 UVSP 30.48 4,800 125,204.70 146,304.00 USA MOBILITY INC 90341G103 USMO 22.37 33,400 719,073.53 747,158.01 USANA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI 8.75 51,200 456,263.68 448,000.00	UNITED THERAPEUTICS CORP	91307C102	UTHR		54.37	19,500	922,878.82	1,060,215.00
UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 3,000 97,588.72 139,860.00 UNIVERSAL TECHNICAL INSTITUTE INC 913915104 UTI 22.21 18,500 477,603.23 410,885.00 UNIVEST CORP OF PENNSYLVANIA 915271100 UVSP 30.48 4,800 125,204.70 146,304.00 USA MOBILITY INC 90341G103 USMO 22.37 33,400 719,073.53 747,158.01 USANA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI 8.75 51,200 456,263.68 448,000.00	UNIVERSAL COMPRESSION HLDGS	913431102	UCO		62.11	11,500	520,673.71	714,265.00
UNIVERSAL TECHNICAL INSTITUTE INC 913915104 UTI 22.21 18,500 477,603.23 410,885.00 UNIVEST CORP OF PENNSYLVANIA 915271100 UVSP 30.48 4,800 125,204.70 146,304.00 USA MOBILITY INC 90341G103 USMO 22.37 33,400 719,073.53 747,158.01 USANA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI 8.75 51,200 456,263.68 448,000.00	UNIVERSAL CORP-VA	913456109	UVV		49.01	13,700	505,620.42	671,437.00
UNIVEST CORP OF PENNSYLVANIA 915271100 UVSP 30.48 4,800 125,204.70 146,304.00 USA MOBILITY INC 90341G103 USMO 22.37 33,400 719,073.53 747,158.01 USANA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI 8.75 51,200 456,263.68 448,000.00	UNIVERSAL FOREST PRODUCTS	913543104	UFPI		46.62	3,000	97,588.72	139,860.00
USA MOBILITY INC 90341G103 USMO 22.37 33,400 719,073.53 747,158.01 USANA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI 8.75 51,200 456,263.68 448,000.00	UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI		22.21	18,500	477,603.23	410,885.00
USANA HEALTH SCIENCES INC 90328M107 USNA 51.66 14,800 639,032.78 764,568.00 USEC INC. 90333E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI 8.75 51,200 456,263.68 448,000.00	UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP		30.48	4,800	125,204.70	146,304.00
USEC INC. 90333E108 USU 12.72 86,800 876,680.82 1,104,096.00 UTSTARCOM, INC 918076100 UTSI 8.75 51,200 456,263.68 448,000.00	USA MOBILITY INC	90341G103	USMO		22.37	33,400	719,073.53	747,158.01
UTSTARCOM, INC 918076100 UTSI 8.75 51,200 456,263.68 448,000.00	USANA HEALTH SCIENCES INC	90328M107	USNA		51.66	14,800	639,032.78	764,568.00
	USEC INC.	90333E108	USU		12.72	86,800	876,680.82	1,104,096.00
VAALCO ENERGY INC 91851C201 EGY 6.75 32,500 317,336.50 219,375.00	UTSTARCOM, INC	918076100	UTSI		8.75	51,200	456,263.68	448,000.00
	VAALCO ENERGY INC	91851C201	EGY		6.75	32,500	317,336.50	219,375.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED (COMMON STOCK	(Q)		
VALASSIS COMMUNICATIONS INC	918866104	VCI		14.50	31,400	558,392.48	455,300.00
VALEANT PHARMACEUTICALS	91911X104	VRX		17.24	11,300	198,762.58	194,812.00
VALUECLICK, INC	92046N102	VCLK		23.63	10,300	152,340.92	243,389.00
VARIAN INC.	922206107	VARI		44.79	1,400	48,693.95	62,706.00
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA		45.52	36,600	1,231,987.26	1,666,032.00
VENOCO INC	92275P307	VQ		17.56	5,000	88,000.00	87,800.00
VERASUN ENERGY CORP.	92336G106	VSE		19.75	7,300	117,165.00	144,175.00
VERITAS DGC INC.	92343P107	VTS		85.63	21,800	499,028.27	1,866,734.00
VIAD CORP	92552R406	VVI		40.60	23,100	690,922.75	937,860.00
VIASAT INC.	92552V100	VSAT		29.81	2,900	72,205.43	86,449.00
VIASYS HEALTHCARE INC	92553Q209	VAS		27.82	31,700	730,648.79	881,894.00
VIEWPOINT FINANCIAL GROUP	926727108	VPFG		16.94	4,700	81,780.00	79,618.00
VIGNETTE CORPORATION	926734401	VIGN		17.07	41,300	637,395.13	704,990.98
VILLAGE SUPER MARKET INC	927107409	VLGEA		85.49	100	6,535.69	8,549.00
VIRAGE LOGIC CORPORATION	92763R104	VIRL		9.29	60,700	570,527.96	563,903.01
VIRGINIA FINL CORP	927810101	VFGI		27.99	4,200	94,319.61	117,558.00
VIROPHARMA INC	928241108	VPHM		14.64	63,100	650,794.66	923,784.00
VISICU INC	92831L204	EICU		11.20	32,000	565,081.92	358,400.00
VISTEON CORP	92839U107	VC		8.48	73,300	607,044.61	621,584.00
VITAL SIGNS INC	928469105	VITL		49.92	12,100	537,746.10	604,032.00
VOLCANO CORP	928645100	VOLC		16.39	3,100	35,619.00	50,809.00
VOLT INFO. SCIENCES INC.	928703107	VOL		50.21	17,800	636,834.32	893,738.00
W HLDG CO INC	929251106	WHI		5.96	129,300	991,010.24	770,628.01
WABASH NATIONAL CORP	929566107	WNC		15.10	49,200	808,966.96	742,920.00
WABTEC	929740108	WAB		30.38	22,400	522,845.15	680,512.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR		27.36	9,300	170,159.58	254,448.00
WASHINGTON GROUP INTERNATIONAL	938862208	WGII		59.79	2,800	114,281.89	167,412.00
WASHINGTON TR BANCORP	940610108	WASH		27.89	4,900	121,724.66	136,661.00
WASTE CONNECTIONS INC	941053100	WCN		41.55	4,500	116,134.18	186,975.00
WASTE SERVICES INC	941075202	WSII		9.85	146	1,751.39	1,438.10



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	ITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIMIZED COMMON STOCK	(Q)		
WATSON WYATT WORLDWIDE	942712100	ww		45.15	29,300	1,162,329.22	1,322,895.00
WATTS WATER TECHNOLOGIES INC.	942749102	WTS		41.11	1,600	66,624.00	65,776.00
WEBEX COMMUNICATIONS INC	94767L109	WEBX		34.89	3,700	106,255.18	129,093.00
WEBMETHODS	94768C108	WEBM		7.36	21,800	145,042.51	160,448.00
WEBSENSE INC	947684106	WBSN		22.83	25,800	433,911.54	589,014.00
WEIS MKTS INC	948849104	WMK		40.11	6,300	223,233.31	252,693.00
WERNER ENTERPRISES INC	950755108	WERN		17.48	48,100	838,295.92	840,788.00
WESBANCO INC	950810101	WSBC		33.53	26,200	774,065.26	878,486.00
WEST BANCORPORATION	95123P106	WTBA		17.78	5,900	92,395.45	104,902.00
WEST MARINE INC	954235107	WMAR		17.27	38,200	543,415.14	659,714.00
WEST PHARMACEUTICAL SERVICES	955306105	WST		51.23	15,100	599,654.22	773,573.00
WESTAMERICA BANCORPORATION	957090103	WABC		50.63	23,100	1,162,529.09	1,169,553.00
WESTAR ENERGY INC.	95709T100	WR		25.96	56,400	1,187,289.41	1,464,144.00
WESTERN REFINING INC	959319104	WNR		25.46	31,700	664,811.45	807,082.00
WESTWOOD ONE	961815107	WON		7.06	100,500	751,988.07	709,530.00
WEYCO GROUP INC	962149100	WEYS		24.85	13,000	277,844.22	323,050.00
WGL HOLDINGS, INC.	92924F106	WGL		32.58	35,800	1,011,914.42	1,166,364.00
W-H ENERGY SERVICES INC	92925E108	WHQ		48.69	3,500	73,301.58	170,415.00
WHEELING-PITTSBURGH CORP	963142302	WPSC		18.73	34,000	638,831.54	636,820.01
WHITING PETROLEUM CORP	966387102	WLL		46.60	2,600	88,328.60	121,160.01
WILSHIRE BANCORP INC	97186T108	WIBC		18.97	5,800	88,534.93	110,026.00
WINNEBAGO INDUSTRIES	974637100	WGO		32.91	29,100	766,691.36	957,681.00
WINTHROP REALTY TRUST	976391102	FUR		6.85	96,600	576,870.36	661,710.00
WINTRUST FINANCIAL CORP	97650W108	WTFC		48.02	800	36,218.89	38,416.00
WOLVERINE WORLD WIDE	978097103	www		28.52	40,800	751,186.73	1,163,616.01
WOODWARD GOVERNOR CO.	980745103	WGOV		39.71	25,000	643,527.74	992,750.00
WORLD ACCEP CORP DEL	981419104	WRLD		46.95	18,700	427,427.42	877,964.98
WORLD WRESTLING ENTM	98156Q108	WWE		16.30	7,800	100,485.94	127,140.00
WORTHINGTON INDS	981811102	WOR		17.72	200	3,449.56	3,544.00
WSFS FINL CORP	929328102	WSFS		66.93	10,600	580,722.14	709,458.00



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			Group: DOME	ESTIC EQUITIES - Internal			
			Market: SMAL				
			Portfolio: QZ2 Instrument: COM	QUANT 2000 OPTIN COMMON STOCK	MIZED (Q)		
X-RITE INC	983857103	XRIT		12.30	3,400	32,387.50	41,820.00
YOUNG INNOVATIONS IN	987520103	YDNT		33.30	9,000	313,795.63	299,700.00
ZALE CORP.	988858106	ZLC		28.21	1,000	25,219.20	28,210.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT		46.91	27,600	1,008,021.30	1,294,716.00
ZOLL MEDICAL CORP	989922109	ZOLL		58.24	18,200	543,297.50	1,059,968.01
ZORAN CORP	98975F101	ZRAN		14.58	51,500	902,243.59	750,870.00
ZYGO CORP	989855101	ZIGO		16.45	39,600	642,819.71	651,420.00
COMMON STOCK TOTAL				_	26,850,662	442,036,664.81	518,407,600.91
			Instrument: REIT	REAL ESTATE INV	ESTMENT TRUST		
AGREE REALTY CORP	008492100	ADC		34.37	18,400	601,426.35	632,408.00
ALEXANDRIA REAL ESTATE	015271109	ARE		100.40	6,100	473,245.69	612,439.99
AMERICAN FINANCIAL REALTY TRUST	02607P305	AFR		11.44	5,800	62,814.60	66,352.00
ARBOR REALTY TRUST INC	038923108	ABR		30.09	25,100	622,475.71	755,259.00
BIOMED REALTY TRUST	09063H107	BMR		28.60	9,100	246,793.31	260,260.00
CAPITAL TRUST-CL A	14052H506	CT		49.94	16,200	502,295.27	809,028.01
CENTRACORE PROPERTIES TRUST	15235H107	CPV		32.33	20,500	550,272.55	662,765.01
CORPORATE OFFICE PROPERTY	22002T108	OFC		50.47	1,800	63,875.97	90,845.99
COUSINS PROPERTIES INC	222795106	CUZ		35.27	300	10,396.50	10,581.00
CRESCENT RE EQT. CO.	225756105	CEI		19.75	4,700	87,214.14	92,825.00
CRYSTAL RIVER CAPITAL INC	229393301	CRZ		25.53	13,600	312,058.72	347,208.00
DEERFIELD TRIARC CAPITAL CORP	244572301	DFR		16.93	59,500	787,260.68	1,007,335.00
DIAMONDROCK HOSPITALITY	252784301	DRH		18.01	2,200	37,158.00	39,622.00
DIGITAL REALTY TRUST INC	253868103	DLR		34.23	2,700	90,207.00	92,421.00
EDUCATION REALTY TRUST INC	28140H104	EDR		14.77	44,700	667,810.83	660,219.00
ENTERTAINMENT PPTYS	29380T105	EPR		58.44	20,900	809,080.95	1,221,395.99
EQUITY LIFESTYLE PROPERTIES INC	29472R108	ELS		54.43	18,900	818,029.32	1,028,726.99
EQUITY ONE INC	294752100	EQY		26.66	39,600	799,714.37	1,055,736.00
FELCOR LODGING TRUST	31430F101	FCH		21.84	49,000	769,829.58	1,070,159.99
FIELDSTONE INVESTMENT CORP	31659U300	FICC		4.38	78,100	896,389.41	342,077.99
FIRST INDUSTRIAL RE	32054K103	FR		46.89	24,500	883,112.89	1,148,805.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	QUITIES - Internal			
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: REIT	QUANT 2000 OPTIMIZED REAL ESTATE INVESTM			
			modulione (VEI)				
FIRST POTOMAC REALTY TRUST	33610F109	FPO		29.11	300	8,493.00	8,733.00
GETTY RLTY CORP	374297109	GTY		30.90	25,100	681,411.02	775,590.00
HEALTHCARE RLTY TR	421946104	HR		39.54	5,800	199,019.71	229,332.00
HERSHA HOSPITALITY TRUST	427825104	HT		11.34	51,100	493,424.86	579,474.00
HIGHWOODS PROP INC.	431284108	HIW		40.76	7,800	199,960.44	317,928.00
HOME PROPERTIES OF NY INC.	437306103	HME		59.27	4,800	209,684.86	284,496.01
IMPAC MTG HLDGS INC	45254P102	IMH		8.80	85,200	970,188.81	749,760.00
JER INVESTORS TRUST INC	46614H301	JRT		20.67	17,700	308,154.92	365,859.01
KKR FINANCIAL CORP	482476306	KFN		26.79	11,100	238,824.78	297,369.00
LASALLE HOTEL PROPERTIES	517942108	LHO		45.85	27,700	934,565.19	1,270,044.99
MAGUIRE PROPERTIES INC	559775101	MPG		40.00	27,700	805,689.44	1,108,000.01
MEDICAL PROPERTIES TRUST INC	58463J304	MPW		15.30	54,500	606,241.60	833,850.00
MID-AMERICAN APARTMENT	59522J103	MAA		57.24	400	17,993.22	22,896.00
NATIONWIDE HEALTH PP	638620104	NHP		30.22	14,300	326,208.16	432,146.00
NEWCASTLE INVESTMENT CORP	65105M108	NCT		31.32	36,100	903,941.36	1,130,652.01
NOVASTAR FINL INC	669947400	NFI		26.65	32,000	1,092,769.01	852,800.00
OMEGA HEALTHCARE INV	681936100	ОНІ		17.72	3,000	45,117.00	53,160.00
PARKWAY PROPERTYS INC	70159Q104	PKY		51.01	16,600	775,219.33	846,766.00
PENNSYLVANIA RI	709102107	PEI		39.38	2,700	104,518.94	106,326.00
POST PROPERTIES,INC.	737464107	PPS		45.70	6,500	214,499.59	297,050.00
PS BUSINESS PARKS INC/CA	69360J107	PSB		70.71	14,900	699,529.90	1,053,579.01
RAIT INVT TR	749227104	RAS		34.48	37,300	1,102,484.46	1,286,104.00
REALTY INCOME CORP	756109104	0		27.70	18,900	447,606.60	523,530.00
REDWOOD TR INC	758075402	RWT		58.08	17,700	872,272.73	1,028,015.99
SAUL CENTERS INC	804395101	BFS		55.19	6,400	238,227.55	353,216.00
STRATEGIC HOTELS & RESORTS, INC	86272T106	BEE		21.79	3,500	67,072.28	76,264.99
SUN COMMUNITIES INC	866674104	SUI		32.36	23,200	747,833.40	750,752.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO		26.73	6,400	144,539.90	171,072.00
TARRAGON CORP	876287103	TARR		12.17	54,300	751,201.93	660,831.00
UNIVERSAL HEALTH RLT	91359E105	UHT		38.98	18,900	604,577.29	736,722.00
					-,	,-	,



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
DESCRIPTION	DENTI IEN	HORLIN	Group: DOMESTIC EQUIT		011/41/20		
			Market: SMALL CAP				
			Portfolio: QZ2 Instrument: REIT	QUANT 2000 OPTIMIZE REAL ESTATE INVESTI	` '		
URSTADT BIDDLE PPTYS	917286205	UBA		19.09	36,300	576,958.06	692,967.00
WASHINGTON RE INV	939653101	WRE		40.00	5,200	177,532.51	208,000.01
WINSTON HOTELS INC	97563A102	WXH		13.25	53,000	611,583.68	702,250.01
REAL ESTATE INVESTMENT TRUST TOTAL					1,188,100	26,268,807.37	30,812,007.00
QUANT 2000 OPTIMIZED (Q) TOTAL					28,038,762	468,305,472.18	549,219,607.91
SMALL CAP TOTAL					68,183,963	1,128,253,081.79	1,363,691,554.71
DOMESTIC EQUITIES - Internal TOTAL					748,523,691	19,796,456,883.14	26,396,848,145.70



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5GS Instrument: COM	GOLDMAN SACHS - 1000 COMMON STOCK			
ABBOTT LABORATORIES	002824100	ABT		48.71	21,700	1,027,638.22	1,057,007.00
ACCENTURE LTD - CL A	G1150G111	ACN		36.93	45,500	1,307,492.19	1,680,315.00
AGCO CORP.	001084102	AG		30.94	66,700	1,657,964.20	2,063,698.00
ALLTEL CORP	020039103	AT		60.48	29,700	1,685,323.27	1,796,256.00
ALTRIA GROUP INC	02209S103	MO		85.82	81,500	4,897,412.06	6,994,330.00
AMBAC FINANCIAL GROUP INC.	023139108	ABK		89.07	42,200	3,358,288.93	3,758,754.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEOS		31.21	28,650	863,471.14	894,166.51
AMERICAN ELECTRIC POWER	025537101	AEP		42.58	78,600	2,882,869.60	3,346,788.00
AMERICAN INTL GROUP	026874107	AIG		71.66	65,700	3,882,428.02	4,708,062.00
AMERICREDIT CORP.	03060R101	ACF		25.17	172,800	3,673,318.45	4,349,376.00
AMERIPRISE FINANCIAL INC	03076C106	AMP		54.50	114,900	4,772,378.63	6,262,050.00
AMERISOURCEBERGEN CORP	03073E105	ABC		44.96	128,300	4,121,142.84	5,768,368.00
AMGEN INC	031162100	AMGN		68.31	127,400	7,735,560.93	8,702,694.00
ANADARKO PETROLEUM CORP	032511107	APC		43.52	29,400	1,355,671.59	1,279,488.00
APACHE CORP.	037411105	APA		66.51	89,100	5,686,086.25	5,926,041.00
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI		36.69	87,200	2,186,211.13	3,199,368.00
ARCHER DANIELS MIDLAND CO	039483102	ADM		31.96	187,300	3,731,668.55	5,986,108.00
ASHLAND INC	044209104	ASH		69.18	80,200	4,870,212.41	5,548,236.00
AT&T INC	00206R102	Т		35.75	169,900	5,337,856.62	6,073,925.00
ATMEL CORP	049513104	ATML		6.05	805,800	4,409,842.95	4,875,090.00
AUTOLIV, INC	052800109	ALV		60.30	57,400	3,065,202.79	3,461,220.00
AUTONATION INC	05329W102	AN		21.32	241,300	4,248,756.88	5,144,516.00
AVNET INC.	053807103	AVT		25.53	40,500	589,988.35	1,033,965.00
BANK OF AMERICA CORP.	060505104	BAC		53.39	394,200	14,333,064.17	21,046,338.00
BARD C. R. INC.	067383109	BCR		82.97	12,600	1,069,364.88	1,045,422.00
BECTON DICKINSON & COMPANY	075887109	BDX		70.15	75,700	4,482,424.34	5,310,355.00
BELLSOUTH	079860102	BLS		47.11	120,100	5,172,726.72	5,657,911.00
BERKLEY (WR) CORP	084423102	BER		34.51	118,125	2,855,517.30	4,076,493.75
BIG LOTS, INC.	089302103	BIG		22.92	132,600	2,136,084.55	3,039,192.00
BIOGEN IDEC INC	09062X103	BIIB		49.19	42,500	1,928,260.61	2,090,575.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQUI	TIES - External			
			Market: LARGE CAP Portfolio: 5GS Instrument: COM	GOLDMAN SACHS - 1000 COMMON STOCK			
BOEING CO	097023105	BA		88.84	109,800	4,694,826.99	9,754,632.00
BRINKER INTERNATIONAL INC	109641100	EAT		30.16	62,850	1,706,171.90	1,895,556.01
BURLINGTON NORTHERN SANTA FE	12189T104	BNI		73.81	49,700	2,470,634.58	3,668,357.00
CARDINAL HEALTH INC.	14149Y108	CAH		64.43	111,800	7,028,431.11	7,203,274.00
CAREMARK RX INC	141705103	CMX		57.11	49,199	2,269,827.29	2,809,754.89
CARNIVAL CORP	143658300	CCL		49.05	37,200	2,078,304.48	1,824,660.00
CATERPILLAR INC.	149123101	CAT		61.33	16,500	1,143,782.50	1,011,945.00
CBS CORP. CL. B	124857202	CBS		31.18	224,337	6,264,225.84	6,994,827.67
CELGENE CORP	151020104	CELG		57.53	91,100	4,748,933.17	5,240,983.00
CENTURYTEL, INC.	156700106	CTL		43.66	136,500	4,211,153.01	5,959,590.00
CHEVRONTEXACO CORP	166764100	CVX		73.53	69,600	3,695,985.31	5,117,688.00
CHUBB CORP	171232101	СВ		52.91	78,100	3,261,802.01	4,132,270.99
CIGNA CORP.	125509109	CI		131.57	15,300	1,715,581.59	2,013,021.00
CIRCUIT CITY STORES	172737108	CC		18.98	204,800	4,090,720.05	3,887,104.00
CISCO SYSTEMS	17275R102	CSCO		27.33	607,300	14,400,594.97	16,597,509.00
CITIGROUP INC.	172967101	С		55.70	296,300	10,437,500.75	16,503,910.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU		35.54	154,000	4,760,370.28	5,473,160.02
COCA COLA CO.	191216100	КО		48.25	96,200	4,439,709.13	4,641,650.00
COLGATE PALMOLIVE	194162103	CL		65.24	76,800	4,122,118.03	5,010,432.00
COMCAST CORP - CL A	20030N101	CMCSA		42.33	106,900	3,609,699.89	4,525,077.00
COMPUTER SCIENCES	205363104	CSC		53.37	112,501	5,153,415.99	6,004,178.37
CONOCOPHILLIPS	20825C104	COP		71.95	64,034	1,703,814.32	4,607,246.31
CONVERGYS CORPORATION	212485106	CVG		23.78	73,400	1,265,126.12	1,745,452.00
COSTCO WHOLESALE CORP.	22160K105	COST		52.87	120,900	6,396,634.52	6,391,983.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC		42.45	176,300	6,581,634.93	7,483,935.00
CROWN CORK & SEAL INC.	228368106	CCK		20.92	44,500	846,336.60	930,940.00
CSX CORP.	126408103	CSX		34.43	177,000	3,953,106.64	6,094,110.00
DARDEN RESTAURANTS INC	237194105	DRI		40.17	96,400	3,278,114.00	3,872,388.00
DEAN FOODS CO	242370104	DF		42.28	41,600	1,557,252.00	1,758,848.00
DEVON ENERGY CORPORATION	25179M103	DVN		67.08	106,300	4,604,958.04	7,130,603.99

Group: DOMESTIC EQUITIES - External Portfolio: 5GS GOLDMAN SACHS - 1000



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5GS Instrument: COM	GOLDMAN SACHS - 1000 COMMON STOCK			
DILLARDS INC. CL-A	254067101	DDS		34.97	159,800	3,966,451.76	5,588,206.01
DISNEY (WALT) CO.	254687106	DIS		34.27	210,000	5,871,158.15	7,196,699.99
DUKE ENERGY CORPORATION	26441C105	DUK		33.21	51,600	1,526,685.76	1,713,636.00
EDISON INTERNATIONAL	281020107	EIX		45.48	110,600	1,988,007.76	5,030,088.00
ELECTRONIC DATA SYSTEMS	285661104	EDS		27.55	121,300	2,853,632.61	3,341,815.00
EMBARQ CORP	29078E105	EQ		52.56	83,140	3,415,755.68	4,369,838.42
EMERSON ELECTRIC CO	291011104	EMR		44.09	24,600	1,023,492.76	1,084,614.00
ENDO PHARMACEUTICALS	29264F205	ENDP		27.58	50,600	1,504,038.35	1,395,548.00
ENERGIZER HOLDINGS INC.	29266R108	ENR		70.99	35,000	1,663,294.50	2,484,650.00
ENTERGY CORP.	29364G103	ETR		92.32	35,300	2,201,575.32	3,258,896.00
ESTEE LAUDER CO.	518439104	EL		40.82	22,500	825,504.24	918,450.00
EXPEDIA INC	30212P105	EXPE		20.98	91,100	1,454,242.33	1,911,278.00
EXXON MOBIL CORPORATION	30231G102	XOM		76.63	471,100	20,534,499.51	36,100,393.00
FIRST DATA CORP	319963104	FDC		25.52	155,600	3,763,000.17	3,970,912.00
FIRST ENERGY CORP.	337932107	FE		60.30	21,500	1,054,707.91	1,296,450.00
FOREST LABORATORIES INC.	345838106	FRX		50.60	111,200	4,840,458.74	5,626,720.00
GENERAL ELECTRIC CO	369604103	GE		37.21	659,600	19,681,406.52	24,543,716.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW		34.21	176,500	5,688,523.94	6,038,065.00
GLOBAL PAYMENTS INC	37940X102	GPN		46.30	20,600	759,027.83	953,779.99
GOOGLE INC - CL A	38259P508	GOOG		460.48	20,550	4,812,102.90	9,462,864.00
GRANITE CONSTRUCTION INC	387328107	GVA		50.32	29,000	1,470,642.20	1,459,280.00
HARLEY-DAVIDSON INC	412822108	HOG		70.47	13,100	909,687.58	923,157.00
HEWLETT-PACKARD CO	428236103	HPQ		41.19	319,400	7,126,538.84	13,156,086.00
HOLLY CORP	435758305	HOC		51.40	35,600	1,807,557.36	1,829,840.00
HUDSON CITY BANCORP INC	443683107	HCBK		13.88	75,600	898,377.48	1,049,328.00
HUMANA INC.	444859102	HUM		55.31	91,900	3,514,606.22	5,082,989.00
IDEARC INC	451663108	IAR		28.65	5,470	164,663.96	156,715.50
INGRAM MICRO INC CL A	457153104	IM		20.41	91,700	1,605,596.71	1,871,597.00
INTEL CORP.	458140100	INTC		20.25	115,600	2,989,872.81	2,340,900.01
INTL BUS MACH CORP	459200101	IBM		97.15	42,400	3,670,944.33	4,119,159.98



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5GS Instrument: COM	GOLDMAN SACHS - 1000 COMMON STOCK			
INTUIT INC.	461202103	INTU		30.51	70,600	2.461.661.06	2 154 006 00
						2,461,661.96	2,154,006.00
JOHNSON & JOHNSON	478160104	JNJ		66.02	264,000	10,799,769.59	17,429,280.00
JONES APPAREL GROUP INC	480074103	JNY		33.43	78,300	2,414,388.43	2,617,569.00
JPMORGAN CHASE & CO.	46625H100	JPM		48.30	341,580	12,833,780.01	16,498,314.00
KRAFT FOODS INC - A	50075N104	KFT		35.70	129,900	4,143,400.24	4,637,430.00
KROGER CO.	501044101	KR		23.07	40,200	776,957.44	927,414.00
LEHMAN BROTHERS HOLDING	524908100	LEH		78.12	19,200	1,400,105.99	1,499,904.00
LEXMARK INTERNATIONAL INC.	529771107	LXK		73.20	82,400	4,835,975.04	6,031,679.99
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA		97.98	45,930	3,556,600.14	4,500,221.40
LOCKHEED MARTIN CORPORATION	539830109	LMT		92.07	15,700	1,104,171.72	1,445,499.00
LOEWS CORP	540424108	LTR		41.47	164,800	2,889,305.79	6,834,256.00
LUBRIZOL CORP	549271104	LZ		50.13	45,000	1,573,619.08	2,255,850.00
MANPOWER INC	56418H100	MAN		74.93	75,998	4,882,965.92	5,694,530.14
MARATHON OIL CORP	565849106	MRO		92.50	69,800	5,114,973.60	6,456,500.00
MARRIOTT INT'L INC CL-A	571903202	MAR		47.72	142,500	5,007,786.20	6,800,099.99
MBIA INC.	55262C100	MBI		73.06	88,995	5,208,511.29	6,501,974.69
MCGRAW HILL INC	580645109	MHP		68.02	107,100	4,407,599.57	7,284,941.99
MCKESSON CORP	58155Q103	MCK		50.70	116,400	4,849,676.24	5,901,480.00
MEDTRONIC INC	585055106	MDT		53.51	55,100	2,908,973.29	2,948,400.99
MENTOR GRAPHICS CORP.	587200106	MENT		18.03	52,700	946,879.93	950,181.00
MERCK & CO INC	589331107	MRK		43.60	269,000	8,449,362.58	11,728,399.98
MERRILL LYNCH & CO. INC.	590188108	MER		93.10	122,000	6,469,684.68	11,358,200.00
METLIFE INC	59156R108	MET		59.01	22,100	582,193.22	1,304,121.00
MICRON TECHNOLOGY INC	595112103	MU		13.96	428,200	5,642,176.70	5,977,672.01
MICROSOFT CORP.	594918104	MSFT		29.86	623,000	18,392,796.52	18,602,780.00
MILLENNIUM PHARMACEUTICALS	599902103	MLNM		10.90	350,100	3,628,529.59	3,816,090.00
MONSANTO COMPANY	61166W101	MON		52.53	148,400	2,901,539.20	7,795,452.00
MOODY'S CORPORATION	615369105	MCO		69.06	55,900	3,872,631.02	3,860,454.00
MORGAN STANLEY DEAN WITTER &	617446448	MS		81.43	107,700	7,757,014.14	8,770,011.00
MOTOROLA INC	620076109	MOT		20.56	388,800	9,099,513.96	7,993,728.00

Group: DOMESTIC EQUITIES - External Portfolio: 5GS GOLDMAN SACHS - 1000



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	JITIES - External			
			Market: LARGE CAP				
			Portfolio: 5GS Instrument: COM	GOLDMAN SACHS - 1000 COMMON STOCK			
NATIONWIDE FINANCIAL SERVICE	638612101	NFS		54.20	27,600	844,526.15	1,495,920.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM		45.15	14,300	537,867.33	645,645.00
NEWS CORP INC-CL A	65248E104	NWS.A		21.48	43,700	827,350.25	938,676.00
NEWS CORP-CLASS B	65248E203	NWS		22.26	137,400	2,724,477.12	3,058,524.00
NORFOLK SOUTHERN CORP.	655844108	NSC		50.29	71,600	2,609,520.66	3,600,764.00
NORTHEAST UTILITIES	664397106	NU		28.16	38,800	747,594.87	1,092,608.00
NORTHROP GRUMMAN CORP.	666807102	NOC		67.70	105,900	5,905,584.82	7,169,430.01
NUCOR CORP	670346105	NUE		54.66	105,298	3,172,431.60	5,755,588.68
OCCIDENTAL PETROLEUM CORP.	674599105	OXY		48.83	18,200	385,227.22	888,706.00
OFFICE DEPOT INC	676220106	ODP		38.17	146,800	5,396,064.04	5,603,356.01
ORACLE SYS. CORP.	68389X105	ORCL		17.14	167,800	3,048,090.75	2,876,092.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG		47.33	144,201	4,902,245.73	6,825,033.32
PARKER-HANNIFIN CORP.	701094104	PH		76.88	17,200	1,366,146.12	1,322,336.00
PAYLESS SHOESOURCE INC	704379106	PSS		32.82	74,300	1,793,065.72	2,438,526.00
PEPSICO INC.	713448108	PEP		62.55	33,500	1,572,289.26	2,095,425.00
PFIZER INC.	717081103	PFE		25.90	702,520	17,836,559.67	18,195,268.00
PHELPS DODGE CORP.	717265102	PD		119.72	26,300	2,489,576.41	3,148,636.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD		39.69	79,700	3,485,647.62	3,163,293.00
POLYCOM INC.	73172K104	PLCM		30.91	168,300	4,101,502.53	5,202,153.00
PRIME MONEY MARKET - 5GS	IT-GOL	IT-GOL		1.00	2,399,414	2,399,413.81	2,399,413.80
PRINCIPAL FINANCIAL GROUP	74251V102	PFG		58.70	68,800	2,094,937.83	4,038,560.00
PROCTER & GAMBLE CO	742718109	PG		64.27	128,972	5,755,914.36	8,289,030.45
RADIAN GROUP INC.	750236101	RDN		53.91	76,600	4,211,440.20	4,129,506.00
RAYTHEON COMPANY	755111507	RTN		52.80	100,900	3,616,067.86	5,327,520.00
REGIONS FINANCIAL CORP.	7591EP100	RF		37.40	50,500	1,839,502.90	1,888,700.00
REPUBLIC SERVICES INC	760759100	RSG		40.67	126,200	3,401,298.12	5,132,554.00
REYNOLDS AMERICAN INC	761713106	RAI		65.47	90,000	5,354,626.93	5,892,299.99
SAFEWAY INC	786514208	SWY		34.56	205,300	5,409,243.05	7,095,168.01
SCHLUMBERGER	806857108	SLB		63.16	29,500	1,772,751.76	1,863,220.00
SOUTHERN COPPER CORP	84265V105	PCU		53.89	53,000	2,776,961.50	2,856,170.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	ITIES - External			
			Market: LARGE CAP				
			Portfolio: 5GS Instrument: COM	GOLDMAN SACHS - 1000 COMMON STOCK			
SPRINT NEXTEL CORP	852061100	S		18.89	184,800	2,972,741.42	3,490,872.00
SPX CORP.	784635104	SPW		61.16	15,600	902,180.03	954,096.00
STARBUCKS CORP.	855244109	SBUX		35.42	183,800	6,015,741.25	6,510,196.00
STEEL DYNAMICS INC	858119100	STLD		32.45	58,000	1,678,659.53	1,882,100.00
SUN MICROSYSTEMS INC.	866810104	SUNW		5.42	859,300	4,200,032.31	4,657,406.00
SUNOCO, INC.	86764P109	SUN		62.36	42,500	1,588,618.04	2,650,300.01
SUNTRUST BANKS INC.	867914103	STI		84.45	26,800	1,681,947.92	2,263,260.00
SUPER VALU STORES INC.	868536103	SVU		35.75	29,000	782,699.99	1,036,750.00
SWIFT TRANSPORTATION CO.	870756103	SWFT		26.27	57,700	1,461,996.70	1,515,779.00
SYMANTEC CORP	871503108	SYMC		20.85	341,100	7,022,359.91	7,111,935.00
SYNOPSYS INC.	871607107	SNPS		26.73	138,499	2,920,092.54	3,702,078.27
TECH DATA CORP	878237106	TECD		37.87	28,700	1,037,825.15	1,086,869.00
TEKTRONIX, INC.	879131100	TEK		29.17	30,100	786,631.87	878,016.99
TELEPHONE & DATA	879433100	TDS		54.33	22,600	757,602.10	1,227,858.00
TELEPHONE & DATA SYSTEMS-SPECIAL	879433860	TDS.S		49.60	41,600	1,334,147.01	2,063,360.00
TEREX CORP	880779103	TEX		64.58	84,200	3,685,157.09	5,437,636.00
TEXAS INSTRS INC	882508104	TXN		28.80	272,100	8,571,772.64	7,836,480.01
THE DIRECTV GROUP INC	25459L106	DTV		24.94	48,400	1,054,320.49	1,207,096.00
TIDEWATER INC	886423102	TDW		48.36	29,500	1,181,264.09	1,426,620.00
TIME WARNER INC.	887317105	TWX		21.78	528,100	9,493,219.96	11,502,018.01
TXU CORPORATION	873168108	TXU		54.21	122,000	6,622,781.08	6,613,619.99
TYSON FOODS INC. CL-A	902494103	TSN		16.45	283,400	4,011,583.77	4,661,929.99
UNIONBANCAL CORPORATION	908906100	UB		61.25	59,600	3,441,320.61	3,650,500.00
UNITED STATES STEEL CORP.	912909108	X		73.14	13,300	821,993.20	972,762.00
UNITED TECHNOLOGIES	913017109	UTX		62.52	79,000	4,894,404.03	4,939,080.00
UNIVISION COMMUNICATIONS	914906102	UVN		35.42	68,700	2,073,715.44	2,433,354.00
US BANCORP	902973304	USB		36.19	278,000	6,252,428.32	10,060,820.00
US CELLULAR CORP.	911684108	USM		69.59	40,400	1,398,203.94	2,811,436.00
UST INC.	902911106	UST		58.20	69,600	3,493,215.92	4,050,720.00
VALERO ENERGY CORP.	91913Y100	VLO		51.16	110,800	6,144,968.00	5,668,528.00



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			Group: DOMES	TIC EQUITIES - External			
			Market: LARGE	CAP			
			Portfolio: 5GS	GOLDMAN SACHS - 100	0		
			Instrument: COM	COMMON STOCK			
VERIGY LTD	Y93691106	VRGY		17.75	4,848	71,242.43	86,052.00
VERIZON COMMUNICATIONS	92343V104	VZ		37.24	109,400	4,356,851.77	4,074,056.00
WACHOVIA CORP.	929903102	WB		56.95	197,634	8,260,403.13	11,255,256.30
WAL MART STORES INC	931142103	WMT		46.18	53,200	2,146,671.78	2,456,776.00
WASHINGTON MUTUAL INC.	939322103	WM		45.49	93,000	3,556,065.36	4,230,570.00
WELLS FARGO COMPANY	949746101	WFC		35.56	166,200	3,361,015.25	5,910,072.00
WESTERN DIGITAL CORP	958102105	WDC		20.46	4,802	71,450.88	98,248.92
XCEL ENERGY INC	98389B100	XEL		23.06	67,500	1,320,572.96	1,556,550.00
YELLOW ROADWAY CORP	984249102	YRCW		37.73	42,400	1,732,030.21	1,599,752.00
ZIONS BANCORPORATION	989701107	ZION		82.44	10,700	822,936.90	882,108.00
COMMON STOCK TOTAL					25,617,647	724,674,383.13	916,194,346.35
			Instrument: REIT	REAL ESTATE INVESTM	ENT TRUST		
ARCHSTONE COMMUNITIES	039583109	ASN		58.21	31,200	1,426,694.62	1,816,152.00
EQUITY OFFICE PROP	294741103	EOP		48.17	139,600	3,926,094.22	6,724,532.00
NEW CENTURY FINANCIAL CORP	6435EV108	NEW		31.59	109,200	4,626,084.98	3,449,628.00
PROLOGIS TRUST	743410102	PLD		60.77	65,900	2,691,569.30	4,004,743.01
SL GREEN RE CORP	78440X101	SLG		132.78	19,300	2,182,724.28	2,562,654.00
REAL ESTATE INVESTMENT TRUST TOTAL					365,200	14,853,167.40	18,557,709.01
GOLDMAN SACHS - 1000 TOTAL					25,982,847	739,527,550.53	934,752,055.36



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	IITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
3M COMPANY	88579Y101	MMM		77.93	13,500	912,982.57	1,052,055.00
ABBOTT LABORATORIES	002824100	ABT		48.71	15,400	670,923.17	750,134.00
ABERCROMBIE & FITCH CO	002896207	ANF		69.63	1,000	70,632.00	69,630.00
ACTIVISION INC	004930202	ATVI		17.24	5,300	92,462.84	91,372.00
ACXIOM CORP.	005125109	ACXM		25.65	6,100	147,753.90	156,465.00
ADESA INC	00686U104	KAR		27.75	3,300	81,566.60	91,575.00
ADOBE SYSTEMS INC.	00724F101	ADBE		41.12	8,518	205,830.63	350,260.16
AES CORP	00130H105	AES		22.04	16,400	344,487.04	361,456.00
AETNA INC.	00817Y108	AET		43.18	2,500	58,711.34	107,950.00
AFFILIATED MANAGERS GROUP	008252108	AMG		105.13	5,100	451,943.62	536,163.01
AFLAC INC	001055102	AFL		46.00	21,100	853,342.03	970,600.00
AGCO CORP.	001084102	AG		30.94	13,000	380,431.64	402,220.00
AGERE SYSTEMS INC	00845V308	AGR		19.17	26,400	322,966.80	506,088.00
AGILENT TECHNOLOGIES INC	00846U101	Α		34.85	4,900	159,175.28	170,765.00
AIR PROD. & CHEM.	009158106	APD		70.28	4,100	277,701.69	288,148.00
AIRGAS INC	009363102	ARG		40.52	1,600	61,624.24	64,832.00
AKAMAI TECHNOLOGIES	00971T101	AKAM		53.12	19,600	569,306.47	1,041,152.00
ALBEMARLE CORP	012653101	ALB		71.80	6,600	323,417.19	473,880.00
ALBERTO CULVER CL-B	013078100	ACV		21.45	8,100	270,046.36	173,745.00
ALCOA INC.	013817101	AA		30.01	18,200	534,081.18	546,181.99
ALLEGHENY ENERGY INC.	017361106	AYE		45.91	9,000	347,475.47	413,190.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI		90.68	6,200	409,310.40	562,216.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN		119.74	13,534	1,401,534.51	1,620,561.16
ALLIANCE DATA SYSTEM	018581108	ADS		62.47	13,900	707,626.47	868,333.00
ALLIANT ENERGY CORPORATION	018802108	LNT		37.77	18,500	688,269.77	698,745.00
ALLIED CAP CORP	01903Q108	ALD		32.68	16,000	447,741.52	522,880.00
ALLIED WASTE INDUSTRIES	019589308	AW		12.29	25,400	309,454.20	312,166.00
ALLSTATE CORP	020002101	ALL		65.11	2,100	118,623.40	136,731.00
ALLTEL CORP	020039103	AT		60.48	8,677	392,568.34	524,784.96
ALTRIA GROUP INC	02209S103	MO		85.82	21,100	1,269,125.50	1,810,802.00



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			Group: DOMESTIC EQU	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN	INTECH - 1000			
			Instrument: COM	COMMON STOCK			
AMBAC FINANCIAL GROUP INC.	023139108	ABK		89.07	12,200	989,269.84	1,086,654.00
AMERICAN CAPITAL STRATEGIES	024937104	ACAS		46.26	5,900	210,822.75	272,934.02
AMERICAN EAGLE OUTFITTERS	02553E106	AEOS		31.21	27,750	847,777.27	866,077.50
AMERICAN EXPRESS CO.	025816109	AXP		60.67	19,700	747,453.89	1,195,199.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG		35.91	15,300	439,546.93	549,423.00
AMERICAN INTL GROUP	026874107	AIG		71.66	37,400	2,225,761.21	2,680,084.01
AMERICAN POWER CONVERSION	029066107	APCC		30.59	7,700	235,073.90	235,543.00
AMERICAN STANDARD COMPANIES	029712106	ASD		45.85	6,500	293,808.29	298,025.00
AMERICAN TOWER CORP	029912201	AMT		37.28	9,000	151,226.72	335,520.00
AMERIPRISE FINANCIAL INC	03076C106	AMP		54.50	19,300	831,360.15	1,051,850.02
AMERISOURCEBERGEN CORP	03073E105	ABC		44.96	21,800	846,717.46	980,128.00
AMGEN INC	031162100	AMGN		68.31	4,829	319,493.01	329,868.99
AMPHENOL CORP-CL A	032095101	APH		62.08	10,400	608,877.71	645,632.00
AMR CORP.	001765106	AMR		30.23	11,300	218,205.00	341,599.00
AMYLIN PHARMACEUTICALS INC	032346108	AMLN		36.07	1,100	53,889.75	39,677.00
ANADARKO PETROLEUM CORP	032511107	APC		43.52	700	25,950.33	30,464.00
ANHEUSER-BUSCH	035229103	BUD		49.20	20,100	876,971.86	988,920.00
ANNALY CAPITAL MGT., INC	035710409	NLY		13.91	37,700	512,409.00	524,407.00
ANNTAYLOR STORES CORP	036115103	ANN		32.84	14,700	547,409.69	482,748.01
AON CORP	037389103	AOC		35.34	37,100	1,343,955.36	1,311,113.99
APPLE COMPUTER INC.	037833100	AAPL		84.84	8,700	385,511.45	738,108.00
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI		36.69	28,600	807,808.56	1,049,334.00
APPLIED MATERIALS INC.	038222105	AMAT		18.45	18,600	322,969.16	343,170.00
ARAMARK CORP CL B	038521100	RMK		33.45	26,000	796,701.63	869,700.00
ARCHER DANIELS MIDLAND CO	039483102	ADM		31.96	52,400	1,990,119.42	1,674,704.00
ARMOR HOLDINGS INC	042260109	AH		54.85	2,800	145,903.43	153,580.00
ASHLAND INC	044209104	ASH		69.18	2,600	168,576.07	179,868.00
ASSURANT INC	04621X108	AIZ		55.25	8,500	403,330.67	469,625.00
ASTORIA FINANCIAL CORP.	046265104	AF		30.16	2,300	59,249.40	69,368.00
AT&T INC	00206R102	Т		35.75	98,600	2,773,818.62	3,524,949.99



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Concest Conc	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Primation (Primation Information (Primation Information Informatio				Group: DOMESTIC EQU	ITIES - External			
ATMOS ENERGY CORP. AGROSSION ATO COMMON STATUM COMMON STATUM <td></td> <td></td> <td></td> <td>Market: LARGE CAP</td> <td></td> <td></td> <td></td> <td></td>				Market: LARGE CAP				
AUTOLIV.NC 0520109 ALV 0520109 ALV 0530100 17,200 951,867.41 10,371,000.00 ALITOMATIC DATA PROC. 053015103 ADP 48.25 19,300 813,706.57 50,505.520 AUTOLOVATION NC 05332102 AXO 155.65 10,300 114,844.23 150,845.00 AUXA NC 10.00 15,505.00 115.65 14,00 141,844.23 150,845.00 AUXA NC 10.00 15,505.00 11								
AUTOMATIC DATA PROC. 60510513 AID 49.28 19.30 813,700.57 950,552.00 AUTOMATION INC 63539/102 AIA 21.32 7,30 147,484.93 155,655.98 AUTOZONE INC 63332122 AZO 11.56 4,40 141,884.23 56,685.98 AVEX PLENDISON 65331102 AV 67.93 5,10 310,755.92 346,443.00 AVEX PLENDISON 65433102 AVY 67.93 5,10 310,755.92 346,443.00 BALE CHUGHES CORP 65433102 AVY 30.4 10,40 616,955.88 776,440.00 BALL CORPORATION 0586910 BL 43.00 13,80 26,966,677.77 320,204,277 BANK OF AMERICA CORP. 0605014 BAC 53.93 78.00 26,966,677.77 320,204,277 BANK OF AMERICA CORP. 0605014 BAC 33.37 24.00 80,966,677.73 320,204,277 BARD C.R. INC. 06733199 BC 43.93 29.00 71,91.00 550,000 350,000 <t< td=""><td>ATMOS ENERGY CORP.</td><td>049560105</td><td>АТО</td><td></td><td>31.91</td><td>7,600</td><td>244,186.89</td><td>242,516.00</td></t<>	ATMOS ENERGY CORP.	049560105	АТО		31.91	7,600	244,186.89	242,516.00
AUTONATION INC AUTONATION INC AUTONATION INC AUTONATION INC AUTONATION INC AUTONATION INC BASSET BAS	AUTOLIV, INC	052800109	ALV		60.30	17,200	961,867.41	1,037,160.00
AUTOZONENC 05333102 AZO 1555 440 1555 440 1516 AL 414,842 568,464 OL AVAY NO 05349103 AVY 1516 1516 1516 1516 1516 1516 1516 151	AUTOMATIC DATA PROC.	053015103	ADP		49.25	19,300	813,700.57	950,525.00
AVAYAINC 05399109 AV 13398 15,000 133,125.34 22.22.82.00 AVERY DENNISON 05381109 AVY 167.33 5,000 310,765.92 346.44.30 AVON PRODUCTS 0533102 AVP 379 3304 22.00 698.14.171 370,184.00 BAKER HUGHES CORP 67224107 BHI 476.00 180.00 180,555.84 767.64.40 AD BAKER HUGHES CORP 6898106 BL 32.00 3304 32.00 18.00 71,543.16 378.480.00 BANK OF AMERICA CORP. 68695104 BC 32.00 3305 3309 3309 3309 32.00 371,543.16 378.480.00 BANK OF AMERICA CORP. 68695104 BC 32.00 3309 3309 3309 3309 32.00 371,543.16 378.480.00 BANK OF AMERICA CORP. 68695104 BC 32.00 3309 3309 3309 3309 32.00 32.0	AUTONATION INC	05329W102	AN		21.32	7,300	147,464.97	155,635.99
AVERY DENNISON 05311109 AVV 67.00 15.00 1310,765.12 146.40 10.00 10.00 15.00 1	AUTOZONE INC	053332102	AZO		115.56	4,400	414,894.23	508,464.00
AVON PRODUCTS 05430102 AVP 33.04 2.10 698.441.71 730,184.00 BAKER HUGHES CORP 05724107 BHI 74.66 10,400 1619.554.84 76,464.00 BALL CORPORATION 058498106 BLL 43.60 13.00 71,543.16 78,464.00 BALL CORPORATION 058498106 BLL 43.60 13.00 71,543.16 78,464.00 BALL CORPORATION 058498106 BLC 53.00 71,543.16 RAMERICA CORP. 060501104 BAC 53.00 71,543.16 BAND CF HAWAIL CORP 062540109 BOH 53.00 80,000 71,543.16 BAND CF HAWAIL CORP 062540109 BOH 53.00 80,000 71,543.16 BAND CF HAWAIL CORP 062540109 BOH 53.00 80,000 71,543.16 BAND CF HAWAIL CORP 062540109 BCR CR 53.00 BAND CF, LINC. 067383109 BCR 52.00 BCR 53.00 BCR	AVAYA INC	053499109	AV		13.98	15,900	183,125.34	222,282.00
BAKER HUGHES CORP 57224107 BHI 74.66 10,400 619,554.48 776,464.00 BALL CORPORATION 658498108 BLL 43.60 13.00 71,543.60 715,480.00 BANK OF HAWAII CORP 60505104 BAC 53.39 73.40 2,900,687.77 3,920,427.70 BANK OF HAWAII CORP 60540109 BOH 53.93 74.40 830,422.66 960,627.90 BANK OF HAWAII CORP 604057102 BK 39.37 24.40 830,422.66 960,627.90 BANK OF HAWAII CORP 604057102 BK 39.37 24.00 552,942.00 589,087.00 BART CR, RINC 60530109 BRL 61.91 13.90 688,744.09 696,682.00 BAXT CR, RINC 07313109 BK 46.93 14.50 518,119.03 695,682.00 BAXT CR, RINC 07313109 BK 46.93 15.90 681,519.00 691,795.00 691,795.00 691,795.00 691,795.00 691,795.00 691,795.00 691,795.00 691,795.00 691,795.00	AVERY DENNISON	053611109	AVY		67.93	5,100	310,765.92	346,443.00
BALL CORPORATION 058498106 BL 43.60 1.80 71,543.6 78,480.00 BANK OF AMERICA CORP. 060505104 BAC 53.39 73,430 2,690,657.77 3,920,427.70 BANK OF HAWAII CORP 062540109 BOH 53.95 80 77,94.00 43,160.00 BANK OF NEW YORK CO, INC 06703109 BK 39.37 24.40 80.42.26 960,627.99 BARD C, R. INC. 067383109 BC 82.79 71,00 572,942.00 589,087.00 BARD C, R. INC. 068306109 BC 60.12 13,30 689,744.00 966,662.79 BARD C, R. INC. 068306109 BC 50.12 13,30 689,744.00 966,662.00 BARD C, R. INC. 07831109 BC 60.12 13,30 689,744.00 966,662.00 BARD C, R. INC. 07831109 BC 140.39 140.00 812,155.94 917,756.00 BEAT CARPORATION 07932100 BC 162.8 12,58 41.00 850,288.27 773,670.00 <td>AVON PRODUCTS</td> <td>054303102</td> <td>AVP</td> <td></td> <td>33.04</td> <td>22,100</td> <td>698,441.71</td> <td>730,184.00</td>	AVON PRODUCTS	054303102	AVP		33.04	22,100	698,441.71	730,184.00
BANK OF AMERICA CORP. 60605104 BAC 53.39 73.49 2.690,657.77 3.920,427.70 BANK OF HAWAII CORP 662540199 BOH 53.95 80 27,944.00 43,160.00 BANK OF NEW YORK CO, INC 664057102 BK 39.37 24.400 380,422.66 990,627.99 BARD C, R. INC. 66836109 BC 29.7 7,100 58.97,440.0 696,668.00 BAX TER INTL 06836109 BL 50.12 13.90 689,744.09 696,668.00 BEAT CORPORATION 07493130 BBT 43.93 20.30 89.155.94 793,670.00 BEAS SYSTEMS INC 073925102 BEAS 12.58 61.50 850,288.25 773,670.00 BECTON DICKINSON & COMPANY 073925102 BC 16.79 4,00 859,939.00 13.67,358.00 BELLSOUTH 07986101 97887109 BMS 33.9 2,60 719,164.14 2,088,271.44 2,737,971.00 BERK EY, WRY, CORP 081437105 BMS 33.9 2,60 719,14	BAKER HUGHES CORP	057224107	вні		74.66	10,400	619,554.84	776,464.00
BANK OF HAWAII CORP 062540109 BOH 53.95 800 27,944.00 43,160.00 BANK OF NEW YORK CO, INC 064057102 BK 39.37 24.400 830.422.66 960,627.99 BARD C, R. INC. 067383109 BCR 82.97 7,100 572,942.60 589,087.00 BART PHARMACEUTICALS INC. 068306109 BRL 50.12 13,900 689,744.09 696,668.00 BAXTER INTL 071813109 BAX 46.39 14,500 581,119.63 672,656.00 BBAT CORPORATION 054937107 BBT 43.93 20,300 821,559.45 891,779.00 BEAS SYSEMS INC 073325120 BEAS 12,58 45.00 850,582.82 773,670.00 BEAS SYSEMS INC 073325181 BSC 162.78 8.400 859,939.08 1,367,352.00 BEAS SYSEMS INC 07386102 BIS 47.11 58.10 2,000 61,791.43 463,380.00 BEAS SYSEMS INC 07386102 BIS 47.11 58.10 2,000 61,791.43 <td>BALL CORPORATION</td> <td>058498106</td> <td>BLL</td> <td></td> <td>43.60</td> <td>1,800</td> <td>71,543.16</td> <td>78,480.00</td>	BALL CORPORATION	058498106	BLL		43.60	1,800	71,543.16	78,480.00
BANK OF NEW YORK CO, INC 64067102 BK 39.37 24.40 83.042.66 960.627.99 BARD C, R. INC. 667383109 BCR 82.97 7,100 572.942.60 589.087.00 BAXER PHARMACEUTICALS INC. 668306109 BRL 50.12 13.900 689.744.09 696.668.00 BAXER INTL 071813109 BAX 46.39 14.500 518.119.63 672.655.00 BBAT CORPORATION 054937107 BET 43.93 20.00 850.288.25 93.773.670.00 BEAS SYSTEMS INC 073902108 BSC 12.78 81.00 850.989.39.08 137.352.00 BEAR SYSTEMS INC 073902108 BSC 12.78 8.00 859.939.08 137.352.00 BEAR SYSTEMS INC 073902108 BSC 12.78 8.00 859.939.08 137.352.00 BEAR SYSTEMS INC 073902108 BSC 12.78 8.00 621.791.43 645.380.00 BELSOUTH 073902108 BIS 33.98 22.60 719.654.41 767.948.00	BANK OF AMERICA CORP.	060505104	BAC		53.39	73,430	2,690,657.77	3,920,427.70
BARD C. R. INC. 667383109 BCR 82.97 7,100 572,942.60 589,087.00 BARR PHARMACEUTICALS INC. 068306109 BRL 50.12 13,900 689,744.09 696,668.00 BAXTER INTL 071813109 BAX 46.39 14,500 518,119.63 672,655.00 BBAT CORPORATION 054937107 BBT 43.93 20,300 821,559.45 891,779.01 BEA SYSTEMS INC 073325102 BEAS 12,58 61,500 850,288.25 773,670.00 BEAR STEARINS COMPANIES INC 07392108 BSC 162,78 8,400 859,393.08 1,367,352.00 BELISOUTH 079860102 BLS 47.11 58,100 20,882,711.41 2,737,091.00 BEMIS CO. 81437105 BMS 33.98 22,600 719,651.41 76,948.00 BEMIS CO. 81437105 BMS 34.51 28.27 79,979,179.30 79,413.00 BEMIS CO. 81437105 BME 34.51 32.50 79,979,179.30 79,413.00	BANK OF HAWAII CORP	062540109	вон		53.95	800	27,944.00	43,160.00
BARR PHARMACEUTICALS INC. 66306109 BRL 50.12 13,900 669,744.09 696,668.00 BAXTER INTL 071813109 BAX 46.39 14,500 518,119.63 672,655.00 BBAT CORPORATION 054937107 BBT 43.93 20,300 821,559.45 891,779.01 BEA SYSTEMS INC 073325102 BEAS 12,58 61,500 850,288.25 773,670.00 BEAR STEARNS COMPANIES INC 073902108 BSC 162,78 8,400 859,399.08 1,367,352.00 BECTON DICKINSON & COMPANY 075887109 BDX 70,15 9,200 621,791.43 645,380.00 BELIS SOUTH 079860102 BLS 47.11 58,100 20,800 719,654.41 77,79,101.00 BERKLEY (WR) CORP 081437102 BMS 33.9 22,600 719,654.41 767,948.00 BIOMET INC. 090613100 BMET 412 1,900 66,626.97 78,413.00 BIOM CONCOLLING 09247011 BLK 151.90 3,100 401,837.90	BANK OF NEW YORK CO, INC	064057102	вк		39.37	24,400	830,422.66	960,627.99
BAXTER INTL 071813109 BAX 46.39 14,500 518,119.63 672,655.04 BB&T CORPORATION 054937107 BBT 43.93 20,300 821,559.45 891,779.01 BEA SYSTEMS INC 073325102 BEAS 12.58 61,500 850,288.25 773,670.00 BEAR STEARNS COMPANIES INC 073902108 BSC 162.78 8,400 859,939.08 1,367,352.00 BECTON DICKINSON & COMPANY 075887109 BDX 70.15 9,200 621,791.43 645,380.00 BELLSOUTH 079860102 BLS 47.11 58,100 2,088,271.44 2,737,091.00 BEMIS CO. 081437105 BMS 33.98 22,600 719,654.41 767,948.00 BERKLEY (WR) CORP 084423102 BER 34.51 28,237 798,179.03 974,458.87 BIOMET INC. 09613100 BME 11,27 1,90 66,626.97 78,413.00 BER CSOFTWARE 05921100 BMC 32,20 21,500 481,397.67 692,300.00	BARD C. R. INC.	067383109	BCR		82.97	7,100	572,942.60	589,087.00
BB&T CORPORATION 554937107 BBT 43.93 20,300 821,559.45 891,779.01 BEA SYSTEMS INC 073325102 BEAS 12.58 61,500 850,288.25 773,670.00 BEAR STEARNS COMPANIES INC 073902108 BSC 162.78 8,400 859,939.08 1,367,352.00 BECTON DICKINSON & COMPANY 075887109 BDX 70.15 9,200 621,791.43 645,380.00 BELLSOUTH 079860102 BLS 47.11 58,100 2,088,271.44 2,737,091.00 BEMIS CO. 081437105 BMS 33.98 22,600 719,654.41 767,948.00 BERKLEY (WR) CORP 084423102 BER 34.51 28,237 798,179.30 974,458.87 BIOMET INC. 09061310 BMET 41.27 1,900 66,626.97 78,413.00 BMC SOFTWARE 05592110 BMC 32.0 21,500 481,397.67 692,300.00 BOGING CO 097023105 BA 88.84 9,400 595,068.09 835,500.00	BARR PHARMACEUTICALS INC.	068306109	BRL		50.12	13,900	689,744.09	696,668.00
BEA SYSTEMS INC 073325102 BEAS 12.58 61,500 850,288.25 773,670.00 BEAR STEARNS COMPANIES INC 073902108 BSC 162.78 8,400 859,939.08 1,367,352.00 BECTON DICKINSON & COMPANY 075887109 BDX 70.15 9,200 621,791.43 645,380.00 BELLSOUTH 079860102 BLS 47.11 58,100 2,088,271.44 2,737,091.00 BEMIS CO. 081437105 BMS 33.98 22,600 719,654.41 767,948.00 BERKLEY (WR) CORP 084423102 BER 34.51 28,237 798,179.30 974,458.87 BIOMET INC. 090613100 BMET 41.27 1,900 66,626.97 78,413.00 BLACKROCK INC 09247X101 BLK 151.90 3,100 401,837.59 470,890.00 BMC SOFTWARE 055921100 BMC 32.20 21,500 481,397.67 692,300.00 BORG WARNER INC. 097023105 BM 88.84 9,400 595,068.09 88,530.00	BAXTER INTL	071813109	BAX		46.39	14,500	518,119.63	672,655.00
BEAR STEARNS COMPANIES INC 073902108 BSC 162.78 8.400 859,930.8 1,367,352.00 BECTON DICKINSON & COMPANY 075887109 BDX 70.15 9,200 621,791.43 645,380.00 BELLSOUTH 079860102 BLS 47.11 58,100 2,088,271.44 2,737,091.00 BEMIS CO. 081437105 BMS 33.98 22,600 719,654.41 767,948.00 BERKLEY (WR) CORP 084423102 BER 34.51 28,237 798,179.30 974,458.87 BIOMET INC. 090613100 BMET 41.27 1,900 66,626.97 78,413.00 BLACKROCK INC 09247X101 BLK 151.90 3,100 401,837.59 470,899.00 BMC 32.0 21,500 481,397.67 692,300.00 BOEING CO 097023105 BA 88.84 9,400 595,068.09 835,096.00 BORG WARNER INC. 099724106 BWA 59.0 1,500 92,646.92 88,530.00 BRINKER INTERNATIONAL INC 109641100	BB&T CORPORATION	054937107	BBT		43.93	20,300	821,559.45	891,779.01
BECTON DICKINSON & COMPANY 075887109 BDX 70.15 9,200 621,791.43 645,380.00 BELLSOUTH 079860102 BLS 47.11 58,100 2,088,271.44 2,737,091.00 BEMIS CO. 081437105 BMS 33.98 22,600 719,654.41 767,948.00 BERKLEY (WR) CORP 084423102 BER 34.51 28,237 798,179.30 974,458.87 BIOMET INC. 090613100 BMET 41.27 1,900 66,626.97 78,413.00 BLACKROCK INC 09247X101 BLK 151.90 3,100 401,837.59 470,890.00 BMC SOFTWARE 055921100 BMC 32.20 21,500 481,397.67 692,300.00 BOEING CO 097023105 BA 88.84 9,400 595,068.09 835,096.00 BORG WARNER INC. 099724106 BWA 59.02 1,500 92,646.92 88,530.00 BINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BEA SYSTEMS INC	073325102	BEAS		12.58	61,500	850,288.25	773,670.00
BELLSOUTH 079860102 BLS 47.11 58,100 2,088,271.44 2,737,091.00 BEMIS CO. 081437105 BMS 33.98 22,600 719,654.41 767,948.00 BERKLEY (WR) CORP 084423102 BER 34.51 28,237 798,179.30 974,458.87 BIOMET INC. 090613100 BMET 41.27 1,900 66,626.97 78,413.00 BLACKROCK INC 09247X101 BLK 151.90 3,100 401,837.59 470,890.00 BMC SOFTWARE 055921100 BMC 32.20 21,500 481,397.67 692,300.00 BOEING CO 097023105 BA 88.84 9,400 595,068.09 835,096.00 BORG WARNER INC. 099724106 BWA 59.02 1,500 92,646.92 88,530.00 BINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BEAR STEARNS COMPANIES INC	073902108	BSC		162.78	8,400	859,939.08	1,367,352.00
BEMIS CO. 081437105 BMS 33.98 22,600 719,654.41 767,948.00 BERKLEY (WR) CORP 084423102 BER 34.51 28,237 798,179.30 974,458.87 BIOMET INC. 090613100 BMET 41.27 1,900 66,626.97 78,413.00 BLACKROCK INC 09247X101 BLK 151.90 3,100 401,837.59 470,890.00 BMC SOFTWARE 055921100 BMC 32.20 21,500 481,397.67 692,300.00 BOEING CO 097023105 BA 88.84 9,400 595,068.09 835,096.00 BORG WARNER INC. 099724106 BWA 59.02 1,500 92,646.92 88,530.00 BINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BECTON DICKINSON & COMPANY	075887109	BDX		70.15	9,200	621,791.43	645,380.00
BERKLEY (WR) CORP 084423102 BER 34.51 28,237 798,179.30 974,458.87 BIOMET INC. 090613100 BMET 41.27 1,900 66,626.97 78,413.00 BLACKROCK INC 09247X101 BLK 151.90 3,100 401,837.59 470,890.00 BMC SOFTWARE 055921100 BMC 32.20 21,500 481,397.67 692,300.00 BOEING CO 097023105 BA 88.84 9,400 595,068.09 835,096.00 BORG WARNER INC. 099724106 BWA 59.02 1,500 92,646.92 88,530.00 BINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BELLSOUTH	079860102	BLS		47.11	58,100	2,088,271.44	2,737,091.00
BIOMET INC. 090613100 BMET 41.27 1,900 66,626.97 78,413.00 BLACKROCK INC 09247X101 BLK 151.90 3,100 401,837.59 470,890.00 BMC SOFTWARE 055921100 BMC 32.20 21,500 481,397.67 692,300.00 BOEING CO 097023105 BA 88.84 9,400 595,068.09 835,096.00 BORG WARNER INC. 099724106 BWA 59.02 1,500 92,646.92 88,530.00 BRINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BEMIS CO.	081437105	BMS		33.98	22,600	719,654.41	767,948.00
BLACKROCK INC 09247X101 BLK 151.90 3,100 401,837.59 470,890.00 BMC SOFTWARE 055921100 BMC 32.20 21,500 481,397.67 692,300.00 BOEING CO 097023105 BA 88.84 9,400 595,068.09 835,096.00 BORG WARNER INC. 099724106 BWA 59.02 1,500 92,646.92 88,530.00 BRINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BERKLEY (WR) CORP	084423102	BER		34.51	28,237	798,179.30	974,458.87
BMC SOFTWARE 055921100 BMC 32.20 21,500 481,397.67 692,300.00 BOEING CO 097023105 BA 88.84 9,400 595,068.09 835,096.00 BORG WARNER INC. 099724106 BWA 59.02 1,500 92,646.92 88,530.00 BRINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BIOMET INC.	090613100	BMET		41.27	1,900	66,626.97	78,413.00
BOEING CO 097023105 BA 88.84 9,400 595,068.09 835,096.00 BORG WARNER INC. 099724106 BWA 59.02 1,500 92,646.92 88,530.00 BRINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BLACKROCK INC	09247X101	BLK		151.90	3,100	401,837.59	470,890.00
BORG WARNER INC. 099724106 BWA 59.02 1,500 92,646.92 88,530.00 BRINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BMC SOFTWARE	055921100	ВМС		32.20	21,500	481,397.67	692,300.00
BRINKER INTERNATIONAL INC 109641100 EAT 30.16 3,450 85,552.71 104,052.00	BOEING CO	097023105	ВА		88.84	9,400	595,068.09	835,096.00
	BORG WARNER INC.	099724106	BWA		59.02	1,500	92,646.92	88,530.00
BRINKS COMPANY 109696104 BCO 63.92 7,400 396,484.97 473,008.00	BRINKER INTERNATIONAL INC	109641100	EAT		30.16	3,450	85,552.71	104,052.00
	BRINKS COMPANY	109696104	всо		63.92	7,400	396,484.97	473,008.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
BRISTOL-MYERS SQUIBB	110122108	BMY		26.32	39,000	960,355.22	1,026,480.00
BROADCOM CORP	111320107	BRCM		32.31	4,850	160,408.64	156,703.50
BROWN & BROWN INC	115236101	BRO		28.21	17,700	519,348.93	499,316.99
BROWN-FORMAN -CL B	115637209	BF.B		66.24	13,900	827,073.26	920,736.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI		73.81	23,100	1,271,245.53	1,705,011.01
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW		40.89	26,100	1,089,660.98	1,067,229.00
CABLEVISION SYSTEMS CORP	12686C109	CVC		28.48	28,700	762,418.42	817,376.00
CABOT CORP	127055101	CBT		43.57	700	25,087.76	30,499.00
CABOT OIL & GAS CORP.	127097103	COG		60.65	1,400	85,881.12	84,910.00
CADENCE DESIGN SYS INC	127387108	CDNS		17.91	1,700	28,907.96	30,447.00
CAMPBELL SOUP CO.	134429109	СРВ		38.89	26,200	917,429.93	1,018,918.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF		76.82	5,697	437,641.64	437,643.54
CAPITALSOURCE INC	14055X102	CSE		27.31	18,300	417,623.32	499,773.00
CARDINAL HEALTH INC.	14149Y108	CAH		64.43	23,600	1,462,167.03	1,520,548.00
CAREMARK RX INC	141705103	CMX		57.11	6,673	244,621.13	381,095.03
CARLISLE COS INC	142339100	CSL		78.50	6,900	563,751.82	541,650.00
CARMAX INC.	143130102	KMX		53.63	7,500	303,045.88	402,225.00
CARPENTER TECHNOLOGY	144285103	CRS		102.52	2,400	257,656.20	246,048.00
CATERPILLAR INC.	149123101	CAT		61.33	17,300	985,831.16	1,061,009.01
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG		33.20	28,500	712,949.49	946,200.00
CBOT HOLDINGS INC CL A	14984K106	ВОТ		151.47	1,000	154,610.62	151,470.00
CBS CORP. CL. B	124857202	CBS		31.18	10,250	282,197.14	319,595.00
CDW CORP	12512N105	CDWC		70.32	200	11,946.85	14,064.00
CELGENE CORP	151020104	CELG		57.53	14,700	436,386.67	845,691.01
CENTERPOINT ENERGY INC	15189T107	CNP		16.58	7,000	114,780.36	116,060.00
CENTURYTEL, INC.	156700106	CTL		43.66	19,300	711,842.48	842,638.00
CEPHALON INC	156708109	CEPH		70.41	9,600	540,476.27	675,936.01
CERIDIAN CORP	156779100	CEN		27.98	17,600	435,988.21	492,448.00
CHEVRONTEXACO CORP	166764100	CVX		73.53	25,865	1,153,657.71	1,901,853.45
CHICAGO MERCANTILE EXCHANGE	167760107	CME		509.75	1,800	708,310.62	917,550.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
			modulient. Com				
CHOICEPOINT INC.	170388102	CPS		39.38	1,800	76,661.96	70,884.01
CHUBB CORP	171232101	СВ		52.91	12,200	483,303.86	645,502.00
CHURCH & DWIGHT INC	171340102	CHD		42.65	6,500	271,918.56	277,225.00
CIGNA CORP.	125509109	CI		131.57	1,400	117,706.61	184,198.00
CINCINNATI FINANCIAL CORP.	172062101	CINF		45.31	2,900	136,723.75	131,399.00
CIRCUIT CITY STORES	172737108	CC		18.98	20,700	541,702.40	392,886.00
CISCO SYSTEMS	17275R102	CSCO		27.33	86,700	1,960,122.84	2,369,511.00
CIT GROUP INC	125581108	CIT		55.77	4,000	209,657.95	223,079.99
CITIGROUP INC.	172967101	С		55.70	97,700	3,475,369.69	5,441,890.00
CITIZENS COMMUNICATIONS CO	17453B101	CZN		14.37	37,100	485,833.72	533,127.00
CITRIX SYSTEMS INC	177376100	CTXS		27.05	10,000	274,554.98	270,500.00
CLAIRE'S STORES INC	179584107	CLE		33.14	4,200	129,633.31	139,188.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU		35.54	10,400	318,136.90	369,616.00
CLOROX COMPANY	189054109	CLX		64.15	13,400	766,760.37	859,610.00
COCA COLA CO.	191216100	KO		48.25	30,300	1,386,206.41	1,461,975.00
COCA-COLA ENTERPRISE	191219104	CCE		20.42	32,800	670,792.98	669,776.00
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH		77.16	7,600	536,000.67	586,416.00
COLDWATER CREEK INC.	193068103	CWTR		24.52	3,600	86,921.88	88,272.00
COLGATE PALMOLIVE	194162103	CL		65.24	29,800	1,671,750.52	1,944,152.00
COLONIAL BANCGROUP INC.	195493309	CNB		25.74	14,800	372,004.80	380,952.00
COMCAST CORP - CL A	20030N101	CMCSA		42.33	42,065	1,437,020.43	1,780,611.45
COMERICA INC.	200340107	CMA		58.68	2,500	142,238.26	146,700.00
COMMERCE BANCORP INC	200519106	СВН		35.27	19,600	649,183.35	691,292.00
COMMERCE BANCSHARES	200525103	CBSH		48.41	6,339	269,853.05	306,870.99
COMMERCIAL METALS CO.	201723103	CMC		25.80	1,000	24,727.26	25,800.00
COMMUNITY HEALTH SYS	203668108	СҮН		36.52	1,400	51,029.17	51,128.00
COMPASS BANCSHARES INC	20449H109	CBSS		59.65	7,700	437,027.66	459,305.00
COMPUTER SCIENCES	205363104	CSC		53.37	4,600	254,296.46	245,502.00
CONAGRA FOODS, INC.	205887102	CAG		27.00	27,900	695,918.12	753,300.00
CONOCOPHILLIPS	20825C104	COP		71.95	18,352	764,729.64	1,320,426.38
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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
			modument. Com				
CONSECO INC	208464883	CNO		19.98	19,500	411,082.40	389,609.99
CONSTELLATION BRANDS INC-A	21036P108	STZ		29.02	3,000	83,136.75	87,060.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL		41.25	9,900	305,697.29	408,375.00
CONVERGYS CORPORATION	212485106	CVG		23.78	20,100	389,901.19	477,978.00
COOPER CAMERON CORP.	13342B105	CAM		53.05	12,300	504,496.76	652,515.00
COPART INC	217204106	CPRT		30.00	8,500	249,004.60	255,000.00
CORN PRODUCTS INT'L INC.	219023108	CPO		34.54	13,900	460,350.82	480,106.00
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD		87.70	7,100	642,136.75	622,670.02
CORRECTIONS CORP OF	22025Y407	CXW		45.23	13,000	550,270.34	587,990.00
COSTCO WHOLESALE CORP.	22160K105	COST		52.87	12,800	641,305.82	676,736.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC		42.45	3,500	106,607.64	148,575.00
COVANCE INC	222816100	CVD		58.91	5,300	318,249.51	312,223.00
COVANTA HOLDING CORP.	22282E102	CVA		22.04	11,400	237,452.20	251,256.00
CRANE CO	224399105	CR		36.64	8,800	351,009.32	322,432.00
CROWN CASTLE INTL CO	228227104	CCI		32.30	18,400	542,160.39	594,320.00
CSX CORP.	126408103	CSX		34.43	22,400	619,029.72	771,232.00
CULLEN/FROST BANKERS INC	229899109	CFR		55.82	8,200	452,097.04	457,723.99
CUMMINS INC.	231021106	CMI		118.18	7,600	802,356.16	898,168.01
CVS CORP.	126650100	CVS		30.91	5,300	164,218.33	163,823.00
CYTEC INDUSTRIES	232820100	CYT		56.51	4,500	254,600.38	254,294.99
DANAHER CORP	235851102	DHR		72.44	9,500	507,416.07	688,180.00
DARDEN RESTAURANTS INC	237194105	DRI		40.17	10,300	332,710.23	413,751.00
DAVITA INC.	23918K108	DVA		56.88	2,850	125,782.87	162,108.00
DEAN FOODS CO	242370104	DF		42.28	12,700	464,422.18	536,956.00
DEERE & CO.	244199105	DE		95.07	9,100	729,799.14	865,137.00
DEL MONTE FOODS CO	24522P103	DLM		11.03	32,100	347,065.80	354,063.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY		29.85	7,000	217,400.60	208,950.00
DIAMOND OFFSHORE DRILLING	25271C102	DO		79.94	1,000	39,138.12	79,940.00
DICKS SPORTING GOODS INC	253393102	DKS		48.99	4,700	238,892.05	230,253.00
DIEBOLD INC	253651103	DBD		46.60	10,000	434,611.67	466,000.00
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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
DILLARDS INC. CL-A	254067101	DDS		34.97	11,900	370,890.45	416,143.00
DISCOVERY HOLDING CO-A	25468Y107	DISCA		16.09	17,100	246,043.26	275,139.00
DISNEY (WALT) CO.	254687106	DIS		34.27	44,390	1,278,885.13	1,521,245.30
DOLLAR TREE STORES INC	256747106	DLTR		30.10	18,600	505,493.92	559,860.00
DOMINION RESOURCES INC-VA	25746U109	D		83.84	3,700	259,151.76	310,208.00
DONALDSON CO INC	257651109	DCI		34.71	2,800	89,351.91	97,188.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD		35.54	2,700	89,509.28	95,958.01
DOVER CORP.	260003108	DOV		49.02	18,800	897,241.44	921,576.00
DOW JONES & CO INC	260561105	DJ		38.00	6,300	245,767.77	239,400.00
DPL INC	233293109	DPL		27.78	1,400	30,841.38	38,892.00
DST SYSTEMS INC	233326107	DST		62.63	8,100	447,103.28	507,303.00
DUKE ENERGY CORPORATION	26441C105	DUK		33.21	4,192	113,249.60	139,216.32
DUN & BRADSTREET CORP	26483E100	DNB		82.79	1,700	107,418.52	140,743.00
E I DUPONT DE NEM.	263534109	DD		48.71	13,400	579,588.23	652,714.00
E*TRADE GROUP INC.	269246104	ETFC		22.42	2,700	66,708.85	60,534.01
EAST WEST BANCORP INC.	27579R104	EWBC		35.42	6,300	244,788.57	223,146.01
EASTMAN CHEMICAL CO.	277432100	EMN		59.31	2,600	149,676.97	154,206.00
EATON CORP.	278058102	ETN		75.14	6,000	428,951.82	450,840.00
EATON VANCE CORP.	278265103	EV		33.01	900	22,736.97	29,708.99
ECHOSTAR COMMUNICATIONS - A	278762109	DISH		38.03	10,100	351,221.05	384,103.00
ECOLAB INC	278865100	ECL		45.20	22,300	732,092.88	1,007,960.00
EDWARDS (A.G.) INC	281760108	AGE		63.29	2,700	111,914.08	170,883.00
EDWARDS LIFESCIENCES	28176E108	EW		47.04	3,600	163,057.20	169,344.00
ELECTRONIC DATA SYSTEMS	285661104	EDS		27.55	2,200	56,749.97	60,610.00
ELI LILLY & COMPANY	532457108	LLY		52.10	16,700	890,052.01	870,070.00
EMBARQ CORP	29078E105	EQ		52.56	1,782	61,965.37	93,661.92
EMDEON CORP.	290849108	HLTH		12.39	44,800	530,022.65	555,072.00
EMERSON ELECTRIC CO	291011104	EMR		44.09	32,000	1,274,343.88	1,410,879.99
ENDO PHARMACEUTICALS	29264F205	ENDP		27.58	2,900	83,428.12	79,982.00
ENERGEN CORP.	29265N108	EGN		46.94	1,800	85,055.97	84,492.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
ENERGIZER HOLDINGS INC.	29266R108	ENR		70.99	10,200	716,274.99	724,098.00
ENERGY EAST CORP.	29266M109	EAS		24.80	6,500	159,467.69	161,200.00
ENTERGY CORP.	29364G103	ETR		92.32	1,800	165,840.01	166,176.00
EQUIFAX INC	294429105	EFX		40.60	1,800	61,523.38	73,080.00
ERIE INDTY CO	29530P102	ERIE		57.98	1,700	86,517.38	98,566.00
ESTEE LAUDER CO.	518439104	EL		40.82	8,700	352,968.54	355,134.00
EXELON CORP	30161N101	EXC		61.89	7,900	273,026.92	488,931.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD		40.50	21,100	898,434.17	854,549.99
EXPRESS SCRIPTS	302182100	ESRX		71.60	4,800	364,606.91	343,679.99
EXXON MOBIL CORPORATION	30231G102	XOM		76.63	110,200	4,676,342.10	8,444,626.00
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS		56.48	1,600	68,633.34	90,368.00
FAMILY DOLLAR STORES	307000109	FDO		29.33	27,100	685,309.42	794,843.00
FASTENAL CO	311900104	FAST		35.88	6,400	273,746.37	229,632.01
FED. NATL. MTG. ASSN.	313586109	FNM		59.39	7,200	413,227.53	427,608.00
FEDERATED DEPARTMENT STORES	31410H101	FD		38.13	11,624	430,548.56	443,223.12
FEDEX CORPORATION	31428X106	FDX		108.62	10,600	1,152,560.12	1,151,371.99
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF		23.88	5,875	101,457.92	140,295.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS		40.09	16,614	610,872.02	666,055.25
FIFTH THIRD BANCORP	316773100	FITB		40.93	1,900	70,487.91	77,767.00
FIRST DATA CORP	319963104	FDC		25.52	19,900	464,833.98	507,847.99
FIRST ENERGY CORP.	337932107	FE		60.30	14,600	694,088.50	880,380.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN		41.78	3,900	155,656.65	162,942.00
FMC CORP.	302491303	FMC		76.55	1,400	100,167.98	107,170.00
FMC TECHNOLOGIES INC	30249U101	FTI		61.63	10,800	580,788.27	665,604.00
FOOT LOCKER INC	344849104	FL		21.93	33,400	817,580.86	732,462.00
FOREST CITY ENTERPRI	345550107	FCE.A		58.40	14,000	573,006.92	817,600.00
FOREST LABORATORIES INC.	345838106	FRX		50.60	24,800	1,074,849.80	1,254,880.01
FORTUNE BRANDS INC.	349631101	FO		85.39	600	35,197.70	51,234.00
FOUNDATION COAL HOLDINGS INC	35039W100	FCL		31.76	2,400	77,089.33	76,224.00
FPL GROUP INC.	302571104	FPL		54.42	1,800	98,602.70	97,956.00



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			Group: DOMESTIC EQU	ITIES - External			
			Market: LARGE CAP Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
FRANKLIN RESOURCES INC	354613101	BEN		110.17	18,400	1,226,687.34	2,027,128.00
FREDDIE MAC	313400301	FRE		67.90	3,400	193,855.64	230,860.00
FREEPORT MCMORAN CLASS B	35671D857	FCX		55.73	700	44,583.66	39,011.00
FRONTIER OIL CORP	35914P105	FTO		28.74	13,400	398,745.87	385,116.00
FULTON FINANCIAL CORP	360271100	FULT		16.70	2,801	47,086.48	46,776.70
GALLAGHER (ARTHUR) J & CO.	363576109	AJG		29.55	4,300	115,002.69	127,064.99
GAMESTOP CORP.	36467W109	GME		55.11	3,100	155,459.69	170,841.00
GANNETT INC	364730101	GCI		60.46	1,100	76,573.77	66,506.00
GAP INC	364760108	GPS		19.50	8,200	160,457.87	159,900.00
GARDNER DENVER MACHINERY	365558105	GDI		37.31	9,200	309,487.82	343,252.00
GENENTECH INC.	368710406	DNA		81.13	1,100	92,945.35	89,243.00
GENERAL DYNAMICS CORP.	369550108	GD		74.35	13,100	787,785.17	973,985.00
GENERAL ELECTRIC CO	369604103	GE		37.21	238,700	7,243,446.54	8,882,026.99
GENERAL MILLS INC	370334104	GIS		57.60	16,700	847,211.07	961,920.00
GENERAL MOTORS CORP	370442105	GM		30.72	12,000	390,815.84	368,640.00
GENUINE PARTS CO	372460105	GPC		47.43	16,700	697,864.26	792,081.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW		34.21	15,900	537,258.10	543,939.00
GILEAD SCIENCES INC.	375558103	GILD		64.93	9,800	566,732.71	636,313.98
GLOBAL PAYMENTS INC	37940X102	GPN		46.30	2,000	77,350.25	92,600.00
GOLDMAN SACHS GROUP INC	38141G104	GS		199.35	11,900	1,602,261.18	2,372,265.00
GOOGLE INC - CL A	38259P508	GOOG		460.48	4,700	1,800,130.35	2,164,256.01
GRACO INC.	384109104	GGG		39.62	3,700	152,001.67	146,594.00
GRAINGER W W INC	384802104	GWW		69.94	4,400	318,857.62	307,736.01
GREAT PLAINS ENERGY INC	391164100	GXP		31.80	8,700	277,134.72	276,660.00
HALLIBURTON COMPANY	406216101	HAL		31.05	2,100	22,946.35	65,205.00
HANSEN NATURAL CORP	411310105	HANS		33.68	9,800	327,195.20	330,064.01
HARLEY-DAVIDSON INC	412822108	HOG		70.47	10,400	563,703.30	732,888.00
HARMAN INTERNATIONAL	413086109	HAR		99.91	1,000	92,994.44	99,910.01
HARRAH'S ENTERTAINMENT INC.	413619107	HET		82.72	3,467	246,425.01	286,790.24
HARSCO CORP	415864107	HSC		76.10	3,000	227,307.96	228,300.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
HARTFORD FINL SERVICES	416515104	HIG		93.31	4,200	286,094.99	391,902.00
HASBRO INC	418056107	HAS		27.25	5,800	155,603.60	158,050.00
HAWAIIAN ELECTRIC INDS	419870100	HE		27.15	2,600	70,336.55	70,590.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC		32.09	9,400	258,993.55	301,645.99
HEALTH MGMT ASSOCIATES CL A	421933102	НМА		21.11	3,000	73,838.16	63,330.00
HEALTH NET INC	42222G108	HNT		48.66	1,100	47,669.28	53,526.00
HEINZ H. J. CO.	423074103	HNZ		45.01	24,400	1,043,921.28	1,098,244.00
HENRY SCHEIN INC	806407102	HSIC		48.98	8,400	372,373.94	411,432.00
HERSHEY FOODS CORP.	427866108	HSY		49.80	2,600	122,779.19	129,480.00
HESS CORP.	42809H107	HES		49.57	5,300	203,393.75	262,721.00
HEWLETT-PACKARD CO	428236103	HPQ		41.19	44,100	1,136,668.35	1,816,478.99
HILLENBRAND IND.	431573104	НВ		56.93	13,100	735,299.37	745,783.00
HILTON HOTELS CORP.	432848109	HLT		34.90	11,500	318,606.02	401,350.00
HOLLY CORP	435758305	HOC		51.40	6,600	316,571.78	339,240.00
HONEYWELL INTERNATIONAL INC	438516106	HON		45.24	2,200	76,732.46	99,528.00
HORMEL FOODS CORP	440452100	HRL		37.34	11,900	405,535.31	444,346.00
HOSPIRA INC	441060100	HSP		33.58	1,890	73,260.04	63,466.19
HUBBELL INC	443510201	HUB.B		45.21	1,500	68,836.55	67,815.00
HUDSON CITY BANCORP INC	443683107	HCBK		13.88	58,100	777,609.43	806,428.01
HUMANA INC.	444859102	HUM		55.31	8,500	446,552.13	470,135.01
IAC/INTERACTIVE CORP	44919P300	IACI		37.16	7,700	217,949.78	286,132.02
IDEARC INC	451663108	IAR		28.65	2,650	76,121.54	75,922.50
IDEXX LABS INC.	45168D104	IDXX		79.30	6,100	444,073.61	483,730.00
ILLINOIS TOOL WORKS	452308109	ITW		46.19	1,300	66,258.30	60,047.00
IMCLONE SYSTEMS	45245W109	IMCL		26.76	6,600	230,953.19	176,616.01
IMS HEALTH INC.	449934108	RX		27.48	17,100	451,457.26	469,908.00
INDYMAC BANCORP INC	456607100	NDE		45.16	4,300	196,901.80	194,188.00
INGRAM MICRO INC CL A	457153104	IM		20.41	8,800	155,690.38	179,608.00
INTEGRATED DEVICE TECH INC	458118106	IDTI		15.48	35,200	539,765.41	544,896.00
INTEL CORP.	458140100	INTC		20.25	59,200	1,474,807.41	1,198,800.00



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			Group: DOMESTIC EQU	ITIES - External			
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			Portfolio: 5IN	INTECH - 1000 COMMON STOCK			
			Instrument: COM	COMMON STOCK			
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE		107.90	2,500	239,549.86	269,750.00
INTERNATIONAL PAPER	460146103	IP		34.10	21,700	728,930.55	739,969.99
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF		49.16	14,400	610,600.05	707,904.00
INTERPUBLIC GROUP	460690100	IPG		12.24	7,100	84,500.99	86,904.00
INTL BUS MACH CORP	459200101	IBM		97.15	18,900	1,567,368.83	1,836,135.00
INTL GAME TECHNOLOGY	459902102	IGT		46.20	34,500	1,317,192.75	1,593,900.00
INTUIT INC.	461202103	INTU		30.51	26,300	630,431.00	802,413.00
INVESTORS FINANCIAL SERVICES CORP	461915100	IFIN		42.67	4,400	194,691.77	187,747.99
INVITROGEN CORP	46185R100	IVGN		56.59	600	46,691.59	33,954.00
ITT CORP	450911102	ITT		56.82	3,700	170,567.37	210,234.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI		66.37	5,200	335,517.37	345,124.01
J C PENNEY INC	708160106	JCP		77.36	7,600	522,686.55	587,936.00
JACOBS ENGINEERING GROUP	469814107	JEC		81.54	3,000	177,585.45	244,620.00
JARDEN CORP	471109108	JAH		34.79	2,500	88,294.12	86,975.00
JEFFRIES GROUP INC	472319102	JEF		26.82	15,000	430,386.59	402,300.00
JM SMUCKER CO	832696405	SJM		48.47	7,000	340,412.57	339,290.00
JOHNSON & JOHNSON	478160104	JNJ		66.02	49,900	2,518,479.53	3,294,397.99
JOHNSON CONTROLS	478366107	JCI		85.92	21,800	1,704,230.33	1,873,055.99
JONES APPAREL GROUP INC	480074103	JNY		33.43	19,400	614,578.28	648,542.00
JONES LANG LASALLE I	48020Q107	JLL		92.17	7,100	603,471.33	654,407.00
JPMORGAN CHASE & CO.	46625H100	JPM		48.30	46,312	1,693,564.29	2,236,869.60
KELLOGG CO.	487836108	K		50.06	16,000	685,212.53	800,960.00
KENNAMETAL INC	489170100	KMT		58.85	1,400	81,401.40	82,390.00
KEYCORP	493267108	KEY		38.03	11,700	350,248.61	444,951.00
KEYSPAN CORPORATION	49337W100	KSE		41.18	25,700	1,049,830.52	1,058,326.00
KIMBERLY-CLARK CORP	494368103	KMB		67.95	6,400	423,886.27	434,880.00
KINDER MORGAN INC.	49455P101	КМІ		105.75	4,700	384,167.90	497,025.00
KING PHARMACEUTICALS	495582108	KG		15.92	28,700	443,086.96	456,903.99
KOHLS CORP	500255104	KSS		68.43	9,800	591,654.93	670,614.01
KRAFT FOODS INC - A	50075N104	KFT		35.70	12,700	436,179.47	453,390.00



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			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
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KROGER CO.	501044101	KR		23.07	35,700	717,713.54	823,599.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH		73.47	17,600	974,316.01	1,293,072.00
LAIDLAW INTERNATIONAL INC	50730R102	LI		30.43	5,400	151,894.59	164,322.00
LAM RESEARCH CORP	512807108	LRCX		50.62	11,800	427,392.99	597,316.00
LAMAR ADVERTISING CO	512815101	LAMR		65.39	7,600	347,225.95	496,964.00
LAS VEGAS SANDS CORP	517834107	LVS		89.48	3,000	236,150.06	268,440.00
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP		59.47	3,300	165,791.20	196,251.00
LEGG MASON INC.	524901105	LM		95.05	2,950	245,608.77	280,397.50
LEGGETT & PLATT INC	524660107	LEG		23.90	10,700	261,494.65	255,730.00
LEHMAN BROTHERS HOLDING	524908100	LEH		78.12	23,136	1,038,446.56	1,807,384.32
LEUCADIA NATIONAL CORP	527288104	LUK		28.20	28,000	803,642.19	789,599.99
LEXMARK INTERNATIONAL INC.	529771107	LXK		73.20	9,400	610,456.65	688,080.00
LIBERTY GLOBAL INC	530555101	LBTYA		29.15	16,300	393,493.28	475,145.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA		97.98	15,300	1,311,723.24	1,499,094.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA		21.57	25,700	543,933.17	554,349.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT		33.70	2,200	76,148.71	74,140.00
LIMITED BRANDS INC.	532716107	LTD		28.94	14,700	393,610.22	425,418.00
LINCARE HOLDINGS INC.	532791100	LNCR		39.84	1,400	59,494.03	55,776.00
LINCOLN ELEC HLDGS I	533900106	LECO		60.42	1,300	76,710.72	78,546.00
LINCOLN NATIONAL CORP	534187109	LNC		66.40	4,300	221,934.68	285,519.99
LINEAR TECHNOLOGY CORP	535678106	LLTC		30.32	7,200	252,819.98	218,304.00
LOCKHEED MARTIN CORPORATION	539830109	LMT		92.07	11,600	778,474.12	1,068,012.00
LOEWS CORP	540424108	LTR		41.47	69,500	1,758,950.65	2,882,165.00
LOEWS CORP - CAROLINA GROUP	540424207	CG		64.72	14,600	657,175.41	944,912.00
M&T BANK CORPORATION	55261F104	МТВ		122.16	8,400	886,796.32	1,026,144.00
MANITOWOC COMPANY INC.	563571108	MTW		59.43	10,800	531,578.21	641,844.00
MANOR CARE INC.	564055101	HCR		46.92	14,300	675,995.82	670,956.00
MANPOWER INC	56418H100	MAN		74.93	13,000	790,418.52	974,090.00
MARATHON OIL CORP	565849106	MRO		92.50	14,560	945,126.26	1,346,800.01
MARKEL CORP	570535104	MKL		480.10	500	218,700.29	240,050.00



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			Group: DOMESTIC EC	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
MARRIOTT INT'L INC CL-A	571903202	MAR		47.72	5,100	196,709.95	243,372.00
MARSH & MCLENNAN COS.	571748102	MMC		30.66	32,200	968,349.20	987,252.00
MARSHALL & ILSLEY CORP	571834100	MI		48.11	3,800	137,926.47	182,818.00
MASTERCARD INC-CLASS A	57636Q104	MA		98.49	1,700	78,519.57	167,433.00
MATTEL INC.	577081102	MAT		22.66	30,300	644,882.46	686,598.00
MCAFEE INC	579064106	MFE		28.38	2,900	82,443.25	82,302.00
McCORMICK & CO	579780206	MKC		38.56	21,400	779,323.97	825,184.00
MCDONALDS CORPORATION	580135101	MCD		44.33	16,100	545,896.15	713,713.01
MCGRAW HILL INC	580645109	MHP		68.02	14,000	565,505.82	952,280.00
MCKESSON CORP	58155Q103	MCK		50.70	12,500	615,255.89	633,750.01
MDU RESOURCES GROUP	552690109	MDU		25.64	10,750	243,394.71	275,630.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS		53.44	38,321	1,988,949.85	2,047,874.24
MEDTRONIC INC	585055106	MDT		53.51	24,900	1,137,902.36	1,332,398.99
MELLON FINANCIAL CORP.	58551A108	MEL		42.15	27,100	975,925.91	1,142,265.00
MEMC ELECTR MATLS IN	552715104	WFR		39.14	500	9,161.10	19,570.00
MERCANTILE BANC.	587405101	MRBK		46.79	5,600	194,037.02	262,024.00
MERCK & CO INC	589331107	MRK		43.60	63,000	2,156,398.77	2,746,799.99
MEREDITH CORPORATION	589433101	MDP		56.35	1,900	102,434.32	107,065.00
MERRILL LYNCH & CO. INC.	590188108	MER		93.10	22,700	1,506,221.28	2,113,370.00
METLIFE INC	59156R108	MET		59.01	9,700	358,441.61	572,396.99
METTLER-TOLEDO INTERNATIONAL	592688105	MTD		78.85	5,300	286,036.84	417,905.00
MGIC INVESTMENT CORP	552848103	MTG		62.54	1,200	79,181.44	75,048.00
MGM MIRAGE	552953101	MGM		57.35	1,500	84,200.48	86,025.00
MICRON TECHNOLOGY INC	595112103	MU		13.96	27,100	400,032.66	378,315.99
MICROSOFT CORP.	594918104	MSFT		29.86	143,300	4,323,531.10	4,278,938.00
MILLIPORE CORPORATION	601073109	MIL		66.60	500	32,031.75	33,300.01
MIRANT CORP NEW	60467R100	MIR		31.57	7,900	210,314.62	249,403.00
MOLEX INC	608554101	MOLX		31.63	27,600	961,076.25	872,988.00
MOLSON COORS BREWING CO	60871R209	TAP		76.44	4,500	306,272.61	343,980.00
MONEYGRAM INTERNATIONAL INC.	60935Y109	MGI		31.36	6,000	182,456.31	188,160.00



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			Group: DOMESTIC EQU	JITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
			modulient. Com				
MONSANTO COMPANY	61166W101	MON		52.53	6,200	279,067.74	325,686.01
MOODY'S CORPORATION	615369105	MCO		69.06	9,400	466,620.45	649,164.00
MORGAN STANLEY DEAN WITTER &	617446448	MS		81.43	12,000	748,333.91	977,160.00
MOSAIC COMPANY	61945A107	MOS		21.36	3,900	89,287.15	83,304.00
MOTOROLA INC	620076109	MOT		20.56	2,500	49,828.52	51,400.01
MYLAN LABS	628530107	MYL		19.96	34,500	660,479.31	688,620.01
NATIONAL CITY CORP	635405103	NCC		36.56	17,700	611,892.56	647,112.00
NATIONAL FUEL & GAS	636180101	NFG		38.54	8,300	264,943.11	319,882.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI		27.24	2,600	73,581.47	70,824.00
NATIONWIDE FINANCIAL SERVICE	638612101	NFS		54.20	4,700	218,115.85	254,740.00
NCR CORPORATION	62886E108	NCR		42.76	11,900	444,056.85	508,844.00
NETWORK APPLIANCE INC.	64120L104	NTAP		39.28	20,700	679,566.65	813,096.00
NEW YORK COMMUNITY BANCORP	649445103	NYB		16.10	49,800	830,978.98	801,780.00
NEWELL RUBBERMAID INC.	651229106	NWL		28.95	39,900	909,660.90	1,155,105.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM		45.15	10,800	556,627.26	487,620.00
NEWS CORP INC-CL A	65248E104	NWS.A		21.48	92,900	1,590,326.84	1,995,492.00
NIKE INCCL B	654106103	NKE		99.03	2,500	135,279.75	247,575.00
NISOURCE INCORPORATED	65473P105	NI		24.10	9,800	236,506.02	236,180.00
NORFOLK SOUTHERN CORP.	655844108	NSC		50.29	7,700	368,346.07	387,233.01
NORTHEAST UTILITIES	664397106	NU		28.16	16,100	400,399.28	453,376.00
NORTHERN TRUST CORP	665859104	NTRS		60.69	14,800	765,440.71	898,211.98
NORTHROP GRUMMAN CORP.	666807102	NOC		67.70	10,306	593,567.02	697,716.20
NOVELLUS SYSTEMS INC.	670008101	NVLS		34.42	7,500	191,402.14	258,150.00
NRG ENERGY INC.	629377508	NRG		56.01	17,400	805,300.51	974,574.01
NSTAR CO.	67019E107	NST		34.36	8,500	292,390.49	292,060.00
NTL INC.	62941W101	NTLI		25.24	7,435	188,754.44	187,659.40
NUCOR CORP	670346105	NUE		54.66	12,600	657,493.82	688,716.00
NUTRI/SYSTEM INC	67069D108	NTRI		63.39	7,300	426,358.31	462,747.00
NUVEEN INVESTMENTS INC-CL A	67090F106	JNC		51.88	10,400	461,865.54	539,552.00
NVIDIA CORP	67066G104	NVDA		37.01	14,100	474,638.59	521,841.00
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			Group: DOMESTIC EQU	ITIES - External			
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OCCIDENTAL PETROLEUM CORP.	674599105	OXY		48.83	11,908	334,520.84	581,467.64
OCEANEERING INT'L. INC.	675232102	OII		39.70	6,300	240,315.42	250,110.00
OFFICE DEPOT INC	676220106	ODP		38.17	37,200	1,160,139.47	1,419,924.01
OFFICEMAX INC	67622P101	OMX		49.65	15,000	649,570.97	744,750.00
OGE ENERGY CORP	670837103	OGE		40.00	16,800	642,798.34	672,000.00
OLD REPUBLIC INT'L CORP.	680223104	ORI		23.28	26,000	563,802.30	605,280.00
OMNICARE INC.	681904108	OCR		38.63	5,200	278,827.07	200,876.00
OMNICOM GROUP	681919106	OMC		104.54	9,100	790,732.11	951,314.00
ONEOK INC.	682680103	OKE		43.12	16,300	672,196.25	702,856.00
ORACLE SYS. CORP.	68389X105	ORCL		17.14	83,141	1,182,302.64	1,425,036.73
OSHKOSH TRUCK CORPORATION	688239201	OSK		48.42	11,600	551,277.30	561,672.01
OVERSEAS SHIPHOLDING GROUP	690368105	OSG		56.30	4,300	258,751.46	242,090.00
PACCAR INC	693718108	PCAR		64.90	1,650	44,170.37	107,085.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG		47.33	15,600	423,849.92	738,348.00
PACTIV CORPORATION	695257105	PTV		35.69	24,200	671,211.36	863,698.00
PARKER-HANNIFIN CORP.	701094104	PH		76.88	10,800	826,202.60	830,304.02
PAYCHEX INC	704326107	PAYX		39.54	5,800	220,495.22	229,332.02
PEDIATRIX MEDICAL GROUP INC.	705324101	PDX		48.90	1,700	75,776.44	83,130.00
PEOPLES BK BRIDGEPOR	710198102	PBCT		44.62	6,650	287,249.10	296,722.99
PEPCO HOLDINGS INC.	713291102	POM		26.01	3,000	76,984.54	78,030.00
PEPSI BOTTLING GROUP INC	713409100	PBG		30.91	24,100	742,754.58	744,931.00
PEPSICO INC.	713448108	PEP		62.55	38,900	1,733,162.84	2,433,195.00
PFIZER INC.	717081103	PFE		25.90	173,880	4,430,637.18	4,503,492.01
PHARMACEUTICAL PRODUCT	717124101	PPDI		32.22	5,600	164,641.05	180,432.00
PHELPS DODGE CORP.	717265102	PD		119.72	6,900	560,918.50	826,068.00
PHILADELPHIA CONS HLDG CO	717528103	PHLY		44.56	4,000	162,888.99	178,240.00
PITNEY-BOWES, INC.	724479100	PBI		46.19	1,200	53,413.90	55,428.00
PMI GROUP INC.	69344M101	PMI		47.17	8,600	387,853.30	405,662.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC		74.04	13,000	864,967.80	962,520.01
POLO RALPH LAUREN CORP	731572103	RL		77.66	2,900	162,951.76	225,214.01



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			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
PPG INDUSTRIES INC.	693506107	PPG		64.21	9,600	642,968.62	616,416.00
PPL CORPORATION	69351T106	PPL		35.84	1,000	18,208.67	35,840.00
PRAXAIR INC.	74005P104	PX		59.33	2,100	54,039.47	124,593.00
PRECISION CASTPARTS CORP	740189105	PCP		78.28	8,900	297,079.93	696,692.00
PRIME MONEY MARKET - 5IN	IT-INT	IT-INT		1.00	2,692,318	2,692,317.72	2,692,317.71
PRINCIPAL FINANCIAL GROUP	74251V102	PFG		58.70	10,000	474,027.27	586,999.99
PROCTER & GAMBLE CO	742718109	PG		64.27	59,482	2,530,765.70	3,822,908.14
PROGRESSIVE CORP	743315103	PGR		24.22	37,400	858,656.96	905,828.00
PROTECTIVE LIFE CORP	743674103	PL		47.50	300	11,040.82	14,250.00
PRUDENTIAL FINANCIAL INC	744320102	PRU		85.86	7,400	432,580.59	635,364.00
PUBLIC SVC ENTERPRISES	744573106	PEG		66.38	14,500	855,731.19	962,510.00
PUGET ENERGY INC	745310102	PSD		25.36	900	19,640.84	22,824.00
QLOGIC CORPORATION	747277101	QLGC		21.92	27,400	472,026.92	600,607.99
QUALCOMM INC	747525103	QCOM		37.79	8,300	287,363.66	313,656.99
QUEST DIAGNOSTICS INC	74834L100	DGX		53.00	9,600	515,362.88	508,800.00
RADIAN GROUP INC.	750236101	RDN		53.91	15,600	936,521.91	840,995.99
RAMBUS INC DEL	750917106	RMBS		18.93	12,500	243,772.73	236,625.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF		30.31	11,700	343,491.87	354,627.00
RAYTHEON COMPANY	755111507	RTN		52.80	13,800	546,861.58	728,640.00
RED HAT INC	756577102	RHT		23.00	7,200	155,679.30	165,600.01
REGIONS FINANCIAL CORP.	7591EP100	RF		37.40	25,769	856,940.98	963,760.60
REINSURANCE GROUP AM	759351109	RGA		55.70	5,500	262,235.12	306,350.00
RELIANT RESOURCES INC	75952B105	RRI		14.21	27,600	357,946.20	392,196.00
REPUBLIC SERVICES INC	760759100	RSG		40.67	3,800	109,486.44	154,546.00
RESMED INC	761152107	RMD		49.22	3,500	132,455.86	172,270.00
REYNOLDS AMERICAN INC	761713106	RAI		65.47	23,400	1,266,804.47	1,531,998.00
ROBERT HALF INTL INC	770323103	RHI		37.12	4,700	179,617.09	174,464.01
ROCKWELL AUTOMATION INC	773903109	ROK		61.08	6,100	396,208.21	372,588.00
ROCKWELL COLLINS	774341101	COL		63.29	5,800	244,723.03	367,082.00
ROHM & HAAS CO	775371107	ROH		51.12	8,700	404,874.03	444,743.99



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			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
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			instrument. COM				
ROPER INDUSTRIES INC	776696106	ROP		50.24	800	26,723.26	40,192.00
ROSS STORES INC	778296103	ROST		29.30	22,800	584,058.90	668,040.00
RYDER SYS. INC.	783549108	R		51.06	13,500	706,814.65	689,310.00
SABRE HOLDINGS CORP.	785905100	TSG		31.89	13,300	319,278.40	424,137.00
SAFECO CORP.	786429100	SAF		62.55	6,100	291,495.12	381,555.01
SAFEWAY INC	786514208	SWY		34.56	34,100	831,939.87	1,178,496.01
SAKS INCORPORATED	79377W108	SKS		17.82	13,700	263,717.98	244,134.00
SALLY BEAUTY CO INC	79546E104	SBH		7.80	4,400	31,184.43	34,320.00
SCANA CORP	80589M102	SCG		40.62	800	30,409.60	32,496.00
SCHERING-PLOUGH	806605101	SGP		23.64	18,800	357,940.35	444,432.00
SCHWAB (CHARLES) CORP	808513105	SCHW		19.34	16,600	219,401.70	321,044.01
SCRIPPS CO. E.W. CL A	811054204	SSP		49.94	1,900	89,075.51	94,886.00
SEACOR SMIT INC.	811904101	CKH		99.14	800	77,098.13	79,312.00
SEALED AIR CORP.	81211K100	SEE		64.92	2,400	118,543.21	155,808.00
SEARS HOLDINGS CORP	812350106	SHLD		167.93	2,371	387,573.64	398,162.03
SEI INVESTMENTS CO	784117103	SEIC		59.56	3,800	172,379.52	226,328.00
SEMPRA ENERGY	816851109	SRE		56.04	8,200	303,607.69	459,528.00
SHERWIN-WILLIAMS CO	824348106	SHW		63.58	10,400	394,232.01	661,232.00
SIERRA HEALTH SERVICES	826322109	SIE		36.04	4,100	173,741.37	147,764.01
SIGMA-ALDRICH	826552101	SIAL		77.72	1,200	75,543.52	93,264.00
SLM CORP	78442P106	SLM		48.77	8,200	380,577.60	399,914.00
SMITH INTERNATIONAL INC	832110100	SII		41.07	1,200	45,943.76	49,284.00
SMURFIT-STONE CONTAINER	832727101	SSCC		10.56	12,400	142,254.08	130,944.00
SNAP-ON TOOLS CORP.	833034101	SNA		47.64	10,300	370,385.98	490,692.00
SONOCO PRODUCTS CO	835495102	SON		38.06	13,100	398,380.37	498,586.00
SOUTHERN CO	842587107	SO		36.86	2,500	72,124.53	92,150.00
SOUTHWEST AIRLINES	844741108	LUV		15.32	29,700	499,532.39	455,003.99
SPRINT NEXTEL CORP	852061100	S		18.89	5,956	101,090.42	112,508.84
SPX CORP.	784635104	SPW		61.16	2,900	131,893.38	177,364.00
ST PAUL TRAVELERS COS INC	792860108	STA		53.69	19,846	862,975.52	1,065,531.76



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			Instrument: COM	COMMON STOCK			
STANCORP FINANCIAL GROUP	852891100	SFG		45.05	5,100	247,827.01	229,755.01
STARBUCKS CORP.	855244109	SBUX		35.42	22,800	753,778.86	807,576.00
STATE STREET CORP	857477103	STT		67.44	15,600	895,973.96	1,052,064.00
STEEL DYNAMICS INC	858119100	STLD		32.45	9,400	268,900.09	305,030.00
STERICYCLE INC	858912108	SRCL		75.50	3,900	231,144.24	294,450.00
STRYKER CORP.	863667101	SYK		55.11	6,100	301,079.77	336,171.00
SUNOCO, INC.	86764P109	SUN		62.36	1,200	65,765.04	74,832.00
SUNTRUST BANKS INC.	867914103	STI		84.45	7,827	564,988.74	660,990.15
SUPER VALU STORES INC.	868536103	SVU		35.75	5,411	150,648.32	193,443.24
SUPERIOR ENERGY SVCS	868157108	SPN		32.68	4,900	144,142.87	160,132.00
SYMANTEC CORP	871503108	SYMC		20.85	15,963	304,930.47	332,828.55
SYMBOL TECHNOLOGIES INC	871508107	SBL		14.94	26,000	355,955.18	388,440.00
SYNOPSYS INC.	871607107	SNPS		26.73	20,000	381,694.46	534,600.00
SYNOVUS FINANCIAL CORP	87161C105	SNV		30.83	6,400	178,339.73	197,312.00
SYSCO CORP.	871829107	SYY		36.76	15,800	535,031.91	580,808.00
T ROWE PRICE GROUP INC.	74144T108	TROW		43.77	18,500	504,051.80	809,745.00
TARGET CORP	87612E106	TGT		57.05	2,300	109,654.88	131,215.01
TCF FINANCIAL CORP	872275102	ТСВ		27.42	2,800	72,588.80	76,776.00
TD BANKNORTH INC	87235A101	BNK		32.28	3,223	92,907.23	104,038.44
TECH DATA CORP	878237106	TECD		37.87	7,200	264,617.42	272,664.00
TEKTRONIX, INC.	879131100	TEK		29.17	13,700	449,342.12	399,629.01
TELEPHONE & DATA	879433100	TDS		54.33	4,100	215,528.78	222,753.00
TEMPLE-INLAND INC.	879868107	TIN		46.03	2,800	95,834.60	128,884.00
TEREX CORP	880779103	TEX		64.58	4,400	182,972.44	284,151.99
TETRA TECHNOLOGIES INC.	88162F105	TTI		25.58	8,200	207,755.03	209,756.00
TEXAS INSTRS INC	882508104	TXN		28.80	2,400	75,300.61	69,120.00
TEXTRON INC.	883203101	TXT		93.77	5,600	483,921.05	525,112.00
THE DIRECTV GROUP INC	25459L106	DTV		24.94	44,600	771,677.42	1,112,324.00
THE FIRST MARBLEHEAD CORP	320771108	FMD		54.65	8,100	294,546.21	442,665.00
THE HANOVER INSURANCE GROUP	410867105	THG		48.80	2,100	84,217.98	102,480.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
THERMO ELECTRON CORP.	883556102	ТМО		45.29	27,372	974,181.25	1,239,677.88
THOMAS & BETTS CORP.	884315102	TNB		47.28	9,500	463,663.95	449,160.00
THOR INDUSTRIES INC	885160101	THO		43.99	3,400	150,995.85	149,566.00
TIM HORTONS INC	88706M103	THI		28.96	7,854	172,878.75	227,451.85
TIME WARNER INC.	887317105	TWX		21.78	26,800	635,957.09	583,704.00
TITANIUM METALS CORP	888339207	TIE		29.51	5,100	159,864.33	150,501.00
TJX COS. INC.	872540109	TJX		28.52	26,100	718,038.12	744,372.00
TORCHMARK CORP	891027104	TMK		63.76	16,800	903,356.78	1,071,168.00
TORO CO	891092108	TTC		46.63	6,000	249,441.44	279,780.00
TRANSATLANTIC HOLDINGS INC	893521104	TRH		62.10	200	11,592.41	12,420.00
TRIAD HOSPITALS INC	89579K109	TRI		41.83	2,100	89,076.78	87,843.00
TRIBUNE CO	896047107	TRB		30.78	8,400	269,924.12	258,552.00
TRIMBLE NAVIGATION LTD	896239100	TRMB		50.73	3,700	176,968.31	187,701.00
TXU CORPORATION	873168108	TXU		54.21	1,000	17,385.30	54,210.00
UAL CORP	902549807	UAUA		44.00	2,600	80,733.95	114,400.00
UGI CORP	902681105	UGI		27.28	11,700	323,230.53	319,176.00
UNION PACIFIC CORP.	907818108	UNP		92.02	20,300	1,568,144.91	1,868,006.00
UNIONBANCAL CORPORATION	908906100	UB		61.25	1,500	103,359.82	91,875.00
UNITED PARCEL SERVICES INC	911312106	UPS		74.98	15,300	1,188,597.18	1,147,194.00
UNITED STATES STEEL CORP.	912909108	X		73.14	4,200	274,731.40	307,188.00
UNITED TECHNOLOGIES	913017109	UTX		62.52	21,400	944,355.85	1,337,928.00
UNITEDHEALTH GROUP INC	91324P102	UNH		53.73	11,092	349,924.53	595,973.16
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS		55.43	6,300	353,541.26	349,209.00
UNIVISION COMMUNICATIONS	914906102	UVN		35.42	22,000	753,806.03	779,240.00
US AIRWAYS GROUP INC	90341W108	LCC		53.85	1,500	82,777.47	80,775.00
US BANCORP	902973304	USB		36.19	31,300	793,510.41	1,132,747.00
UST INC.	902911106	UST		58.20	20,100	1,090,006.33	1,169,820.00
V F CORP	918204108	VFC		82.08	8,100	568,702.23	664,848.00
VALERO ENERGY CORP.	91913Y100	VLO		51.16	8,604	334,480.59	440,180.64
VALLEY NATL BANCORP	919794107	VLY		26.51	21,200	540,049.82	562,012.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
VALSPAR CORP	920355104	VAL		27.64	11,300	298,368.95	312,332.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR		47.57	7,400	346,149.66	352,017.99
VCA ANTECH INC	918194101	WOOF		32.19	18,300	545,070.21	589,077.01
VERIZON COMMUNICATIONS	92343V104	VZ		37.24	53,007	2,014,369.68	1,973,980.69
VERTEX PHARMAREUTICALS INC	92532F100	VRTX		37.42	700	25,216.45	26,194.00
WACHOVIA CORP.	929903102	WB		56.95	41,429	1,994,203.58	2,359,381.54
WAL MART STORES INC	931142103	WMT		46.18	34,900	1,558,418.11	1,611,682.00
WALGREEN CO.	931422109	WAG		45.89	11,500	365,977.08	527,735.00
WARNER MUSIC GROUP CORP	934550104	WMG		22.95	3,200	76,155.50	73,440.00
WASHINGTON FEDERAL INC.	938824109	WFSL		23.53	2,300	51,904.72	54,119.01
WASHINGTON MUTUAL INC.	939322103	WM		45.49	6,700	280,629.92	304,783.00
WASHINGTON POST CL. B	939640108	WPO		745.60	200	147,861.01	149,120.00
WASTE MANAGEMENT INC.	94106L109	WMI		36.77	30,300	1,073,673.42	1,114,131.00
WELLCARE HEALTH PLANS INC	94946T106	WCG		68.90	6,800	371,982.34	468,520.00
WELLPOINT INC.	94973V107	WLP		78.69	7,186	383,572.13	565,466.33
WELLS FARGO COMPANY	949746101	WFC		35.56	53,000	1,285,244.57	1,884,680.00
WENDY'S INTL	950590109	WEN		33.09	11,100	334,240.03	367,299.00
WESCO INTL INC	95082P105	WCC		58.81	1,200	80,575.99	70,572.00
WESTERN DIGITAL CORP	958102105	WDC		20.46	14,100	205,099.18	288,486.00
WESTERN UNION CO.	959802109	WU		22.42	20,600	402,495.28	461,852.00
WHIRLPOOL CORP	963320106	WHR		83.02	5,000	418,309.47	415,099.99
WHITNEY HOLDING CORP	966612103	WTNY		32.62	14,800	510,829.83	482,776.00
WILMINGTON TRUST CO, DELAWARE	971807102	WL		42.17	6,500	251,593.17	274,105.00
WINDSTREAM CORP.	97381W104	WIN		14.22	5,868	56,896.34	83,442.96
WYETH	983024100	WYE		50.92	25,200	1,064,042.61	1,283,184.00
WYNN RESORTS LTD	983134107	WYNN		93.85	5,900	444,505.78	553,714.99
XCEL ENERGY INC	98389B100	XEL		23.06	11,800	225,316.80	272,108.00
XTO ENERGY INC.	98385X106	хто		47.05	1,533	36,783.34	72,127.65
YUM BRANDS, INC.	988498101	YUM		58.80	2,300	104,917.02	135,240.00
ZIMMER HOLDINGS INC	98956P102	ZMH		78.38	4,800	338,494.78	376,224.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQUI	TIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN Instrument: COM	INTECH - 1000 COMMON STOCK			
ZIONS BANCORPORATION	989701107	ZION		82.44	7,800	604,669.25	643,031.99
COMMON STOCK TOTAL					11,123,661	309,774,434.50	366,385,481.15
			Instrument: REIT	REAL ESTATE INVESTM	IENT TRUST		
AMB PROPERTY CORP.	00163T109	AMB		58.61	300	14,523.57	17,583.00
APARTMENT INVT & MGMT	03748R101	AIV		56.02	3,900	189,657.43	218,478.00
ARCHSTONE COMMUNITIES	039583109	ASN		58.21	6,400	238,735.80	372,544.00
AVALONBAY COMMUNITIES	053484101	AVB		130.05	6,800	675,847.51	884,340.00
BOSTON PROPERTIES INC	101121101	BXP		111.88	3,300	248,708.14	369,204.00
BRANDYWINE REALTY	105368203	BDN		33.25	2,200	70,060.35	73,150.00
BRE PROPERTIES -CL A	05564E106	BRE		65.02	9,600	512,942.15	624,192.00
CAMDEN PROPERTY TRUST	133131102	CPT		73.85	6,600	444,838.20	487,410.00
DUKE RE CORPORATION	264411505	DRE		40.90	8,900	318,954.33	364,010.01
EQUITY OFFICE PROP	294741103	EOP		48.17	10,700	472,259.52	515,419.01
EQUITY RESIDENTIAL PROP	29476L107	EQR		50.75	15,800	681,345.74	801,850.00
ESSEX PROPERTY TRUST INC.	297178105	ESS		129.25	4,400	446,525.15	568,700.00
FEDERAL REALTY INV.	313747206	FRT		85.00	1,100	55,695.85	93,500.00
HOSPITALITY PROPERTIES	44106M102	HPT		47.53	1,600	77,191.86	76,048.00
HOST HOTELS & RESORTS INC	44107P104	HST		24.55	19,211	401,067.46	471,630.05
HRPT PROPERTIES TRUST	40426W101	HRP		12.35	16,100	199,243.68	198,835.00
ISTAR FINANCIAL INC	45031U101	SFI		47.82	6,000	272,822.42	286,920.00
KILROY RE CORP	49427F108	KRC		78.00	800	60,502.23	62,400.00
KIMCO REALTY CORP	49446R109	KIM		44.95	1,700	78,460.38	76,415.00
MACK-CALI RE CORP.	554489104	CLI		51.00	1,500	78,656.26	76,500.00
NEW CENTURY FINANCIAL CORP	6435EV108	NEW		31.59	6,700	256,358.30	211,653.00
PROLOGIS TRUST	743410102	PLD		60.77	3,835	183,212.68	233,052.95
PUBLIC STORAGE INC	74460D109	PSA		97.50	5,678	389,561.21	553,605.00
RECKSON ASSOCIATES RE	75621K106	RA		45.60	13,300	538,503.82	606,480.00
REGENCY CENTERS CORP	758849103	REG		78.17	300	16,790.65	23,451.00
SIMON PROP GROUP INC.	828806109	SPG		101.29	279	13,891.74	28,259.91
SL GREEN RE CORP	78440X101	SLG		132.78	7,800	828,616.68	1,035,684.00



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						BOOK	MARKET
DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	VALUE	VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: LARGE CAP				
			Portfolio: 5IN	INTECH - 1000			
			Instrument: REIT	REAL ESTATE INVEST	MENT TRUST		
UNITED DOMINION RE TRUST	910197102	UDR		31.79	13,500	418,725.84	429,165.00
VORNADO REALTY TRUST	929042109	VNO		121.50	3,200	280,787.26	388,800.00
REAL ESTATE INVESTMENT TRUST TOTAL					181,503	8,464,486.21	10,149,278.93
INTECH - 1000 TOTAL					11,305,164	318,238,920.71	376,534,760.08
LARGE CAP TOTAL					37,288,011	1,057,766,471.24	1,311,286,815.44

Portfolio: 5IN INTECH - 1000



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	ITIES - External			-
			Market: SMALL CAP				
			Portfolio: 6CH Instrument: COM	CHARTWELL - 2000 VALU COMMON STOCK	JE		
AAR CORPORATION	000361105	AIR		29.19	46,950	688,598.66	1,370,470.49
ACCO BRANDS CORP	00081T108	ABD		26.47	79,450	1,677,356.11	2,103,041.50
ADVANTA CORP	007942204	ADVNB		43.63	48,450	1,276,636.32	2,113,873.50
ALABAMA NATL BANCORP	010317105	ALAB		68.73	14,950	988,367.65	1,027,513.50
ALASKA COMMUNICATION	01167P101	ALSK		15.19	98,100	817,765.86	1,490,139.00
AMERICAN COMMERCIAL LINES INC	025195207	ACLI		65.51	15,325	411,782.50	1,003,940.76
ANIXTER INTERNATIONAL INC.	035290105	AXE		54.30	34,075	1,307,062.97	1,850,272.50
APOGEE ENTERPRISES INC.	037598109	APOG		19.31	122,375	1,808,574.44	2,363,061.25
ARGONAUT GROUP INC	040157109	AGII		34.86	36,325	1,244,863.60	1,266,289.50
BASIC ENERGY SERVICES INC	06985P100	BAS		24.65	43,800	1,154,834.97	1,079,670.00
BENCHMARK ELECTRONICS INC	08160H101	BHE		24.36	67,500	1,443,142.15	1,644,300.00
CEC ENTERTAINMENT, INC.	125137109	CEC		40.25	37,100	1,290,635.22	1,493,275.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF		38.76	23,150	840,901.20	897,294.00
CLECO CORP.	12561W105	CNL		25.23	42,502	1,027,952.68	1,072,325.46
CRANE CO	224399105	CR		36.64	28,575	846,596.00	1,046,988.00
CROWN CORK & SEAL INC.	228368106	CCK		20.92	44,272	489,293.68	926,170.24
CULLEN/FROST BANKERS INC	229899109	CFR		55.82	21,125	772,493.40	1,179,197.50
DYNEGY INC	26816Q101	DYN		7.24	130,820	661,074.16	947,136.79
EL PASO ELECTRIC COMPANY	283677854	EE		24.37	53,450	1,066,338.41	1,302,576.50
ELECTRONICS FOR IMAGING	286082102	EFII		26.58	79,625	1,925,186.69	2,116,432.50
EMULEX CORP	292475209	ELX		19.51	109,325	1,926,627.63	2,132,930.75
ENPRO INDUSTRIES INC	29355X107	NPO		33.21	43,250	1,259,814.11	1,436,332.50
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS		16.81	60,400	1,091,478.10	1,015,324.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI		38.68	33,333	1,057,915.60	1,289,320.44
GATX CORP	361448103	GMT		43.33	38,950	1,260,378.41	1,687,703.50
GENTIVA HEALTH SERVICES	37247A102	GTIV		19.06	62,350	1,068,841.12	1,188,390.99
GLOBAL IMAGING SYSTEMS INC	37934A100	GISX		21.95	58,225	1,086,721.18	1,278,038.75
GRIFFON CORPORATION	398433102	GFF		25.50	67,200	1,570,762.57	1,713,599.99
HERCULES INCORPORATED	427056106	HPC		19.31	106,900	1,454,895.01	2,064,239.00
HOT TOPIC INC	441339108	HOTT		13.34	67,575	1,011,324.08	901,450.50



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Concess Conc	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Positional Designation (1) Positional Designation (2) Application (2)				Group: DOMESTIC EQ	UITIES - External			
Name								
HTCH INSON TECH.								
KADATING 48282T104 KMI 24.38 37,75 724,234.32 908,335.85 KENNAMETALING 48917010 KMI 58.85 29,75 1,799,457.13 1,750,787.50 KINCLI LING 4898400 KNL 20.0 99,075 1,291,645.65 2,175,058.00 MASTECING 57523100 MIZ 115.5 86,078 1,171,062.23 1,131,802.01 MATTEN INITL CORP 57728101 MATW 30.35 11,70 464,014.04 460,936.00 DARAMETRIC TECHNOLOGY CORP 691973200 PMC 16.0 20,50 1,613,333.83 1,100,339.82 PEACE SYSTEMS CORP. CL A 714,855100 PER 10.3 115,80 1,612,654.38 1,899,020.00 PLACER SIRERA BANCRESINC 760,971 PM 10.3 1,130,071 4,105.00 1,803,030.00 1,803,030.00 1,803,030.00 1,803,030.00 1,803,000.00 1,803,000.00 1,803,000.00 1,803,000.00 1,803,000.00 1,803,000.00 1,803,000.00 1,803,000.00 1,803,000.00 1,803,000.00 1,803,0	HUB INTERNATIONAL LIMITED	44332P101	HBG		31.39	39,100	1,028,053.10	1,227,349.00
KENAMETALINC 48917010 KMT 58.85 29,70 1,799,457.19 1,750,755.00 KNOLL INC 48960420 KNIL 22.00 99,075 1,721,645.65 2,770,850.00 MASTEC INC 57523109 MTZ 11,11 20.00 1,171,055.23 1,171,055.23 1,171,055.20 <th< td=""><td>HUTCHINSON TECH.</td><td>448407106</td><td>HTCH</td><td></td><td>23.57</td><td>42,700</td><td>1,306,183.35</td><td>1,006,439.00</td></th<>	HUTCHINSON TECH.	448407106	HTCH		23.57	42,700	1,306,183.35	1,006,439.00
KNOLLINC 49804200 KNIL 22.00 99.075 1,921,645.68 2,179,650.00 MASTEC INC 576323169 MTZ 11.51 98.078 1,171,085.23 1,131,820.12 MASTEC INC 57728101 MTW 19.58 1,100 464,014.03 1,131,820.12 MATHEWISTIC CORP 69147200 OXA 49.65 26,000 1,131,833.33 1,130,735.25 PARAMETRIC TECHNOLOGY CORP 69173209 PMTC 18.02 105,000 1,150,333.33 1,190,399.21 PECOT SYSTEMS COPP. CL A 726079100 PLS 22.77 40.01 1,100,642.14 69.55 PLACER SIERRA BANCSHARES 726079100 PLS 22.77 40.10 4.150,642.14 69.35 PLACER SIERRA BANCSHARES 693491107 PMM 40.11 40.15 40.05 1,130,714.81 19.22,81.15 1,130,714.81 19.23,805.00 1.130,714.81 19.23,805.00 1.130,714.81 19.23,805.00 1.130,714.81 1.130,714.81 1.130,714.81 1.130,714.81 1.130,714.81 1.130,714.81 1.1	KADANT INC	48282T104	KAI		24.38	37,175	724,234.32	906,326.50
MASTECINC 576323199 MIZ 11.54 98.078 1,171,095.23 1,131,820.12 MATTHEWS INTL CORP 577128101 MATW 39.35 11.70 464,014.04 460,395.00 DARAMETRIC TECHNOLOGY CORP 699173209 PMC 18.02 10.55 1,613,393.63 1,309,399.21 PEACH SYSTEMS COPR, CLA 714265105 PER 16.39 115,800 1,626,543.98 1,809,399.20 PLACER SIGRAR BANCSHARES 726079106 PLB 22,77 40,150 1,109,642.14 694,365.50 PIM RESOURCES INC 69349H107 PIM 1 1 42,050 1,130,714.81 1,130,714.81 1,330,750 1,330,75	KENNAMETAL INC	489170100	KMT		58.85	29,750	1,799,457.19	1,750,787.50
MATTHEWS INTL CORP 571/28101 MATW 39.35 11,700 464,014.00 460,036.00 OXFORD INDUSTRIES INC. 691497309 DXM 49.65 26,000 1,031,083.44 1,315,725.00 PARAMETRIC TECHNOLOGY CORP 691973209 PMTC 18.02 105,506 1,613,393.63 1,909,393.20 PECROT SYSTEMS COPR CLA 714285105 PER 18.03 115,00 1,109,642.14 694,305.00 PLACER SIERRA BANCISHARES 726079106 PLSB 22.77 40,150 1,109,642.14 694,305.00 PMIM RESOURCES INC 693491107 PMM 31.10 42,550 962,295.64 1,323,305.00 PRIME MONEY MARKET - 6CH 17-CIP 17-CIP 17-CIP 1,00 1,130,715 1,180,714.0 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81 1,130,714.81<	KNOLL INC	498904200	KNL		22.00	99,075	1,921,645.65	2,179,650.00
OXFORD INDUSTRIES INC. 691497309 OXM 49.65 26,500 1,031,083.84 1,315,725.00 PARAMETRIC TECHNOLOGY CORP 699173209 PMTC 18.02 105,960 1,613,393.63 1,909,399.21 PEROT SYSTEMS COPR. CL. A 714265105 PER 16.39 115,800 1,626,543.98 1,897,962.00 PLACER SIERRA BANCSHARES 726079106 PLSB 22,77 40,150 1,106,642.14 694,349.60 PINIM RESOURCES INC 69349H107 PNM 31.10 42,550 962,295.64 1,223,305.00 PINIM RONEY MARKET - 6CH 17-CP 17-CP 17-CP 17-CP 17-CP 1,00 1,130,714.80 1,130,714.80 1,130,714.81 1,130,714.80 1,130,714.81 1,700,714.80 1,130,714.81 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80 1,700,714.80	MASTEC INC	576323109	MTZ		11.54	98,078	1,171,095.23	1,131,820.12
PARAMETRIC TECHNOLOGY CORP 699173299 PMTC 18.02 10,5960 1,613,393.63 1,999,399.29 PEROT SYSTEMS COPR. CL. A 714265105 PER 16.39 115,800 1,626,543.88 1,897,962.00 PLACER SIERRA BANCSHARES 726979106 PLSB 23.77 40,150 1,109,642.14 954,365.50 PRIM RESOURCES INC 69349H107 PM 31.01 40,550 962,295.64 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,218,010.40 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,130,714.80 1,128,105.00 1,128,105.00 1,128,105.00 1,128,105.00 1,128,105.00	MATTHEWS INTL CORP	577128101	MATW		39.35	11,700	464,014.04	460,395.00
PEROT SYSTEMS COPR. CLA 714265105 PER 16.39 115,800 1.626,543.98 1.897,962.00 PLACER SIERRA BANCSHARES 726079106 PLSB 23.77 40,150 1,109,642.14 954,365.50 PMM RESOURCES INC 693491107 PMM 31.10 42,550 962,296.64 1,323,305.00 PRIME MONEY MARKET - 6CH 11-CIP IT-CIP 1.00 1,109,715 1,180,714.80 1,130,714.81 PROGRESS SOFTWARE 743312100 PRGS 27.93 79,775 1,888,071.04 2,228,115.75 RC2 CORP 749381104 RCC 44.00 36,00 1,248,527.44 1,584,000.00 RLI CORP 749607107 RLI 5642 22,00 850,589.58 1,286,376.00 SENCEN SMIT INC. 811904101 CKH 99,1 6,851.90 1,219,105.61 1,430,490.00 SENDIENT TECHNOLOGIES 817251100 SXT 24,60 58,15 1,219,105.61 1,430,490.00 SIGNATURE BANK 20,00 58,15 59,043.29 79,743.00 1,500,493	OXFORD INDUSTRIES INC.	691497309	OXM		49.65	26,500	1,031,083.84	1,315,725.00
PLACER SIERRA BANCSHARES 726079106 PLSB 23.77 40.150 1.109,642.14 954,365.50 PNM RESOURCES INC 69349H107 PNM 31.0 42,550 962,295.64 1,323,305.00 PRIME MONEY MARKET - 6CH 17-CIP 17-CIP 17-CIP 1.00 1,130,715 1,130,714.80 1,130,714.81 PROGRESS SOFTWARE 743312100 PRGS 27.93 79,775 1,888,071.09 2,228,115.75 RC2 CORP 74938104 RCC 40.00 36,00 1,248,527.44 1,584,000.00 RLI CORP 749607107 RLI 5642 22.80 805,898.58 1,288,370.00 SEACOR SMIT INC. 311904101 CKH 99.14 6.85 368,422.44 679,109.00 SENSIENT TECHNOLOGIES 311904101 SXT 24.00 58,155.00 1,374,872.54 1,566,039.00 SIGNATURE BANK 32696104 SBINY 30.9 50,550 1,374,872.54 1,566,039.00 SKYWORKS SOLUTIONS INC 33345102 SSS375108 381,910.00 3345,610.00	PARAMETRIC TECHNOLOGY CORP	699173209	PMTC		18.02	105,960	1,613,393.63	1,909,399.21
PMM RESOURCES INC 69349H107 PMM 31.0 42,550 962,295.64 1,33,30.00 PRIME MONEY MARKET - 6CH IT-CIP IT-CIP 1.00 1,130,714.50 1,130,714.80 1,130,714.81 PROGRESS SOFTWARE 743312100 PRGS 27.93 79,775 1,888,071.09 2,228,115.75 RC2 CORP 74938104 RCR 44.00 36,000 1,248,527.44 1,554,000.00 RLI CORP 749060707 RLI 56.42 2,200 365,059.58 1,286,376.00 RLI CORP 81194101 CKH 99.14 6,850 368,422.84 679,100.00 RLI CORP 81194101 CKH 99.14 6,850 368,422.84 1,564,000.00 RLI CORP 81194101 CKH 24,60 95.16 368,422.84 679,100.00 SEACOR SMITINC. 81194101 SKY 24,60 95.16 1,219,105.61 1,430,400.00 SKINGATUTE BANK 82696104 SBN 3KY 30 105.92 90,420.91 1,499,400.00	PEROT SYSTEMS COPR. CL. A	714265105	PER		16.39	115,800	1,626,543.98	1,897,962.00
PRIME MONEY MARKET - 6CH IT-CIP IT-CIP 1.00 1.130,714.80 1,130,714.80 2,228,115.75 2,228,115.75 2,228,115.75 2,228,115.75 2,228,115.70	PLACER SIERRA BANCSHARES	726079106	PLSB		23.77	40,150	1,109,642.14	954,365.50
PROGRESS SOFTWARE 743312100 PRGS 27.93 79.775 1.888.071.09 2.228.115.75 RC2 CORP 74938104 RCRC 44.00 36.00 1.245.527.44 1,584.000.00 RLI CORP 749607107 RLI 56.42 22.800 850,589.58 1,286,376.00 SEACOR SMIT INC. 811904101 CKH 99.14 6.850 368.422.84 679,109.00 SENSIENT TECHNOLOGIES 817257100 SXT 24.60 58.150 1,219,105.61 1,430,490.00 SIGNATURE BANK 8269G104 SBNY 30.98 50,550 1,374,872.54 1,566,039.00 SKYWORKS SOLUTIONS INC 83088M102 SWKS 7.08 105,925 590,432.99 749,949.00 SONICA ALTOMOTIVE INC. 858375108 SMRT 33.81 28.16 904,230.27 347,430.00 STERLING FINL CORP W 859319105 STSA 33.81 28.16 724,696.33 352,157.24 SYMMETRY MEDICAL INC 871,662 SMA 13.83 64.15 1,092,015.40 887,1	PNM RESOURCES INC	69349H107	PNM		31.10	42,550	962,295.64	1,323,305.00
RC2 CORP 74938104 RCRC 44.00 36.000 1,248,527.44 1,584,000.00 RLI CORP 749607107 RLI 56.42 22.800 850,589.58 1,286,376.00 SEACOR SMIT INC. 811904101 CKH 99.14 6,850 368,422.84 679,109.00 SENSIENT TECHNOLOGIES 817257100 SXT 24.60 58,150 1,219,105.61 1,430,490.00 SIGNATURE BANK 36,980 50,550 1,374,872.54 1,566,039.00 SKYWORKS SOLUTIONS INC 3808M102 SWKS 7,08 105,925 590,432.99 749,494.00 SONICA AUTOMOTIVE INC. 3545G102 SAH 29.04 32,625 904,230.27 947,430.00 STERLING FINL CORP W 858375108 SMRT 33.81 28,162 74,966.33 952,157.22 SYMMETRY MEDICAL INC 871946206 SMA 133.3 4,150 1,092,015.40 887,194.50 TEXAS INDUSTRIES INC 882491103 TXI 462.3 17,150 1,044,500.47 1,101,544.50 TR	PRIME MONEY MARKET - 6CH	IT-CIP	IT-CIP		1.00	1,130,715	1,130,714.80	1,130,714.81
RLI CORP 749607107 RLI 56.42 22.800 850,589,58 1,286,376,00 SEACOR SMIT INC. 811904101 CKH 99.14 6,850 368,422,84 679,109,00 SENSIENT TECHNOLOGIES 817257100 SXT 24.60 58,150 1,219,105,61 1,430,490,00 SIGNATURE BANK 82669G104 SBNY 30.98 50,550 1,374,872,54 1,566,039,00 SKYWORKS SOLUTIONS INC 8308M102 SWKS 7.08 105,925 590,432,99 749,949,00 SONIC AUTOMOTIVE INC. 83545G102 SAH 29.04 32,625 904,230,27 947,430,00 STEIN MART INC. 858375108 SMRT 13,26 98,200 1,590,799,94 1,302,132,00 STERLING FINL CORP W 859319105 STSA 33,81 28,162 724,696,33 952,157,22 SYMMETRY MEDICAL INC 871546206 SMA 13,83 64,150 1,092,015,40 887,194,50 TEXAS INDUSTRIES INC 882491103 TXI 42 1,175,448,00 1,175,448,00	PROGRESS SOFTWARE	743312100	PRGS		27.93	79,775	1,888,071.09	2,228,115.75
SEACOR SMIT INC. 811904101 CKH 99.14 6.850 368,422.84 679,109.00 SENSIENT TECHNOLOGIES 81725T100 SXT 24.60 58,150 1,219,105.61 1,430,490.00 SIGNATURE BANK 82669G104 SBNY 30.98 50,550 1,374,872.54 1,566,039.00 SKYWORKS SOLUTIONS INC 83088M102 SWKS 7.08 105,925 590,432.99 749,949.00 SONIC AUTOMOTIVE INC. 83545G102 SAH 29.04 32,625 904,230.27 947,430.00 STEIN MART INC. 858375108 SMRT 13.26 98,200 1,590,799.44 1,302,132.00 STERLING FINL CORP W 859319105 STSA 33.81 28,162 724,696.33 952,157.22 SYMMETRY MEDICAL INC 871546206 SMA 13.83 64,150 1,092,015.04 887,194.50 TEXAS INDUSTRIES INC 82491103 TXI 44,50 19,975 498,416.68 533,132.75 TODCO 88897107 THE 34,17 34,400 1,347,729.52 <td< td=""><td>RC2 CORP</td><td>749388104</td><td>RCRC</td><td></td><td>44.00</td><td>36,000</td><td>1,248,527.44</td><td>1,584,000.00</td></td<>	RC2 CORP	749388104	RCRC		44.00	36,000	1,248,527.44	1,584,000.00
SENSIENT TECHNOLOGIES 81725T100 SXT 24.60 58,150 1,219,105.61 1,430,490.00 SIGNATURE BANK 82669G104 SBNY 30.98 50,550 1,374,872.54 1,566,039.00 SKYWORKS SOLUTIONS INC 83088M102 SWKS 7.08 105,925 590,432.99 749,949.00 SONIC AUTOMOTIVE INC. 83545G102 SAH 29.04 32,625 904,230.27 947,430.00 STEIN MART INC. 858375108 SMRT 13.26 98,200 1,590,799.94 1,302,132.00 STERLING FINL CORP W 859319105 STSA 33.81 28,162 724,696.33 952,157.22 SYMMETRY MEDICAL INC 871546206 SMA 13.83 64,150 1,092,015.40 887,194.50 TAL INTERNATIONAL GROUP 874083108 TAL 26.69 19,975 498,416.68 533,132.75 TEXAS INDUSTRIES INC 882491103 TXI 64.23 17,150 1,044,500.47 1,101,544.50 TODCO 88889T107 THE 34.17 34.400 1,347,729.52 <td>RLICORP</td> <td>749607107</td> <td>RLI</td> <td></td> <td>56.42</td> <td>22,800</td> <td>850,589.58</td> <td>1,286,376.00</td>	RLICORP	749607107	RLI		56.42	22,800	850,589.58	1,286,376.00
SIGNATURE BANK 2669G104 SBNY 30.98 50,550 1,374,872.54 1,566,039.00 SKYWORKS SOLUTIONS INC 83088M102 SWKS 7.08 105,925 590,432.99 749,949.00 SONIC AUTOMOTIVE INC. 83545G102 SAH 29.04 32,625 904,230.27 947,430.00 STEIN MART INC. 858375108 SMRT 13.26 98,200 1,590,799.94 1,302,132.00 STERLING FINL CORP W 859319105 STSA 33.81 28,162 724,696.33 952,157.22 SYMMETRY MEDICAL INC 871546206 SMA 13.83 64,150 1,092,015.40 887,194.50 TAL INTERNATIONAL GROUP 874083108 TAL 26.69 19,975 498,416.68 533,132.75 TEXAS INDUSTRIES INC 882491103 TXI 44,50 1,347,729.52 1,175,448.00 TODCO 88897107 THE 34.17 34,40 1,347,729.52 1,175,448.00 TRIAD GTY INC 99907107 UBSI 38.65 32,575 1,084,452.91 1,259,023.76	SEACOR SMIT INC.	811904101	CKH		99.14	6,850	368,422.84	679,109.00
SKYWORKS SOLUTIONS INC 83088M102 SWKS 7.08 105,925 590,432.99 749,949,00 SONIC AUTOMOTIVE INC. 83545G102 SAH 29.04 32,625 904,230.27 947,430.00 STEIN MART INC. 858375108 SMRT 13.26 98,200 1,590,799.94 1,302,132.00 STERLING FINL CORP W 859319105 STSA 33.81 28,162 724,696.33 952,157.22 SYMMETRY MEDICAL INC 871546206 SMA 13.83 64,150 1,092,015.40 887,194.50 TAL INTERNATIONAL GROUP 874083108 TAL 26.69 19,975 498,416.68 533,132.75 TEXAS INDUSTRIES INC 882491103 TXI 64.23 17,150 1,044,500.47 1,101,544.50 TODCO 88889T107 THE 34.17 34,400 1,347,729.52 1,175,448.00 TRIAD GTY INC 895925105 TGIC 54.87 16,250 795,411.97 891,637.50 UNITED BANKSHARES INC. 90907107 UBSI 38.65 32,575 1,084,452.91	SENSIENT TECHNOLOGIES	81725T100	SXT		24.60	58,150	1,219,105.61	1,430,490.00
SONIC AUTOMOTIVE INC. 83545G102 SAH 29.04 32,625 904,230.27 947,430.00 STEIN MART INC. 858375108 SMRT 13.26 98,200 1,590,799.94 1,302,132.00 STERLING FINL CORP W 859319105 STSA 33.81 28,162 724,696.33 952,157.22 SYMMETRY MEDICAL INC 871546206 SMA 13.83 64,150 1,092,015.40 887,194.50 TAL INTERNATIONAL GROUP 874083108 TAL 26.69 19,975 498,416.68 533,132.75 TEXAS INDUSTRIES INC 882491103 TXI 64.23 17,150 1,044,500.47 1,101,544.50 TODCO 88889T107 THE 34.17 34,400 1,347,729.52 1,175,448.00 TRIAD GTY INC 99997107 UBSI 38.65 32,575 1,084,452.91 1,259,023.75	SIGNATURE BANK	82669G104	SBNY		30.98	50,550	1,374,872.54	1,566,039.00
STEIN MART INC. 858375108 SMRT 13.26 98,200 1,590,799.94 1,302,132.00 STERLING FINL CORP W 859319105 STSA 33.81 28,162 724,696.33 952,157.22 SYMMETRY MEDICAL INC 871546206 SMA 13.83 64,150 1,092,015.40 887,194.50 TAL INTERNATIONAL GROUP 874083108 TAL 26.69 19,975 498,416.68 533,132.75 TEXAS INDUSTRIES INC 882491103 TXI 64.23 17,150 1,044,500.47 1,101,544.50 TODCO 88889T107 THE 34.17 34,400 1,347,729.52 1,175,448.00 TRIAD GTY INC 895925105 TGIC 54.87 16,250 795,411.97 891,637.50 UNITED BANKSHARES INC. 90907107 UBSI 38.65 32,575 1,084,452.91 1,259,023.75	SKYWORKS SOLUTIONS INC	83088M102	SWKS		7.08	105,925	590,432.99	749,949.00
STERLING FINL CORP W 859319105 STSA 33.81 28,162 724,696.33 952,157.22 SYMMETRY MEDICAL INC 871546206 SMA 13.83 64,150 1,092,015.40 887,194.50 TAL INTERNATIONAL GROUP 874083108 TAL 26.69 19,975 498,416.68 533,132.75 TEXAS INDUSTRIES INC 882491103 TXI 64.23 17,150 1,044,500.47 1,101,544.50 TODCO 88889T107 THE 34.17 34,400 1,347,729.52 1,175,448.00 TRIAD GTY INC 895925105 TGIC 54.87 16,250 795,411.97 891,637.50 UNITED BANKSHARES INC. 90907107 UBSI 38.65 32,575 1,084,452.91 1,259,023.75	SONIC AUTOMOTIVE INC.	83545G102	SAH		29.04	32,625	904,230.27	947,430.00
SYMMETRY MEDICAL INC 871546206 SMA 13.83 64,150 1,092,015.40 887,194.50 TAL INTERNATIONAL GROUP 874083108 TAL 26.69 19,975 498,416.68 533,132.75 TEXAS INDUSTRIES INC 882491103 TXI 64.23 17,150 1,044,500.47 1,101,544.50 TODCO 88889T107 THE 34.17 34,400 1,347,729.52 1,175,448.00 TRIAD GTY INC 895925105 TGIC 54.87 16,250 795,411.97 891,637.50 UNITED BANKSHARES INC. 90907107 UBSI 38.65 32,575 1,084,452.91 1,259,023.75	STEIN MART INC.	858375108	SMRT		13.26	98,200	1,590,799.94	1,302,132.00
TAL INTERNATIONAL GROUP 874083108 TAL 26.69 19,975 498,416.68 533,132.75 TEXAS INDUSTRIES INC 882491103 TXI 64.23 17,150 1,044,500.47 1,101,544.50 TODCO 88889T107 THE 34.17 34,400 1,347,729.52 1,175,448.00 TRIAD GTY INC 895925105 TGIC 54.87 16,250 795,411.97 891,637.50 UNITED BANKSHARES INC. 909907107 UBSI 38.65 32,575 1,084,452.91 1,259,023.75	STERLING FINL CORP W	859319105	STSA		33.81	28,162	724,696.33	952,157.22
TEXAS INDUSTRIES INC 882491103 TXI 64.23 17,150 1,044,500.47 1,101,544.50 TODCO 88889T107 THE 34.17 34,400 1,347,729.52 1,175,448.00 TRIAD GTY INC 895925105 TGIC 54.87 16,250 795,411.97 891,637.50 UNITED BANKSHARES INC. 90907107 UBSI 38.65 32,575 1,084,452.91 1,259,023.75	SYMMETRY MEDICAL INC	871546206	SMA		13.83	64,150	1,092,015.40	887,194.50
TODCO 88889T107 THE 34.17 34,400 1,347,729.52 1,175,448.00 TRIAD GTY INC 895925105 TGIC 54.87 16,250 795,411.97 891,637.50 UNITED BANKSHARES INC. 909907107 UBSI 38.65 32,575 1,084,452.91 1,259,023.75	TAL INTERNATIONAL GROUP	874083108	TAL		26.69	19,975	498,416.68	533,132.75
TRIAD GTY INC 895925105 TGIC 54.87 16,250 795,411.97 891,637.50 UNITED BANKSHARES INC. 909907107 UBSI 38.65 32,575 1,084,452.91 1,259,023.75	TEXAS INDUSTRIES INC	882491103	TXI		64.23	17,150	1,044,500.47	1,101,544.50
UNITED BANKSHARES INC. 909907107 UBSI 38.65 32,575 1,084,452.91 1,259,023.75	TODCO	88889T107	THE		34.17	34,400	1,347,729.52	1,175,448.00
	TRIAD GTY INC	895925105	TGIC		54.87	16,250	795,411.97	891,637.50
UNITED FIRE & CAS CO 910331107 UFCS 35.25 45,943 1,486,963.13 1,619,490.75	UNITED BANKSHARES INC.	909907107	UBSI		38.65	32,575	1,084,452.91	1,259,023.75
	UNITED FIRE & CAS CO	910331107	UFCS		35.25	45,943	1,486,963.13	1,619,490.75



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - External			
			Market: SMALL CAP				
			Portfolio: 6CH Instrument: COM	CHARTWELL - 2000 VAL COMMON STOCK	UE		
WABTEC	929740108	WAB		30.38	27,625	923,783.12	839,247.50
WADDELL & REED FINANCIAL-CL A	930059100	WDR		27.36	70,200	1,567,477.98	1,920,672.00
W-H ENERGY SERVICES INC	92925E108	WHQ		48.69	23,925	439,140.95	1,164,908.25
COMMON STOCK TOTAL					4,405,910	71,456,212.15	84,313,634.52
			Instrument: REIT	REAL ESTATE INVESTM	ENT TRUST		
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC		28.47	39,850	1,170,811.87	1,134,529.50
BIOMED REALTY TRUST	09063H107	BMR		28.60	27,625	426,955.49	790,075.00
CEDAR SHOPPING CENTERS INC	150602209	CDR		15.91	52,450	621,786.08	834,479.50
FIRST POTOMAC REALTY TRUST	33610F109	FPO		29.11	30,700	571,562.83	893,677.00
HERSHA HOSPITALITY TRUST	427825104	HT		11.34	145,975	1,474,252.94	1,655,356.50
HOME PROPERTIES OF NY INC.	437306103	HME		59.27	14,850	626,677.46	880,159.50
MID-AMERICAN APARTMENT	59522J103	MAA		57.24	28,040	1,492,328.57	1,605,009.60
REAL ESTATE INVESTMENT TRUST TOTAL					339,490	6,384,375.24	7,793,286.60
CHARTWELL - 2000 VALUE TOTAL					4,745,400	77,840,587.39	92,106,921.12



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6DG Instrument: COM	DAVID J. GREENE - 2000 COMMON STOCK) VALUE		
ACCELRYS INC	00430U103	ACCL		6.01	136,300	1,028,453.11	819,163.00
ADESA INC	00686U104	KAR		27.75	62,100	1,091,494.43	1,723,275.00
ADVANCE AUTO PARTS INC	00751Y106	AAP		35.56	23,700	754,033.02	842,772.00
ALLETE, INC.	018522300	ALE		46.54	18,800	640,352.00	874,952.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC		4.38	98,900	591,080.60	433,182.00
ARM HOLDINGS PLC - ADR	042068106	ARMHY		7.30	29,200	212,470.10	213,160.00
ARRIS GROUP INC.	04269Q100	ARRS		12.51	57,000	439,125.55	713,070.00
ARVINMERITOR INC.	043353101	ARM		18.23	60,800	1,078,370.87	1,108,383.99
AVANEX CORP	05348W109	AVNX		1.89	230,900	291,570.07	436,401.02
BEARINGPOINT INC	074002106	BE		7.87	87,000	732,469.37	684,690.00
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD		8.21	292,600	1,451,292.31	2,402,246.01
CAMBREX CORP.	132011107	CBM		22.72	80,500	1,575,457.34	1,828,959.99
CELERA GENOMICS GROUP	038020202	CRA		13.99	80,000	1,040,434.63	1,119,200.00
CENTERPOINT ENERGY INC	15189T107	CNP		16.58	114,400	1,338,551.32	1,896,752.00
CHEMED CORP	16359R103	CHE		36.98	16,800	587,391.00	621,264.00
CMS ENERGY CORP	125896100	CMS		16.70	108,100	962,448.40	1,805,270.00
COMMUNITY HEALTH SYS	203668108	CYH		36.52	55,700	1,577,616.41	2,034,164.00
COMVERSE TECHNOLOGY INC.	205862402	CMVT		21.11	8,500	179,420.49	179,435.00
CONSTAR INTL INC	21036U107	CNST		7.00	70,300	379,751.82	492,100.00
COOPER COMPANIES INC.	216648402	COO		44.50	57,700	2,776,021.08	2,567,650.01
CORINTHIAN COLLEGES INC	218868107	coco		13.63	89,300	1,106,246.09	1,217,159.02
CRANE CO	224399105	CR		36.64	13,100	478,206.65	479,984.00
CROWN CORK & SEAL INC.	228368106	CCK		20.92	43,400	345,096.28	907,928.00
CUBIC CORP	229669106	CUB		21.70	44,000	878,927.73	954,800.00
CYTEC INDUSTRIES	232820100	CYT		56.51	48,700	1,919,342.15	2,752,037.00
DANA CORP	235811106	DCNAQ		1.39	283,300	396,450.02	393,787.00
DANAOS CORP	Y1968P105	DAC		24.00	22,000	462,687.07	528,000.00
DELUXE CORP.	248019101	DLX		25.20	63,500	1,058,192.34	1,600,200.00
DISCOVERY LABORATORIES INC	254668106	DSCO		2.36	83,900	210,715.87	198,004.00
DRESSER-RAND GROUP INC	261608103	DRC		24.47	41,600	944,121.03	1,017,952.00



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			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6DG Instrument: COM	DAVID J. GREENE - 2000 COMMON STOCK	VALUE		
EARTHLINK INC	270321102	ELNK		7.10	180,400	1,653,765.93	1,280,840.00
FIRST AMERICAN CORP.	318522307	FAF		40.68	48,800	1,142,634.94	1,985,184.00
FLIR SYSTEMS INC	302445101	FLIR		31.83	31,100	745,505.96	989,913.02
FLOWSERVE CORP.	34354P105	FLS		50.47	23,600	779,803.67	1,191,092.01
FOUNDRY NETWORKS INC	35063R100	FDRY		14.98	85,500	926,896.45	1,280,790.01
GLOBAL INDUSTRIES LTD.	379336100	GLBL		13.04	111,100	1,355,392.91	1,448,744.00
HEALTH NET INC	42222G108	HNT		48.66	19,300	807,334.40	939,138.00
HERCULES INCORPORATED	427056106	HPC		19.31	86,400	1,016,226.56	1,668,384.01
HUBBELL INC	443510201	HUB.B		45.21	26,300	1,182,444.52	1,189,023.00
IKANOS COMMUNICATIONS INC	45173E105	IKAN		8.69	85,500	716,962.97	742,995.00
INPUT/OUTPUT INC.	457652105	IO		13.63	113,300	849,633.18	1,544,279.00
JO-ANN STORES INC	47758P307	JAS		24.60	33,800	652,891.43	831,480.00
KANSAS CITY SOUTHERN INDS	485170302	KSU		28.98	40,800	592,692.70	1,182,384.00
KEYNOTE SYSTEMS INC	493308100	KEYN		10.60	87,500	892,609.09	927,500.00
LEAPFROG ENTERPRISES INC	52186N106	LF		9.48	84,600	1,364,929.12	802,008.01
MAXWELL TECHNOLOGIES INC	577767106	MXWL		13.95	21,600	160,667.72	301,320.00
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY		13.36	24,500	295,890.41	327,320.00
MILACRON, INC.	598709103	MZ		0.80	220,848	592,190.86	176,678.40
MOLSON COORS BREWING CO	60871R209	TAP		76.44	30,500	1,873,626.63	2,331,420.00
MYRIAD GENETICS INC	62855J104	MYGN		31.30	52,300	849,157.57	1,636,990.00
NAVISTAR INTL. CORP.	63934E108	NAV		33.43	80,000	2,175,368.20	2,674,400.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX		10.42	35,000	510,118.06	364,700.00
ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT		9.69	71,700	1,182,111.96	694,773.00
ORMAT TECHNOLOGIES INC	686688102	ORA		36.82	22,800	680,842.90	839,496.00
PALL CORPORATION	696429307	PLL		34.55	73,000	1,807,504.51	2,522,150.00
PATHMARK STORES INC	70322A101	PTMK		11.15	67,500	721,756.06	752,625.00
PHARMACOPEIA DRUG DISCOVERY INC	7171EP101	PCOP		4.26	71,900	425,214.17	306,294.00
PIER 1 IMPORTS INC/DEL	720279108	PIR		5.95	156,100	1,986,636.67	928,795.00
POWERDSINE LTD	M41415106	PDSN		10.97	77,300	553,913.03	847,981.00
PRIME MONEY MARKET - 6DG	IT-DAV	IT-DAV		1.00	2,334,849	2,334,848.66	2,334,848.58



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			Group: DOMESTIC EQUIT	IES - External			
			Market: SMALL CAP				
			Portfolio: 6DG Instrument: COM	DAVID J. GREENE - 2006 COMMON STOCK	0 VALUE		
PROQUEST COMPANY	74346P102	PQE		10.45	42,600	939,521.41	445,170.02
QUANTUM CORP	747906204	QTM		2.32	437,800	2,944,275.52	1,015,696.00
QUICKSILVER INC	74838C106	ZQK		15.75	113,300	1,487,712.80	1,784,475.00
RADIOSHACK CORP	750438103	RSH		16.78	68,900	1,538,873.76	1,156,142.02
RADWARE LTD	M81873107	RDWR		15.89	32,300	509,857.98	513,247.00
ROBBINS & MYERS INC.	770196103	RBN		45.92	20,600	436,355.60	945,952.00
RYDER SYS. INC.	783549108	R		51.06	22,500	752,567.21	1,148,850.00
SCHOLASTIC CORP	807066105	SCHL		35.84	37,400	1,063,391.87	1,340,416.00
SEACHANGE INTERNATIONAL	811699107	SEAC		10.22	122,500	897,105.30	1,251,950.00
SEAGATE TECHNOLOGY	G7945J104	STX		26.50	77,004	1,306,872.72	2,040,605.99
SKYWORKS SOLUTIONS INC	83088M102	SWKS		7.08	364,900	1,923,664.31	2,583,492.01
SOLECTRON CORP	834182107	SLR		3.22	442,000	1,663,348.43	1,423,240.00
SOUTHERN UNION COMPANY	844030106	SUG		27.95	68,800	1,705,837.95	1,922,960.00
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA		16.90	74,200	2,181,009.86	1,253,980.00
TEKELEC	879101103	TKLC		14.83	126,500	1,654,932.69	1,875,995.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY		40.13	30,900	577,379.47	1,240,017.00
TIBCO SOFTWARE INC	88632Q103	TIBX		9.44	266,500	1,856,420.86	2,515,760.01
ULTRATECH INC	904034105	UTEK		12.48	76,400	1,289,014.48	953,472.00
UNISYS CORP.	909214108	UIS		7.84	198,600	1,792,240.67	1,557,024.01
UTSTARCOM, INC	918076100	UTSI		8.75	118,400	1,457,797.96	1,036,000.01
VERINT SYS INC	92343X100	VRNT		34.28	23,300	790,423.94	798,724.00
VISTEON CORP	92839U107	VC		8.48	104,300	601,619.75	884,464.00
WAVECOM SA-ADR	943531103	WVCM		14.58	51,500	603,756.09	750,864.85
ZORAN CORP	98975F101	ZRAN		14.58	76,700	1,161,642.11	1,118,286.00
COMMON STOCK TOTAL					9,817,901	88,492,983.13	99,446,269.00
			Instrument: WARRANT	WARRANT			
DIME BANCORP-WT	25429Q110	DIMEZ		0.14	431,800	115,334.87	61,747.40
WARRANT TOTAL					431,800	115,334.87	61,747.40
DAVID J. GREENE - 2000 VALUE TOTAL					10,249,701	88,608,318.00	99,508,016.40



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES - External			
			Market: SMALL CAP				
			Portfolio: 6EA Instrument: COM	EAGLE ASSET - 2000 COR COMMON STOCK	RE		
AAON INC	000360206	AAON		26.28	10,670	216,046.84	280,407.58
ACETO CORP	004446100	ACET		8.64	2,250	17,043.06	19,440.01
ACTUANT CORP CL A	00508X203	ATU		47.65	8,545	376,719.68	407,169.25
AFFILIATED MANAGERS GROUP	008252108	AMG		105.13	13,920	720,993.53	1,463,409.60
ALEXION PHARMACEUTICALS INC	015351109	ALXN		40.39	3,170	140,261.72	128,036.30
ALLIANCE ATLANTIS COMMUN	01853E204	AACB		43.40	15,325	466,639.23	665,105.01
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH		43.63	28,100	1,149,372.12	1,226,003.00
AMBASSADORS GROUP IN	023177108	EPAX		30.35	39,970	1,040,659.92	1,213,089.50
AMERICAN REPROGRAPHICS CO	029263100	ARP		33.31	35,195	806,251.64	1,172,345.45
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI		18.55	15,395	246,793.70	285,577.25
AMETEK INC.	031100100	AME		31.84	14,467	225,973.21	460,629.28
ANSYS INC	03662Q105	ANSS		43.49	36,865	1,298,218.66	1,603,258.85
APOGEE ENTERPRISES INC.	037598109	APOG		19.31	40,175	689,936.20	775,779.25
ARCH CAPITAL GROUP LTD	G0450A105	ACGL		67.61	23,615	1,198,674.44	1,596,610.17
ARROW INTL INC	042764100	ARRO		35.38	25,790	916,451.88	912,450.20
ASTRAL MEDIA INC	046346201	AAIAF		34.00	12,285	414,709.66	417,690.00
BALCHEM CORP	057665200	ВСРС		25.68	21,900	366,146.93	562,392.00
BIO RAD LABS INC	090572207	BIO		82.52	6,715	486,631.82	554,121.80
BLACKBAUD INC	09227Q100	BLKB		26.00	50,115	667,926.79	1,302,990.01
BRIGHT HORIZON FAMIL	109195107	BFAM		38.66	6,985	245,174.58	270,040.10
CAPELLA EDUCATION CO	139594105	CPLA		24.25	25,565	624,775.74	619,951.25
CNA SURETY CORP	12612L108	SUR		21.50	22,500	275,807.23	483,750.00
COGNEX CORP.	192422103	CGNX		23.82	45,680	1,306,215.36	1,088,097.60
COLUMBUS MCKINNON CO	199333105	CMCO		21.02	39,015	758,664.34	820,095.30
COMMSCOPE INC.	203372107	CTV		30.48	31,520	985,646.07	960,729.59
CONSOLIDATED GRAPHICS INC.	209341106	CGX		59.07	18,385	1,091,185.47	1,086,001.95
CORUS ENTERTAINMENT INC-B SHARES	220874101	CJR		35.96	12,995	409,598.71	467,300.20
CRA INTERNATIONAL INC	12618T105	CRAI		52.40	8,590	445,785.41	450,116.00
CUBISTS PHARMACEUTICALS	229678107	CBST		18.11	8,985	199,692.14	162,718.35
CYTYC CORPORATION	232946103	CYTC		28.30	32,330	838,358.20	914,939.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6EA Instrument: COM	EAGLE ASSET - 2000 CORI COMMON STOCK	=		
DIODES INC	254543101	DIOD		35.48	20,400	819,122.37	723,792.00
DIONEX CORP.	254546104	DNEX		56.71	4,320	204,779.07	244,987.20
DOLBY LABORATORIES INC-CL A	25659T107	DLB		31.02	52,535	968,059.42	1,629,635.70
DRIL-QUIP INC	262037104	DRQ		39.16	22,865	542,111.13	895,393.40
EAGLE TEST SYS INC	270006109	EGLT		14.58	42,650	612,727.53	621,837.00
EDWARDS LIFESCIENCES	28176E108	EW		47.04	19,745	796,157.52	928,804.79
ELECTRO RENT CORP	285218103	ELRC		16.70	13,150	221,368.23	219,605.00
ENTEGRIS INC	29362U104	ENTG		10.82	123,196	1,260,151.80	1,332,980.72
ENTRAVISION COMMUNIC	29382R107	EVC		8.22	141,845	1,012,907.53	1,165,965.90
ESCO TECHNOLOGIES INC	296315104	ESE		45.44	19,415	622,955.94	882,217.60
EURONET WORLDWIDE IN	298736109	EEFT		29.69	12,245	432,841.04	363,554.06
FIRST MERCURY FINANCIAL CORP	320841109	FMR		23.52	8,045	175,592.71	189,218.40
FIRSTSERVICE CORPORATION	33761N109	FSRV		23.10	18,250	435,920.31	421,575.00
FLOWERS INDUSTRIES INC.	343498101	FLO		26.99	33,660	912,876.35	908,483.40
FMC TECHNOLOGIES INC	30249U101	FTI		61.63	60	2,008.39	3,697.81
FORMFACTOR INC	346375108	FORM		37.25	12,155	453,503.42	452,773.75
FORWARD AIR CORPORATION	349853101	FWRD		28.93	17,470	464,842.21	505,407.11
GENERAL CABLE CORP	369300108	BGC		43.71	26,540	974,669.15	1,160,063.40
GENERAL COMMUNICATION	369385109	GNCMA		15.73	104,150	1,382,909.59	1,638,279.50
GLOBAL SOURCES LIMITED	G39300101	GSOL		17.78	13,520	227,535.27	240,385.60
GRACO INC.	384109104	GGG		39.62	26,120	1,032,629.77	1,034,874.40
GRAMERCY CAPITAL CORP	384871109	GKK		30.89	43,340	1,135,758.14	1,338,772.58
GREIF INC	397624107	GEF		118.40	5,000	400,197.24	592,000.01
HARLEYSVILLE GROUP INC	412824104	HGIC		34.82	26,520	786,357.03	923,426.41
HERCULES INCORPORATED	427056106	HPC		19.31	28,325	542,989.27	546,955.75
HOUSTON WIRE & CABLE CO	44244K109	HWCC		20.90	11,570	273,780.79	241,813.00
HUB INTERNATIONAL LIMITED	44332P101	HBG		31.39	46,640	1,369,622.92	1,464,029.60
ICON PLC - ADR	45103T107	ICLR		37.70	32,645	873,846.76	1,230,716.52
IHS INC-CLASS A	451734107	IHS		39.48	30,595	1,070,314.63	1,207,890.60
IMMUCOR INC	452526106	BLUD		29.23	10,980	239,768.46	320,945.40



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	ITIES - External			
			Market: SMALL CAP				
			Portfolio: 6EA	EAGLE ASSET - 2000 CO	RE		
			Instrument: COM	COMMON STOCK			
INDEPENDENCE HLDG CO	453440307	IHC		21.83	15,800	336,086.49	344,914.00
INNOPHOS HOLDINGS INC	45774N108	IPHS		14.68	615	8,811.61	9,028.20
JAMES RIVER GROUP INC	470359100	JRVR		32.32	7,600	227,467.04	245,632.00
K&F INDUSTRIES HOLDINGS INC	482241106	KFI		22.71	40,010	909,951.49	908,627.10
LANDSTAR SYSTEM INC.	515098101	LSTR		38.18	18,930	861,566.25	722,747.40
LHC GROUP INC	50187A107	LHCG		28.51	21,585	502,179.52	615,388.35
LUFKIN INDUSTRIES INC	549764108	LUFK		58.08	8,815	515,999.22	511,975.20
MARINER ENERGY INC.	56845T305	ME		19.60	48,440	871,058.42	949,424.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN		24.03	7,695	177,130.39	184,910.85
MERIDIAN BIOSCIENCE INC	589584101	VIVO		24.53	21,465	315,315.07	526,536.46
MICROS SYSTEMS INC.	594901100	MCRS		52.70	27,985	1,257,258.94	1,474,809.50
MIDLAND CO	597486109	MLAN		41.95	7,655	315,177.90	321,127.25
MONARCH CASINO & RES	609027107	MCRI		23.88	19,182	530,929.20	458,066.14
MORNINGSTAR INC	617700109	MORN		45.05	15,360	624,378.62	691,968.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM		39.15	31,665	1,370,293.02	1,239,684.75
NATCO GROUP INC	63227W203	NTG		31.88	29,790	945,045.19	949,705.20
NATIONAL INSTRUMENTS CORP.	636518102	NATI		27.24	31,795	921,099.48	866,095.80
NATIONAL WESTN LIFE	638522102	NWLIA		230.14	1,105	243,566.46	254,304.70
NEUSTAR INC-CLASS A	64126X201	NSR		32.44	28,815	865,362.09	934,758.61
OCEANEERING INT'L. INC.	675232102	OII		39.70	10,910	432,051.45	433,127.00
ON SEMICONDUCTOR COR	682189105	ONNN		7.57	85,425	575,797.16	646,667.25
ORBOTECH LTD	2661784	ORBK		25.44	43,425	1,040,446.21	1,104,732.00
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX		50.00	29,155	1,206,454.73	1,457,750.00
PICO HOLDINGS INC	693366205	PICO		34.77	14,070	453,101.88	489,213.90
PRIME MONEY MARKET - 6EA	IT-EAG	IT-EAG		1.00	1,205,502	1,205,501.94	1,205,501.94
PRIMUS GUARANTY LTD	G72457107	PRS		11.55	71,025	892,774.03	820,338.76
PROGRESS SOFTWARE	743312100	PRGS		27.93	42,830	1,154,085.24	1,196,241.90
QIAGEN N.V.	N72482107	QGEN		15.13	8,390	101,599.62	126,940.71
RAM HOLDINGS LTD	G7368R104	RAMR		14.29	86,660	1,151,636.25	1,238,371.40
RC2 CORP	749388104	RCRC		44.00	28,725	1,083,239.26	1,263,900.00



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			Group: DOMESTIC EQU	JITIES - External			
			Market: SMALL CAP				
			Portfolio: 6EA Instrument: COM	EAGLE ASSET - 2000 CC COMMON STOCK	PRE		
REDDY ICE HOLDINGS INC	75734R105	FRZ		25.82	31,255	737,202.53	807,004.10
RLI CORP	749607107	RLI		56.42	10,730	461,931.70	605,386.60
ROCKWOOD HOLDINGS INC	774415103	ROC		25.26	49,535	1,148,311.94	1,251,254.10
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI		60.46	19,470	862,413.79	1,177,156.20
SCHAWK INC	806373106	SGK		19.54	10,745	241,511.57	209,957.28
SCHOOL SPECIALTY INC.	807863105	SCHS		37.49	16,865	645,821.91	632,268.85
SECURITY CAPITAL ASSURANCE	G8018D107	SCA		27.83	42,195	1,016,719.54	1,174,286.85
SELECTIVE INSURANCE GROUP	816300107	SIGI		57.29	20,855	1,082,883.45	1,194,782.95
SOTHEBY'S	835898107	BID		31.02	27,940	797,921.00	866,698.80
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR		33.47	30,975	901,772.52	1,036,733.25
STANCORP FINANCIAL GROUP	852891100	SFG		45.05	15,620	695,733.32	703,681.00
STEELCASE INC	858155203	SCS		18.16	67,515	1,064,581.89	1,226,072.40
SUPERIOR ENERGY SVCS	868157108	SPN		32.68	9,435	272,098.71	308,335.81
TECHNE CORPORATION	878377100	TECH		55.45	8,205	410,297.00	454,967.25
TELEDYNE TECHNOLOGIES INC	879360105	TDY		40.13	27,255	700,871.00	1,093,743.16
TIME WARNER TELECOM CL A	887319101	TWTC		19.93	68,800	1,169,908.99	1,371,184.01
UAP HOLDING CORP	903441103	UAPH		25.18	57,740	1,311,327.68	1,453,893.20
VAIL RESORTS INC	91879Q109	MTN		44.82	40,585	1,300,312.77	1,819,019.69
VARIAN INC.	922206107	VARI		44.79	20,390	884,233.55	913,268.10
WASTE CONNECTIONS INC	941053100	WCN		41.55	25,377	783,825.06	1,054,414.35
WILEY JOHN & SONS IN	968223206	JW.A		38.47	33,825	1,176,879.68	1,301,247.73
WORLD WRESTLING ENTM	98156Q108	WWE		16.30	20	348.78	325.99
WRIGHT EXPRESS CORP	98233Q105	WXS		31.17	38,855	1,021,960.72	1,211,110.35
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA		34.79	16,940	597,459.15	589,342.60
COMMON STOCK TOTAL					4,326,519	79,256,350.69	90,448,948.45
January O'			Instrument: ICOM	INTERNATIONAL COMM	ON STOCKS		
ECTEL	M29925100	ECTX		4.89	1	0.00	4.89
INTERNATIONAL COMMON STOCKS TOTAL					1	0.00	4.89



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE		
			Group: DOMESTIC EQUIT	IES - External			_		
			Market: SMALL CAP						
			Portfolio: 6EA	EAGLE ASSET - 2000 CO	DRE				
			Instrument: REIT	REAL ESTATE INVESTMENT TRUST					
KKR FINANCIAL CORP	482476306	KFN		26.79	65,620	1,445,865.84	1,757,959.80		
REAL ESTATE INVESTMENT TRUST TOTAL					65,620	1,445,865.84	1,757,959.80		
EAGLE ASSET - 2000 CORE TOTAL					4,392,140	80,702,216.53	92,206,913.14		

Portfolio: 6EA EAGLE ASSET - 2000 CORE



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6FC Instrument: COM	FULLER THALER - 2000 (COMMON STOCK	CORE		
2004 2000	005505404	00110	modumona com		405 500	440.005.00	550,005,00
3COM CORP.	885535104	COMS		4.11	135,500	448,235.93	556,905.00
ADTRAN INC.	00738A106	ADTN		22.70	26,400	587,150.34	599,280.00
ALLEGHENY ENERGY INC.	017361106	AYE		45.91	29,100	393,111.27	1,335,981.00
ALPHARMA, INCCL A	020813101	ALO		24.10	40,000	796,873.83	964,000.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD		18.52	60,700	1,080,669.64	1,124,164.00
AMERIGROUP CORPORATION	03073T102	AGP		35.89	37,300	1,130,866.68	1,338,697.00
ANDREW CORP.	034425108	ANDW		10.23	92,100	998,571.92	942,183.00
AQUANTIVE INC	03839G105	AQNT		24.66	48,500	674,308.82	1,196,010.00
ATHEROS COMMUNICATIONS	04743P108	ATHR		21.32	52,400	1,030,158.29	1,117,168.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS		5.83	80,200	595,002.66	467,566.00
BALLY TECHNOLOGIES INC.	05874B107	BYI		18.68	30,900	351,869.98	577,212.00
BANNER CORP	06652V109	BANR		44.34	16,700	389,330.18	740,478.00
BLOCKBUSTER INC.	093679108	BBI		5.29	98,500	505,181.73	521,065.00
BOWNE & CO INC.	103043105	BNE		15.94	38,900	552,709.61	620,066.00
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD		8.21	159,600	845,204.22	1,310,316.00
BROOKS AUTOMATION INC	114340102	BRKS		14.40	61,800	912,578.48	889,920.00
CALLAWAY GOLF COMPANY	131193104	ELY		14.41	46,900	597,393.23	675,829.00
CAREER EDUCATION CORP	141665109	CECO		24.78	27,400	669,624.12	678,972.00
CATALINA MARKETING CORP	148867104	POS		27.50	31,200	805,216.18	858,000.00
CATO CORP CL A	149205106	CTR		22.91	21,750	444,580.74	498,292.50
CEC ENTERTAINMENT, INC.	125137109	CEC		40.25	18,300	698,723.29	736,575.00
CERADYNE INC	156710105	CRDN		56.50	22,200	1,108,122.18	1,254,300.00
CHATTEM INC	162456107	CHTT		50.08	12,000	447,464.33	600,960.00
CHEMED CORP	16359R103	CHE		36.98	19,000	671,364.28	702,620.00
CHIQUITA BRANDS	170032809	CQB		15.97	51,400	919,094.34	820,858.00
CHURCH & DWIGHT INC	171340102	CHD		42.65	29,600	907,090.25	1,262,440.00
CITY HLDG CO	177835105	CHCO		40.89	14,200	432,777.75	580,638.00
CMGI INC	125750109	CMGI		1.34	371,500	549,026.62	497,810.00
COMMERCIAL METALS CO.	201723103	CMC		25.80	27,200	337,031.89	701,760.00
CONVERGYS CORPORATION	212485106	CVG		23.78	40,200	590,908.51	955,956.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	QUITIES - External			
			Market: SMALL CAP				
			Portfolio: 6FC Instrument: COM	FULLER THALER - 2000 (COMMON STOCK	CORE		
CROCS INC	227046109	CROX		43.20	17,500	804,732.78	756,000.00
CSK AUTO CORP	125965103	CAO		17.15	36,800	561,439.24	631,120.00
DADE BEHRING HOLDINGS INC	23342J206	DADE		39.81	32,000	787,375.14	1,273,920.00
DAKTRONICS INC	234264109	DAKT		36.85	23,200	844,454.46	854,920.00
DEL MONTE FOODS CO	24522P103	DLM		11.03	47,300	516,304.58	521,719.00
DRESS BARN INC.	261570105	DBRN		23.33	45,400	777,414.04	1,059,182.00
DSW INC-CLASS A	23334L102	DSW		38.57	21,800	825,904.41	840,826.00
DYCOM INDUSTRIES INC.	267475101	DY		21.12	25,700	540,559.18	542,784.00
EDGEWATER TECHNOLOGIN INC.	280358102	EDGW		6.11	31,700	160,428.51	193,687.00
ENTERCOM COMMUNICATIONS CORP	293639100	ETM		28.18	17,400	593,675.92	490,332.00
ESPEED INC	296643109	ESPD		8.73	62,600	567,286.61	546,498.00
EXTREME NETWORKS INC	30226D106	EXTR		4.19	164,200	722,488.30	687,998.00
FAIR ISAAC INC.	303250104	FIC		40.65	18,000	651,957.56	731,700.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN		16.23	28,400	484,564.68	460,932.00
GATX CORP	361448103	GMT		43.33	35,300	881,441.99	1,529,549.00
GENERAL CABLE CORP	369300108	BGC		43.71	6,700	44,923.79	292,857.00
GEN-PROBE INC	36866T103	GPRO		52.37	30,900	868,883.47	1,618,233.00
GREAT AMERN FINL RES	389915109	GFR		23.05	34,000	549,348.24	783,700.00
GRIFFON CORPORATION	398433102	GFF		25.50	19,000	339,497.95	484,500.00
GUESS INC	401617105	GES		63.43	17,600	1,133,939.52	1,116,368.00
HEALTH NET INC	42222G108	HNT		48.66	25,100	736,799.97	1,221,366.00
HERCULES INCORPORATED	427056106	HPC		19.31	38,000	488,321.90	733,780.00
HOT TOPIC INC	441339108	HOTT		13.34	49,100	707,071.03	654,994.00
HUDSON HIGHLAND GROUP INC	443792106	HHGP		16.68	34,900	455,055.69	582,132.01
ILLUMINA, INC.	452327109	ILMN		39.31	27,100	990,467.85	1,065,301.00
INTEGRATED DEVICE TECH INC	458118106	IDTI		15.48	71,900	1,110,828.93	1,113,012.00
INTERMUNE INC	45884X103	ITMN		30.75	23,400	261,212.93	719,550.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO		5.45	86,900	597,360.14	473,605.00
INTUITIVE SURGICAL INC	46120E602	ISRG		95.90	19,200	430,552.34	1,841,280.00
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG		42.88	10,800	181,480.42	463,104.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	JITIES - External			
			Market: SMALL CAP				
			Portfolio: 6FC Instrument: COM	FULLER THALER - 2000 COMMON STOCK	CORE		
			instrument. COM	COMMON STOCK			
J CREW GROUP INC	46612H402	JCG		38.55	19,400	762,100.66	747,870.00
JACK IN THE BOX INC.	466367109	JBX		61.04	19,000	959,962.29	1,159,760.00
K2 INC.	482732104	KTO		13.19	45,600	615,069.66	601,464.00
KNBT BANCORP INC	482921103	KNBT		16.73	29,400	498,959.64	491,862.00
KYPHON INC	501577100	KYPH		40.40	34,400	954,762.58	1,389,760.00
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP		59.47	21,300	772,771.29	1,266,711.00
LITTELFUSE INC	537008104	LFUS		31.88	7,600	240,237.34	242,288.00
LONGVIEW FIBRE CO	543213102	LFB		21.95	26,157	211,320.18	574,146.15
MEDICINES COMPANY	584688105	MDCO		31.72	35,300	889,384.52	1,119,716.00
MERCANTILE BANK CORP	587376104	MBWM		37.70	9,166	287,339.91	345,558.20
MICROSTRATEGY INC-CL A	594972408	MSTR		114.01	11,700	752,187.57	1,333,917.00
MIDWEST BANC HOLDING	598251106	MBHI		23.75	23,800	542,524.28	565,250.00
MSC.SOFTWARE CORP	553531104	MSCS		15.23	23,600	361,051.60	359,428.00
MTS SYS CORP	553777103	MTSC		38.62	20,300	651,113.72	783,986.00
NAUTILUS INC	63910B102	NLS		14.00	35,200	601,384.34	492,799.99
NBTY INC.	628782104	NTY		41.57	34,800	1,018,027.80	1,446,636.00
NETFLIX.COM INC	64110L106	NFLX		25.86	40,700	1,109,644.17	1,052,502.00
NETGEAR INC	64111Q104	NTGR		26.25	41,900	956,391.08	1,099,875.00
NEUSTAR INC-CLASS A	64126X201	NSR		32.44	35,300	982,307.87	1,145,132.00
NEWALLIANCE BANCSHARES INC	650203102	NAL		16.40	57,300	791,116.45	939,720.00
NEWPARK RESOURCES INC.	651718504	NR		7.21	99,600	578,716.80	718,116.00
NUTRI/SYSTEM INC	67069D108	NTRI		63.39	20,100	1,224,316.29	1,274,139.00
NVIDIA CORP	67066G104	NVDA		37.01	63,800	472,475.13	2,361,238.00
OAKLEY INC.	673662102	00		20.06	32,200	463,941.51	645,931.99
OCEANEERING INT'L. INC.	675232102	OII		39.70	28,000	1,101,348.84	1,111,600.00
OFFICEMAX INC	67622P101	OMX		49.65	29,600	1,128,984.66	1,469,640.00
OHIO CASUALTY CORP.	677240103	OCAS		29.81	34,300	690,900.99	1,022,483.00
ON SEMICONDUCTOR COR	682189105	ONNN		7.57	125,700	773,826.79	951,549.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN		19.58	31,200	614,935.99	610,896.00
PARK NATL CORP	700658107	PRK		99.00	5,250	591,539.12	519,750.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6FC Instrument: COM	FULLER THALER - 2000 (COMMON STOCK	CORE		
PARKER DRILLING CO	701081101	PKD		8.17	102,200	267,895.42	834,974.00
PARTNERS TRUST FINL	70213F102	PRTR		11.64	46,200	485,130.80	537,768.00
PEP BOYS MM & J	713278109	PBY		14.86	32,700	639,931.34	485,922.00
PER-SE TECHNOLOGIES	713569309	PSTI		27.78	30,900	447,739.62	858,402.00
PHARMION CORP	71715B409	PHRM		25.74	27,700	523,802.58	712,998.01
PINNACLE ENTERTAINMENT, INC.	723456109	PNK		33.14	33,400	817,199.30	1,106,876.00
PLACER SIERRA BANCSHARES	726079106	PLSB		23.77	24,100	478,885.00	572,857.00
POLYCOM INC.	73172K104	PLCM		30.91	19,700	342,849.85	608,927.00
POWER ONE INC.	739308104	PWER		7.28	76,300	412,265.36	555,464.00
PRESIDENTIAL LIFE	740884101	PLFE		21.95	15,700	245,611.57	344,615.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH		13.02	50,700	598,981.68	660,114.00
PRICELINE.COM INC	741503403	PCLN		43.61	42,100	1,002,283.12	1,835,981.00
PRIME MONEY MARKET - 6FC	IT-FUL6	IT-FUL6		1.00	2,289,715	2,289,715.21	2,289,715.15
PROVIDENT NEW YORK BANCORP	744028101	PBNY		14.98	35,400	441,779.88	530,292.00
REALNETWORKS INC	75605L104	RNWK		10.94	106,000	756,184.15	1,159,640.00
RF MICRO-DEVICES	749941100	RFMD		6.79	92,500	859,367.57	628,075.00
S1 CORPORATION	78463B101	SONE		5.51	114,112	530,572.51	628,757.12
SCIELE PHARMA INC	808627103	SCRX		24.00	20,900	255,167.23	501,600.00
SEACOR SMIT INC.	811904101	CKH		99.14	6,000	330,413.80	594,840.00
SELECTICA INC	816288104	SLTC		1.77	29,700	123,372.52	52,569.00
SERVICE CORP INTERNATIONAL	817565104	SCI		10.25	74,900	367,531.45	767,725.00
SIGMATEL INC	82661W107	SGTL		4.38	102,000	783,706.40	446,760.00
SKECHERS U S A INC	830566105	SKX		33.31	27,600	847,724.34	919,356.00
SONICWALL INC	835470105	SNWL		8.42	55,900	330,542.85	470,678.00
SOUTHERN UNION COMPANY	844030106	SUG		27.95	20,557	358,608.84	574,568.15
SPARTECH CORP	847220209	SEH		26.22	23,200	429,284.09	608,304.00
STEAK N SHAKE COMPANY	857873103	SNS		17.60	18,500	296,992.34	325,600.00
STERIS CORP	859152100	STE		25.17	24,500	641,732.00	616,665.00
SYNAPTICS INC	87157D109	SYNA		29.69	20,300	335,165.80	602,707.00
TESORO CORP	881609101	TSO		65.77	9,500	216,962.07	624,815.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6FC Instrument: COM	FULLER THALER - 2000 COMMON STOCK	CORE		
THE BANCORP INC	05969A105	TBBK		29.60	24,470	396,287.26	724,312.00
THE FINISH LINE-CL A	317923100	FINL		14.28	49,700	576,967.21	709,716.00
THE MEN'S WEARHOUSE INC.	587118100	MW		38.26	30,000	867,880.03	1,147,800.00
THOMAS & BETTS CORP.	884315102	TNB		47.28	24,800	625,003.89	1,172,544.00
THQ INC	872443403	THQI		32.52	50,400	933,392.06	1,639,008.00
TIBCO SOFTWARE INC	88632Q103	TIBX		9.44	133,600	1,050,689.07	1,261,184.00
USI HOLDINGS CORP	90333H101	USIH		15.36	59,500	815,917.16	913,920.00
VALASSIS COMMUNICATIONS INC	918866104	VCI		14.50	25,100	760,200.09	363,950.00
VALUECLICK, INC	92046N102	VCLK		23.63	59,400	1,054,214.74	1,403,622.00
VIROPHARMA INC	928241108	VPHM		14.64	54,300	513,688.12	794,952.00
WARNACO GROUP INC/THE	934390402	WRNC		25.38	46,500	1,112,904.78	1,180,170.00
WELLCARE HEALTH PLANS INC	94946T106	WCG		68.90	19,600	1,020,023.56	1,350,440.00
WESTWOOD ONE	961815107	WON		7.06	79,000	1,007,963.13	557,740.00
WMS INDUSTRIES INC	929297109	WMS		34.86	16,400	373,399.12	571,704.00
YANKEE CANDLE CO	984757104	YCC		34.28	24,789	629,994.88	849,766.92
ZALE CORP.	988858106	ZLC		28.21	20,200	571,579.16	569,842.00
ZORAN CORP	98975F101	ZRAN		14.58	46,200	563,063.94	673,596.00
COMMON STOCK TOTAL					8,221,966	90,015,222.82	114,596,526.19
			Instrument: REIT	REAL ESTATE INVESTM	ENT TRUST		
AMERICAN FINANCIAL REALTY TRUST	02607P305	AFR		11.44	71,300	866,959.16	815,672.00
CAPITAL LEASE FUNDING INC	140288101	LSE		11.60	42,600	487,088.92	494,160.00
CRESCENT RE EQT. CO.	225756105	CEI		19.75	26,000	498,099.58	513,500.00
INLAND REAL ESTATE CORP	457461200	IRC		18.72	36,000	454,867.44	673,920.00
KITE REALTY GROUP TRUST	49803T102	KRG		18.62	40,600	563,952.74	755,972.00
NEW YORK MORTGAGE TRUST INC	649604105	NTR		3.05	44,900	411,327.25	136,945.00
REAL ESTATE INVESTMENT TRUST TOTAL					261,400	3,282,295.09	3,390,169.00
FULLER THALER - 2000 CORE TOTAL					8,483,366	93,297,517.91	117,986,695.19



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Course C	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
CATURITE CORPORATION CORMANDA CATURITE CORPORATION CORMANDA ACTURITE CORPORATION CORMANDA ACTURITE CORPORATION CORMANDA ACTURITE CORPORATION CORMANDA ACTURITE CORPORATION CORMANDA ACREMINA MERCARCHA CARRIA ACREMINIA MERCARCHA CARRIA BUCKAR LICENSTANCIA CARRIA BUCKAR LICENSTAN MERCARCHA CARRIA BUCKAR LICENSTAN MERCARCHA CARRIA BUCKAR LICENSTAN MERCARCHA CARRIA BUCKAR LICENSTAN MERCARCHA CARRIA				Group: DOMESTIC	EQUITIES - External			
CATUATE CORPORATION 005688102 ACTUA CAM CAM 124.10 454.40 454.60 455.80 737.154.00 ACE CATTERFRISS 0104/0107 AFCE 17.67 128.80 080.006.11 685.80.00 ALBANY MOLECULAR RESEARCH 0124230 AMRI 10.60 0.00.00 557.007.17 040.002.00 ARCTIC CAT INC. 03867014 ACRT 10.71.50 0.00.00 659.2224 040.002.00 ART TECHNOLOGY GROUP INC 04518410 ASIA 1.71.60 0.00.00 058.2224.7 011.119.744.00 AWARE INC. 04518410 ASIA 4.78.80 1.00.00 058.201.01.61 1.119.144.00 BOSTON BERSINC 06458100 AWRE 5.33 0.20.00 059.00 1.119.144.00 BUCA INC. 11079100 AWRE 0.00.00 1.00.00 0.71.74.00 0.71.74.00 BUCA INC. 11779100 BUCA 0.00.00 1.00.00 0.71.74.00 0.71.74.00 0.71.74.00 0.71.79.00 0.71.79.00 0.71.79.00 0.71.79.00 </th <th></th> <th></th> <th></th> <th>Market: SMALL CAF</th> <th></th> <th></th> <th></th> <th></th>				Market: SMALL CAF				
AFC ENTERPRISES 001040107 AFCE 17.57 38.00 69.04.51 685.00 6.00 6.00 6.00 6.00 6.00 6.00 6.00						00 MICROCAP		
ALBANY MOLECULAR RESEARCH 01243109 ARRIL CAT INC. 05870104 ACRIL CAT INC. 15.98 36.50 659,922.54 640,905.00 ARCTIC CAT INC. 039870104 ACAT 17.59 35.50 659,922.54 642,005.00 ART TECHNOLOGY GROUP INC 04288107 ARIA 23.3 35.00 982,270.47 17.13.10 ASIANFO HLDGS INC 05458A104 ASIA 7.68 13.33 28.50 153,431.88 151,906.00 BOSTON BEER INC 1055707 SM 35.3 28.50 750.011.86 71,704.00 BRUKER BIOSCIENCES CORP 116794108 BRIK 7.51 155.80 750.011.86 71,704.00 BUCAINC 117799109 BUCA 4.81 152,600 327,204.75 734,006.00 CHEFALOWILLOWINGS INC 11984109 BULCA 4.81 102,00 172,611.75 173,006.00 CAPALATISI INC 109401 CAPA 7.77 115.10 603,528.10 947,339.00 CAPLARISI INC 10940001 CAPA 7.77	ACTUATE CORPORATION	00508B102	ACTU		5.94	124,100	445,465.98	737,154.00
ARCTIC CAT INC.	AFC ENTERPRISES	00104Q107	AFCE		17.67	38,800	690,045.11	685,596.00
ARTTECHNOLOGY GROUP INC 04581010 ARTO ASIAN 2.33 36,000 68,270.47 11.10.10.10.10.10.10.10.10.10.10.10.10.1	ALBANY MOLECULAR RESEARCH	012423109	AMRI		10.56	60,700	557,067.17	640,992.00
ASIAIFO HLOSS INC 04518104 ASIA ASIA 7.68 145.00 656.421.41 11.19.74.00 AWARE 5.33 28.00 153.431.68 151.905.00 BECR INC 05057107 SAM 5.35 28.00 153.431.68 151.905.00 BECR INC 05057107 SAM 5.35 155.00 153.431.68 151.905.00 BECR INC 05057107 SAM 5.35 155.00 170.01.85 171.008.00 BECR INC 05057107 SAM 5.35 155.00 170.01.85 171.008.00 BUCA NC. 1177.69109 BUCA 4.81 152.600 70.01.18 152.600 70.01.18 1717.008.00 BUFALO WILD WINKS INC 1176.9109 BUCA 4.81 152.600 70.01.18 152.600 70.01.18 152.600 RUFALO WILD WINKS INC 1198.4100 BUCA 4.81 152.600 70.01.18	ARCTIC CAT INC.	039670104	ACAT		17.59	36,500	659,922.54	642,035.00
AWARE INC. 054331100 AWRE 5.33 28.00 153.431.68 151.906.00 BOSTON BEER INC 100557107 SAM 35.98 19.800 630.116.16 1712.404.00 BRUKER BIOSCIENCES CORP 116794108 BRIKR 7.51 155.800 70.011.85 17170.058.00 BUCA INC. 117789109 BUCA INC. 117789109 BUCA INC. 117789109 BUCA INC. 11789109 BUCA INC. 11894109 BUCD 52.0 US. 115.000 63.524.10 10.126.14.75 10.195.800 10.195.800	ART TECHNOLOGY GROUP INC	04289L107	ARTG		2.33	350,700	982,270.47	817,131.00
BOSTON BEER INC 100557107 SAM 35.98 19,800 630,116.16 712.404.00 BRUKER BIOSCIENCES CORP 116794108 BIKRR 7.51 155,800 730,011.85 1,170,088.00 BUCA INC. 117769109 BUCA 4.81 152,000 272,034.75 740,006.00 BUFFALO WILD WINGS INC 119848109 BWLD 53.20 20,300 1,012,614.75 1,079,906.00 CALAMP CORP. 128126109 CAMP 8.44 100,020 618,603.00 845,688.00 CAPTARISI INC. 140901012 CSAR 8.09 117,100 916,728.17 947,329.00 CARAUSTAR INDUSTRIES INC. 140909102 CSAR 8.09 117,100 916,728.17 916,728.17 916,728.17 916,728.17 916,728.17 916,728.17 916,728.17 916,728.17 917,929.00 128,432.10 917,300 473,890.00 473,890.00 473,890.00 473,890.00 473,890.00 473,890.00 473,890.00 473,890.00 473,890.00 473,890.00 473,890.00 473,890.00 473,890.	ASIAINFO HLDGS INC	04518A104	ASIA		7.68	145,800	656,421.41	1,119,744.00
BRUKER BIOSCIENCES CORP 116794108 BRIKR 7.51 155,800 730,011.85 1,170,068.00 BUCA INC. 117769109 BUCA 4.81 152,600 872,034.75 734,006.00 BUFALO WILD WINGS INC 119848109 BWLD 53.20 20,300 1,112,614.75 1,079,900.00 CALAMP CORP. 128126109 CAMP 8.44 100,200 613,030.30 843,237.00 CAPTARIS INC. 140711114 CAPA 7.77 115,150 690,528.10 843,237.00 CARAUSTAR INDUSTRIES INC. 14089102 CSAR 8.09 117,100 916,728.17 947,339.00 CASUAL MALE RETALL GROUP INC 148711144 CMRG 13.05 91,900 473,890.59 1199,295.00 CENTILLUM COMMUNICATIONS INC 15239199 CTIM 201 203,767 555,005.45 456,661.38 CHARLOTTE RUSSE HOLDING INC 15239199 CTIC 30.2 25,000 1,044,377.12 1,048,265.00 CHOLUSTECH CORP 170393102 CTIC 31.8 24,100 6	AWARE INC.	05453N100	AWRE		5.33	28,500	153,431.68	151,905.00
BUCA INC. 117769199 BUCA A.81 152,000 872,034.75 734,006.00 BUFFALO WILD WINGS INC 119848109 BWLD 53.20 20,000 1,012,614.75 1,079,960.00 CALAMP CORP. 128126109 CAMP 8.44 100,000 613,603.06 845,688.00 CAPTARIS INC. 140711014 CAPA 7.71 15,100 603,52.10 884,327.00 CARAUSTAR INDUSTRIES INC. 140909102 CSAR 8.09 117,100 9116,728.17 195,100 1916,728.17 195,100 1916,728.17 195,200 1916,728.17 1916,720 1916,728.17 1916,720 1916,728.17 1916,720 1916,728.17 1916,720 1916,728.17 1916,720 1916,728.17 1916,720 1916,728.17 1916,720 1916,728.17 1916,720 1916,720 1916,728.17 1916,720 1916,720 1916,728.17 1916,720 191	BOSTON BEER INC	100557107	SAM		35.98	19,800	630,116.16	712,404.00
BUFFALO WILD WINGS INC 119848109 BWLD 53.20 20.300 1.012,614.75 1,079,960.00 CALAMP CORP. 128126109 CAMP 8.44 100.200 613,603.06 845,688.00 CAPTARIS INC. 14071N104 CAPA 7.77 115,100 603,528.10 884,327.00 CARAUSTAR INDUSTRIES INC. 140909102 CSAR 8.03 117,100 603,528.10 847,339.00 CASUAL MALE RETAIL GROUP INC 148711104 CMRG 13.05 91,000 473,809.00 1,199,295.00 CENTILLIUM COMMUNICATIONS INC 15231919 CTLM 21.4 203,767 555,005.45 436,013.80 CHARLOTTE RUSSE HOLDING INC 16148103 CHIC 30.7 50,000 1628,406.01 1,543,650.00 CHOLESTECH CORP 16148103 CHIC 30.7 50,000 1,064,377.12 1,048,320.00 CHOLESTECH CORP 25576106 CHU 20.1 50,000 1,064,377.12 1,048,320.00 CREDWIN ELL SYSTEMS CORP 258570108 CHU 250,000 250,000	BRUKER BIOSCIENCES CORP	116794108	BRKR		7.51	155,800	730,011.85	1,170,058.00
CALAMP CORP. 128126109 CAMP 8.44 100.200 613,603.06 845,688.08 CAPTARIS INC. 14071N104 CAPA 7.77 115,100 603,528.10 894,327.00 CARAUSTAR INDUSTRIES INC. 140909102 CSAR 8.09 117,100 916,728.17 947,339.00 CASUAL MALE RETAL GROUP INC 148711104 CMRG 13.05 91,900 473,89.09 1,199,296.00 CENTILLUM COMMUNICATIONS INC 152319109 CTLM 2.14 203,767 595,005.45 436,061.38 CHARLOTTE RUSSE HOLDING INC 161048103 CHICC 13.07 50,000 528,462.16 1,543,650.00 CHOLESTECH CORP 17039102 CTEC 18.24 41,400 629,973.75 762,588.00 CHOLESTECH CORP 12739102 CMO 25.00 152,000 166,437.12 1,048,300.00 CREDENCE SYSTEMS CORP 25302108 CMO 363 92,70 666,154.07 336,501.00 DECKERS OUTDOOR CORP 24337107 DECK 59.95 25.90 43,541.6	BUCA INC.	117769109	BUCA		4.81	152,600	872,034.75	734,006.00
CAPTARIS INC. 1407IN104 CAPA 7.77 115,100 603,528.10 884,327.00 CARAUSTAR INDUSTRIES INC. 140909102 CSAR 8.09 117,100 916,728.17 947,339.00 CASUAL MALE RETAIL GROUP INC 148711104 CMRG 13.05 91,900 473,890.59 1,199,295.00 CENTILLUM COMMUNICATIONS INC 152319109 CTLM 2.14 203,767 595,005.45 436,661.38 CHARLOTTE RUSSE HOLDING INC 161048103 CHIC 30.75 50,200 528,462.16 1,543,650.00 CHOLESTECH CORP 170393102 CTC 18.42 41,400 629,973.75 766,888.00 COHUINC 192576106 COHU 20.16 50,000 1,064,377.12 1,048,320.00 CREDENCE SYSTEMS CORP 22502108 CMOS 50.2 250,700 662,884.10 1,303,640.00 CROWN MEDIA HLDGS IN 28411104 CRWN 36.3 92,700 666,154.07 336,501.00 DELIA'S INC 249511101 DLIA 10.4 17,500 569,535.	BUFFALO WILD WINGS INC	119848109	BWLD		53.20	20,300	1,012,614.75	1,079,960.00
CARAUSTAR INDUSTRIES INC. 140909102 CSAR 8.09 117,100 916,728.17 947,339.00 CASUAL MALE RETAIL GROUP INC 148711104 CMRG 13.05 91,900 473,890.59 1,199,295.00 CENTILLIUM COMMUNICATIONS INC 152319109 CTLM 2.14 203,767 595,005.45 436,601.38 CHARLOTTE RUSSE HOLDING INC 161048103 CHIC 30.75 50,200 528,462.16 1,543,650.00 CHOLESTECH CORP 170393102 CTEC 18.42 41,400 629,973.75 762,588.00 COHU INC. 192576106 COHU 20.16 52,000 1,064,377.12 1,048,320.00 CREDENCE SYSTEMS CORP 25302108 CMOS 5.20 250,700 662,834.10 1,303,640.00 CROWN MEDIA HLDGS IN 228411104 CRWN 3.63 92,700 666,154.07 336,551.00 DECKERS OUTDOOR CORP 245931707 DECK 59,95 25,900 943,541.65 1,552,765.00 DELIA'S INC 150 1,04 49.3 114,700 <th< td=""><td>CALAMP CORP.</td><td>128126109</td><td>CAMP</td><td></td><td>8.44</td><td>100,200</td><td>613,603.06</td><td>845,688.00</td></th<>	CALAMP CORP.	128126109	CAMP		8.44	100,200	613,603.06	845,688.00
CASUAL MALE RETAIL GROUP INC 148711104 CMRG 13.05 91.900 473,890.59 1,199,295.00 CENTILLIUM COMMUNICATIONS INC 152319109 CTLM 2.14 203,767 595,005.45 436,061.38 CHARLOTTE RUSSE HOLDING INC 161048103 CHIC 30.75 50,200 528,462.16 1,543,650.00 CHOLESTECH CORP 170393102 CTEC 18.42 41,400 629,973.75 762,588.00 COHU INC. 192576106 COHU 20.16 52,000 1,064,377.12 1,048,320.00 CREDENCE SYSTEMS CORP 25302108 CMOS 5.20 250,700 662,834.10 1,303,640.00 CROWN MEDIA HLDGS IN 228411104 CRWN 3.63 92,700 666,154.07 336,501.00 DELIA'S INC 59.95 25,900 943,541.65 1,552,705.00 DELIA'S INC 49.3 114,700 699,857.08 689,867.08 689,867.08 689,867.08 689,867.08 689,867.08 689,867.08 689,867.08 689,867.08 689,867.08 689,867.08 689,86	CAPTARIS INC.	14071N104	CAPA		7.77	115,100	603,528.10	894,327.00
CENTILLIUM COMMUNICATIONS INC 152319109 CTLM 2.14 203,767 595,005.45 436,061.38 CHARLOTTE RUSSE HOLDING INC 161048103 CHIC 30.75 50,200 528,462.16 1,543,650.00 CHOLESTECH CORP 170393102 CTEC 18.42 41,400 629,973.75 762,588.00 COHU INC. 192576106 COHU 20.16 52,000 1,064,377.12 1,048,320.00 CREDENCE SYSTEMS CORP 225302108 CMOS 5.20 250,700 662,834.10 1,303,640.00 CROWN MEDIA HLDGS IN 228411104 CRWN 3.63 92,700 666,154.07 336,501.00 DECKERS OUTDOOR CORP 243537107 DECK 59.95 25,900 943,541.65 1,552,705.00 DELIA*S INC 246911101 DLIA 10.49 77,500 569,535.96 812,975.00 DESIGN WITHIN REACH INC 250557105 DWRI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000	CARAUSTAR INDUSTRIES INC.	140909102	CSAR		8.09	117,100	916,728.17	947,339.00
CHARLOTTE RUSSE HOLDING INC 161048103 CHIC 30.75 50.200 528,462.16 1,543,650.00 CHOLESTECH CORP 170393102 CTEC 18.42 41,400 629,973.75 762,588.00 COHU INC. 192576106 COHU 20.16 52,000 1,064,377.12 1,048,320.00 CREDENCE SYSTEMS CORP 225302108 CMOS 5.20 250,700 652,834.10 1,303,640.00 CROWN MEDIA HLDGS IN 228411114 CRWN 3.63 92,700 666,154.07 336,501.00 DECKERS OUTDOOR CORP 243537107 DECK 59.95 25,900 943,541.65 1,552,705.00 DELIA'S INC 10.49 77,500 569,535.96 812,975.00 DESIGN WITHIN REACH INC 250557105 DWRI 4.93 114,700 689,867.08 565,471.00 DIAMOND MANAGEMENT & TECHNOLOGY 252691.106 DTPI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.0	CASUAL MALE RETAIL GROUP INC	148711104	CMRG		13.05	91,900	473,890.59	1,199,295.00
CHOLESTECH CORP 170393102 CTEC 18.42 41,400 629,973.75 762,588.00 COHU INC. 192576106 COHU 20.16 52,000 1,064,377.12 1,048,320.00 CREDENCE SYSTEMS CORP 225302108 CMOS 5.20 250,700 662,834.10 1,303,640.00 CROWN MEDIA HLDGS IN 228411104 CRWN 3.63 92,700 666,154.07 336,501.00 DECKERS OUTDOOR CORP 243537107 DECK 59.95 25,900 943,541.65 1,552,705.00 DELIA'S INC 246911101 DLIA 10.49 77,500 569,535.96 812,975.00 DESIGN WITHIN REACH INC 250557105 DWRI 4.93 114,700 689,867.08 565,471.00 DIAMOND MANAGEMENT & TECHNOLOGY 252691.06 DTPI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.00 DITECH NETWORKS 25500T108 DITC 6.92 103,000 1,1	CENTILLIUM COMMUNICATIONS INC	152319109	CTLM		2.14	203,767	595,005.45	436,061.38
COHU INC. 192576106 COHU 20.16 52,000 1,064,377.12 1,048,320.00 CREDENCE SYSTEMS CORP 225302108 CMOS 5.20 250,700 652,834.10 1,303,640.00 CROWN MEDIA HLDGS IN 228411104 CRWN 3.63 92,700 666,154.07 336,501.00 DECKERS OUTDOOR CORP 243537107 DECK 59.95 25,900 943,541.65 1,552,705.00 DELIA'S INC 2691101 DLIA 10.49 77,500 569,535.96 812,975.00 DESIGN WITHIN REACH INC 250557105 DWRI 4.93 114,700 689,867.08 566,471.00 DIAMOND MANAGEMENT & TECHNOLOGY 252691.106 DTPI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.00 DITECH NETWORKS 25500T108 DITC 6.92 103,000 1,164,483.14 712,760.00 DOV PHARMACEUTICAL INC 259858108 DOVP 6.92 310,300	CHARLOTTE RUSSE HOLDING INC	161048103	CHIC		30.75	50,200	528,462.16	1,543,650.00
CREDENCE SYSTEMS CORP 225302108 CMOS 5.20 250,700 652,834.10 1,303,640.00 CROWN MEDIA HLDGS IN 228411104 CRWN 3.63 92,700 666,154.07 336,501.00 DECKERS OUTDOOR CORP 243537107 DECK 59.95 25,900 943,541.65 1,552,705.00 DELIA*S INC 246911101 DLIA 10.49 77,500 669,535.96 812,975.00 DESIGN WITHIN REACH INC 250557105 DWRI 4.93 114,700 689,867.08 565,471.00 DIAMOND MANAGEMENT & TECHNOLOGY 25269L106 DTPI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.00 DITCH NETWORKS 25500T108 DITC 6.92 103,000 1,164,483.14 712,760.00 DOV PHARMACEUTICAL INC 25985108 DOVP 0.27 310,300 676,732.08 83,781.00 ECCORP INC CLA 302301106 EZPW 16.25 69,600	CHOLESTECH CORP	170393102	CTEC		18.42	41,400	629,973.75	762,588.00
CROWN MEDIA HLDGS IN 228411104 CRWN 3.63 92,700 666,154.07 336,501.00 DECKERS OUTDOOR CORP 243537107 DECK 59.95 25,900 943,541.65 1,552,705.00 DELIA'S INC 246911101 DLIA 10.49 77,500 569,535.96 812,975.00 DESIGN WITHIN REACH INC 250557105 DWRI 4.93 114,700 689,867.08 565,471.00 DIAMOND MANAGEMENT & TECHNOLOGY 252691.06 DTPI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.00 DITECH NETWORKS 25500T108 DITC 6.92 103,000 1,164,483.14 712,760.00 DOV PHARMACEUTICAL INC 259858108 DOVP 0.27 310,300 676,732.08 83,781.00 ECCORP INC CL A 302301106 EZPW 16.25 69,600 879,097.38 1,131,000.00	COHU INC.	192576106	COHU		20.16	52,000	1,064,377.12	1,048,320.00
DECKERS OUTDOOR CORP 243537107 DECK 59.95 25,900 943,541.65 1,552,705.00 DELIA*S INC 246911101 DLIA 10.49 77,500 569,535.96 812,975.00 DESIGN WITHIN REACH INC 250557105 DWRI 4.93 114,700 689,867.08 565,471.00 DIAMOND MANAGEMENT & TECHNOLOGY 25269L106 DTPI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.00 DITECH NETWORKS 25500T108 DITC 6.92 103,000 1,164,483.14 712,760.00 DOV PHARMACEUTICAL INC 259858108 DOVP 0.27 310,300 676,732.08 83,781.00 EZCORP INC CL A 302301106 EZPW 16.25 69,600 879,097.38 1,131,000.00	CREDENCE SYSTEMS CORP	225302108	CMOS		5.20	250,700	652,834.10	1,303,640.00
DELIA*S INC 246911101 DLIA 10.49 77,500 569,535.96 812,975.00 DESIGN WITHIN REACH INC 250557105 DWRI 4.93 114,700 689,867.08 565,471.00 DIAMOND MANAGEMENT & TECHNOLOGY 25269L106 DTPI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.00 DITECH NETWORKS 25500T108 DITC 6.92 103,000 1,164,483.14 712,760.00 DOV PHARMACEUTICAL INC 259858108 DOVP 0.27 310,300 676,732.08 83,781.00 EZCORP INC CL A 302301106 EZPW 16.25 69,600 879,097.38 1,131,000.00	CROWN MEDIA HLDGS IN	228411104	CRWN		3.63	92,700	666,154.07	336,501.00
DESIGN WITHIN REACH INC 250557105 DWRI 4.93 114,700 689,867.08 565,471.00 DIAMOND MANAGEMENT & TECHNOLOGY 252691.06 DTPI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.00 DITECH NETWORKS 25500T108 DITC 6.92 103,000 1,164,483.14 712,760.00 DOV PHARMACEUTICAL INC 259858108 DOVP 0.27 310,300 676,732.08 83,781.00 EZCORP INC CL A 302301106 EZPW 16.25 69,600 879,097.38 1,131,000.00	DECKERS OUTDOOR CORP	243537107	DECK		59.95	25,900	943,541.65	1,552,705.00
DIAMOND MANAGEMENT & TECHNOLOGY 25269L106 DTPI 12.44 81,933 260,724.16 1,019,246.52 DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.00 DITECH NETWORKS 25500T108 DITC 6.92 103,000 1,164,483.14 712,760.00 DOV PHARMACEUTICAL INC 259858108 DOVP 0.27 310,300 676,732.08 83,781.00 EZCORP INC CL A 302301106 EZPW 16.25 69,600 879,097.38 1,131,000.00	DELIA*S INC	246911101	DLIA		10.49	77,500	569,535.96	812,975.00
DISTRIBUTED ENERGY SYSTEMS CORP 25475V104 DESC 3.60 157,000 585,923.99 565,200.00 DITECH NETWORKS 25500T108 DITC 6.92 103,000 1,164,483.14 712,760.00 DOV PHARMACEUTICAL INC 259858108 DOVP 0.27 310,300 676,732.08 83,781.00 EZCORP INC CL A 302301106 EZPW 16.25 69,600 879,097.38 1,131,000.00	DESIGN WITHIN REACH INC	250557105	DWRI		4.93	114,700	689,867.08	565,471.00
DITECH NETWORKS 25500T108 DITC 6.92 103,000 1,164,483.14 712,760.00 DOV PHARMACEUTICAL INC 259858108 DOVP 0.27 310,300 676,732.08 83,781.00 EZCORP INC CL A 302301106 EZPW 16.25 69,600 879,097.38 1,131,000.00	DIAMOND MANAGEMENT & TECHNOLOGY	25269L106	DTPI		12.44	81,933	260,724.16	1,019,246.52
DOV PHARMACEUTICAL INC 259858108 DOVP 0.27 310,300 676,732.08 83,781.00 EZCORP INC CL A 302301106 EZPW 16.25 69,600 879,097.38 1,131,000.00	DISTRIBUTED ENERGY SYSTEMS CORP	25475V104	DESC		3.60	157,000	585,923.99	565,200.00
EZCORP INC CL A 302301106 EZPW 16.25 69,600 879,097.38 1,131,000.00	DITECH NETWORKS	25500T108	DITC		6.92	103,000	1,164,483.14	712,760.00
	DOV PHARMACEUTICAL INC	259858108	DOVP		0.27	310,300	676,732.08	83,781.00
FARO TECHNOLOGIES INC 311642102 FARO 24.04 50,300 1,060,983.29 1,209,212.00	EZCORP INC CL A	302301106	EZPW		16.25	69,600	879,097.38	1,131,000.00
	FARO TECHNOLOGIES INC	311642102	FARO		24.04	50,300	1,060,983.29	1,209,212.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	QUITIES - External			
			Market: SMALL CAP				
			Portfolio: 6FT Instrument: COM	FULLER & THALER - 200 COMMON STOCK	00 MICROCAP		
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS		22.08	53,900	996,811.06	1,190,112.00
GRAY TELEVISION INC	389375106	GTN		7.33	96,000	768,686.91	703,680.00
GREAT WOLF RESORTS INC	391523107	WOLF		13.96	91,400	1,129,293.19	1,275,944.01
GTX INC.	40052B108	GTXI		17.84	69,100	868,952.23	1,232,744.00
HARMONIC INC.	413160102	HLIT		7.27	173,400	1,395,834.74	1,260,618.00
HEMISPHERX BIOPHARMA INC	42366C103	HEB		2.20	146,300	347,342.47	321,860.00
HOUSEVALUES INC	44183Y102	SOLD		5.63	153,900	956,290.50	866,457.00
HOUSTON WIRE & CABLE CO	44244K109	HWCC		20.90	58,900	1,303,608.16	1,231,010.00
HYPERCOM CORP	44913M105	HYC		6.35	126,900	990,565.53	805,815.00
INTEVAC INC	461148108	IVAC		25.95	52,764	737,383.04	1,369,225.80
IOMEGA CORP.	462030305	IOM		3.53	132,700	325,848.72	468,431.00
LCC INTERNATIONAL- CLASS A	501810105	LCCI		4.22	217,500	717,892.47	917,850.00
LEAPFROG ENTERPRISES INC	52186N106	LF		9.48	168,800	1,242,613.14	1,600,224.00
LOCAL.COM CORP	53954R105	LOCM		4.05	74,900	358,650.71	303,345.00
MDU COMMUNICATIONS INC	582828109	MDTV		0.79	224,500	556,760.00	177,355.00
MULTIMEDIA GAMES, INC.	625453105	MGAM		9.60	85,100	687,003.19	816,960.00
NAPSTER INC	630797108	NAPS		3.63	177,900	658,892.40	645,777.01
NEOSE TECHNOLOGIES I	640522108	NTEC		2.23	125,900	807,019.00	280,757.00
NEUROMETRIX INC	641255104	NURO		14.91	44,200	1,352,307.59	659,022.00
NEW FRONTIER MEDIA INC	644398109	NOOF		9.61	80,700	625,570.84	775,527.00
NEWPORT CORP	651824104	NEWP		20.95	68,700	1,249,005.92	1,439,265.00
NVE CORP	629445206	NVEC		30.72	34,600	1,299,349.88	1,062,912.00
OXIGENE INC	691828107	OXGN		4.80	80,100	343,186.97	384,480.00
PALATIN TECHNOLOGIES INC	696077304	PTN		2.04	145,700	352,509.66	297,228.00
PARLUX FRAGRANCES INC	701645103	PARL		5.57	147,100	944,893.40	819,347.00
PETROQUEST ENERGY INC	716748108	PQ		12.74	86,400	750,673.80	1,100,736.00
PICO HOLDINGS INC	693366205	PICO		34.77	29,200	377,901.26	1,015,284.00
PRIME MONEY MARKET - 6FT	IT-FUL	IT-FUL		1.00	900,360	900,360.49	900,360.49
RADYNE COMSTREAM INC	750611402	RADN		10.74	86,000	816,621.60	923,640.00
REDBACK NETWORKS	757209507	RBAK		24.94	78,800	327,916.58	1,965,272.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	ITIES - External			
			Market: SMALL CAP				
			Portfolio: 6FT Instrument: COM	FULLER & THALER - 200 COMMON STOCK	00 MICROCAP		
REVLON INC - CL A	761525500	REV		1.28	575,900	690,520.68	737,152.00
SAFEGUARD SCIENTIFIC	786449108	SFE		2.42	270,300	346,460.18	654,126.00
SEACHANGE INTERNATIONAL	811699107	SEAC		10.22	141,300	944,303.43	1,444,086.00
SHARPER IMAGE CORP	820013100	SHRP		9.25	57,500	800,202.32	531,875.00
SIMPLETECH INC	828823104	STEC		12.68	132,900	602,853.93	1,685,172.00
STANDARD MICROSYSTEMS CORP	853626109	SMSC		27.98	46,800	1,174,026.72	1,309,463.99
TECHWELL INC	87874D101	TWLL		16.06	75,000	1,339,542.01	1,204,500.00
TERCICA INC	88078L105	TRCA		5.00	136,600	917,076.33	683,000.00
TOPPS INC	890786106	TOPP		8.90	113,700	838,216.78	1,011,929.98
TRANSWITCH CORP	894065101	TXCC		1.40	378,900	487,230.39	530,460.00
VALUEVISION MEDIA INC	92047K107	VVTV		13.14	74,500	675,738.50	978,930.00
VIGNETTE CORPORATION	926734401	VIGN		17.07	59,600	1,009,536.60	1,017,372.00
WEBSIDESTORY INC	947685103	WSSI		12.66	82,500	833,459.78	1,044,450.00
WILD OATS MARKETS INC.	96808B107	OATS		14.38	78,000	1,337,527.19	1,121,640.00
ZHONE TECHNOLOGIES INC	98950P108	ZHNE		1.31	486,500	682,185.65	637,315.00
ZOLL MEDICAL CORP	989922109	ZOLL		58.24	19,200	978,804.90	1,118,208.00
ZYGO CORP	989855101	ZIGO		16.45	59,700	1,018,809.06	982,065.00
COMMON STOCK TOTAL					10,039,524	59,831,087.07	68,963,728.18
COMMON STOCK TOTAL			Instrument: RIGHT	RIGHT			
REVLON INC-RIGHTS	761525138	REV-R		0.05	575,900	0.00	28,795.00
RIGHT TOTAL					575,900	0.00	28,795.00
FULLER & THALER - 2000 MICROCAP TOTAL	L				10,615,424	59,831,087.07	68,992,523.18



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC E	QUITIES - External			
			Market: SMALL CAP				
			Portfolio: 6LA Instrument: COM	LORD, ABBETT - 2000 V/ COMMON STOCK	ALUE		
AAR CORPORATION	000361105	AIR		29.19	90,100	1,438,172.58	2,630,019.01
ABAXIS INC	002567105	ABAX		19.25	54,700	999,202.04	1,052,975.01
ALABAMA NATL BANCORP	010317105	ALAB		68.73	38,430	2,472,197.37	2,641,293.90
AMCOL INTERNATIONAL CORP.	02341W103	ACO		27.74	95,156	2,137,226.97	2,639,627.42
AMEDISYS INC	023436108	AMED		32.87	51,599	1,540,313.27	1,696,059.10
AMETEK INC.	031100100	AME		31.84	39,150	584,286.70	1,246,536.00
ANADIGICS INC	032515108	ANAD		8.86	188,700	1,507,768.21	1,671,882.00
ANAREN INC.	032744104	ANEN		17.76	93,109	1,692,835.49	1,653,615.85
ANIXTER INTERNATIONAL INC.	035290105	AXE		54.30	153,935	6,517,742.38	8,358,670.55
APTAR GROUP INC.	038336103	ATR		59.04	20,709	1,208,035.18	1,222,659.36
ARRIS GROUP INC.	04269Q100	ARRS		12.51	47,400	411,287.86	592,974.00
ARROW INTL INC	042764100	ARRO		35.38	31,583	1,025,953.00	1,117,406.54
ATMI INC	00207R101	ATMI		30.53	10,930	299,247.83	333,692.93
AVISTA CORP	05379B107	AVA		25.31	182,900	3,655,693.53	4,629,199.01
BALDOR ELECTRIC	057741100	BEZ		33.42	72,300	1,939,644.78	2,416,265.99
BENIHANA INC	082047200	BNHNA		30.70	17,000	328,514.24	521,899.99
BLACK BOX CORPORATION	091826107	BBOX		41.99	362	15,287.22	15,200.35
BLACK HILLS CORP	092113109	ВКН		36.94	136,374	4,767,799.23	5,037,655.56
BRADY CORPORATION	104674106	BRC		37.28	71,100	2,676,513.96	2,650,608.00
BRISTOW GRP	110394103	BRS		36.09	23,908	851,849.42	862,839.72
BRONCO DRILLING CO INC	112211107	BRNC		17.19	47,900	873,799.12	823,401.00
CARLISLE COS INC	142339100	CSL		78.50	55,100	3,408,236.54	4,325,350.00
CARPENTER TECHNOLOGY	144285103	CRS		102.52	8,100	529,840.25	830,411.98
CASEY'S GENERAL STORES INC.	147528103	CASY		23.55	48,000	760,906.35	1,130,400.00
C-COR INC	125010108	CCBL		11.14	63,681	418,844.68	709,406.34
CHEESECAKE FACTORY (THE)	163072101	CAKE		24.60	56,000	1,328,323.04	1,377,600.00
CLARCOR INC.	179895107	CLC		33.81	59,500	1,723,514.70	2,011,695.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI		21.80	70,800	1,250,944.51	1,543,440.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL		38.07	80,900	2,368,933.92	3,079,863.03
CONMED CORPORATION	207410101	CNMD		23.12	44,000	895,125.16	1,017,280.00



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Group: DOMESTIC EQUITIES - External Market: SMALL CAP		
Market SMALL CAP		
Portfolio: 6LA LORD, ABBETT - 2000 VALUE Instrument: COM COMMON STOCK		
COURIER CORP 222660102 CRRC 38.97 8,825 3	02,541.43	343,910.24
CULLEN/FROST BANKERS INC 229899109 CFR 55.82 62,000 2,3	50,598.27 3	,460,840.00
CURTISS-WRIGHT CORP. 231561101 CW 37.08 163,682 5,0	44,529.97 6	,069,328.56
ETHAN ALLEN INTERIORS INC. 297602104 ETH 36.11 79,400 2,9	03,777.42 2	,867,134.00
FINANCIAL FEDERAL CORP. 317492106 FIF 29.41 141,850 3,8	27,876.01 4	,171,808.50
FIRST MIDWEST BANCORP INC. 320867104 FMBI 38.68 55,100 1,9	70,020.23 2	,131,268.00
FLIR SYSTEMS INC 302445101 FLIR 31.83 101,900 2,6	49,632.64 3	,243,477.00
FOSSIL INC. 349882100 FOSL 22.58 17,907 4	02,942.44	404,340.06
FRONTIER AIRLINES HOLDINGS INC 359059102 FRNT 7.40 98,000 9	39,654.08	725,200.02
FRONTIER FINL CORP W 35907K105 FTBK 29.23 2,850	63,805.84	83,305.53
FULLER H B CO 359694106 FUL 25.82 104,300 2,2	30,907.22 2	,693,026.00
GATX CORP 361448103 GMT 43.33 89,100 3,4	68,869.24 3	,860,703.02
GENESEE & WYO INC 371559105 GWR 26.24 54,025 1,0	82,380.36 1	,417,616.01
GENLYTE GROUP INC 372302109 GLYT 78.11 10,200 4	28,259.92	796,721.99
GREATBATCH INC. 39153L106 GB 26.92 41,100 9	18,834.21 1	,106,412.00
HANOVER COMPRESSOR COMPANY 410768105 HC 18.89 165,300 2,9	55,334.54 3	,122,517.01
HEARTLAND EXPRESS INC. 422347104 HTLD 15.02 160,396 2,3	66,968.47 2	,409,147.89
HENRY (JACK) & ASSOCIATES 426281101 JKHY 21.40 74,200 1,5	59,367.08 1	,587,880.00
HEXCEL CORP 428291108 HXL 17.41 303,165 4,6	11,741.81 5	,278,102.64
HUB INTERNATIONAL LIMITED 44332P101 HBG 31.39 90,700 1,9	80,535.61 2	,847,073.01
ICU MEDICAL INC. 44930G107 ICUI 40.68 3,400 1	35,630.37	138,311.98
IDACORP, INC. 451107106 IDA 38.65 55,300 1,6	61,037.46 2	,137,345.02
IDEX CORPORATION 45167R104 IEX 47.41 25,300 7	78,229.83 1	,199,473.00
II VI INC 902104108 IIVI 27.94 24,864 4	84,616.48	694,700.16
INFRASOURCE SERVICES INC 45684P102 IFS 21.77 87,000 1,5	94,140.17 1	,893,990.00
INTERLINE BRANDS INC 458743101 IBI 22.47 39,419 7	61,762.06	885,744.90
INTERMAC, INC 458786100 IN 24.27 70,200 1,5	73,466.55 1	,703,754.00
INVACARE CORP. 461203101 IVC 24.55 68,400 1,5	91,505.04 1	,679,220.00
IPC HOLDINGS LTD G4933P101 IPCR 31.45 66,200 2,0	62,114.60 2	,081,990.00
KAYDON CORP 486587108 KDN 39.74 14,400 5	67,395.36	572,256.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6LA Instrument: COM	LORD, ABBETT - 2000 VA COMMON STOCK	LUE		
KENSEY NASH CORP	490057106	KNSY		31.80	45,000	1,184,152.15	1,431,000.00
KIRBY CORP.	497266106	KEX		34.13	50,700	1,061,181.28	1,730,390.99
KNBT BANCORP INC	482921103	KNBT		16.73	34,560	573,992.73	578,188.80
KNIGHT TRANSPORTATION INC	499064103	KNX		17.05	55,100	983,649.70	939,455.01
LSI LIGHTING SYS	50216C108	LYTS		19.85	92,560	1,346,112.95	1,837,316.00
MACROVISION CORP	555904101	MVSN		28.26	106,300	2,352,988.78	3,004,038.02
MAX RE CAPITAL LTD	G6052F103	MXRE		24.82	51,100	1,241,168.25	1,268,302.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR		24.04	2,993	44,700.45	71,951.69
MERIT MED SYS INC	589889104	MMSI		15.84	7,155	85,896.08	113,335.21
MOOG INC. CL A	615394202	MOG.A		38.19	53,162	1,104,813.78	2,030,256.77
NAVIGATORS GROUP INC	638904102	NAVG		48.18	32,600	1,267,534.89	1,570,668.00
NCI BUILDING SYS INC	628852105	NCS		51.75	60,449	2,628,051.23	3,128,235.77
NICOR INC.	654086107	GAS		46.80	55,200	2,266,860.71	2,583,360.02
NORDSON CORP	655663102	NDSN		49.83	38,000	1,701,477.21	1,893,540.00
OIL STS INTL INC	678026105	OIS		32.23	66,000	2,193,093.53	2,127,180.00
ORBOTECH LTD	2661784	ORBK		25.44	41,005	1,020,176.06	1,043,167.20
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN		19.58	59,200	1,340,422.85	1,159,135.98
PANTRY INC/THE	698657103	PTRY		46.84	17,200	821,829.80	805,648.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY		26.75	136,400	3,305,095.57	3,648,699.96
PLEXUS CORP	729132100	PLXS		23.88	201,500	4,563,312.17	4,811,820.00
PNM RESOURCES INC	69349H107	PNM		31.10	254,800	6,412,596.70	7,924,280.05
PRIME MONEY MARKET - 6LA	IT-LOR	IT-LOR		1.00	11,055,507	11,055,506.98	11,055,506.90
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS		35.60	30,900	1,017,720.17	1,100,040.00
QUANEX CORP	747620102	NX		34.59	163,700	3,184,034.78	5,662,383.00
QUICKSILVER INC	74838C106	ZQK		15.75	97,000	1,461,773.17	1,527,750.00
RADIATION THERAPY SERVICES INC	750323206	RTSX		31.52	39,200	1,047,799.32	1,235,583.99
RARE HOSPITALITY INTL INC.	753820109	RARE		32.93	68,936	2,037,125.12	2,270,062.48
RLI CORP	749607107	RLI		56.42	26,902	1,444,354.85	1,517,810.84
ROGERS CORP.	775133101	ROG		59.15	82,800	3,588,433.69	4,897,619.98
RUBY TUESDAY INC	781182100	RI		27.44	195,400	5,324,835.76	5,361,776.01



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RUSH ENTERPRISES INC - CLA 78184029 RUSHA 16.02 76.400 1.402,799.41 1.202.68 SALIX PHARMACEUTICAL 795435106 SLXP 12.17 116.500 1.582,695.77 1.417.80 SALIX PHARMACEUTICAL 795435106 SLXP 1.217 116.500 3.83,700 2.166,614.22 2.544.48 SELECTIVE INSURANCE GROUP 81630017 SIGI 57.20 52.507 1.095,510.51 1.418.70 SIGNA GROUP 820280105 SGR 33.50 32.300 41,050.09.58 6.442,04 SIERRA HEALTH SERVICES 82680104 SBRY 30.98 30.333 752,891.04 30.97.71 STERLING FINL CORP 859317109 SLF 23.67 23.	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Poor				Group: DOMESTIC EQU	JITIES - External			
RUDDICK CORP				Market: SMALL CAP				
Public Corp. 78128108 Rick 27.75 51.50 1.485.007.17 1.708.62 Rick 1.502 78.400 1.442.799.41 1.292.88 Rick 1.502 78.400 1.402.799.41 1.292.88 Rick PharmAccutifical 7964.501.68 SLIP 1.217 116.500 1.502.656.77 1.417.80 Rick PharmAccutifical 1.502.656.77 1.407.80 1.408.80 1.40					•	ALUE		
RUSH ENTERPRISES INC-CLA 78146209 RUSHA 16.92 76.00 1.402.799.41 1.70.26.85 SALK PHARMACEUTICAL 76.635106 SLDP 12.17 11.6500 1.582.66.77 1.417.80 SALK PHARMACEUTICAL 76.635106 SLDP 12.17 11.6500 1.582.66.77 1.417.80 SALK PHARMACEUTICAL 76.635106 SUDP 1.00.55.101 1.417.80 SCANSOURCE INC 800937107 SCSC 3.00.00 8.37.00 2.166.614.23 2.644.48 SELECTIVE INSURANCE GROUP 81030010 SGI 3.00.00 1.09.55.10.10 1.436.77 SHAW GROUP 8208010 SGR 3.00.00 1.09.55.10.10 1.436.77 SHAW GROUP 8208010 SGR 3.00.00 1.09.64.42.04 SIGNATURE BANK 82099110 SIE 3.00.00 1.09.64.42.04 SIGNATURE BANK 82099110 SIE 3.00.00 1.09.64.42.04 SIGNATURE BANK 82099110 SIE 3.00.00 1.09.64.42.04 SUPERIOR ENERGY SVCS 88817108 SIF! 3.00.00 1.09.64.00 1.09.64.13.01 SUPERIOR ENERGY SVCS 88817108 SUPS 3.00.00 1.09.64.00 1.417.00 1.417.44 SUSSER HOLDINGS CORP 8903100 SUSS 4.00.00 1.417.00 1.417.40 SUSSER HOLDINGS CORP 8903100 SUSS 4.00.00 1.417.00 1.417.00 SUSSER HOLDINGS CORP 8903100 SUSS 4.00.00 1.417.00				Instrument: COM	COMMON STOCK			
SALEX PHARMACEUTICAL 79643516 SLXP 12.17 116,500 1,582,656.77 1,417.80	RUDDICK CORP.	781258108	RDK		27.75	61,500	1,455,007.17	1,706,625.03
SCANSOURCE INC \$60697107 \$CSC \$3.04 \$3.70 \$2,156,614.22 \$2,544.48	RUSH ENTERPRISES INC - CL A	781846209	RUSHA		16.92	76,400	1,402,799.41	1,292,688.00
SELECTIVE INSURANCE GROUP	SALIX PHARMACEUTICAL	795435106	SLXP		12.17	116,500	1,582,656.77	1,417,805.00
SHAW GROUP \$2028105 SGR 33.50 192.30 4,105.005.08 6,442.04 SIERRA HEALTH SERVICES \$26322109 SIE 36.04 36.00 1,049.442.22 1,102.82 SIGNATURE BANK \$26963104 SBNY 36.04 30.033 756.96.104 999.71 SIZERLINS FINL CORP \$89317109 SLFI 23.67 13.317 304.133.19 315.21 SUSSER HOLDINGS CORP \$8923106 SUSS 18.00 44.710 796.235.98 804.78 TELEDYNE TECHNOLOGIES INC 87936105 TDY 40.13 17.21 54.09.03.04 690.63 TININITY INDUSTRIES 806522109 TRN 52.0 129.370 2.629.776.55 45.53.82 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 45.62 35.00 1.371.038.84 15.68 WAS TEC 929740108 WAB 42.65 80.00 2.437.054.45 3.68 WASTE CONNECTIONS INC 910.03 WCN 41.55 83.80 3.197.188.39 3.481.80	SCANSOURCE INC	806037107	SCSC		30.40	83,700	2,156,614.23	2,544,480.02
SIERRA HEALTH SERVICES	SELECTIVE INSURANCE GROUP	816300107	SIGI		57.29	25,079	1,095,510.61	1,436,775.90
SIGNATURE BANK \$2669G104 SBNY 30.98 30.333 752.6961.04 939.71	SHAW GROUP	820280105	SGR		33.50	192,300	4,105,009.58	6,442,049.98
STERLING FINL CORP 859317109 SLF1 23.67 13.317 304,133.19 315,211	SIERRA HEALTH SERVICES	826322109	SIE		36.04	30,600	1,049,442.22	1,102,824.00
SUPERIOR ENERGY SVCS 868157108 SPN 32.68 43,802 1,001,491.30 1,41,44	SIGNATURE BANK	82669G104	SBNY		30.98	30,333	752,691.04	939,716.32
SUSSER HOLDINGS CORP 86923106 SUSS 18.00 44.710 796,235.98 804,78	STERLING FINL CORP	859317109	SLFI		23.67	13,317	304,133.19	315,213.39
TELEDYNE TECHNOLOGIES INC 879360105 TDY 40.13 17.210 544,903.04 690.63 17.111 17.210	SUPERIOR ENERGY SVCS	868157108	SPN		32.68	43,802	1,001,491.30	1,431,449.36
TRINITY INDUSTRIES 89652109 TRN 35.20 129,370 2,629,776.65 4,553,82 UNITED CMNTY BKS BLA 90984P105 UCBI 32.32 24,300 636,048.29 785,37 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 35,800 1,371,039.84 1,668,99 URS CORPORATION 903236107 URS 42.85 80,000 2,437,054.46 3,428,00 WABTEC 929740108 WAB 30.38 15,700 272,029.64 476,96 WASTE CONNECTIONS INC 941053100 WCN 41.55 83,800 3,197,158.39 3,481,89 WEBSTER FINANCIAL CORPORATION 947890109 WBS 48.72 27,400 978,273.82 1,334,92 WEST COAST BANCORP O 95075518 WERN 17.48 154,200 2,860,508.25 2,695,41 WOLLIAMS SCOTSMAN INTL 96950G102 WLSC 19.62 144,226 3,164,188.55 2,829,71 WOODWARD GOVERNOR CO. 980745103 WGOV 18.71 17,000 290,526.39	SUSSER HOLDINGS CORP	869233106	SUSS		18.00	44,710	796,235.98	804,780.00
UNITED CMNTY BKS BLA 90984P105 UCBI 32.32 24,300 636,048.29 785,37 UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 35,800 1,371,039.84 1,668,99 URS CORPORATION 903236107 URS 42.85 80,000 2,437,054.46 3,428,00 WABTEC 929740108 WAB 30.38 15,700 272,029.64 476,96 WASTE CONNECTIONS INC 941053100 WCN 41.55 83,800 3,197,158.39 3,481,89 WEBSTER FINANCIAL CORPORATION 947890109 WBS 48.72 27,400 978,273.82 1,334,92 WERNER ENTERPRISES INC 95075108 WERN 17.48 154,200 2,860,508.25 2,695,41 WEST COAST BANCORP O 952145100 WCBO 34.64 177,200 256,805,817.60 595,80 WILLIAMS SCOTSMAN INTL 96950G102 WLSC 39,71 17,000 290,526.39 765,70 INTRIBUTION TOTAL Instrument REIT REAL ESTATE INVESTMENT TRUST	TELEDYNE TECHNOLOGIES INC	879360105	TDY		40.13	17,210	544,903.04	690,637.28
UNIVERSAL FOREST PRODUCTS 913543104 UFPI 46.62 35,800 1,371,039.84 1,688.89 URS CORPORATION 903236107 URS 42.85 80,000 2,437,054.46 3,428,00 WABTEC 929740108 WAB 30.38 15,700 272,029.64 476,96 WASTE CONNECTIONS INC 941053100 WCN 41.55 83,800 3,197,158.39 3,481,89 WEBSTER FINANCIAL CORPORATION 947890109 WBS 48.72 27,400 978,273.82 1,334,92 WERNER ENTERPRISES INC 950755108 WERN 17.48 154,200 2,860,508.25 2,695,41 WEST COAST BANCORP O 952145100 WCBO 34.64 17,200 563,817.60 595,80 WILLIAMS SCOTSMAN INTL 96950G102 WLSC 19.62 144,226 3,164,188.85 2,829,71 WOODWARD GOVERNOR CO. 980745103 WGOV 39.71 17,000 290,526.39 205,204,120.67 Instrument: REIT REAL ESTATE INVESTMENT TRUST 126,231.90 2,027,92 <	TRINITY INDUSTRIES	896522109	TRN		35.20	129,370	2,629,775.65	4,553,824.00
URS CORPORATION 903236107 URS 42.85 80,000 2,437,054.46 3,428.00 WABTEC 929740108 WAB 30.38 15,700 272,029.64 476,96 WASTE CONNECTIONS INC 941053100 WCN 41.55 83,800 3,197,158.39 3,481,89 WEBSTER FINANCIAL CORPORATION 947890109 WBS 48.72 27,400 978,273.82 1,334,92 WERNER ENTERPRISES INC 950755108 WERN 17.48 154,200 2,860,508.25 2,695,41 WEST COAST BANCORP O 952145100 WCBO 34.64 17,200 563,817.60 595,80 WILLIAMS SCOTSMAN INTL 96950G102 WLSC 19.62 144,226 3,164,188.85 2,829,71 WOODWARD GOVERNOR CO. 980745103 WGOV 39.71 17,000 290,526.39 675,07 Instrument: REIT REAL ESTATE INVESTMENT TRUST DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 112,600 1,262,331.90 2,027,92 NATIONWIDE H	UNITED CMNTY BKS BLA	90984P105	UCBI		32.32	24,300	636,048.29	785,376.00
WABTEC 929740108 WAB 30.38 15,700 272,029.64 476.96 WASTE CONNECTIONS INC 941053100 WCN 41.55 83,800 3,197,158.39 3,481,89 WEBSTER FINANCIAL CORPORATION 947890109 WBS 48.72 27,400 978,273.82 1,334,92 WERNER ENTERPRISES INC 950755108 WERN 17.48 154,200 2,860,508.25 2,695,41 WEST COAST BANCORP O 952145100 WCBO 34.64 17,200 563,817.60 595,80 WILLIAMS SCOTSMAN INTL 96950G102 WLSC 19.62 144,226 3,164,188.85 2,829,71 WOODWARD GOVERNOR CO. 980745103 WGOV 39.71 17,000 290,526.39 675,07 COMMON STOCK TOTAL Instrument: REIT REAL ESTATE INVESTMENT TRUST DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 112,600 1,262,331.90 2,027,92 NATIONWIDE HEALTH PP 638620104 NHP 30.22 25,800 510,166.44 779,67	UNIVERSAL FOREST PRODUCTS	913543104	UFPI		46.62	35,800	1,371,039.84	1,668,996.00
WASTE CONNECTIONS INC 941053100 WCN 41.55 83,800 3,197,158.39 3,481.89 WEBSTER FINANCIAL CORPORATION 947890109 WBS 48.72 27,400 978,273.82 1,334.92 WERNER ENTERPRISES INC 950755108 WERN 17.48 154,200 2,860,508.25 2,695,41 WEST COAST BANCORP O 952145100 WCBO 34.64 17,200 563,817.60 595,80 WILLIAMS SCOTSMAN INTL 96950G102 WLSC 19.62 144,226 3,164,188.85 2,829,71 WOODWARD GOVERNOR CO. 980745103 WGOV 39.71 17,000 290,526.39 675,07 COMMON STOCK TOTAL Instrument: REIT REAL ESTATE INVESTMENT TRUST DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 112,600 1,262,331.90 2,027,92 NATIONWIDE HEALTH PP 638620104 NHP 30.22 25,800 510,166.44 779,67 REAL ESTATE INVESTMENT TRUST TOTAL 138,400 1,772,498.34 2,807,60	URS CORPORATION	903236107	URS		42.85	80,000	2,437,054.46	3,428,000.00
WEBSTER FINANCIAL CORPORATION 947890109 WBS 48.72 27,400 978,273.82 1,334,92 WERNER ENTERPRISES INC 950755108 WERN 17.48 154,200 2,860,508.25 2,695,41 WEST COAST BANCORP O 952145100 WCBO 34.64 17,200 563,817.60 595,80 WILLIAMS SCOTSMAN INTL 96950G102 WLSC 19.62 144,226 3,164,188.85 2,829,71 WOODWARD GOVERNOR CO. 980745103 WGOV 39.71 17,000 290,526.39 675,07 COMMON STOCK TOTAL Instrument: REIT REAL ESTATE INVESTMENT TRUST UMANONDROCK HOSPITALITY 252784301 DRH 18.01 112,600 1,262,331.90 2,027,92 NATIONWIDE HEALTH PP 638620104 NHP 30.22 25,800 510,166.44 779,67 REAL ESTATE INVESTMENT TRUST TOTAL	WABTEC	929740108	WAB		30.38	15,700	272,029.64	476,966.00
WERNER ENTERPRISES INC 950755108 WERN 17.48 154,200 2,860,508.25 2,695,41 WEST COAST BANCORP O 952145100 WCBO 34.64 17,200 563,817.60 595,80 WILLIAMS SCOTSMAN INTL 96950G102 WLSC 19.62 144,226 3,164,188.85 2,829,71 WOODWARD GOVERNOR CO. 980745103 WGOV 39.71 17,000 290,526.39 675,07 COMMON STOCK TOTAL Instrument: REIT REAL ESTATE INVESTMENT TRUST DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 112,600 1,262,331.90 2,027,92 NATIONWIDE HEALTH PP 638620104 NHP 30.22 25,800 510,166.44 779,67 REAL ESTATE INVESTMENT TRUST TOTAL 138,400 1,772,498.34 2,807,60	WASTE CONNECTIONS INC	941053100	WCN		41.55	83,800	3,197,158.39	3,481,890.00
WEST COAST BANCORP O 952145100 WCBO 34.64 17,200 563,817.60 595,80 WILLIAMS SCOTSMAN INTL 96950G102 WLSC 19.62 144,226 3,164,188.85 2,829,71 WOODWARD GOVERNOR CO. 980745103 WGOV 39.71 17,000 290,526.39 675,07 COMMON STOCK TOTAL Instrument: REIT REAL ESTATE INVESTMENT TRUST DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 112,600 1,262,331.90 2,027,92 NATIONWIDE HEALTH PP 638620104 NHP 30.22 25,800 510,166.44 779,67 REAL ESTATE INVESTMENT TRUST TOTAL	WEBSTER FINANCIAL CORPORATION	947890109	WBS		48.72	27,400	978,273.82	1,334,928.00
WILLIAMS SCOTSMAN INTL 96950G102 WLSC 19.62 144,226 3,164,188.85 2,829,712 WOODWARD GOVERNOR CO. 980745103 WGOV 39.71 17,000 290,526.39 675,07 COMMON STOCK TOTAL Instrument: REIT REAL ESTATE INVESTMENT TRUST DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 112,600 1,262,331.90 2,027,92 NATIONWIDE HEALTH PP 638620104 NHP 30.22 25,800 510,166.44 779,67 REAL ESTATE INVESTMENT TRUST TOTAL	WERNER ENTERPRISES INC	950755108	WERN		17.48	154,200	2,860,508.25	2,695,416.00
WOODWARD GOVERNOR CO. 980745103 WGOV 39.71 17,000 290,526.39 675,070 COMMON STOCK TOTAL Instrument: REIT REAL ESTATE INVESTMENT TRUST DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 112,600 1,262,331.90 2,027,92 NATIONWIDE HEALTH PP 638620104 NHP 30.22 25,800 510,166.44 779,67 REAL ESTATE INVESTMENT TRUST TOTAL	WEST COAST BANCORP O	952145100	WCBO		34.64	17,200	563,817.60	595,808.00
18,917,685 205,204,120.67 242,426,05	WILLIAMS SCOTSMAN INTL	96950G102	WLSC		19.62	144,226	3,164,188.85	2,829,714.14
Instrument: REIT REAL ESTATE INVESTMENT TRUST	WOODWARD GOVERNOR CO.	980745103	WGOV		39.71	17,000	290,526.39	675,070.00
DIAMONDROCK HOSPITALITY 252784301 DRH 18.01 112,600 1,262,331.90 2,027,92 NATIONWIDE HEALTH PP 638620104 NHP 30.22 25,800 510,166.44 779,67 REAL ESTATE INVESTMENT TRUST TOTAL	COMMON STOCK TOTAL					18,917,685	205,204,120.67	242,426,059.27
NATIONWIDE HEALTH PP 638620104 NHP 30.22 25,800 510,166.44 779,67 REAL ESTATE INVESTMENT TRUST TOTAL 138,400 1,772,498.34 2,807,60				Instrument: REIT	REAL ESTATE INVESTM	MENT TRUST		
REAL ESTATE INVESTMENT TRUST TOTAL 138,400 1,772,498.34 2,807,60	DIAMONDROCK HOSPITALITY	252784301	DRH		18.01	112,600	1,262,331.90	2,027,925.96
REAL ESTATE INVESTMENT TRUST TOTAL 2,507,50	NATIONWIDE HEALTH PP	638620104	NHP		30.22	25,800	510,166.44	779,676.00
LORD. ABBETT - 2000 VALUE TOTAL 10.056.085 206.076.610.01 245.233.665	REAL ESTATE INVESTMENT TRUST TOTAL					138,400	1,772,498.34	2,807,601.96
13,000,000 200,370,013.01 240,233,001	LORD, ABBETT - 2000 VALUE TOTAL					19,056,085	206,976,619.01	245,233,661.23



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6LC Instrument: COM	LORD, ABBETT - 2000 COI COMMON STOCK	RE		
ACTUANT CORP CL A	00508X203	ATU		47.65	105,500	4,466,006.30	5,027,075.00
AIRTRAN HLDGS INC	00949P108	AAI		11.74	82,900	1,120,764.10	973,246.00
ALBEMARLE CORP	012653101	ALB		71.80	25,800	1,351,521.62	1,852,440.02
AMEDISYS INC	023436108	AMED		32.87	189,554	4,989,461.18	6,230,639.96
AVID TECHNOLOGY INC.	05367P100	AVID		37.26	34,645	1,493,096.30	1,290,872.72
BEACON ROOFING SUPPLY INC	073685109	BECN		18.82	292,801	5,208,308.49	5,510,514.81
BROOKLINE BANCORP IN	11373M107	BRKL		13.17	167,046	2,487,303.73	2,199,995.82
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY		51.76	62,700	2,708,349.77	3,245,352.00
CACI INTERNATIONAL INCCL A	127190304	CAI		56.50	65,500	3,767,561.79	3,700,750.00
CARPENTER TECHNOLOGY	144285103	CRS		102.52	39,900	3,727,824.29	4,090,548.01
CLARCOR INC.	179895107	CLC		33.81	84,000	2,395,555.47	2,840,040.00
COMMERCIAL METALS CO.	201723103	CMC		25.80	111,300	1,665,822.97	2,871,539.99
COMSTOCK RESOURCES INC	205768203	CRK		31.06	48,100	1,365,431.24	1,493,986.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL		38.07	78,139	2,246,567.07	2,974,751.73
CURTISS-WRIGHT CORP.	231561101	CW		37.08	105,200	3,511,585.82	3,900,816.00
ENERSYS	29275Y102	ENS		16.00	78,900	1,282,125.00	1,262,400.00
ENTRAVISION COMMUNIC	29382R107	EVC		8.22	411,500	3,273,417.31	3,382,530.01
EPICOR SOFTWARE CORPORATION	29426L108	EPIC		13.51	219,495	2,552,700.44	2,965,377.46
EXCO RESOURCES INC	269279402	XCO		16.91	275,600	3,488,301.73	4,660,396.00
FIRST ACCEPTANCE CORP	318457108	FAC		10.72	58,100	538,866.63	622,832.00
FLOW INTL CORP	343468104	FLOW		11.02	98,861	1,105,691.42	1,089,448.22
FOSTER WHEELER LTD	G36535139	FWLT		55.14	22,934	944,580.82	1,264,580.76
FOUNDRY NETWORKS INC	35063R100	FDRY		14.98	186,900	2,751,642.83	2,799,762.03
GENLYTE GROUP INC	372302109	GLYT		78.11	45,480	2,084,542.30	3,552,442.80
GRACO INC.	384109104	GGG		39.62	95,100	3,727,866.14	3,767,862.00
HARRIS INTERACTIVE INC	414549105	HPOL		5.04	193,217	963,396.64	973,813.67
HCC INSURANCE HOLDINGS INC.	404132102	HCC		32.09	76,950	1,684,081.30	2,469,325.50
HEXCEL CORP	428291108	HXL		17.41	212,500	3,281,734.97	3,699,624.99
HILB ROGAL & HOBBS CO	431294107	HRH		42.12	147,800	4,978,332.94	6,225,336.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT		20.77	137,745	3,038,773.26	2,860,963.65



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6LC Instrument: COM	LORD, ABBETT - 2000 CC COMMON STOCK	DRE		
ICON PLC - ADR	45103T107	ICLR		37.70	77,534	1,369,974.09	2,923,031.80
INVESTORS FINANCIAL SERVICES CORP	461915100	IFIN		42.67	81,492	3,318,181.29	3,477,263.64
J & J SNACK FOODS CORP	466032109	JJSF		41.40	119,218	2,399,423.37	4,935,625.21
JONES LANG LASALLE I	48020Q107	JLL		92.17	9,600	555,017.58	884,832.00
KENSEY NASH CORP	490057106	KNSY		31.80	48,260	1,475,467.66	1,534,668.00
KFORCE INC	493732101	KFRC		12.17	74,620	1,020,815.24	908,125.40
KOMAG INC	500453204	KOMG		37.88	47,878	1,594,523.87	1,813,618.65
KYPHON INC	501577100	KYPH		40.40	92,878	3,497,068.61	3,752,271.20
LCA-VISION INC.	501803308	LCAV		34.36	136,101	5,228,000.69	4,676,430.34
LIONBRIDGE TECHNOLOGIES	536252109	LIOX		6.44	190,841	1,274,003.96	1,229,016.03
LOJACK CORP	539451104	LOJN		17.08	54,377	948,203.88	928,759.16
MEASUREMENT SPECIALITIES INC	583421102	MEAS		21.64	175,000	3,840,059.65	3,787,000.00
MENTOR CORP/MINN	587188103	MNT		48.87	57,700	2,481,215.63	2,819,799.00
NCI BUILDING SYS INC	628852105	NCS		51.75	37,300	1,945,501.20	1,930,275.00
OHIO CASUALTY CORP.	677240103	OCAS		29.81	175,255	3,161,311.04	5,224,351.55
OPTION CARE INC	683948103	OPTN		14.25	230,079	2,502,797.16	3,278,625.75
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS		22.69	105,500	2,620,585.76	2,393,795.00
PERKIN ELMER INC	714046109	PKI		22.23	89,900	1,757,356.79	1,998,477.00
POWER INTEGRATIONS INC	739276103	POWI		23.45	144,700	2,241,180.27	3,393,215.00
PRIME MONEY MARKET - 6LC	IT-LOR6	IT-LOR6		1.00	10,038,400	10,038,399.67	10,038,399.62
PRIVATEBANCORP INC	742962103	PVTB		41.63	31,100	951,625.56	1,294,693.00
RADISYS CORPORATION	750459109	RSYS		16.67	137,202	2,254,459.85	2,287,157.34
RELIANCE STEEL & ALUMINUM	759509102	RS		39.38	13,500	535,934.42	531,630.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET		16.78	18,705	234,362.67	313,869.90
RUSH ENTERPRISES INC - CL A	781846209	RUSHA		16.92	95,100	1,338,408.48	1,609,092.00
SCANSOURCE INC	806037107	SCSC		30.40	73,707	2,213,523.46	2,240,692.80
SELECT COMFORT CORP	81616X103	SCSS		17.39	355,210	4,103,808.44	6,177,101.90
SPECTRALINK CORP	847580107	SLNK		8.60	158,945	1,760,912.29	1,366,927.00
STRATASYS INC	862685104	SSYS		31.41	114,200	2,592,118.33	3,587,022.00
STRAYER EDUCATION INC	863236105	STRA		106.05	34,864	3,180,678.88	3,697,327.20



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER	TICKER	Group: DOMESTIC EQUIT		SHARES		
			Market: SMALL CAP	<u> </u>			
			Portfolio: 6LC Instrument: COM	LORD, ABBETT - 2000 CORE COMMON STOCK	Ē		
SYMMETRY MEDICAL INC	871546206	SMA		13.83	146,600	2,855,339.08	2,027,477.99
TALX CORP	874918105	TALX		27.45	141,235	3,097,905.31	3,876,900.75
UNITED RENTALS INCORPORATED	911363109	URI		25.43	44,600	1,039,501.40	1,134,178.00
UNITED SURGICAL PARTNERS	913016309	USPI		28.35	180,463	5,264,394.28	5,116,126.05
UNIVERSAL ELECTRONICS INC	913483103	UEIC		21.02	115,485	1,797,314.33	2,427,494.69
USANA HEALTH SCIENCES INC	90328M107	USNA		51.66	83,155	3,378,797.77	4,295,787.30
USI HOLDINGS CORP	90333H101	USIH		15.36	314,972	4,160,859.90	4,837,969.92
WABASH NATIONAL CORP	929566107	WNC		15.10	111,300	2,438,512.88	1,680,630.01
WATSCO INC.	942622200	WSO		47.16	89,164	4,044,039.70	4,204,974.24
WEBEX COMMUNICATIONS INC	94767L109	WEBX		34.89	30,363	729,149.99	1,059,365.07
WEBSENSE INC	947684106	WBSN		22.83	177,600	3,367,376.59	4,054,608.00
WILLIAMS SCOTSMAN INTL	96950G102	WLSC		19.62	136,770	3,245,744.88	2,683,427.40
X-RITE INC	983857103	XRIT		12.30	165,753	2,254,797.61	2,038,761.90
COMMON STOCK TOTAL					18,510,793	188,309,867.38	214,270,056.96
LORD, ABBETT - 2000 CORE TOTAL					18,510,793	188,309,867.38	214,270,056.96



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6MA Instrument: COM	M.A. WEATHERBIE - 200 COMMON STOCK	00 GROWTH		
AFFILIATED MANAGERS GROUP	008252108	AMG		105.13	57,560	2,908,049.02	6,051,282.80
AMERICAN REPROGRAPHICS CO	029263100	ARP		33.31	124,856	2,186,856.46	4,158,953.35
ATWOOD OCEANICS	050095108	ATW		48.97	37,285	1,510,381.43	1,825,846.45
AUXILIUM PHARMACEUTICALS	05334D107	AUXL		14.69	56,729	850,993.04	833,349.01
AVOCENT CORPORATION	053893103	AVCT		33.85	54,322	1,746,680.55	1,838,799.70
BRIGHT HORIZON FAMIL	109195107	BFAM		38.66	19,252	524,202.54	744,282.32
BROWN & BROWN INC	115236101	BRO		28.21	104,080	2,072,156.16	2,936,096.80
CAPELLA EDUCATION CO	139594105	CPLA		24.25	32,878	819,861.14	797,291.50
CARBO CERAMICS, INC.	140781105	CRR		37.37	55,252	2,469,995.83	2,064,767.23
COGNEX CORP.	192422103	CGNX		23.82	54,122	1,344,142.43	1,289,186.03
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD		87.70	46,433	2,447,464.14	4,072,174.10
CRA INTERNATIONAL INC	12618T105	CRAI		52.40	31,284	1,463,265.84	1,639,281.60
DAKTRONICS INC	234264109	DAKT		36.85	43,659	890,872.30	1,608,834.16
DOLLAR TREE STORES INC	256747106	DLTR		30.10	88,915	2,151,625.78	2,676,341.50
ENZON PHARMACEUTICALS INC	293904108	ENZN		8.51	151,315	1,526,674.74	1,287,690.65
FASTENAL CO	311900104	FAST		35.88	196,546	4,279,999.04	7,052,070.48
FINANCIAL FEDERAL CORP.	317492106	FIF		29.41	160,949	3,383,656.60	4,733,510.09
FLIR SYSTEMS INC	302445101	FLIR		31.83	83,547	2,239,842.00	2,659,301.03
FORMFACTOR INC	346375108	FORM		37.25	44,686	1,632,081.07	1,664,553.50
GATX CORP	361448103	GMT		43.33	61,825	2,567,983.29	2,678,877.25
GFI GROUP INC	361652209	GFIG		62.26	33,703	1,898,655.20	2,098,348.78
GOLAR LNG LTD	G9456A100	GLNG		12.80	67,340	949,549.01	861,951.99
GUITAR CENTER INC	402040109	GTRC		45.46	52,279	2,685,134.14	2,376,603.34
HITTITE MICROWAVE CORP	43365Y104	HITT		32.32	64,257	2,104,269.29	2,076,786.24
HYDRIL	448774109	HYDL		75.19	32,856	1,973,138.80	2,470,442.65
IHS INC-CLASS A	451734107	IHS		39.48	65,938	1,371,203.84	2,603,232.23
INTERLINE BRANDS INC	458743101	IBI		22.47	65,866	1,641,423.52	1,480,009.02
INTRALASE CORP	461169104	ILSE		22.38	72,584	1,435,890.01	1,624,429.92
KEYSTONE AUTOMOTIVE	49338N109	KEYS		33.99	26,353	861,984.03	895,738.47
LIFE TIME FITNESS INC	53217R207	LTM		48.51	57,473	1,874,031.30	2,788,015.23



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	QUITIES - External			
			Market: SMALL CAP				
			Portfolio: 6MA Instrument: COM	M.A. WEATHERBIE - 200 COMMON STOCK	0 GROWTH		
LINCARE HOLDINGS INC.	532791100	LNCR		39.84	113,398	3,945,857.71	4,517,776.32
LKQ CORP	501889208	LKQX		22.99	169,812	2,571,306.21	3,903,977.88
MARTEK BIOSCIENCES CORP	572901106	MATK		23.34	104,846	3,520,618.34	2,447,105.64
MICROCHIP TECHNOLOGY INC.	595017104	MCHP		32.70	123,973	3,326,623.46	4,053,917.10
NATIONAL INSTRUMENTS CORP.	636518102	NATI		27.24	114,890	2,793,725.27	3,129,603.60
NEUSTAR INC-CLASS A	64126X201	NSR		32.44	123,646	3,499,072.84	4,011,076.24
NIGHTHAWK RADIOLOGY HOLDINGS	65411N105	NHWK		25.50	86,646	1,815,211.43	2,209,473.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS		22.69	67,772	1,718,193.78	1,537,746.68
P.F.CHANGS CHINA BISTRO INC	69333Y108	PFCB		38.38	42,659	2,100,194.33	1,637,252.42
PATTERSON-UTI ENERGY INC	703481101	PTEN		23.23	107,161	2,686,289.67	2,489,350.03
POLYCOM INC.	73172K104	PLCM		30.91	102,276	1,516,381.10	3,161,351.16
POLYMEDICA CORP	731738100	PLMD		40.41	72,492	1,800,892.72	2,929,401.72
PRIME MONEY MARKET - 6MA	IT-MAW	IT-MAW		1.00	4,608,042	4,608,042.41	4,608,042.52
PSS WORLD MEDICAL INC.	69366A100	PSSI		19.53	65,799	1,096,044.68	1,285,054.46
RESMED INC	761152107	RMD		49.22	163,012	3,318,445.96	8,023,450.64
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN		31.84	104,863	2,823,434.96	3,338,837.92
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX		26.74	60,077	1,520,485.15	1,606,458.97
STERICYCLE INC	858912108	SRCL		75.50	55,924	3,110,120.02	4,222,262.00
SURMODICS INC	868873100	SRDX		31.12	53,943	2,063,104.63	1,678,706.16
TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH		13.26	118,873	1,628,496.28	1,576,255.98
THOR INDUSTRIES INC	885160101	THO		43.99	113,283	4,060,266.04	4,983,319.17
TRANSDIGM GROUP INC	893641100	TDG		26.51	76,331	1,921,531.18	2,023,534.81
UTI WORLDWIDE INC	G87210103	UTIW		29.90	178,862	2,535,443.76	5,347,973.80
VCA ANTECH INC	918194101	WOOF		32.19	126,517	2,750,108.82	4,072,582.23
VISTAPRINT LTD	G93762204	VPRT		33.11	62,672	1,621,583.71	2,075,069.92
WABTEC	929740108	WAB		30.38	84,223	2,685,950.62	2,558,694.74
WASTE CONNECTIONS INC	941053100	WCN		41.55	88,811	3,192,565.03	3,690,097.05
WEBEX COMMUNICATIONS INC	94767L109	WEBX		34.89	60,386	1,299,310.86	2,106,867.54
WESTWOOD ONE	961815107	WON		7.06	52,470	1,536,001.03	370,438.20
WILLIAMS SCOTSMAN INTL	96950G102	WLSC		19.62	64,137	1,564,638.00	1,258,367.94
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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQUI	ITIES - External			
			Market: SMALL CAP Portfolio: 6MA Instrument: COM	M.A. WEATHERBIE - 200 COMMON STOCK	00 GROWTH		
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA		34.79	69,311	2,226,440.24	2,411,329.69
COMMON STOCK TOTAL					9,481,251	132,668,442.78	165,153,422.95
M.A. WEATHERBIE - 2000 GROWTH TOTAL					9,481,251	132,668,442.78	165,153,422.95



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Course C	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
Polition In Procession (Control Control Contro				Group: DOMESTIC EQU	ITIES - External			
CAME AND IN COMPANY OF THE METHOD IN COMPANY OF				Market: SMALL CAP				
ACME PACKET INC 004764 106 APKT 20.04 52.315 910,719,788 10,705,781.00 ADMINISTAF INC 00704106 ASE 42.77 28.25 13,878,433 1,202,096.25 ALL SCRIPTS REALTHCARE SOLUTIONS 01898108 MRK 26.98 87.75 1,605,596.10 3,835.23 1,202,000.10 2,303,613.00 BUS RESTAURANTS INC 018010 2011 20.21 48.20 447,500.00 1,100,773.20 BUS CYRIG MITERATIONAL INCA 11879109 BUCY 13,16 3,200 1,303,043.30 2,055,643.00 CHICAGO BRIDGE & IRON COMPANY 16729109 CR20 20.02 20.02 20.22 1,500,053.00 3,300,433.00 2,056,648.30 CHICAGO BRIDGE & IRON COMPANY 16729109 CWIT 20.02 20.02 1,922 1,500,073.00 1,500,073.00 2,056,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30 2,005,648.30						GROWTH		
ADMINISTAFFINC 07094105 ASF 4.27 8.125 1,357,834,33 1,020,908.20 ALL SCRIPTS HEAL THCARE SCLUTIONS 01988 P108 MDRX 28.98 88,75 1,657,996.11 1,858,237.25 BLYS RESTALRATIS INC 01801001 BLY 20.21 5,90 44,759.08 1,119,073.20 BLYS RESTALRATIS INC 01801001 BLY 5,176 5,20 43,870.08 2,733,822.00 CARRIZO OLE & ASINC 14457103 CZCO 20.21 3,90 1,815,006.82 2,753,822.00 COLINGAD RIDGE & IRON COMPANY 16725010 CBI 27.34 1,80 1,104,037.97 1,303,894.84 COLONG TECHNICOL GERS INC 1908810 CWTR 21.02 5,90 1,104,037.97 1,307,898.94 CONDA TELES YESTEMS INC 2607810 CONR 13.33 5,60 1,104,037.97 1,307,898.94 CONDA TELES YESTEMS INC 2609810 CONR 25.97 1,004,037.91 1,307,898.94 1,407,208.00 1,407,208.00 1,407,208.00 1,407,208.00 1,407,208.00 1,407,20	ABAXIS INC	002567105	ABAX		19.25	39,645	881,169.14	763,166.25
ALISCRIPTS HEALTHCARE SOLUTIONS 01988P108 MDRX 26.99 6.775 1.55.756.11 1.56.22.22 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.19 2.30.56.13 2.20.20.18 2.20.20.18 2.30.20	ACME PACKET INC	004764106	APKT		20.64	52,315	910,719.78	1,079,781.60
AQUANTYE INC 03889G105 AUNT 24.68 93.15 2,022,021 2,303,013 BYS RESTAURANTS INC 09180C10 BJRI 2021 85.90 447,590.8 1,190,773.0 BUCYRUS INTERNATIONAL INCA 11879109 CREAD 2020 20,20 13,20 462,004.6 956,483.0 CARRIZO GIL & GASINC 144577103 CREZO 20,00 20,20 62,20 62,206.6 956,483.0 CHICAGO BRIDGE & IRON COMPANY 16755109 CWIR 27,34 14,807 1,530,044.2 20,452.23.8 CONCUR TECHNOLOGIES INC 130,068100 CWIR 16,04 56,50 11,401,973.0 137,073.93.8 CONCUR TECHNOLOGIES INC 20876101 CONR 16,04 56,50 11,608,642.03 11,872.208.0 CONGA MEDSYSTEMSING 20884101 CONR 133.0 16,00 683,296.0 18,872.208.0 COSTAGO RUDGA 235.0 13,00 12,00 22,00 13,00 12,00 22,00 13,00 12,00 22,00 13,00 13,00	ADMINISTAFF INC	007094105	ASF		42.77	28,125	1,357,834.33	1,202,906.25
BS RESTAURANTS INC 09180C106 BURI 20.21 58,920 447,590.08 1,190,773.20 BUCYRUS INTERNATIONAL INCA 118759199 BUCY 51,76 53,200 1,387,048.35 2,753,632.00 CARRIZO OIL & GAS INC 144777103 CRZO 29.02 32,925 65,804.66 955,483.83 COLDWATER CREEK INC 19308103 CWTR 24,52 55,907 1,104,037.97 1,370,839.64 CONDER TECHNOLOGIES INC 206708109 CNOR 16,64 56,210 814,973.40 901,608.40 CONDER MEDSYSTEMS INC 206708109 CNOR 16,64 56,210 814,973.40 901,608.40 COSTAR GROUP INC 221601109 CSGP 33,56 16,60 683,266.00 1,872,268.00 DIGLE CORP 253752109 DIGE 47,92 52,275 2,264,498.06 2,505,018.00 DIVIAMIC MATERIALS CORP 2682810 DO 47,92 53,75 1,585,695.25 1,285,695.01 ESEX CORP 29644105 EVIW 294,00 39,16 56,37	ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX		26.99	68,775	1,657,596.11	1,856,237.25
BUCYRUSINTERNATIONAL INCA 11879109 BUCY 5176 53,200 1,387,048.30 2,753,632.00 CARRIZO OIL & GAS INC 144577103 CRZO 29.02 32,925 662,964.56 955,483.50 CHICAGO BRIDGE & IRON COMPANY 16725109 CBI 27.34 74.807 1,500,043.23 2,045,223.38 CONDUM TECHNOLOGIES INC 30968103 CWTR 16.04 56,207 1,104,037.97 1,370,838.94 CONDR MEDSYSTEMS INC 208264101 CONR 16.04 56,207 1,606,642.03 1,872,280.80 COSTAR GROUP INC 221601109 CSGP 35,50 16.00 683,296.00 880,060.01 DIFLE-QUIP INC 262037104 DRQ 39.16 56,375 1,689,292.15 2,207,464.00 DIVAMIC MATERIALS CORP 26788105 BOOM 28.10 45,763 1,526,995.25 1,286,943.77 ESSEX CORP 29744105 KEYW 29.31 55,40 39.10 1,501,128.62 2,995,847.79 EINST SOLAR INC 335,403,107 FILE 4,202	AQUANTIVE INC	03839G105	AQNT		24.66	93,415	2,022,020.19	2,303,613.90
CARRIZO OIL & GAS INC 144577103 CRZO 29.02 32.925 652.964.56 955.483.50 CHICAGO BRIDGE & IRON COMPANY 167250199 CBI 27.34 14,807 1,530.054.32 2,045.223.83 COLDWATER CREEK INC. 193068103 CWTR 24.52 55.907 1,104.037.97 1,370.836.86 CONOR MEDSYSTEMS INC 206708109 CNDR 19.13 59.760 1,608.642.03 1,872.280.80 COSTAR GROUP INC 21601109 CSGP 53.56 16,600 683.296.00 889.996.01 DIGENE CORP 25375210 DIGE 47.92 52.27 2,264.498.60 2,207.648.00 DIVAMIC MATERIALS CORP 26788105 BOOM 29.1 45.76 1,526.996.25 1,226.934.547.79 ESSEX CORP 296744105 KEYW 29.9 59.66 19.00 29.635.47.79 HEALTHEXTRAS INC 422211102 HLEX 29.0 29.63 27.0 9.811.26.5 13.26.56.80 19.13.98.80 19.10.93.80 19.10.93.80 19.10.93.80 19.10.93.80 <t< td=""><td>BJ'S RESTAURANTS INC</td><td>09180C106</td><td>BJRI</td><td></td><td>20.21</td><td>58,920</td><td>447,590.08</td><td>1,190,773.20</td></t<>	BJ'S RESTAURANTS INC	09180C106	BJRI		20.21	58,920	447,590.08	1,190,773.20
CHICAGO BRIDGE & IRON COMPANY 167250199 CBI 27.34 74.807 1,530,054.32 2,045,223.83 COLDWATER CREKINC. 193068103 CWTR 24.52 55.907 1,104,037.97 1,370,839.64 CONCIN TECHNOLOGIES INC 20508109 CNOR 16.04 56.210 814,973.40 901,608.40 CONOR MEDSYSTEMS INC 20264011 CON 31.33 39,760 1,608.42.03 889,096.01 COSTAR GROUP INC 2216001109 CSGP 53.56 16.60 683.296.00 889,096.01 DILL-QUIP INC 282037104 DRQ 47.92 52.275 2,264.498.00 2,505,018.00 DIVAMIC MATERIALS CORP 257851 DOM 28.10 45,763 1,526,995.25 1,226,945.47 ESEX CORP 296744105 KEYW 23.91 55,40 1,501,128.62 2,963,547.78 FIRST SOLAR INC 324,94 422,211.22 HLEX 24.10 36,565 702,401.99 881,121.62 HEALTHWAYS INC 422211.02 HLEX 24.77 39,128	BUCYRUS INTERNATIONAL INC-A	118759109	BUCY		51.76	53,200	1,387,048.35	2,753,632.00
COLDWATER CREEK INC. 193088103 CWTR 24.52 55.907 1,104,037.97 1,370,839.86 CONCUR TECHNOLOGIES INC 206708109 CNOR 16.04 56,210 814,973.40 901,608.40 CONDR MEDSYSTEMS INC 208284101 CONR 31.33 59,70 1,608.642.03 1,872,280.80 COSTAR GROUP INC 22509109 DIGE 47.92 52,275 2,264.498.06 2,505.018.00 DRIL-QUIP INC 253752109 DIGE 47.92 52,275 2,264.498.06 2,505.018.00 DRIL-QUIP INC 262037104 DRQ 39.16 56.375 1,688,921.15 2,207,645.00 DYNAMIC MATERIALS CORP 26788105 BOOM 28.10 45.763 1,526,995.25 1,285,940.31 EQUIXI XINC 294440502 EQUIX 75.62 39.10 1,501,128.62 2,963,347.87 ESSEX CORP 296744105 KEYW 29.80 29.63 731,614.64 388,312.00 HEALTH-KATRAS INC 422211102 HLEX 24.10 3,565.76 702,401.99	CARRIZO OIL & GAS INC	144577103	CRZO		29.02	32,925	652,964.56	955,483.50
CONCUR TECHNOLOGIES INC 206708109 CNOR 16.04 56,210 814,973.40 901,608.40 CONOR MEDSYSTEMS INC 208264101 CONR 31.33 59,760 1,608,642.03 1,872,280.80 COSTAR GROUP INC 22160N109 CSGP 35.56 16.60 383,960.0 889,096.01 DIGENE CORP 25735109 DIGE 47.92 52,275 2,264,498.00 2,500,118.00 DIYL-QUIP INC 262037104 DRO 39.16 56,375 1,869,992.15 2,207,645.00 DIYMANIC MATERIALS CORP 26788105 BOOM 28.10 45,763 1,525,995.25 1,285,940.31 EQUINIX INC 29444U502 EQIX 75.62 39.19 1,501,128.62 2,963,547.79 ESSEX CORP 29674105 KEYW 23.91 55.40 1,202,523.55 1,326,526.78 FIRST SOLAR INC 3343107 FSLR 29.80 29.63 731,614.64 883,123.00 HEALTHWAYS INC 422245100 HIWAY 47.71 39.12 1,349,434.50 1,866,796	CHICAGO BRIDGE & IRON COMPANY	167250109	СВІ		27.34	74,807	1,530,054.32	2,045,223.38
CONOR MEDSYSTEMS INC 208264101 CONR 31.33 59,760 1,608,642.03 1,872,280.08 COSTAR GROUP INC 221601109 CSGP 53.56 16,600 683,296.00 889,096.11 DIGENE CORP 253752109 DIGE 47.92 52,275 2,264,498.06 2,505,018.00 DYNANIC MATERIALS CORP 26037104 DRQ 39.16 66,375 1,526,995.25 1,226,648.00 EQUINIX INC 2944,050 EQIX 75.62 39.19 1,501,128.62 2,963,547.70 ESEX CORP 296744105 KEYW 23.91 55,400 12,002,523.55 1,326,569.70 FIRST SOLAR INC 336433107 FSLR 29.80 29.63 731,614.64 883,123.00 HEALTHEXTRAS INC 422211102 HLEX 47.71 39,128 1,349,843.00 1,866,796.80 HERCULES OFFSHORE INC 427093109 HERCO 28.90 31,624 1,041,599.20 913,333.60 HITTI MICROWAYE CORP 438640101 HOLX 47.28 68.20 1,617,532.19	COLDWATER CREEK INC.	193068103	CWTR		24.52	55,907	1,104,037.97	1,370,839.64
COSTAR GROUP INC 2160N109 CSGP 53.56 16,600 688,296.00 889,096.11 DIGENE CORP 253752109 DIGE 47.92 52,275 2,264,498.06 2,505,018.00 DRIL-QUIP INC 262037104 DRO 39.16 56,375 1,689,921.15 2,207,645.00 DYNAMIC MATERIALS CORP 26788105 BOOM 28.10 45,63 1,526,995.25 1,285,940.31 EQUIX INC 29.44U502 EQIX 75.62 39,190 1,501,286.25 1,285,940.31 EQUIX INC 29.44U502 EQIX 75.62 39,190 1,501,286.25 1,285,940.31 EQUIX INC 29.44U502 EQIX 75.62 39,190 1,501,286.25 1,285,940.31 EQUIX INC 29.44U502 EQIX 29.80 29,63 731,614.64 883,123.00 HERALTHEXTRAS INC 422211102 HILEX 24.10 36,566 702,401.99 818,121.62 HERCULES OFFSHORE INC 427093109 HERO 28.90 31,624 1,043,592.00 1,510,798.31	CONCUR TECHNOLOGIES INC	206708109	CNQR		16.04	56,210	814,973.40	901,608.40
DIGENE CORP 253752109 DIGE 47.92 52.275 2.264,48.06 2.500,018.00 DRIL-QUIP INC 262037104 DRQ 39.16 56.375 1,689,921.15 2,207,645.00 DYNAMIC MATERIALS CORP 267888105 BOOM 28.10 45,763 1,526,995.25 1,285,940.31 EQUINIX INC 29444U502 EQIX 75.62 39.190 1,501,128.62 2,963,547.79 ESSEX CORP 296744105 KEYW 23.91 55,480 1,202,523.55 1,326,526.78 FIRST SOLAR INC 336433107 FSLR 29.80 29.635 731,614.64 883,123.00 HEALTHEXTRAS INC 422211102 HLEX 24.10 36,565 702,401.99 881,216.52 HEAR CHALWAYS INC 42224510 HWAY 47.71 39,128 1,349,843.60 1,866,796.89 HERCULES OFFSHORE INC 427093109 HITT 23.22 46,745 1,421,019.99 1,510,798.36 HOLOGIC INC. 43640101 HOLX 47.28 68,200 1,919,464.5 3,224,4	CONOR MEDSYSTEMS INC	208264101	CONR		31.33	59,760	1,608,642.03	1,872,280.80
DRIL-QUIP INC 262037104 DRQ 39.16 56.375 1,689.921.15 2,207,645.00 DYNAMIC MATERIALS CORP 267888105 BOOM 28.10 45,763 1,526,995.25 1,285,940.31 EQUINIX INC 2944U502 EQIX 75.62 39,190 1,501,128.62 2,963,547.79 ESSEX CORP 296744105 KEYW 23,91 55,480 1,202,523.55 1,326,526.79 FIRST SOLAR INC 336433107 FSLR 29.80 29,635 731,614.64 883,123.00 HEALTHEXTRAS INC 422211102 HLEX 24.10 36,565 702,401.99 881,216.52 HEARCULES OFFSHORE INC 422245100 HWAY 47.71 39,128 1,349,843.00 1,866,796.89 HERCULES OFFSHORE INC 43365Y104 HITT 32,32 46,745 1,421,019.99 15,107,983.81 HOLOGIC INC 4548440101 HOLX 47.28 68,20 1,691,946.45 32,24,496.00 HYDRIL 457.91 17,95 1,175,321.91 1,347,780.75 ILLU	COSTAR GROUP INC	22160N109	CSGP		53.56	16,600	683,296.00	889,096.01
DYNAMIC MATERIALS CORP 267888105 BOOM 28.10 45,763 1,526,995.25 1,285,940.31 EQUINIX INC 29444U502 EQIX 75.62 39,190 1,501,128.62 2,963,547.79 ESSEX CORP 296744105 KEYW 23.91 55,480 1,205,253.55 1,326,526.79 FIRST SOLAR INC 336433107 FSLR 29.80 29,635 731,614.64 883,123.00 HEALTHEXTRAS INC 422211102 HLEX 24.10 36,565 702,401.99 881,216.52 HERCULES OFF SHORE INC 422245100 HWAY 47.71 39,128 1,349,843.60 1,866,796.89 HERCULES OFF SHORE INC 427093109 HERO 28.90 31,624 1,043,592.00 913,933.60 HITTITE MICROWAVE CORP 436440101 HOLX 47.28 68,200 1,691,946.45 3,224,496.00 HYDRIL 448774109 448774109 1,047,780.75 1,175,321.91 1,347,780.75 ILLUMINA, INC. 458879107 KNXA 33,26 25,325 694,255.02 842,30	DIGENE CORP	253752109	DIGE		47.92	52,275	2,264,498.06	2,505,018.00
EQUINIX INC 29444U502 EQIX 75.62 39,190 1,501,128.62 2,963,547.79 ESSEX CORP 296744105 KEYW 23.91 55,480 1,202,523.55 1,326,526.79 FIRST SOLAR INC 336433107 FSLR 29.80 29.635 731,614.64 883,123.00 HEALTHEXTRAS INC 422211102 HLEX 24.10 36,565 702,401.99 881,216.52 HERCULES OFFSHORE INC 422245100 HWAY 47.71 39,128 1,349,843.60 1,866,796.89 HITTITE MICROWAVE CORP 43365Y104 HITT 32.32 46,745 1,421,019.99 1,510,798.38 HOLOGIC INC. 436440101 HOLX 47.28 68,200 1,691,946.45 3,224,496.00 HYDRIL 448774109 HYDL 75.19 17,925 1,175,321.91 1,347,780.75 ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 <td>DRIL-QUIP INC</td> <td>262037104</td> <td>DRQ</td> <td></td> <td>39.16</td> <td>56,375</td> <td>1,689,921.15</td> <td>2,207,645.00</td>	DRIL-QUIP INC	262037104	DRQ		39.16	56,375	1,689,921.15	2,207,645.00
ESSEX CORP 296744105 KEYW 23.91 55.480 1,202,523.55 1,326,526.79 FIRST SOLAR INC 336433107 FSLR 29.80 29.635 731,614.64 883,123.00 HEALTHEXTRAS INC 422211102 HLEX 24.10 36,565 702,401.99 881,216.52 HEALTHWAYS INC. 422245100 HWAY 47.71 39,128 1,349,843.60 1,866,796.89 HERCULES OFFSHORE INC 427093109 HERO 89.00 31,624 1,043,592.00 913,933.60 HITTITE MICROWAVE CORP 43365Y104 HITT 32.32 46,745 1,421,019.99 1,510,798.38 HOLOGIC INC. 436440101 HOLX 47.28 68,200 1,691,946.45 3,224,496.00 HYDRI 448774109 HYDL 75.19 17,925 1,175,321.91 1,347,780.75 ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 <td>DYNAMIC MATERIALS CORP</td> <td>267888105</td> <td>BOOM</td> <td></td> <td>28.10</td> <td>45,763</td> <td>1,526,995.25</td> <td>1,285,940.31</td>	DYNAMIC MATERIALS CORP	267888105	BOOM		28.10	45,763	1,526,995.25	1,285,940.31
FIRST SOLAR INC 336433107 FSLR 29.80 29.63 731,614.64 883,123.00 HEALTHEXTRAS INC 42211102 HLEX 24.10 36,565 702,401.99 881,216.52 HEALTHWAYS INC. 422245100 HWAY 47.71 39,128 1,349,843.60 1,866,796.89 HERCULES OFFSHORE INC 427093109 HERO 28.90 31,624 1,043,592.00 913,933.60 HITTITIE MICROWAVE CORP 43365Y104 HITT 32.32 46,745 1,421,019.99 1,510,798.38 HOLOGIC INC. 436440101 HOLX 47.28 68,200 1,691,946.45 3,224,496.00 HYDRIL 448774109 HYDL 75.19 17,925 1,175,321.91 1,347,780.75 ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25 MANITOWOC COMPANY INC. 563571108 MTW	EQUINIX INC	29444U502	EQIX		75.62	39,190	1,501,128.62	2,963,547.79
HEALTHEXTRAS INC 422211102 HLEX 24.10 36,565 702,401.99 881,216.52 HEALTHWAYS INC. 422245100 HWAY 47.71 39,128 1,349,843.60 1,866,796.89 HERCULES OFFSHORE INC 427093109 HERO 28.90 31,624 1,043,592.00 913,933.60 HITTITE MICROWAVE CORP 43365Y104 HITT 32.32 46,745 1,421,019.99 1,510,798.38 HOLOGIC INC. 436440101 HOLX 47.28 68,200 1,691,946.45 3,224,496.00 HYDRIL 48774109 HYDL 75.19 17,925 1,175,321.91 1,347,780.75 ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 LAUREATE EDUCATION INC 518613104 LAUR 48.63 17,655 778,909.80 358,562.65 MANITOWOC COMPANY INC. 56357108 MTW 59.43 59.43 56,575 2,084	ESSEX CORP	296744105	KEYW		23.91	55,480	1,202,523.55	1,326,526.79
HEALTHWAYS INC. 422245100 HWAY 47.71 39,128 1,349,843.60 1,866,796.89 HERCULES OFFSHORE INC 427093109 HERO 28.90 31,624 1,043,592.00 913,933.60 HITTITE MICROWAVE CORP 43365Y104 HITT 32.32 46,745 1,421,019.99 1,510,798.38 HOLOGIC INC. 436440101 HOLX 47.28 68,200 1,691,946.45 3,224,496.00 HYDRIL 448774109 HYDL 75.19 17,925 1,175,321.91 1,347,780.75 ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 LAUREATE EDUCATION INC 518613104 LAUR 48.63 17,655 778,909.80 858,562.65 MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25	FIRST SOLAR INC	336433107	FSLR		29.80	29,635	731,614.64	883,123.00
HERCULES OFFSHORE INC 427093109 HERO 28.90 31,624 1,043,592.00 913,933.60 HITTITE MICROWAVE CORP 43365Y104 HITT 32.32 46,745 1,421,019.99 1,510,798.38 HOLOGIC INC. 436440101 HOLX 47.28 68,200 1,691,946.45 3,224,496.00 HYDRIL 448774109 HYDL 75.19 17,925 1,175,321.91 1,347,780.75 ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 LAUREATE EDUCATION INC 518613104 LAUR 48.63 17,655 778,909.80 858,562.65 MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25	HEALTHEXTRAS INC	422211102	HLEX		24.10	36,565	702,401.99	881,216.52
HITTITE MICROWAVE CORP 43365Y104 HITT 32.32 46,745 1,421,019.99 1,510,798.38 HOLOGIC INC. 436440101 HOLX 47.28 68,200 1,691,946.45 3,224,496.00 HYDRIL 75.19 17,925 1,175,321.91 1,347,780.75 ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 LAUREATE EDUCATION INC 518613104 LAUR 48.63 17,655 778,909.80 858,562.65 MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25	HEALTHWAYS INC.	422245100	HWAY		47.71	39,128	1,349,843.60	1,866,796.89
HOLOGIC INC. 436440101 HOLX 47.28 68,200 1,691,946.45 3,224,496.00 HYDRIL 448774109 HYDL 75.19 17,925 1,175,321.91 1,347,780.75 ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 LAUREATE EDUCATION INC 518613104 LAUR 48.63 17,655 778,909.80 858,562.65 MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25	HERCULES OFFSHORE INC	427093109	HERO		28.90	31,624	1,043,592.00	913,933.60
HYDRIL 448774109 HYDL 75.19 17,925 1,175,321.91 1,347,780.75 ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 LAUREATE EDUCATION INC 518613104 LAUR 48.63 17,655 778,909.80 858,562.65 MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25	HITTITE MICROWAVE CORP	43365Y104	HITT		32.32	46,745	1,421,019.99	1,510,798.38
ILLUMINA, INC. 452327109 ILMN 39.31 41,930 1,025,845.99 1,648,268.29 KENEXA CORP 488879107 KNXA 33.26 25,325 694,255.02 842,309.50 LAUREATE EDUCATION INC 518613104 LAUR 48.63 17,655 778,909.80 858,562.65 MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25	HOLOGIC INC.	436440101	HOLX		47.28	68,200	1,691,946.45	3,224,496.00
KENEXA CORP 48879107 KNXA 33.26 25,325 694,255.02 842,309.50 LAUREATE EDUCATION INC 518613104 LAUR 48.63 17,655 778,909.80 858,562.65 MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25	HYDRIL	448774109	HYDL		75.19	17,925	1,175,321.91	1,347,780.75
LAUREATE EDUCATION INC 518613104 LAUR 48.63 17,655 778,909.80 858,562.65 MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25	ILLUMINA, INC.	452327109	ILMN		39.31	41,930	1,025,845.99	1,648,268.29
MANITOWOC COMPANY INC. 563571108 MTW 59.43 56,575 2,084,024.78 3,362,252.25	KENEXA CORP	488879107	KNXA		33.26	25,325	694,255.02	842,309.50
	LAUREATE EDUCATION INC	518613104	LAUR		48.63	17,655	778,909.80	858,562.65
NEUSTAR INC-CLASS A 64126X201 NSR 32.44 51,330 1,624,355.12 1,665,145.20	MANITOWOC COMPANY INC.	563571108	MTW		59.43	56,575	2,084,024.78	3,362,252.25
	NEUSTAR INC-CLASS A	64126X201	NSR		32.44	51,330	1,624,355.12	1,665,145.20



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES - External			
			Market: SMALL CAP				
			Portfolio: 6NC Instrument: COM	NEXT CENTURY - 2000 COMMON STOCK	GROWTH		
NUANCE COMMUNICATIONS	67020Y100	NUAN		11.46	102,985	1,110,098.36	1,180,208.10
NUTRI/SYSTEM INC	67069D108	NTRI		63.39	18,640	474,669.75	1,181,589.61
NUVASIVE INC	670704105	NUVA		23.10	53,335	1,025,176.04	1,232,038.50
OCEANEERING INT'L. INC.	675232102	OII		39.70	41,505	1,320,291.81	1,647,748.50
OPTIUM CORP	68402T107	OPTM		24.94	3,520	89,065.27	87,788.80
PEETS COFFEE & TEA I	705560100	PEET		26.24	25,065	600,652.84	657,705.60
PENWEST PHARMACEUTIC	709754105	PPCO		16.62	66,105	1,421,020.29	1,098,665.10
PRIME MONEY MARKET - 6NC	IT-NEX	IT-NEX		1.00	3,195,432	3,195,432.41	3,195,432.27
PROVIDENCE SERVICE CORP	743815102	PRSC		25.13	28,075	888,986.03	705,524.75
QUALITY SYSTEMS INC	747582104	QSII		37.27	35,255	1,428,874.23	1,313,953.85
RACKABLE SYSTEMS INC	750077109	RACK		30.97	47,675	1,157,384.10	1,476,494.75
RTI INTERNATIONAL METALS	74973W107	RTI		78.22	29,695	1,325,331.97	2,322,742.89
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF		25.52	37,060	1,063,609.26	945,771.20
SPECTRANETICS CORP	84760C107	SPNC		11.29	60,235	803,189.82	680,053.15
STEREOTAXIS INC	85916J102	STXS		10.32	77,970	834,132.97	804,650.40
TETRA TECHNOLOGIES INC.	88162F105	TTI		25.58	40,920	1,123,142.24	1,046,733.60
TRIDENT MICROSYSTEMS INC	895919108	TRID		18.18	85,949	821,747.96	1,562,552.82
UTI WORLDWIDE INC	G87210103	UTIW		29.90	43,380	337,450.99	1,297,062.00
VENTANA MED SYS INC	92276H106	VMSI		43.03	24,205	697,706.84	1,041,541.15
VISTAPRINT LTD	G93762204	VPRT		33.11	26,935	834,519.97	891,817.85
VOLCANO CORP	928645100	VOLC		16.39	54,020	899,364.03	885,387.80
ZOLTEK COMPANIES INC	98975W104	ZOLT		19.67	41,015	1,021,726.69	806,765.05
COMMON STOCK TOTAL					5,541,300	60,039,718.05	74,540,230.84
NEXT CENTURY - 2000 GROWTH TOTAL					5,541,300	60,039,718.05	74,540,230.84
SMALL CAP TOTAL					91,075,460	988,274,374.12	1,169,998,441.01
DOMESTIC EQUITIES - External TOTAL					128,363,471	2,046,040,845.36	2,481,285,256.45
DOMESTIC EQUITIES TOTAL					876,887,161.34	21,842,497,728.50	28,878,133,402.15



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQU	JITIES			
			Instrument: CALL	CALL OPTION			
BGC FEB @45 CALL	BGC+BI	BGC+BI		2.15	-1,500	-303,350.54	-322,500.00
GT FEB @ 20 CALL	GT+BD	GT+BD		1.80	-2,000	-264,546.69	-360,000.00
GT FEB @ 22.50 CALL	GT+BX	GT+BX		0.60	-334	-21,041.33	-20,040.00
GT JAN @ 20 CALL	GT+AD	GT+AD		1.35	-2,500	-186,994.07	-337,500.00
STR JAN @90 CALL	STR+AR	STR+AR		0.10	-1,000	-66,462.33	-10,000.00
CALL OPTION TOTAL					-7,334	-842,394.96	-1,050,040.00
			Instrument: COM	COMMON STOCK			
@ROAD INC	04648K105	ARDI		7.30	184,100	1,017,395.60	1,343,930.00
1ST SOURCE CORP	336901103	SRCE		32.13	12,870	283,466.47	413,513.10
21ST CENTY INS GROUP	90130N103	TW		17.65	19,500	281,132.99	344,175.00
24/7 REAL MEDIA INC	901314203	TFSM		9.05	28,900	253,689.98	261,545.00
3COM CORP.	885535104	COMS		4.11	688,500	2,698,609.36	2,829,735.00
3M COMPANY	88579Y101	MMM		77.93	1,935,600	116,877,549.08	150,841,308.00
99 CENTS ONLY STORES	65440K106	NDN		12.17	770,600	11,126,881.22	9,378,202.00
AAI CORP	910671106	UIC		50.75	5,600	176,909.41	284,200.00
AAON INC	000360206	AAON		26.28	19,670	362,119.24	516,927.58
AAR CORPORATION	000361105	AIR		29.19	146,050	2,267,693.51	4,263,199.50
AARON RENTS INC	002535201	RNT		28.78	26,100	267,888.43	751,158.00
ABAXIS INC	002567105	ABAX		19.25	106,345	2,064,511.27	2,047,141.26
ABBOTT LABORATORIES	002824100	ABT		48.71	3,250,686	110,685,216.80	158,340,915.04
ABERCROMBIE & FITCH CO	002896207	ANF		69.63	50,400	2,530,894.60	3,509,352.00
ABINGTON COMMUNITY BANCORP INC	00350R106	ABBC		19.18	4,200	63,891.24	80,556.00
ABIOMED INC	003654100	ABMD		14.10	13,900	179,583.83	195,990.00
ABM INDUSTRIES INC.	000957100	ABM		22.71	26,100	449,625.49	592,731.01
ABX AIR INC	00080\$101	ABXA		6.93	637,800	4,088,739.32	4,419,953.99
AC MOORE ARTS & CRAFTS INC	00086T103	ACMR		21.67	9,300	177,009.69	201,531.00
ACA CAPITAL HOLDINGS INC	000833103	ACA		15.46	6,900	93,840.00	106,674.00
ACACIA RES - ACACIA	003881307	ACTG		13.38	16,600	186,164.02	222,108.00
ACCELRYS INC	00430U103	ACCL		6.01	136,300	1,028,453.11	819,163.00
ACCENTURE LTD - CL A	G1150G111	ACN		36.93	45,500	1,307,492.19	1,680,315.00
ACCO BRANDS CORP	00081T108	ABD		26.47	92,650	1,966,378.03	2,452,445.50



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
ACCREDITED HOME LENDERS HOLDING	00437P107	LEND		27.28	38,650	1,419,271.80	1,054,372.00
ACCURIDE CORP	004398103	ACW		11.26	13,500	157,126.17	152,010.00
ACETO CORP	004446100	ACET		8.64	2,250	17,043.06	19,440.01
ACME PACKET INC	004764106	APKT		20.64	65,615	1,166,079.78	1,354,293.60
ACTEL CORPORATION	004934105	ACTL		18.16	63,900	1,217,588.48	1,160,424.00
ACTIVISION INC	004930202	ATVI		17.24	5,300	92,462.84	91,372.00
ACTUANT CORP CL A	00508X203	ATU		47.65	680,995	31,703,701.90	32,449,411.77
ACTUATE CORPORATION	00508B102	ACTU		5.94	294,300	1,134,376.80	1,748,142.00
ACUITY BRANDS INC	00508Y102	AYI		52.04	33,500	614,760.92	1,743,340.00
ACXIOM CORP.	005125109	ACXM		25.65	6,100	147,753.90	156,465.00
ADAMS RESPIRATORY THERAPEUTICS	00635P107	ARXT		40.81	32,800	1,355,256.46	1,338,568.00
ADAPTEC INC	00651F108	ADPT		4.66	1,200	15,179.21	5,592.00
ADESA INC	00686U104	KAR		27.75	65,400	1,173,061.03	1,814,850.00
ADEZA BIOMEDICAL CORP	006864102	ADZA		14.91	9,000	174,358.24	134,190.00
ADMINISTAFF INC	007094105	ASF		42.77	41,725	1,598,795.06	1,784,578.25
ADOBE SYSTEMS INC.	00724F101	ADBE		41.12	1,179,600	30,752,489.36	48,505,152.00
ADOLOR CORP	00724X102	ADLR		7.52	26,996	336,570.21	203,009.92
ADTRAN INC.	00738A106	ADTN		22.70	120,900	2,979,149.96	2,744,430.00
ADVANCE AMERICA CASH ADVANCE	00739W107	AEA		14.65	63,500	942,283.42	930,275.00
ADVANCE AUTO PARTS INC	00751Y106	AAP		35.56	323,700	9,988,291.98	11,510,772.00
ADVANCED ANALOGIC TECHNOLOGIES INC	00752J108	AATI		5.39	21,900	119,757.96	118,041.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS		18.87	21,000	367,531.50	396,270.00
ADVANCED MAGNETICS INC	00753P103	AMAG		59.72	4,800	145,026.72	286,656.00
ADVANCED MICRO DEVICES INC.	007903107	AMD		20.35	598,100	14,406,518.00	12,171,335.00
ADVANTA CORP	007942204	ADVNB		43.63	87,008	2,039,042.95	3,796,159.04
ADVENT SOFTWARE INC	007974108	ADVS		35.29	3,700	91,563.46	130,573.00
ADVENTRX PHARMACEUTICALS	00764X103	ANX		2.95	321,700	991,911.30	949,015.00
ADVISORY BOARD CO/THE	00762W107	ABCO		53.54	11,100	487,086.16	594,294.00
ADVO INC.	007585102	AD		32.60	8,150	243,766.94	265,690.00
AEP INDS INC	001031103	AEPI		53.31	3,900	130,311.87	207,909.00
AEROFLEX INC	007768104	ARXX		11.72	75,439	1,016,740.26	884,145.08
AEROPOSTALE INC	007865108	ARO		30.87	78,450	1,852,854.85	2,421,751.50



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AES COMP	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
AES CORP OBISTYON AETHA INC. OBISTYON OBISTYON ACS. AGE AND ONO-OLON AFFILATED COMMUTER SERVICES OBISSON				Group: DOMESTIC EC	QUITIES			
AFTENAINC 0817Y108 AET 1451 1451 1451 1451 1451 1451 1451 145				Instrument: COM	COMMON STOCK			
AFE ENTERPRISES 001040107 AFCE 1767 38.00 00.045.11 0.665.500.00 AFFLIATED COMPUTER SERVICES 00101010 ACS 4.84 48.40 25.00 13.44.47.70 12.10.00.00 AFFLIATED COMPUTER SERVICES 00101010 ACS 4.86 48.40 25.00 13.44.47.70 12.10.00.00 27.00 ACS 4.66 15.59.20.00 0.22.07 ASS.A 1 AFFIRMATIVE INSURANCE HOLDINGS INC 00827108 AFFM 16.27 4.60 10.82.30 18.54.80 AFF METRIX INC 00827108 AFFM 16.27 4.60 10.82.30 72.43.23 42.85.00 AFFFMETIX INC 00827108 AFFM 16.27 4.60 10.83.00 72.43.23 42.85.00 AFFMETIX INC 00837107 ATAC 2.00 10.83.10 1	AES CORP	00130H105	AES		22.04	1,593,000	29,722,411.34	35,109,720.00
AFFILATEO COMPUTER SERVICES 0819010 ACS 48.84 25.000 13.454,73.70 12.210,000.00 AFFILATED MANAGERS GROUP 08282108 AFFM 16.12 4.600 65.95,93.00 29.076,855.41 AFFMMATIEN LOURANCE HOLDINGS INC 08287108 AFFM 18.22 4.600 65.46.08 74.32.24 65.25.93.00 AFFLARITIN INC 001055102 AFF 4.60 23.00 23.80 12.93.31 42.485.90.00 AFLOR INC 01084102 AFC 4.60 23.80 274.33.24 65.25.90.00 AGENE SYSTEMS INC 01084102 AG 19.17 26.90 33.90.00 10.16,12,420.10 AGILENT TECHNOLOGIES INC 0884010 AG 4.61 50.67 56.65,83.00 60.088.00 AGILENT TECHNOLOGIES INC 0884010 AC 16.74 51.100 48.71,792.07 56.56,83.00 60.088.00 AIR METHODS CORP 09847105 APM 4.72 4.72 5.00 19.22,814.00 4.72,77.01 2.82,848.80 6.00 19.22,814.00	AETNA INC.	00817Y108	AET		43.18	1,737,100	46,026,163.34	75,007,978.00
AFFILATEO MANAGERS GROUP	AFC ENTERPRISES	00104Q107	AFCE		17.67	38,800	690,045.11	685,596.00
AFFIRMATIVE INSURANCE HOLDINGS INC 08827108 AFFW 16.27 4,600 65.840.88 74,842.08 AFFENETIX INC 080827108 AFFX 23.6 23.00 724,332.84 652,980.08 AFFE CINTAL INC 001055102 AFFX 46.00 23.00 13.082,733.33 24.285.00.00 AFFER MARKET TECHNOLOGY 008318107 ATAC 21.28 64.30 1.20.31.50 3.588.00.00 AGENE SYSTEM INC 00845108 AGR 19.17 26.40 32.296.60 56.08.00 AGILE SOFTWARE CORP 00846101 AG 43.61 61.57 66.077 56.860.07 373.163.58 AGILENT TECHNOLOGIES INC 0084101 A 43.61 19.0 48,713.792.07 52.568.800.00 AGILENT SENDA 00942105 AGY 40.0 27.0 40.0 730.675.38 83.74.00 AGILENT SENDA 00942105 AGY 40.0 27.0 40.0 730.675.38 83.74.00 AGILENT SENDA 00942105 AGY 40.0 27.0	AFFILIATED COMPUTER SERVICES	008190100	ACS		48.84	250,000	13,454,473.70	12,210,000.00
AFYMETRIX INC 00828T108 AFFX 23.06 28.00 724.332.48 662.598.00 AFLAC INC 00105102 AFL 46.00 933.60 31.982.733.33 42.486.500.00 AFLERMARKET TECHNOLOGY 00818107 ATAC 21.28 64.00 12.903.100 12.903.100 36.88.04.00 AGCO CORP 001084102 AG 30.04 34.30 18.105.937.89 16.612.00 16.612.00 16.612.00 322.968.00 506.088.00 AGILE SOFTWARE CORP. 00845/308 AGIL 34.85 15.11.00 322.968.00 506.088.00 AGILE SOFTWARE CORP. 00847/105 AGIL 34.85 15.11.00 487.317.92.07 52.688.300.00 AGILE SYSTEMS INC 00847/105 AGYS 16.74 51.00 70.00.00 322.968.00 506.088.00 AGILE SYSTEMS INC 00847/105 AGYS 16.74 51.00 70.076.03 853.740.00 AGIL SYSTEMS INC 00847/105 AIR 29.00 16.22 40.00 12.22.22 12.22.22 12.22.22<	AFFILIATED MANAGERS GROUP	008252108	AMG		105.13	276,580	16,595,309.00	29,076,855.41
AFLAC INC 001055102 AFE 46.00 923,600 31,982,733.33 42,485,600.00 AFTERMARKET TECHNOLOGY 005818107 ATAC 21.28 64,300 1,290,215.06 13,883,240.00 AGCO CORP. 001064102 AG 30,94 343,000 8,105,937.98 10,612,420.01 AGERE SYSTEMS INC 008480408 AGI 1,615 60,677 566,580.76 373,163.55 AGILEN TECHNOLOGIES INC 00840101 A 34,85 1,511,000 48,713,726.76 526,883.50 AGILEN TECHNOLOGIES INC 00840101 A 34,85 1,511,000 48,713,726.76 526,883.50 AGILEN TECHNOLOGIES INC 008407,105 AGYS 16,74 51,000 48,713,726.76 526,883.50 AIR METHORS CORP 009128307 AIRM 27,92 5,000 83,196.00 33,196.00 AIR CAS INC 00958106 APD 1,01 11,04 116,293.00 43,196.00 33,196.00 AIR CAS INC 00958106 ARG 1,02 1,02 1,02 <td>AFFIRMATIVE INSURANCE HOLDINGS INC</td> <td>008272106</td> <td>AFFM</td> <td></td> <td>16.27</td> <td>4,600</td> <td>65,480.88</td> <td>74,842.00</td>	AFFIRMATIVE INSURANCE HOLDINGS INC	008272106	AFFM		16.27	4,600	65,480.88	74,842.00
ATERMARKET TECHNOLOGY 08818107 ATAC 2128 64300 1.290.315.06 1.398.304.00 AGCO CORP. 001084102 AG AG 30.94 343.000 8.105.937.89 10.612.420.01 AGENE SYSTEMS INC 00848V380 AGR 19.17 28.400 22.966.80 506.088.00 AGILE SYSTEMS INC 00848V101 A 19.17 28.400 22.966.80 506.088.00 AGILE SYSTEMS INC 00848V101 A 18.80 15.11.00 AR.713.7267 566.58.07 373.163.50 AGILENT TECHNOLOGIES INC 00849/101 A 18.80 15.11.00 AR.713.7267 566.58.07 60.00 AGILENT TECHNOLOGIES INC 00849/101 A 18.90 15.00 AGILENT TECHNOLOGIES INC 00849/101 A 19.00 AGYS 10.00 AGYS 10.00 AGILENT TECHNOLOGIES INC 00918307 AIRM 27.92 AG 50.00	AFFYMETRIX INC	00826T108	AFFX		23.06	28,300	724,332.84	652,598.00
AGCO CORP. 01084102 AG 30.94 34.3000 8,105.937.89 10,512.420.81 AGERE SYSTEMS INC 008463708 AGR 19.17 62.400 322.966.50 506,088.00 AGILES SOFTWARE CORP. 00846101 AGIL 6.15 6.067 566,580.75 323,588.350.00 AGILLYSYS INC 008471105 AGYS 16.74 51.00 48,713,792.67 32,588.350.00 AIR METHODS CORP 009128307 ARM 27.92 6,200 162,283.14 173,104.00 AIR PROD. & CHEM. 009138106 APD 70.28 4,100 277,701.69 28,148.00 AIRCAS INC 00963102 ARG 40.52 2,300 84,131.02 33,196.00 AIR TRAN HLDGS INC 00963102 ARG 40.52 2,300 84,141.02 12,467.880.00 AK STEEL HOLDING CORP 01547108 AKS 16.9 66,800 706,096.58 1,128,920.00 ALASAMA NATL BANCORP 010317105 ALB 62.5 42,400 65,000.00 4,382,166.07 </td <td>AFLAC INC</td> <td>001055102</td> <td>AFL</td> <td></td> <td>46.00</td> <td>923,600</td> <td>31,982,733.33</td> <td>42,485,600.00</td>	AFLAC INC	001055102	AFL		46.00	923,600	31,982,733.33	42,485,600.00
AGERE SYSTEMS INC 00845V308 AGR 19.17 26.400 322,966.80 506,088.00 AGILE SOFTWARE CORP. 00846X105 AGIL 6.15 6.06,77 566,580.76 373,163.55 AGILENT TECHNOLOGIES INC 00840110 A 34.85 1,511,000 48,713,792.67 526,583,500.00 AGILYSYS INC 008471105 AGYS 16.74 50,000 70,075.33 533,740.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 1713,140.00 AIR PROD. & CHEM. 009158106 APD 70.28 4,100 277,701.69 288,148.00 AIRTRAN HLDGS INC 009363102 ARG 40.52 2,300 84,319.69 93,196.00 AIRTRAN HLDGS INC 00949108 AKI 11,74 100.00 14,12,561.84 1,246,788.00 AK STEEL HOLDING CORP 001547108 AKS 13,00 66.80 705,096.58 1,218,210.20 AKORN INC 009721106 AKN 62 4,240 168,896.31 2,260,100.00 <td>AFTERMARKET TECHNOLOGY</td> <td>008318107</td> <td>ATAC</td> <td></td> <td>21.28</td> <td>64,300</td> <td>1,290,315.06</td> <td>1,368,304.00</td>	AFTERMARKET TECHNOLOGY	008318107	ATAC		21.28	64,300	1,290,315.06	1,368,304.00
AGILE SOFTWARE CORP. 00846X105 AGIL 6.15 0.677 566,580.76 373,163,263 AGILENT TECHNOLOGIES INC 00846U101 A 34.85 1,511,000 48,713,792.67 52,558,350.00 AGILEYSI INC 008471/105 AGYS 16.74 51.000 730,075.38 583,740.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283,14 173,104.00 AIR PROD, & CHEM. 009353102 ARG 70,28 4,100 277,701.69 288,148.00 AIRTSAN HLDGS INC 009383102 ARG 40.52 2,300 84,319.69 93,196.00 AIRTSAN HLDGS INC 009383102 ARG 40.52 2,300 84,319.69 93,196.00 AIRTSAN HLDGS INC 009383102 ARG 40.52 2,300 84,319.69 93,196.00 AIRTSAN HLDGS INC 00951101 AKS 16.99 66.00 76.66.60 76.67.61.52.00 AKS CHALL HUDGIES 00971101 AKS 4.82 69.31 65.31 65.79.60 <th< td=""><td>AGCO CORP.</td><td>001084102</td><td>AG</td><td></td><td>30.94</td><td>343,000</td><td>8,105,937.89</td><td>10,612,420.01</td></th<>	AGCO CORP.	001084102	AG		30.94	343,000	8,105,937.89	10,612,420.01
AGILENT TECHNOLOGIES INC 00846U101 A 34.85 1,511,000 48,713,792.67 52,658,350.00 AGILYSYS INC 00847J105 AGYS 16.74 51,000 730,675.38 853,740.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIR PROD. & CHEM. 009158106 APD 70.28 4,100 277,701.69 288,148.00 AIRGAS INC 009583102 ARG 40.52 2,300 84,319.69 93,196.00 AIRTRAN HLDGS INC 0094918 AI 11,74 106,200 1,412,561.84 1,246,788.00 AK STEEL HOLDING CORP 01547108 AKS 169.0 66,800 706,096.58 1,128,920.00 AKAMAI TECHNOLOGIES 009711101 AKAM 63.12 519,600 25,081,488.09 276,01,152.00 ALBAM NATL BANCORP 0131105 ALB ALB 62,5 42,400 168,986.31 25,000,00 ALBANY INTL CL-A 11,509.00 1,118,991.85 1,189.898.00 1,189.91.85	AGERE SYSTEMS INC	00845V308	AGR		19.17	26,400	322,966.80	506,088.00
AGILYSYS INC 00847J105 AGYS 16.74 51,000 730,675.38 853,740.00 AIR METHODS CORP 009128307 AIRM 27.92 6,200 162,283.14 173,104.00 AIR PROD. & CHEM. 009158106 APD 70.28 4,100 277,701.69 288,148.00 AIRGAS INC 009363102 ARG 40.52 2,300 84,319.69 99,196.00 AIRTAN HLDGS INC 00949P108 AI 11.74 106,200 1,412,561.84 1,426,788.00 AK STEEL HOLDING CORP 01547108 AKS 16.90 66,200 706,096.58 1,128,920.00 AKORN INC 009717101 AKAM 15.19 519,600 25,081,488.93 27,601,125.00 ALBAMA NATL BANCORP 010317105 ALAB 68.73 63,759 4,102,040.65 4,382,156.00 ALBASKA AIRGROUP INC 011659109 ALK 39.50 18,100 505,463.87 714,950.00 ALBANY INTL CL-A 011679101 ALSK 15.19 40,000 1,118,991.85 1,869,889.00 <td>AGILE SOFTWARE CORP.</td> <td>00846X105</td> <td>AGIL</td> <td></td> <td>6.15</td> <td>60,677</td> <td>566,580.76</td> <td>373,163.55</td>	AGILE SOFTWARE CORP.	00846X105	AGIL		6.15	60,677	566,580.76	373,163.55
AIR METHODS CORP 009128307 AIRM 27.92 6.20 162.283.14 173,104.00 AIR PROD. & CHEM. 009158106 APD 70.28 4,100 277,701.69 288,148.00 AIR RGAS INC 009363102 ARG 40.52 2,300 84,319.69 93,196.00 AIR TRAH HLDGS INC 00949P108 AAI 11.74 106,200 1,412,561.84 1,246,788.00 AK STEEL HOLDING CORP 001547108 AKS 16.90 66,800 706,095.88 1,128,900.00 AKAMAH TECHNOLOGIES 009717101 AKAM 51.2 519,600 25,814.88.93 27,601,152.00 AKORN INC 009728106 AKN 6.25 42,400 168,986.31 265,000.00 ALBAMA NATL BANCORP 010317105 ALB 4.88 15.19 123,100 1,118,991.85 1,869,089.00 ALBAKA COMMUNICATION 011679101 ALSK 15.19 123,100 1,118,991.85 1,869,889.00 ALBANY INTL CL-A 01243108 AIN 32,40 32,40 1,76,493.20 </td <td>AGILENT TECHNOLOGIES INC</td> <td>00846U101</td> <td>Α</td> <td></td> <td>34.85</td> <td>1,511,000</td> <td>48,713,792.67</td> <td>52,658,350.00</td>	AGILENT TECHNOLOGIES INC	00846U101	Α		34.85	1,511,000	48,713,792.67	52,658,350.00
AIR PROD. & CHEM. 09158106 APD 70.28 4,100 277,701.69 288,148.00 AIR PROD. & CHEM. 099363102 ARG 40.52 2,300 84,319.69 93,196.00 AIR TRAN HLDGS INC 0949P108 AAI 11.74 106,200 1.412,561.84 1,246,788.00 AK STEEL HOLDING CORP 01547108 AKS 16.90 66,800 706,096.58 1,128,920.00 AKAMAI TECHNOLOGIES 009728106 AKN 51.20	AGILYSYS INC	00847J105	AGYS		16.74	51,000	730,675.38	853,740.00
AIRGAS INC 009363102 ARG 40.52 2,300 84,319.69 93,196.00 AIRTRAN HLDGS INC 009499108 AAI 11.74 106,200 1,412,561.84 1,246,788.00 AK STEEL HOLDING CORP 001547108 AKS 16.90 66,800 706,096.58 1,128,920.00 AKAMAI TECHNOLOGIES 009711701 AKAM 53.12 519,600 25,081,488.93 27,601,152.00 AKORN INC 009728106 AKN 6.25 42,400 168,986.31 265,000.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 63,759 4,102,040.65 4,382,156.07 ALASKA COMMUNICATION 011659109 ALK 39.50 18,100 505,463.87 714,950.00 ALBANY INTL CL-A 012348108 AIN 32.91 40,000 1,118,991.85 1,869,889.00 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 162,287 1,726,437.20 1,713,750.72 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 <td>AIR METHODS CORP</td> <td>009128307</td> <td>AIRM</td> <td></td> <td>27.92</td> <td>6,200</td> <td>162,283.14</td> <td>173,104.00</td>	AIR METHODS CORP	009128307	AIRM		27.92	6,200	162,283.14	173,104.00
AIRTRAN HLDGS INC 00949P108 AAI 11.74 106,200 1,412,561.84 1,246,788.00 AK STEEL HOLDING CORP 001547108 AKS 16.90 66.800 706,096.58 1,128,920.00 AKAMAI TECHNOLOGIES 00971101 AKAM 53.12 519,600 25,081,488.93 27,601,152.00 AKORN INC 009728106 AKN 6.25 42,400 168,986.31 265,000.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 63,759 4,102,040.65 4,382,156.07 ALASKA AIRGROUP INC 011659109 ALK 39.50 18,100 505,463.87 714,950.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 123,100 1,118,991.85 1,869,889.00 ALBANY MOLECULAR RESEARCH 01243109 AMRI 10.56 162,287 1,726,437.20 1,713,750.72 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 01381701 ALX 40.39 16,772 558,0	AIR PROD. & CHEM.	009158106	APD		70.28	4,100	277,701.69	288,148.00
AK STEEL HOLDING CORP 001547108 AKS 16.90 66.800 706,096.58 1,128,920.00 AKAMAI TECHNOLOGIES 009711101 AKAM 53.12 519,600 25,081,488.93 27,601,152.00 AKORN INC 009728106 AKN 6.25 42,400 168,986.31 265,000.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 63,759 4,102,040.65 4,382,156.07 ALASKA AIRGROUP INC 011659109 ALK 39.50 18,100 505,463.87 714,950.00 ALBANY INTL CL-A 01167P101 ALSK 15.19 123,100 1,118,991.85 1,869,889.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 32.91 40,000 1,166,992.53 1,316,400.00 ALBEMARLE CORP 012653101 ALB 71.80 32,400 1,674,938.81 2,326,320.02 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 013817101 AA 30.01 2,331,900 64,852,51	AIRGAS INC	009363102	ARG		40.52	2,300	84,319.69	93,196.00
AKAMAI TECHNOLOGIES 009717101 AKAM 53.12 519,600 25,081,488.93 27,601,152.00 AKORN INC 009728106 AKN 6.25 42,400 168,986.31 265,000.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 63,759 4,102,040.65 4,382,156.07 ALASKA AIRGROUP INC 011659109 ALK 39.50 18,100 505,463.87 714,950.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 123,100 1,118,991.85 1,869,889.00 ALBANY INTL CL-A 012348108 AIN 32.91 40,000 1,116,6992.53 1,316,400.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 162,287 1,726,437.20 1,713,750.72 ALBEMARLE CORP 012653101 ALB 71.80 32,400 16,74,938.81 2,326,320.02 ALEGO INC. 01381701 AA 30.01 2,331,900 64,852,511.67 69,980,318.99 ALEXION PHARMACEUTICALS INC 015385107 ALFA 40.30 18.81 <th< td=""><td>AIRTRAN HLDGS INC</td><td>00949P108</td><td>AAI</td><td></td><td>11.74</td><td>106,200</td><td>1,412,561.84</td><td>1,246,788.00</td></th<>	AIRTRAN HLDGS INC	00949P108	AAI		11.74	106,200	1,412,561.84	1,246,788.00
AKORN INC 009728106 AKN 6.25 42,400 168,986.31 265,000.00 ALABAMA NATL BANCORP 010317105 ALAB 68.73 63,759 4,102,040.65 4,382,156.07 ALASKA AIRGROUP INC 011659109 ALK 39.50 18,100 505,463.87 714,950.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 123,100 1,118,991.85 1,869,889.00 ALBANY INTL CL-A 012348108 AIN 32.91 40,000 1,166,992.53 1,316,400.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 162,287 1,726,437.20 1,713,750.72 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 01381701 AA 30.01 2,331,900 64,852,511.67 69,980,318.99 ALEXION PHARMACEUTICALS INC 01538107 ALYN 40.39 16,772 558,078.09 677,421.08	AK STEEL HOLDING CORP	001547108	AKS		16.90	66,800	706,096.58	1,128,920.00
ALABAMA NATL BANCORP 010317105 ALAB 68.73 63.759 4,102,040.65 4,382,156.07 ALASKA AIRGROUP INC 011659109 ALK 39.50 18,100 505,463.87 714,950.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 123,100 1,118,991.85 1,869,889.00 ALBANY INTL CL-A 012348108 AIN 32.91 40,000 1,166,992.53 1,316,400.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 162,287 1,726,437.20 1,713,750.72 ALBEMARLE CORP 012653101 ALB 71.80 71.80 32,400 1,674,938.81 2,326,320.02 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 013817101 AA 30.01 2,331,900 64,852,511.67 69,980,318.99 ALEXION PHARMACEUTICALS INC 01535109 ALXN 4.50 18.81 28,646 431,234.72 558,078.09 677,421.08 ALFA CORP	AKAMAI TECHNOLOGIES	00971T101	AKAM		53.12	519,600	25,081,488.93	27,601,152.00
ALASKA AIRGROUP INC 011659109 ALK 39.50 18,100 505,463.87 714,950.00 ALASKA COMMUNICATION 01167P101 ALSK 15.19 123,100 1,118,991.85 1,869,889.00 ALBANY INTL CL-A 012348108 AIN 32.91 40,000 1,166,992.53 1,316,400.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 162,287 1,726,437.20 1,713,750.72 ALBEMARLE CORP 012653101 ALB 71.80 32,400 1,674,938.81 2,326,320.02 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 015351109 ALXN 40.39 16,772 558,078.09 677,421.08 ALEXION PHARMACEUTICALS INC 01538107 ALFA CORP 015385107 ALFA CORP 015385107 ALFA 18.81 28,646 431,234.72 538,831.26	AKORN INC	009728106	AKN		6.25	42,400	168,986.31	265,000.00
ALASKA COMMUNICATION 01167P101 ALSK 15.19 123,100 1,118,991.85 1,869,889.00 ALBANY INTL CL-A 012348108 AIN 32.91 40,000 1,166,992.53 1,316,400.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 162,287 1,726,437.20 1,713,750.72 ALBEMARLE CORP 012653101 ALB 71.80 32,400 1,674,938.81 2,326,320.02 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 013817101 AA 30.01 2,331,900 64,852,511.67 69,980,318.99 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 16,772 558,078.09 677,421.08 ALFA CORP 015385107 ALFA 18.81 28,646 431,234.72 538,831.26	ALABAMA NATL BANCORP	010317105	ALAB		68.73	63,759	4,102,040.65	4,382,156.07
ALBANY INTL CL-A 012348108 AIN 32.91 40,000 1,166,992.53 1,316,400.00 ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 162,287 1,726,437.20 1,713,750.72 ALBEMARLE CORP 012653101 ALB 71.80 32,400 1,674,938.81 2,326,320.02 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 013817101 AA 30.01 2,331,900 64,852,511.67 69,980,318.99 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 16,772 558,078.09 677,421.08 ALFA CORP 015385107 ALFA 18.81 28,646 431,234.72 538,831.26	ALASKA AIRGROUP INC	011659109	ALK		39.50	18,100	505,463.87	714,950.00
ALBANY MOLECULAR RESEARCH 012423109 AMRI 10.56 162,287 1,726,437.20 1,713,750.72 ALBEMARLE CORP 012653101 ALB 71.80 32,400 1,674,938.81 2,326,320.02 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 013817101 AA 30.01 2,331,900 64,852,511.67 69,980,318.99 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 16,772 558,078.09 677,421.08 ALFA CORP 015385107 ALFA 18.81 28,646 431,234.72 538,831.26	ALASKA COMMUNICATION	01167P101	ALSK		15.19	123,100	1,118,991.85	1,869,889.00
ALBEMARLE CORP 012653101 ALB 71.80 32,400 1,674,938.81 2,326,320.02 ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 013817101 AA 30.01 2,331,900 64,852,511.67 69,980,318.99 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 16,772 558,078.09 677,421.08 ALFA CORP 015385107 ALFA 18.81 28,646 431,234.72 538,831.26	ALBANY INTL CL-A	012348108	AIN		32.91	40,000	1,166,992.53	1,316,400.00
ALBERTO CULVER CL-B 013078100 ACV 21.45 328,100 12,718,343.20 7,037,745.00 ALCOA INC. 013817101 AA 30.01 2,331,900 64,852,511.67 69,980,318.99 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 16,772 558,078.09 677,421.08 ALFA CORP 015385107 ALFA 18.81 28,646 431,234.72 538,831.26	ALBANY MOLECULAR RESEARCH	012423109	AMRI		10.56	162,287	1,726,437.20	1,713,750.72
ALCOA INC. 013817101 AA 30.01 2,331,900 64,852,511.67 69,980,318.99 ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 16,772 558,078.09 677,421.08 ALFA CORP 015385107 ALFA 18.81 28,646 431,234.72 538,831.26	ALBEMARLE CORP	012653101	ALB		71.80	32,400	1,674,938.81	2,326,320.02
ALEXION PHARMACEUTICALS INC 015351109 ALXN 40.39 16,772 558,078.09 677,421.08 ALFA CORP 015385107 ALFA 18.81 28,646 431,234.72 538,831.26	ALBERTO CULVER CL-B	013078100	ACV		21.45	328,100	12,718,343.20	7,037,745.00
ALFA CORP 015385107 ALFA 18.81 28,646 431,234.72 538,831.26	ALCOA INC.	013817101	AA		30.01	2,331,900	64,852,511.67	69,980,318.99
	ALEXION PHARMACEUTICALS INC	015351109	ALXN		40.39	16,772	558,078.09	677,421.08
ALICO INC 016230104 ALCO 50.63 2,300 102,953.36 116,449.00	ALFA CORP	015385107	ALFA		18.81	28,646	431,234.72	538,831.26
	ALICO INC	016230104	ALCO		50.63	2,300	102,953.36	116,449.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
ALIGN TECHNOLOGY INC	016255101	ALGN		13.97	41,200	403,315.66	575,564.00
ALKERMES INC.	01642T108	ALKS		13.37	41,830	586,931.92	559,267.10
ALLEGHENY ENERGY INC.	017361106	AYE		45.91	438,100	16,988,746.47	20,113,171.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI		90.68	6,200	409,310.40	562,216.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN		119.74	333,734	24,906,856.43	39,961,309.16
ALLETE, INC.	018522300	ALE		46.54	33,800	1,347,774.70	1,573,052.00
ALLIANCE ATLANTIS COMMUN	01853E204	AACB		43.40	15,325	466,639.23	665,105.01
ALLIANCE DATA SYSTEM	018581108	ADS		62.47	13,900	707,626.47	868,333.00
ALLIANCE IMAGING INC	018606202	AIQ		6.65	9,100	59,156.37	60,515.00
ALLIANCE ONE INTERNATIONAL	018772103	AOI		7.06	56,600	234,431.54	399,596.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC		4.38	98,900	591,080.60	433,182.00
ALLIANT ENERGY CORPORATION	018802108	LNT		37.77	18,500	688,269.77	698,745.00
ALLIED CAP CORP	01903Q108	ALD		32.68	266,900	7,647,534.26	8,722,291.99
ALLIED WASTE INDUSTRIES	019589308	AW		12.29	25,400	309,454.20	312,166.00
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH		43.63	28,100	1,149,372.12	1,226,003.00
ALLIS CHALMERS ENERGY	019645506	ALY		23.04	11,300	162,206.98	260,352.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX		26.99	82,875	1,917,777.32	2,236,796.26
ALLSTATE CORP	020002101	ALL		65.11	1,668,300	65,723,036.74	108,623,013.00
ALLTEL CORP	020039103	AT		60.48	462,777	22,118,909.99	27,988,752.96
ALON USA ENERGY INC	020520102	ALJ		26.31	35,700	874,741.35	939,267.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR		14.23	30,800	587,947.65	438,284.00
ALPHARMA, INCCL A	020813101	ALO		24.10	116,700	2,410,160.36	2,812,470.00
ALTIRIS INC	02148M100	ATRS		25.38	14,000	353,653.34	355,320.00
ALTRIA GROUP INC	02209\$103	МО		85.82	4,037,100	157,854,351.26	346,463,922.00
ALTUS PHARMACEUTICALS INC	02216N105	ALTU		18.85	34,100	641,348.88	642,785.00
AMBAC FINANCIAL GROUP INC.	023139108	ABK		89.07	103,000	8,187,382.17	9,174,210.00
AMBASSADORS GROUP IN	023177108	EPAX		30.35	54,070	1,306,960.14	1,641,024.50
AMBASSADORS INTERNATIONAL INC	023178106	AMIE		45.62	4,300	99,954.79	196,166.00
AMCOL INTERNATIONAL CORP.	02341W103	ACO		27.74	108,256	2,355,789.33	3,003,021.42
AMCORE FINL INC	023912108	AMFI		32.67	46,701	1,339,691.96	1,525,721.67
AMEDISYS INC	023436108	AMED		32.87	280,619	7,566,694.06	9,223,946.49
AMERCO	023586100	UHAL		87.01	19,600	946,426.45	1,705,396.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	UITIES			
			Instrument: COM	COMMON STOCK			
AMEREN CORP.	023608102	AEE		53.73	74,500	3,495,296.87	4,002,885.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL		18.99	1,625,900	38,054,783.42	30,875,841.00
AMERICAN CAPITAL STRATEGIES	024937104	ACAS		46.26	200,800	8,604,446.44	9,289,008.02
AMERICAN COMMERCIAL LINES INC	025195207	ACLI		65.51	31,625	1,393,660.27	2,071,753.76
AMERICAN EAGLE OUTFITTERS	02553E106	AEOS		31.21	319,950	7,526,891.74	9,985,639.50
AMERICAN ECOLOGY CORP	025533407	ECOL		18.51	9,300	166,282.76	172,143.00
AMERICAN ELECTRIC POWER	025537101	AEP		42.58	78,600	2,882,869.60	3,346,788.00
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL		13.03	733,200	7,942,573.30	9,553,595.99
AMERICAN EXPRESS CO.	025816109	AXP		60.67	1,524,200	52,118,749.24	92,473,214.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG		35.91	1,035,300	20,447,607.94	37,177,623.00
AMERICAN GREETING CL A	026375105	AM		23.87	84,700	1,844,918.73	2,021,789.02
AMERICAN HOME MTG HL	02660R107	AHM		35.12	67,395	2,138,555.31	2,366,912.40
AMERICAN INTL GROUP	026874107	AIG		71.66	4,687,900	225,895,814.51	335,934,914.01
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD		18.52	86,700	1,384,500.22	1,605,684.00
AMERICAN ORIENTAL BIOENG	028731107	AOB		11.67	63,100	366,004.40	736,377.00
AMERICAN PHYSICIANS	028884104	ACAP		40.04	32,400	782,781.09	1,297,296.01
AMERICAN POWER CONVERSION	029066107	APCC		30.59	7,700	235,073.90	235,543.00
AMERICAN RAILCAR INDUSTRIES	02916P103	ARII		34.04	5,400	157,806.36	183,816.00
AMERICAN REPROGRAPHICS CO	029263100	ARP		33.31	166,051	3,200,076.30	5,531,158.80
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI		18.55	15,395	246,793.70	285,577.25
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI		59.51	12,000	606,030.62	714,120.00
AMERICAN STANDARD COMPANIES	029712106	ASD		45.85	62,000	2,795,323.60	2,842,700.00
AMERICAN STATES WATER CO.	029899101	AWR		38.62	10,000	319,879.60	386,200.00
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC		9.81	19,600	221,962.77	192,276.00
AMERICAN TOWER CORP	029912201	AMT		37.28	9,000	151,226.72	335,520.00
AMERICAN WOODMARK CORP.	030506109	AMWD		41.85	32,900	1,093,356.82	1,376,865.00
AMERICANWEST BANCORP	03058P109	AWBC		24.22	6,710	114,499.87	162,516.20
AMERICAS CAR-MART INC	03062T105	CRMT		11.86	5,500	118,162.51	65,230.00
AMERICREDIT CORP.	03060R101	ACF		25.17	1,086,400	30,281,468.32	27,344,688.00
AMERIGROUP CORPORATION	03073T102	AGP		35.89	113,500	3,484,762.00	4,073,515.00
AMERIPRISE FINANCIAL INC	03076C106	AMP		54.50	264,600	10,035,322.41	14,420,700.03
AMERISOURCEBERGEN CORP	03073E105	ABC		44.96	629,600	22,209,336.77	28,306,816.00



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			Instrument: COM	COMMON STOCK			
AMERISTAR CASINOS IN	03070Q101	ASCA		30.74	1,300	28,805.53	39,962.00
AMERON INTERNATIONAL CORP	030710107	AMN		76.37	19,800	972,908.78	1,512,126.00
AMETEK INC.	031100100	AME		31.84	53,617	810,259.91	1,707,165.28
AMGEN INC	031162100	AMGN		68.31	2,330,529	97,543,965.19	159,198,435.99
AMIS HOLDINGS INC	031538101	AMIS		10.57	26,000	255,582.60	274,820.00
AMKOR TECHNOLOGY INC	031652100	AMKR		9.34	61,000	365,308.97	569,740.02
AMN HEALTHCARE SERVICES INC	001744101	AHS		27.54	6,600	115,822.21	181,764.00
AMPCO-PITTSBURGH CORP	032037103	AP		33.48	30,700	871,284.53	1,027,835.99
AMPHENOL CORP-CL A	032095101	APH		62.08	410,400	16,288,686.97	25,477,632.00
AMR CORP.	001765106	AMR		30.23	3,177,374	45,914,564.21	96,052,016.02
AMREP CORP	032159105	AXR		122.50	16,700	877,426.42	2,045,750.00
AMSURG CORP	03232P405	AMSG		23.00	62,275	1,405,863.48	1,432,324.99
AMTRUST FINANCIAL SERVICES	032359309	AFSI		8.55	25,600	220,160.00	218,880.00
AMYLIN PHARMACEUTICALS INC	032346108	AMLN		36.07	1,100	53,889.75	39,677.00
ANADARKO PETROLEUM CORP	032511107	APC		43.52	713,600	19,010,781.75	31,055,872.00
ANADIGICS INC	032515108	ANAD		8.86	188,700	1,507,768.21	1,671,882.00
ANADYS PHARMACEUTICALS	03252Q408	ANDS		4.92	17,000	49,629.80	83,640.00
ANALOG DEVICES	032654105	ADI		32.87	1,244,100	51,130,722.29	40,893,567.00
ANALOGIC CORP.	032657207	ALOG		56.14	23,800	1,086,681.08	1,336,132.01
ANAREN INC.	032744104	ANEN		17.76	143,509	2,451,190.88	2,548,719.85
ANCHOR BANCORP WISCONSIN INC.	032839102	ABCW		28.82	11,600	305,955.36	334,312.00
ANDERSONS INC/THE	034164103	ANDE		42.39	15,600	369,949.89	661,283.99
ANDREW CORP.	034425108	ANDW		10.23	304,700	2,882,470.19	3,117,081.00
ANHEUSER-BUSCH	035229103	BUD		49.20	1,639,600	65,386,791.97	80,668,320.00
ANIXTER INTERNATIONAL INC.	035290105	AXE		54.30	211,910	8,509,954.90	11,506,713.05
ANNALY CAPITAL MGT., INC	035710409	NLY		13.91	592,800	7,944,498.17	8,245,848.00
ANNTAYLOR STORES CORP	036115103	ANN		32.84	189,700	6,521,277.56	6,229,748.01
ANSOFT CORP	036384105	ANST		27.80	44,600	791,789.33	1,239,879.99
ANSYS INC	03662Q105	ANSS		43.49	51,665	1,635,180.00	2,246,910.85
ANTHRACITE CAPITAL INC	037023108	AHR		12.73	119,700	1,432,453.20	1,523,781.01
ANWORTH MORTGAGE ASS	037347101	ANH		9.51	27,000	256,776.94	256,770.00
AON CORP	037389103	AOC		35.34	37,100	1,343,955.36	1,311,113.99



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APACHE CORP.	037411105	APA		66.51	563,500	23,843,100.84	37,478,385.00
APOGEE ENTERPRISES INC.	037598109	APOG		19.31	179,350	2,722,114.86	3,463,248.50
APOLLO INVESTMENT CORP	03761U106	AINV		22.40	41,400	678,571.65	927,360.00
APPLE COMPUTER INC.	037833100	AAPL		84.84	1,124,500	34,608,322.70	95,402,580.00
APPLEBEES INT'L. INC.	037899101	APPB		24.67	877,800	22,972,817.54	21,655,326.00
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI		36.69	336,700	8,943,149.31	12,353,523.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT		26.31	38,600	517,739.71	1,015,566.00
APPLIED MATERIALS INC.	038222105	AMAT		18.45	1,785,800	35,334,326.24	32,948,010.00
APPLIED MICRO CIRCUITS CORP	03822W109	AMCC		3.56	548,800	1,623,994.26	1,953,728.00
APRIA HEALTHCARE GP. INC.	037933108	AHG		26.65	79,700	1,779,684.34	2,124,005.00
APTAR GROUP INC.	038336103	ATR		59.04	45,709	2,448,035.18	2,698,659.36
AQUANTIVE INC	03839G105	AQNT		24.66	183,215	3,249,219.88	4,518,081.90
AQUILA INC	03840P102	ILA		4.70	358,700	1,793,057.76	1,685,890.00
ARAMARK CORP CL B	038521100	RMK		33.45	26,000	796,701.63	869,700.00
ARBITRON INC	03875Q108	ARB		43.44	17,900	620,963.77	777,576.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL		67.61	23,615	1,198,674.44	1,596,610.17
ARCH CHEMICALS INC.	03937R102	ARJ		33.31	35,200	1,001,853.86	1,172,512.00
ARCHER DANIELS MIDLAND CO	039483102	ADM		31.96	1,701,900	49,102,539.80	54,392,724.00
ARCTIC CAT INC.	039670104	ACAT		17.59	44,120	816,919.55	776,070.80
ARDEN GROUP INC	039762109	ARDNA		123.81	5,900	561,742.25	730,479.01
ARENA PHARMACEUTICALS INC	040047102	ARNA		12.91	10,700	136,624.09	138,137.00
ARENA RESOURCES INC	040049108	ARD		42.71	7,000	238,607.82	298,970.00
ARES CAPITAL CORP	04010L103	ARCC		19.11	29,200	473,745.69	558,012.00
ARGONAUT GROUP INC	040157109	AGII		34.86	54,925	1,591,415.29	1,914,685.51
ARIBA INC	04033V203	ARBA		7.74	44,500	379,061.61	344,429.99
ARKANSAS BEST CORP	040790107	ABFS		36.00	42,500	1,347,516.74	1,530,000.00
ARM HOLDINGS PLC - ADR	042068106	ARMHY		7.30	29,200	212,470.10	213,160.00
ARMOR HOLDINGS INC	042260109	AH		54.85	2,800	145,903.43	153,580.00
ARRAY BIOPHARMA INC	04269X105	ARRY		12.92	23,300	164,442.31	301,036.00
ARRIS GROUP INC.	04269Q100	ARRS		12.51	797,171	9,033,316.13	9,972,609.21
ARROW FINL CORP	042744102	AROW		24.77	6,369	163,278.50	157,760.13
ARROW INTL INC	042764100	ARRO		35.38	91,576	2,970,411.80	3,239,958.88



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
ART TECHNOLOGY GROUP INC	04289L107	ARTG		2.33	417,100	1,180,102.63	971,843.00
ARTHROCARE CORP	043136100	ARTC		39.92	32,300	1,212,684.22	1,289,416.01
ARVINMERITOR INC.	043353101	ARM		18.23	183,200	3,140,701.76	3,339,735.99
ASBURY AUTOMOTIVE GROUP	043436104	ABG		23.56	47,600	821,567.90	1,121,456.00
ASHLAND INC	044209104	ASH		69.18	209,500	12,760,275.82	14,493,209.99
ASIAINFO HLDGS INC	04518A104	ASIA		7.68	145,800	656,421.41	1,119,744.00
ASPEN TECHNOLOGY INC	045327103	AZPN		11.02	116,000	991,693.94	1,278,320.00
ASSET ACCEPTANCE CAPITAL CORP	04543P100	AACC		16.82	10,000	165,871.00	168,200.00
ASSURANT INC	04621X108	AIZ		55.25	162,700	8,976,406.73	8,989,175.00
ASTA FUNDING INC	046220109	ASFI		30.44	30,300	743,919.32	922,332.01
ASTEC INDUSTRIES INC	046224101	ASTE		35.10	10,130	172,313.44	355,563.00
ASTORIA FINANCIAL CORP.	046265104	AF		30.16	2,300	59,249.40	69,368.00
ASTRAL MEDIA INC	046346201	AAIAF		34.00	12,285	414,709.66	417,690.00
ASV INC	001963107	ASVI		16.27	12,500	190,418.75	203,375.00
ASYST TECHNOLOGIES INC	04648X107	ASYT		7.31	72,700	682,771.80	531,437.00
AT&T INC	00206R102	Т		35.75	7,118,861	226,410,089.34	254,499,280.74
ATHEROS COMMUNICATIONS	04743P108	ATHR		21.32	124,300	2,184,354.85	2,650,076.00
ATLANTIC TELE-NETWORK	049079205	ATNI		29.30	46,100	932,806.24	1,350,730.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW		44.50	27,800	1,363,210.81	1,237,100.00
ATLAS AMERICA INC	049167109	ATLS		50.97	10,355	193,194.92	527,794.35
ATMEL CORP	049513104	ATML		6.05	1,428,000	7,426,759.99	8,639,400.00
ATMI INC	00207R101	ATMI		30.53	38,530	968,815.75	1,176,320.92
ATMOS ENERGY CORP.	049560105	ATO		31.91	7,600	244,186.89	242,516.00
ATP OIL & GAS CORPORATION	00208J108	ATPG		39.57	3,700	135,503.97	146,409.00
ATWOOD OCEANICS	050095108	ATW		48.97	53,385	1,881,626.70	2,614,263.45
AUDIBLE INC	05069A302	ADBL		7.93	14,600	152,315.96	115,778.00
AUDIOVOX CORP	050757103	VOXX		14.09	65,800	866,070.12	927,121.99
AUTODESK INC.	052769106	ADSK		40.46	575,000	13,594,505.29	23,264,500.00
AUTOLIV, INC	052800109	ALV		60.30	74,600	4,027,070.20	4,498,380.00
AUTOMATIC DATA PROC.	053015103	ADP		49.25	647,900	23,389,614.38	31,909,075.00
AUTONATION INC	05329W102	AN		21.32	248,600	4,396,221.85	5,300,151.99
AUTOZONE INC	053332102	AZO		115.56	77,800	8,721,526.14	8,990,568.00



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			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
AUXILIUM PHARMACEUTICALS	05334D107	AUXL		14.69	72,129	977,019.20	1,059,575.01
AVANEX CORP	05348W109	AVNX		1.89	230,900	291,570.07	436,401.02
AVATAR HLDGS INC	053494100	AVTR		80.85	17,971	926,613.66	1,452,955.36
AVAYA INC	053499109	AV		13.98	644,500	7,688,335.34	9,010,110.00
AVENTINE RENEWABLE ENERGY	05356X403	AVR		23.56	30,100	643,839.00	709,156.00
AVERY DENNISON	053611109	AVY		67.93	5,100	310,765.92	346,443.00
AVI BIOPHARMA INC	002346104	AVII		3.18	29,900	112,101.08	95,082.00
AVID TECHNOLOGY INC.	05367P100	AVID		37.26	1,648,945	71,026,751.36	61,439,690.72
AVIS BUDGET GROUP, INC	053774105	CAR		21.69	109,090	6,757,664.59	2,366,162.10
AVISTA CORP	05379B107	AVA		25.31	262,900	5,149,104.69	6,653,999.02
AVNET INC.	053807103	AVT		25.53	171,300	2,891,142.47	4,373,289.00
AVOCENT CORPORATION	053893103	AVCT		33.85	128,822	3,980,918.90	4,360,624.70
AVON PRODUCTS	054303102	AVP		33.04	1,566,022	46,276,480.99	51,741,366.88
AWARE INC.	05453N100	AWRE		5.33	28,500	153,431.68	151,905.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS		5.83	240,900	1,571,491.23	1,404,446.98
AZTAR CORP.	054802103	AZR		54.42	34,700	1,194,647.62	1,888,373.99
BADGER METER INC	056525108	ВМІ		27.70	8,300	168,722.45	229,910.00
BAKER (MICHAEL) CORP	057149106	BKR		22.65	300,000	6,414,278.46	6,795,000.00
BAKER HUGHES CORP	057224107	BHI		74.66	464,200	17,009,819.55	34,657,172.00
BALCHEM CORP	057665200	BCPC		25.68	28,800	502,660.62	739,584.00
BALDOR ELECTRIC	057741100	BEZ		33.42	91,450	2,369,471.16	3,056,258.99
BALDWIN & LYONS INC	057755209	BWINB		25.54	37,400	962,173.05	955,196.01
BALL CORPORATION	058498106	BLL		43.60	81,800	3,202,330.86	3,566,480.00
BALLY TECHNOLOGIES INC.	05874B107	BYI		18.68	44,500	561,180.73	831,260.00
BANCFIRST CORP	05945F103	BANF		54.00	4,200	145,991.56	226,800.00
BANCTRUST FINANCIAL GROUP INC	05978R107	BTFG		25.52	5,800	115,297.39	148,016.00
BANDAG INC	059815100	BDG		50.43	23,400	886,650.65	1,180,062.00
BANK MUTUAL CORP	063750103	BKMU		12.11	36,227	430,185.60	438,708.97
BANK OF AMERICA CORP.	060505104	BAC		53.39	8,158,057	244,117,872.89	435,558,663.23
BANK OF GRANITE CORP	062401104	GRAN		18.97	16,375	261,097.71	310,633.75
BANK OF HAWAII CORP	062540109	вон		53.95	110,800	5,356,078.60	5,977,660.00
BANK OF NEW YORK CO, INC	064057102	ВК		39.37	2,412,100	76,205,165.03	94,964,376.99



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BANK OF THE OZARKS INC	063904106	OZRK		33.06	8,800	253,984.11	290,928.00
BANKATLANTIC BANCORP INC	065908501	BBX		13.81	7,100	80,536.75	98,051.00
BANKFINANCIAL CORP	06643P104	BFIN		17.81	67,600	1,141,024.84	1,203,956.00
BANKUNITED FINANCIAL CORP-A	06652B103	BKUNA		27.96	18,678	474,593.63	522,236.87
BANNER CORP	06652V109	BANR		44.34	16,700	389,330.18	740,478.00
BANTA CORP	066821109	BN		36.40	38,900	1,548,933.77	1,415,960.00
BARD C. R. INC.	067383109	BCR		82.97	382,600	19,743,920.31	31,744,322.00
BARNES GROUP INC.	067806109	В		21.75	323,500	4,585,400.27	7,036,125.00
BARR PHARMACEUTICALS INC.	068306109	BRL		50.12	354,900	15,021,727.57	17,787,588.00
BARRETT BUSINESS SERVICE	068463108	BBSI		23.42	4,200	77,054.46	98,364.00
BASIC ENERGY SERVICES INC	06985P100	BAS		24.65	85,300	2,306,629.87	2,102,645.00
BAUSCH & LOMB INC	071707103	BOL		52.06	436,000	30,848,461.62	22,698,160.00
BAXTER INTL	071813109	BAX		46.39	938,600	27,208,052.60	43,541,654.01
BB&T CORPORATION	054937107	BBT		43.93	616,300	21,149,341.60	27,074,059.01
BE AEROSPACE INC.	073302101	BEAV		25.68	38,700	559,742.23	993,816.01
BEA SYSTEMS INC	073325102	BEAS		12.58	2,849,200	28,041,220.68	35,842,936.00
BEACON ROOFING SUPPLY INC	073685109	BECN		18.82	304,551	5,462,982.40	5,731,649.82
BEAR STEARNS COMPANIES INC	073902108	BSC		162.78	208,710	24,747,177.37	33,973,813.79
BEARINGPOINT INC	074002106	BE		7.87	207,100	1,628,914.61	1,629,877.00
BEBE STORES INC	075571109	BEBE		19.79	34,700	732,662.57	686,713.00
BECKMAN COULTER INC.	075811109	BEC		59.80	163,000	9,740,672.99	9,747,400.00
BECTON DICKINSON & COMPANY	075887109	BDX		70.15	534,900	25,544,001.34	37,523,234.99
BED BATH & BEYOND INC	075896100	BBBY		38.10	714,200	24,979,855.93	27,211,020.00
BEL FUSE INC-CL B	077347300	BELFB		34.79	31,700	1,041,750.16	1,102,843.01
BELDEN CDT INC	077454106	BDC		39.09	48,400	1,222,500.02	1,891,956.00
BELLSOUTH	079860102	BLS		47.11	3,241,600	106,106,137.22	152,711,776.00
BELO CORP	080555105	BLC		18.37	135,700	2,131,443.57	2,492,809.00
BEMIS CO.	081437105	BMS		33.98	22,600	719,654.41	767,948.00
BENCHMARK ELECTRONICS INC	08160H101	BHE		24.36	157,850	3,270,023.40	3,845,226.00
BENIHANA INC	082047200	BNHNA		30.70	17,000	328,514.24	521,899.99
BENTLEY PHARMACEUTIC	082657107	BNT		10.17	11,500	134,036.09	116,954.99
BERKLEY (WR) CORP	084423102	BER		34.51	1,040,062	26,435,025.50	35,892,539.62



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BERKSHIRE HILLS BANC	084680107	BHLB		33.46	5,100	182,938.53	170,646.00
BERRY PETROLEUM CO	085789105	BRY		31.01	59,900	1,091,544.78	1,857,499.00
BEST BUY COMPANY INC	086516101	BBY		49.19	626,800	18,041,946.63	30,832,292.00
BFC FINANCIAL CORP	055384200	BFF		6.39	6,500	39,977.13	41,534.99
BIG 5 SPORTING GOODS CORP	08915P101	BGFV		24.42	13,527	321,191.08	330,329.34
BIG LOTS, INC.	089302103	BIG		22.92	232,700	3,606,235.73	5,333,484.00
BILL BARRETT CORP	06846N104	BBG		27.21	33,600	1,036,729.31	914,255.99
BIO RAD LABS INC	090572207	BIO		82.52	20,015	1,257,390.06	1,651,637.80
BIOENVISION INC	09059N100	BIVN		4.64	21,500	154,909.65	99,760.00
BIOGEN IDEC INC	09062X103	BIIB		49.19	417,500	19,302,010.61	20,536,825.00
BIOMARIN PHARMACEUTI	09061G101	BMRN		16.39	35,500	324,096.72	581,845.00
BIOMET INC.	090613100	BMET		41.27	786,900	25,144,823.02	32,475,363.00
BIO-REFERENCE LABS I	09057G602	BRLI		22.49	6,200	105,491.70	139,438.00
BIOSITE INC.	090945106	BSTE		48.85	32,819	1,544,173.79	1,603,208.15
BISYS GROUP INC.	055472104	BSG		12.91	46,600	638,289.52	601,606.00
BJ SERVICES CO	055482103	BJS		29.32	261,000	7,154,348.50	7,652,520.00
BJ'S RESTAURANTS INC	09180C106	BJRI		20.21	58,920	447,590.08	1,190,773.20
BLACK BOX CORPORATION	091826107	BBOX		41.99	35,996	1,528,337.31	1,511,472.02
BLACK HILLS CORP	092113109	BKH		36.94	156,174	5,416,667.70	5,769,067.56
BLACKBAUD INC	09227Q100	BLKB		26.00	76,135	1,173,371.38	1,979,510.02
BLACKBOARD INC	091935502	BBBB		30.04	5,400	121,938.30	162,216.00
BLACKROCK INC	09247X101	BLK		151.90	3,100	401,837.59	470,890.00
BLOCKBUSTER INC.	093679108	BBI		5.29	131,900	795,964.89	697,751.00
BLUE NILE INC	09578R103	NILE		36.89	7,900	253,893.87	291,431.00
BLUEGREEN CORP	096231105	BXG		12.83	12,500	164,646.41	160,375.00
BLUELINX HOLDINGS INC	09624H109	BXC		10.40	35,300	536,096.88	367,119.99
BLYTH INC.	09643P108	BTH		20.75	27,900	687,980.52	578,925.00
BMC SOFTWARE	055921100	BMC		32.20	299,000	7,111,000.71	9,627,800.01
BOB EVANS FARMS	096761101	BOBE		34.22	59,268	1,731,968.65	2,028,150.96
BOEING CO	097023105	ВА		88.84	1,550,800	67,798,089.67	137,773,072.00
BOIS D ARC ENERGY INC	09738U103	BDE		14.63	22,200	346,070.61	324,786.00
BOOKS-A-MILLION INC	098570104	BAMM		22.68	53,400	934,498.86	1,211,112.00



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BORDERS GROUP INC	099709107	BGP		22.35	99,400	1,835,049.18	2,221,590.00
BORG WARNER INC.	099724106	BWA		59.02	1,500	92,646.92	88,530.00
BORLAND SOFTWARE CORPORATION	099849101	BORL		5.44	154,200	1,214,482.97	838,848.00
BOSTON BEER INC	100557107	SAM		35.98	25,350	752,582.47	912,093.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH		28.21	10,054	242,882.46	283,623.34
BOSTON SCIENTIFIC CORP.	101137107	BSX		17.18	2,973,507	58,864,107.43	51,084,850.26
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY		11.45	26,800	265,362.88	306,860.00
BOWATER INC.	102183100	BOW		22.50	1,233,300	37,252,257.23	27,749,250.00
BOWNE & CO INC.	103043105	BNE		15.94	98,300	1,431,319.12	1,566,902.00
BRADLEY PHARMACEUTIC	104576103	BDY		20.58	61,500	627,781.39	1,265,670.00
BRADY CORPORATION	104674106	BRC		37.28	92,700	3,038,347.89	3,455,856.00
BRIGGS & STRATTON	109043109	BGG		26.95	76,400	2,485,151.47	2,058,980.00
BRIGHAM EXPLORATION CO	109178103	BEXP		7.31	109,100	893,407.67	797,520.99
BRIGHT HORIZON FAMIL	109195107	BFAM		38.66	45,037	1,184,194.92	1,741,130.42
BRIGHTPOINT INC.	109473405	CELL		13.45	29,950	257,061.03	402,827.50
BRINKER INTERNATIONAL INC	109641100	EAT		30.16	66,300	1,791,724.61	1,999,608.01
BRINKS COMPANY	109696104	BCO		63.92	7,400	396,484.97	473,008.00
BRISTOL WEST HOLDINGS INC	11037M105	BRW		15.83	64,400	1,118,493.82	1,019,452.00
BRISTOL-MYERS SQUIBB	110122108	BMY		26.32	4,642,100	129,055,631.11	122,180,071.99
BRISTOW GRP	110394103	BRS		36.09	494,408	15,091,016.25	17,843,184.73
BROADCOM CORP	111320107	BRCM		32.31	841,450	27,121,101.91	27,187,249.52
BROADWING CORP	11161E101	BWNG		15.62	45,500	324,636.61	710,709.99
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD		8.21	825,300	4,366,691.97	6,775,713.00
BRONCO DRILLING CO INC	112211107	BRNC		17.19	47,900	873,799.12	823,401.00
BROOKFIELD HOMES CORP	112723101	BHS		37.55	7,300	213,129.10	274,115.00
BROOKLINE BANCORP IN	11373M107	BRKL		13.17	181,562	2,698,608.70	2,391,171.54
BROOKS AUTOMATION INC	114340102	BRKS		14.40	83,309	1,253,158.01	1,199,649.60
BROWN & BROWN INC	115236101	BRO		28.21	121,780	2,591,505.09	3,435,413.79
BROWN SHOE COMPANY INC	115736100	BWS		47.74	38,950	1,016,884.80	1,859,473.00
BROWN-FORMAN -CL B	115637209	BF.B		66.24	383,900	24,786,858.59	25,429,536.00
BRUKER BIOSCIENCES CORP	116794108	BRKR		7.51	185,100	878,541.57	1,390,101.00
BRUSH ENGINEERED MATERIALS	117421107	BW		33.77	11,600	161,712.07	391,732.00



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BUCA INC.	117769109	BUCA		4.81	152,600	872,034.75	734,006.00
BUCKLE INC	118440106	BKE		50.85	28,100	944,568.57	1,428,885.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY		51.76	163,400	5,924,503.21	8,457,584.00
BUFFALO WILD WINGS INC	119848109	BWLD		53.20	26,600	1,182,393.36	1,415,120.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW		28.02	8,800	211,002.14	246,575.99
BUILDERS FIRSTSOURCE INC	12008R107	BLDR		17.83	9,000	177,189.30	160,470.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLG		24.69	40,064	756,263.67	989,180.17
BURLINGTON NORTHERN SANTA FE	12189T104	BNI		73.81	742,000	38,661,591.27	54,767,020.01
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW		40.89	26,100	1,089,660.98	1,067,229.00
CABELAS INC	126804301	CAB		24.13	19,100	373,523.83	460,883.00
CABLEVISION SYSTEMS CORP	12686C109	CVC		28.48	324,500	9,042,483.22	9,241,760.00
CABOT CORP	127055101	CBT		43.57	700	25,087.76	30,499.00
CABOT MICROELECTRONICS	12709P103	CCMP		33.94	41,578	1,447,280.04	1,411,157.32
CABOT OIL & GAS CORP.	127097103	COG		60.65	1,400	85,881.12	84,910.00
CACHE INC	127150308	CACH		25.24	15,300	249,212.60	386,172.01
CACI INTERNATIONAL INCCL A	127190304	CAI		56.50	86,600	4,998,077.92	4,892,900.00
CADENCE DESIGN SYS INC	127387108	CDNS		17.91	1,592,100	21,883,082.81	28,514,511.00
CADENCE FINANCIAL CORP	12738A101	CADE		21.67	5,700	127,830.63	123,519.00
CADENCE PHARMACEUTICALS INC	12738T100	CADX		12.32	6,900	82,800.00	85,008.00
CALAMOS ASSET MANAGEMENT-A	12811R104	CLMS		26.83	13,800	359,075.90	370,254.00
CALAMP CORP.	128126109	CAMP		8.44	141,200	978,399.59	1,191,728.00
CALGON CARBON CORP.	129603106	CCC		6.20	208,600	1,071,585.09	1,293,320.00
CALIFORNIA COASTAL COMM INC	129915203	CALC		21.45	32,800	1,113,024.77	703,560.00
CALIFORNIA PIZZA KITCHEN INC	13054D109	CPKI		33.31	11,800	354,976.42	393,058.00
CALIFORNIA WTR SVC G	130788102	CWT		40.40	12,100	398,007.08	488,840.00
CALLAWAY GOLF COMPANY	131193104	ELY		14.41	592,000	7,623,560.96	8,530,720.00
CALLON PETROLEUM CORP	13123X102	CPE		15.03	71,600	1,047,358.71	1,076,147.99
CAMBREX CORP.	132011107	CBM		22.72	82,100	1,608,835.42	1,865,311.99
CAMDEN NATL CORP	133034108	CAC		46.12	7,100	226,537.99	327,452.00
CAMPBELL SOUP CO.	134429109	СРВ		38.89	419,900	13,449,777.96	16,329,911.00
CANDELA CORP	136907102	CLZR		12.37	92,300	1,108,588.02	1,141,751.00
CAPELLA EDUCATION CO	139594105	CPLA		24.25	62,243	1,538,876.88	1,509,392.75



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CAPITAL CITY BK GROU	139674105	CCBG		35.30	7,800	240,285.24	275,340.00
CAPITAL CORP OF THE WEST	140065202	ccow		32.09	5,700	127,518.67	182,913.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF		76.82	536,297	34,775,001.10	41,198,335.54
CAPITAL SENIOR LIVING CORP	140475104	CSU		10.64	13,000	133,612.70	138,320.00
CAPITAL SOUTHWEST CORP	140501107	CSWC		126.24	8,800	783,472.13	1,110,912.00
CAPITALSOURCE INC	14055X102	CSE		27.31	18,300	417,623.32	499,773.00
CAPITOL BANCORP LTD	14056D105	CBC		46.20	1,300	41,527.50	60,060.00
CAPTARIS INC.	14071N104	CAPA		7.77	115,100	603,528.10	894,327.00
CARACO PHARM LABS INC	14075T107	CPD		14.00	12,800	150,560.45	179,200.00
CARAUSTAR INDUSTRIES INC.	140909102	CSAR		8.09	134,400	1,069,861.09	1,087,296.00
CARBO CERAMICS, INC.	140781105	CRR		37.37	317,252	12,389,186.14	11,855,707.23
CARDINAL FINANCIAL CORP	14149F109	CFNL		10.25	14,500	158,434.25	148,625.00
CARDINAL HEALTH INC.	14149Y108	CAH		64.43	1,428,300	78,071,730.19	92,025,369.00
CAREER EDUCATION CORP	141665109	CECO		24.78	27,400	669,624.12	678,972.00
CAREMARK RX INC	141705103	CMX		57.11	1,044,174	36,251,865.85	59,632,777.14
CARLISLE COS INC	142339100	CSL		78.50	62,000	3,971,988.36	4,867,000.00
CARMAX INC.	143130102	KMX		53.63	7,500	303,045.88	402,225.00
CARMIKE CINEMAS INC	143436400	CKEC		20.39	7,300	128,522.34	148,847.00
CARNIVAL CORP	143658300	CCL		49.05	164,200	7,974,437.50	8,054,010.01
CARPENTER TECHNOLOGY	144285103	CRS		102.52	50,400	4,515,320.74	5,167,007.99
CARRIER ACCESS CORP	144460102	CACS		6.56	127,200	1,023,641.98	834,432.00
CARRIZO OIL & GAS INC	144577103	CRZO		29.02	34,225	692,932.67	993,209.50
CARTERS INC	146229109	CRI		25.50	17,700	453,479.36	451,350.00
CASCADE BANCORP	147154108	CACB		31.03	6,625	114,261.89	205,573.75
CASCADE CORP.	147195101	CAE		52.90	17,200	605,293.93	909,880.00
CASCADE NATURAL GAS CORP.	147339105	CGC		25.92	6,800	148,707.54	176,256.00
CASEY'S GENERAL STORES INC.	147528103	CASY		23.55	78,000	1,257,581.77	1,836,900.00
CASH AMERICAN INT'L. INC.	14754D100	CSH		46.90	48,100	1,302,198.96	2,255,890.00
CASS INFORMATION SYSTEMS	14808P109	CASS		36.18	15,350	505,904.94	555,363.00
CASTLE (A.M.) & CO.	148411101	CAS		25.45	35,500	692,866.53	903,475.01
CASTLE BRANDS INC	148435100	ROX		6.23	1,106,160	8,507,647.97	6,891,376.80
CASUAL MALE RETAIL GROUP INC	148711104	CMRG		13.05	110,200	654,656.16	1,438,110.00



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			Group: DOMESTIC EQU	JITIES			
			Instrument: COM	COMMON STOCK			
CATALINA MARKETING CORP	148867104	POS		27.50	75,000	1,651,723.87	2,062,500.01
CATERPILLAR INC.	149123101	CAT		61.33	1,071,100	40,136,554.67	65,690,563.01
CATHAY GENERAL BANCORP	149150104	CATY		34.51	37,286	1,021,473.42	1,286,739.86
CATO CORP CL A	149205106	CTR		22.91	83,600	1,482,143.77	1,915,276.00
CAVCO INDUSTRIES INC	149568107	CVCO		35.04	29,800	1,214,425.10	1,044,192.00
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG		33.20	963,500	15,349,422.17	31,988,200.00
CBEYOND INC	149847105	CBEY		30.59	9,800	271,010.18	299,782.00
CBIZ INC.	124805102	CBZ		6.97	150,353	779,499.36	1,047,960.41
CBOT HOLDINGS INC CL A	14984K106	BOT		151.47	1,000	154,610.62	151,470.00
CBRE REALTY FINANCE INC	12498B307	CBF		15.71	9,900	177,210.00	155,529.00
CBRL GROUP INC.	12489V106	CBRL		44.76	21,800	762,276.75	975,768.00
CBS CORP. CL. B	124857202	CBS		31.18	1,469,837	42,518,630.92	45,829,517.67
C-COR INC	125010108	CCBL		11.14	192,881	1,555,404.01	2,148,694.34
CDI CORP.	125071100	CDI		24.90	7,600	167,032.76	189,240.00
CDW CORP	12512N105	CDWC		70.32	200	11,946.85	14,064.00
CEC ENTERTAINMENT, INC.	125137109	CEC		40.25	98,450	3,069,396.39	3,962,612.50
CELADON GROUP INC	150838100	CLDN		16.75	467,800	6,061,477.04	7,835,650.00
CELANESE CORP-SERIES A	150870103	CE		25.88	357,400	7,265,328.46	9,249,512.00
CELERA GENOMICS GROUP	038020202	CRA		13.99	208,200	2,562,220.78	2,912,718.01
CELGENE CORP	151020104	CELG		57.53	1,098,200	22,742,854.98	63,179,446.01
CENTENE CORP	15135B101	CNC		24.57	83,600	1,389,027.05	2,054,052.00
CENTENNIAL BANK HOLDINGS	151345303	CBHI		9.46	135,400	1,399,329.76	1,280,884.00
CENTER FINANCIAL CORP	15146E102	CLFC		23.97	13,784	238,490.63	330,402.48
CENTERPOINT ENERGY INC	15189T107	CNP		16.58	632,200	9,654,184.72	10,481,876.00
CENTEX CORP	152312104	CTX		56.27	166,200	10,190,276.25	9,352,074.00
CENTILLIUM COMMUNICATIONS INC	152319109	CTLM		2.14	203,767	595,005.45	436,061.38
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC		29.70	6,250	168,513.23	185,625.00
CENTRAL GARDEN & PET	153527106	CENT		48.42	12,800	521,355.70	619,776.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF		38.76	73,767	2,527,789.87	2,859,208.92
CENTRAL PARKING CORP.	154785109	CPC		18.00	52,400	804,059.20	943,200.01
CENTURY ALUMINUM COMPANY	156431108	CENX		44.65	4,300	97,047.82	191,995.00
CENTURYTEL, INC.	156700106	CTL		43.66	484,400	17,106,391.85	21,148,904.00



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
CENVEO INC	15670S105	CVO		21.20	16,000	216,280.99	339,200.00
CEPHALON INC	156708109	CEPH		70.41	9,600	540,476.27	675,936.01
CERADYNE INC	156710105	CRDN		56.50	38,175	1,722,256.66	2,156,887.49
CERIDIAN CORP	156779100	CEN		27.98	17,600	435,988.21	492,448.00
CF INDUSTRIES HOLDINGS INC	125269100	CF		25.64	84,300	1,219,110.20	2,161,452.00
CH ENERGY GROUP INC	12541M102	CHG		52.80	25,500	1,153,986.90	1,346,400.01
CHAMPION ENTERPRISES INC.	158496109	СНВ		9.36	73,200	593,244.78	685,152.00
CHAPARRAL STEEL CO	159423102	CHAP		44.27	67,300	725,078.81	2,979,371.00
CHARLES RIVER LABORATORIES	159864107	CRL		43.25	292,900	13,316,098.67	12,667,925.00
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC		30.75	83,800	1,360,909.15	2,576,850.01
CHARMING SHOPPES	161133103	CHRS		13.53	156,600	1,305,317.01	2,118,797.98
CHART INDUSTRIES INC	16115Q308	GTLS		16.21	12,500	153,875.00	202,625.00
CHARTER COMMUNICATIONS	16117M107	CHTR		3.06	2,025,300	4,069,002.38	6,197,418.00
CHARTERMAC	160908109	CHC		21.47	15,900	320,626.60	341,373.00
CHATTEM INC	162456107	CHTT		50.08	43,767	1,535,403.38	2,191,851.36
CHECKPOINT SYSTEMS INC.	162825103	CKP		20.20	30,900	502,887.98	624,180.00
CHEESECAKE FACTORY (THE)	163072101	CAKE		24.60	56,000	1,328,323.04	1,377,600.00
CHEMED CORP	16359R103	CHE		36.98	51,400	1,704,466.96	1,900,772.00
CHEMICAL FINL CORP	163731102	CHFC		33.30	49,920	1,524,618.30	1,662,336.00
CHEROKEE INC	16444H102	CHKE		42.91	131,598	4,474,756.71	5,646,870.17
CHESAPEAKE CORP	165159104	CSK		17.02	11,800	171,164.90	200,836.00
CHEVRONTEXACO CORP	166764100	CVX		73.53	4,501,348	175,420,651.92	330,984,118.44
CHICAGO BRIDGE & IRON COMPANY	167250109	CBI		27.34	74,807	1,530,054.32	2,045,223.38
CHICAGO MERCANTILE EXCHANGE	167760107	CME		509.75	39,600	9,971,298.36	20,186,100.00
CHICO'S FAS INC	168615102	CHS		20.69	1,925,000	49,516,301.20	39,828,250.00
CHILDREN'S PLACE	168905107	PLCE		63.52	14,450	644,615.06	917,864.00
CHINA BAK BATTERY INC	16936Y100	CBAK		6.52	16,100	112,841.68	104,972.00
CHIPOTLE MEXICAN CL B	169656204	CMG.B		52.00	16,500	933,327.45	858,000.00
CHIPOTLE MEXICAN GRILL- CL A	169656105	CMG		57.00	16,200	931,227.90	923,400.00
CHIQUITA BRANDS	170032809	CQB		15.97	76,500	1,401,523.21	1,221,705.00
CHITTENDEN CORPORATION	170228100	CHZ		30.69	64,024	1,557,488.34	1,964,896.56
CHOICEPOINT INC.	170388102	CPS		39.38	1,800	76,661.96	70,884.01



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
CHOLESTECH CORP	170393102	CTEC		18.42	41,400	629,973.75	762,588.00
CHORDIANT SOFTWARE I	170404107	CHRD		3.31	47,300	143,285.89	156,563.00
CHRISTOPHER & BANKS CORP	171046105	CBK		18.66	48,350	1,130,026.20	902,211.00
CHUBB CORP	171232101	СВ		52.91	1,330,700	46,118,352.35	70,407,336.98
CHURCH & DWIGHT INC	171340102	CHD		42.65	36,100	1,179,008.81	1,539,665.00
CHURCHILL DOWNS INC	171484108	CHDN		42.74	10,100	409,564.31	431,674.00
CIBER INC.	17163B102	CBR		6.78	159,000	1,339,961.54	1,078,020.00
CIGNA CORP.	125509109	CI		131.57	157,000	12,707,776.15	20,656,490.00
CINCINNATI BELL INC	171871106	CBB		4.57	84,000	509,577.23	383,880.00
CINCINNATI FINANCIAL CORP.	172062101	CINF		45.31	256,645	10,718,490.55	11,628,584.95
CINTAS CORP	172908105	CTAS		39.71	177,700	7,210,626.58	7,056,467.00
CIRCOR INTERNATIONAL INC	17273K109	CIR		36.79	20,200	503,891.05	743,158.02
CIRCUIT CITY STORES	172737108	CC		18.98	975,500	24,029,977.42	18,514,989.99
CIRRUS LOGIC INC	172755100	CRUS		6.88	185,900	1,318,584.85	1,278,991.99
CISCO SYSTEMS	17275R102	CSCO		27.33	12,917,300	265,309,868.44	353,029,808.99
CIT GROUP INC	125581108	CIT		55.77	529,000	25,983,196.73	29,502,329.99
CITADEL BROADCASTING CORP	17285T106	CDL		9.96	772,600	9,641,967.21	7,695,096.00
CITIGROUP INC.	172967101	С		55.70	10,048,600	272,810,609.08	559,707,020.00
CITIZENS BKG CORP MI	174420109	CRBC		26.50	70,861	1,855,668.61	1,877,816.50
CITIZENS COMMUNICATIONS CO	17453B101	CZN		14.37	225,000	3,001,647.85	3,233,250.00
CITIZENS FIRST BANCO	17461R106	CTZN		30.74	5,000	133,523.00	153,700.00
CITRIX SYSTEMS INC	177376100	CTXS		27.05	1,425,400	41,064,149.14	38,557,070.00
CITY BK LYNNWOOD WAS	17770A109	СТВК		35.80	7,650	164,203.43	273,870.00
CITY HLDG CO	177835105	CHCO		40.89	50,800	1,689,116.50	2,077,212.00
CITY NATIONAL CORP	178566105	CYN		71.20	320,700	23,501,987.50	22,833,840.00
CKE RESTARUANTS INC.	12561E105	CKR		18.40	111,300	1,488,958.67	2,047,920.00
CKX INC	12562M106	CKXE		11.73	5,600	75,976.32	65,688.00
CLAIRE'S STORES INC	179584107	CLE		33.14	4,200	129,633.31	139,188.00
CLARCOR INC.	179895107	CLC		33.81	192,000	4,795,084.02	6,491,520.00
CLARK INC	181457102	CLK		16.63	10,500	157,283.54	174,615.00
CLAYTON WILLIAMS ENERGY INC	969490101	CWEI		36.31	3,200	97,158.08	116,192.00
CLEAN HARBORS INC	184496107	CLHB		48.41	2,300	80,624.34	111,343.00



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			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU		35.54	785,500	34,463,364.29	27,916,670.02
CLECO CORP.	12561W105	CNL		25.23	128,002	2,781,967.23	3,229,490.45
CLEVELAND-CLIFFS INC	185896107	CLF		48.44	60,800	1,141,583.52	2,945,152.00
CLOROX COMPANY	189054109	CLX		64.15	64,400	3,288,543.94	4,131,260.00
CMGI INC	125750109	CMGI		1.34	1,139,700	1,634,758.08	1,527,198.00
CMS ENERGY CORP	125896100	CMS		16.70	108,100	962,448.40	1,805,270.00
CNA SURETY CORP	12612L108	SUR		21.50	74,000	1,220,097.96	1,591,000.00
CNET NETWORKS INC	12613R104	CNET		9.09	848,500	7,731,724.57	7,712,864.99
COACH INC	189754104	COH		42.96	959,300	22,479,019.53	41,211,528.00
COASTAL FINL CORP DE	19046E105	CFCP		16.75	10,910	136,820.36	182,742.50
COCA COLA CO.	191216100	КО		48.25	3,522,900	161,040,145.47	169,979,925.01
COCA-COLA ENTERPRISE	191219104	CCE		20.42	178,800	3,936,977.38	3,651,096.00
COEUR D'ALENE MINES CORP.	192108108	CDE		4.95	1,568,300	7,532,629.32	7,763,085.00
COGENT COMMUNICATIONS GROUP	19239V302	CCOI		16.22	12,500	108,577.50	202,750.00
COGENT INC	19239Y108	COGT		11.01	4,100	85,092.96	45,141.00
COGNEX CORP.	192422103	CGNX		23.82	128,302	3,393,204.45	3,056,153.63
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH		77.16	7,600	536,000.67	586,416.00
COHEN & STEERS INC	19247A100	CNS		40.17	35,400	1,087,951.93	1,422,018.00
COHERENT INC.	192479103	COHR		31.57	19,400	529,625.23	612,458.00
COHU INC.	192576106	COHU		20.16	81,000	1,806,599.33	1,632,960.00
COINSTAR INC	19259P300	CSTR		30.57	6,200	145,711.20	189,533.99
COLDWATER CREEK INC.	193068103	CWTR		24.52	59,507	1,190,959.85	1,459,111.64
COLEY PHARMACEUTICAL GROUP	19388P106	COLY		9.69	53,700	644,418.69	520,353.00
COLGATE PALMOLIVE	194162103	CL		65.24	1,092,000	49,787,037.11	71,242,080.00
COLONIAL BANCGROUP INC.	195493309	CNB		25.74	14,800	372,004.80	380,952.00
COLUMBIA BANCORP/OR	197231103	CBBO		26.45	5,900	145,206.26	156,055.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB		35.12	9,529	219,078.10	334,658.48
COLUMBIA SPORTSWEAR CO	198516106	COLM		55.70	25,800	1,167,739.48	1,437,060.00
COLUMBUS MCKINNON CO	199333105	CMCO		21.02	68,715	1,404,406.02	1,444,389.30
COMBINATORX INC	20010A103	CRXX		8.66	140,100	1,133,569.15	1,213,266.00
COMCAST CORP - CL A	20030N101	CMCSA		42.33	5,340,765	160,151,640.64	226,074,582.44
COMERICA INC.	200340107	CMA		58.68	2,500	142,238.26	146,700.00



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			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
COMFORT SYS USA INC	199908104	FIX		12.64	102,000	1,145,293.46	1,289,280.00
COMMERCE BANCORP INC	200519106	СВН		35.27	19,600	649,183.35	691,292.00
COMMERCE BANCSHARES	200525103	CBSH		48.41	6,339	269,853.05	306,870.99
COMMERCE GROUP INC M	200641108	CGI		29.75	77,800	2,298,575.60	2,314,550.00
COMMERCIAL METALS CO.	201723103	CMC		25.80	139,500	2,027,582.12	3,599,099.99
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI		21.80	99,300	1,801,144.90	2,164,740.00
COMMONWEALTH TELEPHONE	203349105	стсо		41.86	12,800	554,092.54	535,808.00
COMMSCOPE INC.	203372107	CTV		30.48	73,620	1,670,825.01	2,243,937.59
COMMUNITY BANCORP	20343T100	CBON		30.19	24,800	766,830.43	748,712.00
COMMUNITY BANK SYSTEM INC	203607106	CBU		23.00	63,100	1,410,446.88	1,451,300.00
COMMUNITY BKS INC MI	203628102	CMTY		27.76	51,469	1,361,184.77	1,428,779.44
COMMUNITY HEALTH SYS	203668108	CYH		36.52	57,100	1,628,645.58	2,085,292.00
COMMUNITY TR BANCORP	204149108	СТВІ		41.53	18,785	563,379.08	780,141.05
COMMVAULT SYSTEMS INC	204166102	CVLT		20.01	12,700	248,920.00	254,127.00
COMPASS BANCSHARES INC	20449H109	CBSS		59.65	7,700	437,027.66	459,305.00
COMPASS DIVERSIFIED TR	20451Q104	CODI		17.15	60,400	934,553.43	1,035,860.00
COMPASS MINERALS INTERNATIONAL INC	20451N101	CMP		31.56	8,300	213,250.29	261,948.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX		21.20	15,500	319,735.40	328,600.00
COMPUCREDIT CORP	20478N100	CCRT		39.81	2,206	50,750.08	87,820.86
COMPUTER PROGRAMS &	205306103	CPSI		33.99	21,100	620,445.60	717,189.00
COMPUTER SCIENCES	205363104	CSC		53.37	182,601	8,237,173.17	9,745,415.37
COMPUWARE CORP	205638109	CPWR		8.33	957,000	8,135,391.87	7,971,810.00
COMPX INTERNATIONAL	20563P101	CIX		20.16	1,000	15,551.59	20,160.00
COMSTOCK RESOURCES INC	205768203	CRK		31.06	89,250	2,319,490.02	2,772,105.00
COMSYS IT PARTNERS INC	20581E104	CITP		20.21	9,800	170,769.90	198,058.00
COMTECH GROUP INC	205821200	COGO		18.19	8,700	96,810.99	158,253.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL		38.07	172,639	4,992,912.21	6,572,366.76
COMVERSE TECHNOLOGY INC.	205862402	CMVT		21.11	8,500	179,420.49	179,435.00
CONAGRA FOODS, INC.	205887102	CAG		27.00	104,900	2,415,860.00	2,832,300.00
CONCEPTUS INC	206016107	CPTS		21.29	13,600	243,392.40	289,544.00
CONCUR TECHNOLOGIES INC	206708109	CNQR		16.04	92,310	1,346,137.37	1,480,652.40
CONEXANT SYSTEMS INC.	207142100	CNXT		2.04	414,700	774,542.65	845,988.01



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			Group: DOMESTIC E	QUITIES			
			Instrument: COM	COMMON STOCK			
CONMED CORPORATION	207410101	CNMD		23.12	96,037	2,003,775.11	2,220,375.44
CONNETICS CORP	208192104	CNCT		17.47	50,300	792,235.60	878,741.00
CONNS INC	208242107	CONN		23.27	36,700	868,778.83	854,009.00
CONOCOPHILLIPS	20825C104	COP		71.95	2,673,728	71,420,916.98	192,374,729.58
CONOR MEDSYSTEMS INC	208264101	CONR		31.33	64,460	1,714,761.68	2,019,531.79
CONSECO INC	208464883	CNO		19.98	19,500	411,082.40	389,609.99
CONSOL ENERGY INC.	20854P109	CNX		32.13	100,000	3,007,782.00	3,213,000.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX		59.07	35,985	1,920,743.53	2,125,633.96
CONSOLIDATED-TOMOKA LAND CO	210226106	СТО		72.40	3,400	135,574.53	246,160.00
CONSTAR INTL INC	21036U107	CNST		7.00	70,300	379,751.82	492,100.00
CONSTELLATION BRANDS INC-A	21036P108	STZ		29.02	603,000	12,926,994.34	17,499,060.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG		68.87	342,100	13,317,478.84	23,560,427.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL		41.25	224,700	5,652,505.12	9,268,874.98
CONVERGYS CORPORATION	212485106	CVG		23.78	133,700	2,245,935.82	3,179,386.00
COOPER CAMERON CORP.	13342B105	CAM		53.05	12,300	504,496.76	652,515.00
COOPER COMPANIES INC.	216648402	COO		44.50	114,400	5,763,162.18	5,090,800.01
COOPER TIRE & RUBBER	216831107	СТВ		14.30	55,600	963,012.52	795,079.99
COPART INC	217204106	CPRT		30.00	8,500	249,004.60	255,000.00
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE		33.45	5,900	211,177.52	197,355.00
CORINTHIAN COLLEGES INC	218868107	COCO		13.63	218,400	2,751,759.62	2,976,792.02
CORN PRODUCTS INT'L INC.	219023108	СРО		34.54	13,900	460,350.82	480,106.00
CORNELL COMPANIES IN	219141108	CRN		18.33	6,800	118,923.16	124,644.00
CORNING INC	219350105	GLW		18.71	2,008,900	32,346,551.87	37,586,519.01
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD		87.70	268,533	19,803,010.91	23,550,344.12
CORRECTIONS CORP OF	22025Y407	CXW		45.23	13,000	550,270.34	587,990.00
CORUS BANKSHARES INC	220873103	CORS		23.07	72,500	1,453,038.88	1,672,575.00
CORUS ENTERTAINMENT INC-B SHARES	220874101	CJR		35.96	12,995	409,598.71	467,300.20
CORVEL CORP	221006109	CRVL		47.57	38,400	631,647.82	1,826,687.98
COSTAR GROUP INC	22160N109	CSGP		53.56	19,000	787,725.47	1,017,640.01
COSTCO WHOLESALE CORP.	22160K105	COST		52.87	647,600	27,005,165.22	34,238,612.00
COTHERIX INC	22163T103	CTRX		13.49	11,500	80,596.60	155,135.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC		42.45	1,262,800	29,180,974.49	53,605,860.00



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
COURIER CORP	222660102	CRRC		38.97	14,800	445,279.73	576,755.99
COVANCE INC	222816100	CVD		58.91	5,300	318,249.51	312,223.00
COVANSYS CORP	22281W103	CVNS		22.95	71,883	1,061,044.52	1,649,714.85
COVANTA HOLDING CORP.	22282E102	CVA		22.04	911,400	15,159,364.90	20,087,255.98
COVENTRY HEALTH CARE INC.	222862104	CVH		50.05	608,500	24,207,014.10	30,455,425.00
COX RADIO INC	224051102	CXR		16.30	416,800	6,411,269.93	6,793,839.99
CRA INTERNATIONAL INC	12618T105	CRAI		52.40	46,574	2,205,676.33	2,440,477.60
CRANE CO	224399105	CR		36.64	50,475	1,675,811.97	1,849,404.00
CRAWFORD & CO	224633107	CRD.B		7.30	13,900	95,053.63	101,470.00
CREDENCE SYSTEMS CORP	225302108	CMOS		5.20	288,800	894,641.54	1,501,760.00
CREDIT ACCEP CORP MI	225310101	CACC		33.33	34,000	925,460.11	1,133,220.00
CROCS INC	227046109	CROX		43.20	23,400	1,005,916.29	1,010,880.00
CROSS COUNTRY INC	227483104	CCRN		21.82	21,900	349,250.72	477,858.00
CROSSTEX ENERGY INC	22765Y104	XTXI		31.69	8,400	194,734.55	266,196.00
CROWN CASTLE INTL CO	228227104	CCI		32.30	155,400	2,810,554.31	5,019,420.00
CROWN CORK & SEAL INC.	228368106	CCK		20.92	132,172	1,680,726.56	2,765,038.24
CROWN MEDIA HLDGS IN	228411104	CRWN		3.63	92,700	666,154.07	336,501.00
CSG SYSTEMS INTL. INC.	126349109	CSGS		26.73	28,400	395,568.24	759,132.00
CSK AUTO CORP	125965103	CAO		17.15	62,900	964,731.25	1,078,735.00
CSS INDS INC	125906107	CSS		35.37	28,007	887,244.06	990,607.59
CSX CORP.	126408103	CSX		34.43	199,400	4,572,136.36	6,865,342.00
CT COMMUNICATIONS IN	126426402	CTCI		22.92	53,190	716,777.20	1,219,114.82
CTS CORP.	126501105	CTS		15.70	1,910,600	24,140,946.57	29,996,419.99
CUBIC CORP	229669106	CUB		21.70	68,600	1,380,929.53	1,488,620.01
CUBISTS PHARMACEUTICALS	229678107	CBST		18.11	26,482	513,694.46	479,589.00
CULLEN/FROST BANKERS INC	229899109	CFR		55.82	91,325	3,575,188.71	5,097,761.49
CUMMINS INC.	231021106	CMI		118.18	76,700	6,707,497.98	9,064,406.00
CUMULUS MEDIA INC. CL. A	231082108	CMLS		10.39	20,400	328,308.03	211,956.00
CURTISS-WRIGHT CORP.	231561101	CW		37.08	296,082	8,994,033.78	10,978,720.56
CV THERAPEUTICS INC	126667104	CVTX		13.96	5,600	88,771.99	78,176.00
CVB FINL CORP	126600105	CVBF		14.46	36,362	495,407.68	525,794.52
CVS CORP.	126650100	CVS		30.91	1,047,900	18,765,945.86	32,390,589.00



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
CYBERSOURCE CORP	23251J106	CYBS		11.02	18,200	193,102.00	200,564.00
CYMER INC	232572107	CYMI		43.95	18,500	617,311.80	813,075.00
CYPRESS BIOSCIENCE INC	232674507	CYPB		7.75	133,100	1,117,002.11	1,031,525.00
CYTEC INDUSTRIES	232820100	CYT		56.51	53,200	2,173,942.53	3,006,331.99
CYTYC CORPORATION	232946103	CYTC		28.30	32,330	838,358.20	914,939.00
D&E COMMUNICATIONS INC	232860106	DECC		12.65	35,602	388,142.64	450,365.30
D.R. HORTON INC.	23331A109	DHI		26.49	184,867	5,473,318.16	4,897,126.83
DADE BEHRING HOLDINGS INC	23342J206	DADE		39.81	32,000	787,375.14	1,273,920.00
DAKTRONICS INC	234264109	DAKT		36.85	118,659	2,491,897.85	4,372,584.16
DANA CORP	235811106	DCNAQ		1.39	283,300	396,450.02	393,787.00
DANAHER CORP	235851102	DHR		72.44	411,400	20,266,046.54	29,801,816.00
DANAOS CORP	Y1968P105	DAC		24.00	372,000	7,750,479.47	8,928,000.00
DARDEN RESTAURANTS INC	237194105	DRI		40.17	696,400	24,957,148.56	27,974,388.00
DARWIN PROF UNDERWRITERS	237502109	DR		23.45	5,200	104,925.35	121,940.00
DATASCOPE CORP	238113104	DSCP		36.44	34,200	1,089,336.42	1,246,248.01
DAVITA INC.	23918K108	DVA		56.88	472,850	19,742,578.23	26,895,708.00
DAWSON GEOPHYSICAL CO	239359102	DWSN		36.43	4,500	138,437.10	163,935.00
DEALERTRACK HOLDINGS INC	242309102	TRAK		29.42	6,400	149,221.12	188,288.00
DEAN FOODS CO	242370104	DF		42.28	330,200	9,092,922.50	13,960,856.00
DEB SHOPS INC	242728103	DEBS		26.40	2,993	83,033.69	79,015.19
DECKERS OUTDOOR CORP	243537107	DECK		59.95	52,100	1,834,627.67	3,123,395.00
DECODE GENETICS INC	243586104	DCGN		4.53	36,700	303,925.20	166,251.01
DEERE & CO.	244199105	DE		95.07	306,300	16,852,541.27	29,119,941.00
DEL MONTE FOODS CO	24522P103	DLM		11.03	79,400	863,370.38	875,782.00
DELEK US HLDGS INC	246647101	DK		16.39	48,300	888,412.85	791,637.00
DELIA*S INC	246911101	DLIA		10.49	77,500	569,535.96	812,975.00
DELL INC	24702R101	DELL		25.09	2,779,557	71,097,019.97	69,739,085.13
DELPHI FINANCIAL GROUP CL-A	247131105	DFG		40.46	59,200	1,350,920.08	2,395,232.00
DELTA & PINE LAND CO.	247357106	DLP		40.45	48,000	1,638,857.21	1,941,600.00
DELTA PETROLEUM CORP	247907207	DPTR		23.16	31,500	636,524.47	729,540.00
DELUXE CORP.	248019101	DLX		25.20	125,600	2,143,724.93	3,165,120.00
DENDRITE INTERNATIONAL INC.	248239105	DRTE		10.71	31,000	517,728.76	332,010.00



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
DENTSPLY INTERNATIONAL INC.	249030107	XRAY		29.85	7,000	217,400.60	208,950.00
DEPOMED INC	249908104	DEPO		3.45	119,400	701,817.56	411,930.00
DESIGN WITHIN REACH INC	250557105	DWRI		4.93	114,700	689,867.08	565,471.00
DEVON ENERGY CORPORATION	25179M103	DVN		67.08	787,800	25,902,133.18	52,845,623.99
DEVRY INC.	251893103	DV		28.00	37,100	749,030.00	1,038,799.99
DIAMOND FOODS INC	252603105	DMND		19.01	9,300	135,550.29	176,793.00
DIAMOND MANAGEMENT & TECHNOLOGY	25269L106	DTPI		12.44	99,333	456,486.34	1,235,702.52
DIAMOND OFFSHORE DRILLING	25271C102	DO		79.94	342,700	18,842,474.36	27,395,438.00
DICKS SPORTING GOODS INC	253393102	DKS		48.99	4,700	238,892.05	230,253.00
DIEBOLD INC	253651103	DBD		46.60	10,000	434,611.67	466,000.00
DIGENE CORP	253752109	DIGE		47.92	64,175	2,608,069.85	3,075,266.00
DIGI INTERNATIONAL INC	253798102	DGII		13.79	63,100	721,359.52	870,149.00
DIGITAL INSIGHT	25385P106	DGIN		38.49	8,600	242,833.25	331,013.99
DIGITAL RIVER INC	25388B104	DRIV		55.79	31,200	1,185,730.97	1,740,648.00
DIGITAS INC	25388K104	DTAS		13.41	111,672	1,106,713.65	1,497,521.50
DILLARDS INC. CL-A	254067101	DDS		34.97	428,800	11,941,300.71	14,995,136.01
DIME COMMUNITY BANCSHARES	253922108	DCOM		14.01	14,874	239,498.01	208,384.74
DIODES INC	254543101	DIOD		35.48	32,225	1,040,100.13	1,143,343.00
DIONEX CORP.	254546104	DNEX		56.71	25,320	896,774.56	1,435,897.20
DIRECT GENERAL CORP	25456W204	DRCT		20.64	67,600	1,196,049.00	1,395,263.99
DISCOVERY HOLDING CO-A	25468Y107	DISCA		16.09	392,100	5,542,292.54	6,308,888.99
DISCOVERY LABORATORIES INC	254668106	DSCO		2.36	83,900	210,715.87	198,004.00
DISNEY (WALT) CO.	254687106	DIS		34.27	4,380,290	118,794,090.47	150,112,538.30
DISTRIBUTED ENERGY SYSTEMS CORP	25475V104	DESC		3.60	157,000	585,923.99	565,200.00
DITECH NETWORKS	25500T108	DITC		6.92	219,600	2,162,918.30	1,519,632.00
DIVERSA CORP	255064107	DVSA		10.88	18,200	180,144.18	198,016.00
DIVX INC	255413106	DIVX		23.07	9,100	257,530.00	209,937.00
DJO, INC.	23325G104	DJO		42.82	6,300	160,530.18	269,766.00
DOBSON COMMUNICATIONS CORP	256069105	DCEL		8.71	42,900	286,868.12	373,659.01
DOLBY LABORATORIES INC-CL A	25659T107	DLB		31.02	52,535	968,059.42	1,629,635.70
DOLLAR THRIFTY AUTOM	256743105	DTG		45.61	18,100	474,535.90	825,541.00
DOLLAR TREE STORES INC	256747106	DLTR		30.10	357,615	9,817,952.74	10,764,211.50



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			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
DOMINION RESOURCES INC-VA	25746U109	D		83.84	1,099,800	70,307,151.35	92,207,232.00
DOMINO'S PIZZA INC	25754A201	DPZ		28.00	22,600	424,704.68	632,800.00
DONALDSON CO INC	257651109	DCI		34.71	2,800	89,351.91	97,188.00
DONEGAL GROUP INC	257701201	DGICA		19.59	7,733	114,113.72	151,489.47
DONNELLEY (R.R.) & SONS CO.	257867101	RRD		35.54	2,700	89,509.28	95,958.01
DORAL FINANCIAL CORP.	25811P100	DRL		2.87	202,700	3,145,309.76	581,749.00
DOV PHARMACEUTICAL INC	259858108	DOVP		0.27	310,300	676,732.08	83,781.00
DOVER CORP.	260003108	DOV		49.02	1,214,500	46,529,929.85	59,534,790.00
DOVER DOWNS GAMING &	260095104	DDE		13.37	61,150	724,489.60	817,575.51
DOW CHEMICAL CO	260543103	DOW		39.94	1,752,800	60,370,053.68	70,006,832.00
DOW JONES & CO INC	260561105	DJ		38.00	6,300	245,767.77	239,400.00
DOWNEY FINANCIAL CORP.	261018105	DSL		72.58	31,800	2,156,509.03	2,308,044.00
DPL INC	233293109	DPL		27.78	1,400	30,841.38	38,892.00
DRESS BARN INC.	261570105	DBRN		23.33	95,700	1,433,231.40	2,232,680.99
DRESSER-RAND GROUP INC	261608103	DRC		24.47	41,600	944,121.03	1,017,952.00
DREW INDS INC	26168L205	DW		26.01	11,000	324,478.27	286,109.99
DRIL-QUIP INC	262037104	DRQ		39.16	92,440	2,382,225.77	3,619,950.38
DRUGSTORE COM INC	262241102	DSCM		3.66	47,800	171,602.00	174,948.00
DSP GROUP INC.	23332B106	DSPG		21.70	32,500	715,052.39	705,250.00
DST SYSTEMS INC	233326107	DST		62.63	308,100	15,271,627.40	19,296,303.00
DSW INC-CLASS A	23334L102	DSW		38.57	47,800	1,723,144.72	1,843,646.00
DTS INC	23335C101	DTSI		24.19	13,800	268,859.13	333,822.00
DUKE ENERGY CORPORATION	26441C105	DUK		33.21	2,682,380	67,708,281.97	89,081,839.80
DUN & BRADSTREET CORP	26483E100	DNB		82.79	286,700	16,536,866.01	23,735,893.00
DUQUESNE LIGHT HOLDINGS INC	266233105	DQE		19.85	62,200	1,171,148.77	1,234,669.99
DXP ENTERPRISES INC NEW	233377407	DXPE		35.04	1,000	23,576.00	35,040.00
DYCOM INDUSTRIES INC.	267475101	DY		21.12	35,900	727,179.07	758,208.00
DYNAMEX INC	26784F103	DDMX		23.36	29,800	560,694.77	696,127.99
DYNAMIC MATERIALS CORP	267888105	BOOM		28.10	52,963	1,771,323.21	1,488,260.31
DYNEGY INC	26816Q101	DYN		7.24	130,820	661,074.16	947,136.79
E I DUPONT DE NEM.	263534109	DD		48.71	1,362,200	65,217,484.76	66,352,762.00
E*TRADE GROUP INC.	269246104	ETFC		22.42	1,427,500	29,595,283.30	32,004,550.01



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EAGLE TEST SYS INC	270006109	EGLT		14.58	47,050	685,871.37	685,989.00
EARTHLINK INC	270321102	ELNK		7.10	402,260	3,535,120.94	2,856,046.00
EAST WEST BANCORP INC.	27579R104	EWBC		35.42	871,077	31,051,496.91	30,853,547.35
EASTMAN CHEMICAL CO.	277432100	EMN		59.31	2,600	149,676.97	154,206.00
EATON CORP.	278058102	ETN		75.14	60,300	2,980,059.95	4,530,942.00
EATON VANCE CORP.	278265103	EV		33.01	900	22,736.97	29,708.99
EBAY INC	278642103	EBAY		30.07	1,284,100	36,421,122.63	38,612,887.00
ECHELON CORP	27874N105	ELON		8.00	78,100	757,511.10	624,799.99
ECHOSTAR COMMUNICATIONS - A	278762109	DISH		38.03	610,100	23,137,421.20	23,202,103.00
ECLIPSYS CORP	278856109	ECLP		20.56	10,023	134,995.71	206,072.89
ECOLAB INC	278865100	ECL		45.20	22,300	732,092.88	1,007,960.00
EDGAR ONLINE INC	279765101	EDGR		3.50	2,740,128	9,352,852.39	9,590,448.00
EDGE PETROLEUM CORP	279862106	EPEX		18.24	59,800	1,181,939.71	1,090,752.00
EDGEWATER TECHNOLOGIN INC.	280358102	EDGW		6.11	31,700	160,428.51	193,687.00
EDISON INTERNATIONAL	281020107	EIX		45.48	262,600	8,354,482.56	11,943,048.00
EDO CORP	281347104	EDO		23.74	9,900	303,008.76	235,026.00
EDWARDS (A.G.) INC	281760108	AGE		63.29	88,400	3,791,451.57	5,594,836.00
EDWARDS LIFESCIENCES	28176E108	EW		47.04	23,345	959,214.72	1,098,148.79
EFUNDS CORP	28224R101	EFD		27.50	27,700	488,152.87	761,750.00
EGL, INC.	268484102	EAGL		29.78	10,400	352,806.48	309,712.00
EHEALTH INC	28238P109	EHTH		20.11	5,700	120,840.00	114,627.00
EL PASO CORP	28336L109	EP		15.28	2,220,000	35,257,541.17	33,921,600.00
EL PASO ELECTRIC COMPANY	283677854	EE		24.37	82,350	1,463,735.16	2,006,869.50
ELECTRO RENT CORP	285218103	ELRC		16.70	24,550	366,130.25	409,985.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO		20.14	33,226	686,228.18	669,171.64
ELECTRONIC ARTS, INC	285512109	ERTS		50.36	804,000	35,693,915.06	40,489,440.00
ELECTRONIC DATA SYSTEMS	285661104	EDS		27.55	441,400	11,128,864.70	12,160,570.00
ELECTRONICS FOR IMAGING	286082102	EFII		26.58	114,925	2,722,841.82	3,054,706.50
ELI LILLY & COMPANY	532457108	LLY		52.10	1,303,700	64,131,994.43	67,922,770.00
ELIZABETH ARDEN INC	28660G106	RDEN		19.05	21,200	442,070.49	403,860.00
ELKCORP	287456107	ELK		41.09	12,200	352,740.40	501,298.00
EMAGEON INC	29076V109	EMAG		15.36	12,500	196,342.50	192,000.00



Group: DOMESTIC EQUITIES

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
-			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
EMBARQ CORP	29078E105	EQ		52.56	815,591	35,249,590.48	42,867,462.98
EMC CORP	268648102	EMC		13.20	5,006,400	64,224,460.31	66,084,480.00
EMC INS GROUP INC	268664109	EMCI		34.12	29,700	658,977.39	1,013,363.99
EMCOR GROUP INC	29084Q100	EME		56.85	44,400	1,126,297.80	2,524,140.00
EMDEON CORP.	290849108	HLTH		12.39	44,800	530,022.65	555,072.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS		11.16	5,000	50,500.00	55,800.00
EMERSON ELECTRIC CO	291011104	EMR		44.09	1,793,000	47,154,648.26	79,053,369.99
EMMIS COMMUNICATIONS	291525103	EMMS		8.24	725,000	10,112,010.76	5,974,000.00
EMPIRE DIST ELEC CO	291641108	EDE		24.69	4,400	96,185.66	108,636.00
EMS TECHNOLOGIES INC	26873N108	ELMG		20.03	9,000	161,697.60	180,270.00
EMULEX CORP	292475209	ELX		19.51	164,525	3,065,929.30	3,209,882.75
ENBRIDGE ENERGY MANAGEMENT	29250X103	EEQ		48.50	155,000	6,694,188.08	7,517,514.66
ENCORE ACQUISITION CO	29255W100	EAC		24.53	31,550	681,804.77	773,921.50
ENCORE WIRE CORP	292562105	WIRE		22.01	33,950	825,520.90	747,239.50
ENCYSIVE PHARMACEUTICALS INC	29256X107	ENCY		4.21	35,300	237,283.07	148,613.00
ENDO PHARMACEUTICALS	29264F205	ENDP		27.58	1,331,700	33,608,317.55	36,728,286.00
ENERGEN CORP.	29265N108	EGN		46.94	1,800	85,055.97	84,492.00
ENERGIZER HOLDINGS INC.	29266R108	ENR		70.99	456,500	30,434,653.82	32,406,935.01
ENERGY CONVERSION DE	292659109	ENER		33.98	17,800	488,113.69	604,844.00
ENERGY EAST CORP.	29266M109	EAS		24.80	334,700	8,034,119.57	8,300,560.00
ENERGY PARTNERS LTD	29270U105	EPL		24.42	59,050	1,067,260.89	1,442,001.01
ENERGYSOUTH INC	292970100	ENSI		40.10	4,150	94,659.22	166,415.00
ENERSYS	29275Y102	ENS		16.00	106,700	1,694,858.33	1,707,200.00
ENNIS BUSINESS FORMS	293389102	EBF		24.46	58,600	1,056,487.54	1,433,355.99
ENPRO INDUSTRIES INC	29355X107	NPO		33.21	87,750	2,042,703.02	2,914,177.49
ENSTAR GROUP INC	29358R107	ESGR		95.90	2,000	176,831.53	191,800.01
ENTEGRIS INC	29362U104	ENTG		10.82	213,338	2,222,510.22	2,308,317.16
ENTERCOM COMMUNICATIONS CORP	293639100	ETM		28.18	317,200	9,242,260.29	8,938,696.00
ENTERGY CORP.	29364G103	ETR		92.32	249,300	14,708,757.33	23,015,376.00
ENTRAVISION COMMUNIC	29382R107	EVC		8.22	593,295	4,610,667.36	4,876,884.91
ENZO BIOCHEM INC.	294100102	ENZ		14.27	26,639	369,636.17	380,138.53
ENZON PHARMACEUTICALS INC	293904108	ENZN		8.51	256,815	2,337,978.19	2,185,495.66



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
EOG RESOURCES INC	26875P101	EOG		62.45	264,600	15,961,360.53	16,524,270.00
EPICOR SOFTWARE CORPORATION	29426L108	EPIC		13.51	228,059	2,653,125.52	3,081,077.10
EPIQ SYSTEMS INC	26882D109	EPIQ		16.97	525,000	8,089,788.57	8,909,250.00
EQUIFAX INC	294429105	EFX		40.60	213,400	7,977,073.32	8,664,040.00
EQUINIX INC	29444U502	EQIX		75.62	53,890	2,254,255.92	4,075,161.79
ERESEARCH TECHNOLOGY	29481V108	ERES		6.73	29,400	245,066.64	197,862.00
ERIE INDTY CO	29530P102	ERIE		57.98	1,700	86,517.38	98,566.00
ESCO TECHNOLOGIES INC	296315104	ESE		45.44	55,915	1,983,365.44	2,540,777.60
ESPEED INC	296643109	ESPD		8.73	62,600	567,286.61	546,498.00
ESSEX CORP	296744105	KEYW		23.91	66,980	1,404,698.15	1,601,491.79
ESTEE LAUDER CO.	518439104	EL		40.82	400,300	15,684,591.75	16,340,246.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL		40.23	18,100	583,211.66	728,163.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH		36.11	132,800	4,575,996.54	4,795,408.00
EURONET WORLDWIDE IN	298736109	EEFT		29.69	20,845	662,559.36	618,888.06
EV3 INC	26928A200	EVVV		17.23	9,800	169,505.70	168,854.00
EVERGREEN ENERGY INC.	30024B104	EEE		9.89	492,300	5,136,009.75	4,868,847.00
EVERGREEN SOLAR INC	30033R108	ESLR		7.57	3,400	46,421.81	25,738.01
EXAR CORP	300645108	EXAR		13.00	84,500	1,282,062.11	1,098,500.00
EXCEL TECHNOLOGY INC	30067T103	XLTC		25.59	36,100	1,034,343.52	923,799.00
EXCO RESOURCES INC	269279402	XCO		16.91	306,600	3,877,419.17	5,184,606.00
EXELIXIS INC	30161Q104	EXEL		9.00	26,081	243,718.10	234,729.00
EXELON CORP	30161N101	EXC		61.89	927,100	32,013,912.38	57,378,219.00
EXLSERVICE HOLDINGS INC	302081104	EXLS		21.04	5,700	125,400.00	119,928.00
EXPEDIA INC	30212P105	EXPE		20.98	91,100	1,454,242.33	1,911,278.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD		40.50	496,100	25,108,870.65	20,092,049.99
EXPLORATION CO	302133202	TXCO		13.34	36,800	379,083.46	490,912.00
EXPONENT INC	30214U102	EXPO		18.66	32,900	518,604.25	613,914.00
EXPRESS SCRIPTS	302182100	ESRX		71.60	461,700	27,145,297.67	33,057,719.99
EXPRESSJET HOLDINGS INC	30218U108	XJT		8.10	164,400	1,347,349.79	1,331,639.99
EXTREME NETWORKS INC	30226D106	EXTR		4.19	285,300	1,367,215.66	1,195,406.99
EXXON MOBIL CORPORATION	30231G102	XOM		76.63	10,355,100	293,527,008.05	793,511,312.99
EZCORP INC CL A	302301106	EZPW		16.25	160,500	2,029,059.01	2,608,125.00



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840,775.00

228,558.60

Page 266 of 397 **BOOK** MARKET VALUE VALUE DESCRIPTION **IDENTIFIER TICKER** PRICE SHARES Group: DOMESTIC EQUITIES Instrument: COM **COMMON STOCK** F N B CORP VA 302930102 **FNBP** 41.55 19,179 519,116.10 796,887.45 303075105 56.48 90,368.00 FACTSET RESEARCH SYSTEMS INC. **FDS** 1,600 68,633.34 731,700.00 303250104 FIC FAIR ISAAC INC. 40.65 18,000 651,957.56 FAIRCHILD SEMICONDUTOR CORP 303726103 **FCS** 60,400 16.81 1,091,478.10 1,015,324.00 FALCONSTOR SOFTWARE 306137100 **FALC** 8.65 22,100 160,004.00 191,165.00 307000109 **FDO** 29.33 27,100 685,309.42 794,843.00 **FAMILY DOLLAR STORES** FARMER BROS CO **FARM** 21.35 80,848.56 85,400.00 307675108 4,000 FARMERS CAP BK CORP 309562106 **FFKT** 34.13 6,500 221,864.46 221,845.00 **FARO TECHNOLOGIES INC** 311642102 **FARO** 24.04 1,209,212.00 50,300 1,060,983.29 FASTENAL CO 311900104 **FAST** 35.88 202,946 4,553,745.41 7,281,702.49 FBL FINANCIAL GROUP INC.-CL A 30239F106 FFG 39.08 34,600 967,079.05 1,352,168.00 FED. NATL. MTG. ASSN. 313586109 **FNM** 59.39 1,395,000 68,622,375.92 82,849,050.00 FEDERAL AGRIC MTG CO 313148306 AGM 27.13 37,500 878,142.03 1,017,375.00 FEDERAL SIGNAL CORP 313855108 **FSS** 16.04 34,800 564,701.66 558,192.01 FEDERATED DEPARTMENT STORES 31410H101 FD 38.13 807,724 26,939,718.95 30,798,516.12 FEDERATED INVESTORS INC.-CL B 314211103 FII 33.78 268,100 7,774,341.21 9,056,418.00 FEDEX CORPORATION 31428X106 FDX 108.62 481,500 28,645,687.01 52,300,529.99 FERRO CORP 315405100 FOE 20.69 8,500 173,264.78 175,864.99 FIBERTOWER CORP 31567R100 **FTWR** 5.88 67,000 729,241.89 393,960.00 FIDELITY BANKSHARES 31604Q107 **FFFL** 39.67 15,000 394,291.06 595,050.00 FIDELITY NATIONAL FINANCIAL INC. 31620R105 **FNF** 23.88 5,875 101,457.92 140,295.00 FIDELITY NATIONAL INFORMATION 31620M106 FIS 40.09 34,612 1,201,429.75 1,387,595.07 FIFTH THIRD BANCORP 316773100 **FITB** 40.93 1,322,600 61,259,949.02 54,134,018.00 FIF FINANCIAL FEDERAL CORP. 317492106 29.41 318,949 7,545,092.83 9,380,290.09 FINISAR CORPORATION 31787A101 **FNSR** 3.23 51,900 237,146.39 167,637.00 730,032.00 FIRST ACCEPTANCE CORP 318457108 FAC 10.72 68,100 639,676.82 FIRST AMERICAN CORP. 318522307 FAF 40.68 48,800 1,142,634.94 1,985,184.00 **FBNC** FIRST BANCORP N C 318910106 21.84 7,100 151,981.89 155,064.00 318672102 **FBP** 1,478,525.13 1,316,093.00 FIRST BANCORP PR 9.53 138,100 FIRST BUSEY CORP 319383105 **BUSE** 23.05 9,050 173,726.84 208,602.50

25.87

24.60

32,500

9,291

401,608.42

203,348.18

FCFS

FCTR

31942D107

319439105

Group: DOMESTIC EQUITIES

FIRST CHARTER CORP

FIRST CASH FINANCIAL SERVICES INC



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BOOK MARKET VALUE VALUE DESCRIPTION **IDENTIFIER TICKER** PRICE SHARES Group: DOMESTIC EQUITIES Instrument: COM **COMMON STOCK** FIRST CMNTY BANCORP 31983B101 **FCBP** 52.27 8,347 375,845.82 436,297.70 **FCBC** 39.56 FIRST CMNTY BANCSHAR 31983A103 22,532 694,785.93 891,365.92 **FCF** 950,844.00 FIRST COMWLTH FINL C 319829107 13.43 70,800 943,500.54 31986R103 **FCGI** FIRST CONSULTING GRO 13.76 93,100 823,699.31 1,281,056.00 FIRST DATA CORP 319963104 **FDC** 25.52 1,360,400 25,170,849.79 34,717,407.99 337932107 FΕ 60.30 576,000 FIRST ENERGY CORP. 21,369,016.63 34,732,799.99 FIRST FINANCIAL HOLDINGS INC 320239106 **FFCH** 18,000 591,270.78 39.18 705,240.00 FIRST FINL BANCORP O 320209109 **FFBC** 16.61 888 15,184.61 14,749.68 FIRST FINL BANKSHARE 32020R109 FFIN 41.86 12,400 314,961.78 519,064.00 FIRST FINL CORP IND 320218100 THFF 35.45 36,300 1,072,755.92 1,286,835.00 FIRST HORIZON NATIONAL CORPORATION 320517105 FHN 41.78 638,900 25,749,010.05 26,693,242.00 FIRST IND CORP 32054R108 FINB 25.36 7,575 150,675.14 192,102.00 FIRST MERCHANTS CORP 320817109 **FRME** 27.19 49,453 1,191,346.19 1,344,627.06 FIRST MERCURY FINANCIAL CORP 320841109 **FMR** 23.52 344,245 6,477,642.71 8,096,642.40 FIRST MIDWEST BANCORP INC. 320867104 **FMBI** 38.68 116,833 3,769,071.96 4,519,100.44 FIRST NIAGARA FINL G 33582V108 **FNFG** 14.86 75,642 1,035,791.56 1,124,040.12 FIRST REGIONAL BANCORP/CAL 33615C101 **FRGB** 34.09 31,800 784,847.64 1,084,061.99 FIRST REPUBLIC BANK 336158100 **FRC** 39.08 15,200 362,477.23 594,016.00 FIRST SOLAR INC 336433107 **FSLR** 29.80 51,535 1,366,714.64 1,535,743.00 FIRST SOUTH BANCORP 33646W100 **FSBK** 31.89 4,900 107,541.61 156,261.00 FIRSTFED FINANCIAL CORP 337907109 **FED** 66.97 29,500 1,246,027.99 1,975,615.00 FIRSTMERIT CORPORATION 337915102 **FMER** 24.14 111,600 2,336,886.25 2,694,024.00 FIRSTSERVICE CORPORATION 33761N109 **FSRV** 23.10 18,250 435,920.31 421,575.00 FLAGSTAR BANCORP INC 337930101 **FBC** 14.84 1,839,380 34,450,718.56 27,296,399.20 FLANDERS CORP 338494107 **FLDR** 9.90 7,600 71,167.57 75,240.00 **FLIR** 262,847 FLIR SYSTEMS INC 302445101 31.83 6,671,151.28 8,366,420.05 FLORIDA EAST COAST I 340632108 FLA 59.60 20,900 761,273.51 1,245,640.00 343468104 **FLOW** FLOW INTL CORP 11.02 120,961 1,416,693.44 1,332,990.22 343498101 FLO 1,780,260.40 FLOWERS INDUSTRIES INC. 26.99 65,960 1,380,184.95 FLOWSERVE CORP. 34354P105 FLS 50.47 23,600 779,803.67 1,191,092.01 FLUOR CORP 343412102 FLR 81.65 235,000 20,556,406.12 19,187,750.00 FLUSHING FINL CORP 343873105 **FFIC** 17.07 11,450 186,566.43 195,451.50



Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
FMC CORP.	302491303	FMC		76.55	1,400	100,167.98	107,170.00
FMC TECHNOLOGIES INC	30249U101	FTI		61.63	446,807	25,999,459.15	27,536,715.42
FNB CORP	302520101	FNB		18.27	34,300	574,382.13	626,661.00
FOOT LOCKER INC	344849104	FL		21.93	33,400	817,580.86	732,462.00
FORD MOTOR COMPANY	345370860	F		7.51	3,138,800	37,860,787.04	23,572,388.00
FOREST CITY ENTERPRI	345550107	FCE.A		58.40	14,000	573,006.92	817,600.00
FOREST LABORATORIES INC.	345838106	FRX		50.60	484,700	18,570,132.76	24,525,820.01
FORMFACTOR INC	346375108	FORM		37.25	90,641	2,967,520.63	3,376,377.25
FORRESTER RESEARCH INC	346563109	FORR		27.11	8,300	154,626.24	225,013.00
FORTUNE BRANDS INC.	349631101	FO		85.39	347,600	17,416,955.10	29,681,564.00
FORWARD AIR CORPORATION	349853101	FWRD		28.93	27,170	759,287.76	786,028.11
FOSSIL INC.	349882100	FOSL		22.58	43,707	962,359.62	986,904.06
FOSTER L B CO	350060109	FSTR		25.91	6,100	148,017.11	158,051.00
FOSTER WHEELER LTD	G36535139	FWLT		55.14	22,934	944,580.82	1,264,580.76
FOUNDATION COAL HOLDINGS INC	35039W100	FCL		31.76	2,400	77,089.33	76,224.00
FOUNDRY NETWORKS INC	35063R100	FDRY		14.98	406,300	4,994,244.87	6,086,374.04
FOXHOLLOW TECHNOLOGIES INC	35166A103	FOXH		21.58	5,100	151,482.96	110,058.00
FPIC INS GROUP INC	302563101	FPIC		38.97	28,400	812,828.48	1,106,748.00
FPL GROUP INC.	302571104	FPL		54.42	565,500	22,860,480.36	30,774,509.99
FRANKLIN BANK CORP	352451108	FBTX		20.54	61,700	1,187,197.83	1,267,318.00
FRANKLIN ELEC INC	353514102	FELE		51.39	13,500	474,058.98	693,765.00
FRANKLIN RESOURCES INC	354613101	BEN		110.17	253,600	13,098,605.44	27,939,112.00
FRANKLIN STREET PPTYS CO	35471R106	FSP		21.05	19,300	377,260.09	406,265.00
FREDDIE MAC	313400301	FRE		67.90	1,513,000	80,082,156.37	102,732,700.00
FRED'S INC	356108100	FRED		12.04	23,800	450,568.35	286,552.00
FREEPORT MCMORAN CLASS B	35671D857	FCX		55.73	688,927	38,554,892.15	38,393,901.71
FREIGHTCAR AMERICA INC	357023100	RAIL		55.45	27,100	1,555,809.89	1,502,695.00
FREMONT GENERAL CORP.	357288109	FMT		16.21	116,800	2,308,326.59	1,893,328.00
FRIEDMAN BILLINGS RAMSEY -A	358434108	FBR		8.00	1,687,600	27,565,366.96	13,500,800.00
FRONTIER AIRLINES HOLDINGS INC	359059102	FRNT		7.40	119,600	1,120,554.08	885,040.02
FRONTIER FINL CORP W	35907K105	FTBK		29.23	14,950	254,348.82	436,988.53
FRONTIER OIL CORP	35914P105	FTO		28.74	713,400	20,227,071.67	20,503,116.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
FTD GROUP INC	30267U108	FTD		17.89	48,100	629,966.32	860,509.00
FTI CONSULTING INC	302941109	FCN		27.89	23,800	569,752.00	663,782.00
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS		22.08	94,100	1,641,628.31	2,077,728.00
FUELCELL ENERGY INC	35952H106	FCEL		6.46	31,700	311,469.84	204,782.00
FULLER H B CO	359694106	FUL		25.82	167,500	3,224,558.12	4,324,850.00
FULTON FINANCIAL CORP	360271100	FULT		16.70	2,801	47,086.48	46,776.70
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN		16.23	110,900	2,490,440.49	1,799,907.00
G & K SERV. CL-A	361268105	GKSR		38.89	12,730	457,513.47	495,069.70
GALLAGHER (ARTHUR) J & CO.	363576109	AJG		29.55	334,300	9,645,508.78	9,878,564.99
GAMESTOP CORP.	36467W109	GME		55.11	303,100	13,177,525.61	16,703,841.00
GANNETT INC	364730101	GCI		60.46	465,600	33,329,699.96	28,150,176.00
GAP INC	364760108	GPS		19.50	1,523,500	29,321,953.80	29,708,250.00
GARDNER DENVER MACHINERY	365558105	GDI		37.31	153,488	5,444,267.34	5,726,637.28
GARTNER INC-CL A	366651107	IT		19.79	16,500	228,852.37	326,535.00
GATEHOUSE MEDIA INC	367348109	GHS		18.56	15,700	307,720.00	291,392.00
GATEWAY INC.	367626108	GTW		2.01	168,900	523,012.94	339,488.99
GATX CORP	361448103	GMT		43.33	225,175	8,178,672.93	9,756,832.77
GAYLORD ENTMT CO	367905106	GET		50.93	28,900	887,940.41	1,471,877.00
GB&T BANCSHARES INC	361462104	GBTB		22.17	48,400	1,042,347.00	1,073,028.00
GEHL COMPANY	368483103	GEHL		27.53	7,600	247,663.22	209,228.00
GEMSTAR-TV GUIDE INTL INC	36866W106	GMST		4.01	4,147,900	19,304,620.59	16,633,079.00
GENCORP INC	368682100	GY		14.02	38,900	627,023.82	545,378.00
GENENTECH INC.	368710406	DNA		81.13	663,100	30,526,050.72	53,797,303.00
GENERAL CABLE CORP	369300108	BGC		43.71	342,490	5,471,837.90	14,970,237.89
GENERAL COMMUNICATION	369385109	GNCMA		15.73	2,586,618	26,816,199.80	40,687,501.15
GENERAL DYNAMICS CORP.	369550108	GD		74.35	872,900	41,760,210.56	64,900,115.00
GENERAL ELECTRIC CO	369604103	GE		37.21	18,598,500	445,659,510.35	692,050,184.99
GENERAL MILLS INC	370334104	GIS		57.60	558,600	25,889,540.83	32,175,360.00
GENERAL MOTORS CORP	370442105	GM		30.72	817,100	34,476,954.09	25,101,312.00
GENESCO INC.	371532102	GCO		37.30	13,900	377,182.74	518,470.00
GENESEE & WYO INC	371559105	GWR		26.24	123,350	2,588,046.49	3,236,704.01
GENESIS HEALTHCARE CORP	37184D101	GHCI		47.23	32,000	865,512.09	1,511,360.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
GENESIS MICROCHIP INC.	37184C103	GNSS		10.14	94,800	1,211,532.02	961,272.01
GENITOPE CORP	37229P507	GTOP		3.52	35,200	276,466.31	123,904.01
GENLYTE GROUP INC	372302109	GLYT		78.11	90,272	3,612,972.28	7,051,145.92
GENOMIC HEALTH INC	37244C101	GHDX		18.60	22,200	298,808.30	412,920.00
GEN-PROBE INC	36866T103	GPRO		52.37	30,900	868,883.47	1,618,233.00
GENTA INC	37245M207	GNTA		0.44	91,600	76,229.52	40,533.00
GENTIVA HEALTH SERVICES	37247A102	GTIV		19.06	78,386	1,295,860.60	1,494,037.15
GENUINE PARTS CO	372460105	GPC		47.43	16,700	697,864.26	792,081.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW		34.21	689,700	23,539,579.92	23,594,637.00
GENZYME CORP. GEN. DIV.	372917104	GENZ		61.58	377,900	16,816,087.84	23,271,082.00
GEOMET INC	37250U201	GMET		10.40	10,200	95,880.00	106,080.00
GEORGIA GULF CORP	373200203	GGC		19.31	59,800	1,637,404.05	1,154,738.01
GERBER SCIENTIFIC	373730100	GRB		12.56	13,500	175,598.55	169,560.00
GERDAU AMERISTEEL CORP	37373P105	GNA		8.92	600,000	3,097,259.23	5,352,000.00
GERON CORP	374163103	GERN		8.78	46,100	352,599.38	404,758.00
GEVITY HR INC	374393106	GVHR		23.69	57,150	1,292,120.08	1,353,883.50
GFI GROUP INC	361652209	GFIG		62.26	35,403	1,976,465.50	2,204,190.78
GIANT INDUSTRIES INC	374508109	GI		74.95	21,700	883,247.75	1,626,415.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK		23.51	335,900	7,684,948.93	7,897,009.00
GILEAD SCIENCES INC.	375558103	GILD		64.93	732,900	15,790,957.85	47,587,196.98
GLACIER BANCORP INC	37637Q105	GBCI		24.44	19,396	306,294.51	474,038.24
GLADSTONE CAPITAL CO	376535100	GLAD		23.86	136,700	3,001,203.27	3,261,662.01
GLADSTONE INVESTMENT CORP	376546107	GAIN		15.31	232,800	3,392,027.18	3,564,168.00
GLATFELTER	377316104	GLT		15.50	26,500	422,387.72	410,750.00
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK		52.76	514,700	25,427,610.38	27,155,572.00
GLOBAL CASH ACCESS INC	378967103	GCA		16.23	100	1,577.00	1,623.00
GLOBAL IMAGING SYSTEMS INC	37934A100	GISX		21.95	89,125	1,566,836.63	1,956,293.75
GLOBAL INDUSTRIES LTD.	379336100	GLBL		13.04	111,100	1,355,392.91	1,448,744.00
GLOBAL PAYMENTS INC	37940X102	GPN		46.30	437,600	15,823,294.25	20,260,879.99
GLOBAL SANTAFE CORP.	G3930E101	GSF		58.78	73,088	3,014,586.59	4,296,112.64
GLOBAL SOURCES LIMITED	G39300101	GSOL		17.78	13,520	227,535.27	240,385.60
GLOBALSTAR INC	378973408	GSAT		13.91	19,000	267,900.00	264,290.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	QUITIES			
			Instrument: COM	COMMON STOCK			
GMX RESOURCES INC	38011M108	GMXR		35.50	4,800	148,386.24	170,400.00
GOLAR LNG LTD	G9456A100	GLNG		12.80	67,340	949,549.01	861,951.99
GOLD KIST INC	380614107	GKIS		21.02	72,500	1,142,043.88	1,523,950.00
GOLDEN TELECOM INC	38122G107	GLDN		46.84	46,300	1,239,487.34	2,168,692.01
GOLDMAN SACHS GROUP INC	38141G104	GS		199.35	599,300	52,741,883.73	119,470,455.00
GOODMAN GLOBAL INC	38239A100	GGL		17.20	14,000	212,476.60	240,800.00
GOODRICH PETROLEUM CORP	382410405	GDP		36.18	7,400	209,183.94	267,732.00
GOODYEAR T & R	382550101	GT		20.99	2,194,700	29,130,368.89	46,066,753.01
GOOGLE INC - CL A	38259P508	GOOG		460.48	347,350	116,781,002.21	159,947,728.01
GORMAN RUPP CO	383082104	GRC		36.97	6,750	113,345.32	249,547.50
GRACE W.R. & COMPANY	38388F108	GRA		19.80	67,600	602,136.37	1,338,480.01
GRACO INC.	384109104	GGG		39.62	124,920	4,912,497.58	4,949,330.40
GRAFTECH INTERNATIONAL LTD	384313102	GTI		6.92	7,600	47,190.54	52,592.01
GRAINGER W W INC	384802104	GWW		69.94	33,600	1,768,097.12	2,349,984.01
GRAMERCY CAPITAL CORP	384871109	GKK		30.89	94,040	2,405,556.86	2,904,895.58
GRANITE CONSTRUCTION INC	387328107	GVA		50.32	76,900	3,061,517.04	3,869,608.00
GRANT PRIDECO INC.	38821G101	GRP		39.77	490,000	14,306,787.56	19,487,300.00
GRAY TELEVISION INC	389375106	GTN		7.33	96,000	768,686.91	703,680.00
GREAT AMERN FINL RES	389915109	GFR		23.05	34,000	549,348.24	783,700.00
GREAT ATL & PAC TEA	390064103	GAP		25.74	50,800	1,295,314.46	1,307,591.98
GREAT PLAINS ENERGY INC	391164100	GXP		31.80	8,700	277,134.72	276,660.00
GREAT SOUTHN BANCORP	390905107	GSBC		29.51	6,200	150,831.35	182,962.00
GREAT WOLF RESORTS INC	391523107	WOLF		13.96	178,600	2,492,334.03	2,493,256.01
GREATBATCH INC.	39153L106	GB		26.92	54,100	1,325,315.73	1,456,372.00
GREATER BAY BANCORP	391648102	GBBK		26.33	76,506	1,896,950.82	2,014,402.98
GREENBRIER COS INC	393657101	GBX		30.00	258,100	7,518,432.98	7,743,000.00
GREENE COUNTY BANCSHARES INC	394361208	GCBS		39.73	5,200	189,384.00	206,596.00
GREENHILL & CO INC	395259104	GHL		73.80	10,500	577,873.90	774,900.00
GREIF INC	397624107	GEF		118.40	24,200	1,481,378.79	2,865,280.01
GREY WOLF INC	397888108	GW		6.86	297,500	1,833,131.45	2,040,850.00
GRIFFON CORPORATION	398433102	GFF		25.50	103,900	2,274,838.02	2,649,449.99
GROUP 1 AUTOMOTIVE	398905109	GPI		51.72	39,000	1,364,302.33	2,017,080.00



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BOOK MARKET VALUE VALUE DESCRIPTION **IDENTIFIER TICKER** PRICE SHARES Group: DOMESTIC EQUITIES Instrument: COM **COMMON STOCK** GSI COMMERCE INC 36238G102 **GSIC** 18.75 2,800 41,521.09 52,500.00 GTX INC. 40052B108 **GTXI** 17.84 69,100 868,952.23 1,232,744.00 **GUESS INC** 401617105 **GES** 2,632,345.00 63.43 41,500 1,829,378.55 **GUITAR CENTER INC** 402040109 **GTRC** 70,079 45.46 3,433,463.58 3,185,791.34 **GULFMARK OFFSHORE INC** 402629109 **GMRK** 37.41 9,500 150,607.95 355,395.00 402635304 **GPOR** 13.59 7,700 84,990.29 104,643.00 **GULFPORT ENERGY CORP GYMBOREE CORP** 403777105 **GYMB** 49,800 971,854.47 1,900,368.01 38.16 093671105 HRB 23.04 214,400 4,939,776.00 H & R BLOCK INC. 5,121,308.87 **H&E EQUIPMENT SERVICES INC** 404030108 **HEES** 24.77 32,800 912,191.19 812,456.00 HAEMONETICS CORP/MASS 405024100 HAE 45.02 42,300 1,518,464.52 1,904,346.00 HAIN CELESTIAL GROUP 405217100 HAIN 31.21 18,500 397,514.04 577,385.00 HALLIBURTON COMPANY 406216101 HAL 31.05 2,400,900 52,148,725.09 74,547,945.00 HANA BIOSCIENCES INC 40963P105 **HNAB** 6.37 17,100 155,064.51 108.927.00 HANCOCK HLDG CO 410120109 **HBHC** 52.84 11,700 309,077.16 618,228.00 HANESBRANDS INC 410345102 HBI 23.62 241,400 5,650,090.73 5,701,868.00 HANMI FINL CORP 410495105 **HAFC** 22.53 49,778 814,388.25 1,121,498.34 HANOVER COMPRESSOR COMPANY 410768105 HC 18.89 3,238,500 44,342,783.79 61,175,264.96 HANSEN MEDICAL INC 411307101 **HNSN** 11.54 6,200 67,580.00 71,548.00 HANSEN NATURAL CORP 411310105 **HANS** 33.68 9,800 327,195.20 330,064.01 HARLAND JOHN H CO 412693103 JΗ 50.20 46,200 1,478,822.12 2,319,239.99 HARLEY-DAVIDSON INC 412822108 HOG 70.47 69,100 3,449,793.83 4,869,477.00 **HGIC** HARLEYSVILLE GROUP INC 412824104 34.82 60,820 1,627,059.62 2,117,752.42 **HNBC** HARLEYSVILLE NATL CO 412850109 19.31 29,025 613,859.69 560,472.75 HARMAN INTERNATIONAL 413086109 HAR 99.91 76,000 6,237,828.84 7,593,160.01 HARMONIC INC. 413160102 **HLIT** 7.27 222,500 1,716,289.56 1,617,575.00 82.72 HARRAH'S ENTERTAINMENT INC. 413619107 HET 153,467 9,553,187.68 12,694,790.24 HARRIS & HARRIS GROUP INC 413833104 TINY 12.09 12,400 157,165.04 149,916.00 **HPOL** 1,277,725.67 HARRIS INTERACTIVE INC 414549105 5.04 253,517 1,246,542.17 HARSCO CORP 415864107 **HSC** 227,307.96 228,300.00 76.10 3,000 HARTFORD FINL SERVICES 416515104 HIG 93.31 420,300 21,279,072.11 39,218,192.99 7.06 18,900 125,056.53 133,434.00 HARTMARX CORP. 417119104 HMX HARVEST NATURAL RESO **HNR** 10.63 106,600 1,133,157.99 41754V103 1,154,012.34



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
HASBRO INC	418056107	HAS		27.25	301,800	5,843,740.05	8,224,050.00
HAVERTY FURNITURE	419596101	HVT		14.80	66,700	1,063,486.16	987,159.98
HAWAIIAN ELECTRIC INDS	419870100	HE		27.15	2,600	70,336.55	70,590.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC		32.09	86,350	1,943,074.85	2,770,971.49
HEADWATERS INC	42210P102	HW		23.96	71,637	2,043,073.36	1,716,422.52
HEALTH MGMT ASSOCIATES CL A	421933102	НМА		21.11	1,107,551	23,075,936.49	23,380,401.61
HEALTH NET INC	42222G108	HNT		48.66	289,400	8,497,219.44	14,082,204.00
HEALTHCARE SVCS GRP	421906108	HCSG		28.96	16,300	240,738.90	472,048.01
HEALTHEXTRAS INC	422211102	HLEX		24.10	42,165	862,295.59	1,016,176.51
HEALTHSPRING INC	42224N101	HS		20.35	54,600	1,015,768.88	1,111,110.00
HEALTHTRONICS INC	42222L107	HTRN		6.66	152,500	979,286.65	1,015,650.00
HEALTHWAYS INC.	422245100	HWAY		47.71	62,117	1,858,779.50	2,963,602.08
HEARTLAND EXPRESS INC.	422347104	HTLD		15.02	227,628	2,945,203.99	3,418,972.53
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF		28.85	8,600	182,983.28	248,109.99
HECLA MINING CO.	422704106	HL		7.66	250,600	1,478,516.70	1,919,596.00
HEICO CORP	422806109	HEI		38.83	12,300	198,951.29	477,609.00
HEIDRICK & STRUGGLES INTL	422819102	HSII		42.36	37,900	1,367,844.46	1,605,444.00
HEINZ H. J. CO.	423074103	HNZ		45.01	123,300	4,587,236.99	5,549,733.00
HEMISPHERX BIOPHARMA INC	42366C103	HEB		2.20	146,300	347,342.47	321,860.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY		21.40	130,100	2,619,139.22	2,784,140.00
HENRY SCHEIN INC	806407102	HSIC		48.98	8,400	372,373.94	411,432.00
HERCULES INCORPORATED	427056106	HPC		19.31	321,325	4,248,729.85	6,204,785.76
HERCULES OFFSHORE INC	427093109	HERO		28.90	43,724	1,377,027.08	1,263,623.60
HERITAGE COMMERCE CORP	426927109	HTBK		26.64	7,100	131,680.87	189,144.00
HERLEY INDS INC DEL	427398102	HRLY		16.19	71,600	1,002,648.41	1,159,203.99
HERSHEY FOODS CORP.	427866108	HSY		49.80	33,600	1,732,494.64	1,673,280.00
HESS CORP.	42809H107	HES		49.57	245,300	11,315,922.15	12,159,521.00
HEWITT ASSOCIATES INC	42822Q100	HEW		25.75	575,000	14,820,898.21	14,806,250.00
HEWLETT-PACKARD CO	428236103	HPQ		41.19	5,935,600	136,485,378.63	244,487,364.00
HEXCEL CORP	428291108	HXL		17.41	550,865	8,487,104.31	9,590,559.63
HIBBETT SPORTING GOO	428565105	HIBB		30.53	7,525	116,706.80	229,738.25
HIGHLAND HOSPITALITY CORP	430141101	HIH		14.25	35,600	490,532.95	507,300.01



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
HILB ROGAL & HOBBS CO	431294107	HRH		42.12	171,900	5,685,347.89	7,240,428.00
HILLENBRAND IND.	431573104	НВ		56.93	105,800	5,868,099.84	6,023,194.00
HILTON HOTELS CORP.	432848109	HLT		34.90	72,500	1,676,441.78	2,530,250.00
HI-TECH PHARMACAL CO INC	42840B101	HITK		12.17	59,200	1,002,548.00	720,464.00
HITTITE MICROWAVE CORP	43365Y104	HITT		32.32	118,702	3,750,875.94	3,836,448.63
HOLLY CORP	435758305	HOC		51.40	197,800	7,599,943.54	10,166,920.00
HOLOGIC INC.	436440101	HOLX		47.28	108,900	2,281,085.68	5,148,792.00
HOME BANCSHARES INC	436893200	HOMB		24.04	11,400	251,712.00	274,056.00
HOME DEPOT INC.	437076102	HD		40.16	4,319,700	123,987,376.80	173,479,152.00
HONEYWELL INTERNATIONAL INC	438516106	HON		45.24	1,413,100	55,179,976.22	63,928,644.00
HOOKER FURNITURE CORP	439038100	HOFT		15.68	60,000	985,285.71	940,800.00
HORACE MANN EDUCATORS	440327104	HMN		20.20	80,400	1,377,770.17	1,624,080.00
HORIZON FINANCIAL CORP	44041F105	HRZB		24.06	12,483	186,631.79	300,340.98
HORIZON HEALTH CORP	44041Y104	HORC		19.57	8,900	176,344.77	174,173.01
HORMEL FOODS CORP	440452100	HRL		37.34	11,900	405,535.31	444,346.00
HORNBECK OFFSHORE SERVICES INC	440543106	HOS		35.70	5,500	167,227.20	196,350.01
HOSPIRA INC	441060100	HSP		33.58	1,890	73,260.04	63,466.19
HOT TOPIC INC	441339108	HOTT		13.34	116,675	1,718,395.11	1,556,444.50
HOUSEVALUES INC	44183Y102	SOLD		5.63	190,900	1,279,382.56	1,074,766.99
HOUSTON EXPL CO	442120101	THX		51.78	38,200	1,932,506.14	1,977,996.00
HOUSTON WIRE & CABLE CO	44244K109	HWCC		20.90	78,970	1,737,188.95	1,650,473.00
HOVNANIAN ENTERPRISES-A	442487203	HOV		33.90	73,000	2,195,775.29	2,474,700.00
HUB GROUP INC	443320106	HUBG		27.55	25,400	433,784.24	699,770.00
HUB INTERNATIONAL LIMITED	44332P101	HBG		31.39	176,440	4,378,211.63	5,538,451.61
HUBBELL INC	443510201	HUB.B		45.21	27,800	1,251,281.07	1,256,838.00
HUDSON CITY BANCORP INC	443683107	HCBK		13.88	133,700	1,675,986.91	1,855,756.01
HUDSON HIGHLAND GROUP INC	443792106	HHGP		16.68	34,900	455,055.69	582,132.01
HUMAN GENOME SCIENCE	444903108	HGSI		12.44	61,000	723,729.57	758,840.00
HUMANA INC.	444859102	HUM		55.31	286,400	9,446,038.89	15,840,784.01
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT		20.77	137,745	3,038,773.26	2,860,963.65
HURON CONSULTING GROUP INC	447462102	HURN		45.34	10,400	357,974.24	471,536.00
HUTCHINSON TECH.	448407106	нтсн		23.57	58,000	1,695,788.39	1,367,059.99



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BOOK MARKET VALUE VALUE DESCRIPTION **IDENTIFIER TICKER** PRICE SHARES Group: DOMESTIC EQUITIES Instrument: COM **COMMON STOCK HYDRIL** 448774109 **HYDL** 75.19 60,738 3,448,074.72 4,566,890.23 HYPERCOM CORP 44913M105 HYC 6.35 1,230,776.02 158,900 1,009,015.00 44914M104 **HYSL** HYPERION SOLUTIONS CORP. 35.94 44,400 1,251,069.31 1,595,736.00 12 TECHNOLOGIES INC 465754208 **ITWO** 22.82 106,406.16 191,688.00 8,400 IAC/INTERACTIVE CORP 44919P300 IACI 37.16 258,600 8,606,968.98 9,609,576.02 **IBERIABANK CORP** 450828108 **IBKC** 59.05 317,757.98 342,844.30 5,806 ICON PLC - ADR 45103T107 **ICLR** 37.70 110,179 2,243,820.85 4,153,748.32 ICONIX BRAND GROUP INC 451055107 **ICON** 19.39 28,500 488,458.27 552,615.00 ICOS CORPORATION 449295104 **ICOS** 33.79 44,500 1,058,667.31 1,503,655.00 ICT GROUP INC 44929Y101 **ICTG** 31.59 4,000 98,100.00 126,360.00 ICU MEDICAL INC. 44930G107 **ICUI** 40.68 28,500 1,112,142.55 1,159,379.99 IDACORP, INC. 451107106 IDA 38.65 117,500 3,941,898.72 4,541,375.03 IDEARC INC 451663108 IAR 28.65 236,869 6,878,965.67 6,786,296.85 IDEX CORPORATION 45167R104 IEX 47.41 25,300 778,229.83 1,199,473.00 **IDEXX LABS INC** 45168D104 **IDXX** 79.30 6,100 444,073.61 483,730.00 IDT CORP-CL B 448947309 IDT 13.08 96,600 1,272,248.03 1,263,528.00 I-FLOW CORP 449520303 **IFLO** 14.95 13,900 168,024.59 207,805.00 IGATE CORP 45169U105 **IGTE** 6.88 38,400 180,148.52 264,192.02 IHP IHOP CORP. 449623107 52.70 11,000 332,297.07 579,700.00 IHS INC-CLASS A 451734107 IHS 39.48 135,933 3,536,319.19 5,366,634.84 753,374.16 II VI INC 902104108 IIVI 27.94 26,964 519,785.17 **IKANOS COMMUNICATIONS INC** 45173E105 **IKAN** 8.69 85,500 716,962.97 742,995.00 IKON OFFICE SOLUTIONS INC. 451713101 IKN 16.37 162,200 1,736,711.00 2,655,214.00 ILLINOIS TOOL WORKS 452308109 ITW 46.19 1,370,800 48,097,379.18 63,317,252.00 ILLUMINA, INC. 452327109 ILMN 39.31 99,530 2,432,091.74 3,912,524.29 52,100 **IMATION CORP** 45245A107 IMN 46.43 1,856,312.00 2,419,003.00 IMCLONE SYSTEMS 45245W109 **IMCL** 26.76 860,200 30,768,481.74 23,018,952.01 452526106 29.23 101,005 2,952,376.15 **IMMUCOR INC BLUD** 1,229,904.95 453096208 **IPSU** 35,000 891,178.80 847,350.00 IMPERIAL SUGAR COMPANY 24.21 IMS HEALTH INC. 449934108 RX27.48 297,300 7,663,336.01 8,169,804.00 INCYTE CORP 45337C102 **INCY** 5.84 49,900 208,791.58 291,416.00 INDEPENDENCE HLDG CO 453440307 IHC 21.83 15,800 336,086.49 344,914.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
INDEPENDENT BANK CORP/MA	453836108	INDB		36.03	23,550	685,577.84	848,506.50
INDEPENDENT BANK CORP/MI	453838104	IBCP		25.29	53,508	1,349,316.09	1,353,217.30
INDEVUS PHARMACEUTIC	454072109	IDEV		7.10	32,600	178,945.68	231,460.00
INDYMAC BANCORP INC	456607100	NDE		45.16	4,300	196,901.80	194,188.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC		48.39	38,000	1,204,857.18	1,838,820.00
INFORMATICA CORP.	45666Q102	INFA		12.21	51,400	377,261.43	627,594.00
INFOSPACE INC	45678T201	INSP		20.51	70,280	1,555,644.91	1,441,442.80
INFOUSA INC	456818301	IUSA		11.91	20,000	181,818.77	238,200.00
INFRASOURCE SERVICES INC	45684P102	IFS		21.77	111,900	2,035,160.09	2,436,063.00
INGLES MKTS INC	457030104	IMKTA		29.79	7,000	84,053.85	208,530.00
INGRAM MICRO INC CL A	457153104	IM		20.41	474,200	9,577,105.16	9,678,422.00
INNERWORKINGS INC	45773Y105	INWK		15.96	10,500	123,375.00	167,580.00
INNOPHOS HOLDINGS INC	45774N108	IPHS		14.68	8,615	119,211.61	126,468.20
INNOSPEC INC.	45768S105	IOSP		46.55	36,800	955,165.25	1,713,040.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC		17.03	2,208,550	34,230,407.89	37,611,606.50
INPUT/OUTPUT INC.	457652105	Ю		13.63	155,300	1,192,240.19	2,116,739.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT		18.87	1,655,100	32,545,255.74	31,231,737.00
INSITUFORM TECHNOLOGIES CL A	457667103	INSU		25.86	16,250	284,578.18	420,225.00
INSPIRE PHARMACEUTICALS INC	457733103	ISPH		6.35	175,000	905,478.16	1,111,250.01
INSTEEL INDUSTRIES	45774W108	IIIN		17.79	50,700	1,201,520.83	901,953.00
INTEGRA BK CORP	45814P105	IBNK		27.52	25,300	533,137.05	696,256.00
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART		42.59	11,300	375,098.19	481,267.00
INTEGRAL SYS INC MD	45810H107	ISYS		23.17	33,300	886,151.66	771,561.00
INTEGRATED ALARM SERVICES GROUP	45890M109	IASG		3.25	3,000,000	11,626,709.65	9,750,000.00
INTEGRATED DEVICE TECH INC	458118106	IDTI		15.48	107,100	1,650,594.34	1,657,908.00
INTEGRATED ELECTRICAL SV	45811E301	IESC		17.79	42,000	734,024.47	747,180.00
INTEL CORP.	458140100	INTC		20.25	8,860,200	190,241,102.48	179,419,050.01
INTER PARFUMS INC	458334109	IPAR		19.19	2,800	56,920.89	53,732.00
INTERACTIVE DATA CORP	45840J107	IDC		24.04	21,400	428,566.44	514,456.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE		107.90	48,700	4,227,511.92	5,254,730.00
INTERDIGITAL COMM CORP	45866A105	IDCC		33.55	71,800	2,058,700.34	2,408,890.00
INTERFACE INC	458665106	IFSIA		14.22	28,500	379,926.40	405,270.00



Group: DOMESTIC EQUITIES

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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
INTERLINE BRANDS INC	458743101	IBI		22.47	108,885	2,487,016.26	2,446,645.92
INTERMAC, INC	458786100	IN		24.27	101,700	2,199,650.02	2,468,259.00
INTERMUNE INC	45884X103	ITMN		30.75	38,900	520,236.53	1,196,175.00
INTERNAP NETWORK SERVICES CORP	45885A300	INAP		19.87	18,190	190,940.43	361,435.30
INTERNATIONAL BANCSH	459044103	IBOC		30.91	29,700	816,271.70	918,027.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO		5.45	154,600	1,084,021.59	842,570.00
INTERNATIONAL PAPER	460146103	IP		34.10	578,900	21,478,165.48	19,740,489.99
INTERNATIONAL SECURITIES EXCHANGE	46031W204	ISE		46.79	26,900	1,109,177.77	1,258,651.00
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF		49.16	188,700	8,620,752.17	9,276,492.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE		10.26	113,600	905,042.07	1,165,536.00
INTERPOOL INC	46062R108	IPX		23.36	43,400	875,028.93	1,013,824.01
INTERPUBLIC GROUP	460690100	IPG		12.24	2,207,100	19,782,310.95	27,014,904.00
INTERSIL HOLDINGS CORP	46069\$109	ISIL		23.92	650,000	17,982,715.07	15,548,000.01
INTER-TEL INC.	458372109	INTL		22.16	12,600	272,327.61	279,216.00
INTERVEST BANCSHARES	460927106	IBCA		34.41	8,500	371,915.02	292,485.00
INTERVOICE INC.	461142101	INTV		7.66	43,500	425,006.88	333,210.01
INTERWOVEN INC	46114T508	IWOV		14.67	88,775	764,366.91	1,302,329.25
INTEVAC INC	461148108	IVAC		25.95	116,964	1,797,175.35	3,035,215.80
INTL BUS MACH CORP	459200101	IBM		97.15	3,219,500	245,284,221.85	312,774,424.99
INTL GAME TECHNOLOGY	459902102	IGT		46.20	34,500	1,317,192.75	1,593,900.00
INTRALASE CORP	461169104	ILSE		22.38	85,384	1,645,193.05	1,910,893.92
INTUIT INC.	461202103	INTU		30.51	1,327,100	37,083,620.40	40,489,820.99
INTUITIVE SURGICAL INC	46120E602	ISRG		95.90	19,200	430,552.34	1,841,280.00
INVACARE CORP.	461203101	IVC		24.55	131,000	3,529,471.66	3,216,050.00
INVENTIV HEALTH INC	46122E105	VTIV		35.35	28,500	531,734.57	1,007,475.00
INVERNESS MED INNOVA	46126P106	IMA		38.70	22,200	731,317.75	859,140.00
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG		42.88	10,800	181,480.42	463,104.00
INVESTOOLS INC	46145P103	IEDU		13.79	113,900	905,033.80	1,570,681.00
INVESTORS BANCORP INC	46146P102	ISBC		15.73	11,400	134,163.30	179,322.00
INVESTORS FINANCIAL SERVICES CORP	461915100	IFIN		42.67	85,892	3,512,873.06	3,665,011.63
INVITROGEN CORP	46185R100	IVGN		56.59	600	46,691.59	33,954.00
IOMEGA CORP.	462030305	IOM		3.53	132,700	325,848.72	468,431.00



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
IOWA TELECOMMUNICATIONS SERVICES	462594201	IWA		19.71	18,700	296,041.31	368,576.99
IPASS INC	46261V108	IPAS		5.88	1,325,000	7,612,401.38	7,791,000.00
IPC HOLDINGS LTD	G4933P101	IPCR		31.45	66,200	2,062,114.60	2,081,990.00
IPCS INC	44980Y305	IPCS		55.36	4,200	203,884.20	232,512.00
IPG PHOTONICS CORP	44980X109	IPGP		24.00	16,000	344,300.00	384,000.00
IRWIN FINANCIAL CORP	464119106	IFC		22.63	58,400	1,146,648.51	1,321,592.00
ISIS PHARMACEUTICALS INC	464330109	ISIS		11.12	43,500	326,284.80	483,720.00
ITC HOLDINGS CORP	465685105	ITC		39.90	3,800	135,052.00	151,620.00
ITLA CAPITAL CORPORATION	450565106	IMP		57.91	19,000	912,974.73	1,100,290.00
ITRON INC.	465741106	ITRI		51.84	10,736	344,768.80	556,554.24
ITT CORP	450911102	ITT		56.82	3,700	170,567.37	210,234.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI		66.37	117,700	8,072,391.60	7,811,749.01
IXIA	45071R109	XXIA		9.60	25,600	229,240.32	245,760.00
IXYS CORP	46600W106	IXYS		8.90	16,200	190,428.09	144,180.00
J & J SNACK FOODS CORP	466032109	JJSF		41.40	127,418	2,498,248.66	5,275,105.21
J C PENNEY INC	708160106	JCP		77.36	175,900	12,294,941.51	13,607,624.00
J CREW GROUP INC	46612H402	JCG		38.55	41,000	1,411,612.66	1,580,550.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM		27.25	75,800	1,259,368.76	2,065,550.00
JABIL CIRCUIT INC	466313103	JBL		24.55	103,500	2,339,711.65	2,540,925.00
JACK IN THE BOX INC.	466367109	JBX		61.04	67,800	2,332,601.27	4,138,512.00
JACKSON HEWITT TAX SERVICE INC	468202106	JTX		33.97	59,200	1,481,059.32	2,011,024.00
JACOBS ENGINEERING GROUP	469814107	JEC		81.54	303,757	17,189,640.47	24,768,345.78
JACUZZI BRANDS INC	469865109	JJZ		12.43	46,300	358,541.37	575,509.00
JAKKS PACIFIC INC.	47012E106	JAKK		21.84	67,839	1,267,079.54	1,481,603.76
JAMES RIVER COAL CO	470355207	JRCC		9.28	9,900	106,351.74	91,872.00
JAMES RIVER GROUP INC	470359100	JRVR		32.32	13,000	363,898.04	420,160.00
JANUS CAPITAL GROUP INC	47102X105	JNS		21.59	155,000	2,585,491.40	3,346,450.00
JARDEN CORP	471109108	JAH		34.79	2,500	88,294.12	86,975.00
JDA SOFTWARE GROUP INC	46612K108	JDAS		13.77	17,967	295,151.87	247,405.59
JDS UNIPHASE CORP	46612J507	JDSU		16.66	428,512	10,506,175.18	7,139,009.92
JEFFRIES GROUP INC	472319102	JEF		26.82	15,000	430,386.59	402,300.00
JETBLUE AIRWAYS CORP	477143101	JBLU		14.20	1,660,300	20,799,801.35	23,576,260.00



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			Group: DOMESTIC E	QUITIES			
			Instrument: COM	COMMON STOCK			
JM SMUCKER CO	832696405	SJM		48.47	7,000	340,412.57	339,290.00
JO-ANN STORES INC	47758P307	JAS		24.60	83,400	1,456,973.84	2,051,640.00
JOHNSON & JOHNSON	478160104	JNJ		66.02	5,888,000	223,305,006.27	388,725,759.99
JOHNSON CONTROLS	478366107	JCI		85.92	234,400	19,184,202.33	20,139,647.99
JONES APPAREL GROUP INC	480074103	JNY		33.43	332,800	11,328,842.13	11,125,504.00
JONES LANG LASALLE I	48020Q107	JLL		92.17	106,200	6,929,616.15	9,788,454.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB		29.35	10,766	298,505.09	315,982.10
JOURNAL COMMUNICATIONS INC	481130102	JRN		12.61	65,900	880,620.15	830,999.00
JOURNAL REGISTER CO	481138105	JRC		7.30	164,400	1,785,600.73	1,200,120.00
JOY GLOBAL INC	481165108	JOYG		48.34	425,000	12,000,708.31	20,544,500.00
JPMORGAN CHASE & CO.	46625H100	JPM		48.30	7,662,010	263,687,210.05	370,075,082.98
JUNIPER NETWORKS INC	48203R104	JNPR		18.94	1,400,000	25,785,438.87	26,516,000.00
JUPITERMEDIA CORP	48207D101	JUPM		7.92	108,000	1,401,492.11	855,360.00
K V PHARMACEUTICAL C	482740206	KV.A		23.78	23,100	450,703.14	549,317.99
K&F INDUSTRIES HOLDINGS INC	482241106	KFI		22.71	51,210	1,096,179.49	1,162,979.10
K2 INC.	482732104	кто		13.19	73,650	950,378.27	971,443.50
KADANT INC	48282T104	KAI		24.38	79,375	1,685,163.92	1,935,162.50
KANBAY INTERNATIONAL INC	48369P207	KBAY		28.77	5,300	110,960.80	152,481.00
KANSAS CITY LIFE INS	484836101	KCLI		50.08	2,400	109,712.68	120,192.00
KANSAS CITY SOUTHERN INDS	485170302	KSU		28.98	40,800	592,692.70	1,182,384.00
KAYDON CORP	486587108	KDN		39.74	31,200	1,013,721.29	1,239,888.00
KB HOME	48666K109	KBH		51.28	15,200	515,780.98	779,456.00
KBW INC	482423100	KBW		29.39	6,800	191,760.00	199,852.00
KEANE INC.	486665102	KEA		11.91	57,800	969,424.45	688,398.00
KELLOGG CO.	487836108	K		50.06	499,400	19,654,418.50	24,999,964.00
KELLWOOD CO.	488044108	KWD		32.52	49,900	1,426,626.78	1,622,748.01
KELLY SERVICES INC CL-A	488152208	KELYA		28.94	12,100	317,109.60	350,174.00
KEMET CORP.	488360108	KEM		7.30	173,200	1,723,455.30	1,264,360.00
KENDLE INTERNATIONAL INC.	48880L107	KNDL		31.45	24,500	866,199.79	770,525.00
KENEXA CORP	488879107	KNXA		33.26	34,625	915,029.62	1,151,627.50
KENNAMETAL INC	489170100	KMT		58.85	157,450	9,532,750.97	9,265,932.50
KENNETH COLE PRODUCTIONS	193294105	KCP		23.99	5,500	130,914.26	131,945.00



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KEYK BIOPHARMACEUTICALS INC 49251101 KEYX 13.30 25.00 31.0484.88 341.80.00 KEYCORP 493207108 KEY 36.03 71.800 22.03.056.45 22.730.554.00 KEYDTE SYSTEMS INC 4933010 KEYN 10.08 25.00 11.048.803.02 21.068.328.00 KEYSTON CAPPORATION 49331101 KES 41.18 25.00 1.104.883.02 1.108.832.00 KEYSTONE AUTOMOTIVE 49338109 KEYS 33.99 35.553 1.140.803.02 1.113.604.00 KEMBERLY CLARK CORP 494274103 KBAB 24.03 55.0750 507.500 275.933.07 34.505.010.00 KINDER DIORSAN INC. 49458103 KMB 45.55 507.500 275.935.07 34.505.010.00 KINDER DIORSAN INC. 49458103 KMB 45.68 100.000 42.290.649.21 45.680.013.26 KINDER DIORSAN INC. 49458103 KMB 45.0 45.5 51.00 45.417.949.93 45.950.00 KINDER DIORSAN INC. 494580103 KMB KB	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
KENSEY NASH CORP 400057106 KNSY 31.80 121.80 3.494.764.71 3.875.148.00 KERYN RIDHARMACEUTCAL SINC 49515101 KERY 33.30 25,700 310.444.89 34.181.00 KEYOORP 49337100 KEY 33.30 7,800 2032.956.55 2,730.540.00 KEYSTORA LORDORATION 493308100 KEYN 10.00 87.500 10.648.00 52 10.683.02 2,730.540.00 KEYSTORA LORDORATION 493328100 KEYN 11.00 25.70 10.648.00 52 10.683.02 10.648.00 52 10.683.02 20.700.00 KEYSTORA LORDORATION 493328100 KEYN 33.30 35.50 10.648.00 52 10.22.024.27 KFRC 12.17 91.90 11.59.484.0 11.18.606.40 MID. MID. 15.00 MID. 11.18.606.40 MID. 11.50.00 MID. 11.18.606.40 MID. <th< th=""><th></th><th></th><th></th><th>Group: DOMESTIC EC</th><th>QUITIES</th><th></th><th></th><th></th></th<>				Group: DOMESTIC EC	QUITIES			
KEYK BIOPHARMACEUTICALS INC 49251101 KEYX 13.30 25.00 31.0484.88 341.80.00 KEYCORP 493207108 KEY 36.03 71.800 22.03.056.45 22.730.554.00 KEYDTE SYSTEMS INC 4933010 KEYN 10.08 25.00 11.048.803.02 21.068.328.00 KEYSTON CAPPORATION 49331101 KES 41.18 25.00 1.104.883.02 1.108.832.00 KEYSTONE AUTOMOTIVE 49338109 KEYS 33.99 35.553 1.140.803.02 1.113.604.00 KEMBERLY CLARK CORP 494274103 KBAB 24.03 55.0750 507.500 275.933.07 34.505.010.00 KINDER DIORSAN INC. 49458103 KMB 45.55 507.500 275.935.07 34.505.010.00 KINDER DIORSAN INC. 49458103 KMB 45.68 100.000 42.290.649.21 45.680.013.26 KINDER DIORSAN INC. 49458103 KMB 45.0 45.5 51.00 45.417.949.93 45.950.00 KINDER DIORSAN INC. 494580103 KMB KB				Instrument: COM	COMMON STOCK			
KEYCORP 402267108 KEY 38.03 71.800 2.02,286.85 2.730,554.00 KEYNDER SYSTEMS ING 49330100 KEYN 10.60 37.500 12,698.00 227,500.00 KEYSEPAN CORPORATION 493387100 KESE 41.18 25.700 11,409.839.52 1,150,000.00 KEYSTONE AUTOMOTIVE 49338101 KEYS 33.93 35,633 1,140,003.70 1,222,042.47 KEORGE ING 49372101 KERG 12.17 91,020 1,154,848.92 1,118,866.30 KIMBELINTLING 49472103 KBALB 20.10 507,000 20.759,933.70 43,500.00 KIMBER MORGANI NC. 494958103 KMB 45.88 1,000.00 22.90,649.21 458,800.13.26 KINDER MORGANI MANGEMENT LLC 49458100 KMR 45.88 1,000.00 1,004,821.80 45.707,000.00 KINDER MORGANI MANGEMENT LLC 49458010 KMR 40.00 1,502,400.00 40.7750.10 KINDER MORGANI MANGEMENT LLC 49268100 KILA 40.00 1,502,400.00 40.00	KENSEY NASH CORP	490057106	KNSY		31.80	121,860	3,494,764.71	3,875,148.00
KEYNOTE SYSTEMS INC 49308100 KEYN 10.60 87,500 82,600,00 927,500,00 KEYSTORA LOGROPATION 48337W100 KSE 41.18 25.00 10,698,306,00 10,688,306,00 KEYSTORA LOMONTE 49338100 KEYS 33.99 35,953 11,100,938,42 11,106,838,60 KINDRAL INTLINC 49474103 KBALB 22.00 12.17 11,109,384,22 11,118,666,40 KINDREH LONGAN MANAGEMETI LC 49457101 KM 105.57 4,70 38,117,100 24,90,500,100 KINDER HORGAN MANAGEMETI LC 49450101 KM 105.57 4,70 38,117,100 45,800,103,26 KINDER HORGAN MANAGEMETI LC 49450101 KM 105.57 4,70 38,117,100 45,800,103,26 KINDER HORGAN MANAGEMETI LC 49450101 KM 105.57 4,70 38,117,100 45,800,103,26 KINDER HORGAN MANAGEMETI LC 49450101 KM 10 42,117,100,00 45,117,100 45,117,100,10 45,117,100,10 45,117,100,10 45,117,100,10 45,117,100,10 <th< td=""><td>KERYX BIOPHARMACEUTICALS INC</td><td>492515101</td><td>KERX</td><td></td><td>13.30</td><td>25,700</td><td>310,484.98</td><td>341,810.00</td></th<>	KERYX BIOPHARMACEUTICALS INC	492515101	KERX		13.30	25,700	310,484.98	341,810.00
KEYSPAN CORPORATION 49337W100 KSE 41.18 25,700 1,049,803.05 1,058,328.00 KEYSTORE AUTOMOTIVE 493381109 KEYS 33.99 35,933 1,140,083.79 1,222,042.47 KEYSTORE LINC 494372101 KFRC 12.17 91.92 1,140,083.79 1,212,204.27 KIMBERL INTLINC 494372103 KBRB 67.95 67.80 25,759,333.00 34,505,010.00 KIMBERL KYCLARK CORP 49488103 MB 67.95 67.80 26,759,333.00 449,505,010.00 KINDER MORGAN INIC. 49455101 KMR 45.68 1,000.00 42,920,404.21 456,800.13.26 KINDER MORGAN MANAGEMENT LLC 49458103 KMR 45.68 1,000.00 42,920,404.22 456,800.13.26 KINDER MORGAN MANAGEMENT LLC 49458103 KMR 45.68 1,000.00 42,920,404.22 456,800.13.26 1,001.22 1,000.00 42,920,404.22 42,900.00 1,001.42.13 1,000.00 42,900.00 1,000.13.22 1,000.00 42,900.00 1,000.00 4,000.00 1,000.0	KEYCORP	493267108	KEY		38.03	71,800	2,032,366.45	2,730,554.00
KEYSTONE AUTOMOTIVE 49338N109 KEYS 33.99 35.953 1,140,093.79 1,222,042.47 KFORCE INC 493732101 KFRC 12.17 9.19.20 1,159,438.42 1,118,666.40 KIMBAL INT LINC 494274103 KBALB 24.30 55.00 26,795,593.70 45,505.00 KIMBER KYCLARK CORP 494958103 KMB 6.95 507.00 26,795,593.70 45,505.00 KINDER MORGAN INACKEMENT LLC 494559101 KMI 10.65 4,00 384,167.90 45,505.00 KINDER DEALTH-CARE! 494559103 KMB 45.08 10.00 22,206,49.21 45,800,103.26 KINDER DEALTH-CARE! 4955101 KMB 45.00 25.25 53.00 10,000.00 42,902,049.22 45,800,103.26 KINDER DEALTH-CARE! 4985103 KND 45.5 53.00 10,000.00 42,902,209.92 42,402,270.90 KIRDY CORP. 49286103 KEX 43.1 50.00 45.00 5,413,165.00 5,771,000.00 45.00 10.00 45.00	KEYNOTE SYSTEMS INC	493308100	KEYN		10.60	87,500	892,609.09	927,500.00
KPCREINC 493732101 KFRC 12.17 91.92 1.158.438.22 1.118.668.46 KIMBEALLYCLARK CORP 49428103 KBALB 24.30 58.50 821.252.28 1.421,500.00 KIMBEALLYCLARK CORP 494388103 KMB 67.50 50.70.00 26,795.933.70 34,505.010.00 KINDER MORGAN INC. 49458101 KMI 10.57.5 4.00 384,167.90 490,005.00 KINDER DHEALTHCARE I 49458100 KND 25.58 51.50 1.094.821.80 45,880,013.26 KINDER DHEALTHCARE I 49458100 KND 25.50 51.50 1.094.821.80 45,880,013.26 KINDER DHEALTHCARE I 49458100 KND KND 45.59 1.516.21 42,902,692.27 42,902,270.98 KINDER DHEALTHCARE I 4955010 KND KND 45.50 1.516.21 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090.00 42,907,090	KEYSPAN CORPORATION	49337W100	KSE		41.18	25,700	1,049,830.52	1,058,326.00
KIMBAL INTLINC 494274103 KBALB 24.30 58.500 912,252.28 1,421,500.00 KIMBERLY-CLARK CORP 49438103 KMB 67.95 507,800 26,795,933.70 34,505,010.00 KINDER MORGAN INC. 494559110 KMI 165.88 1,000,000 42,920,649.21 45,680,103.26 KINDER MORGAN MANAGEMENT LLC 49458013 KND 25.25 53.10 1,094,821.80 1,340,775.01 KINDER DHEALTH-CARE I 49458013 KND 25.25 53.10 1,094,821.80 24,902,270.96 KINDER DHEALTH-CARE I 49458013 KND 25.25 53.10 1,094,821.80 1,340,775.01 KINDER DHEALTH-CARE I 49458013 KND 25.25 53.10 1,094,821.80 24,902,270.96 KINDER DECENTARION INC 49582108 KEX 41.31 50.70 1,016,1181.28 1,340,709.00 KNIGHT CAPITAL GROUP INC 48291103 KINET 11.61 13.50 11.50 1,518,775.93 1,522,758.85.02 KNIGHT CAPITAL GROUP INC 49906106 NITE	KEYSTONE AUTOMOTIVE	49338N109	KEYS		33.99	35,953	1,140,093.79	1,222,042.47
KIMBERLY-CLARK CORP 49458103 KMB 67.95 507.800 26,795,933.70 34,505,010.00 KINDER MORGAN INC. 494581010 KMI 105.75 4,700 384,167.90 497,025.00 KINDER MORGAN MANAGEMENT LLC 494581010 KMR 45.66 1,000,000 42,920,049.21 45,860,013.26 KINDRED HEALTHCARE I 49458103 KND 25.25 53,10 1,094,821.80 1,340,077.50 II KINDRED HEALTHCARE I 494580103 KND 25.25 53,10 1,094,821.80 1,340,077.50 II KINDRED HEALTHCARE I 49586106 KEX 34.13 50,70 1,061,181.28 1,730,390.99 KINDRED PLATE CORDER 48296100 KLC 49.75 116,000 5,443,195.90 5,771,000.00 KINDRED PLATE GROUP INC 482921103 KNIST 16.73 81,250 1,518,675.94 2,750,895.02 KNIGHT TRANSPORTATION INC 49906106 NITE 19.1 43,350 1,518,775.93 1,522,138.76 KNOLLING 49906106 NITE 19.1 4	KFORCE INC	493732101	KFRC		12.17	91,920	1,159,438.42	1,118,666.40
KINDER MORGAN INC. 49455P101 KIMI 105.75 4,700 38.167.90 497.025.00 KINDER MORGAN MANAGEMENT LLC 49458D100 KIMR 45.68 1,000,000 42,920,649.21 45,880,013.26 KINDRED HEALTHCARE I 494580103 KIND 25.25 53,100 1,094,821.00 1,340,775.01 KIND PHARMACEUTICALS 4958582108 KIG 15.29 1,564,213 24,174,949.97 24,902,270.80 KIRP CORP. 49726106 KEX 34.13 50,700 1,061,181.28 1,730,390.99 KLA-TEACOR CORP. 482280100 KLAC 49.75 118,000 5,443,195.90 5,771,000.00 KNBT BANCORP ING 482321103 KNBT 16.73 81,200 1,556,8621.44 2,750,895.02 KNIGHT TRANSPORTATION INC 498905106 NITE 19.17 143,500 2,757,895.02 1,522,193.75 KNOLL INC 498904200 KNIL 22.00 102,075 1,978,375.65 2,245,650.00 KOHLS CORP 50055104 KSS 68.43 130,000	KIMBALL INTL INC	494274103	KBALB		24.30	58,500	912,252.28	1,421,550.00
KINDER MORGAN MANAGEMENT LLC 494551100 KMR 45.68 1,000,000 42,920,649,21 45,680,013.28 KINDRED HEALTHCARE I 494580103 KND 25.25 53,100 1,094,821,80 1,340,775.01 KIND FLARMACEUTICALS 49582108 KG 15.92 1,564,213 24,174,949,97 24,902,270.96 KLAP CORP. 497266106 KEX 34.13 50,000 1,061,181.28 5,771,000.00 KLA-TENCOR CORP. 482480100 KLAC 49.75 116,000 5,443,195.90 5,771,000.00 KNIGHT CAPITAL GROUP INC 48905106 NITE 19.17 143,500 1,576,621.94 2,750,895.02 KNIGHT TRANSPORTATION INC 499064103 KNIX 10.00 100,075 1,151,8775.33 1,522,138.76 KOOLL INC 49904200 KNIX 22.00 100,075 1,978,375.65 2,245,550.00 KOOLL INC 49904201 KS 68.43 143,000 20,311,794.40 28,261,500.00 KOOLL INC 500453204 KOM 3,78 101,90 <	KIMBERLY-CLARK CORP	494368103	KMB		67.95	507,800	26,795,933.70	34,505,010.00
KINDRED HEALTHCARE I 494580103 KND 25.25 5.31.00 1.094.821.80 1.340.775.01 KINGP PHARMACEUTICALS 495582108 KG 15.92 1.564.21 24.174.949.97 24.902.270.96 KIRBY CORP. 497266106 KEX 34.13 50,000 1.061.181.28 1.730.390.99 KLA-TENCOR CORP. 48240100 KLAC 49.75 116.000 5.443.195.90 5.771,000.00 KNBT 16.73 81.260 1.358,095.60 1.359.771,000.00 KNBT 16.73 81.260 1.358,095.60 1.359.771,000.00 KNBT 16.73 81.260 1.359.771,000.00 KNBT 17.05 1.050.00 1.566.21.44 2.750.895.02 KNIGHT CARPITAL GROUP INC 499061106 NITE 19.17 143.500 1.576.621.44 2.750.895.02 KNIGHT TRANSPORTATION INC 499064103 KNX 17.05 189.275 1.518,775.93 1.522.138.76 KNOLL INC 49804200 KNL 22.00 102.075 1.978,375.65 2.245,650.00 KOHLS CORP 500255104 KSS 68.43 413.000 20.311.794.40 28.261.590.01 KOMAG INC 500453204 KOMG 37.88 100.478 2.755.183.05 3.806.10.655 (KOPIN CORP 500600101 KOPN 3.57 101.900 533.042.61 500.01 KORNFERRY INTERNATIONAL 500643200 KFY 22.96 75.500 1.154,641.33 1.733.479.99 KRAFT FOODS INC - A 50075N104 KFT 3.500.00 KFT 3.500.00 KRISPY KREME DOUGHNUTS INC 50104101 KR KT 3.500.00 KROCKER CO. 50104101 KR 3.000.00 KROCKER CO. 50104101 KR KRON 3.67 1.000 3.45.995.20 1.154,641.30 1.633.23.361.50 3.800.00 KROOSINC. KROOSINC. 50105204 KRON 3.67 1.000.00 KROOSINC. KRON 3.000 3.000.00 KROOSINC. KROOSINC. 50105204 KRON 3.000.00 KROOSINC. 50105204 KRON 3.000.000.000 KROOSINC. 50105204 KRON 3.000.000 KROOSINC. 50105204 KRON 3	KINDER MORGAN INC.	49455P101	KMI		105.75	4,700	384,167.90	497,025.00
KING PHARMACEUTICALS 495582108 KG 15.92 1.564.213 24,174,949.97 24,902,270.96 KIRBY CORP. 497266106 KEX 34.13 50,700 1.061,181.28 1,730,390.99 KLA-TENCOR CORP. 482480100 KLAC 49.75 116,000 5,443,195.90 5,771,000.00 KNBT BANCORP INC 482921103 KNBT 16.73 81,260 1,358,095.66 1,559,479.80 KNIGHT CAPITAL GROUP INC 49906103 KNE 17.05 89,275 1,518,775.93 1,522,138.76 KNIGHT TRANSPORTATION INC 499064103 KNX 17.05 89,275 1,518,775.93 1,522,138.76 KOLL INC 49804200 KINL 22.00 102,075 1,978,375.65 2,245,650.00 KOHAG INC 49804200 KINL 22.00 102,075 1,978,375.65 2,245,650.00 KOHAG INC 50055104 KSS 68.43 10,478 2,755,183.05 3,806,106.65 KOPIN CORP 500500101 KOPIN 400 3,57 10,100 33,42	KINDER MORGAN MANAGEMENT LLC	49455U100	KMR		45.68	1,000,000	42,920,649.21	45,680,013.26
KIRBY CORP. 497266106 KEX 34.13 50,700 1,061,181.28 1,730,390.99 KLA-TENCOR CORP. 482480100 KLAC 49.75 116,000 5,443,195.90 5,771,000.00 KNBT BANCORP INC 482921103 KNBT 16.73 81,260 1,358,095.66 1,359,479.80 KNIGHT CAPITAL GROUP INC 489005106 NITE 19.17 143,500 1,576,621.94 2,750,895.02 KNIGHT TRANSPORTATION INC 499064103 KNX 17.06 39.275 1,518,775.93 1,522,138.76 KOHLLI NC 498094200 KNIL 22.00 102,075 1,978,375.65 2,245,650.00 KOHLS CORP 500555104 KS 68.43 413,000 20,311,794.40 28,261,590.01 KORDIN CORP 500453204 KOMG 37.88 100,478 2,755,183.05 3,806,106.65 KORINFERRY INTERNATIONAL 50060101 KOPN 3.57 101,900 533,042.61 363,783.01 KRISPY KREME DOUGHNUTS INC 501014104 KRD 111.0 75,500 188	KINDRED HEALTHCARE I	494580103	KND		25.25	53,100	1,094,821.80	1,340,775.01
KLA-TENCOR CORP. 482480100 KLAC 49.75 116.000 5.443.195.90 5.771.000.00 KNBT BANCORP INC 482921103 KNBT	KING PHARMACEUTICALS	495582108	KG		15.92	1,564,213	24,174,949.97	24,902,270.96
KNBT BANCORP INC 482921103 KNBT 16.73 81,260 1,356,095.66 1,359,479.80 KNIGHT CAPITAL GROUP INC 499005106 NITE 19.17 143,500 1,576,621.94 2,750,895.02 KNIGHT TRANSPORTATION INC 499064103 KNX 17.05 89,275 1,518,775.93 1,522,138.76 KNOLL INC 49804200 KNL 22.00 102,075 1,978,375.65 2,245,650.00 KOHLS CORP 500255104 KSS 68.43 413,000 20,311,794.00 28,261,590.01 KOMAG INC 500453204 KOMG 37.88 100,478 2,755,183.05 3,806,106.65 KORINFERRY INTERNATIONAL 50060101 KOPN 3.57 101,900 533,042.61 363,783.01 KRRAFT FOODS INC - A 50075114 KKD 11.10 75,500 480,053.15 283,050.00 KRISPY KREME DOUGHNUTS INC 501044101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KRONOS INC. 501044101 KRON KRON 30.74 48,900 </td <td>KIRBY CORP.</td> <td>497266106</td> <td>KEX</td> <td></td> <td>34.13</td> <td>50,700</td> <td>1,061,181.28</td> <td>1,730,390.99</td>	KIRBY CORP.	497266106	KEX		34.13	50,700	1,061,181.28	1,730,390.99
KNIGHT CAPITAL GROUP INC 49905106 NITE 19.17 143.500 1,576,621.94 2,750,895.02 KNIGHT TRANSPORTATION INC 499064103 KNX 17.05 89.275 1,518,775.93 1,522,138.76 KNOLL INC 49804200 KNL 22.00 102,075 1,978,375.65 2,245,650.00 KOLLS CORP 500255104 KSS 68.43 413,000 20,311,794.40 28,261,590.01 KOMAG INC 50045204 KOMG 37.88 100,478 2,755,183.05 3,806,106.65 KOPIN CORP 50060101 KOPN 3.57 101,900 533,042.61 363,783.01 KORNFERRY INTERNATIONAL 500643200 KFY 2.96 75.500 1,154,641.83 1,733,479.99 KRAFT FOODS INC - A 500751104 KFT 35.00 15.00	KLA-TENCOR CORP.	482480100	KLAC		49.75	116,000	5,443,195.90	5,771,000.00
KNIGHT TRANSPORTATION INC 499064103 KNX 17.05 89,275 1,518,775,93 1,522,138.76 KNOLL INC 498904200 KNL 22.00 102,075 1,978,375,65 2,245,650.00 KOHLS CORP 500255104 KSS 68.43 413,000 20,311,794,40 28,261,590.01 KOMAG INC 500453204 KOMG 37.88 100,478 2,755,183.05 3,806,106.65 KOPIN CORP 50060101 KOPN 3.57 101,900 533,042.61 363,783.01 KORN/FERRY INTERNATIONAL 500643200 KFY 22.96 75,500 1,154,641.83 1,733,479.99 KRAFT FOODS INC - A 50075N104 KFT 35.70 582,100 18,332,336.15 20,780,970.00 KRISPY KREME DOUGHNUTS INC 50104101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KROOS INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83	KNBT BANCORP INC	482921103	KNBT		16.73	81,260	1,358,095.66	1,359,479.80
KNOLL INC 498904200 KNIL 22.00 102,075 1,978,375.65 2,245,650.00 KOHLS CORP 500255104 KSS 68.43 413,000 20,311,794.40 28,261,590.01 KOHLS CORP 500453204 KOMG 37.88 100,478 2,755,183.05 3,806,106.65 KOPIN CORP 500600101 KOPN 3.57 101,900 533,042.61 363,783.01 KORN/FERRY INTERNATIONAL 500643200 KFY 22.96 75,500 1,154,641.83 1,733,479.99 KRAFT FOODS INC - A 50075N104 KFT 35.70 582,100 18,332,336.15 20,780,970.00 KRISPY KREME DOUGHNUTS INC 501041104 KKD 11.10 75,500 480,053.15 838,050.00 KROGER CO. 501044101 KR 323.07 528,400 10,632,059.52 12,190,188.00 KROWN INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 KSWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 50540208 LRW 18.01 LRW 18.01 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 50540208 LRW 18.01 18.03 98,600 1,679,533.93 1,807,338.00	KNIGHT CAPITAL GROUP INC	499005106	NITE		19.17	143,500	1,576,621.94	2,750,895.02
KOHLS CORP 500255104 KSS 68.43 413,000 20,311,794.40 28,261,590.01 KOMAG INC 500453204 KOMG 37.88 100,478 2,755,183.05 3,806,106.65 KOPIN CORP 50060101 KOPN 3.57 101,900 533,042.61 363,783.01 KORN/FERRY INTERNATIONAL 500643200 KFY 22.96 75,500 1,154,641.83 1,733,479.99 KRAFT FOODS INC - A 50075N104 KFT 35.70 582,100 18,332,336.15 20,780,970.00 KRISPY KREME DOUGHNUTS INC 50104101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KROGER CO. 501044101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KRONOS INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48	KNIGHT TRANSPORTATION INC	499064103	KNX		17.05	89,275	1,518,775.93	1,522,138.76
KOMAG INC 500453204 KOMG 37.88 100,478 2,755,183.05 3,806,106.65 KOPIN CORP 50060101 KOPN 3.57 101,900 533,042.61 363,783.01 KORN/FERRY INTERNATIONAL 500643200 KFY 22.96 75,500 1,154,641.83 1,733,479.99 KRAFT FOODS INC - A 50075N104 KFT 35.70 582,100 18,332,336.15 20,780,970.00 KRISPY KREME DOUGHNUTS INC 50104104 KKD 11.10 75,500 480,053.15 838,050.00 KROGER CO. 501044101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KRONOS INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 505401208 LRW 18.33 98,600 1,679,533.93	KNOLL INC	498904200	KNL		22.00	102,075	1,978,375.65	2,245,650.00
KOPIN CORP 500600101 KOPN 3.57 101,900 533,042.61 363,783.01 KORN/FERRY INTERNATIONAL 500643200 KFY 22.96 75,500 1,154,641.83 1,733,479.99 KRAFT FOODS INC - A 50075N104 KFT 35.70 582,100 18,332,336.15 20,780,970.00 KRISPY KREME DOUGHNUTS INC 501014104 KKD 11.10 75,500 480,053.15 838,050.00 KROGER CO. 501044101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KRONOS INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 50212A106 ID 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93	KOHLS CORP	500255104	KSS		68.43	413,000	20,311,794.40	28,261,590.01
KORN/FERRY INTERNATIONAL 500643200 KFY 22.96 75,500 1,154,641.83 1,733,479.99 KRAFT FOODS INC - A 50075N104 KFT 35.70 582,100 18,332,336.15 20,780,970.00 KRISPY KREME DOUGHNUTS INC 501014104 KKD 11.10 75,500 480,053.15 838,050.00 KROGER CO. 501044101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KRONOS INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 50212A106 ID 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93 1,807,338.00	KOMAG INC	500453204	KOMG		37.88	100,478	2,755,183.05	3,806,106.65
KRAFT FOODS INC - A 50075N104 KFT 35.70 582,100 18,332,336.15 20,780,970.00 KRISPY KREME DOUGHNUTS INC 501014104 KKD 11.10 75,500 480,053.15 838,050.00 KROGER CO. 501044101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KRONOS INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 50212A106 ID 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93 1,807,338.00	KOPIN CORP	500600101	KOPN		3.57	101,900	533,042.61	363,783.01
KRISPY KREME DOUGHNUTS INC 501014104 KKD 11.10 75,500 480,053.15 838,050.00 KROGER CO. 501044101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KRONOS INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 50212A106 ID 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93 1,807,338.00	KORN/FERRY INTERNATIONAL	500643200	KFY		22.96	75,500	1,154,641.83	1,733,479.99
KROGER CO. 501044101 KR 23.07 528,400 10,632,059.52 12,190,188.00 KRONOS INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 50212A106 ID 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93 1,807,338.00	KRAFT FOODS INC - A	50075N104	KFT		35.70	582,100	18,332,336.15	20,780,970.00
KRONOS INC. 501052104 KRON 36.74 10,200 345,999.53 374,748.00 K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 50212A106 ID 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93 1,807,338.00	KRISPY KREME DOUGHNUTS INC	501014104	KKD		11.10	75,500	480,053.15	838,050.00
K-SWISS INC CL-A 482686102 KSWS 30.74 48,900 1,025,292.83 1,503,186.00 KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 50212A106 ID 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93 1,807,338.00	KROGER CO.	501044101	KR		23.07	528,400	10,632,059.52	12,190,188.00
KYPHON INC 501577100 KYPH 40.40 158,378 5,234,511.48 6,398,471.20 L-1 IDENTITY SOLUTIONS INC 50212A106 ID 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93 1,807,338.00	KRONOS INC.	501052104	KRON		36.74	10,200	345,999.53	374,748.00
L-1 IDENTITY SOLUTIONS INC 50212A106 ID 15.13 47,672 595,153.94 721,277.34 LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93 1,807,338.00	K-SWISS INC CL-A	482686102	KSWS		30.74	48,900	1,025,292.83	1,503,186.00
LABOR READY INC 505401208 LRW 18.33 98,600 1,679,533.93 1,807,338.00	KYPHON INC	501577100	KYPH		40.40	158,378	5,234,511.48	6,398,471.20
	L-1 IDENTITY SOLUTIONS INC	50212A106	ID		15.13	47,672	595,153.94	721,277.34
LABORATORY CRP OF AMER HLDGS 50540R409 LH 73.47 567,200 25,778,017.76 41,672,184.00	LABOR READY INC	505401208	LRW		18.33	98,600	1,679,533.93	1,807,338.00
	LABORATORY CRP OF AMER HLDGS	50540R409	LH		73.47	567,200	25,778,017.76	41,672,184.00



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			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
LABRANCHE & CO., INC.	505447102	LAB		9.83	119,800	1,249,046.81	1,177,634.00
LACLEDE GROUP HLDG. CO.	505597104	LG		35.03	28,700	823,537.00	1,005,360.98
LADISH INC	505754200	LDSH		37.08	8,400	314,685.00	311,472.00
LAIDLAW INTERNATIONAL INC	50730R102	LI		30.43	5,400	151,894.59	164,322.00
LAKELAND BANCORP INC	511637100	LBAI		14.90	24,365	343,840.52	363,038.50
LAKELAND FINL CORP	511656100	LKFN		25.53	11,200	181,868.62	285,936.00
LAKES ENTERTAINMENT INC	51206P109	LACO		10.79	45,100	464,907.15	486,629.00
LAM RESEARCH CORP	512807108	LRCX		50.62	98,200	2,372,239.34	4,970,884.00
LAMAR ADVERTISING CO	512815101	LAMR		65.39	7,600	347,225.95	496,964.00
LAMSON & SESSIONS CO	513696104	LMS		24.26	8,300	235,340.69	201,358.00
LANCASTER COLONY CORP	513847103	LANC		44.31	40,100	1,571,694.08	1,776,830.99
LANCE INC	514606102	LNCE		20.08	4,200	56,602.59	84,336.00
LANDAMERICA FINANCIAL GROUP	514936103	LFG		63.11	28,700	1,322,624.32	1,811,257.00
LANDAUER INC	51476K103	LDR		52.47	17,800	862,490.56	933,966.01
LANDRY'S RESTAURANTS INC.	51508L103	LNY		30.09	9,800	242,875.24	294,882.00
LANDSTAR SYSTEM INC.	515098101	LSTR		38.18	18,930	861,566.25	722,747.40
LAS VEGAS SANDS CORP	517834107	LVS		89.48	154,500	12,023,683.31	13,824,660.00
LATTICE SEMICON. CORP.	518415104	LSCC		6.48	220,000	1,331,660.21	1,425,600.00
LAUREATE EDUCATION INC	518613104	LAUR		48.63	17,655	778,909.80	858,562.65
LAWSON PRODUCTS	520776105	LAWS		45.89	7,400	284,262.73	339,585.99
LAWSON SOFTWARE	52078P102	LWSN		7.39	33,300	215,690.96	246,087.00
LAYNE CHRISTENSEN COMPANY	521050104	LAYN		32.83	7,100	204,852.75	233,093.00
LAZARD LTD CL. A	G54050102	LAZ		47.34	560,000	22,363,453.71	26,510,400.00
LA-Z-BOY INC.	505336107	LZB		11.87	104,900	1,722,034.06	1,245,163.01
LCA-VISION INC.	501803308	LCAV		34.36	168,951	6,415,611.28	5,805,156.34
LCC INTERNATIONAL- CLASS A	501810105	LCCI		4.22	217,500	717,892.47	917,850.00
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP		59.47	24,600	938,562.49	1,462,962.00
LEAPFROG ENTERPRISES INC	52186N106	LF		9.48	329,600	3,353,569.14	3,124,608.01
LEAR CORP.	521865105	LEA		29.53	27,300	606,210.15	806,169.00
LECG CORP	523234102	XPRT		18.48	14,500	280,764.03	267,960.00
LEE ENTERPRISES	523768109	LEE		31.06	27,300	721,874.81	847,938.00
LEGG MASON INC.	524901105	LM		95.05	318,950	24,069,936.27	30,316,197.50



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			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
LEGGETT & PLATT INC	524660107	LEG		23.90	110,700	2,175,544.65	2,645,730.00
LEHMAN BROTHERS HOLDING	524908100	LEH		78.12	975,436	35,613,194.73	76,201,060.32
LEUCADIA NATIONAL CORP	527288104	LUK		28.20	28,000	803,642.19	789,599.99
LEVEL 3 COMMUNICATIO	52729N100	LVLT		5.60	1,503,000	5,290,789.82	8,416,800.00
LEVITT CORP-CL A	52742P108	LEV		12.24	9,700	245,401.31	118,728.00
LEXICON GENETICS INC	528872104	LEXG		3.61	66,600	265,267.70	240,426.01
LEXMARK INTERNATIONAL INC.	529771107	LXK		73.20	481,700	28,297,535.46	35,260,439.99
LHC GROUP INC	50187A107	LHCG		28.51	57,685	1,270,268.32	1,644,599.35
LIBERTY GLOBAL INC	530555101	LBTYA		29.15	74,240	1,517,262.16	2,164,096.00
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK		28.00	2,000,000	41,818,074.43	56,000,000.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA		97.98	304,715	21,398,662.24	29,855,975.71
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA		21.57	1,678,125	33,327,028.28	36,197,156.26
LIFE TIME FITNESS INC	53217R207	LTM		48.51	70,273	2,313,695.97	3,408,943.23
LIFECELL CORPORATION	531927101	LIFC		24.14	20,000	526,007.24	482,800.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT		33.70	2,200	76,148.71	74,140.00
LIGHTBRIDGE INC	532226107	LTBG		13.54	16,200	209,747.88	219,348.00
LIMITED BRANDS INC.	532716107	LTD		28.94	14,700	393,610.22	425,418.00
LINCARE HOLDINGS INC.	532791100	LNCR		39.84	114,798	4,005,351.74	4,573,552.32
LINCOLN EDUCATIONAL SERVICES	533535100	LINC		13.49	2,700	45,911.88	36,423.00
LINCOLN ELEC HLDGS I	533900106	LECO		60.42	1,300	76,710.72	78,546.00
LINCOLN NATIONAL CORP	534187109	LNC		66.40	416,400	20,403,645.26	27,648,959.99
LINDSAY MANUFACTURING CO.	535555106	LNN		32.65	6,900	203,338.17	225,285.00
LINEAR TECHNOLOGY CORP	535678106	LLTC		30.32	7,200	252,819.98	218,304.00
LIONBRIDGE TECHNOLOGIES	536252109	LIOX		6.44	190,841	1,274,003.96	1,229,016.03
LITHIA MOTORS INC - CL A	536797103	LAD		28.76	44,800	1,121,802.17	1,288,448.00
LITTELFUSE INC	537008104	LFUS		31.88	30,450	935,982.83	970,746.00
LIVE NATION	538034109	LYV		22.40	84,700	1,516,031.65	1,897,280.00
LIZ CLAIBORNE	539320101	LIZ		43.46	189,700	7,418,015.25	8,244,361.99
LKQ CORP	501889208	LKQX		22.99	182,712	2,757,361.19	4,200,548.88
LMI AEROSPACE INC	502079106	LMIA		15.48	425,000	6,984,138.96	6,579,000.00
LOCAL.COM CORP	53954R105	LOCM		4.05	74,900	358,650.71	303,345.00
LOCKHEED MARTIN CORPORATION	539830109	LMT		92.07	630,900	34,695,544.11	58,086,963.00



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			Group: DOMESTIC EQ	UITIES			
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LODGENET ENTMT CORP	540211109	LNET		25.03	9,900	183,043.08	247,797.00
LODGIAN INC	54021P403	LGN		13.60	12,200	128,595.32	165,920.00
LOEWS CORP	540424108	LTR		41.47	802,800	20,382,964.43	33,292,116.00
LOEWS CORP - CAROLINA GROUP	540424207	CG		64.72	14,600	657,175.41	944,912.00
LOJACK CORP	539451104	LOJN		17.08	92,855	1,625,962.98	1,585,963.40
LONE STAR TECHNOLOGIES INC	542312103	LSS		48.41	45,700	1,658,276.47	2,212,337.00
LONGS DRUG STORES INC	543162101	LDG		42.38	20,600	468,078.58	873,028.00
LONGVIEW FIBRE CO	543213102	LFB		21.95	131,605	1,843,370.06	2,888,729.75
LOOPNET INC	543524300	LOOP		14.98	2,200	27,852.00	32,956.00
LORAL SPACE & COMM	543881106	LORL		40.72	37,900	1,070,933.54	1,543,288.00
LOUISIANNA PACIFIC	546347105	LPX		21.53	346,988	8,317,120.85	7,470,651.64
LOWE'S COS	548661107	LOW		31.15	2,323,900	32,804,045.25	72,389,485.00
LSI LIGHTING SYS	50216C108	LYTS		19.85	105,385	1,516,963.40	2,091,892.26
LSI LOGIC CORP	502161102	LSI		9.00	3,731,000	33,739,583.97	33,579,000.00
LTC PROPERTIES INC	502175102	LTC		27.31	56,800	1,108,112.18	1,551,208.00
LTX CORP	502392103	LTXX		5.60	36,800	252,087.36	206,080.00
LUBRIZOL CORP	549271104	LZ		50.13	45,000	1,573,619.08	2,255,850.00
LUBYS INC.	549282101	LUB		10.89	23,500	266,204.71	255,915.00
LUFKIN INDUSTRIES INC	549764108	LUFK		58.08	35,015	1,374,319.54	2,033,671.21
LUMINENT MORTGAGE CAPITAL INC	550278303	LUM		9.71	88,500	806,031.45	859,335.00
LUMINEX CORP DEL	55027E102	LMNX		12.70	72,300	883,728.51	918,209.98
LYONDELL CHEMICAL COMPANY	552078107	LYO		25.57	745,300	18,255,757.79	19,057,320.99
M&F WORLDWIDE CORP	552541104	MFW		25.26	60,900	943,874.43	1,538,334.00
M&T BANK CORPORATION	55261F104	MTB		122.16	8,400	886,796.32	1,026,144.00
M/I HOMES INC	55305B101	МНО		38.19	12,600	556,533.51	481,194.00
MACATAWA BK CORP	554225102	MCBC		21.26	8,687	149,087.09	184,685.62
MACDERMID INC.	554273102	MRD		34.10	16,500	513,962.71	562,650.01
MACROVISION CORP	555904101	MVSN		28.26	618,700	13,769,044.69	17,484,462.01
MADDEN STEVEN LTD	556269108	SHOO		35.09	27,600	344,874.02	968,484.00
MAF BANCORP INC	55261R108	MAFB		44.69	24,602	932,544.48	1,099,463.39
MAGELLAN HEALTH SERVICES INC	559079207	MGLN		43.22	54,200	2,017,595.76	2,342,524.00
MAIDENFORM BRANDS INC	560305104	MFB		18.12	8,700	166,880.79	157,644.00



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
MAINSOURCE FINANCIAL	56062Y102	MSFG		16.94	436,235	7,309,644.29	7,389,820.90
MANHATTAN ASSOCIATES INC	562750109	MANH		30.08	55,733	1,484,154.38	1,676,448.64
MANITOWOC COMPANY INC.	563571108	MTW		59.43	67,375	2,615,602.99	4,004,096.25
MANNATECH INC	563771104	MTEX		14.73	56,200	752,361.84	827,826.00
MANNKIND CORP	56400P201	MNKD		16.49	34,300	668,045.61	565,607.00
MANOR CARE INC.	564055101	HCR		46.92	14,300	675,995.82	670,956.00
MANPOWER INC	56418H100	MAN		74.93	533,098	29,592,469.87	39,945,033.15
MANTECH INTERNATIONAL CORP-A	564563104	MANT		36.83	35,700	1,053,395.39	1,314,831.00
MAPINFO CORP	565105103	MAPS		13.05	669,000	8,884,053.89	8,730,450.00
MARATHON OIL CORP	565849106	MRO		92.50	785,260	43,213,242.37	72,636,550.02
MARCUS CORPORATION	566330106	MCS		25.58	12,800	240,479.46	327,424.00
MARINE PRODS CORP	568427108	MPX		11.74	7,300	77,316.54	85,702.00
MARINEMAX INC	567908108	HZO		25.93	9,800	216,907.19	254,114.00
MARINER ENERGY INC.	56845T305	ME		19.60	159,240	2,906,556.84	3,121,104.00
MARKEL CORP	570535104	MKL		480.10	19,200	8,454,202.96	9,217,920.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN		24.03	14,795	332,930.42	355,523.85
MARRIOTT INT'L INC CL-A	571903202	MAR		47.72	576,800	14,957,139.68	27,524,895.99
MARSH & MCLENNAN COS.	571748102	MMC		30.66	2,368,700	75,835,732.68	72,624,342.01
MARSHALL & ILSLEY CORP	571834100	MI		48.11	3,800	137,926.47	182,818.00
MARTEK BIOSCIENCES CORP	572901106	MATK		23.34	170,846	5,189,480.76	3,987,545.64
MARTEN TRANSPORT LTD	573075108	MRTN		18.33	22,150	354,631.36	406,009.50
MARVEL ENTERPRISES I	57383T103	MVL		26.91	76,600	1,552,805.20	2,061,306.00
MASCO CORP.	574599106	MAS		29.87	237,300	6,916,001.45	7,088,151.00
MASSEY ENERGY CO	576206106	MEE		23.23	70,000	2,459,219.22	1,626,100.00
MASTEC INC	576323109	MTZ		11.54	122,078	1,446,858.47	1,408,780.12
MASTERCARD INC-CLASS A	57636Q104	MA		98.49	108,700	4,402,803.55	10,705,863.00
MATRIA HEALTHCARE IN	576817209	MATR		28.73	12,500	278,107.65	359,125.00
MATRIX SERVICE CO	576853105	MTRX		16.10	12,400	107,291.21	199,640.00
MATTEL INC.	577081102	MAT		22.66	1,007,900	19,948,888.60	22,839,013.99
MATTHEWS INTL CORP	577128101	MATW		39.35	30,850	966,870.91	1,213,947.50
MATTSON TECHNOLOGY INC	577223100	MTSN		9.32	92,200	741,418.37	859,304.00
MAUI LD & PINEAPPLE	577345101	MLP		33.92	29,000	994,594.83	983,680.00



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
MAX RE CAPITAL LTD	G6052F103	MXRE		24.82	51,100	1,241,168.25	1,268,302.00
MAXIMUS INC	577933104	MMS		30.78	12,800	413,331.56	393,984.00
MAXWELL TECHNOLOGIES INC	577767106	MXWL		13.95	21,600	160,667.72	301,320.00
MAXYGEN INC	577776107	MAXY		10.77	115,460	1,009,045.02	1,243,504.19
MB FINL INC	55264U108	MBFI		37.61	48,800	1,603,113.25	1,835,368.00
MBIA INC.	55262C100	MBI		73.06	658,795	37,600,055.22	48,131,562.69
MBT FINANCIAL CORP	578877102	MBTF		15.32	14,900	300,405.59	228,268.00
MCAFEE INC	579064106	MFE		28.38	278,100	6,482,483.20	7,892,478.01
McCORMICK & CO	579780206	MKC		38.56	21,400	779,323.97	825,184.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR		24.04	10,093	185,551.77	242,635.68
MCDATA CORPORATION-A	580031201	MCDTA		5.55	255,700	1,276,342.35	1,419,135.00
MCDONALDS CORPORATION	580135101	MCD		44.33	1,837,236	55,985,534.37	81,444,671.89
MCG CAPITAL CORP	58047P107	MCGC		20.32	101,400	1,621,072.34	2,060,447.99
MCGRATH RENTCORP	580589109	MGRC		30.63	288,100	7,391,020.66	8,824,503.00
MCGRAW HILL INC	580645109	MHP		68.02	684,800	27,679,327.09	46,580,096.01
MCKESSON CORP	58155Q103	MCK		50.70	860,600	41,621,451.59	43,632,420.03
MCMORAN EXPLORATION CO	582411104	MMR		14.22	14,500	257,314.10	206,190.00
MDU COMMUNICATIONS INC	582828109	MDTV		0.79	224,500	556,760.00	177,355.00
MDU RESOURCES GROUP	552690109	MDU		25.64	10,750	243,394.71	275,630.00
MEADOWBROOK INS GROUP	58319P108	MIG		9.89	88,200	734,463.08	872,298.00
MEADWESTVACO	583334107	MWV		30.06	525,401	14,477,387.17	15,793,554.06
MEASUREMENT SPECIALITIES INC	583421102	MEAS		21.64	175,000	3,840,059.65	3,787,000.00
MEDALLION FINANCIAL CORP	583928106	TAXI		12.37	8,800	114,025.12	108,856.00
MEDAREX INC	583916101	MEDX		14.79	73,600	715,516.91	1,088,543.99
MEDCATH CORPORATION	58404W109	MDTH		27.36	6,800	153,059.00	186,048.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS		53.44	504,321	23,045,791.90	26,950,914.24
MEDIA GENERAL INC - CL A	584404107	MEG		37.17	32,800	1,827,739.28	1,219,176.00
MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC		8.04	1,058,000	7,045,772.35	8,506,320.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI		32.24	36,200	799,902.94	1,167,088.00
MEDICINES COMPANY	584688105	MDCO		31.72	78,100	1,858,635.91	2,477,332.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX		35.13	38,100	1,134,203.62	1,338,453.00
MEDIFAST INC	58470H101	MED		12.58	6,900	123,278.16	86,802.00



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MEDIMMUNE INC	584699102	MEDI		32.37	138,000	4,226,973.00	4,467,060.00
MEDTRONIC INC	585055106	MDT		53.51	1,962,100	63,704,939.93	104,991,970.98
MELLON FINANCIAL CORP.	58551A108	MEL		42.15	478,100	16,503,855.91	20,151,915.00
MEMC ELECTR MATLS IN	552715104	WFR		39.14	500	9,161.10	19,570.00
MENTOR CORP/MINN	587188103	MNT		48.87	83,800	3,103,047.07	4,095,306.00
MENTOR GRAPHICS CORP.	587200106	MENT		18.03	100,564	1,476,655.31	1,813,168.93
MERCANTILE BANC.	587405101	MRBK		46.79	5,600	194,037.02	262,024.00
MERCANTILE BANK CORP	587376104	MBWM		37.70	17,840	565,043.52	672,568.00
MERCK & CO INC	589331107	MRK		43.60	4,723,177	195,984,473.74	205,930,517.17
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY		13.36	37,000	444,517.91	494,320.00
MEREDITH CORPORATION	589433101	MDP		56.35	1,900	102,434.32	107,065.00
MERGE TECHNOLOGIES INC.	589981109	MRGE		6.56	36,000	409,613.99	236,160.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO		24.53	34,015	476,109.87	834,387.96
MERIDIAN RESOURCE CO	58977Q109	TMR		3.09	312,600	1,407,410.13	965,934.00
MERIT MED SYS INC	589889104	MMSI		15.84	23,433	326,341.11	371,178.73
MERITAGE HOMES CORP	59001A102	MTH		47.72	25,800	1,205,602.17	1,231,176.00
MERRILL LYNCH & CO. INC.	590188108	MER		93.10	2,251,400	109,220,553.56	209,605,339.99
MESA AIR GROUP INC	590479101	MESA		8.57	21,500	178,789.90	184,255.00
METABASIS THERAPEUTICS	59101M105	MBRX		7.52	12,300	93,829.32	92,496.00
METABOLIX INC	591018809	MBLX		18.94	6,800	130,560.00	128,792.00
METAL MANAGEMENT INC	591097209	MM		37.85	51,200	1,186,217.19	1,937,920.00
METHODE ELECTRONICS CL-A	591520200	METH		10.83	110,945	1,166,397.02	1,201,534.34
METLIFE INC	59156R108	MET		59.01	891,400	35,102,080.00	52,601,513.99
METTLER-TOLEDO INTERNATIONAL	592688105	MTD		78.85	96,800	7,316,060.73	7,632,680.00
MFA MORTGAGE INVESTMENTS INC	55272X102	MFA		7.69	148,700	1,010,434.18	1,143,503.00
MGE ENERGY INC	55277P104	MGEE		36.58	12,148	416,645.67	444,373.84
MGI PHARMA INC	552880106	MOGN		18.41	31,000	652,112.41	570,710.00
MGIC INVESTMENT CORP	552848103	MTG		62.54	138,900	8,838,945.87	8,686,806.00
MGM MIRAGE	552953101	MGM		57.35	551,500	21,344,192.69	31,628,525.00
MGP INGREDIENTS INC	55302G103	MGPI		22.61	13,300	301,279.34	300,713.00
MICREL INCORPORATED	594793101	MCRL		10.78	75,510	913,858.10	813,997.80
MICROCHIP TECHNOLOGY INC.	595017104	MCHP		32.70	313,973	10,070,072.97	10,266,917.10



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MICROS SYSTEMS INC. 59401100 MCRS 52,70 56,485 1,386,035.22 3,134,84 MICROS CHICORP 595137100 MSCC 16,85 27,70 535,346,24 54,43 MICROS CHOPP. 5941814 MSCT 29.85 57,850 37,344,84 57,44,083,77 58,008,335 MICROS TOCHP. 5947408 MSTR 114.01 28,800 1,587,083,51 3,283,44 MICROS TURLE INC. 59514F109 TUNE 47,0 31,500 51,500,96 (2 14,80,64 MICROS TURLE INC. 59514F109 TUNE 47,0 31,500 51,500,96 (2 14,80,64 MICROS TURLE INC. 59748100 MLN 41,9 33,815 11,60,047,03 14,80,64 MICROS TURLE BANCS HARRES 59540108 MUST 48,94 49,94	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
MICRON TECHNOLOGY INC 66112103 MU 13 80 1,810,335 20,607,321,50 22,722 MICROS SYSTEMS INC 59401100 MCRS 52,70 59,455 1,938,655,22 3,134,62 MICROSEIRI CORP 59416104 MST 196 1,770 53,346,23 54,43,346,23 MICROSTRATEGY INC-CLA 59497408 MSTR 114,10 2,800 1,820,963,17 69,000,63,33 MICROSTRATEGY INC-CLA 595419109 TUNE 1,400 1,500 1,500 1,500,963,17 69,000,63,33 MICROSULERY CORP 596521910 MID 1,400 1,400 3,500 1,500,970,57 1,408,83 MIDLARD CO 59748109 LLAN 1,410 3,335 1,100,070,32 1,418,83 MILLES REAL CHARRES 59679101 MIPI 2,200 3,00 4,500,42 5,60 MILLES REAL CHARRES 59679102 MIPI 2,200 3,00 2,00 6,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00				Group: DOMESTIC EQ	UITIES			
MICROS SYSTEMINC. 69401100 MCRS 52,70 63,848 1,38,86352 3,14,84 MICROS MICROR 6951710 MSC 16,86 27,700 333,434 54,34 MICROS MICROS MICROS 9819140 MIST 20,86 13,80 17,410,837,75 50,063,31 MICROS TRATEGY INCLA 98497480 MIST 14,10 28,00 1,500,00 1,500,00 1,500,00 1,800,00 1,800,00 1,500,00 1,800,00				Instrument: COM	COMMON STOCK			
MICROSEMI CORP 59613710 MSCI 19.66 27.00 533,346.2 54.43 MICROSEMI CORP 59418104 MSFT 28.66 18.765.00 477,97(98.37) 500,003.3 MICROSTRIA EGY INCLA 59472408 MSTR 11.41 28.80 17,976,93.77 500,003.3 MICROTUNE INC 59674710 UNIE 4.70 4.70 31,500 152,906.2 14.80 MIDLAND CO 59672710 MID 10.41 7.70 3.815 110,007.2 7.71 MIDLARD CO 5972810 MID MST 3.93 20.10 406,179.72 7.71 MIDLARD CO 5987410 MST 3.83 20.10 406,179.72 7.73 MIDLARD CO 5987410 MST 3.83 20.10 406,179.72 7.73 MILLER NILLER INDEAM COLLING 5989010 MILL 4.70 4.70 4.70 4.70 MILLER INDUSTRIES INC 6005410 MLHR 3.83 5.50 4.70 4.70 4.70 <tr< td=""><td>MICRON TECHNOLOGY INC</td><td>595112103</td><td>MU</td><td></td><td>13.96</td><td>1,810,335</td><td>26,567,321.50</td><td>25,272,276.60</td></tr<>	MICRON TECHNOLOGY INC	595112103	MU		13.96	1,810,335	26,567,321.50	25,272,276.60
MICROSOFT CORP. 5949 18104 MSFT 2988 18,756,300 477,970,577 560,603,131 MICROSTRATEGY INC-CLA 59497208 MSTR 114 L01 28,800 1,582,903,515 2,283,433 MICROSTURI INC 59514019 TURE 4,700 31,500 219,779,757 418,86 MIDLAND CO 597,88109 MIDAN CO 4,900 2,919,779,757 418,86 MIDLAST ED BANCSHARES 595440108 MIDAN 41,95 3,8315 1,110,047,03 1,418,83 MILLER HANDSHARES 595440108 MBH 23,75 2,800 62,254,28 565,25 MILLER HANDSHARES 59902103 MLM 199 1,012-40 10,239,893,31 11,035,47 MILLER HANDSHARES 59902103 MLR 20 80 20 1,555,50 1,555,50 1,555,50 1,755,65 565,52 MILLER HANDWITCHALES 59902103 MLR 20 0 3,20 1,752,60 1,752,60 1,752,60 1,752,60 1,752,60 1,752,60 1,752,60	MICROS SYSTEMS INC.	594901100	MCRS		52.70	59,485	1,938,635.22	3,134,859.50
MICROSTRATEGY INC-CLA 59497248 MSTR 114.01 2.88.00 1,582,093.51 32.82.43 MICROSTRATEGY INC-CLA 595149100 TUNE 4.70 31.500 152,006.62 14.86 MIDCLEBY CORP 59287810 MIDD 104.07 4.00 21.790.75 14.86 MIDLAND CO 59748109 MLAN 4.01 3.03 3.01 4.06,079.72 73.14 MIDLATE BANCSHARES 59540108 MDST 4.02 3.03 20.10 4.06,179.72 73.14 MILLER NULL CILLING 59870103 MZ 0.03 22.08 552.100.88 11.05.51 MILLER NULL CILLING 59992103 ML 0.03 2.01 0.046,179.72 73.14 MILLER NULL THERMAN JUC 59992103 ML 0.03 0.02 0.08 1.023,889.34 11.05.51 MILLER NULL THERMAN JUC 60055124 ML 0.00 0.00 0.00 1.555,67.70 1.57.75 MILLER NULL THERMAN JUC 60055124 ML 0.00 0.00	MICROSEMI CORP	595137100	MSCC		19.65	27,700	533,346.24	544,305.01
MICROTUNE INC 59514109 TUNE 4.0 31,50 152,006.52 41.8 MIDDLEW CORP 595278101 MIDD 104.67 4.00 219,779.57 41.8 4.0 219,779.57 41.8 4.0 4.0 219,779.57 41.8 5.0 4.0 219,779.57 41.8 5.0 4.0 219,779.57 41.8 5.0 4.0 219,779.57 41.8 5.0 4.0 21,779.57 41.8 5.0 4.0 4.0 20.0 406,179.72 7.7 7.7 7.7 4.0 4.0 20.0 406,179.72 7.7 7.7 7.7 4.0 4.0 20.0 20,42,524.28 5.0 2.0 7.7 7.7 4.0 4.0 20.0 1.0 4.0 <td>MICROSOFT CORP.</td> <td>594918104</td> <td>MSFT</td> <td></td> <td>29.86</td> <td>18,756,300</td> <td>477,947,093.77</td> <td>560,063,118.02</td>	MICROSOFT CORP.	594918104	MSFT		29.86	18,756,300	477,947,093.77	560,063,118.02
MIDDLEBY CORP 566278101 MIDD 104.67 0.000 219.79.57 13.86 MIDLAND CO 59748109 MLAN 41.95 3.815 1.10.047.03 1.41.81 MID-STATE BANCSHARES 59840108 MDST 43.95 20.30 406.17.72 273.44 MIDLES MARCHALDING 5982106 MBH 23.75 23.80 462.224.28 562.24 MILLER NOLLING 59879103 MZ 0.00 20.848 592.19.08 176.66 MILLER NOLLING 59879103 MLM 10.90 10.1240 10.29.589.34 11.05.51 MILLER NOLLING 6055104 MLMR 10.90 10.1240 10.29.589.34 11.05.51 MILLER NOLLING 60651204 MLR 20.00 5.00 10.25.505.07 11.05.51 MILLER NOLLING 60651204 MLR 24.00 3.00 3.00.31 75.05.505.00 10.22.58 MILLER NOLLING 60651204 MLR 42.00 3.00 3.00.33 3.00 3.00 3.00.33	MICROSTRATEGY INC-CL A	594972408	MSTR		114.01	28,800	1,582,093.51	3,283,488.00
MIDLAND CO 59748109 MLAN 41.95 33.815 1,160,047.03 1.418.81 MID-STATE BANCHARES 59540108 MDST 36.39 20.100 406,179.72 73.14 MIDWEST BANCHOLDING 598709103 ME 20.375 23.80 22.0484 592,504.88 652,524.28 565,254.28<	MICROTUNE INC	59514P109	TUNE		4.70	31,500	152,906.62	148,050.00
MID-STATE BANCSHARES 595440108 MDST 36.39 20,100 406,179.72 73.14 MIDWEST BANCHOLDING 598251166 MBHI 23.75 23,800 542,524.28 565.25 MILACRON, INC. 59879013 MZ 0.80 22,948 552,504.88 575.65 MILLER (HERMAN) INC 60054100 MLHR 36.36 51,500 1,335,607.80 1,872.55 MILLER (HERMAN) INC 60054100 MLHR 36.36 51,500 1,355,607.80 1,872.55 MILLER (HERMAN) INC 600551204 MLR 40.0 30.3 3,240 668,183.18 777.6 MILLER (HERMAN) INC 600551204 MLR 40.0 30.0 32,031.75 33.3 MILLER (HERMAN) INC 600551204 MLR 66.60 50.0 32,031.75 33.3 MILLER (HERMAN) INC 601073109 MLR 66.60 50.0 320.33.75 33.3 MILLER (HERMAN) INC 601073109 MILLER (HERMAN) INC 68.0 60.0 32.0 32.0 32	MIDDLEBY CORP	596278101	MIDD		104.67	4,000	219,779.57	418,680.00
MIDWEST BANC HOLDING 598251106 MBHI 23.75 23.80 542,524.28 56.52 MILLACRON, INC. 598709103 MZ 0.80 220,848 599.190.86 176.66 MILLER HOLDING 599809103 MLMM 1.09 1.012.40 10,293,689.34 11.035,1 MILLER HOLDING 600541400 MLHR 36.06 1.510 1.250,000 1.750,000	MIDLAND CO	597486109	MLAN		41.95	33,815	1,160,047.03	1,418,539.26
MILACRON, INC. 598709103 MZ 0.00 220,848 592,190.86 716,66 MILLERNIUM PHARMACEUTICALS 59902103 MLMR 10.90 1,012,400 10,293,689.34 11,035,10 11,035	MID-STATE BANCSHARES	595440108	MDST		36.39	20,100	406,179.72	731,439.00
MILENNIUM PHARMACEUTICALS 59992103 MLNM 10.90 1.012400 1.029,689.34 11.035,181.05 MILLER (HERMAN) INC 60054100 MLHR 36.36 51,500 1,355,057.80 1.872,55 MILLER (HERMAN) INC 600551204 MLR 24.00 32,400 668,183.18 777,67 MILLER (HERMAN) INC 600551204 MLR 24.00 32,400 668,183.18 777,67 MILLER (HERMAN) INC 600551204 MLR 24.00 32,400 668,183.18 777,67 MILLER (HERMAN) INC 601753109 MILLER (MIRCALS) 46.00 50.00 32,017.57 33.33 MILLER (HERMAN) INC 60272014 MIRCALS (MIRCALS) 46.00 50.00 32,017.57 33.33 MILLER (HERMAN) INC 60315816 MTX 55.79 204,50 11,121.649.53 12,022.55 MINEAD INTERDIAL (LINCALS) 60457107 MIRCALS 43.00 43.00 25.00 13,935.61 43.00 23.03 23.03 23.03 23.03 23.00 23.01,31.62	MIDWEST BANC HOLDING	598251106	MBHI		23.75	23,800	542,524.28	565,250.00
MILER (HERMAN) INC 600544100 MILHR 36.36 51.500 1.355,057.80 1.872,000 MILLER INDUSTRIES INC 600551204 MIR 24.00 32.40 668,183.18 777,60 MILLER CORPORATION 601073109 MIL 66.60 500 32,031,75 33.3 MINER SAFETY APPLIANCES CO 602720104 MSA 36.65 18.400 488,988.01 67.3 MINERALS TECHNOLOGIES INC 603158106 MTX 58.79 204,500 11,121,649.53 12,022,5 MINERAL TECHNOLOGIES INC 60459103 BUF 54.6 616,000 2,002,180.00 3,363,363,363,363,363,363,363,363,363,3	MILACRON, INC.	598709103	MZ		0.80	220,848	592,190.86	176,678.40
MILEE INDUSTRIES INC 600551204 MIR 24.00 32.400 668,183.18 77.76 MILLIPORE CORPORATION 601073109 MIL 66.60 500 32.031.75 33.3 MINE SAFETY APPLIANCES CO 602720104 MSA 36.65 18.400 488,988.01 674.3 MINERALS TECHNOLOGIES INC 603158106 MTX 5.76 204,500 11.121,649.53 12,022,5 MINRAD INTERNATIONAL INC 60443P103 BUF 5.46 616,000 2,002,180.00 3,363.3 MIPS TECHNOLOGIES IN 60457R100 MIPS 8.30 25,900 197,212.6 214.9 MIRS INSTRUMENTS INC 60467R100 MIR 31.57 7,900 210,314.62 249.4 MOBILE MINI INC. 60740F105 MINI 22.58 70,600 1,359,583.24 1,594.1 MOBILE MINI INC. 60740F105 MINI 22.59 7,000 21.314.25 2.283.2 MOLINA MOLYA 150.0 48.0 30.50 1,382,844.0 1,594.1 MOLEX INC	MILLENNIUM PHARMACEUTICALS	599902103	MLNM		10.90	1,012,400	10,293,689.34	11,035,159.99
MILLIPORE CORPORATION 601073109 MIL 66.60 500 32,031.75 33.30 MINE SAFETY APPLIANCES CO 60272014 MSA 36.65 18.400 488,988.01 674.30 MINE SAFETY APPLIANCES CO 603158106 MTX 58.79 204,500 11,121,649.53 12,022.55 MINRAD INTERNATIONAL INC 604587107 MIPS 54.60 616,000 2,002,180.00 33,633.30 MIPS TECHNOLOGIES IN 604587107 MIPS 83.00 25,900 197,212.46 214.90 MIRANT CORP NEW 60467R100 MIR 31.57 7,900 210,314.62 249.40 MKS INSTRUMENTS INC 55306N104 MKSI 22.58 70,600 13,559,583.24 1,594.10 MODINE MANUFACTURING CO 60740F105 MINI 26.94 10,400 135,228.79 280.10 MODINE MANUFACTURING CO 607828100 MOD 25.03 54.200 13,828,44.06 13,550 40.00 MOD 35.00 MOD	MILLER (HERMAN) INC	600544100	MLHR		36.36	51,500	1,355,057.80	1,872,540.00
MINE SAFETY APPLIANCES CO 602720104 MSA 36.65 18.400 488,98.01 67.40 MINE SAFETY APPLIANCES CO 603158106 MTX 58.79 204,500 11,121,649.53 12,022,55 MINRAD INTERNATIONAL INC 6043P103 BUF 54.6 616.000 2,002,180.00 3,363.33 MIPS TECHNOLOGIES IN 604567107 MIPS 8.30 25.900 197,212.46 214,94 MIRS INSTRUMENTS INC 60457R100 MIR 31.57 7,000 210,314.62 249,4 MIS INSTRUMENTS INC 60457R100 MIR 31.57 7,000 210,314.62 249,4 MIS INSTRUMENTS INC 60457R100 MINI 25.94 10,400 135,228.79 280,1 MINI 25.94 10,400 135,228.79	MILLER INDUSTRIES INC	600551204	MLR		24.00	32,400	668,183.18	777,600.00
MINERALS TECHNOLOGIES INC 603158106 MTX 58.79 204,500 11,121,649.53 12,022,53 MINRAD INTERNATIONAL INC 60443P103 BUF 5.46 616,000 2,002,180.00 3,363,33 MIPS TECHNOLOGIES IN 604567107 MIPS 8.30 25,900 197,212.46 214,94 MIRANT CORP NEW 60467R100 MIR 31.57 7,900 210,314.62 249,44 MKS INSTRUMENTS INC 55306N104 MKSI 22.58 70,600 1,359,583.24 1,594,1 MODINE MANUFACTURING CO 607828100 MOD 25.03 54,200 1,382,844.06 1,356,66 MOHAWK INDUSTRIES INC. 608190104 MHK 74.86 30,500 1,987,561.73 2,283,2 MOLECULAR DEVICES CORP 60851107 MDC 21.07 57,004 1,287,687.80 11,216,683 MOLEX INC 608554101 MOLX 31.63 265,200 8,967,420.00 8,388,2 MOLINA HEALTHCARE INC 608718209 TAP 76.44 144,400 10,009,415.94	MILLIPORE CORPORATION	601073109	MIL		66.60	500	32,031.75	33,300.01
MINRAD INTERNATIONAL INC 60443P103 BUF 5.46 616,000 2,002,180,00 3,633,833,833,833,833,833,833,833,833,83	MINE SAFETY APPLIANCES CO	602720104	MSA		36.65	18,400	488,988.01	674,360.00
MIPS TECHNOLOGIES IN 604567107 MIPS 8.30 25,900 197,212.46 21.43 MIRANT CORP NEW 60467R100 MIR 31.57 7,900 210,314.62 249,4 MKS INSTRUMENTS INC 55306N104 MKSI 22.58 70,600 1,359,583.24 1,594,1 MOBILE MINI INC. 60740F105 MINI 26.94 10,400 135,228.79 280,1 MODINE MANUFACTURING CO 607828100 MOD 25.03 54,200 1,382,844.06 1,356,6 MOHAWK INDUSTRIES INC. 608190104 MHK 74.86 30,500 1,987,561.73 2,283,2 MOLECULAR DEVICES CORP 60851017 MDC 21.07 57,004 1,287,687.80 1,201,0 MOLINA HEALTHCARE INC 608558100 MOH 32.51 32,800 1,181,706.84 1,066,3 MOLSON COORS BREWING CO 60871100 MNTA 15.73 12,900 176,873.19 202,9 MOMENTA PHARMACEUTICALS INC 6086R103 MNC 14.16 378,656 6,638,479.54 5,361	MINERALS TECHNOLOGIES INC	603158106	MTX		58.79	204,500	11,121,649.53	12,022,555.00
MIRANT CORP NEW 60467R100 MIR 31.57 7,900 210,314.62 249.44 MKS INSTRUMENTS INC 55306N104 MKSI 22.58 70,600 1,359,583.24 1,594.1 MOBILE MINI INC. 60740F105 MINI 26.94 10,400 135,228.79 280.1 MODINE MANUFACTURING CO 607828100 MOD 25.03 54,200 1,382,844.06 1,356,6 MOHAWK INDUSTRIES INC. 608190104 MHK 74.86 30,500 1,987,561.73 2,283,2 MOLECULAR DEVICES CORP 60851010 MDCC 21.07 57,004 1,287,687.80 1,201,0 MOLEX INC 608554101 MOLX 31.63 265,200 8,967,420.00 8,388,2 MOLISON COORS BREWING CO 60871R209 TAP 76.44 144,400 10,009,415.94 11,037,9 MOMENTA PHARMACEUTICALS INC 60877100 MNTA 15.73 12,900 176,873.19 202,9 MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54	MINRAD INTERNATIONAL INC	60443P103	BUF		5.46	616,000	2,002,180.00	3,363,360.00
MKS INSTRUMENTS INC 55306N104 MKSI 22.58 70,600 1,359,583.24 1,594,1 MOBILE MINI INC. 60740F105 MINI 26.94 10,400 135,228.79 280,1 MODINE MANUFACTURING CO 607828100 MOD 25.03 54,200 1,382,844.06 1,356,60 MOHAWK INDUSTRIES INC. 608190104 MHK 74.86 30,500 1,987,561.73 2,283,20 MOLECULAR DEVICES CORP 60851C107 MDCC 21.07 57,004 1,287,687.80 1,201,00 MOLINA HEALTHCARE INC 608554101 MOLX 31.63 265,200 8,967,420.00 8,388,2 MOLSON COORS BREWING CO 60871R209 TAP 76.44 144,400 10,009,415.94 11,037,9 MOMENTA PHARMACEUTICALS INC 608771100 MNTA 15.73 12,900 176,873.19 202,9 MONACO COACH CORPORATION 6086R103 MNC 14.16 378,656 6,638,479.54 5,361,7 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295	MIPS TECHNOLOGIES IN	604567107	MIPS		8.30	25,900	197,212.46	214,970.00
MOBILE MINI INC. 60740F105 MINI 26.94 10.400 135,228.79 280,1 MODINE MANUFACTURING CO 607828100 MOD 25.03 54,200 1,382,844.06 1,356,6 MOHAWK INDUSTRIES INC. 608190104 MHK 74.86 30,500 1,987,561.73 2,283,2 MOLECULAR DEVICES CORP 60851C107 MDCC 21.07 57,004 1,287,687.80 1,201,0 MOLEX INC 608554101 MOLX 31.63 265,200 8,967,420.00 8,388,2 MOLINA HEALTHCARE INC 6085587100 MOH 32.51 32,800 1,181,706.84 1,066,3 MOLSON COORS BREWING CO 60871R209 TAP 76.44 144,400 10,009,415.94 11,037,9 MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,9 MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54 5,361,7 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06	MIRANT CORP NEW	60467R100	MIR		31.57	7,900	210,314.62	249,403.00
MODINE MANUFACTURING CO 607828100 MOD 25.03 54,200 1,382,844.06 1,356,60 MOHAWK INDUSTRIES INC. 608190104 MHK 74.86 30,500 1,987,561.73 2,283,20 MOLECULAR DEVICES CORP 60851C107 MDCC 21.07 57,004 1,287,687.80 1,201,00 MOLEX INC 608554101 MOLX 31.63 265,200 8,967,420.00 8,388,20 MOLINA HEALTHCARE INC 608558100 MOH 32.51 32,800 1,181,706.84 1,066,30 MOLSON COORS BREWING CO 60871R209 TAP 76.44 144,400 10,009,415.94 11,037,90 MOMENTA PHARMACEUTICALS INC 608771100 MNTA 15.73 12,900 176,873.19 202,90 MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54 5,361,70 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06 1,148,100	MKS INSTRUMENTS INC	55306N104	MKSI		22.58	70,600	1,359,583.24	1,594,148.00
MOHAWK INDUSTRIES INC. 608190104 MHK 74.86 30,500 1,987,561.73 2,283,20 MOLECULAR DEVICES CORP 60851C107 MDCC 21.07 57,004 1,287,687.80 1,201,00 MOLEX INC 608554101 MOLX 31.63 265,200 8,967,420.00 8,388,2 MOLINA HEALTHCARE INC 608578100 MOH 32.51 32,800 1,181,706.84 1,066,3 MOLSON COORS BREWING CO 60871R209 TAP 76.44 144,400 10,009,415.94 11,037,9 MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,9 MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54 5,361,7 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06 1,148,108.00	MOBILE MINI INC.	60740F105	MINI		26.94	10,400	135,228.79	280,176.00
MOLECULAR DEVICES CORP 60851C107 MDCC 21.07 57,004 1,287,687.80 1,201,000 MOLEX INC 608554101 MOLX 31.63 265,200 8,967,420.00 8,388,2 MOLINA HEALTHCARE INC 60855R100 MOH 32.51 32,800 1,181,706.84 1,066,3 MOLSON COORS BREWING CO 60871R209 TAP 76.44 144,400 10,009,415.94 11,037,9 MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,9 MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54 5,361,7 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06 1,148,10	MODINE MANUFACTURING CO	607828100	MOD		25.03	54,200	1,382,844.06	1,356,625.99
MOLEX INC 608554101 MOLX 31.63 265,200 8,967,420.00 8,388,2 MOLINA HEALTHCARE INC 60855R100 MOH 32.51 32,800 1,181,706.84 1,066,3 MOLSON COORS BREWING CO 60871R209 TAP 76.44 144,400 10,009,415.94 11,037,9 MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,9 MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54 5,361,7 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06 1,148,1	MOHAWK INDUSTRIES INC.	608190104	MHK		74.86	30,500	1,987,561.73	2,283,230.00
MOLINA HEALTHCARE INC 60855R100 MOH 32.51 32,800 1,181,706.84 1,066,3 MOLSON COORS BREWING CO 60871R209 TAP 76.44 144,400 10,009,415.94 11,037,9 MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,9 MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54 5,361,7 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06 1,148,1	MOLECULAR DEVICES CORP	60851C107	MDCC		21.07	57,004	1,287,687.80	1,201,074.28
MOLSON COORS BREWING CO 60871R209 TAP 76.44 144,400 10,009,415.94 11,037,9 MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,9 MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54 5,361,7 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06 1,148,1	MOLEX INC	608554101	MOLX		31.63	265,200	8,967,420.00	8,388,276.00
MOMENTA PHARMACEUTICALS INC 60877T100 MNTA 15.73 12,900 176,873.19 202,900 MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54 5,361,700 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06 1,148,100	MOLINA HEALTHCARE INC	60855R100	MOH		32.51	32,800	1,181,706.84	1,066,328.00
MONACO COACH CORPORATION 60886R103 MNC 14.16 378,656 6,638,479.54 5,361,7 MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06 1,148,1	MOLSON COORS BREWING CO	60871R209	TAP		76.44	144,400	10,009,415.94	11,037,936.00
MONARCH CASINO & RES 609027107 MCRI 23.88 48,082 1,295,108.06 1,148,1	MOMENTA PHARMACEUTICALS INC	60877T100	MNTA		15.73	12,900	176,873.19	202,917.00
	MONACO COACH CORPORATION	60886R103	MNC		14.16	378,656	6,638,479.54	5,361,768.96
MONEYGRAM INTERNATIONAL INC. 60935Y109 MGI 31.36 6,000 182,456.31 188,1	MONARCH CASINO & RES	609027107	MCRI		23.88	48,082	1,295,108.06	1,148,198.14
	MONEYGRAM INTERNATIONAL INC.	60935Y109	MGI		31.36	6,000	182,456.31	188,160.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
MONRO MUFFLER BRAKE	610236101	MNRO		35.10	8,262	182,000.40	289,996.20
MONSANTO COMPANY	61166W101	MON		52.53	744,800	22,540,877.12	39,124,344.01
MOODY'S CORPORATION	615369105	MCO		69.06	481,400	22,933,315.73	33,245,484.01
MOOG INC. CL A	615394202	MOG.A		38.19	75,262	1,590,894.83	2,874,255.77
MORGAN STANLEY DEAN WITTER &	617446448	MS		81.43	2,689,600	130,904,732.61	219,014,127.99
MORNINGSTAR INC	617700109	MORN		45.05	15,460	628,424.35	696,473.00
MOSAIC COMPANY	61945A107	MOS		21.36	3,900	89,287.15	83,304.00
MOSYS INC.	619718109	MOSY		9.25	22,500	176,013.78	208,125.00
MOTOROLA INC	620076109	MOT		20.56	4,961,800	90,334,380.51	102,014,608.00
MOVADO GROUP INC	624580106	MOV		29.00	10,500	168,232.15	304,500.00
MOVE, INC	62458M108	MOVE		5.51	100,000	525,865.03	551,000.00
MPS GROUP INC	553409103	MPS		14.18	135,400	1,211,069.73	1,919,972.00
MRV COMMUNICATIONS I	553477100	MRVC		3.54	74,500	209,292.85	263,730.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM		39.15	31,665	1,370,293.02	1,239,684.75
MSC.SOFTWARE CORP	553531104	MSCS		15.23	23,600	361,051.60	359,428.00
MTS SYS CORP	553777103	MTSC		38.62	42,700	1,248,352.09	1,649,074.00
MUELLER INDUSTRIES INC.	624756102	MLI		31.70	57,600	1,828,315.81	1,825,920.00
MUELLER WTR PRODS INC	624758108	MWA		14.87	54,900	827,699.88	816,363.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX		20.29	18,100	456,285.02	367,249.00
MULTIMEDIA GAMES, INC.	625453105	MGAM		9.60	101,300	864,976.82	972,480.00
MURPHY OIL CORP	626717102	MUR		50.85	650,000	32,880,175.35	33,052,500.00
MWI VETERINARY SUPPLY INC	55402X105	MWIV		32.30	3,300	114,413.64	106,590.00
MYLAN LABS	628530107	MYL		19.96	184,700	3,130,511.99	3,686,612.01
MYRIAD GENETICS INC	62855J104	MYGN		31.30	75,800	1,233,756.38	2,372,540.00
NABI BIOPHARMACEUTIC	629519109	NABI		6.78	75,700	439,489.98	513,246.00
NABORS INDUSTRIES LTD.	G6359F103	NBR		29.78	995,500	31,476,673.95	29,645,990.00
NACCO INDUSTRIES -CL A	629579103	NC		136.60	4,400	404,113.77	601,040.00
NAPSTER INC	630797108	NAPS		3.63	177,900	658,892.40	645,777.01
NARA BANCORP INC	63080P105	NARA		20.92	462,700	8,846,311.07	9,679,684.00
NASB FINL INC	628968109	NASB		41.35	2,399	95,322.83	99,198.65
NASDAQ STOCK MARKET INC	631103108	NDAQ		30.79	50,000	1,547,605.00	1,539,500.00
NASH FINCH CO.	631158102	NAFC		27.30	22,500	588,022.13	614,250.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
NASTECH PHARMACEUTIC	631728409	NSTK		15.13	12,900	200,654.34	195,177.00
NATCO GROUP INC	63227W203	NTG		31.88	38,490	1,294,714.72	1,227,061.20
NATIONAL BEVERAGE CO	635017106	FIZ		14.03	24,000	319,933.35	336,720.01
NATIONAL CITY CORP	635405103	NCC		36.56	1,150,100	38,666,791.66	42,047,656.00
NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP		43.97	17,200	620,854.08	756,283.99
NATIONAL FUEL & GAS	636180101	NFG		38.54	8,300	264,943.11	319,882.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI		33.00	41,400	1,037,092.71	1,366,200.00
NATIONAL HEALTHCARE	635906100	NHC		55.20	20,145	714,432.88	1,112,003.98
NATIONAL INSTRUMENTS CORP.	636518102	NATI		27.24	149,285	3,788,406.22	4,066,523.40
NATIONAL INTERSTATE CORP	63654U100	NATL		24.30	44,400	1,007,195.33	1,078,920.00
NATIONAL PENN BANCSH	637138108	NPBC		20.25	29,158	574,623.62	590,449.49
NATIONAL PRESTO INDS INC	637215104	NPK		59.87	17,900	805,781.48	1,071,672.96
NATIONAL SEMICONDUCTOR CORP.	637640103	NSM		22.70	166,200	2,351,524.87	3,772,740.00
NATIONAL WESTN LIFE	638522102	NWLIA		230.14	6,511	1,147,713.04	1,498,441.54
NATIONWIDE FINANCIAL SERVICE	638612101	NFS		54.20	180,200	7,579,535.94	9,766,840.00
NAUTILUS INC	63910B102	NLS		14.00	35,200	601,384.34	492,799.99
NAVARRE CORP	639208107	NAVR		3.98	925,000	6,889,041.58	3,681,500.00
NAVIGANT CONSULTING	63935N107	NCI		19.76	25,400	425,949.88	501,904.00
NAVIGATORS GROUP INC	638904102	NAVG		48.18	34,000	1,331,442.39	1,638,120.00
NAVISTAR INTL. CORP.	63934E108	NAV		33.43	122,300	3,216,296.12	4,088,489.00
NAVTEQ CORP	63936L100	NVT		34.97	400,000	12,994,605.77	13,988,000.00
NBT BANCORP INC	628778102	NBTB		25.51	20,500	417,599.30	522,955.00
NBTY INC.	628782104	NTY		41.57	115,600	3,059,298.37	4,805,492.00
NCI BUILDING SYS INC	628852105	NCS		51.75	109,949	4,862,988.07	5,689,860.77
NCR CORPORATION	62886E108	NCR		42.76	11,900	444,056.85	508,844.00
NEENAH PAPER INC	640079109	NP		35.32	36,100	1,237,362.27	1,275,052.00
NEKTAR THERAPEUTICS	640268108	NKTR		15.21	144,900	2,637,238.17	2,203,929.00
NEOSE TECHNOLOGIES I	640522108	NTEC		2.23	125,900	807,019.00	280,757.00
NEOWARE INC.	64065P102	NWRE		13.21	900,000	15,348,388.16	11,889,000.00
NESS TECHNOLOGIES INC	64104X108	NSTC		14.26	81,800	990,882.27	1,166,467.99
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS		29.56	28,600	743,010.46	845,416.00
NETBANK INC	640933107	NTBK		4.64	27,600	167,151.12	128,064.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
NETFLIX.COM INC	64110L106	NFLX		25.86	54,300	1,380,058.45	1,404,198.00
NETGEAR INC	64111Q104	NTGR		26.25	83,100	1,621,967.22	2,181,375.00
NETRATINGS INC	64116M108	NTRT		17.51	63,300	855,219.79	1,108,383.00
NETSCOUT SYS INC	64115T104	NTCT		8.30	58,066	426,115.01	481,947.79
NETWORK APPLIANCE INC.	64120L104	NTAP		39.28	20,700	679,566.65	813,096.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX		10.42	139,300	2,858,079.37	1,451,506.00
NEUROMETRIX INC	641255104	NURO		14.91	44,200	1,352,307.59	659,022.00
NEUSTAR INC-CLASS A	64126X201	NSR		32.44	239,091	6,971,097.92	7,756,112.05
NEW FRONTIER MEDIA INC	644398109	NOOF		9.61	80,700	625,570.84	775,527.00
NEW RIVER PHARMACEUTICALS	648468205	NRPH		54.71	9,500	225,437.99	519,745.01
NEW YORK & CO	649295102	NWY		13.08	12,800	222,013.57	167,423.99
NEW YORK COMMUNITY BANCORP	649445103	NYB		16.10	1,649,800	29,336,377.97	26,561,780.00
NEWALLIANCE BANCSHARES INC	650203102	NAL		16.40	111,400	1,551,655.53	1,826,960.00
NEWELL RUBBERMAID INC.	651229106	NWL		28.95	39,900	909,660.90	1,155,105.00
NEWFIELD EXPLORATION COMPANY	651290108	NFX		45.95	63,000	2,558,833.02	2,894,850.00
NEWKIRK REALTY TRUST INC	651497109	NKT		18.04	11,600	192,917.28	209,264.00
NEWMARKET CORP	651587107	NEU		59.05	19,100	410,525.48	1,127,855.01
NEWMONT MNG. CORP. HLDG CO	651639106	NEM		45.15	1,014,200	39,256,064.40	45,791,130.00
NEWPARK RESOURCES INC.	651718504	NR		7.21	152,900	927,439.42	1,102,409.00
NEWPORT CORP	651824104	NEWP		20.95	152,400	2,593,755.03	3,192,780.00
NEWS CORP INC-CL A	65248E104	NWS.A		21.48	3,192,380	54,926,688.01	68,572,322.40
NEWS CORP-CLASS B	65248E203	NWS		22.26	137,400	2,724,477.12	3,058,524.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC		16.75	10,350	154,035.13	173,362.50
NIC INC	62914B100	EGOV		4.97	1,622,800	9,277,947.95	8,065,315.99
NICOR INC.	654086107	GAS		46.80	116,700	4,445,425.99	5,461,560.02
NIGHTHAWK RADIOLOGY HOLDINGS	65411N105	NHWK		25.50	86,646	1,815,211.43	2,209,473.00
NII HOLDINGS INC	62913F201	NIHD		64.44	470,000	15,796,606.14	30,286,800.00
NIKE INCCL B	654106103	NKE		99.03	212,900	14,129,272.63	21,083,487.00
NISOURCE INCORPORATED	65473P105	NI		24.10	364,800	8,720,255.78	8,791,680.00
NJ RESOURCES CORP. COMMON	646025106	NJR		48.58	28,000	978,879.53	1,360,240.00
NN INC	629337106	NNBR		12.43	78,400	951,688.61	974,512.00
NOKIA CORP - ADR	654902204	NOK		20.32	1,750,000	34,442,172.50	35,560,000.00



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NORPISCON CORP 05569102 NDSN	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
NORDISON CORP 65683102 NUSN 49.83 70.00 2.924,072.97 3.532,04.00 NORDISTROM NAC 655844100 JMN 49.34 733,900 18,786,791.57 56,702.00 NORTHEL NETWORKS CORP 65658680 NT 670.32 1,704.00 58,556,728.55 6111,547.00 NORTHEL NETWORKS CORP 65658680 NT 281.01 44.02 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,744.40 1,762.406.50 1,762.406.50 1,744.40 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762.406.50 1,762				Group: DOMESTIC EC	QUITIES			
NORDSTRÖM NC 55584108 JWN 49.34 733,00 18,786,791.57 351,741.00 561,803.85 911,13,611.00 NORFICE NETWORKS CORP. 555540 NT 62,73 1,741.00 561,613.31.88 45,411.00 NORTH PITTSBURGS CORP. 561520 PSI 21,41 41,41 43,20 11,152,40.83 11,42,84.10 NORTHERST UTLETIES 6839706 NE 22,41 41,61 54,00 11,152,40.83				Instrument: COM	COMMON STOCK			
NORFOLK SOUTHERN CORP. 65584108 NOC 61,734,30 1,734,30 61,814,818 44,410,000 NORTHE NEWORKS CORP. 6558580 NPSI 227 1,700,00 61,134,1818 44,410,000 NORTHERS LANGERS 658590 NPSI 228 1,700,00 61,147,894.15 1,145,894.00 NORTHERS LANGERS 66837100 NEB 29,50 45,50 10,002,000 1,147,894.15 1,145,894.00 NORTHERN EMPRIE BANCHARES 66815108 NEB 29,50 4,50 10,002,000 1,100,301,800 1,10	NORDSON CORP	655663102	NDSN		49.83	70,900	2,924,072.97	3,532,947.00
NORTEL NETWORKS CORP. 65685888 NT 26.73 1,70,000 61,13,13,181 45,410,000 NORTH PITTSBURGH SYS 61592108 PM 24.14 43.60 10,002,408.53 1,042,848.00 NORTHEAR TURIST 6487108 NA 24.14 43.50 1,147.941 1,042,848.00 NORTHEIN FUNDE CORP 66859104 NRB 29.50 25.50 1,016,802.79 1,016,802.79 NORTHEIN TURIST CORP 66859104 NRB 60.60 29.50 1,510 143,003.80 1,510,303.10 NORTHEIN TURIST CORP 66850102 NC 67.70 67.70 161,320 143,003.80 141,003.80 141,503.80	NORDSTROM INC	655664100	JWN		49.34	733,900	18,786,791.57	36,210,626.00
NORTH PITTSBURCH SYS 66152108 NPSI 414 43,00 1,052,408.53 1,042,840.80 NORTHEAST UTILITIES 68437108 NR 2816 2816 43,00 1,14,799.15 1,545,840.00 NORTHEAR MERIRE BANCHARRES 66151208 NRES 29,00 20,00 11,522,821.01 1,616,00.00 1,616,00 </td <td>NORFOLK SOUTHERN CORP.</td> <td>655844108</td> <td>NSC</td> <td></td> <td>50.29</td> <td>1,374,300</td> <td>58,636,738.55</td> <td>69,113,547.00</td>	NORFOLK SOUTHERN CORP.	655844108	NSC		50.29	1,374,300	58,636,738.55	69,113,547.00
NORTHEAST UTILITIES 6439716 NU 25.16 54,90 1,147,994.15 1,545,984.00 NORTHERN EMPIRE BANSHARES 65811/2108 NREB 25.4 5,510 160,802.29 627,604.00 NORTHERN TRUST CORP 65859104 NRIC 407 15.10 143,018.81 61,457.00 NORTHERD LABORATORIESINC 668897102 NDC 67.70 613.20 289,022,958.04 41,154.04.21 NORTHERD CARLOWER 668897102 NDC 67.70 613.20 289,022,958.04 41,154.04.22 NORTHERD ANDORFINE 673.20 NDS 41,60 41,60 487,519.10 494,40 NORTHERD ANDORFINE 673.20 NDS 42,60 11,10 487,51.30 494,40 60,40 10,40 494,40 60,60 11,10 494,50 60,60 10,40 40,40 60,60 10,40 40,40 60,60 11,10 40,40 60,60 11,10 40,40 60,60 11,10 40,40 60,60 11,10 40,60 11,10 40,40	NORTEL NETWORKS CORP.	656568508	NT		26.73	1,700,000	61,134,318.81	45,441,000.00
NORTHERN FRINTEN CORP 66511210 NFRE 2954 55.0 160,002.75 152,156.15 151,603.81	NORTH PITTSBURGH SYS	661562108	NPSI		24.14	43,200	1,052,408.53	1,042,848.00
NORTHERN TRUST CORP 66889144 NTRS 60.00 249.00 11,532,851.61 15,100,101,003.10 NORTHIFIELD LABORATORIES INC 66615168 NFLD 4.07 15,100 143,00 81,467.00 NORTHORD GRUMMAN CORP. 666087102 NOC 67,70 613,00 29,002,958.04 41,514,146.12 NORTHWEST BANCORP IN 66732108 NWSB 27,46 11,10 241,881.98 304,800.62 NORTHWEST SANURAL GAS CO. 66765141 NWN 42,44 16,40 457,453.07 669,016.00 NORTHWEST SANURAL GAS CO. 67082104 NWA 42,44 16,40 457,453.07 669,016.00 NOVEN PLANTAKE SERVEY 67002104 NWA 41,0 36,60 114,709.06 150,006.00 NOVEN PLANTAKE SERVEY 67009107 NVI 29,4 778.10 20,010,425.29 26,782,202.00 NOVEN PLANTAKE SERVEY 67009107 NVI 29,4 48,00 114,294.15 12,087.00 NOYEN PLANTAKE SERVEY 67091010 NVI 29,4 48,00	NORTHEAST UTILITIES	664397106	NU		28.16	54,900	1,147,994.15	1,545,984.00
NORTHIFIELD LABORATORIES INC 666135108 NFLD 407 15,100 143,091188 134570 NORTHIRD CRUMMAN CORP. 66807102 NCC 67,70 613,205 29,032,958,04 41,514,046,21 NORTHIRD CRUMMAN CORP. 6670701 NSTR 41,33 67,643 85,199.01 972,706,34 10,000 NORTHIRD CRUMMAN CORP. 66707010 NSTR 41,33 67,643 85,199.01 972,706,34 10,000 NORTHIRD STANDURAL CAS CO. 66765104 NWN 42,44 16,400 487,543,07 6660,100 NORTHIRD STANDURAL CAS CO. 66765104 NWN 42,44 16,400 487,543,07 6660,100 NORTHIRD STANDURAL CAS CO. 66765104 NWN 42,44 10,400 487,543,07 6660,100 NORTHIRD STANDURAL CAS CO. 66765104 NWN 42,44 10,400 36,600 144,709.08 15,006,000 NORTHIRD STANDURAL CAS CO. 67002104 NVAX 41,000 36,600 144,709.08 15,006,000 NORTHIRD STANDURAL CAS CO. 67002104 NVAX 41,000 36,600 144,709.08 15,006,000 NORTHIRD STANDURAL CAS CO. 67002104 NVAX 41,000 36,600 144,709.08 15,006,000 NORTHIRD STANDURAL CAS CO. 67002104 NVAX 41,000 36,600 144,709.08 15,006,000 NORTHIRD STANDURAL CAS CO. 67002104 NVAX 41,000 36,600 144,709.08 15,006,000 NORTHIRD STANDURAL CAS CO. 67002104 NVAX 41,000 36,600 144,709.08 15,006,000 NORTHIRD STANDURAL CAS CO. 67002104 NVAX 41,000 36,000 144,000 36,000 144,709.08 15,006,000 NORTHIRD STANDURAL CAS CO. 67002104 NVAX 41,000 36,000 144,000 36,000 144,000 36,000 144,000 36,000 144,000 36,000 144,000 36,000 144,000 36,00	NORTHERN EMPIRE BANCSHARES	665112108	NREB		29.54	5,510	160,802.79	162,765.40
NORTHROP GRUMMAN CORP. 666807102 NOC 67.70 613,200 29,302,988.04 41,514,046.21 NORTHRSTAR NEUROSCIENCE 66704101 NSTR 14.38 67,643 385,191.90 972,706.34 NORTHWEST BANDORPIN 667328108 WWB 27.48 11,100 241,881.98 30.40.80 NORTHWEST STATURAL GAS CO. 667655104 NWD 25.33 49,900 1,481.00,98 1,765.462.02 NOVANA INC 67002104 NVAX 41.0 38,600 144,709.08 150,060.00 NOVELUS SYSTEMS INC 67002104 NVAX 41.0 38,600 2010,0425.29 267822.00 NOVELUS SYSTEMS INC 670009101 NVLS 34.2 78,100 2011,42,90.8 150,060.00 NEG ENERGY INC 6293,77508 NPG 55.0 48,600 111,42,94.15 122,68,700.00 NELL SYSTEMS INC 6291,4710 NST 43.6 55.0 17,400 485.00 292,300.00 129,45,54.00 129,45,64.00 17,450 45.0 17,450 129,23,670.00	NORTHERN TRUST CORP	665859104	NTRS		60.69	249,800	11,532,851.61	15,160,361.98
NORTHSTAR NEUROSCIENCE 66704101 NSTR 14.38 67,643 851,919.01 972,706,34 NORTHWEST BANCORP IN 657328108 NWSB 27.46 11,100 241,881.98 304,806.02 NORTHWEST NATURAL GAS CO. 65765144 NWN 42.44 16,400 487,540.07 6966,116.00 NORTHWESTERN CORP 658074305 NWC 33.8 49,900 1,481,009.68 150,640.02 NOVAWAX INC 670002104 NVA 41.0 36,600 144,709.08 150,640.02 NOVELLUS SYSTEMS INC. 670002101 NVLS 34.2 77,810 20,101,425.29 26,782,202.00 NOVER PHARMACEUTICALS INC 67000101 NVLS 34.2 77,810 20,101,425.19 12,236,870.00 NIST AR CO. 670191107 NST 18 56.01 17,400 865,500.51 374,574.51 NUL INC. 62941W101 NTL 25.2 7,435 18,725.44 187,765.04 NUL INC. 670191507 NUS 18 14,84 17,700 2	NORTHFIELD LABORATORIES INC	666135108	NFLD		4.07	15,100	143,091.88	61,457.00
NORTHWEST BANCORP IN 667328108 NWSB 27.46 11,10 241,88108 304,806.00 NORTHWEST NATURAL GAS CO. 667655144 NWN 42,44 16,40 487,543.07 669,016.00 NORTHWESTERN CORP 66807405 NWC 35,38 49,90 1,481,009.68 1,765,462.02 NOVANX INC 67002104 NVAX 41,0 36,60 144,709.08 155,642.02 NOVELLUS SYSTEMS INC. 67009101 NVIS 424 778,10 20,101,425.19 15,762,202.00 NOVEN PHARMACEUTICALS INC 67009109 NOVN 25,45 48,60 1,114,294.15 1,236,870.00 NEG ENERCY INC. 62937508 NRG 56,11 17,40 805,300.51 974,574.01 NEG ENERCY INC. 62937508 NRG 56,01 17,40 805,300.51 974,574.01 NEG ENERCY INC. 62937508 NRG 56,01 17,40 805,300.51 974,574.57 NEG ENERCY INC. 62931600 NI 14,20 4,60 17,74 18,754.41	NORTHROP GRUMMAN CORP.	666807102	NOC		67.70	613,206	29,032,958.04	41,514,046.21
NORTHWEST NATURAL GAS CO. 66765514 NWN 4244 16,400 487,543.07 696,016.00 NORTHWESTERN CORP 688074305 NWEC 35.38 49,900 1,481,009.68 1,765,462.02 NOVALNI NC 670002104 NVAX 4.10 36,600 144,709.08 150,060.00 NOVEN PHARMACEUTICALS INC 670009109 NVI 25.45 48,600 1,114,294.15 1,236,870.00 NGE ENERGY INC. 629377680 NRG 6601 17,400 805,300.51 947,574.01 NSTAR CO. 670196107 NST 43.6 8,500 292,390.49 292,060.00 NU SKIN ENTERPRISES 670187105 NUS 13.2 17,100 295,117.04 311,733.00 NUCOR CORP 67034105 NUS 13.6 75,180 29,989.20 29,000.00 NUTRISYSTEM INC 67029100 NUA 11.6 17,700 295,117.04 311,733.00 NUVESINIENTS INC-CLA 670704105 NUY 23.6 46,00 2,125,344.35 2,918,475.61	NORTHSTAR NEUROSCIENCE	66704V101	NSTR		14.38	67,643	851,919.01	972,706.34
NORTHWESTERN CORP 668074305 NWEC 35.38 49,900 1,481,009.68 1,766,462.02 NOVAVAX INC 67002104 NVAX 4.10 36.60 144,709.08 150,060.00 NOVELLUS SYSTEMS INC. 67008101 NVLS 34.42 778,100 20,010,425.29 26,782,202.00 NOVEN PHARMACEUTICALS INC 67009109 NOVN 25.45 48,600 1,114,294.15 1,236,870.00 NRG ENERGY INC. 67091107 NG 36.01 17,400 805,005.1 374,574.01 NSTAR CO. 67019E107 NTL 25.45 4,860 1,114,294.15 1,236,870.00 NULKIN ENTERPRISES 67019E107 NTL 25.4 4,745 188,754.44 187,659.40 NULKIO ECOMMUNICATIONS 67029110 NULN 11.4 177,00 295,117.40 311,733.00 NULOR CORP 670346105 NUL 13.6 751,89 29,089,204.19 41,098,746.60 NULYELO INC 67090108 NTRI 670,004.10 58,03 1,114,229.44 1,340,608	NORTHWEST BANCORP IN	667328108	NWSB		27.46	11,100	241,881.98	304,806.02
NOVAYAX INC 670002104 NVAX 4.10 36,00 144,709.08 150,000.00 NOVELLUS SYSTEMS INC. 670008101 NVLS 34.42 778,100 20,010,425.29 26,782,202.00 NOVEN PHARMACEUTICALS INC 670009109 NOVN 25.45 48,600 1,114,294.15 1,236,870.00 NRC RERGY INC. 629377508 NRG 56.01 17,400 805,300.51 974,574.01 NSTAR CO. 67019E107 NST 34.6 8,500 292,390.49 292,000.00 NLI LINC. 62941W101 NTL 25.4 7,435 188,754.44 181,659.40 NU SKIN ENTERPRISES 670817105 NUS 18.23 17,100 295,117.64 311,733.00 NUCOR CORP 67084105 NUE 54.6 751,89 29,089,204.19 41,098,744.68 NUVESINIVESTMENTS INC-CL A 67096108 NUVA 23.1 58,03 1,114,229.44 1,340,608.50 NUVEL DIVICE SINIVESTMENTS INC-CL A 67097103 NUVA 31.8 460,40 20,707,662.88	NORTHWEST NATURAL GAS CO.	667655104	NWN		42.44	16,400	487,543.07	696,016.00
NOVELLUS SYSTEMS INC. 670008101 NVLS 34.42 778,100 20,010,425.29 26,782,202.00 NOVEN PHARMACEUTICALS INC 67009109 NOVN 25.45 48,600 1,114,294.15 1,236,870.00 NRG ENERGY INC. 629377508 NRG 56.01 17,400 805,300.51 974,574.01 NSTAR CO. 67019107 NST 34.36 8,500 292,304.09 292,060.00 NLINC. 62941W101 NTLI 25.24 7,435 188,754.44 187,659.40 NU SKIN ENTERPRISES 670187165 NUS 18.23 17,100 295,117.04 311,733.00 NUACC COMMUNICATIONS 67024710 NUAN 11.46 177,801 1,572,019.10 2,037,599.46 NUTRI/SYSTEM INC 670690108 NITRI 63.39 46.04 2,152,344.35 2,918,474.68 NUVASIVE INC 570,400 57,400 58.03 1,114,229.44 1,340,608.55 NUVELO INC 67072M31 NUV 4.00 3,090 511,666.04 1,236,000.00	NORTHWESTERN CORP	668074305	NWEC		35.38	49,900	1,481,009.68	1,765,462.02
NOVEN PHARMACEUTICALS INC 67009109 NOVN 25.45 48,600 1,114,294.15 1,236,870.00 NRG ENERGY INC. 629377508 NRG 56.01 17,400 805,300.51 974,574.01 NSTAR CO. 67019E107 NST 34.36 8,500 292,390.49 292,060.00 NLI INC. 62941W101 NTLI 25.24 7,435 188,754.44 187,659.40 NU SKIN ENTERPRISES 67018T105 NUS 18.23 17,100 295,117.04 311,733.00 NUADCE COMMUNICATIONS 67020Y100 NUAN 11.46 177,801 1,572,019.10 2,037,599.46 NUTRISYSTEM INC 670369105 NUE 54.66 751,898 29,089,204.19 41,098,744.68 NUVASIVE INC 670704105 NUYA 63.3 46,040 2,125,344.35 2,918,475.61 NUVEEN INVESTMENTS INC-CLA 670704105 JNC 518.8 46,040 2,070,766.28 23,856.00 NUECO INC 67072M301 NUYO 40 30,900 531,056.04 123,600.00 </td <td>NOVAVAX INC</td> <td>670002104</td> <td>NVAX</td> <td></td> <td>4.10</td> <td>36,600</td> <td>144,709.08</td> <td>150,060.00</td>	NOVAVAX INC	670002104	NVAX		4.10	36,600	144,709.08	150,060.00
NRG ENERGY INC. 629377508 NRG 56.01 17,400 805,300.51 974,574.01 NSTAR CO. 67019E107 NST 34.36 8.500 292,390.49 292,060.00 NTL INC. 62941W101 NTL 25.24 7,435 188,754.44 187,659.40 NU SKIN ENTERPRISES 67018T105 NUS 18.23 17,100 295,117.04 311,733.00 NUANCE COMMUNICATIONS 6702Y100 NUAN 11.46 177,801 1,572,019.10 2,037,599.46 NUCOR CORP 670346105 NUE 54.66 751,898 29,089,204.19 41,098,744.68 NUVASIVE INC 670794105 NUVA 23.10 58,035 1,114,229.44 1,340,608.50 NUVEED INVESTMENTS INC-CLA 670794105 NUVA 31.8 460,400 20,707,662.88 23,885,552.00 NUVELO INC 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 629445206 NVE 30,72 34,600 12,993,498.8 1,062,912.00	NOVELLUS SYSTEMS INC.	670008101	NVLS		34.42	778,100	20,010,425.29	26,782,202.00
NSTAR CO. 67019E107 NST 34.36 8.500 292,390.49 292,060.00 NTL INC. 62941W101 NTLI 25.24 7,435 188,754.44 187,659.40 NU SKIN ENTERPRISES 67018T105 NUS 18.23 17,100 295,117.04 311,733.00 NUANCE COMMUNICATIONS 67020Y100 NUAN 11.46 177,801 1,572,019.10 2,037,599.46 NUCOR CORP 670346105 NUE 54.66 751,898 29,089,204.19 41,098,744.68 NUTRI/SYSTEM INC 67069D108 NTRI 63.39 46,040 2,125,344.35 2,918,475.61 NUVASIVE INC 670704105 NUVA 33.0 58,035 1,114,229.44 1,340,608.50 NUVEC INC 51.88 460,400 20,707,662.88 23,885,552.00 NUVE CORP 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 67066104 NVDA 37.01 977,900 27,161,967.39 36,192,079.00 NVIDIA CORP 670661	NOVEN PHARMACEUTICALS INC	670009109	NOVN		25.45	48,600	1,114,294.15	1,236,870.00
NTL INC. 6294 IW101 NTL I 25.24 7,435 188,754.44 187,659.40 NU SKIN ENTERPRISES 67018T105 NUS 18.23 17,100 295,117.04 311,733.00 NUANCE COMMUNICATIONS 67020Y100 NUAN 11.46 177,801 1,572,019.10 2,037,599.46 NUCOR CORP 670346105 NUE 54.66 751,898 29,089,204.19 41,098,744.68 NUTRI/SYSTEM INC 67069D108 NTRI 63.39 46,040 2,125,344.35 2,918,475.61 NUVESIVE INC 670704105 NUVA 33.10 58,035 1,114,229.44 1,340,608.50 NUVELO INC 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 629445206 NVEC 30.72 34,600 1,299,349.88 1,062,912.00 NVIDIA CORP 67072V103 NXTM 37.01 977,900 27,161,967.39 36,192,079.00 NXSTAGE MEDICAL INC 69948106 NYM 36.0 3,500 69,040.94 60,336.00 <td>NRG ENERGY INC.</td> <td>629377508</td> <td>NRG</td> <td></td> <td>56.01</td> <td>17,400</td> <td>805,300.51</td> <td>974,574.01</td>	NRG ENERGY INC.	629377508	NRG		56.01	17,400	805,300.51	974,574.01
NU SKIN ENTERPRISES 67018T105 NUS 18.23 17,100 295,117.04 311,733.09 NUANCE COMMUNICATIONS 67020Y100 NUAN 11.46 177,801 1,572,019.10 2,037,599.46 NUCOR CORP 670346105 NUE 54.66 751,898 29,089,204.19 41,098,744.68 NUTRI/SYSTEM INC 67069D108 NTRI 63.39 46,040 2,125,344.35 2,918,475.61 NUVASIVE INC 670704105 NUVA 23.10 58,035 1,114,229.44 1,340,608.50 NUVEEN INVESTMENTS INC-CLA 67090F106 JNC 51.88 460,400 20,707,662.88 23,885,552.00 NUVELO INC 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 629445206 NVEC 30.72 34,600 1,299,349.88 1,062,912.00 NVIDIA CORP 67066104 NVDA 37.01 977,900 27,161,967.39 36,192,079.00 NXSTAGE MEDICAL INC 67072V103 NXTM 8.88 7,200 69,040.94 <t< td=""><td>NSTAR CO.</td><td>67019E107</td><td>NST</td><td></td><td>34.36</td><td>8,500</td><td>292,390.49</td><td>292,060.00</td></t<>	NSTAR CO.	67019E107	NST		34.36	8,500	292,390.49	292,060.00
NUANCE COMMUNICATIONS 67020Y100 NUAN 11.46 177,801 1,572,019.10 2,037,599.46 NUCOR CORP 670346105 NUE 54.66 751,898 29,089,204.19 41,098,744.68 NUTRI/SYSTEM INC 67069D108 NTRI 63.39 46,040 2,125,344.35 2,918,475.61 NUVASIVE INC 670704105 NUVA 23.10 58,035 1,114,229.44 1,340,608.50 NUVEEN INVESTMENTS INC-CLA 6709F106 JNC 51.88 460,400 20,707,662.88 23,885,552.00 NUVELO INC 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 629445206 NVEC 30.72 34,600 1,299,349.88 1,062,912.00 NVIDIA CORP 67066G104 NVDA 37.01 977,900 27,161,967.39 36,192,079.00 NXSTAGE MEDICAL INC 67072V103 NXTM 8.38 7,200 69,040.94 60,336.00 NYMAGIC INC 62948106 NYM 36.60 3,500 101,654.35 128,100.0	NTL INC.	62941W101	NTLI		25.24	7,435	188,754.44	187,659.40
NUCOR CORP 670346105 NUE 54.66 751,898 29,089,204.19 41,098,744.68 NUTRI/SYSTEM INC 67069D108 NTRI 63.39 46,040 2,125,344.35 2,918,475.61 NUVASIVE INC 670704105 NUVA 23.10 58,035 1,114,229.44 1,340,608.50 NUVEEN INVESTMENTS INC-CLA 67090F106 JNC 51.88 460,400 20,707,662.88 23,885,552.00 NUVELO INC 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 629445206 NVEC 30.72 34,600 1,299,349.88 1,062,912.00 NVIDIA CORP 67066G104 NVDA 37.01 977,900 27,161,967.39 36,192,079.00 NXSTAGE MEDICAL INC 67072V103 NXTM 8.38 7,200 69,040.94 60,336.00 NYMAGIC INC 629484106 NYM 36.60 3,500 101,654.35 128,100.00	NU SKIN ENTERPRISES	67018T105	NUS		18.23	17,100	295,117.04	311,733.00
NUTRI/SYSTEM INC 67069D108 NTRI 63.39 46,040 2,125,344.35 2,918,475.61 NUVASIVE INC 670704105 NUVA 23.10 58,035 1,114,229.44 1,340,608.50 NUVEEN INVESTMENTS INC-CL A 67090F106 JNC 51.88 460,400 20,707,662.88 23,885,552.00 NUVELO INC 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 629445206 NVEC 30.72 34,600 1,299,349.88 1,062,912.00 NXSTAGE MEDICAL INC 67072V103 NXTM 8.38 7,200 69,040.94 60,336.00 NYMAGIC INC 629484106 NYM 36.60 3,500 101,654.35 128,100.00	NUANCE COMMUNICATIONS	67020Y100	NUAN		11.46	177,801	1,572,019.10	2,037,599.46
NUVASIVE INC 670704105 NUVA 23.10 58,035 1,114,229.44 1,340,608.50 NUVEEN INVESTMENTS INC-CL A 67090F106 JNC 51.88 460,400 20,707,662.88 23,885,552.00 NUVELO INC 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 629445206 NVEC 30.72 34,600 1,299,349.88 1,062,912.00 NVIDIA CORP 67066G104 NVDA 37.01 977,900 27,161,967.39 36,192,079.00 NXSTAGE MEDICAL INC 67072V103 NXTM 8.38 7,200 69,040.94 60,336.00 NYMAGIC INC 629484106 NYM 36.60 3,500 101,654.35 128,100.00	NUCOR CORP	670346105	NUE		54.66	751,898	29,089,204.19	41,098,744.68
NUVEEN INVESTMENTS INC-CL A 67090F106 JNC 51.88 460,400 20,707,662.88 23,885,552.00 NUVELO INC 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 629445206 NVEC 30.72 34,600 1,299,349.88 1,062,912.00 NVIDIA CORP 67066G104 NVDA 37.01 977,900 27,161,967.39 36,192,079.00 NXSTAGE MEDICAL INC 67072V103 NXTM 8.38 7,200 69,040.94 60,336.00 NYMAGIC INC 629484106 NYM 36.60 3,500 101,654.35 128,100.00	NUTRI/SYSTEM INC	67069D108	NTRI		63.39	46,040	2,125,344.35	2,918,475.61
NUVELO INC 67072M301 NUVO 4.00 30,900 531,056.04 123,600.00 NVE CORP 629445206 NVEC 30,72 34,600 1,299,349.88 1,062,912.00 NVIDIA CORP 67066G104 NVDA 37.01 977,900 27,161,967.39 36,192,079.00 NXSTAGE MEDICAL INC 67072V103 NXTM 8.38 7,200 69,040.94 60,336.00 NYMAGIC INC 629484106 NYM 36.60 3,500 101,654.35 128,100.00	NUVASIVE INC	670704105	NUVA		23.10	58,035	1,114,229.44	1,340,608.50
NVE CORP 629445206 NVEC 30.72 34,600 1,299,349.88 1,062,912.00 NVIDIA CORP 67066G104 NVDA 37.01 977,900 27,161,967.39 36,192,079.00 NXSTAGE MEDICAL INC 67072V103 NXTM 8.38 7,200 69,040.94 60,336.00 NYMAGIC INC 629484106 NYM 36.60 3,500 101,654.35 128,100.00	NUVEEN INVESTMENTS INC-CL A	67090F106	JNC		51.88	460,400	20,707,662.88	23,885,552.00
NVIDIA CORP 67066G104 NVDA 37.01 977,900 27,161,967.39 36,192,079.00 NXSTAGE MEDICAL INC 67072V103 NXTM 8.38 7,200 69,040.94 60,336.00 NYMAGIC INC 629484106 NYM 36.60 3,500 101,654.35 128,100.00	NUVELO INC	67072M301	NUVO		4.00	30,900	531,056.04	123,600.00
NXSTAGE MEDICAL INC 67072V103 NXTM 8.38 7,200 69,040.94 60,336.00 NYMAGIC INC 629484106 NYM 36.60 3,500 101,654.35 128,100.00	NVE CORP	629445206	NVEC		30.72	34,600	1,299,349.88	1,062,912.00
NYMAGIC INC 629484106 NYM 36.60 3,500 101,654.35 128,100.00	NVIDIA CORP	67066G104	NVDA		37.01	977,900	27,161,967.39	36,192,079.00
	NXSTAGE MEDICAL INC	67072V103	NXTM		8.38	7,200	69,040.94	60,336.00
NYMEX HOLDINGS INC 62948N104 NMX 124.01 17,600 1,698,288.00 2,182,576.00	NYMAGIC INC	629484106	NYM		36.60	3,500	101,654.35	128,100.00
	NYMEX HOLDINGS INC	62948N104	NMX		124.01	17,600	1,698,288.00	2,182,576.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
OAKLEY INC.	673662102	00		20.06	47,000	648,163.74	942,819.99
OCCIDENTAL PETROLEUM CORP.	674599105	OXY		48.83	1,530,808	35,600,762.12	74,749,354.64
OCEANEERING INT'L. INC.	675232102	OII		39.70	86,715	3,094,007.52	3,442,585.50
OCEANFIRST FINL CORP	675234108	OCFC		22.93	5,200	119,605.83	119,236.00
O'CHARLEYS INC	670823103	CHUX		21.28	13,810	252,522.78	293,876.80
OCWEN FINANCIAL CORP	675746309	OCN		15.86	83,100	1,200,230.68	1,317,966.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY		13.26	83,800	1,451,389.07	1,111,188.00
ODYSSEY HOLDINGS CORP	67612W108	ORH		37.30	34,200	1,162,383.87	1,275,660.00
OFFICE DEPOT INC	676220106	ODP		38.17	184,000	6,556,203.51	7,023,280.02
OFFICEMAX INC	67622P101	OMX		49.65	44,600	1,778,555.63	2,214,390.00
OGE ENERGY CORP	670837103	OGE		40.00	219,000	8,349,380.77	8,760,000.00
OHIO CASUALTY CORP.	677240103	OCAS		29.81	300,355	5,395,674.87	8,953,582.55
OIL STS INTL INC	678026105	OIS		32.23	640,500	17,624,267.86	20,643,315.00
OLD DOMINION FREIGHT LINE	679580100	ODFL		24.07	16,750	228,924.47	403,172.50
OLD NATL BANCORP IND	680033107	ONB		18.92	477,385	9,254,372.57	9,032,124.20
OLD REPUBLIC INT'L CORP.	680223104	ORI		23.28	574,875	11,943,736.04	13,383,090.01
OLD SECOND BANCORP I	680277100	OSBC		29.30	8,100	201,818.18	237,330.00
OLIN CORP	680665205	OLN		16.52	118,700	2,189,305.08	1,960,924.00
OLYMPIC STEEL INC	68162K106	ZEUS		22.23	37,900	1,256,802.45	842,517.00
OM GROUP, INC.	670872100	OMG		45.28	33,900	770,375.27	1,534,992.00
OMEGA FINL CORP	682092101	OMEF		31.92	37,000	1,114,729.15	1,181,040.01
OMNICARE INC.	681904108	OCR		38.63	1,383,300	53,866,157.53	53,436,879.00
OMNICELL INC	68213N109	OMCL		18.63	16,200	289,722.42	301,806.00
OMNICOM GROUP	681919106	OMC		104.54	296,100	22,967,748.72	30,954,294.01
OMNITURE INC	68212S109	OMTR		14.08	13,700	108,093.00	192,896.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI		13.65	102,100	1,969,679.45	1,393,665.00
ON SEMICONDUCTOR COR	682189105	ONNN		7.57	252,025	1,574,212.00	1,907,829.25
ONEOK INC.	682680103	OKE		43.12	210,600	8,792,390.96	9,081,072.00
ONLINE RESOURCES CORP	68273G101	ORCC		10.21	24,000	244,605.86	245,040.00
ONYX PHARMACEUTICALS	683399109	ONXX		10.58	6,600	142,628.87	69,828.00
OPEN SOLUTIONS INC	68371P102	OPEN		37.64	12,100	246,031.39	455,444.00
OPENWAVE SYS INC	683718308	OPWV		9.23	24,033	290,263.65	221,824.60



Monthly Market

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Communication Communicatio	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
CPLINK COMMUNICATION 68375(49)3 CPLK 29.58 9,779 131,132.08 201,036.24 CPNET TECHNOLOGIES INC. 68367(10) OPRY 18.42 48,00 33,345.38 113,056.00 CPPTOLAL COMMUNICATIO 683821(10) OCPI 1.64 121,002 241,479.77 109,919.28 OPTION CAME INC 68394(10) OPTIN 1.64 121,002 241,479.77 109,919.28 OPTION CAME INC 68394(10) OPTIN 1.62 245,659 2.62,831.90 3,00,040.75 OPTIMIC CORP 6840(21) OPTIM 24,94 9,502 233,656.22 227,428.80 OPTIMIC CORP 6840(21) OPTIM 24,94 9,502 233,656.22 237,428.80 OPTIMIC CORP 685697105 OPGIC 1.75 6,363,441 66,451.00 115,497.865.00 ORICITAL TO 685694106 OPGIC 1.87 9,00 73,000.00 111,497.895.00 ORICITAL TO MUNINCATIONSLITO 48569410 OPGIC 1.98 71,700 1,182,1116.0 43				Group: DOMESTIC EQ	UITIES			
OPMET TECHNOLOGIES INC. 683757108 OPNT 14.45 7,700 99,771.88 111,285.00 OPSWARE INC 68383A101 OPSW 8.22 48,800 33.53.54.58 430,415.99 OPTION CARE INC 683848103 OPTION 1.16 11,100 221,417.99 1.99.19.22 OPTION CARE INC 684910101 OPSW 2.20 186,672 4,666,652.77 421,2597.68 OPTION CARE INC 684010101 OPSW 2.20 186,672 4,666,652.77 227,478.80 OPTION CARE INC 684010101 OPTIM 2.24 4,666,650.27 221,2597.68 OPTIMIA CORP 684010101 OPTIM 2.24 4,666.60 22,845.27 203,465.27 218,478.80 OPRACLE SYS. CORP. 68381010 OPGIL 1.71 4,619.20 20,700 11,594.10 11,594.90 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60 11,619.60				Instrument: COM	COMMON STOCK			
OPSWAREINC 68383101 OPSW 8.82 48,80 333,5458 430,4159 OPTICA COMMUNICATIO 68387101 OPTN 1.64 121,902 241,4797 139,919.28 OPTION CAREIRO 68384101 OPTN 1.62 246,609 267,831901 350,004,878 OPTION SXPRESS HOLDINGS INC 68407107 OPTM 249 85,50 238,46527 42,12,897.68 OPTULA CORP 68407107 OPTM 249 8,50 238,465.27 237,428.80 ORACLE SYS, CORP 68407107 OPTM 249 8,50 238,645.27 11,574,000 115,600.37 ORACLE SYS, CORP 68383101 ORIC 17,14 6,664.1952.77 11,574,000 11,560.00 12,600.00 73,000.00 11,154,000 11,560.00 11,154,000 11,560.00 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000 11,154,000<	OPLINK COMMUNICATION	68375Q403	OPLK		20.56	9,779	131,132.08	201,056.24
OFTICAL COMMUNICATION 6838F1101 OCPI 1 64 121,802 241,479.97 189,819.28 OFTION CARE INC 633948103 OFTIN 14.26 245,659 2,263,319.01 3,500,640.78 OFTIUM CORP 684001101 OXPS 22.98 185,672 4,608,586.27 4212,878.68 OFTIUM CORP 684027107 OPTM 24.94 9,520 238,465.27 207,428.80 ORACLE SYS, CORP. 68398/108 ORB 17.14 8,383,411 69,451,982.76 100,009,378.74 ORBCOMM INC 68559/100 ORBC 8,82 9,200 73,600.00 11,647,000 ORBCOME INC 68594108 ORB 8,82 9,200 73,600.00 81,144,000 OREGISTED TO 68594108 ORB 18.44 48,500 48,827.55 887,460.00 OREGISTATE TIST M75315208 ORCT 9,69 71,700 1,182,111.98 686,773.00 OREGISTATE TIST M75315208 ORCT 9,69 77,700 1,182,111.90 68,473.00 7,600	OPNET TECHNOLOGIES INC.	683757108	OPNT		14.45	7,700	99,771.98	111,265.00
OFTION CARE INC 68348103 OFTN 14.25 246,669 2.628,310.01 3.500,840.75 OFTIONSXPRESS HOLDINGS INC 68401101 OXPS 22.68 186,672 4.686,556.27 4.212,879.88 OFTIUM CORP 684021107 OPTM 24.94 9.50 238,468.57 237,428.80 ORACLE SYS, CORP. 68380X105 ORCIL 17.14 6,833,441 694,619,52.78 11.874,100.00 111,549,788.03 ORASUET ECHNOLOGIES 685587108 OSUR 8.26 1,389,277 11.874,100.00 11.154,978.03 ORBCOMM INC 685587108 OSUR 8.26 1,389,277 11.874,100.00 11.154,978.03 ORBCOMS INC 68558106 ORB 18.44 4.50.00 462,622.75 87,746.00 ORRICONTECHLTD 261784 ORB 25.44 84,430 2,040,622.77 214,773.99 ORCKIT COMMUNCATIONS LTD M75315200 ORCT 1.80 24,11 50.00 1,182,111.90 694,379.37 1,614,479.30 ORIGEON STEEL MILLS INC 868581040	OPSWARE INC	68383A101	OPSW		8.82	48,800	333,545.36	430,415.99
OPTIONSXPRESS HOLDINGS INC 68401101 OXPS 22.99 185.672 6,68,556.27 4.21,287.88 OPTIUN CORP 684027107 OPTIM 24.94 9.50 238,465.27 227,428.80 ORACLE SYS. CORP. 6838X105 ORCL 17.14 6,683.41 69,451,952.76 109,683,78.74 ORBITAL SCIENCES CORP. 68558106 ORB 8.2 9,200 73,500.00 81,144.00 ORBITAL SCIENCES CORP. 68558106 ORB 18.44 46,500 46,282.755 857,460.00 ORROTECH LTD 2651784 ORBK 28.44 84,430 2,060,622.7 21,78.99.20 ORCKIT COMMUNICATIONS LTD 4855910 ORC 62,41 50,700 11,422,119.89.20 ORIGIDAL FILL SINC 68607910 OS 62,41 50,700 11,422,119.89.20 ORIGIDATE FILL SINC 68658104 ORB 12,25 84,233 11,63,445.33 11,613,045.30 ORIGIDATE FILL SINC 68658104 ORB 18.80 43.10 722,182.19 810,280.00	OPTICAL COMMUNICATIO	68382T101	OCPI		1.64	121,902	241,479.97	199,919.28
OFTIUM CORP 68402T107 OPTM 24.94 5,50 238,465.27 237,428.80 ORACLE SYS. CORP. 68389X105 ORCL 17.14 6.363.441 69.451.952.76 100,069.378.74 ORASURE TECHNOLOGIES 68554V108 OSUR 8.82 9,200 73,600.00 81.14.40 ORBICOMIN INC 68556F100 ORBC 8.82 9,200 73,600.00 81.14.40 ORBITAL SCIENCES CORP. 68556F106 ORB 18.44 46,500 462,827.55 857,460.00 ORBOTECH LTD 2607.74 ORBK 2.44 84,430 2,060,622.27 2,147,899.20 OREGON STEEL MILLS INC 086079104 OS 62.41 50,700 1,402,576.87 3,164,187.00 ORIENTAL FINL GROUP 68618107 OFG 12.95 84.283 1,163,044.33 1,012,058.00 ORIENTAL FINL GROUP 68618102 OFA 36.82 22.800 668.42.20 383,496.00 ORIHAT TECHNOLOGIES INC 68668102 OFA 36.82 22.800 668.842.20 383,4	OPTION CARE INC	683948103	OPTN		14.25	245,659	2,628,319.01	3,500,640.75
ORACLE SYS. CORP. 68388/105 ORCL 17.14 6,063.411 69,451,982.76 109,069,378.74 ORASURE TECHNOLOGIES 68554/108 OSUR 8.26 1,398,277 11,874,100.00 11,549,786.03 ORBOOMM INC 685559/100 ORBC 8.82 9,200 73,600.00 81,144,00 ORBOTECH LTD 685564/106 ORB 18,44 45,500 462,827.55 857,460.00 ORCKIT COMMUNICATIONS LTD M75315206 ORCT 9,99 71,700 1,182,111.96 694,773.00 OREGON STEEL MILLS INC 680697104 OS 62,41 50,700 1,140,576.87 3,164,187.00 ORLEANS HOMEBUILDERS INC 68688102 OFA 12,95 84,283 1,163,044.53 1,091,205.65 ORLEANS HOMEBUILDERS INC 68688102 ORA 36,62 22,800 680,42.90 83,946.00 ORTHOFIX INTERNATIONAL N.V. 1,6748,1102 OFIX 50,00 29,15 1,206,454.73 1,457,750.00 OSI SYSTEMIS INC 67104103 OSIP 34,88 60,213	OPTIONSXPRESS HOLDINGS INC	684010101	OXPS		22.69	185,672	4,608,556.27	4,212,897.68
ORASURE TECHNOLOGIES 68554108 OSUR 8.26 1,388,277 11,874,100.00 11,549,788.03 ORBCOMM INC 685564106 ORBC 8.82 9,200 73,600.00 81,144.00 ORBITAL SCIENCES CORP. 685564106 ORB 18.44 4,500 462,827.55 857,400.00 ORBOTECH LTD 68567810 ORB 18.44 4,500 462,827.55 857,400.00 ORCKIT COMMUNICATIONS LTD M75318206 ORCT 969 71,700 1,182,111.96 694,773.00 OREGON STEEL MILLS INC 686079104 OS 62.41 50,700 1,402,576.87 3,164,187.00 ORIENTAL FINL GROUP 68618910 OFG 12.95 84,283 1,153,044.53 1,091,205.85 ORLEANS HOMEBUILDERS INC 68688102 ORA 36.82 22,300 680,442.90 833,496.00 ORTHOFIX INTERNATIONAL N.V N6748L102 OFIX 50.00 29,155 1,206,454.73 1,457,750.00 OSI KYSTEMS INC 671044105 OSIS 293 40,600 701,359.00	OPTIUM CORP	68402T107	OPTM		24.94	9,520	238,465.27	237,428.80
ORBCOMM INC 68555F100 ORB C 8.82 9,200 73,600.00 81,144.00 ORBITAL SCIENCES CORP. 685564106 ORB 18.44 46,500 462,827.55 857,460.00 ORBOTECH LTD 2661724 ORBK 25.44 84,430 2.060,622.27 2,17,899.20 ORCKIT COMMUNICATIONS LTD M75315206 ORCT 9,69 17,700 1,182,111.96 69,737.30 OREGON STEEL MILLS INC 68679104 OS 62.41 50,700 1,182,111.96 69,737.30 ORILARIA FINL GROUP 68618W100 OFG 12.95 84,263 1,163,044.53 1,091,205.85 ORILARIA SINC 686588102 OHB 18.80 43,100 782,182.19 810,280.00 ORILAT SILL SINC 686588102 OHB 18.80 43,100 782,182.19 810,280.00 OSHKOSH TRUCK CORPORATION 688239201 OSK 48.42 11,600 551,277.30 561,672.01 OSI SIYSTEMS INC 671041010 OSIR 25.32 3,500 3,505.00 88,620.	ORACLE SYS. CORP.	68389X105	ORCL		17.14	6,363,441	69,451,952.76	109,069,378.74
ORBITAL SCIENCES CORP. 685564106 ORB 18.44 46,500 462,827.55 857,480.00 ORBOTECH LTD 2661784 ORBK 25.44 84,430 2,060,622.27 2,147,899.20 ORCKIT COMMUNICATIONS LTD M75315206 ORCT 9.69 71,700 1,182,111.96 684,773.00 OREGON STEEL MILLS INC 686079104 OS 62.41 50,700 1,402,576.67 3,144,187.00 ORIENTAL FINL GROUP 686189100 OFG 12.95 84,263 1,163,044.53 1,091,205.85 ORLEANS HOMEBUILDERS INC 686588104 OHB 18.80 43,100 782,182.19 810,280.00 ORTHOFIX INTERNATIONAL IN. N8748102 OFIX 50.00 29,165 1,206,454.73 1,457,750.00 OSH HOSH TRUCK CORPORATION 68829201 OSK 48.42 11,600 551,277.30 551,672.01 OSI SYSTEMS INC 671040103 OSIR 48.42 11,600 551,277.30 561,672.01 OSIRIS THERAPEUTICS INC 68827108 OSIR 25.32 3,500	ORASURE TECHNOLOGIES	68554V108	OSUR		8.26	1,398,277	11,874,100.00	11,549,768.03
ORBOTECH LTD 2661784 ORBK 25.44 84.430 2,060,622.27 2,147,899.20 ORCKIT COMMUNICATIONS LTD M75315206 ORCT 9.69 71,700 1,182,111.96 694,773.00 OREGON STEEL MILLS INC 686079104 OS 62.41 50,700 1,402,576.87 3,164,187.00 ORIENTAL FINLE GROUP 68618W100 OFG 12.95 84,263 1,163,044.53 1,091,205.85 ORLEANS HOMEBUILDERS INC 68658104 OHB 18.80 43,100 782,182.19 810,280.00 ORTHORIX INTERNATIONAL N.V. N67481.102 OFIX 50.00 29.155 1,206,454.73 1,457,750.00 OSH SHARMACEUTICALS INC 67104103 OSIP 34.84 60.213 2,013,590.96 2,166,250.74 OSI SYSTEMS INC 67104105 OSIS 34.88 60.213 2,013,590.96 2,166,250.74 OSIRIS THERAPEUTICS INC 68827R108 OSIR 31.16 54.579 1,573,501.23 1,700,681.64 OVERSEAS SHIPHOLDING GROUP 689648103 OTTR 31.27	ORBCOMM INC	68555P100	ORBC		8.82	9,200	73,600.00	81,144.00
ORCKIT COMMUNICATIONS LTD M7531S206 ORCT 9.69 71,700 1,182,111.96 694,773.00 OREGON STEEL MILLS INC 686079104 OS 62.41 50,700 1,402,576.87 3,164,187.00 ORILENTAL FINL GROUP 68618W100 OFG 12.95 84.263 1,163,044.53 1,091,205.85 ORLEANS HOMEBUILDERS INC 686688102 ORA 36.82 22,800 680,842.90 839,496.00 ORTHOFIX INTERNATIONAL N.V. N5748.102 OFIX 50.00 29,155 1,206,454.73 1,457,750.00 OSI PHARMACEUTICALS INC 671040103 OSIP 34.84 60,213 2,013,590.96 2,106,250.74 OSI SYSTEMS INC 671044105 OSIS 29.33 40,600 704,966.94 849,757.97 OSIRIS THERAPEUTICIS INC 688287108 OSIR 25.32 35.00 35,035.00 88,620.00 OVERSEAS SHIPHOLDING GROUP 69036105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OWENS & MINOR INC. 691497309 OXM 49.65	ORBITAL SCIENCES CORP.	685564106	ORB		18.44	46,500	462,827.55	857,460.00
OREGON STEEL MILLS INC 686079104 OS 62.41 50,700 1,402,576.87 3,164,187.00 ORIENTAL FINL GROUP 68618W100 OFG 12.95 84,263 1,163,044.53 1,091,205.85 ORLEANS HOMEBUILDERS INC 686588104 OHB 18.80 43,100 782,182.19 810,280.00 ORMAT TECHNOLOGIES INC 686688102 ORA 36.82 22,800 680,842.90 839,496.00 ORTHOFIX INTERNATIONAL N.V. N6748L102 OFIX 50.00 29,155 1,206,454.73 1,457,750.00 OSHKOSH TRUCK CORPORATION 68748102 OSK 48.42 11,600 551,277.30 561,672.01 OSH PHARMACEUTICALS INC 671040103 OSIP 34.98 60,213 2,013,590.96 21,062,50.74 OSI SYSTEMS INC 671044105 OSIS 20.93 40,600 704,966.94 84,975.79 OSIRIS THERAPEUTICS INC 68827R108 OSIR 25.32 3,500 35,035.00 8,620.00 OTHER TAIL CORP 689648103 OTTR 31.16 54,579	ORBOTECH LTD	2661784	ORBK		25.44	84,430	2,060,622.27	2,147,899.20
ORIENTAL FINL GROUP 68618W100 OFG 12.95 84.263 1,183,044.53 1,091,205.85 ORLEANS HOMEBUILDERS INC 686588104 OHB 18.80 43,100 782,182.19 810,280.00 ORMAT TECHNOLOGIES INC 686688102 ORA 36.82 22,800 680,842.90 839,496.00 ORTHOFIX INTERNATIONAL N.V. N6748L102 OFIX 50.00 29,155 1,206,454.73 1,457,750.00 OSH CHARMACEUTICALS INC 688239201 OSK 48.42 11,600 551,277.30 561,672.01 OSI PHARMACEUTICALS INC 671040103 OSIP 34.98 60.213 2,013,599.96 2,106,250.74 OSI SYSTEMS INC 67104105 OSIS 20.93 40,600 704,966.94 849,757.97 OSIRIS THERAPEUTICS INC 68827R108 OSIR 25.32 3,500 35,035.00 88,620.00 OTTER TAIL CORP 689648103 OTTR 31.16 54,579 1,573,501.23 1,700,681.64 OVERSEAS SHIPHOLDING GROUP 690368105 OSG 56.30 132,000<	ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT		9.69	71,700	1,182,111.96	694,773.00
ORLEANS HOMEBUILDERS INC 686588104 OHB 18.80 43,100 782,182,19 810,280.00 ORMAT TECHNOLOGIES INC 686688102 ORA 36.82 22,800 680,842.90 839,496.00 ORTHOFIX INTERNATIONAL N.V. N6748L102 OFIX 50.00 29,155 1,206,454.73 1,457,750.00 OSHKOSH TRUCK CORPORATION 688239201 OSK 48.42 11,600 551,277.30 561,672.01 OSI PHARMACEUTICALS INC 671040103 OSIP 34.98 60,213 2,013,590.96 2,106,250.74 OSI SYSTEMS INC 671044105 OSIS 20.93 40,600 704,966.94 84,975.79 OSIRIS THERAPEUTICS INC 68827R108 OSIR 25.32 3,500 35,035.00 88,620.00 OTTER TAIL CORP 689648103 OTTR 31.16 54,579 1,573,501.23 1,706,681.64 OVERSEAS SHIPHOLDING GROUP 690388105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OXFORD INDUSTRIES INC. 691497309 OXM 49.65 35	OREGON STEEL MILLS INC	686079104	os		62.41	50,700	1,402,576.87	3,164,187.00
ORMAT TECHNOLOGIES INC 686688102 ORA 36.82 22,800 680,842.90 839,496.00 ORTHOFIX INTERNATIONAL N.V. N6748L102 OFIX 50.00 29,155 1,206,454.73 1,457,750.00 OSHKOSH TRUCK CORPORATION 688239201 OSK 48.42 111,600 551,277.30 561,672.01 OSI PHARMACEUTICALS INC 671040103 OSIP 34.98 60,213 2,013,590.96 2,106,250.74 OSI SYSTEMS INC 671044105 OSIS 20.93 40,600 704,966.94 849,757.97 OSIRIS THERAPEUTICS INC 68827R108 OSIR 25.32 3,500 35,035.00 88,620.00 OTTER TAIL CORP 689648103 OTTR 31.16 54,579 1,573,501.23 1,700,681.64 OVERSEAS SHIPHOLDING GROUP 69038105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OWEN S & MINOR INC. 690732102 OMI 31.27 34,700 709,757.38 1,065,968.86 1,762,575.00 OXIGENE INC 691497309 OXGN 4.80 <td>ORIENTAL FINL GROUP</td> <td>68618W100</td> <td>OFG</td> <td></td> <td>12.95</td> <td>84,263</td> <td>1,163,044.53</td> <td>1,091,205.85</td>	ORIENTAL FINL GROUP	68618W100	OFG		12.95	84,263	1,163,044.53	1,091,205.85
ORTHOFIX INTERNATIONAL N.V. N6748L102 OFIX 50.00 29,155 1,206,454.73 1,457,750.00 OSHKOSH TRUCK CORPORATION 688239201 OSK 48.42 11,600 551,277.30 561,672.01 OSI PHARMACEUTICALS INC 671040103 OSIP 34.98 60,213 2,013,590.96 2,106,250.74 OSI SYSTEMS INC 671044105 OSIS 20.93 40,600 704,966.94 849,757.97 OSIRIS THERAPEUTICS INC 68827R108 OSIR 25.32 3,500 35,035.00 88,620.00 OTTER TAIL CORP 689648103 OTTR 31.16 54,579 1,573,501.23 1,700,681.64 OVERSEAS SHIPHOLDING GROUP 690368105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OWENS & MINOR INC. 690732102 OMI 31.27 34,700 709,757.38 1,085,069.00 OXIGENE INC 691497309 OXGN 48.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300	ORLEANS HOMEBUILDERS INC	686588104	ОНВ		18.80	43,100	782,182.19	810,280.00
OSHKOSH TRUCK CORPORATION 688239201 OSK 48.42 11,600 551,277.30 561,672.01 OSI PHARMACEUTICALS INC 671040103 OSIP 34.98 60,213 2,013,590.96 2,106,250.74 OSI SYSTEMS INC 671044105 OSIS 20.93 40,600 704,966.94 849,757.97 OSIRIS THERAPEUTICS INC 68827R108 OSIR 25.32 3,500 35,035.00 88,620.00 OTTER TAIL CORP 689648103 OTTR 31.16 54,579 1,573,501.23 1,700,681.64 OVERSEAS SHIPHOLDING GROUP 690368105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OWENS & MINOR INC: 690732102 OMI 31.27 34,700 709,757.38 1,085,069.00 OXFORD INDUSTRIES INC. 691497309 OXM 49.65 35,500 1,405,956.86 1,762,575.00 OXIGENE INC 691828107 OXGN 4.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131	ORMAT TECHNOLOGIES INC	686688102	ORA		36.82	22,800	680,842.90	839,496.00
OSI PHARMACEUTICALS INC 671040103 OSIP 34.98 60,213 2,013,590.96 2,106,250.74 OSI SYSTEMS INC 671044105 OSIS 20.93 40,600 704,966.94 849,757.97 OSIRIS THERAPEUTICS INC 68827R108 OSIR 25.32 3,500 35,035.00 88,620.00 OTTER TAIL CORP 689648103 OTTR 31.16 54,579 1,573,501.23 1,706,681.64 OVERSEAS SHIPHOLDING GROUP 690368105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OWENS & MINOR INC. 690732102 OMI 31.27 34,700 709,757.38 1,085,069.00 OXFORD INDUSTRIES INC. 691497309 OXM 49.65 35,500 1,405,956.86 1,762,575.00 OXIGENE INC 691828107 OXGN 4.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131,326.55 133,607.00 P.F. CHANGS CHINA BISTRO INC 693319108 PFCB 38.38 58,459 <td< td=""><td>ORTHOFIX INTERNATIONAL N.V.</td><td>N6748L102</td><td>OFIX</td><td></td><td>50.00</td><td>29,155</td><td>1,206,454.73</td><td>1,457,750.00</td></td<>	ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX		50.00	29,155	1,206,454.73	1,457,750.00
OSI SYSTEMS INC 671044105 OSIS 20.93 40,600 704,966.94 849,757.97 OSIRIS THERAPEUTICS INC 68827R108 OSIR 25.32 3,500 35,035.00 88,620.00 OTTER TAIL CORP 689648103 OTTR 31.16 54,579 1,573,501.23 1,700,681.64 OVERSEAS SHIPHOLDING GROUP 690368105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OWENS & MINOR INC. 690732102 OMI 31.27 34,700 709,757.38 1,085,069.00 OXFORD INDUSTRIES INC. 691497309 OXM 49.65 35,500 1,405,956.86 1,762,575.00 OXIGENE INC 691828107 OXGN 4.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131,326.55 133,607.00 P.F. CHANGS CHINA BISTRO INC 6933149106 PTSI 22.02 36,200 955,235.99 797,123.99 P.CCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 </td <td>OSHKOSH TRUCK CORPORATION</td> <td>688239201</td> <td>OSK</td> <td></td> <td>48.42</td> <td>11,600</td> <td>551,277.30</td> <td>561,672.01</td>	OSHKOSH TRUCK CORPORATION	688239201	OSK		48.42	11,600	551,277.30	561,672.01
OSIRIS THERAPEUTICS INC 68827R108 OSIR 25.32 3,500 35,035.00 88,620.00 OTTER TAIL CORP 689648103 OTTR 31.16 54,579 1,573,501.23 1,700,681.64 OVERSEAS SHIPHOLDING GROUP 690368105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OWENS & MINOR INC. 690732102 OMI 31.27 34,700 709,757.38 1,085,069.00 OXFORD INDUSTRIES INC. 691497309 OXM 49.65 35,500 1,405,956.86 1,762,575.00 OXIGENE INC 691828107 OXGN 4.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131,326.55 133,607.00 P A M TRANSN SVCS IN 693149106 PTSI 22.02 36,200 955,235.99 797,123.99 P.F. CHANGS CHINA BISTRO INC 69333Y108 PFCB 38.38 58,459 2,686,826.05 2,243,656.41 PACCAR INC 693718108 PCAR 64.90 118,350 3,624,	OSI PHARMACEUTICALS INC	671040103	OSIP		34.98	60,213	2,013,590.96	2,106,250.74
OTTER TAIL CORP 689648103 OTTR 31.16 54,579 1,573,501.23 1,700,681.64 OVERSEAS SHIPHOLDING GROUP 690368105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OWENS & MINOR INC. 690732102 OMI 31.27 34,700 709,757.38 1,085,069.00 OXFORD INDUSTRIES INC. 691497309 OXM 49.65 35,500 1,405,956.86 1,762,575.00 OXIGENE INC 691828107 OXGN 4.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131,326.55 133,607.00 P A M TRANSN SVCS IN 693149106 PTSI 22.02 36,200 955,235.99 797,123.99 P.F. CHANGS CHINA BISTRO INC 69333Y108 PFCB 38.38 58,459 2,686,826.05 2,243,656.41 PACCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 7,680,915.00	OSI SYSTEMS INC	671044105	OSIS		20.93	40,600	704,966.94	849,757.97
OVERSEAS SHIPHOLDING GROUP 690368105 OSG 56.30 132,000 6,646,231.67 7,431,599.99 OWENS & MINOR INC. 690732102 OMI 31.27 34,700 709,757.38 1,085,069.00 OXFORD INDUSTRIES INC. 691497309 OXM 49.65 35,500 1,405,956.86 1,762,575.00 OXIGENE INC 691828107 OXGN 4.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131,326.55 133,607.00 P A M TRANSN SVCS IN 693149106 PTSI 22.02 36,200 955,235.99 797,123.99 P.F.CHANGS CHINA BISTRO INC 69333Y108 PFCB 38.38 58,459 2,686,826.05 2,243,656.41 PACCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 7,680,915.00	OSIRIS THERAPEUTICS INC	68827R108	OSIR		25.32	3,500	35,035.00	88,620.00
OWENS & MINOR INC. 690732102 OMI 31.27 34,700 709,757.38 1,085,069.00 OXFORD INDUSTRIES INC. 691497309 OXM 49.65 35,500 1,405,956.86 1,762,575.00 OXIGENE INC 691828107 OXGN 4.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131,326.55 133,607.00 P A M TRANSN SVCS IN 693149106 PTSI 22.02 36,200 955,235.99 797,123.99 P.F.CHANGS CHINA BISTRO INC 69333Y108 PFCB 38.38 58,459 2,686,826.05 2,243,656.41 PACCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 7,680,915.00	OTTER TAIL CORP	689648103	OTTR		31.16	54,579	1,573,501.23	1,700,681.64
OXFORD INDUSTRIES INC. 691497309 OXM 49.65 35,500 1,405,956.86 1,762,575.00 OXIGENE INC 691828107 OXGN 4.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131,326.55 133,607.00 P A M TRANSN SVCS IN 693149106 PTSI 22.02 36,200 955,235.99 797,123.99 P.F.CHANGS CHINA BISTRO INC 69333Y108 PFCB 38.38 58,459 2,686,826.05 2,243,656.41 PACCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 7,680,915.00	OVERSEAS SHIPHOLDING GROUP	690368105	OSG		56.30	132,000	6,646,231.67	7,431,599.99
OXIGENE INC 691828107 OXGN 4.80 80,100 343,186.97 384,480.00 OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131,326.55 133,607.00 P A M TRANSN SVCS IN 693149106 PTSI 22.02 36,200 955,235.99 797,123.99 P.F.CHANGS CHINA BISTRO INC 69333Y108 PFCB 38.38 58,459 2,686,826.05 2,243,656.41 PACCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 7,680,915.00	OWENS & MINOR INC.	690732102	ОМІ		31.27	34,700	709,757.38	1,085,069.00
OYO GEOSPACE CORP 671074102 OYOG 58.09 2,300 131,326.55 133,607.00 P A M TRANSN SVCS IN 693149106 PTSI 22.02 36,200 955,235.99 797,123.99 P.F.CHANGS CHINA BISTRO INC 69333Y108 PFCB 38.38 58,459 2,686,826.05 2,243,656.41 PACCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 7,680,915.00	OXFORD INDUSTRIES INC.	691497309	MXO		49.65	35,500	1,405,956.86	1,762,575.00
P A M TRANSN SVCS IN 693149106 PTSI 22.02 36,200 955,235.99 797,123.99 P.F.CHANGS CHINA BISTRO INC 69333Y108 PFCB 38.38 58,459 2,686,826.05 2,243,656.41 PACCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 7,680,915.00	OXIGENE INC	691828107	OXGN		4.80	80,100	343,186.97	384,480.00
P.F.CHANGS CHINA BISTRO INC 69333Y108 PFCB 38.38 58,459 2,686,826.05 2,243,656.41 PACCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 7,680,915.00	OYO GEOSPACE CORP	671074102	OYOG		58.09	2,300	131,326.55	133,607.00
PACCAR INC 693718108 PCAR 64.90 118,350 3,624,694.75 7,680,915.00	P A M TRANSN SVCS IN	693149106	PTSI		22.02	36,200	955,235.99	797,123.99
	P.F.CHANGS CHINA BISTRO INC	69333Y108	PFCB		38.38	58,459	2,686,826.05	2,243,656.41
PACER INTERNATIONAL INC 69373H106 PACR 29.77 22,336 450,598.30 664,942.72	PACCAR INC	693718108	PCAR		64.90	118,350	3,624,694.75	7,680,915.00
	PACER INTERNATIONAL INC	69373H106	PACR		29.77	22,336	450,598.30	664,942.72



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
PACIFIC CAP BANCORP	69404P101	PCBC		33.58	74,533	2,119,658.56	2,502,818.15
PACIFIC ETHANOL INC	69423U107	PEIX		15.39	44,800	925,039.37	689,472.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG		47.33	1,150,401	34,805,859.43	54,448,479.32
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN		19.58	1,034,500	21,554,956.93	20,255,509.98
PACKAGING CORP OF AMERICA	695156109	PKG		22.10	545,000	11,284,897.92	12,044,500.00
PACKETEER INC	695210104	PKTR		13.60	115,000	1,271,187.04	1,564,000.00
PACTIV CORPORATION	695257105	PTV		35.69	1,030,600	27,719,783.55	36,782,114.00
PAIN THERAPEUTICS INC.	69562K100	PTIE		8.90	61,800	564,806.75	550,020.02
PALATIN TECHNOLOGIES INC	696077304	PTN		2.04	145,700	352,509.66	297,228.00
PALL CORPORATION	696429307	PLL		34.55	73,000	1,807,504.51	2,522,150.00
PALM INC	696643105	PALM		14.09	140,772	1,930,553.19	1,983,477.48
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI		50.67	35,200	1,015,270.71	1,783,584.00
PANTRY INC/THE	698657103	PTRY		46.84	30,700	1,411,160.99	1,437,988.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA		29.01	44,100	981,802.82	1,279,341.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX		22.37	57,100	1,674,254.31	1,277,327.00
PARALLEL PETROLEUM CORP	699157103	PLLL		17.57	6,800	154,424.19	119,476.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC		18.02	187,520	2,722,267.55	3,379,110.41
PAREXEL INT'L CORP.	699462107	PRXL		28.97	49,300	1,150,071.93	1,428,221.01
PARK ELECTROCHEMICAL CORP.	700416209	PKE		25.65	42,000	1,016,661.46	1,077,300.00
PARK NATL CORP	700658107	PRK		99.00	15,910	1,846,655.16	1,575,090.00
PARKER DRILLING CO	701081101	PKD		8.17	224,200	1,225,271.23	1,831,714.00
PARKER-HANNIFIN CORP.	701094104	PH		76.88	132,700	7,911,491.57	10,201,976.02
PARLUX FRAGRANCES INC	701645103	PARL		5.57	601,900	4,439,560.98	3,352,583.01
PARTNERS TRUST FINL	70213F102	PRTR		11.64	73,061	796,138.84	850,430.03
PATHMARK STORES INC	70322A101	PTMK		11.15	68,200	728,841.46	760,430.00
PATTERSON-UTI ENERGY INC	703481101	PTEN		23.23	107,161	2,686,289.67	2,489,350.03
PAXAR CORP.	704227107	PXR		23.06	24,450	398,806.64	563,817.01
PAYCHEX INC	704326107	PAYX		39.54	785,800	26,773,088.18	31,070,532.02
PAYLESS SHOESOURCE INC	704379106	PSS		32.82	169,500	3,367,088.45	5,562,990.00
PDL BIOPHARMA INC.	69329Y104	PDLI		20.14	131,000	2,346,268.80	2,638,340.00
PEABODY ENERGY CORP	704549104	BTU		40.41	288,700	8,815,649.72	11,666,367.00
PEDIATRIX MEDICAL GROUP INC.	705324101	PDX		48.90	1,700	75,776.44	83,130.00



Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	QUITIES			
			Instrument: COM	COMMON STOCK			
PEETS COFFEE & TEA I	705560100	PEET		26.24	25,065	600,652.84	657,705.60
PEGASYSTEMS INC	705573103	PEGA		9.87	34,900	273,272.45	344,462.99
PENN VA CORP	707882106	PVA		70.04	20,400	553,458.24	1,428,816.00
PENNFED FINL SVCS IN	708167101	PFSB		19.32	5,700	97,994.51	110,123.99
PENTAIR INC.	709631105	PNR		31.40	35,000	1,105,764.63	1,099,000.00
PENWEST PHARMACEUTIC	709754105	PPCO		16.62	66,105	1,421,020.29	1,098,665.10
PEOPLES BANCORP INC	709789101	PEBO		29.70	20,500	576,709.88	608,850.00
PEOPLES BK BRIDGEPOR	710198102	PBCT		44.62	6,650	287,249.10	296,722.99
PEOPLES ENERGY CORP	711030106	PGL		44.57	50,900	2,025,408.87	2,268,613.00
PEOPLESUPPORT INC	712714302	PSPT		21.05	62,800	870,119.68	1,321,940.01
PEP BOYS MM & J	713278109	PBY		14.86	72,700	1,243,780.57	1,080,322.00
PEPCO HOLDINGS INC.	713291102	POM		26.01	719,400	15,979,743.64	18,711,594.00
PEPSI BOTTLING GROUP INC	713409100	PBG		30.91	721,400	22,051,901.97	22,298,473.99
PEPSICO INC.	713448108	PEP		62.55	2,751,520	94,435,805.08	172,107,576.00
PERFICIENT INC	71375U101	PRFT		16.41	11,000	137,508.90	180,510.00
PERFORMANCE FOOD GROUP COMPANY	713755106	PFGC		27.64	42,200	1,331,261.62	1,166,407.99
PERICOM SEMICONDUCTOR CORP	713831105	PSEM		11.47	50,000	659,316.84	573,500.00
PERKIN ELMER INC	714046109	PKI		22.23	89,900	1,757,356.79	1,998,477.00
PEROT SYSTEMS COPR. CL. A	714265105	PER		16.39	252,900	3,420,477.45	4,145,031.00
PERRIGO CO.	714290103	PRGO		17.30	91,300	1,332,623.92	1,579,489.98
PERRY ELLIS INTERNATIONAL	288853104	PERY		41.00	30,400	615,521.77	1,246,399.99
PER-SE TECHNOLOGIES	713569309	PSTI		27.78	37,589	560,656.53	1,044,222.42
PETMED EXPRESS INC	716382106	PETS		13.35	11,200	122,839.36	149,520.00
PETROHAWK ENERGY CORP	716495106	HAWK		11.50	92,130	549,784.54	1,059,494.99
PETROLEUM DEVELOPMENT CORP	716578109	PETD		43.05	8,600	162,594.04	370,230.00
PETROQUEST ENERGY INC	716748108	PQ		12.74	110,800	913,561.53	1,411,592.00
PETSMART INC	716768106	PETM		28.86	530,300	13,819,353.43	15,304,458.00
PFF BANCORP INC	69331W104	PFB		34.51	21,110	597,695.34	728,506.10
PFIZER INC.	717081103	PFE		25.90	15,614,296	351,399,782.27	404,410,266.42
PGT INC	69336V101	PGTI		12.65	10,200	143,412.00	129,030.00
PHARMACEUTICAL PRODUCT	717124101	PPDI		32.22	5,600	164,641.05	180,432.00
PHARMACOPEIA DRUG DISCOVERY INC	7171EP101	PCOP		4.26	71,900	425,214.17	306,294.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
PHARMANET DEVELOPMENT GROUP	717148100	PDGI		22.07	55,700	989,752.05	1,229,299.00
PHARMION CORP	71715B409	PHRM		25.74	65,570	1,492,873.36	1,687,771.81
PHASE FORWARD INC	71721R406	PFWD		14.98	20,200	203,158.77	302,596.00
PHELPS DODGE CORP.	717265102	PD		119.72	300,500	22,380,658.85	35,975,860.00
PHH CORP	693320202	PHH		28.87	23,400	509,145.93	675,557.99
PHILADELPHIA CONS HLDG CO	717528103	PHLY		44.56	84,441	3,672,378.56	3,762,690.96
PHILLIPS-VAN HEUSEN	718592108	PVH		50.17	43,100	1,264,300.55	2,162,327.00
PHOENIX COMPANIES INC.	71902E109	PNX		15.89	75,900	849,923.74	1,206,051.00
PHOTON DYNAMICS INC	719364101	PHTN		11.69	310,200	3,533,295.35	3,626,238.00
PHOTRONICS INC.	719405102	PLAB		16.34	91,200	1,490,888.03	1,490,208.00
PHYSICIANS FORMULA HOLDINGS	719427106	FACE		18.69	7,500	147,750.00	140,175.00
PICO HOLDINGS INC	693366205	PICO		34.77	43,270	831,003.14	1,504,497.90
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY		26.75	192,500	4,668,050.68	5,149,374.96
PIER 1 IMPORTS INC/DEL	720279108	PIR		5.95	208,000	2,662,289.38	1,237,600.00
PIKE ELECTRIC CORP	721283109	PEC		16.33	9,300	140,673.66	151,869.00
PILGRIMS PRIDE CORP	721467108	PPC		29.43	13,200	340,491.36	388,476.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK		33.14	52,500	1,205,208.73	1,739,850.01
PINNACLE FINANCIAL PARTNERS INC	72346Q104	PNFP		33.18	700	25,380.53	23,226.00
PINNACLE WEST CAPITAL CORP	723484101	PNW		50.69	275,000	10,982,147.93	13,939,750.00
PIONEER COMPANIES INC	723643300	PONR		28.66	40,900	1,082,228.76	1,172,194.00
PIONEER DRILLING COMPANY	723655106	PDC		13.28	95,700	1,475,069.15	1,270,896.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD		39.69	504,700	21,784,218.20	20,031,543.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC		65.15	30,900	1,395,562.31	2,013,134.99
PITNEY-BOWES, INC.	724479100	PBI		46.19	476,200	19,897,043.88	21,995,678.00
PLACER SIERRA BANCSHARES	726079106	PLSB		23.77	71,250	1,753,077.65	1,693,612.50
PLANTRONICS INC.	727493108	PLT		21.20	44,900	1,673,090.60	951,880.00
PLAYTEX PRODUCTS INC	72813P100	PYX		14.39	10,500	128,257.95	151,095.00
PLEXUS CORP	729132100	PLXS		23.88	282,700	5,996,289.23	6,750,876.00
PLUG POWER INC	72919P103	PLUG		3.89	156,000	645,287.66	606,840.00
PLX TECHNOLOGY INC	693417107	PLXT		13.04	14,900	125,794.40	194,296.00
PMC-SIERRA INC	69344F106	PMCS		6.71	4,500,000	31,060,816.78	30,195,000.00
PMI GROUP INC.	69344M101	PMI		47.17	192,800	7,892,224.93	9,094,375.98



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
PNC FINANCIAL SERVICES GROUP	693475105	PNC		74.04	490,952	28,484,106.19	36,350,086.09
PNM RESOURCES INC	69349H107	PNM		31.10	388,350	9,788,292.61	12,077,685.05
POGO PRODUCING CO	730448107	PPP		48.44	130,900	6,444,351.52	6,340,796.00
POLARIS INDUSTRIES INC.	731068102	PII		46.83	26,700	1,155,877.71	1,250,361.00
POLO RALPH LAUREN CORP	731572103	RL		77.66	2,900	162,951.76	225,214.01
POLYCOM INC.	73172K104	PLCM		30.91	517,876	10,267,999.34	16,007,547.16
POLYMEDICA CORP	731738100	PLMD		40.41	86,192	2,140,754.91	3,483,018.72
POLYONE CORPORATION	73179P106	POL		7.50	179,300	1,501,094.06	1,344,749.99
POOL CORP.	73278L105	POOL		39.17	51,087	2,042,980.04	2,001,077.79
POPULAR INC	733174106	BPOP		17.95	750,000	15,321,253.72	13,462,500.00
PORTALPLAYER INC	736187204	PLAY		13.45	85,300	1,309,905.88	1,147,285.00
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA		46.69	9,500	299,862.16	443,555.00
PORTLAND GEN ELEC CO	736508847	POR		27.25	16,000	399,529.06	436,000.01
POTLATCH CORP.	737630103	PCH		43.82	60,279	1,936,971.37	2,641,425.78
POWELL INDS INC	739128106	POWL		31.57	4,600	100,984.80	145,222.00
POWER INTEGRATIONS INC	739276103	POWI		23.45	144,700	2,241,180.27	3,393,215.00
POWER ONE INC.	739308104	PWER		7.28	76,300	412,265.36	555,464.00
POWERDSINE LTD	M41415106	PDSN		10.97	77,300	553,913.03	847,981.00
POWERWAVE TECHNOLOGIES	739363109	PWAV		6.45	43,700	326,589.72	281,865.00
POZEN INC	73941U102	POZN		16.99	15,000	125,564.65	254,850.01
PPG INDUSTRIES INC.	693506107	PPG		64.21	359,600	22,772,543.70	23,089,915.99
PPL CORPORATION	69351T106	PPL		35.84	770,800	16,856,922.23	27,625,472.00
PRA INTERNATIONAL	69353C101	PRAI		25.27	44,900	1,027,382.78	1,134,623.00
PRAXAIR INC.	74005P104	PX		59.33	354,500	16,437,115.47	21,032,485.00
PRECISION CASTPARTS CORP	740189105	PCP		78.28	433,900	16,960,949.65	33,965,692.00
PREFERRED BANK/LOS ANGELES	740367107	PFBC		60.09	12,500	656,690.74	751,125.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI		9.44	130,300	1,070,645.75	1,230,031.99
PREMIERWEST BANCORP	740921101	PRWT		15.96	14,105	200,124.05	225,115.80
PREMIUM STANDARD FARMS INC	74060C105	PORK		18.57	53,800	831,467.77	999,066.00
PRE-PAID LEGAL SVCS	740065107	PPD		39.13	6,000	222,422.44	234,780.00
PRESIDENTIAL LIFE	740884101	PLFE		21.95	68,461	1,249,057.70	1,502,718.95
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH		13.02	70,500	797,435.10	917,910.00



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
PRICELINE.COM INC	741503403	PCLN		43.61	84,887	2,034,064.23	3,701,922.10
PRICESMART INC	741511109	PSMT		17.91	4,700	47,084.13	84,177.00
PRIME MONEY MARKET - 5GS	IT-GOL	IT-GOL		1.00	2,399,414	2,399,413.81	2,399,413.80
PRIME MONEY MARKET - 5IN	IT-INT	IT-INT		1.00	2,692,318	2,692,317.72	2,692,317.71
PRIME MONEY MARKET - 6CH	IT-CIP	IT-CIP		1.00	1,130,715	1,130,714.80	1,130,714.81
PRIME MONEY MARKET - 6DG	IT-DAV	IT-DAV		1.00	2,334,849	2,334,848.66	2,334,848.58
PRIME MONEY MARKET - 6EA	IT-EAG	IT-EAG		1.00	1,205,502	1,205,501.94	1,205,501.94
PRIME MONEY MARKET - 6FC	IT-FUL6	IT-FUL6		1.00	2,289,715	2,289,715.21	2,289,715.15
PRIME MONEY MARKET - 6FT	IT-FUL	IT-FUL		1.00	900,360	900,360.49	900,360.49
PRIME MONEY MARKET - 6LA	IT-LOR	IT-LOR		1.00	11,055,507	11,055,506.98	11,055,506.90
PRIME MONEY MARKET - 6LC	IT-LOR6	IT-LOR6		1.00	10,038,400	10,038,399.67	10,038,399.62
PRIME MONEY MARKET - 6MA	IT-MAW	IT-MAW		1.00	4,608,042	4,608,042.41	4,608,042.52
PRIME MONEY MARKET - 6NC	IT-NEX	IT-NEX		1.00	3,195,432	3,195,432.41	3,195,432.27
PRIMEDIA INC	74157K101	PRM		1.69	118,400	197,136.00	200,096.00
PRIMEENERGY CORP	74158E104	PNRG		64.50	5,300	403,165.49	341,850.00
PRIMUS GUARANTY LTD	G72457107	PRS		11.55	71,025	892,774.03	820,338.76
PRINCIPAL FINANCIAL GROUP	74251V102	PFG		58.70	429,900	20,851,229.09	25,235,129.98
PRIVATE MEDIA GROUP	74266R104	PRVT		4.03	15,000	66,736.50	60,450.00
PRIVATEBANCORP INC	742962103	PVTB		41.63	35,100	1,057,787.80	1,461,213.00
PROASSURANCE CORP	74267C106	PRA		49.92	22,700	809,540.78	1,133,184.00
PROCTER & GAMBLE CO	742718109	PG		64.27	5,934,749	202,000,082.82	381,426,318.24
PROGENICS PHARMACEUT	743187106	PGNX		25.74	13,300	307,760.83	342,342.00
PROGRESS SOFTWARE	743312100	PRGS		27.93	151,457	3,673,184.41	4,230,194.01
PROGRESSIVE CORP	743315103	PGR		24.22	1,105,200	24,156,167.07	26,767,944.00
PROQUEST COMPANY	74346P102	PQE		10.45	122,300	2,192,792.72	1,278,035.03
PROSPERITY BANCSHARE	743606105	PRSP		34.51	6,440	183,677.52	222,244.39
PROTECTIVE LIFE CORP	743674103	PL		47.50	300	11,040.82	14,250.00
PROVIDENCE SERVICE CORP	743815102	PRSC		25.13	28,075	888,986.03	705,524.75
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS		35.60	52,552	1,582,097.55	1,870,851.20
PROVIDENT FINANCIAL SERVICES	74386T105	PFS		18.13	40,409	713,811.98	732,615.17
PROVIDENT NEW YORK BANCORP	744028101	PBNY		14.98	60,700	778,497.58	909,286.00
PRUDENTIAL FINANCIAL INC	744320102	PRU		85.86	827,300	34,176,009.82	71,031,978.00



Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EC	UITIES			
			Instrument: COM	COMMON STOCK			
PSS WORLD MEDICAL INC.	69366A100	PSSI		19.53	107,799	1,478,473.07	2,105,314.45
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS		37.52	37,900	989,368.67	1,422,008.00
PUBLIC SVC ENTERPRISES	744573106	PEG		66.38	383,200	22,582,529.36	25,436,816.00
PUGET ENERGY INC	745310102	PSD		25.36	900	19,640.84	22,824.00
PULTE HOMES, INC.	745867101	PHM		33.12	110,000	2,707,251.91	3,643,200.00
PW EAGLE INC	69366Y108	PWEI		34.50	14,000	423,400.00	483,000.00
QAD INC	74727D108	QADI		8.39	70,983	631,028.13	595,547.39
QIAGEN N.V.	N72482107	QGEN		15.13	8,390	101,599.62	126,940.71
QLOGIC CORPORATION	747277101	QLGC		21.92	977,400	17,602,784.36	21,424,607.99
QUALCOMM INC	747525103	QCOM		37.79	2,405,400	55,833,819.18	90,900,065.99
QUALITY DISTRIBUTION INC	74756M102	QLTY		13.32	5,100	67,714.23	67,932.00
QUALITY SYSTEMS INC	747582104	QSII		37.27	49,995	1,737,926.46	1,863,313.65
QUANEX CORP	747620102	NX		34.59	225,600	4,640,084.40	7,803,504.00
QUANTUM CORP	747906204	QTM		2.32	437,800	2,944,275.52	1,015,696.00
QUANTUM FUEL SYSTEMS TECH WW INC	74765E109	QTWW		1.60	306,400	665,485.75	490,240.00
QUEST DIAGNOSTICS INC	74834L100	DGX		53.00	112,200	5,189,411.82	5,946,600.00
QUEST RESOURCE CORP	748349305	QRCP		10.10	11,700	158,586.62	118,170.00
QUEST SOFTWARE INC	74834T103	QSFT		14.65	68,150	873,008.59	998,397.50
QUESTAR CORP	748356102	STR		83.05	432,700	31,430,740.50	35,935,735.01
QUICKSILVER INC	74838C106	ZQK		15.75	289,700	3,918,565.39	4,562,775.00
QUIDEL CORP	74838J101	QDEL		13.62	17,900	170,015.99	243,798.00
QWEST COMMUNICATIONS INTL.	749121109	Q		8.37	5,844,142	45,409,850.45	48,915,468.53
R & G FINANCIAL CORP CL-B	749136107	RGF		7.65	127,850	1,690,720.02	978,052.50
RACKABLE SYSTEMS INC	750077109	RACK		30.97	53,175	1,370,815.45	1,646,829.75
RADIAN GROUP INC.	750236101	RDN		53.91	92,200	5,147,962.11	4,970,501.99
RADIANT SYSTEMS INC	75025N102	RADS		10.44	15,600	195,636.48	162,864.00
RADIATION THERAPY SERVICES INC	750323206	RTSX		31.52	46,500	1,244,659.75	1,465,679.99
RADIO ONE INC CL-D	75040P405	ROIAK		6.74	1,176,500	12,599,485.67	7,929,610.00
RADIOSHACK CORP	750438103	RSH		16.78	68,900	1,538,873.76	1,156,142.02
RADISYS CORPORATION	750459109	RSYS		16.67	149,802	2,518,803.86	2,497,199.34
RADVISION LTD	M81869105	RVSN		20.08	350,000	6,801,387.10	7,028,000.00
RADWARE LTD	M81873107	RDWR		15.89	32,300	509,857.98	513,247.00



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			Group: DOMESTIC E	QUITIES			
			Instrument: COM	COMMON STOCK			
RADYNE COMSTREAM INC	750611402	RADN		10.74	96,700	938,362.99	1,038,558.00
RAILAMERICA INC	750753105	RRA		16.08	85,300	895,299.99	1,371,624.00
RALCORP HOLDINGS	751028101	RAH		50.89	15,900	640,210.59	809,151.00
RAM HOLDINGS LTD	G7368R104	RAMR		14.29	86,660	1,151,636.25	1,238,371.40
RAMBUS INC DEL	750917106	RMBS		18.93	12,500	243,772.73	236,625.00
RARE HOSPITALITY INTL INC.	753820109	RARE		32.93	89,136	2,477,715.66	2,935,248.48
RASER TECHNOLOGIES INC	754055101	RZ		6.12	8,100	78,067.80	49,572.00
RAVEN INDUSTRIES INC	754212108	RAVN		26.80	9,600	136,654.21	257,280.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF		30.31	11,700	343,491.87	354,627.00
RAYTHEON COMPANY	755111507	RTN		52.80	891,300	33,961,513.59	47,060,640.00
RC2 CORP	749388104	RCRC		44.00	173,125	6,135,587.03	7,617,500.00
RCN CORPORATION	749361200	RCNI		30.15	46,900	1,126,528.22	1,414,034.99
READERS DIGEST ASSOCIATION	755267101	RDA		16.70	34,000	552,295.41	567,800.00
REALNETWORKS INC	75605L104	RNWK		10.94	278,500	2,010,444.17	3,046,790.01
REALOGY CORP	75605E100	Н		30.32	234,825	7,639,543.34	7,119,894.00
RED HAT INC	756577102	RHT		23.00	7,200	155,679.30	165,600.01
RED ROBIN GOURMET BURGERS	75689M101	RRGB		35.85	9,900	422,360.40	354,915.01
REDBACK NETWORKS	757209507	RBAK		24.94	116,400	761,755.98	2,903,016.01
REDDY ICE HOLDINGS INC	75734R105	FRZ		25.82	31,255	737,202.53	807,004.10
REGAL BELOIT	758750103	RBC		52.51	46,700	1,713,135.31	2,452,216.98
REGAL ENTERTAINMENT GROUP	758766109	RGC		21.32	367,900	7,536,126.70	7,843,628.00
REGENERON PHARMACEUTICAL	75886F107	REGN		20.07	14,500	267,413.28	291,015.00
REGIONS FINANCIAL CORP.	7591EP100	RF		37.40	874,569	30,405,554.21	32,708,880.60
REGIS CORP	758932107	RGS		39.54	59,500	2,215,226.01	2,352,630.00
REHABCARE GROUP INC	759148109	RHB		14.85	17,300	422,352.06	256,905.00
REINSURANCE GROUP AM	759351109	RGA		55.70	137,900	7,094,745.37	7,681,030.00
RELIANCE STEEL & ALUMINUM	759509102	RS		39.38	13,500	535,934.42	531,630.00
RELIANT RESOURCES INC	75952B105	RRI		14.21	27,600	357,946.20	392,196.00
RENAISSANCE LEARNING INC	75968L105	RLRN		17.73	6,700	149,419.54	118,791.00
RENASANT CORP	75970E107	RNST		30.63	24,600	560,759.03	753,498.00
RENOVIS INC	759885106	RNVS		3.16	13,000	203,149.31	41,080.00
RENT-A-CENTER INC	76009N100	RCII		29.51	93,600	2,326,833.10	2,762,136.00



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BOOK MARKET VALUE VALUE DESCRIPTION **IDENTIFIER TICKER** PRICE SHARES Group: DOMESTIC EQUITIES Instrument: COM **COMMON STOCK** 64,467.00 RENTECH INC 760112102 RTK 3.77 17,100 79,497.90 REPLIDYNE INC 76028W107 5.74 **RDYN** 5,000 47,050.00 28,700.00 1,225,023.90 REPUBLIC AIRWAYS HOLDINGS INC 760276105 **RJET** 16.78 73,005 1,085,714.43 760282103 **RBNC** 89,996 REPUBLIC BANCORP INC 13.46 1,004,132.60 1,211,346.16 REPUBLIC BANCORP KY 760281204 **RBCAA** 25.09 42,913 843,819.26 1,076,687.18 REPUBLIC SERVICES INC 760759100 **RSG** 898,700 32,083,106.62 40.67 36,550,129.00 **RES-CARE INC** 760943100 **RSCR** 13,200 177,888.47 239,580.00 18.15 RESMED INC 761152107 RMD 49.22 166,512 3,450,901.82 8,195,720.64 RESOURCE AMERICA INC 761195205 REXI 26.40 40,208 659,414.95 1,061,491.20 RESOURCES GLOBAL PROFESSIONALS 76122Q105 RECN 31.84 133,863 3,383,775.91 4,262,197.92 REVLON INC - CL A 761525500 **REV** 1.28 575,900 690,520.68 737,152.00 REWARDS NETWORK INC 761557107 IRN 6.95 3,350,000 19,480,886.22 23,282,500.00 REYNOLDS AMERICAN INC. 761713106 RAI 65.47 733,700 32,088,619.58 48,035,338.99 RF MICRO-DEVICES 749941100 **RFMD** 6.79 176,600 1,423,423.24 1,199,114.00 RITE AID CORP. 767754104 RAD 5.44 2,175,700 9,909,859.30 11,835,808.00 RIVIERA HOLDINGS CORP 769627100 RIV 24.16 6,500 133,899.35 157,040.00 **RLI CORP** 749607107 RLI 56.42 92,632 3,911,396.63 5,226,297.45 ROBBINS & MYERS INC. 770196103 **RBN** 45.92 56,900 1,441,503.00 2,612,848.00 ROBERT HALF INTL INC 2,490,752.01 770323103 RHI 37.12 67,100 1,569,022.80 ROCK-TENN COMPANY CL A 772739207 **RKT** 27.11 19,000 294,839.70 515,090.00 ROCKWELL AUTOMATION INC 773903109 **ROK** 61.08 165,039 6,808,162.14 10,080,582.12 **ROCKWELL COLLINS** 774341101 COL 63.29 726,880 26,996,402.69 46,004,235.20 ROCKWOOD HOLDINGS INC 774415103 ROC 25.26 55,535 1,286,998.94 1,402,814.10 **RSTI** ROFIN-SINAR TECHNOLOGIES INC 775043102 60.46 40,149 1,558,642.21 2,427,408.54 ROGERS CORP. 775133101 ROG 59.15 96,800 4,220,784.54 5,725,719.97 775371107 **ROH** ROHM & HAAS CO 51.12 491,800 22,631,930.64 25,140,815.99 **ROLLINS INC** 775711104 ROL 22.11 17,600 299,860.09 389,136.00 77581P109 **ROMA** 153,722.00 167,256.00 ROMA FINANCIAL CORP 16.56 10,100 776696106 **ROP** 26,723.26 40,192.00 ROPER INDUSTRIES INC 50.24 800 ROSETTA RESOURCES INC 777779307 ROSE 18.67 90,400 1,598,900.08 1,687,768.00 ROSS STORES INC 778296103 **ROST** 29.30 654,538 16,493,598.61 19,177,963.40 **ROYAL BANCSHARES PA** 780081105 **RBPAA** 26.28 16,002 370,761.14 420,532.57



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
ROYAL GOLD INC	780287108	RGLD		35.98	11,600	317,592.88	417,368.00
RPC INC	749660106	RES		16.88	19,087	163,918.52	322,188.56
RPM INTERNATIONAL INC.	749685103	RPM		20.89	75,000	1,422,220.00	1,566,750.00
RTI INTERNATIONAL METALS	74973W107	RTI		78.22	43,295	1,742,926.62	3,386,534.89
RUBY TUESDAY INC	781182100	RI		27.44	259,700	6,973,049.17	7,126,168.00
RUDDICK CORP.	781258108	RDK		27.75	128,200	2,855,473.13	3,557,550.03
RUDOLPH TECHNOLOGIES INC	781270103	RTEC		15.92	14,600	258,319.79	232,431.99
RUSH ENTERPRISES INC - CL A	781846209	RUSHA		16.92	235,000	3,789,216.83	3,976,199.99
RUSS BERRIE & CO INC	782233100	RUS		15.45	460,000	10,701,268.26	7,107,000.00
RUTH'S CHRIS STEAK HOUSE INC	783332109	RUTH		18.28	10,400	198,404.96	190,112.00
RYDER SYS. INC.	783549108	R		51.06	183,900	8,299,722.56	9,389,934.00
RYERSON TULL, INC.	78375P107	RYI		25.09	59,300	992,227.71	1,487,837.00
RYLAND GROUP INC	783764103	RYL		54.62	170,100	7,368,308.74	9,290,862.00
S & T BANCORP INC	783859101	STBA		34.67	16,242	510,123.16	563,110.14
S Y BANCORP INC	785060104	SYBT		28.00	7,315	160,189.14	204,820.00
S1 CORPORATION	78463B101	SONE		5.51	239,712	1,126,403.04	1,320,813.12
SABRE HOLDINGS CORP.	785905100	TSG		31.89	421,900	9,991,885.45	13,454,390.99
SAFECO CORP.	786429100	SAF		62.55	203,800	10,265,061.21	12,747,690.01
SAFEGUARD SCIENTIFIC	786449108	SFE		2.42	270,300	346,460.18	654,126.00
SAFENET INC	78645R107	SFNT		23.94	15,575	290,203.64	372,865.50
SAFETY INSURANCE GROUP INC	78648T100	SAFT		50.71	28,826	828,054.96	1,461,766.46
SAFEWAY INC	786514208	SWY		34.56	561,000	16,221,709.25	19,388,160.02
SAIA INC	78709Y105	SAIA		23.21	30,000	650,152.41	696,300.00
SAIC INC	78390X101	SAI		17.79	86,200	1,611,940.00	1,533,498.00
SAKS INCORPORATED	79377W108	SKS		17.82	394,400	6,418,946.74	7,028,208.00
SALEM COMMUNICATIONS -CL A	794093104	SALM		11.95	25,400	294,834.95	303,530.00
SALESFORCE.COM INC	79466L302	CRM		36.45	120,900	3,219,614.14	4,406,805.00
SALIX PHARMACEUTICAL	795435106	SLXP		12.17	121,694	1,664,796.21	1,481,015.98
SALLY BEAUTY CO INC	79546E104	SBH		7.80	254,400	1,579,064.48	1,984,320.00
SANDERSON FARMS INC	800013104	SAFM		30.29	700	22,956.29	21,203.00
SANDISK CORP	80004C101	SNDK		43.03	475,000	24,284,313.83	20,439,250.00
SANDY SPRING BANCORP INC	800363103	SASR		38.18	8,861	327,922.29	338,312.98



Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
SANGAMO BIOSCIENCES INC	800677106	SGMO		6.60	17,400	102,639.12	114,840.00
SANTANDER BANCORP	802809103	SBP		17.85	32,820	694,675.62	585,837.01
SAPIENT CORP	803062108	SAPE		5.49	48,600	267,844.32	266,814.00
SARA LEE CORP.	803111103	SLE		17.03	1,746,200	29,428,923.38	29,737,785.99
SAUER-DANFOSS INC	804137107	SHS		32.25	7,800	175,914.41	251,549.99
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT		11.21	163,109	684,071.61	1,828,451.89
SAVVIS INC	805423308	SVVS		35.71	9,000	245,160.00	321,390.00
SCANA CORP	80589M102	SCG		40.62	97,800	4,053,527.60	3,972,636.00
SCANSOURCE INC	806037107	SCSC		30.40	172,707	4,709,652.56	5,250,292.82
SCHAWK INC	806373106	SGK		19.54	23,445	467,198.46	458,115.28
SCHERING-PLOUGH	806605101	SGP		23.64	2,955,800	59,636,775.74	69,875,112.00
SCHLUMBERGER	806857108	SLB		63.16	29,500	1,772,751.76	1,863,220.00
SCHNITZER STL INDS	806882106	SCHN		39.70	45,800	1,261,668.85	1,818,260.00
SCHOLASTIC CORP	807066105	SCHL		35.84	58,300	1,679,381.44	2,089,472.00
SCHOOL SPECIALTY INC.	807863105	SCHS		37.49	21,821	807,090.67	818,069.29
SCHULMAN (A.) INC.	808194104	SHLM		22.25	34,800	677,459.90	774,300.02
SCHWAB (CHARLES) CORP	808513105	SCHW		19.34	1,319,900	18,353,261.67	25,526,866.01
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM		26.05	37,800	891,631.26	984,690.00
SCIELE PHARMA INC	808627103	SCRX		24.00	88,800	1,416,467.54	2,131,200.00
SCRIPPS CO. E.W. CL A	811054204	SSP		49.94	1,900	89,075.51	94,886.00
SEABOARD CORP	811543107	SEB		1,765.00	1,000	715,936.48	1,765,000.00
SEABRIGHT INSURANCE HOLDINGS	811656107	SEAB		18.01	9,500	132,942.05	171,095.00
SEACHANGE INTERNATIONAL	811699107	SEAC		10.22	263,800	1,841,408.73	2,696,036.00
SEACOR SMIT INC.	811904101	CKH		99.14	96,350	8,408,773.53	9,552,139.00
SEAGATE TECHNOLOGY	G7945J104	STX		26.50	77,004	1,306,872.72	2,040,605.99
SEALED AIR CORP.	81211K100	SEE		64.92	2,400	118,543.21	155,808.00
SEARS HOLDINGS CORP	812350106	SHLD		167.93	183,411	25,488,990.31	30,800,209.24
SECURE COMPUTING CORP	813705100	SCUR		6.56	26,613	289,034.36	174,581.29
SECURITY CAPITAL ASSURANCE	G8018D107	SCA		27.83	42,195	1,016,719.54	1,174,286.85
SEI INVESTMENTS CO	784117103	SEIC		59.56	140,800	6,733,659.92	8,386,048.00
SELECT COMFORT CORP	81616X103	SCSS		17.39	418,160	5,186,486.79	7,271,802.41
SELECTICA INC	816288104	SLTC		1.77	29,700	123,372.52	52,569.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
SELECTIVE INSURANCE GROUP	816300107	SIGI		57.29	88,624	3,545,529.43	5,077,268.95
SEMPRA ENERGY	816851109	SRE		56.04	94,600	3,676,742.33	5,301,384.00
SEMTECH CORPORATION	816850101	SMTC		13.07	106,400	1,797,929.48	1,390,648.00
SENIOR HOUSING PROP TRUST	81721M109	SNH		24.48	44,200	706,699.95	1,082,016.00
SENSIENT TECHNOLOGIES	81725T100	SXT		24.60	118,050	2,430,427.25	2,904,029.99
SEQUA CORP - CL A	817320104	SQA.A		115.06	4,000	285,106.75	460,240.03
SERVICE CORP INTERNATIONAL	817565104	SCI		10.25	74,900	367,531.45	767,725.00
SERVICEMASTER COMPANY	81760N109	SVM		13.11	1,430,000	17,286,966.42	18,747,300.00
SHARPER IMAGE CORP	820013100	SHRP		9.25	57,500	800,202.32	531,875.00
SHAW GROUP	820280105	SGR		33.50	192,300	4,105,009.58	6,442,049.98
SHENANDOAH TELECOMMU	82312B106	SHEN		47.01	7,270	201,845.19	341,762.70
SHERWIN-WILLIAMS CO	824348106	SHW		63.58	149,900	7,418,097.60	9,530,642.00
SHILOH INDUSTRIES INC	824543102	SHLO		18.95	27,200	397,002.54	515,440.00
SHOE CARNIVAL INC	824889109	SCVL		31.60	36,000	758,740.66	1,137,600.00
SHORE BANCSHARES INC	825107105	SHBI		30.16	5,000	143,100.07	150,800.00
SHUFFLE MASTER INC	825549108	SHFL		26.20	9,186	155,887.86	240,673.20
SHUTTERFLY INC	82568P304	SFLY		14.40	2,600	38,740.00	37,440.00
SI INTERNATIONAL INC	78427V102	SINT		32.42	7,600	233,973.13	246,391.99
SIERRA BANCORP	82620P102	BSRR		29.34	3,600	84,922.32	105,624.00
SIERRA HEALTH SERVICES	826322109	SIE		36.04	34,700	1,223,183.59	1,250,588.01
SIGMA-ALDRICH	826552101	SIAL		77.72	1,200	75,543.52	93,264.00
SIGMATEL INC	82661W107	SGTL		4.38	102,000	783,706.40	446,760.00
SIGNATURE BANK	82669G104	SBNY		30.98	88,783	2,381,198.61	2,750,497.32
SILGAN HOLDINGS INC	827048109	SLGN		43.92	5,700	158,045.00	250,344.01
SILICON IMAGE INC	82705T102	SIMG		12.72	104,200	1,025,267.31	1,325,424.01
SILICON STORAGE TECH	827057100	SSTI		4.51	263,200	1,277,283.43	1,187,032.00
SIMMONS 1ST NATL COR	828730200	SFNC		31.55	29,900	783,353.26	943,345.02
SIMPLETECH INC	828823104	STEC		12.68	132,900	602,853.93	1,685,172.00
SIMPSON MANUFACTURING CO	829073105	SSD		31.65	38,900	981,786.76	1,231,185.00
SIRENZA MICRODEVICES INC	82966T106	SMDI		7.86	14,800	117,105.00	116,328.00
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF		25.52	54,460	1,340,772.17	1,389,819.20
SIRIUS SATELLITE RADIO INC.	82966U103	SIRI		3.54	1,050,000	5,256,720.00	3,717,000.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
SIRNA THERAPEUTICS INC	829669100	RNAI		13.01	24,000	139,406.40	312,240.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO		38.51	14,700	553,036.95	566,097.00
SITEL CORP	82980K107	SWW		4.22	34,900	107,956.17	147,278.00
SJW CORP	784305104	SJW		38.76	12,000	243,736.31	465,120.00
SKECHERS U S A INC	830566105	SKX		33.31	68,900	1,703,571.24	2,295,059.00
SKYLINE CORP.	830830105	SKY		40.22	4,300	133,726.45	172,946.00
SKYWEST INC	830879102	SKYW		25.51	42,700	779,127.74	1,089,277.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS		7.08	566,425	5,256,942.96	4,010,289.00
SLM CORP	78442P106	SLM		48.77	1,074,300	44,147,174.14	52,393,611.00
SMART & FINAL INC	831683107	SMF		18.90	8,300	122,574.17	156,869.99
SMITH & WESSON HOLDING	831756101	SWHC		10.34	17,400	236,923.62	179,916.00
SMITH (A.O.) CORP	831865209	AOS		37.56	12,200	449,680.60	458,232.01
SMITH INTERNATIONAL INC	832110100	SII		41.07	641,200	26,818,462.69	26,334,084.00
SMITH MICRO SOFTWARE INC	832154108	SMSI		14.19	12,000	192,200.40	170,280.00
SMITHTOWN BANCORP INC	832449102	SMTB		27.12	4,600	111,113.46	124,752.00
SMURFIT-STONE CONTAINER	832727101	SSCC		10.56	2,862,400	37,954,396.57	30,226,944.00
SNAP-ON TOOLS CORP.	833034101	SNA		47.64	173,300	6,933,357.33	8,256,012.00
SOHU.COM INC	83408W103	SOHU		24.00	15,400	365,664.89	369,600.02
SOLECTRON CORP	834182107	SLR		3.22	442,000	1,663,348.43	1,423,240.00
SOMAXON PHARMACEUTICALS INC	834453102	SOMX		14.19	3,000	48,321.20	42,570.00
SONIC AUTOMOTIVE INC.	83545G102	SAH		29.04	93,625	2,274,273.47	2,718,870.00
SONIC CORP	835451105	SONC		23.95	46,500	966,856.95	1,113,675.00
SONICWALL INC	835470105	SNWL		8.42	185,900	1,365,075.58	1,565,278.00
SONOCO PRODUCTS CO	835495102	SON		38.06	13,100	398,380.37	498,586.00
SONOSIGHT INC.	83568G104	SONO		30.93	9,700	276,029.06	300,021.00
SONUS NETWORKS INC	835916107	SONS		6.59	156,300	793,933.44	1,030,017.00
SOTHEBY'S	835898107	BID		31.02	86,040	2,027,484.89	2,668,960.81
SOURCE INTERLINK COS INC	836151209	SORC		8.16	20,300	240,171.21	165,648.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG		26.59	225,000	6,027,601.55	5,982,750.00
SOUTH JERSEY INDS IN	838518108	SJI		33.41	17,400	429,886.96	581,333.99
SOUTHERN CO	842587107	so		36.86	811,800	22,866,926.08	29,922,948.00
SOUTHERN COPPER CORP	84265V105	PCU		53.89	99,200	5,413,196.89	5,345,888.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
SOUTHERN UNION COMPANY	844030106	SUG		27.95	89,357	2,064,446.79	2,497,528.15
SOUTHWEST AIRLINES	844741108	LUV		15.32	429,700	7,119,532.39	6,583,003.99
SOUTHWEST BANCORP IN	844767103	OKSB		27.86	13,400	275,475.38	373,324.00
SOUTHWEST GAS CORP	844895102	SWX		38.37	24,450	561,499.14	938,146.50
SPANISH BROADCASTING SYSTEM	846425882	SBSA		4.11	206,800	904,445.71	849,948.00
SPARTAN STORES INC	846822104	SPTN		20.93	12,500	172,914.57	261,625.00
SPARTECH CORP	847220209	SEH		26.22	42,300	872,393.40	1,109,105.99
SPECTRALINK CORP	847580107	SLNK		8.60	583,945	5,190,028.45	5,021,927.00
SPECTRANETICS CORP	84760C107	SPNC		11.29	60,235	803,189.82	680,053.15
SPEEDWAY MOTORSPORTS	847788106	TRK		38.40	34,800	1,127,931.12	1,336,320.00
SPHERION CORPORATION	848420105	SFN		7.43	152,500	1,421,430.11	1,133,075.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR		33.47	30,975	901,772.52	1,036,733.25
SPRINT NEXTEL CORP	852061100	S		18.89	8,320,237	160,822,142.38	157,169,276.93
SPSS INC.	78462K102	SPSS		30.07	26,200	591,681.65	787,834.01
SPX CORP.	784635104	SPW		61.16	150,300	7,315,814.81	9,192,348.00
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX		26.74	82,877	2,127,526.03	2,216,130.97
ST JUDE MED. INC.	790849103	STJ		36.56	1,219,300	33,724,551.38	44,577,608.00
ST PAUL TRAVELERS COS INC	792860108	STA		53.69	1,559,946	58,891,517.28	83,753,500.76
STAGE STORES INC	85254C305	SSI		30.39	53,000	1,325,903.09	1,610,670.02
STAKTEK HOLDINGS INC	85256P106	STAK		5.15	68,300	332,557.59	351,745.00
STANCORP FINANCIAL GROUP	852891100	SFG		45.05	20,720	943,560.33	933,436.01
STANDARD MICROSYSTEMS CORP	853626109	SMSC		27.98	61,936	1,585,448.80	1,732,969.26
STANDARD PARKING CORP	853790103	STAN		38.41	3,000	81,223.50	115,230.00
STANDEX INTERNATIONAL CORP	854231107	SXI		30.13	12,500	318,729.60	376,625.00
STANLEY FURNITURE CO INC	854305208	STLY		21.45	46,300	1,030,056.98	993,135.00
STANLEY INC	854532108	SXE		16.91	6,200	104,160.00	104,842.00
STANLEY WORKS	854616109	SWK		50.29	385,000	17,732,008.17	19,361,650.00
STAPLES INC	855030102	SPLS		26.70	995,550	13,924,542.00	26,581,185.00
STAR MARITIME ACQUISITION	85516E107	SEA		9.81	11,200	109,252.05	109,872.00
STARBUCKS CORP.	855244109	SBUX		35.42	1,573,600	36,236,818.09	55,736,912.00
STARTEK INC	85569C107	SRT		13.54	65,100	1,224,884.59	881,453.98
STARWOOD RESORTS	85590A401	НОТ		62.50	64,100	0.00	4,006,250.00



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61,173,914.00

Page 307 of 397 **BOOK** MARKET VALUE VALUE DESCRIPTION **IDENTIFIER TICKER** PRICE SHARES Group: DOMESTIC EQUITIES Instrument: COM **COMMON STOCK** STATE AUTO FINL CORP 855707105 **STFC** 34.73 19,000 562,362.79 659,870.00 857124101 38.49 239,263.57 242,487.00 STATE NATIONAL BANCSHARES INC SNBI 6,300 STATE STREET CORP 857477103 30,352,989.18 40,335,864.00 STT 67.44 598,100 STATION CASINOS INC 81.67 150,000 7,946,490.02 857689103 STN 12,250,500.01 STEAK N SHAKE COMPANY 857873103 SNS 17.60 35,300 570,500.50 621,280.00 STEEL DYNAMICS INC 858119100 **STLD** 32.45 164,400 4,249,304.75 5,334,780.00 STEEL TECHNOLOGIES INC 858147101 STTX 30,000 696,960.45 526,500.00 17.55 STEELCASE INC 858155203 SCS 67,515 1,064,581.89 1,226,072.40 18.16 STEIN MART INC. 858375108 **SMRT** 13.26 116,500 1,870,122.75 1,544,790.00 STEINWAY MUSICAL INS 858495104 LVB 31.05 4,400 121,837.92 136,620.00 STEPAN CO 858586100 SCL 31.67 3,700 96,636.09 117,178.99 STEREOTAXIS INC 85916J102 STXS 10.32 77,970 834,132.97 804,650.40 STERICYCLE INC 858912108 SRCL 75.50 59,824 3,341,264.26 4,516,712.00 STERIS CORP 859152100 STE 25.17 112,900 2,669,558.28 2,841,693.01 STERLING BANCORP 859158107 STL 19.70 11,180 211,755.28 220,246.00 STERLING BANCSHARES INC 858907108 **SBIB** 13.02 18,639 194,769.67 242,679.78 STERLING FINL CORP 859317109 SLFI 23.67 39,023 735,347.67 923,674.41 STERLING FINL CORP W 859319105 STSA 33.81 61,026 1,576,028.05 2,063,289.06 860370105 768,385.72 STEWART ENTERPRISES INC. CL-A STEI 6.25 139,600 872,500.00 STEWART INFO SVCS 860372101 STC 43.36 10,300 335,397.03 446,608.00 STILLWATER MINING COMPANY 86074Q102 SWC 12.49 83,529 915,951.54 1,043,277.21 STONE ENERGY CORP 861642106 SGY 35.35 44,400 1,884,122.41 1,569,540.00 STRATASYS INC 862685104 SSYS 31.41 120,200 2,763,052.84 3,775,482.00 STRATEX NETWORKS INC 86279T109 STXN 4.83 226,100 964,705.56 1,092,063.00 STRAYER EDUCATION INC 863236105 **STRA** 106.05 44,364 4,082,879.37 4,704,802.20 SRR 452,479.87 548,912.00 STRIDE RITE CORP 863314100 15.08 36,400 STRYKER CORP. 863667101 SYK 55.11 474,600 15,069,057.80 26,155,206.00 864739107 400,365.00 SUFFOLK BANCORP **SUBK** 38.13 10,500 334,696.66 865378103 SUF 4.72 SULPHCO INC 1,570,700 11,409,933.76 7,413,704.00 SUN BANCORP INC/NJ 86663B102 **SNBC** 21.07 55,110 954,050.67 1,161,167.71 866933401 SUNH 12.63 153,544.32 174,294.00 SUN HEALTHCARE GROUP INC 13,800

5.42

11,286,700

61,435,002.12

Group: DOMESTIC EQUITIES

SUN MICROSYSTEMS INC.

866810104

SUNW



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Suppose Comment Comm	DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
SUNCOL INC. 8974P100 SUN 62.38 \$20.00 20.365.5834 22.483.240.21 SUNRISE SENDER LIVING INC. 8678600 8728 30.77 68.80 1.70,307.08 2.11,305.00 SUNTIMES MEDIC GROUP INC. 8658010 50.74 4.94 4.94 2.77,788.97.77 30.417.10 SUPER CALL STORES INC. 86581931 50.00 5.35 4.18,212 12.458.624.80 4.14,000.25 1.44.80 2.00 1.24.86.624.80 4.14.80 2.00 1.14.17.312.88 1.14.80 3.00 1.14.17.312.88 1.14.80 1.00 1.24.86.624.80 1.14.80 3.00 1.00 1.24.86.624.80 1.14.80 1.00 1.00 1.14.17.312.88 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.14.80 1.10 1.20 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.00				Group: DOMESTIC EC	QUITIES			
SUNTINES MEDIA GROUP INC 88680100 SPK 401 34,00 35,00 17,20,307.08 191,414.01 SUNTINES MEDIA GROUP INC 80880100 SPK 4,91 34,00 35,60 192,444.01 SURTINES SARKSINC 80830103 SU 151 48,61 41,00 12,77,899,75 36,417,10 SUPER VALUS TORES INC 8080100 SUP 50 40 9,00 13,837,94 140,800,00 SUPERIOR DERGY SVCS 8081010 SPK 32,2 32,20 12,00 226,731,02 39,000,00 SUPERIOR ROUSTRIES INIT 8081010 SPX 32,2 12,00 1,00 1,00,00 1,225,770,00 SUPERIOR ROUSTRIES INIT 8081010 SUP 49,2 19,2 4,800 1,50,800 1,20,7,10 1,225,770,00 SUPERIOR ROUSTRIES INIT 8081010 SUP 40 1,2 3,400 1,20 1,20,7,10 1,20,7,10 1,20,7,10 1,20,7,10 1,20,7,10 1,20,7,10 1,20,7,10 1,20,7,10 1,20,7,10 1,20,7,10				Instrument: COM	COMMON STOCK			
SUNTIMES MEDIA GROUP INC 8688010 SVN 4.01 39.01 39.00 19.04.00	SUNOCO, INC.	86764P109	SUN		62.36	520,900	29,355,538.54	32,483,324.01
SURTINUST BANKS INC. 887914103 STI 44.45 41.3127 27,78.997.57 0.06,147,120.10 SUPER AUL STORES INC. 86830103 SUPO 35.76 41.69.22 12.436.026.40 14.90.49.257.44 18.08.00 18.08.67.25 18.08.00 18.09.00	SUNRISE SENIOR LIVING INC	86768K106	SRZ		30.72	68,800	1,720,307.08	2,113,536.00
SUPER VALUSTORES INC. 88858103 SVI 35.75 416,821 124,86,864 bl 14,94,94,874 bl SUPERIOR ENERGY SVCS 88859106 SPN 328 88,131 14,17,328 ll 1,889,810,17 SUPERIOR ENERGY SVCS 88151V105 SPSX 32,22 12,000 226,731,02 399,000,000 SUPERIOR INDUSTRIES INTL 88818105 SUP 1927 68,800 1,638,887,02 1,232,776,00 SUPERTEX INC 88851210 SRDX 321 3,448 1,800,848,87 1,232,776,00 SUPER TEX INC 88851210 SRDX 3112 3,448 1,800,848,87 1,232,776,00 SUPER TEX INC 88853100 SRDX 3112 3,448 1,800,848,81 1,232,776,00 SUPER TEX INC 88853100 SRDX 1,812 3,448 1,800,848,81 1,232,776,00 SUPER TEX INC 88939101 SIND SRDX 1,812 4,814 1,814,81 1,232,41,81 1,232,41,81 1,232,41,81 1,232,41,81 1,232,41,81 1,232,41,81 1,232,41,81 <td>SUN-TIMES MEDIA GROUP INC</td> <td>86688Q100</td> <td>SVN</td> <td></td> <td>4.91</td> <td>39,400</td> <td>395,693.56</td> <td>193,454.00</td>	SUN-TIMES MEDIA GROUP INC	86688Q100	SVN		4.91	39,400	395,693.56	193,454.00
SUPERCEN NC 88085106 SUPG 5.08 29.50 183,857 13 149,800 10 SUPERIOR ENERGY SVOS 88151708 SPN 32.68 58.137 1.417,732.88 1.899,917.17 SUPERIOR RESEX INC 88151705 SUP 1927 68.00 1.808,887.20 1.255,776.00 SUPERIOR INDUSTRIES INC 88683100 SUPA 39.5 7.00 180,064.89 2.307,713.82 1.235,776.00 SURMOLOS INC 88873100 SRDX 31.2 68.00 1.808,687.20 1.235,776.00 SUSQUEHANA BANCSHARES INC 88873100 SUSQ 46.0 2.434 1.809,719.13 2.203,864.24 SUSQUEHANA EARNCHARES INC 870890101 SVIS 46.0 2.441 1.809,799.11 1.131,816.00 SVESCH FLOLINGS CORP 78708101 SVIS 46.0 2.441 800,799.11 1.131,816.00 SVER FLOLINGS CORP 87075101 SVIS 46.0 2.441 800,799.11 1.131,816.00 SWIFT TEARS CORPANY 87075101 SVIS 2.47 4.0	SUNTRUST BANKS INC.	867914103	STI		84.45	431,227	27,778,997.57	36,417,120.15
SUPERIOR ENERGY SVCS 688157108 SPN 3.28 58.137 1,417,732.88 1,899.917.17 SUPERIOR ESSEX INC 88158105 SPSA 33.25 12.00 226,731.22 399,000.00 SUPERIOR INDUSTRIES INTL 88618105 SUP 39.55 7.00 68.00 1,036,887.72 228,000.00 SUPFRITEX INC 86853102 SUPX 39.55 7.00 180,064.89 228,000.00 SURSIA COLLINA BARNOSHARES INC. 86999101 SID 31.12 6.44.31 2,307,713.82 19.74,346.65 SUSSER HOLDINGS CORP 89233106 SUS 18.00 5.21 9,845,511.91 2,203,664.32 SWIFT ENERGY COMPANY 89733106 SIV 46.62 24.41 80,675.91 1,118,189.01 SWIS GROUP IN 870758103 SWF 44.81 45.70 1,1178.896.1 2,417.81 SYBASE INC. 8711000 SW 37.0 43.00 80,362.13 1,158.652.00 SYBASE INC. 871200 571,10 571,510.80 1,114.569.00 1,114	SUPER VALU STORES INC.	868536103	SVU		35.75	416,921	12,436,626.40	14,904,925.74
SUPERIOR ESSEX INC 86815V105 SPSX 33.25 12,000 228,731 02 399,000.00 SUPERIOR INDUSTRIES INTL 886186165 SUP 19,27 68,800 1,636,887.72 3,225,776.00 SUPERTEX INC 886873100 SRDX 31.12 63,443 2,037,132.2 1,974,346.10 SURMODICS INC 888873100 SRDX 31.12 63,443 2,307,132.2 1,974,346.10 SUSQUEHANNA BANCSHARES INC. 888973101 SUSQ 18.80 18.80 1,884,511.91 2,203,864.32 SUSSER HOLDINGS CORP 888923106 SUSQ 18.80 2,210 933,465.90 939,780.00 SWE FINANCIAL GROUP 78708101 SFY 44.81 45.70 1,178,860.51 1,138,137.00 SWE FINANCIAL GROUP 870738101 SFY 44.81 45.70 1,461,996.70 1,518,779.00 SWE FINANCIAL GROUP 870738101 SFY 43.71 45.70 43.80 89.03 1,518,779.00 1,518,779.00 1,518,779.00 1,518,779.00 1,518,779.00 1,518,779.00	SUPERGEN INC	868059106	SUPG		5.08	29,500	183,857.54	149,860.00
SUPERIOR INDUSTRIES INTL 868168105 SUP 19.27 68.800 1,556,887.72 13.25,776.00 SUPERTEX INC 86852100 SUPX 39.25 7.200 180,064.89 222,600.00 SURMODICS INC 868573100 SRDX 31.12 63.44 2,307,713.82 19.74,461.61 SUSQUEHANNA BANGSHARES INC 86909101 SUSQ 46.80 81.98 1.884,511.91 2,203,864.00 SUSSER HOLDINGS CORP 86923106 SUSS 18.00 52.21 933,869.9 939,780.00 SVB FINANCIAL GROUP 784860101 SIVB 46.62 24.413 806,759.91 1,138,134.06 SWIFT TRANSPORTATION CO. 870756103 SWFT 44.81 45.700 1,461.996.70 1,555,520.00 SWIS GROUP INC 78503107 SWS 57.00 43.00 880,321.3 1,556,520.00 SYCARD EN LEWYORK SINC 871130100 SY 42.70 68,00 1,391,237.89 1,146,156.50.00 SYMES EN EN LEWYORK SINC 871503108 SYMC 20.81 4,00 4	SUPERIOR ENERGY SVCS	868157108	SPN		32.68	58,137	1,417,732.88	1,899,917.17
SUPERTEX INC 868532102 SUPX 39.25 7.20 180.064.89 282,600.00 SURMODICS INC 868873100 SRDX 31.12 63.433 2,307,713.82 1.974,346.16 SUSSER HOLDINGS CORP 869099101 SUSQ 26.88 81.989 1.184.51.19 203,864.38 SUSSER HOLDINGS CORP 869233106 SUSS 18.00 52.210 93.485.89 93.978.00 SWE FINANCIAL GROUP 784860101 SIVB 46.62 24.413 806,759.91 1.118,134.00 SWIFT ENERGY COMPANY 870738101 SIVF 44.81 45,700 1.16,199.670 1.515,770.00 SWIG GROUP INC 7870501 SWF 42.67 7.700 1.46,199.670 1.515,770.00 SYBASE INC 87123710 SYK 27.0 4.60 1.919,237.89 1.666,800.00 SYMENTER ENGES 87123710 SYKE 17.6 4.97 7.519.68 1.146,196.07 SYMENTER CORP 87123710 SYKE 17.6 4.97 7.519.68 1.146,196.00	SUPERIOR ESSEX INC	86815V105	SPSX		33.25	12,000	226,731.02	399,000.00
SURMODICS INC 86873100 SRDX 31.12 63.443 2.307,713.82 1.974,346.18 SUSQUEHANNA BANCSHARES INC. 86909101 SUSQ 26.88 81,989 1,884,511.91 2.203,864.32 SUSSER HOLDINGS CORP 869233106 SUSS 18.00 52.210 933,485.98 939,780.00 SWB FINANCIAL GROUP 784860101 SIVB 46.62 24.413 806,759.90 1,138,134.06 SWIFT ENERGY COMPANY 870738101 SIVF 48.81 45,00 1,146,196.00 2,047,817.00 SWB GROLU INC 78056133 SWFT 26.7 57,700 1,461,996.00 1,515,779.00 SYBASE INC 87130100 SY 24.70 68.07 1,391,237.89 1,566,890.00 SYBANDER NETWORKS INC 87130100 SY 24.70 68.07 1,391,237.89 1,666,890.00 SYMANTEC CORP 87120100 SYME 17.6 69,70 35,561,416.41 1,146,199.00 1,146,199.00 1,146,199.00 1,146,199.00 1,146,199.00 1,146,199.00 1,146,199.00	SUPERIOR INDUSTRIES INTL	868168105	SUP		19.27	68,800	1,636,887.72	1,325,776.00
SUSQUEHANNA BANCSHARES INC. 86909101 SUSQ 26.88 81.989 1,884.511.91 2.203,864.32 SUSSER HOLDINGS CORP 86923106 SUSS 18.00 52.210 933,485.98 939,780.00 SVB FINANCIAL GROUP 784860101 SIVB 46.62 24.413 806,759.91 1,138,134.06 SWIFT TRANSPORTATION CO. 870756103 SWFT 26.27 57,700 1,461.996.70 2,047,817.00 SWIG GROUP INC 785031107 SWS 35.70 43,600 880,352.13 1,556,520.00 SYBASE INC. 871130100 SY 24.70 68,700 1,391,237.89 1,696,890.00 SYCAMORE NETWORKS INC 871130100 SY 24.70 68,700 1,391,237.89 1,596,890.00 SYMENTEC CORP 871503108 SYMC 20.85 2,004.915 355,391,680.40 1,146,159.00 SYMBION INC 871503108 SYMC 20.85 2,004.915 355,391,640.40 418,024,777.55 SYMBIO INC 871503108 SYMC 13.81 29.80 1,122,	SUPERTEX INC	868532102	SUPX		39.25	7,200	180,064.89	282,600.00
SUSSER HOLDINGS CORP 68923106 SUSS 18.00 52.21 933.485.98 939.780.00 SVB FINANCIAL GROUP 78486Q101 SIVB 46.62 24.413 806.759.91 1,138,134.06 SWIFT ENERGY COMPANY 870738101 SFY 44.81 45.00 1,178,869.61 2,047,817.00 SWIFT TRANSPORTATION CO. 87056103 SWFT 26.7 57,700 146,199.67 1,515,700 SWG GROUP INC 85031107 SWS 35.70 43.00 880,352.13 1,556,520.00 SYBASE INC. 871130100 SY 2470 68,700 1,391,237.89 1,696,880.00 SYCAMORE NETWORKS INC 871237103 SYME 4270 68,700 1,515,079.00 1,391,466.90 SYMES ENTERPRISES 871237103 SYME 17.64 64,975 575,193.68 1,146,159.00 SYMBION INC 871503108 SYME 12.6 4,975 556,834.164.04 41,802,477.75 SYMBION INC 871504107 SYME 12.4 4,900 355,555.18 38,840	SURMODICS INC	868873100	SRDX		31.12	63,443	2,307,713.82	1,974,346.16
SVB FINANCIAL GROUP 7848C101 SIVB 46.62 24.413 806,759.91 1,138,134.08 SWIFT ENERGY COMPANY 870738101 SFY 44.81 45,700 1,178,869.61 2,047,817.00 SWIFT TRANSPORTATION CO. 870756103 SWFT 26.27 57,700 1,461,996.70 1,515,779.00 SWS GROUP INC 785031107 SWS 35.70 43,600 880,352.13 1,556,520.00 SYBASE INC. 871190100 SY 24.70 67.70 1,508,032.13 1,596,800.00 SYBASE INC. 871190100 SY 24.70 67.70 1,508,032.13 1,596,800.00 SYBASE INC. 871190100 SY 24.71 67.70 1,508,032.13 1,596,800.00 SYBASE INC. 871190100 SY 24.71 67.70 1,508,032.13 1,196,890.00 SYMADITED STAND 871190100 SY 24.70 44.97 575,193.80 1,114,154.59 1,161,150.00 SYMBOL TECHNOLOGIES INC 87150110 SMI 311,200.00 1,172,250.00 <th< td=""><td>SUSQUEHANNA BANCSHARES INC.</td><td>869099101</td><td>SUSQ</td><td></td><td>26.88</td><td>81,989</td><td>1,884,511.91</td><td>2,203,864.32</td></th<>	SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ		26.88	81,989	1,884,511.91	2,203,864.32
SWIFT ENERGY COMPANY 870738101 SFY 44.81 45.700 1,178,896.11 2,047,817.00 SWIFT TRANSPORTATION CO. 870756103 SWFT 26.27 57,700 1,461,996.70 1,515,779.00 SWS GROUP INC 78503N107 SWS 35.70 43,600 880,352.13 1,556,520.00 SYEASE INC. 871130100 SY 24.70 68,700 1,313,273.89 1,696,890.00 SYCAMORE NETWORKS INC 87120108 SCMR 3.76 370,001 1,508,802.51 1,391,466.90 SYKES ENTERPRISES 87120108 SYME 17,61 64,975 575,193.68 1,146,199.00 SYMBION INC 871503108 SYMC 20,85 2,004,915 35,634,164.04 41,802,477.75 SYMBIOL TECHNOLOGIES INC 871503108 SMB 18,51 2,600 35,595,118 3,848,400.00 SYMS CORP 87154206 SMA 13,83 2,944.50 5,272,710.24 4,072,243.49 SYMSY TECHNOLOGIES INC 87157109 SYM 2,93 2,01 4,515,598.06 </td <td>SUSSER HOLDINGS CORP</td> <td>869233106</td> <td>SUSS</td> <td></td> <td>18.00</td> <td>52,210</td> <td>933,485.98</td> <td>939,780.00</td>	SUSSER HOLDINGS CORP	869233106	SUSS		18.00	52,210	933,485.98	939,780.00
SWIFT TRANSPORTATION CO. 870756103 SWFT 26.27 57,700 1,461,996.70 1,515,779.00 SWS GROUP INC 78503N107 SWS 35.70 43,600 880,352.13 1,556,520.00 SYBASE INC. 871130100 SY 24.70 68,700 1,391,237.89 1,696,890.00 SYCAMORE NETWORKS INC 871206108 SCMR 3.76 370,071 1,508,802.51 1,391,466.97 SYMES ENTERPRISES 871237103 SYKE 17,64 64,975 575,193.68 1,146,159.00 SYMBION INC 871503108 SYMC 20.85 2,004,915 35,634,164.04 41,802,477.75 SYMBION INC 871504109 SMBI 18,51 58,00 1,129,255.79 1,088,388.00 SYMBOLTECHNOLOGIES INC 871564206 SMA 13,83 294,450 5272,710.24 4,072,243.49 SYMSY TECHNOLOGIES INC 871551107 SYM 19,91 39,40 69,4703.1 78,461.41 673,983.01 SYNAPTICS INC 871551108 SMIX 29,90 22,70	SVB FINANCIAL GROUP	78486Q101	SIVB		46.62	24,413	806,759.91	1,138,134.06
SWS GROUP INC 78503N107 SWS 35.0 43,60 880,352.13 1,556,520.00 SYBASE INC. 871130100 SY 24.70 68,700 1,391,237.89 1,696,890.00 SYCAMORE NETWORKS INC 871206108 SCMR 3.70 370,071 1,508,802.51 1,391,466.79 SYKES ENTERPRISES 871237103 SYKE 17.64 64,975 575,193.68 1,146,159.00 SYMANTEC CORP 871503108 SYMC 20.85 2,004,915 356,641,64.04 41,802,477.75 SYMBION INC 871507109 SMBI 18.51 58,800 1,129,255.79 1,088,388.00 SYMB SOLTECHNOLOGIES INC 871508107 SBL 13.91 29,400 355,955.18 388,440.00 SYMS CORP 871551107 SYM 19.9 29,101 451,598.06 43,451.00 SYMSYTECHNOLOGIES INC 871551107 SYMA 21.9 20,121 451,598.06 434,451.00 SYNAPTICS INC 87157109 SYNA 21.9 22,70 384,621.04 673,930.01	SWIFT ENERGY COMPANY	870738101	SFY		44.81	45,700	1,178,869.61	2,047,817.00
SYBASE INC. 871130100 SY 24.70 68,700 1,391,237.89 1,696,890.00 SYCAMORE NETWORKS INC 871206108 SCMR 3.76 370,071 1,508,802.51 1,391,466.97 SYKES ENTERPRISES 871237103 SYKE 17,64 64,975 575,193.68 1,146,159.00 SYMANTEC CORP 871503108 SYMC 20.85 2,004,915 35,634,164.04 41,802,477.75 SYMBION INC 871507109 SMBI 18,51 58,000 1,129,255.79 1,088,383.00 SYMBOL TECHNOLOGIES INC 871508107 SBL 14,94 26,000 355,955.18 388,440.00 SYMS CORP 871551107 SYM 19,91 39,400 694,703.10 784,454.00 SYMSYT TECHNOLOGIES INC 871557109 SYNA 21,59 20,121 451,598.06 434,412.39 SYNAPTICS INC 871570109 SYNA 29,69 22,70 384,621.04 673,963.01 SYNERON MEDICAL LTD M87245102 ELOS 27,13 500,000 777,36.02 11	SWIFT TRANSPORTATION CO.	870756103	SWFT		26.27	57,700	1,461,996.70	1,515,779.00
SYCAMORE NETWORKS INC 871206108 SCMR 3.76 370,071 1,508,802.51 1,391,466.97 SYKES ENTERPRISES 871237103 SYKE 17.64 64,975 575,193.68 1,146,159.00 SYMANTEC CORP 871503108 SYMC 20.85 2,004,915 35,634,164.04 41,802,477.75 SYMBION INC 871507109 SMBI 18.51 58,800 1,129,255.79 1,088,388.00 SYMBOL TECHNOLOGIES INC 871508107 SBL 14.94 26,000 355,955.18 38,440.00 SYMS CORP 871551107 SYM 19.91 39,400 694,703.10 78,455.00 SYMSYT TECHNOLOGIES INC 871557109 SYNA 21.59 20,121 451,598.06 434,412.39 SYNAPTICS INC 87157D109 SYNA 29.69 22,700 384,621.04 673,963.01 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNNEX CORP 871607107 SNX 21.94 42,700 774,864.62 <td< td=""><td>SWS GROUP INC</td><td>78503N107</td><td>SWS</td><td></td><td>35.70</td><td>43,600</td><td>880,352.13</td><td>1,556,520.00</td></td<>	SWS GROUP INC	78503N107	SWS		35.70	43,600	880,352.13	1,556,520.00
SYKES ENTERPRISES 871237103 SYKE 17.64 64.975 575,193.68 1,146,159.00 SYMANTEC CORP 871503108 SYMC 20.85 2,004,915 35,634,164.04 41,802,477.75 SYMBION INC 871507109 SMBI 18.51 58,800 1,129,255.79 1,088,388.00 SYMBOL TECHNOLOGIES INC 871508107 SBL 14.94 26,000 355,955.18 388,440.00 SYMMETRY MEDICAL INC 871546206 SMA 13.83 294,450 5,272,710.24 4,072,243.49 SYMS CORP 871551107 SYM 19.91 39,400 694,703.10 784,454.00 SYNAYT TECHNOLOGIES INC. 871555108 SMMX 21.59 20,121 451,598.06 434,412.39 SYNAPTICS INC 87157D109 SYNA 29.69 22,700 384,621.04 673,963.01 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNEX CORP 871620710 SNX 21.94 42,700 774,864.62 <t< td=""><td>SYBASE INC.</td><td>871130100</td><td>SY</td><td></td><td>24.70</td><td>68,700</td><td>1,391,237.89</td><td>1,696,890.00</td></t<>	SYBASE INC.	871130100	SY		24.70	68,700	1,391,237.89	1,696,890.00
SYMANTEC CORP 871503108 SYMC 20.85 2,004,915 35,634,164.04 41,802,477.75 SYMBION INC 871507109 SMBI 18.51 58,800 1,129,255.79 1,088,388.00 SYMBOL TECHNOLOGIES INC 871508107 SBL 14.94 26,000 355,955.18 388,440.00 SYMMETRY MEDICAL INC 871546206 SMA 13.83 294,450 5,272,710.24 4,072,243.49 SYMS CORP 871551107 SYM 19.91 39,400 694,703.10 784,454.00 SYMSYT TECHNOLOGIES INC. 87155108 SMMX 21.59 20,121 451,598.06 434,412.39 SYNCHRONOSS TECHNOLOGIES INC 87157D109 SYNA 29.69 22,700 384,621.04 673,963.01 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNDESYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYCAMORE NETWORKS INC	871206108	SCMR		3.76	370,071	1,508,802.51	1,391,466.97
SYMBION INC 871507109 SMBI 18.51 58,800 1,129,255.79 1,088,388.00 SYMBOL TECHNOLOGIES INC 871508107 SBL 14.94 26,000 355,955.18 388,440.00 SYMMETRY MEDICAL INC 871546206 SMA 13.83 294,450 5,272,710.24 4,072,243.49 SYMS CORP 871551107 SYM 19.91 39,400 694,703.10 784,454.00 SYMAPTICS INC 871558108 SMMX 21.59 20,121 451,598.06 434,412.39 SYNCHRONOSS TECHNOLOGIES INC 87157D109 SYNA 29.69 22,700 384,621.04 673,963.01 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNNEX CORP 87162W100 SNX 21.94 42,700 774,864.62 936,837.99 SYNOPSYS INC 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYKES ENTERPRISES	871237103	SYKE		17.64	64,975	575,193.68	1,146,159.00
SYMBOL TECHNOLOGIES INC 871508107 SBL 14.94 26,000 355,955.18 388,440.00 SYMMETRY MEDICAL INC 871546206 SMA 13.83 294,450 5,272,710.24 4,072,243.49 SYMS CORP 871551107 SYM 19.91 39,400 694,703.10 784,454.00 SYMYX TECHNOLOGIES INC. 871555108 SMMX 21.59 20,121 451,598.06 434,412.39 SYNAPTICS INC 87157D109 SYNA 29.69 22,700 384,621.04 673,963.01 SYNCHRONOSS TECHNOLOGIES INC 87157B103 SNCR 13.72 8,200 77,736.00 112,504.00 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNNEX CORP 87162W100 SNX 21.94 42,700 774,864.62 936,837.99 SYNOPSYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYMANTEC CORP	871503108	SYMC		20.85	2,004,915	35,634,164.04	41,802,477.75
SYMMETRY MEDICAL INC 871546206 SMA 13.83 294,450 5,272,710.24 4,072,243.49 SYMS CORP 871551107 SYM 19.91 39,400 694,703.10 784,454.00 SYMYX TECHNOLOGIES INC. 871555108 SMMX 21.59 20,121 451,598.06 434,412.39 SYNAPTICS INC 87157D109 SYNA 29.69 22,700 384,621.04 673,963.01 SYNCHRONOSS TECHNOLOGIES INC 87157B103 SNCR 13.72 8,200 777,736.00 112,504.00 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNNEX CORP 87162W100 SNX 21.94 42,700 774,864.62 936,837.99 SYNOPSYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYMBION INC	871507109	SMBI		18.51	58,800	1,129,255.79	1,088,388.00
SYMS CORP 871551107 SYM 19.91 39,400 694,703.10 784,454.00 SYMYX TECHNOLOGIES INC. 871555108 SMMX 21.59 20,121 451,598.06 434,412.39 SYNAPTICS INC 87157D109 SYNA 29.69 22,700 384,621.04 673,963.01 SYNCHRONOSS TECHNOLOGIES INC 87157B103 SNCR 13.72 8,200 77,736.00 112,504.00 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNNEX CORP 87162W100 SNX 21.94 42,700 774,864.62 936,837.99 SYNOPSYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYMBOL TECHNOLOGIES INC	871508107	SBL		14.94	26,000	355,955.18	388,440.00
SYMYX TECHNOLOGIES INC. 87155S108 SMMX 21.59 20,121 451,598.06 434,412.39 SYNAPTICS INC 87157D109 SYNA 29.69 22,700 384,621.04 673,963.01 SYNCHRONOSS TECHNOLOGIES INC 87157B103 SNCR 13.72 8,200 77,736.00 112,504.00 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNNEX CORP 87162W100 SNX 21.94 42,700 774,864.62 936,837.99 SYNOPSYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYMMETRY MEDICAL INC	871546206	SMA		13.83	294,450	5,272,710.24	4,072,243.49
SYNAPTICS INC 87157D109 SYNA 29.69 22,700 384,621.04 673,963.01 SYNCHRONOSS TECHNOLOGIES INC 87157B103 SNCR 13.72 8,200 77,736.00 112,504.00 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNNEX CORP 87162W100 SNX 21.94 42,700 774,864.62 936,837.99 SYNOPSYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYMS CORP	871551107	SYM		19.91	39,400	694,703.10	784,454.00
SYNCHRONOSS TECHNOLOGIES INC 87157B103 SNCR 13.72 8,200 77,736.00 112,504.00 SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNNEX CORP 87162W100 SNX 21.94 42,700 774,864.62 936,837.99 SYNOPSYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYMYX TECHNOLOGIES INC.	87155S108	SMMX		21.59	20,121	451,598.06	434,412.39
SYNERON MEDICAL LTD M87245102 ELOS 27.13 500,000 12,714,158.68 13,565,000.00 SYNNEX CORP 87162W100 SNX 21.94 42,700 774,864.62 936,837.99 SYNOPSYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYNAPTICS INC	87157D109	SYNA		29.69	22,700	384,621.04	673,963.01
SYNNEX CORP 87162W100 SNX 21.94 42,700 774,864.62 936,837.99 SYNOPSYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYNCHRONOSS TECHNOLOGIES INC	87157B103	SNCR		13.72	8,200	77,736.00	112,504.00
SYNOPSYS INC. 871607107 SNPS 26.73 504,899 11,130,228.54 13,495,950.27	SYNERON MEDICAL LTD	M87245102	ELOS		27.13	500,000	12,714,158.68	13,565,000.00
	SYNNEX CORP	87162W100	SNX		21.94	42,700	774,864.62	936,837.99
SYNOVUS FINANCIAL CORP 87161C105 SNV 30.83 386,400 10,266,283.43 11,912,712.00	SYNOPSYS INC.	871607107	SNPS		26.73	504,899	11,130,228.54	13,495,950.27
	SYNOVUS FINANCIAL CORP	87161C105	SNV		30.83	386,400	10,266,283.43	11,912,712.00



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Page 309 of 397 **BOOK** MARKET VALUE VALUE DESCRIPTION **IDENTIFIER TICKER** PRICE SHARES Group: DOMESTIC EQUITIES Instrument: COM **COMMON STOCK** SYNTEL INC 87162H103 **SYNT** 26.80 5,000 88,491.68 134,000.00 SYSCO CORP. 871829107 SYY 36.76 690,400 17,214,501.04 25,379,104.00 467,660.01 SYSTEMAX INC 871851101 SYX 17.45 26,800 182,852.80 **TROW** 43.77 18,500 504,051.80 809,745.00 T ROWE PRICE GROUP INC. 74144T108 T.G.C. INDUSTRIES INC. 872417308 **TGE** 8.40 900,000 6,967,188.74 7,559,999.99 87306E107 **TTES** 22.05 23,700 463,190.35 522,585.00 T-3 ENERGY SERVICES INC TAKE-TWO INTERACTIVE SOFTWARE 874054109 TTWO 17.76 99,700 1,062,927.93 1,770,672.00 TAL INTERNATIONAL GROUP 874083108 26.69 19,975 498,416.68 533,132.75 TAL TALBOTS INC 874161102 TLB 24.10 13,400 376,565.83 322,940.00 TALX CORP 874918105 **TALX** 27.45 147,785 3,167,104.47 4,056,698.25 TANOX INC 87588Q109 TNOX 19.90 85,500 1,298,262.13 1,701,450.00 TARGET CORP 87612E106 TGT 57.05 1,468,600 51,865,276.70 83,783,630.01 TARO PHARMACEUTICAL INDUS M8737E108 **TAROF** 10.00 300,000 5,596,070.00 3,000,000.00 TASER INTERNATIONAL INC 87651B104 **TASR** 7.61 159,900 1,228,961.18 1,216,839.00 TAYLOR CAPITAL GROUP INC 876851106 **TAYC** 36.61 241,624 8,562,377.65 8,845,854.64 TCF FINANCIAL CORP 872275102 **TCB** 27.42 447,800 12,539,120.08 12,278,676.00 TD BANKNORTH INC 87235A101 **BNK** 32.28 3,223 92,907.23 104,038.44 TECH DATA CORP 878237106 **TECD** 37.87 35,900 1,302,442.57 1,359,533.00 878377100 454,967.25 TECHNE CORPORATION **TECH** 55.45 8,205 410,297.00 TECHNICAL OLYMPIC US 878483106 TOA 10.17 55,550 862,551.44 564,943.49 TECHNITROL INC. 878555101 TNL 23.89 63,700 1,165,301.07 1,521,792.99 TECHNOLOGY INVSTMT CAP CORP 878717305 TICC 16.14 11,600 172,792.12 187,224.00 **TECHWELL INC** 87874D101 **TWLL** 16.06 80,700 1,424,928.01 1,296,042.00 **TECO ENERGY** 872375100 ΤE 17.23 171,400 2,611,793.77 2,953,222.00 TECUMSEH PRODUCTS CO CL-A 878895200 **TECUA** 16.90 109,654 2,952,334.15 1,853,152.60 TEJON RANCH CO DEL 879080109 TRC 55.84 6,500 279,639.75 362,960.00 TEKELEC 879101103 **TKLC** 14.83 160,918 2,176,982.27 2,386,413.94 29.17 279,300 TEKTRONIX, INC. 879131100 TEK 8,407,367.37 8,147,181.00 2,343,986.69 TELEDYNE TECHNOLOGIES INC 879360105 TDY 40.13 100,765 4,043,699.44 **TELEPHONE & DATA** 879433100 **TDS** 54.33 26,700 973,130.88 1,450,611.00 879433860 TDS.S 49.60 2,063,360.00 TELEPHONE & DATA SYSTEMS-SPECIAL 41,600 1,334,147.01

23.88

19,500

152,689.80

465,660.00

Group: DOMESTIC EQUITIES

TELETECH HOLDINGS INC

879939106

TTEC



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
TELIK INC	87959M109	TELK		4.43	31,200	572,638.60	138,216.00
TELLABS INC.	879664100	TLAB		10.26	729,199	7,568,024.35	7,481,581.75
TEMPLE-INLAND INC.	879868107	TIN		46.03	2,800	95,834.60	128,884.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX		20.46	679,600	8,188,604.29	13,904,616.00
TENET HEALTHCARE CORP	88033G100	THC		6.97	1,385,600	11,339,138.15	9,657,632.00
TENNANT COMPANY	880345103	TNC		29.00	44,300	977,380.16	1,284,700.00
TENNECO INC.	880349105	TEN		24.72	14,000	196,841.84	346,080.01
TERCICA INC	88078L105	TRCA		5.00	136,600	917,076.33	683,000.00
TEREX CORP	880779103	TEX		64.58	243,300	8,158,851.33	15,712,313.98
TERRA INDS INC	880915103	TRA		11.98	160,500	1,143,318.02	1,922,789.97
TESORO CORP	881609101	TSO		65.77	405,300	18,670,680.19	26,656,581.00
TESSERA TECHNOLOGIES INC	88164L100	TSRA		40.34	31,300	967,532.91	1,262,642.00
TETRA TECH INC.	88162G103	TTEK		18.09	34,200	573,001.22	618,678.00
TETRA TECHNOLOGIES INC.	88162F105	TTI		25.58	49,120	1,330,897.27	1,256,489.60
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA		31.08	1,365,000	44,129,414.92	42,424,200.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI		19.88	14,400	270,870.00	286,272.00
TEXAS INDUSTRIES INC	882491103	TXI		64.23	49,950	2,567,631.00	3,208,288.50
TEXAS INSTRS INC	882508104	TXN		28.80	2,448,300	69,177,420.57	70,511,040.01
TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH		13.26	149,973	2,041,791.68	1,988,641.98
TEXTRON INC.	883203101	TXT		93.77	82,200	5,805,504.57	7,707,894.00
THE BANCORP INC	05969A105	TBBK		29.60	24,470	396,287.26	724,312.00
THE DIRECTV GROUP INC	25459L106	DTV		24.94	1,112,900	18,444,654.83	27,755,726.00
THE FINISH LINE-CL A	317923100	FINL		14.28	112,300	1,453,984.02	1,603,644.00
THE FIRST MARBLEHEAD CORP	320771108	FMD		54.65	178,200	6,806,740.60	9,738,630.01
THE GEO GROUP INC	36159R103	GEO		37.52	600	16,908.00	22,512.00
THE HANOVER INSURANCE GROUP	410867105	THG		48.80	164,800	7,811,845.65	8,042,240.00
THE KNOT INC	499184109	KNOT		26.24	10,500	222,165.48	275,520.00
THE MEN'S WEARHOUSE INC.	587118100	MW		38.26	90,800	2,767,649.77	3,474,008.00
THERMO ELECTRON CORP.	883556102	TMO		45.29	218,372	7,833,344.96	9,890,067.87
THESTREET.COM INC	88368Q103	TSCM		8.90	10,900	139,709.66	97,010.00
THOMAS & BETTS CORP.	884315102	TNB		47.28	34,300	1,088,667.84	1,621,704.00
THOMAS WEISEL PARTNERS GROUP	884481102	TWPG		21.10	4,000	65,187.20	84,400.00



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
THOR INDUSTRIES INC	885160101	THO		43.99	116,683	4,211,261.89	5,132,885.17
THORATEC CORP	885175307	THOR		17.58	11,800	179,440.81	207,444.00
THQ INC	872443403	THQI		32.52	86,422	1,430,175.71	2,810,443.44
TIBCO SOFTWARE INC	88632Q103	TIBX		9.44	667,400	4,837,422.29	6,300,256.00
TIDEWATER INC	886423102	TDW		48.36	87,400	4,236,755.79	4,226,664.00
TIENS BIOTECH GROUP USA INC	88650T104	TBV		3.93	5,000	20,716.35	19,650.00
TIERONE CORP	88650R108	TONE		31.61	10,800	222,765.00	341,388.00
TIM HORTONS INC	88706M103	THI		28.96	7,854	172,878.75	227,451.85
TIMBERLAND CO CL-A	887100105	TBL		31.58	74,500	1,944,450.87	2,352,710.00
TIME WARNER INC.	887317105	TWX		21.78	5,905,500	169,448,640.33	128,621,790.01
TIME WARNER TELECOM CL A	887319101	TWTC		19.93	166,700	2,843,557.38	3,322,331.00
TITANIUM METALS CORP	888339207	TIE		29.51	5,100	159,864.33	150,501.00
TIVO INC	888706108	TIVO		5.12	170,300	1,121,348.19	871,936.01
TJX COS. INC.	872540109	TJX		28.52	1,407,100	39,373,292.08	40,130,492.00
TODCO	88889T107	THE		34.17	34,400	1,347,729.52	1,175,448.00
TOMPKINSTRUSTCO INC	890110109	TMP		45.45	3,998	154,796.81	181,709.10
TOO INC	901166108	TWB		39.93	29,600	660,647.61	1,181,928.01
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR		32.70	50,677	1,488,274.56	1,657,137.90
TOPPS INC	890786106	TOPP		8.90	134,300	1,028,169.38	1,195,269.98
TORCHMARK CORP	891027104	TMK		63.76	16,800	903,356.78	1,071,168.00
TORO CO	891092108	TTC		46.63	6,000	249,441.44	279,780.00
TORTOISE ENERGY CAPITAL CORP	89147U100	TYY		27.57	1,222,400	29,178,966.28	33,701,568.00
TORTOISE ENERGY INFRASTUCTURE	89147L100	TYG		34.79	760,000	21,754,153.79	26,440,400.00
TORTOISE NORTH AMERICAN ENERGY	89147T103	TYN		22.27	345,000	8,219,941.32	7,683,150.00
TOWER GROUP INC	891777104	TWGP		31.07	20,300	485,503.17	630,721.01
TOWN SPORTS INTERNATIONAL HOLDINGS	89214A102	CLUB		16.48	8,900	116,768.00	146,672.00
TRADESTATION GROUP INC	89267P105	TRAD		13.75	15,300	203,367.39	210,375.00
TRANSACTION SYSTEMS ARCHITECTS	893416107	TSAI		32.57	46,242	1,098,399.47	1,506,101.94
TRANSATLANTIC HOLDINGS INC	893521104	TRH		62.10	200	11,592.41	12,420.00
TRANSDIGM GROUP INC	893641100	TDG		26.51	76,331	1,921,531.18	2,023,534.81
TRANSMETA CORP	89376R109	TMTA		1.11	116,600	188,845.36	129,426.00
TRANSOCEAN SEDCO FOREX INC.	G90078109	RIG		80.89	55,253	3,025,527.61	4,469,415.17



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
TRANSWITCH CORP	894065101	TXCC		1.40	378,900	487,230.39	530,460.00
TRAVELZOO INC	89421Q106	TZOO		29.95	21,000	603,767.74	628,950.00
TREDEGAR CORPORATION	894650100	TG		22.61	55,300	944,197.74	1,250,333.00
TREEHOUSE FOODS INC	89469A104	THS		31.20	18,500	441,876.20	577,200.00
TREX COMPANY INC	89531P105	TWP		22.89	7,100	179,490.13	162,519.00
TRIAD GTY INC	895925105	TGIC		54.87	41,750	1,984,961.48	2,290,822.51
TRIAD HOSPITALS INC	89579K109	TRI		41.83	2,100	89,076.78	87,843.00
TRIARC COMPANIES, INCB	895927309	TRY.B		20.00	36,700	550,353.25	734,000.00
TRIBUNE CO	896047107	TRB		30.78	8,400	269,924.12	258,552.00
TRICO BANCSHARES	896095106	TCBK		27.21	8,211	145,246.24	223,421.31
TRICO MARINE SERVICES	896106200	TRMA		38.31	7,100	241,351.72	272,001.00
TRIDENT MICROSYSTEMS INC	895919108	TRID		18.18	120,749	1,341,923.46	2,195,216.82
TRIMBLE NAVIGATION LTD	896239100	TRMB		50.73	3,700	176,968.31	187,701.00
TRIMERIS INC	896263100	TRMS		12.71	10,500	143,225.08	133,455.00
TRINITY INDUSTRIES	896522109	TRN		35.20	129,370	2,629,775.65	4,553,824.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT		4.50	159,600	775,713.68	718,200.00
TRIUMPH GROUP INC	896818101	TGI		52.43	32,300	1,233,155.51	1,693,489.00
TRIZETTO GROUP INC	896882107	TZIX		18.37	5,100	55,077.45	93,687.00
TRONOX INC - CL B	897051207	TRX.B		15.79	56,600	902,311.16	893,714.00
TRUBION PHARMACEUTICALS INC	89778N102	TRBN		18.01	4,700	86,010.00	84,647.00
TRUE RELIGION APPAREL	89784N104	TRLG		15.31	12,100	228,497.58	185,251.00
TRUMP ENTMT RESORTS INC	89816T103	TRMP		18.24	500	10,072.95	9,120.00
TRUSTCO BANK CORP. NY	898349105	TRST		11.12	74,200	785,582.55	825,104.00
TRUSTMARK CORP	898402102	TRMK		32.71	47,900	1,285,452.33	1,566,809.00
TTM TECHNOLOGIES	87305R109	TTMI		11.33	101,400	1,055,244.29	1,148,862.00
TUESDAY MORNING CORP	899035505	TUES		15.55	17,900	498,849.26	278,345.00
TUPPERWARE BRANDS CORP	899896104	TUP		22.61	20,500	357,590.67	463,505.00
TXU CORPORATION	873168108	TXU		54.21	1,540,900	51,274,503.81	83,532,189.00
TYCO INTERNATIONAL LTD	902124106	TYC		30.40	3,145,000	95,380,271.20	95,608,000.00
TYLER TECHNOLOGIES I	902252105	TYL		14.06	67,200	683,881.21	944,832.00
TYSON FOODS INC. CL-A	902494103	TSN		16.45	283,400	4,011,583.77	4,661,929.99
U S B HLDG INC	902910108	UBH		24.10	9,938	198,810.64	239,505.80



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
U S CONCRETE INC	90333L102	RMIX		7.12	19,900	219,849.23	141,688.00
U S XPRESS ENTERPRIS	90338N103	XPRSA		16.47	5,500	96,031.48	90,585.00
UAL CORP	902549807	UAUA		44.00	223,900	6,840,384.20	9,851,600.00
UAP HOLDING CORP	903441103	UAPH		25.18	88,140	1,914,577.21	2,219,365.21
UCBH HOLDINGS INC	90262T308	UCBH		17.56	83,500	1,447,518.52	1,466,260.00
UGI CORP	902681105	UGI		27.28	302,200	8,196,706.52	8,244,016.00
UIL HOLDINGS CORPORATION	902748102	UIL		42.19	38,067	1,171,370.55	1,606,046.73
ULTICOM INC.	903844108	ULCM		9.59	64,900	720,014.11	622,390.99
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI		23.26	14,200	332,497.26	330,292.00
ULTRATECH INC	904034105	UTEK		12.48	99,080	1,747,667.54	1,236,518.40
UMB FINL CORP	902788108	UMBF		36.51	19,200	462,566.33	700,992.00
UMPQUA HLDGS CORP	904214103	UMPQ		29.43	28,023	644,625.97	824,716.88
UNDER ARMOUR INC. CL A	904311107	UA		50.45	4,800	188,245.25	242,160.00
UNIFIRST CORP	904708104	UNF		38.41	5,700	170,092.30	218,937.00
UNION BANKSHARES COR	905399101	UBSH		30.59	13,293	363,396.27	406,632.88
UNION DRILLING INC	90653P105	UDRL		14.08	8,000	117,339.20	112,640.00
UNION PACIFIC CORP.	907818108	UNP		92.02	313,600	17,658,721.19	28,857,472.00
UNIONBANCAL CORPORATION	908906100	UB		61.25	61,100	3,544,680.43	3,742,375.00
UNISOURCE ENERGY CORP	909205106	UNS		36.53	20,900	507,815.64	763,477.00
UNISYS CORP.	909214108	UIS		7.84	198,600	1,792,240.67	1,557,024.01
UNITED BANKSHARES INC.	909907107	UBSI		38.65	63,875	2,121,096.52	2,468,768.75
UNITED CMNTY BKS BLA	90984P105	UCBI		32.32	34,433	891,754.70	1,112,874.56
UNITED CMNTY FINL CO	909839102	UCFC		12.24	16,200	187,658.41	198,288.00
UNITED FIRE & CAS CO	910331107	UFCS		35.25	48,425	1,559,244.17	1,706,981.25
UNITED NATURAL FOODS INC.	911163103	UNFI		35.92	16,200	377,763.32	581,904.00
UNITED ONLINE INC	911268100	UNTD		13.28	116,800	1,640,885.88	1,551,104.00
UNITED PANAM FINANCIAL CORP	911301109	UPFC		13.76	7,100	152,950.04	97,696.00
UNITED PARCEL SERVICES INC	911312106	UPS		74.98	792,900	53,760,556.77	59,451,642.00
UNITED RENTALS INCORPORATED	911363109	URI		25.43	375,800	9,780,871.09	9,556,593.99
UNITED STATES STEEL CORP.	912909108	Χ		73.14	199,300	10,538,867.13	14,576,802.00
UNITED STATIONERS INC	913004107	USTR		46.69	46,760	1,790,274.48	2,183,224.40
UNITED SURGICAL PARTNERS	913016309	USPI		28.35	217,413	6,036,082.24	6,163,658.55



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
UNITED TECHNOLOGIES	913017109	UTX		62.52	1,619,100	60,618,160.09	101,226,132.01
UNITED THERAPEUTICS CORP	91307C102	UTHR		54.37	33,600	1,420,399.96	1,826,832.00
UNITEDHEALTH GROUP INC	91324P102	UNH		53.73	2,053,172	46,423,186.68	110,316,931.54
UNITRIN INC.	913275103	UTR		50.11	72,946	3,470,863.40	3,655,324.06
UNIVERSAL AMERN FINL	913377107	UHCO		18.64	22,700	373,573.64	423,128.00
UNIVERSAL COMPRESSION HLDGS	913431102	UCO		62.11	29,500	1,250,664.65	1,832,245.00
UNIVERSAL CORP-VA	913456109	UVV		49.01	29,100	1,173,547.46	1,426,191.01
UNIVERSAL ELECTRONICS INC	913483103	UEIC		21.02	123,685	1,923,427.56	2,599,858.69
UNIVERSAL FOREST PRODUCTS	913543104	UFPI		46.62	48,800	1,793,924.29	2,275,056.00
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS		55.43	6,300	353,541.26	349,209.00
UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI		22.21	32,200	943,052.50	715,162.00
UNIVERSAL TRUCKLOAD SERVICES INC	91388P105	UACL		23.75	3,500	67,776.91	83,125.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP		30.48	11,700	311,920.09	356,616.00
UNIVISION COMMUNICATIONS	914906102	UVN		35.42	90,700	2,827,521.47	3,212,594.00
URS CORPORATION	903236107	URS		42.85	80,000	2,437,054.46	3,428,000.00
US AIRWAYS GROUP INC	90341W108	LCC		53.85	478,800	20,495,483.46	25,783,380.00
US BANCORP	902973304	USB		36.19	3,440,200	83,929,611.59	124,500,838.00
US CELLULAR CORP.	911684108	USM		69.59	40,400	1,398,203.94	2,811,436.00
USA MOBILITY INC	90341G103	USMO		22.37	60,094	1,420,836.75	1,344,302.78
USA TRUCK INC	902925106	USAK		16.05	5,200	92,041.04	83,460.00
USANA HEALTH SCIENCES INC	90328M107	USNA		51.66	107,955	4,448,121.75	5,576,955.30
USEC INC.	90333E108	USU		12.72	161,400	1,573,689.58	2,053,008.00
USI HOLDINGS CORP	90333H101	USIH		15.36	379,572	5,048,419.52	5,830,225.92
UST INC.	902911106	UST		58.20	823,900	37,410,707.50	47,950,980.00
UTI WORLDWIDE INC	G87210103	UTIW		29.90	222,242	2,872,894.75	6,645,035.80
UTSTARCOM, INC	918076100	UTSI		8.75	241,800	2,456,345.12	2,115,750.03
V F CORP	918204108	VFC		82.08	116,500	8,886,879.74	9,562,320.00
VAALCO ENERGY INC	91851C201	EGY		6.75	66,800	652,035.90	450,900.00
VAIL RESORTS INC	91879Q109	MTN		44.82	51,085	1,511,177.53	2,289,629.68
VALASSIS COMMUNICATIONS INC	918866104	VCI		14.50	85,100	2,100,877.50	1,233,950.00
VALEANT PHARMACEUTICALS	91911X104	VRX		17.24	51,200	877,689.52	882,688.00
VALERO ENERGY CORP.	91913Y100	VLO		51.16	1,085,392	46,502,797.82	55,528,654.72



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			Group: DOMESTIC E	QUITIES			
			Instrument: COM	COMMON STOCK			
VALLEY NATIONAL GASES	919792101	VLG		26.45	1,500	39,217.05	39,675.00
VALLEY NATL BANCORP	919794107	VLY		26.51	21,200	540,049.82	562,012.00
VALMONT INDUSTRIES	920253101	VMI		55.49	10,800	314,203.36	599,292.00
VALSPAR CORP	920355104	VAL		27.64	61,300	1,751,678.95	1,694,332.00
VALUE LINE INC	920437100	VALU		45.45	800	29,794.85	36,360.00
VALUECLICK, INC	92046N102	VCLK		23.63	126,900	1,923,173.43	2,998,647.00
VALUEVISION MEDIA INC	92047K107	VVTV		13.14	92,700	884,068.62	1,218,078.00
VARIAN INC.	922206107	VARI		44.79	40,190	1,572,905.22	1,800,110.10
VARIAN MEDICAL SYSTEMS	92220P105	VAR		47.57	7,400	346,149.66	352,017.99
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA		45.52	70,800	1,916,938.86	3,222,816.00
VCA ANTECH INC	918194101	WOOF		32.19	144,817	3,295,179.03	4,661,659.24
VECTOR GROUP LTD	92240M108	VGR		17.75	4,572	78,617.53	81,153.00
VEECO INSTRUMENTS INC	922417100	VECO		18.73	2,900	49,282.50	54,317.00
VENOCO INC	92275P307	VQ		17.56	12,500	220,000.00	219,500.00
VENTANA MED SYS INC	92276H106	VMSI		43.03	41,405	1,020,496.94	1,781,657.15
VERASUN ENERGY CORP.	92336G106	VSE		19.75	18,200	292,110.00	359,450.00
VERIGY LTD	Y93691106	VRGY		17.75	45,032	651,622.26	799,318.00
VERINT SYS INC	92343X100	VRNT		34.28	31,200	1,057,142.56	1,069,536.00
VERITAS DGC INC.	92343P107	VTS		85.63	45,800	847,821.10	3,921,854.00
VERIZON COMMUNICATIONS	92343V104	VZ		37.24	5,996,707	227,962,301.36	223,317,368.68
VERTEX PHARMAREUTICALS INC	92532F100	VRTX		37.42	700	25,216.45	26,194.00
VERTRUE INC	92534N101	VTRU		38.41	4,500	133,371.77	172,845.00
VIACOM INC. CL B	92553P201	VIA.B		41.03	1,333,900	60,739,283.50	54,729,917.00
VIAD CORP	92552R406	VVI		40.60	42,100	1,257,704.95	1,709,259.99
VIASAT INC.	92552V100	VSAT		29.81	16,093	400,690.34	479,732.33
VIASYS HEALTHCARE INC	92553Q209	VAS		27.82	59,300	1,338,416.45	1,649,726.00
VICOR CORP	925815102	VICR		11.11	11,842	168,794.97	131,564.62
VIEWPOINT FINANCIAL GROUP	926727108	VPFG		16.94	11,600	201,840.00	196,504.00
VIGNETTE CORPORATION	926734401	VIGN		17.07	118,620	1,937,082.04	2,024,843.38
VILLAGE SUPER MARKET INC	927107409	VLGEA		85.49	3,800	248,418.59	324,862.00
VINEYARD NATL BANCORP CO	927426106	VNBC		23.02	5,400	148,974.54	124,308.00
VIRAGE LOGIC CORPORATION	92763R104	VIRL		9.29	76,270	719,332.39	708,548.30



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			Group: DOMESTIC EQ	QUITIES			
			Instrument: COM	COMMON STOCK			
VIRGINIA FINL CORP	927810101	VFGI		27.99	10,590	237,820.15	296,414.10
VIROPHARMA INC	928241108	VPHM		14.64	181,100	1,713,729.98	2,651,304.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH		13.54	3,000,000	39,104,704.60	40,620,000.00
VISICU INC	92831L204	EICU		11.20	61,200	981,991.36	685,440.00
VISTACARE INC-CL A	92839Y109	VSTA		10.15	6,200	149,991.43	62,930.00
VISTAPRINT LTD	G93762204	VPRT		33.11	89,607	2,456,103.68	2,966,887.77
VISTEON CORP	92839U107	VC		8.48	284,400	2,062,043.32	2,411,712.00
VITAL IMAGES INC	92846N104	VTAL		34.80	7,900	145,854.30	274,920.00
VITAL SIGNS INC	928469105	VITL		49.92	20,298	842,135.99	1,013,276.16
VODAFONE GROUP PLC-ADR	92857W209	VOD		27.78	1,574,562	41,998,583.70	43,741,332.38
VOLCANO CORP	928645100	VOLC		16.39	61,820	988,986.03	1,013,229.80
VOLT INFO. SCIENCES INC.	928703107	VOL		50.21	28,600	982,612.30	1,436,006.00
W HLDG CO INC	929251106	WHI		5.96	229,600	1,861,526.39	1,368,416.01
WABASH NATIONAL CORP	929566107	WNC		15.10	197,200	3,898,121.66	2,977,720.01
WABTEC	929740108	WAB		30.38	178,948	4,957,863.49	5,436,440.24
WACHOVIA CORP.	929903102	WB		56.95	3,868,855	162,434,208.93	220,331,292.24
WADDELL & REED FINANCIAL-CL A	930059100	WDR		27.36	121,400	2,516,497.83	3,321,504.00
WAL MART STORES INC	931142103	WMT		46.18	4,915,100	168,872,564.98	226,979,318.00
WALGREEN CO.	931422109	WAG		45.89	1,232,000	27,667,370.69	56,536,480.00
WARNACO GROUP INC/THE	934390402	WRNC		25.38	74,500	1,611,243.08	1,890,810.00
WARNER MUSIC GROUP CORP	934550104	WMG		22.95	3,200	76,155.50	73,440.00
WARREN RESOURCES INC	93564A100	WRES		11.72	7,100	114,573.65	83,211.99
WASHINGTON FEDERAL INC.	938824109	WFSL		23.53	2,300	51,904.72	54,119.01
WASHINGTON GROUP INTERNATIONAL	938862208	WGII		59.79	20,108	842,831.42	1,202,257.32
WASHINGTON MUTUAL INC.	939322103	WM		45.49	1,147,500	37,544,577.01	52,199,775.00
WASHINGTON POST CL. B	939640108	WPO		745.60	5,231	3,892,167.08	3,900,233.60
WASHINGTON TR BANCORP	940610108	WASH		27.89	11,800	293,132.85	329,102.00
WASTE CONNECTIONS INC	941053100	WCN		41.55	229,138	7,934,850.37	9,520,683.90
WASTE INDUSTRIES USA INC	941057101	WWIN		30.52	4,400	61,509.00	134,288.00
WASTE MANAGEMENT INC.	94106L109	WMI		36.77	1,111,100	38,382,909.93	40,855,147.00
WASTE SERVICES INC	941075202	WSII		9.85	16,500	154,960.57	162,525.00
WATERS CORPORATION	941848103	WAT		48.97	660,700	30,546,670.66	32,354,479.00



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			Group: DOMESTIC EQ	QUITIES			
			Instrument: COM	COMMON STOCK			
WATSCO INC.	942622200	WSO		47.16	99,064	4,234,228.62	4,671,858.24
WATSON PHARMACEUTICALS INC.	942683103	WPI		26.03	128,000	3,316,789.32	3,331,840.00
WATSON WYATT WORLDWIDE	942712100	ww		45.15	59,500	1,988,823.25	2,686,425.00
WATTS WATER TECHNOLOGIES INC.	942749102	WTS		41.11	18,900	483,570.54	776,979.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP		14.99	701,700	10,003,834.27	10,518,483.00
WAVECOM SA-ADR	943531103	WVCM		14.58	51,500	603,756.09	750,864.85
WCI COMMUNITIES INC	92923C104	WCI		19.18	31,000	731,095.11	594,579.99
WD-40 CO	929236107	WDFC		34.87	10,000	285,480.04	348,700.00
WEBEX COMMUNICATIONS INC	94767L109	WEBX		34.89	119,449	2,644,860.62	4,167,575.61
WEBMETHODS	94768C108	WEBM		7.36	54,200	360,610.26	398,912.00
WEBSENSE INC	947684106	WBSN		22.83	230,022	4,133,511.09	5,251,402.26
WEBSIDESTORY INC	947685103	WSSI		12.66	82,500	833,459.78	1,044,450.00
WEBSTER FINANCIAL CORPORATION	947890109	WBS		48.72	27,400	978,273.82	1,334,928.00
WEIS MKTS INC	948849104	WMK		40.11	12,000	425,206.31	481,320.00
WELLCARE HEALTH PLANS INC	94946T106	WCG		68.90	117,900	6,713,426.93	8,123,310.00
WELLPOINT INC.	94973V107	WLP		78.69	983,186	54,114,397.52	77,366,906.33
WELLS FARGO COMPANY	949746101	WFC		35.56	4,946,400	83,370,636.63	175,893,984.00
WENDY'S INTL	950590109	WEN		33.09	11,100	334,240.03	367,299.00
WERNER ENTERPRISES INC	950755108	WERN		17.48	1,746,600	31,658,320.36	30,530,568.00
WESBANCO INC	950810101	WSBC		33.53	47,000	1,358,478.82	1,575,910.00
WESCO FINL CORP	950817106	WSC		460.00	15,300	7,420,806.00	7,038,000.00
WESCO INTL INC	95082P105	WCC		58.81	117,900	7,338,691.40	6,933,699.00
WEST BANCORPORATION	95123P106	WTBA		17.78	16,337	255,841.42	290,471.86
WEST COAST BANCORP O	952145100	WCBO		34.64	17,200	563,817.60	595,808.00
WEST MARINE INC	954235107	WMAR		17.27	61,600	995,635.91	1,063,832.00
WEST PHARMACEUTICAL SERVICES	955306105	WST		51.23	40,100	1,186,443.55	2,054,323.00
WESTAMERICA BANCORPORATION	957090103	WABC		50.63	46,200	2,345,868.79	2,339,106.00
WESTAR ENERGY INC.	95709T100	WR		25.96	118,400	2,492,279.68	3,073,664.00
WESTERN DIGITAL CORP	958102105	WDC		20.46	18,902	276,550.06	386,734.92
WESTERN REFINING INC	959319104	WNR		25.46	53,600	1,130,062.29	1,364,656.00
WESTERN UNION CO.	959802109	WU		22.42	1,247,500	18,694,684.09	27,968,950.00
WESTLAKE CHEMICAL CORP.	960413102	WLK		31.38	228,800	7,586,007.89	7,179,744.00



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			Instrument: COM	COMMON STOCK			
WESTMORELAND COAL CO	960878106	WLB		19.67	4,000	94,860.80	78,680.00
WESTWOOD ONE	961815107	WON		7.06	1,203,070	15,249,624.21	8,493,674.20
WEYCO GROUP INC	962149100	WEYS		24.85	26,200	548,468.12	651,069.99
WEYERHAEUSER CO.	962166104	WY		70.65	268,500	15,623,238.86	18,969,525.00
WGL HOLDINGS, INC.	92924F106	WGL		32.58	72,400	2,003,632.94	2,358,792.00
W-H ENERGY SERVICES INC	92925E108	WHQ		48.69	45,025	834,379.78	2,192,267.25
WHEELING-PITTSBURGH CORP	963142302	WPSC		18.73	53,400	996,294.65	1,000,182.00
WHIRLPOOL CORP	963320106	WHR		83.02	5,000	418,309.47	415,099.99
WHITING PETROLEUM CORP	966387102	WLL		46.60	24,600	836,397.22	1,146,360.01
WHITNEY HOLDING CORP	966612103	WTNY		32.62	14,800	510,829.83	482,776.00
WILD OATS MARKETS INC.	96808B107	OATS		14.38	78,000	1,337,527.19	1,121,640.00
WILEY JOHN & SONS IN	968223206	JW.A		38.47	33,825	1,176,879.68	1,301,247.73
WILLIAMS SCOTSMAN INTL	96950G102	WLSC		19.62	348,833	8,064,324.26	6,844,103.48
WILLIAMS-SONOMA INC	969904101	WSM		31.44	300,000	10,638,470.95	9,432,000.00
WILLOW FINANCIAL BANCORP	97111W101	WFBC		14.92	8,900	136,731.49	132,788.00
WILMINGTON TRUST CO, DELAWARE	971807102	WL		42.17	6,500	251,593.17	274,105.00
WILSHIRE BANCORP INC	97186T108	WIBC		18.97	14,900	227,443.20	282,653.00
WIND RIVER SYSTEMS	973149107	WIND		10.25	44,900	439,950.40	460,225.01
WINDSTREAM CORP.	97381W104	WIN		14.22	489,666	5,073,422.76	6,963,050.53
WINNEBAGO INDUSTRIES	974637100	WGO		32.91	48,500	1,265,201.63	1,596,135.00
WINTHROP REALTY TRUST	976391102	FUR		6.85	166,100	994,472.51	1,137,785.00
WINTRUST FINANCIAL CORP	97650W108	WTFC		48.02	16,100	731,306.15	773,122.01
WIRELESS FACILITIES	97653A103	WFII		2.85	34,000	74,545.00	96,900.00
WITNESS SYS INC	977424100	WITS		17.53	2,800	57,127.04	49,084.00
WMS INDUSTRIES INC	929297109	WMS		34.86	32,500	821,412.81	1,132,950.00
WOLVERINE WORLD WIDE	978097103	www		28.52	81,575	1,407,653.60	2,326,519.01
WOODWARD GOVERNOR CO.	980745103	WGOV		39.71	65,800	1,579,468.17	2,612,918.01
WORLD ACCEP CORP DEL	981419104	WRLD		46.95	29,613	676,866.75	1,390,330.32
WORLD FUEL SVCS CORP	981475106	INT		44.46	8,800	210,805.16	391,248.00
WORLD WRESTLING ENTM	98156Q108	WWE		16.30	20,620	267,519.34	336,105.98
WORTHINGTON INDS	981811102	WOR		17.72	43,400	748,555.72	769,048.00
WRIGHT EXPRESS CORP	98233Q105	WXS		31.17	62,855	1,482,446.93	1,959,190.35



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			Group: DOMESTIC EQ	UITIES			
			Instrument: COM	COMMON STOCK			
WRIGHT MEDICAL GROUP INC	98235T107	WMGI		23.28	20,400	545,933.91	474,911.99
WSFS FINL CORP	929328102	WSFS		66.93	14,100	767,200.63	943,713.00
WYETH	983024100	WYE		50.92	2,268,300	87,475,560.95	115,501,836.01
WYNDHAM WORLDWIDE CORP	98310W108	WYN		32.02	493,280	12,624,759.71	15,794,825.60
WYNN RESORTS LTD	983134107	WYNN		93.85	5,900	444,505.78	553,714.99
XCEL ENERGY INC	98389B100	XEL		23.06	79,300	1,545,889.76	1,828,658.00
XENOPORT INC	98411C100	XNPT		24.55	12,000	207,663.28	294,600.00
XERIUM TECHNOLOGIES INC	98416J100	XRM		9.79	750,000	7,624,880.35	7,342,500.00
XEROX CORP	984121103	XRX		16.95	1,968,700	27,698,021.31	33,369,464.99
XL CAPITAL LTD - CLASS A	G98255105	XL		72.02	220,000	15,393,903.40	15,844,400.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR		14.45	4,685,000	77,915,432.57	67,698,250.00
X-RITE INC	983857103	XRIT		12.30	1,086,253	12,123,215.26	13,360,911.90
XTO ENERGY INC.	98385X106	XTO		47.05	398,633	17,616,400.34	18,755,682.65
YAHOO INC	984332106	YHOO		25.54	1,761,400	56,237,662.05	44,986,156.00
YANKEE CANDLE CO	984757104	YCC		34.28	48,989	1,289,359.53	1,679,342.92
YELLOW ROADWAY CORP	984249102	YRCW		37.73	42,400	1,732,030.21	1,599,752.00
YOUNG INNOVATIONS IN	987520103	YDNT		33.30	18,600	646,746.56	619,380.00
YUM BRANDS, INC.	988498101	YUM		58.80	123,600	4,175,970.25	7,267,680.00
ZALE CORP.	988858106	ZLC		28.21	49,794	1,332,668.35	1,404,688.73
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA		34.79	86,251	2,823,899.39	3,000,672.29
ZENITH NATIONAL INSURANCE CP	989390109	ZNT		46.91	54,650	1,952,338.74	2,563,631.50
ZHONE TECHNOLOGIES INC	98950P108	ZHNE		1.31	552,600	756,997.63	723,906.00
ZIMMER HOLDINGS INC	98956P102	ZMH		78.38	350,400	16,667,950.40	27,464,352.00
ZIONS BANCORPORATION	989701107	ZION		82.44	18,500	1,427,606.15	1,525,139.99
ZOLL MEDICAL CORP	989922109	ZOLL		58.24	49,500	1,868,803.43	2,882,880.00
ZOLTEK COMPANIES INC	98975W104	ZOLT		19.67	41,015	1,021,726.69	806,765.05
ZORAN CORP	98975F101	ZRAN		14.58	966,186	12,142,310.90	14,086,991.88
ZUMIEZ INC	989817101	ZUMZ		29.54	8,600	222,533.94	254,044.00
ZYGO CORP	989855101	ZIGO		16.45	125,700	2,084,660.33	2,067,765.00
ZYMOGENETICS INC	98985T109	ZGEN		15.57	22,410	409,572.09	348,923.69
COMMON STOCK TOTAL					867,990,101	21,643,863,401.59	28,614,718,913.90



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DESCRIPTION	IDENTIFIER	TICKER			PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group:	DOMESTIC EQUITIE	ES			
			Instrument:	ICOM	INTERNATIONAL COMM	ION STOCKS		
ECTEL	M29925100	ECTX			4.89	1	0.00	4.89
INTERNATIONAL COMMON STOCKS TOTAL						1	0.00	4.89
			Instrument:	PUT	PUT OPTION			
BGC FEB @35 PUT	BGC+NG	BGC+NG			0.25	-1,500	-161,514.90	-37,500.00
CNX JAN @35 PUT	CNX+MG	CNX+MG			3.20	-2,500	-317,490.01	-800,000.00
EEE JAN @ 10 PUT	EEE+MB	EEE+MB			0.90	-2,000	-433,986.49	-180,000.00
EEE JAN @ 7.50 PUT	EEE+MU	EEE+MU			0.10	-1,000	-62,997.99	-10,000.00
ELOS FEB @ 25 PUT	QOE+NE	QOE+NE			0.90	-1,000	-72,997.69	-90,000.00
GMXR FEB @ 30 PUT	GUH+NF	GUH+NF			1.20	-31	-3,731.88	-3,720.00
GMXR FEB @ 35 PUT	GUH+NG	GUH+NG			2.95	-160	-46,773.55	-47,200.00
GMXR JAN @ 35 PUT	GUH+MG	GUH+MG			1.55	-730	-120,156.64	-113,150.00
JOYG @ 45 PUT	JQY+NI	JQY+NI			1.05	-1,250	-146,245.39	-131,250.00
PNRA FEB @50 PUT	UPA+NJ	UPA+NJ			0.70	-250	-22,624.29	-17,500.00
PNRA FEB @55 PUT	UPA+NK	UPA+NK			2.20	-250	-59,873.14	-55,000.00
PNRA JAN @ 50 PUT	UPA+MJ	UPA+MJ			0.25	-1,000	-46,498.54	-25,000.00
PNRA JAN @ 55 PUT	UPA+MK	UPA+MK			0.88	-1,000	-149,690.30	-88,000.00
SLM JAN @50 PUT	SLM+MJ	SLM+MJ			1.55	-1,500	-212,993.31	-232,500.00
SNDK JAN @42.50 PUT	SWQ+MV	SWQ+MV			1.20	-2,500	-324,989.78	-300,000.00
STR JAN @75 PUT	STR+MO	STR+MO			0.15	-1,000	-111,293.65	-15,000.00
SVR MAR @12.5 PUT	SVR+OV	SVR+OV			0.40	-1,095	-42,978.19	-43,800.00
PUT OPTION TOTAL						-18,766	-2,336,835.74	-2,189,620.00
			Instrument:	REIT	REAL ESTATE INVESTM	IENT TRUST		
ACADIA RLTY TR	004239109	AKR			25.02	18,900	285,873.84	472,878.00
AGREE REALTY CORP	008492100	ADC			34.37	23,000	740,566.69	790,510.00
ALEXANDERS INC	014752109	ALX			419.65	1,200	372,527.62	503,580.00
ALEXANDRIA REAL ESTATE	015271109	ARE			100.40	23,500	1,691,269.17	2,359,399.99
AMB PROPERTY CORP.	00163T109	AMB			58.61	300	14,523.57	17,583.00
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC			28.47	41,550	1,214,460.39	1,182,928.50
AMERICAN FINANCIAL REALTY TRUST	02607P305	AFR			11.44	154,300	1,723,224.56	1,765,192.00
APARTMENT INVT & MGMT	03748R101	AIV			56.02	57,100	2,696,352.02	3,198,742.01
ARBOR REALTY TRUST INC	038923108	ABR			30.09	43,700	1,088,745.09	1,314,933.00
Owner DOMEOTIC FOLUTIO								



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			Group: DOMESTIC EQ	UITIES			
			Instrument: REIT	REAL ESTATE INVESTM	IENT TRUST		
ARCHSTONE COMMUNITIES	039583109	ASN		58.21	37,600	1,665,430.42	2,188,696.00
ASHFORD HOSPITALITY TRUST INC	044103109	AHT		12.45	10,400	121,196.03	129,480.00
AVALONBAY COMMUNITIES	053484101	AVB		130.05	6,800	675,847.51	884,340.00
BIOMED REALTY TRUST	09063H107	BMR		28.60	65,525	1,402,573.28	1,874,015.00
BOSTON PROPERTIES INC	101121101	BXP		111.88	92,900	9,652,649.97	10,393,652.00
BRANDYWINE REALTY	105368203	BDN		33.25	2,200	70,060.35	73,150.00
BRE PROPERTIES -CL A	05564E106	BRE		65.02	9,600	512,942.15	624,192.00
CAMDEN PROPERTY TRUST	133131102	CPT		73.85	6,600	444,838.20	487,410.00
CAPITAL LEASE FUNDING INC	140288101	LSE		11.60	42,600	487,088.92	494,160.00
CAPITAL TRUST-CL A	14052H506	СТ		49.94	29,400	893,889.61	1,468,236.01
CEDAR SHOPPING CENTERS INC	150602209	CDR		15.91	72,950	947,958.64	1,160,634.50
CENTRACORE PROPERTIES TRUST	15235H107	CPV		32.33	27,100	727,433.47	876,143.01
CORPORATE OFFICE PROPERTY	22002T108	OFC		50.47	21,700	619,582.03	1,095,199.00
COUSINS PROPERTIES INC	222795106	CUZ		35.27	23,200	724,641.60	818,264.00
CRESCENT RE EQT. CO.	225756105	CEI		19.75	67,500	1,268,181.88	1,333,125.00
CRYSTAL RIVER CAPITAL INC	229393301	CRZ		25.53	18,100	415,018.72	462,093.00
DCT INDUSTRIAL TRUST INC	233153105	DCT		11.80	525,000	6,355,981.00	6,195,000.00
DEERFIELD TRIARC CAPITAL CORP	244572301	DFR		16.93	113,400	1,505,232.78	1,919,862.00
DIAMONDROCK HOSPITALITY	252784301	DRH		18.01	156,300	1,879,830.02	2,814,962.95
DIGITAL REALTY TRUST INC	253868103	DLR		34.23	17,800	429,442.79	609,294.00
DOUGLAS EMMETT INC	25960P109	DEI		26.59	920,000	127,236.90	24,462,800.00
DUKE RE CORPORATION	264411505	DRE		40.90	8,900	318,954.33	364,010.01
EASTGROUP PROPERTY INC	277276101	EGP		53.56	8,000	288,309.16	428,480.00
EDUCATION REALTY TRUST INC	28140H104	EDR		14.77	60,500	917,879.01	893,585.00
ENTERTAINMENT PPTYS	29380T105	EPR		58.44	42,800	1,628,240.63	2,501,231.99
EQUITY INNS INC	294703103	ENN		15.96	13,300	160,061.65	212,267.99
EQUITY LIFESTYLE PROPERTIES INC	29472R108	ELS		54.43	30,500	1,316,133.69	1,660,114.99
EQUITY OFFICE PROP	294741103	EOP		48.17	636,900	23,359,583.95	30,679,473.01
EQUITY ONE INC	294752100	EQY		26.66	71,700	1,466,919.31	1,911,522.00
EQUITY RESIDENTIAL PROP	29476L107	EQR		50.75	15,800	681,345.74	801,850.00
ESSEX PROPERTY TRUST INC.	297178105	ESS		129.25	4,400	446,525.15	568,700.00
EXTRA SPACE STORAGE INC	30225T102	EXR		18.26	16,800	245,335.48	306,768.01



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			Group: DOMESTIC E	QUITIES			
			Instrument: REIT	REAL ESTATE INVESTM	ENT TRUST		
FEDERAL REALTY INV.	313747206	FRT		85.00	1,100	55,695.85	93,500.00
FELCOR LODGING TRUST	31430F101	FCH		21.84	85,900	1,268,781.48	1,876,055.99
FIELDSTONE INVESTMENT CORP	31659U300	FICC		4.38	141,900	1,756,061.20	621,522.00
FIRST INDUSTRIAL RE	32054K103	FR		46.89	51,300	1,790,642.83	2,405,457.00
FIRST POTOMAC REALTY TRUST	33610F109	FPO		29.11	34,900	689,720.21	1,015,938.99
GENERAL GROWTH PROP	370021107	GGP		52.23	300,000	15,844,058.80	15,669,000.00
GETTY RLTY CORP	374297109	GTY		30.90	44,900	1,226,343.74	1,387,410.00
GLIMCHER REALTY TRUST	379302102	GRT		26.71	21,800	523,217.74	582,277.99
HEALTH CARE REIT INC	42217K106	HCN		43.02	194,000	7,641,972.29	8,345,880.00
HEALTHCARE RLTY TR	421946104	HR		39.54	26,300	859,318.04	1,039,902.00
HERSHA HOSPITALITY TRUST	427825104	HT		11.34	215,875	2,147,808.35	2,448,022.50
HIGHWOODS PROP INC.	431284108	HIW		40.76	40,000	1,082,110.70	1,630,400.00
HOME PROPERTIES OF NY INC.	437306103	HME		59.27	40,250	1,717,210.82	2,385,617.51
HOSPITALITY PROPERTIES	44106M102	HPT		47.53	1,600	77,191.86	76,048.00
HOST HOTELS & RESORTS INC	44107P104	HST		24.55	307,436	5,792,616.26	7,547,553.80
HRPT PROPERTIES TRUST	40426W101	HRP		12.35	16,100	199,243.68	198,835.00
IMPAC MTG HLDGS INC	45254P102	IMH		8.80	163,200	1,890,288.64	1,436,159.99
INLAND REAL ESTATE CORP	457461200	IRC		18.72	76,300	1,090,062.16	1,428,336.00
INNKEEPERS USA TRUST	4576J0104	KPA		15.50	25,700	357,388.06	398,350.00
ISTAR FINANCIAL INC	45031U101	SFI		47.82	187,900	8,459,937.66	8,985,378.00
JER INVESTORS TRUST INC	46614H301	JRT		20.67	33,100	566,086.81	684,177.01
KILROY RE CORP	49427F108	KRC		78.00	800	60,502.23	62,400.00
KIMCO REALTY CORP	49446R109	KIM		44.95	1,700	78,460.38	76,415.00
KITE REALTY GROUP TRUST	49803T102	KRG		18.62	40,600	563,952.74	755,972.00
KKR FINANCIAL CORP	482476306	KFN		26.79	124,820	2,685,449.60	3,343,927.80
LASALLE HOTEL PROPERTIES	517942108	LHO		45.85	58,500	1,884,204.94	2,682,225.00
LEXINGTON CORP PPTYS	529043101	LXP		22.42	17,100	341,556.98	383,382.00
MACK-CALI RE CORP.	554489104	CLI		51.00	1,500	78,656.26	76,500.00
MAGUIRE PROPERTIES INC	559775101	MPG		40.00	50,300	1,455,008.97	2,012,000.02
MEDICAL PROPERTIES TRUST INC	58463J304	MPW		15.30	101,300	1,126,381.48	1,549,890.00
MID-AMERICAN APARTMENT	59522J103	MAA		57.24	38,340	1,955,654.17	2,194,581.60
MILLS CORP.	601148109	MLS		20.00	15,500	414,541.30	310,000.00



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			Group: DOMESTIC EQ	UITIES			
			Instrument: REIT	REAL ESTATE INVESTM	ENT TRUST		
MORTGAGEIT HOLDINGS INC	61915Q108	MHL		14.75	17,300	203,470.10	255,174.99
NATIONAL RETAIL PROPERTIES	637417106	NNN		22.95	34,500	643,130.37	791,775.00
NATIONWIDE HEALTH PP	638620104	NHP		30.22	90,500	1,838,803.35	2,734,910.00
NEW CENTURY FINANCIAL CORP	6435EV108	NEW		31.59	115,900	4,882,443.28	3,661,281.00
NEW YORK MORTGAGE TRUST INC	649604105	NTR		3.05	44,900	411,327.25	136,945.00
NEWCASTLE INVESTMENT CORP	65105M108	NCT		31.32	73,300	1,843,174.85	2,295,756.02
NORTHSTAR REALTY FINANCE CORP	66704R100	NRF		16.57	34,900	452,731.44	578,293.00
NOVASTAR FINL INC	669947400	NFI		26.65	64,300	2,241,550.89	1,713,594.99
OMEGA HEALTHCARE INV	681936100	OHI		17.72	37,700	417,816.91	668,044.00
PARKWAY PROPERTYS INC	70159Q104	PKY		51.01	25,100	1,167,924.15	1,280,351.00
PENNSYLVANIA RI	709102107	PEI		39.38	24,528	955,934.19	965,912.64
POST PROPERTIES,INC.	737464107	PPS		45.70	25,700	827,395.71	1,174,490.01
PROLOGIS TRUST	743410102	PLD		60.77	69,735	2,874,781.98	4,237,795.96
PS BUSINESS PARKS INC/CA	69360J107	PSB		70.71	24,400	1,102,897.55	1,725,324.01
PUBLIC STORAGE INC	74460D109	PSA		97.50	5,678	389,561.21	553,605.00
RAIT INVT TR	749227104	RAS		34.48	78,900	2,351,571.56	2,720,472.00
RAMCO-GERSHENSON PPT	751452202	RPT		38.14	10,000	322,834.00	381,400.00
REALTY INCOME CORP	756109104	0		27.70	78,400	1,795,048.92	2,171,680.00
RECKSON ASSOCIATES RE	75621K106	RA		45.60	13,300	538,503.82	606,480.00
REDWOOD TR INC	758075402	RWT		58.08	35,300	1,756,213.87	2,050,223.98
REGENCY CENTERS CORP	758849103	REG		78.17	300	16,790.65	23,451.00
SAUL CENTERS INC	804395101	BFS		55.19	12,900	458,433.04	711,951.00
SIMON PROP GROUP INC.	828806109	SPG		101.29	241,179	17,872,214.02	24,429,020.91
SL GREEN RE CORP	78440X101	SLG		132.78	27,100	3,011,340.96	3,598,338.00
SOVRAN SELF STORAGE	84610H108	SSS		57.28	12,000	453,137.05	687,360.00
SPIRIT FINANCE CORP	848568309	SFC		12.47	31,200	350,212.36	389,064.00
STRATEGIC HOTELS & RESORTS, INC	86272T106	BEE		21.79	31,700	608,416.88	690,742.99
SUN COMMUNITIES INC	866674104	SUI		32.36	34,000	1,100,750.72	1,100,240.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO		26.73	40,200	1,063,698.95	1,074,546.00
TANGER FACTORY OUTLET	875465106	SKT		39.08	18,500	602,301.48	722,979.98
TARRAGON CORP	876287103	TARR		12.17	91,443	1,292,757.14	1,112,861.31
TRUSTREET PROPERTIES INC	898404108	TSY		16.85	15,900	243,113.85	267,914.99



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			Group: DOMESTIC EQUIT	TIES			
			Instrument: REIT	REAL ESTATE INVEST	MENT TRUST		
UNITED DOMINION RE TRUST	910197102	UDR		31.79	13,500	418,725.84	429,165.00
UNIVERSAL HEALTH RLT	91359E105	UHT		38.98	25,900	831,124.88	1,009,582.00
URSTADT BIDDLE PPTYS	917286205	UBA		19.09	48,900	774,856.89	933,501.00
U-STORE-IT TRUST	91274F104	YSI		20.55	28,000	546,852.10	575,400.00
VENTAS INC.	92276F100	VTR		42.32	225,000	5,711,159.42	9,522,000.01
VORNADO REALTY TRUST	929042109	VNO		121.50	3,200	280,787.26	388,800.00
WASHINGTON RE INV	939653101	WRE		40.00	32,000	993,282.22	1,280,000.03
WINSTON HOTELS INC	97563A102	WXH		13.25	68,800	787,138.08	911,600.01
REAL ESTATE INVESTMENT TRUST TOTAL	<u>_</u>				7,905,909	201,698,222.74	266,563,600.00
			Instrument: RIGHT	RIGHT			
REVLON INC-RIGHTS	761525138	REV-R		0.05	575,900	0.00	28,795.00
RIGHT TOTAL					575,900	0.00	28,795.00
Main 101AL			Instrument: WARRANT	WARRANT			
DIME BANCORP-WT	25429Q110	DIMEZ		0.14	431,800	115,334.87	61,747.40
TIMCO AVIATION SERVICES INC.	887151116	TMASW		0.00	9,550	0.00	0.96
WARRANT TOTAL					441,350	115,334.87	61,748.36
DOMESTIC EQUITIES TOTAL					876,887,161	21,842,497,728.50	28,878,133,402.15



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		Group: IN	TERNATIONAL	Internal		
		Market: IN	TERNAL EAFE			
			QS DEC	EQUITY SWAPS		
		Instrument: C	PES	COMMERCIAL PAPER - EQUITY SWAPS		
FNMA DISCOUNT NOTES	313588AY1	5.228		6,000,000	5,981,530.58	
FNMA DISCOUNT NOTES	313588BV6	5.236		5,000,000	4,969,407.27	
COMMERCIAL PAPER - EQUITY SWAPS TOTAL				11,000,000	10,950,937.85	
		Instrument: Fl	RBES	FLOATING RATE CORPORATE BOND		
ABBEY NATL TREASURY SERV	002799AG9	3.483	Q	40,000,000	40,003,126.33	
ABN AMRO BANK NV	00080QAC9	4.540	Q	40,000,000	40,013,176.02	
ALLSTATE LIFE GLOB FD TR	02003MAB0	4.832	Q	25,000,000	25,008,180.15	
ALLSTATE LIFE GLOB FD TR	02003MAN4	5.437	Q	5,000,000	5,002,035.08	
AMERICAN EXPRESS BK FSB	02580EBA0	5.393	М	15,000,000	15,002,186.43	
AMERICAN EXPRESS BK FSB	02580EBA0	5.393	М	5,000,000	5,000,728.83	
AMERICAN EXPRESS CREDIT	0258M0CD9	5.370	М	15,000,000	15,005,555.60	
AMERICAN EXPRESS CREDIT ACCOUN	02582JDL1	5.396	М	20,000,000	20,006,947.93	
AMERICAN HONDA FINANCE	02666QWE9	3.417	Q	20,000,000	20,000,210.21	
AMERICAN HONDA FINANCE	02666QWS8	3.496	Q	20,000,000	20,003,614.29	
AMEX CREDIT ACCT MT (EXPECTED	02582JBN9	5.516	М	13,640,000	13,679,300.98	
ASIF GLOBAL FING XXXII	00210CAA7	5.396	Q	40,000,000	40,031,629.41	
BANK OF AMERICA CREDIT CARD TR (EXP	05522RAH1	5.379	M	22,125,000	22,122,427.15	
BANK OF NEW YORK	06420AFA9	4.377	Q	40,000,000	39,994,779.56	
BANK OF NOVA SCOTIA	06416LNS3	2.906	Q	40,000,000	39,997,811.03	
BANK ONE ISSUANCE TRUST (EXPECTED	06423RBF2	4.230	М	25,000,000	25,059,759.24	
BARCLAYS BANK PLC NY	0673P1EK6	5.351	М	25,000,000	24,999,897.42	
BELLSOUTH CORP	079860AH5	4.042	Q	39,450,000	39,475,839.94	
BNP PARIBAS SA	05567LCN5	4.923	Q	40,000,000	40,000,000.00	
BRANCH BANKING & TRUST	10513QBG5	4.364	Q	35,000,000	35,000,000.00	
CANADIAN IMP BK COMM NY	13606U5S9	5.411	Q	4,000,000	4,002,105.28	
CANADIAN IMP BK COMM NY	13606UY57	5.183	Q	14,750,000	14,752,410.98	
CANADIAN IMP BK COMM NY	13606VJG8	5.308	Q	21,250,000	21,251,605.98	
CAPITAL ONE MASTER TRUST	14040KCG1	5.502	М	11,000,000	11,051,086.97	
CATERPILLAR FIN SERV CRP	14912LZ87	3.294	Q	30,300,000	30,301,983.51	
CHASE CREDIT CARD MASTER	16151RCX9	4.701	М	28,350,000	28,419,605.77	



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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
		Group:	INTERNATIONAL	Internal		
			INTERNAL EAFE			
		Portfolio: Instrument:	EQS	EQUITY SWAPS FLOATING RATE CORPORATE BOND		
			FRDES	FLOATING RATE CORPORATE BOND		
CHASE ISSUANCE TRUST	161571AK0	5.396	М	29,665,000	29,690,104.72	
CHASE ISSUANCE TRUST	161571AM6	5.399	М	9,735,000	9,742,924.26	
CHASE ISSUANCE TRUST (EXPECTED	161571AU8	5.404	М	21,650,000	21,671,718.68	
CITIBANK CREDIT CARD ISSUANCE	17305EBZ7	5.132	Q	75,000,000	75,054,659.85	
CITIGROUP INC	172967CL3	4.484	Q	13,000,000	13,004,071.79	
CITIGROUP INC	172967CR0	4.289	Q	26,585,000	26,600,303.21	
FANNIE MAE	31359MZU0	5.005	Q	100,000,000	99,983,880.26	
FEDERAL HOME LOAN BANK	3133XGX74	5.247	М	100,000,000	99,970,451.24	
FORTIS BANK NY	34956E7D8	5.370	М	12,500,000	12,498,005.46	
FORTIS BANK NY	34956E7D8	5.365	М	27,500,000	27,496,688.30	
FREDDIE MAC	3128X4YB1	4.503	Q	50,000,000	49,989,552.37	
GOLDMAN SACHS GROUP INC	38141EJN0	4.783	Q	40,000,000	40,017,429.66	
HSBC FINANCE CORP	40429JAC1	3.817	Q	10,000,000	10,000,726.94	
HSBC FINANCE CORP	40429JAM9	5.519	Q	30,000,000	30,016,700.71	
IBM CORP	45920QEU4	3.522	Q	40,000,000	40,002,237.36	
JACKSON NATL LIFE FUND	46849LEZ0	4.694	Q	25,000,000	25,018,265.70	
JACKSON NATL LIFE FUND	46849LEZ0	5.538	Q	15,000,000	15,015,572.14	
KEY BANK NA	49306BNX7	3.080	Q	40,000,000	40,000,000.00	
LEHMAN BROTHERS HOLDINGS	52517PF97	5.098	Q	20,000,000	19,999,716.54	
LEHMAN BROTHERS HOLDINGS	52517PZQ7	3.167	М	3,000,000	3,000,349.88	
MBNA CREDIT CARD MASTER NOTE T	55264TAM3	5.497	М	5,000,000	5,020,339.64	
MBNA CREDIT CARD MASTER NOTE T	55264TAV3	5.474	М	9,500,000	9,546,036.87	
MBNA CREDIT CARD MASTER NOTE T	55264TCJ8	5.443	М	7,000,000	7,019,712.89	
MBNA CREDIT CARD MASTER NOTE T	55264TCJ8	5.443	М	3,245,000	3,254,142.98	
MET LIFE GLOB FUNDING I	59217EAK0	4.517	Q	15,000,000	15,003,317.98	
MONUMENTAL GLOBAL FDG II	615322AZ7	4.527	Q	35,250,000	35,257,031.53	
NATL CITY BK CLEVELAND	63534XDU1	3.387	Q	40,000,000	40,000,000.00	
PACCAR FINANCIAL CORP	69371RZB5	5.445	Q	16,800,000	16,812,626.90	
ROYAL BANK OF CANADA NY	78009HRX9	5.010	Q	30,000,000	29,985,638.92	
SLM CORP	78442FAW8	3.783	Q	27,995,000	28,025,126.20	



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DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
		Group	: INTERNATIONAL	Internal		
			et: INTERNAL EAFE			
		Portfolio:	EQS at: FRBES	EQUITY SWAPS FLOATING RATE CORPORATE BOND		
		instrumer	II: FRBES	FLOATING RATE CORPORATE BOND		
SOCIETE GENERALE NY	8336P0QH8	5.365	М	40,000,000	39,995,690.99	
SUNTRUST BANK	86787AQD0	4.409	M	40,000,000	39,995,849.66	
TOYOTA MOTOR CREDIT CORP	89233PVP8	5.504	Q	40,000,000	40,012,538.18	
US BANK NA	90331HKH5	3.410	Q	38,000,000	38,011,925.11	
VODAFONE GROUP PLC	92857WAJ9	4.594	Q	40,000,000	40,000,000.00	
WACHOVIA BANK NA	92976EFJ0	4.060	Q	40,000,000	40,000,000.00	
WAL-MART STORES	931142CC5	4.528	Q	40,000,000	39,995,093.12	
WELLS FARGO COMPANY	949746JF9	5.509	Q	10,000,000	10,008,219.78	
WELLS FARGO COMPANY	949746JP7	5.412	Q	7,500,000	7,505,858.22	
WESTPAC BANKING	961214BB8	4.834	Q	15,000,000	15,005,211.68	
FLOATING RATE CORPORATE BOND TOTAL				1,823,790,000	1,824,413,723.81	
		Instrumer	t: INTF	INTERNATIONAL FUNDS		
EQUITY SWAP - LIQUIDITY RESERVES	IL-EQS			1,022,815	102,281,534.16	
INTERNATIONAL FUNDS TOTAL				1,022,815	102,281,534.16	
EQUITY SWAPS TOTAL				1,835,812,815	1,937,646,195.82	2,149,568,584.10



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) (III) B	_		PAR/	BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER	YIELD	F		SHARES	VILOL	
		Group	: INTERNATIONAL -	Internal			
		Marke	t: INTERNAL EAFE				
		Portfolio:	EQS-QUAN	QUANTITATIVE SWAP			
		Instrument	: INTF	INTERNATIONAL FUNDS			
EQS-QUAN	IL-EQSQUAN				0	14.40	
INTERNATIONAL FUNDS TOTAL					0	14.40	
QUANTITATIVE SWAP TOTAL					0	14.40	0.00

Portfolio: EQS-QUAN QUANTITATIVE SWAP



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					PAR/	BOOK	MARKET
DESCRIPTION	IDENTIFIER	TICKER			SHARES	VALUE	VALUE
			Group: INTERNATIONAL	Internal			_
			Market: INTERNAL EAFE	:			
			Portfolio: I-EAFE	INTERNAL EAFE INDEX			
			Instrument: INTF	INTERNATIONAL FUNDS			
EAFE INDEX - LQR	IL-EAFE				3,307,261	330,726,122.09	
INTERNAL EAFE - EQUITIES	IE-EAFE				5,189,770	518,976,976.37	
INTERNATIONAL FUNDS TOTAL					8,497,031	849,703,098.46	
INTERNAL EAFE INDEX TOTAL					8,497,031	849,703,098.46	1,626,221,343.91



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONAL	- Internal		
			Market: INTERNAL EAFE			
			Portfolio: I-EAFEVAL	EAFE VALUE		
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
77TH BANK Y50	6804165	8341_JP		1,900,000	10,055,739.42	
ABN AMRO HLDGS NV	5250769	AABA_NA		825,000	16,567,994.47	
AGGREKO PLC	0147899	AGK_LN		2,400,000	6,934,833.84	
AGNICO-EAGLE MINES LTD.	2009834	AEM		500,000	15,330,980.00	
AIR NEW ZEALAND	6426484	AIR_NZ		7,870,000	8,257,456.33	
AISIN SEIKI	6010702	7259_JP		640,000	7,506,065.16	
ALCAN ALUMINIUM LTD	2013200	AL_CN		300,000	9,369,405.14	
AMADA CO Y50	6022105	6113_JP		1,450,000	5,572,844.34	
ARUZE CORP	6126892	6425_JP		625,000	13,037,326.33	
ASAHI BREWERIES Y5	6054409	2502_JP		600,000	3,947,920.74	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM		1,400,000	11,688,655.86	
BEKAERT SA NPV	5827431	BEKB_BB		50,000	1,964,349.64	
BENDIGO MINING NL	6091310	BDG_AU		21,800,000	12,687,933.16	
BENETTON GROUP S.P.A.	7128563	BEN_IM		825,000	10,357,048.00	
BNP PARIBAS	7309681	BNP_FP		164,887	9,519,120.28	
BOSKALIS WESTMINSTER	4113766	BOKA_NA		165,000	3,924,758.83	
BRITISH AEROSPACE	0263494	BA/_LN		3,850,000	15,573,309.14	
CARREFOUR EUR 2.5	5641567	CA_FP		255,000	12,189,781.88	
CASIO COMPUTER CO	6178967	6952_JP		410,000	2,501,431.91	
CENTRAL FUND CANADA CL A	2183471	CEF		3,100,000	17,114,000.00	
CENTRAL GOLD TRUST	2898128	GTU-U_CN		450,000	7,261,904.78	
CHEUNG KONG(HLDGS)	6190273	1_HK		1,551,700	14,899,624.02	
CHUGAI PHARMACEUTI	6196408	4519_JP		555,000	7,101,274.01	
CITIZEN WATCH CO J	6197304	7762_JP		1,755,500	12,867,618.56	
COMPUTACENTER PLC	B164905	CCC_LN		2,333,333	10,031,600.09	
DAI NIPPON PRINTNG	6250906	7912_JP		729,000	8,600,836.91	
DAIICHI SANKYO	B0J7D91	4568_JP		660,000	12,851,818.59	
DAIMLERCHRYSLER AG	5529027	DCX_GY		265,000	14,383,993.23	
DEUTSCHE POST AG	4617859	DPW_GY		750,000	18,409,986.76	
DS SMITH PLC	0822011	SMDS LN		5,125,000	13,714,981.79	
		· -		-,,	, ,	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONAL	- Internal		
			Market: INTERNAL EAFE			
			Portfolio: I-EAFEVAL Instrument: ICOM	EAFE VALUE INTERNATIONAL COMMON STOCKS		
			modulient. 100M			
ELECTROCOMPONENTS	0309644	ECM_LN		3,685,000	16,599,054.81	
ENEL SPA	7144569	ENEL_IM		1,525,000	11,274,007.35	
ENI SPA	7145056	ENI_IM		960,000	12,293,307.15	
EXEDY CORPORATION	6250412	7278_JP		500,000	2,721,982.05	
FAIRFAX HOLDINGS LTD (JOHN)	6467074	FXJ_AU		4,720,115	8,302,799.17	
FIAT SPA DI RISP I	5748521	F_IM		1,000,000	9,288,287.11	
FLUGHAFEN WIEN AG	4359690	FLU_AV		120,000	3,957,190.94	
FORTIS	7266139	FORB_BB		650,000	17,067,765.76	
FOSTERS BREWING GR	6349268	FGL_AU		2,700,000	9,371,884.67	
FRASER + NEAVE LTD	B17NLV6	FNN_SP		3,922,500	3,975,712.01	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP		2,400,000	12,882,685.20	
GEA GROUP	4557104	G1A_GY		1,160,000	14,182,273.49	
GLAXOSMITHKLINE	0925288	GSK_LN		900,000	20,355,309.82	
HASEKO CORP Y50	6414401	1808_JP		4,150,000	14,168,700.38	
HEIDELBERGER DRUCKMASCHINEN	5367227	HDD_GY		460,000	10,409,779.63	
HONG KONG ELECTRIC HKD1	6435327	6_HK		3,464,500	13,751,025.61	
IMPERIAL CHEM INDS	0459497	ICI_LN		1,638,423	5,283,262.37	
INTESA SANPAOLOA SPA	4076836	ISP_IM		2,878,599	9,051,752.65	
J S GROUP CORPORATION	6900212	5938_JP		724,200	10,069,280.78	
KINROSS GOLD CORP	B03Z841	K_CN		2,450,000	16,068,760.23	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA		360,000	7,517,121.01	
MARUI CO Y50	6569527	8252_JP		2,038,200	27,681,541.19	
MATSUSHITA ELC IND	6572707	6752_JP		718,000	12,121,972.80	
MCGUIGAN SIMEON WINES	6130677	MGW_AU		7,175,210	15,733,836.04	
MICHELIN (CGDE)	4588364	ML_FP		255,000	9,442,492.22	
MINISTOP CO	6583851	9946_JP		195,000	2,688,582.60	
MITSUBISHI HVY IND	6597067	7011_JP		2,667,200	9,973,931.57	
NATL AUSTRALIA BK	6624608	NAB_AU		600,000	13,393,520.76	
NEWMONT MINING CORP - CHESS	6509772	NEM_AU		4,000,000	5,152,186.37	
NIPPON EXPRESS CO	6642127	9062 JP		4,500,000	23,153,205.54	
				.,530,000		



Group: INTERNATIONAL - Internal

Monthly Market

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OMRON CORP Y50 6659428 6645_JP 550,000 7,934,668.60 PHILIPS ELECTRONICS 5986622 PHA, INA 453,699 13,639,477.64 PRAKTIKER BAUJUND HEIMWERK B0P7049 PRA_GY 555,000 16,404,582.03 PROSPERITY REIT B0P VBN7 808,HK 35,937 11,355.89 PRENTOKIL INITIAL O B082RF1 RTO LIN 7,000,000 20,422,796.03 REPSOL - YPF, SA 5669354 REP_SM 545,000 8,671,907.46 RIO TINTO PLC 0718875 RIO_LIN 200,000 3,603,929.90 ROCHE HLDGS AG GEN 7110388 ROG_VX 80,000 7,285,433.68 ROLL-ROYGE GROUP B SHS ENT B035090 RRIBE_LN 3,060,000 4,761,719.82 ROYAL BK SCOT GEP 0.754783 RBS_LN 600,000 19,826,691.29 SCOT POWER PLC 0.5 B125RK8 SPW_LIN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 115,000 10,183,893.86 SEVEN B LI HOLDINGS CO. B075506 3882_JP 520,000	DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
Portfolia Por				Group: INTERNATIONAL -	Internal		
Internation							
NEPON PAINT CO LITD 664007 4612_JIP 2,650,000 6,718,049.43 NEPON TEL-ETEL CP 6641273 9432_JIP 900 4,941,977.71 NORSK HYDRO AS NOK 61114730 N-HY_NO 674,500 4,828_118.16 NORTHEIN FOODS 666608 N-TOS_LIN 7,000,000 12,191,088.49 NOVARTIS AG CHE 20 7103065 NOWL VX 200,000 11,027,937.73 NOTIT DOCOMO INC 6129277 9437_JIP 8,895 21,893,50.75 OCE NV NLG1 665002 6659428 6645_JIP 300,000 7,934,665.00 PAILLIPS ELECTRONICS 6669428 6645_JIP 300,000 7,934,665.00 PRILLIPS ELECTRONICS 5666429 PHIA_NA 455,699 11,855,89 PROSPERITY REIT B0PVBN7 808_HK 35,937 11,355,89 RENTOKIL INITIAL O B082PFI RTO_LIN 700,000 20,422,766.03 RENTOKIL INITIAL O B082PFI RTO_LIN 800,000 7,934,665.00 PRILLIPS ELECTRONICS 6069428 674,94 PMA. 500,000 20,422,766.03 RENTOKIL INITIAL O B082PFI RTO_LIN 700,000 20,422,766.03 RENTOKIL INITIAL O B082PFI RTO_LIN 800,000 3,603,829.30 RENTOKIL INITIAL O 800,000 47,617,793.40 RENTOKIL INITIA							
NIPPON TEL+TEL CP 661373 9432 JP 900 4,941,977.71 NORSK HYNDRO AS NOK B1HK39 NHY_NO 674,500 4,828,118.16 NORSK HYNDRO AS NOK 1614173 NHY_NO 7,00,000 11,2191,038.49 NOVARTIA RG CHE 20 7190665 NOVM_VX 290,000 11,1027,397.73 NTT DOCOMO INC 612277 9437 JP 8,955 21,859,350.75 DOCE NY NLG1 546751 OCE.NA 1,065,000 12,259,350.75 DOCE NY NLG1 546751 OCE.NA 1,065,000 12,929,1224 OMRON CORP YSO 6694228 6645_JP 350,000 7,934,688.60 PHILIPS ELECTRONICS 598622 PHIA_NA 453,699 13,039,477.64 PRAKTIKER BAU-UND HEMWERK 80P7049 PRA CY 950,000 16,404,822.03 REPROLIVEN LINITIAL O 802,PF1 RO_LN 7,000,000 20,422,786.03 REPROLIVEN LINITIAL O 802,PF1 RO_LN 7,000,000 20,422,786.03 REPROLIVEN LINITIAL O 802,PF1 RO_LN 7,000,000 20,422,786.03 REPROLIVEN LINITIAL O 803,935 RIOLL NOVICE GROUP 8 SH SE NT 8005,900 RRIPE_LN 112,302,000 7,288,433.88 ROLL HOVICE GROUP 8 SH SE NT 803,999 RRIPE_LN 112,302,000 7,288,433.88 ROLL HOVICE GROUP 8 SH SE NT 803,999 RRIPE_LN 112,302,000 10,000 ROCHE PLOSS AG GEN 7110388 ROG_LV 800,000 7,288,433.88 ROLL HOVICE GROUP 8 SH SE NT 803,999 RRIPE_LN 112,302,000 10,000 ROCHER LDGS AG GEN 7110388 ROG_LV 800,000 7,288,433.88 ROLL HOVICE GROUP 8 SH SE NT 803,999 RRIPE_LN 112,302,000 10,000 ROCHER LDGS AG GEN 7110388 ROG_LV 800,000 17,288,433.88 ROLL HOVICE GROUP 8 SH SE NT 803,999 RRIPE_LN 115,000 6,007,843.24 ROCHER LDGS AG GEN 7110388 SPU_LN 112,302,000 10,000 ROCHER LLG S SESSIBLE NT 803,999 RRIPE_LN 115,000 10,138,383.86 RESIGNIH HOUSE STORE 679,799 RESIGN FROM STORE 675,790 10,138,383.86 RESIGNIH HOUSE STORE 679,799 RESIGN FROM STORE 675,790 10,138,383.86 RESIGNIH HOUSE STORE 679,799 RESIGN FROM STORE 675,790 10,138,383.86 RESIGNIH HOUSE STORE 679,799 RESIGN FROM STORE 675,790 10,138,393.86 RESIGNIH FOUR STORE 679,799 RESIGN FROM STORE 675,790 10,138,393.86 RESIGNIH FOUR STORE 679,799 RESIGN FROM STORE 675,790 10,138,393.86 RESIGNIH FOUR STORE 679,799 RESIGN FROM STORE 679,799 RESIGN				moduliona 100m			
NORTHERN FOODS NORK HYDRO AS NOK B11HX39 NHY_NO 66808 NFDS_LN 7,300,000 12,191,038 49 NORTHERN FOODS 1064608 NFDS_LN 7,300,000 11,191,038 49 NORTHERN FOODS 10,100 12,191,038 49 NORTHERN FOODS 10,100 12,191,038 49 NORTHERN FOODS 10,100 11,100 12,10							
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NOVARTIS AG CHF 20 7100065 NOVN VX 290.00 11,027,937.73 NTT DOCOMO INC 6129277 9437 JP 8.895 21,889.350.75 NTT DOCOMO INC 6129271 9437 JP 8.895 21,889.350.75 NTT DOCOMO INC 6129271 9437 JP 8.895 21,889.350.75 NTT DOCOMO INC 6144751 OCE.NA 1.065.000 10,269.219.24 NTT DOCOMO INC 685942 6645 JP 530.00 7,934.688.60 PHILLIPS ELECTRONICS 5986622 PHIA_NA 453.699 13,639.477.64 PRACTIKER BAU-LUND HEIMWERK 8PP.04 PRACTIKER 8PP.04 PRACTIKE							
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RENTOKIL INITIAL O B082RF1 RTO_LN 7,000.00 20,422,796.03 REPSOL - YPF, SA 5669354 REP_SM 545,000 8,671,907.46 RICO TINTO PLC 0718875 RIO_LN 200,000 3,603,929.90 ROCKHE HLDGS AG GEN 7110388 ROG_VX 80,000 7,285,433.68 ROLL-ROYCE GROUP B SHS ENT 8035090 RR/BE_LN 112,302.00 0,00 ROCKHE ROLL-ROYCE GROUP B COMPAN 112,302.000 0,00 ROCKHE ROLL-ROYCE GROUP B COMPAN 112,302.000 0,00 ROLL-ROYCE GROUP B SHS ENT 8035090 RR/BE_LN 112,302.000 0,00 ROUL-ROYCE GROUP PLC 3283648 RR/_LN 3,060,000 4,761,719,82 ROYAL BK SCOT GBP 0754783 RBS_LN 600,000 19,826,691.29 SCHNEIDER ELECTRIC 4834108 SU_FP 115,000 6,097,843.24 SCOT POWER PLC 0.5 B125RK8 SPW_LN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 10,183,893.86 SEVEN & 1 HOLDINGS CO. B0FS5D6 3382_JP 520,000 11,833,1037,22 SIBMENS AG DEM 5.0 572973 SIE_GY 520,000 18,331,037,22 SIBMENS AG DEM 5.0 572973 SIE_GY 520,000 5,099,769,40 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769,40 SINGAPORE AIRLINES 6811734 SIA_SP 455,000 6,843,349,31 SONY CORP JPY50 682156 6758_JP 455,000 15,992,440,01 ST. IVES PLC 076890 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 523_JP 5,250,000 13,945,166.51	PRAKTIKER BAU-UND HEIMWERK		PRA_GY		595,000	16,404,582.03	
REPSOL - YPF, SA 5669354 REP_SM 545,000 8,671,907.46 RIO_TINTO PLC 0718875 RIO_LN 200,000 3,603,929.90 ROCHE HLDGS AG GEN 7110388 ROG_VX 80,000 7,285,433.68 ROCLEROYCE GROUP B SHS ENT 8035090 RRI/BE_LN 112,302,000 0.00 0.00 ROCHEROYCE GROUP B SHS ENT 8035090 RRI/BE_LN 112,302,000 4,761,719.82 ROCAL BK SCOT GBP 0754783 RBS_LN 0.000 19,826,691.29 ROYAL BK SCOT GBP 0754783 RBS_LN 0.000 19,826,691.29 SCHNEIDER ELECTRIC 4834108 SU_FP 115,000 6,097,843.24 SCOT POWER PLC 0.5 B125RK8 SPW_LN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 10,183,893.86 SEVEN & I HOLDINGS CO. B0FS556 3882_JP 528_UP 1,150,000 118,3493.31 SEKIMBN AG DEN 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 681734 SIA_SP 600,000 5,099,769.40 SINGAPORE ELECCOMM 802PY22 ST_SP 4,275,000 6,843,349.31 SINGAPORE TELECOMM 802PY22 ST_SP 4,275,000 6,843,349.31 SINGAPORE TELECOMM 502PY250 6821506 6758_JP 4,550,000 15,992,400.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,995,143.91	PROSPERITY REIT	B0PVBN7	808_HK		35,937	11,355.89	
RIO TINTO PLC 0718875 RIO_LN 200,000 3,603,929.90 ROCHE HLDGS AG GEN 7110388 ROG_VX 80,000 7,285,433.68 ROLL-ROYCE GROUP B SHS ENT B035090 RR/BE_LN 112,302,000 0,00 ROLL-S-ROYCE GROUP PLC 3283648 RR/_LN 3,060,000 4,761,719.82 ROYAL BK SCOT GBP 0754783 RBS_LN 600,000 19,826,691.29 SCHNEIDER ELECTRIC 4834108 SU_FP 115,000 6,097,843.24 SCOT POWER PLC 0.5 B125RK8 SPW_LN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 11,83,893.86 SEVEN & 1 HOLDINGS CO. B0F5506 3382_JP 520,000 18,331,037.22 SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 076890 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 685802 8403_JP 5232_JP 5,250,000 13,998,143.91	RENTOKIL INITIAL O	B082RF1	RTO_LN		7,000,000	20,422,796.03	
ROCHE HLDGS AG GEN 7110388 ROG_VX 80,000 7,285,433.68 ROLL-ROYCE GROUP B SHS ENT B035090 RR/BE_LN 112,302,000 0,00 ROLLS-ROYCE GROUP PLC 3283648 RR/_LN 3,060,000 4,761,719.82 ROYAL BK SCOT GBP 0754783 RBS_LN 600,000 19,826,691.29 SCHNEIDER ELECTRIC 4834108 SU_FP 115,000 6,097,843.24 SCOT POWER PLC 0.5 B125RK8 SPW_LN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 10,183,893.86 SEVEN & I HOLDINGS CO. B0FS5D6 3382_JP 520,000 18,331,037.22 SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,945,166.51 SUMITOMO TRUST+BKG JPY 50.0 685902 8403_JP 2,400,000 13,998,143.91	REPSOL - YPF, SA	5669354	REP_SM		545,000	8,671,907.46	
ROLL-ROYCE GROUP B SHS ENT B035090 RR/BE_LN 112,302,000 0.00 ROLLS-ROYCE GROUP PLC 3283648 RR/_LN 3,060,000 4,761,719.82 ROYAL BK SCOT GBP 0754783 RBS_LN 600,000 19,826,691.29 SCHNEIDER ELECTRIC 4834108 SU_FP 115,000 6,097,843.24 SCOT POWER PLC 0.5 B125RK8 SPW_LN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 10,183,893.86 SEVEN & I HOLDINGS CO. B0FSD6 3382_JP 520,000 18,331,037.22 SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 685902 8403_JP 2,400,000 13,998,143.91	RIO TINTO PLC	0718875	RIO_LN		200,000	3,603,929.90	
ROLLS-ROYCE GROUP PLC 3283648 RR/_LN 3,060,000 4,761,719.82 ROYAL BK SCOT GBP 0754783 RBS_LN 600,000 19,826,691.29 SCHNEIDER ELECTRIC 4834108 SU_FP 115,000 6,097,843.24 SCOT POWER PLC 0.5 B125RK8 SPW_LN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 10,183,893.86 SEVEN 8 I HOLDINGS CO. B0FS5D6 3382_JP 520,000 18,331,037.22 SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SCONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,995,143.91	ROCHE HLDGS AG GEN	7110388	ROG_VX		80,000	7,285,433.68	
ROYAL BK SCOT GBP 0754783 RBS_LN 600,000 19,826,691.29 SCHNEIDER ELECTRIC 4834108 SU_FP 115,000 6,097,843.24 SCOT POWER PLC 0.5 B125RK8 SPW_LN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 10,183,893.86 SEVEN 8 I HOLDINGS CO. B0FS5D6 3382_JP 520,000 18,331,037.22 SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SCONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 685602 8403_JP 2,400,000 13,998,143.91	ROLL-ROYCE GROUP B SHS ENT	B035090	RR/BE_LN		112,302,000	0.00	
SCHNEIDER ELECTRIC 4834108 SU_FP 115,000 6,097,843.24 SCOT POWER PLC 0.5 B125RK8 SPW_LN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 10,183,893.86 SEVEN & I HOLDINGS CO. B0FSD6 3382_JP 520,000 18,331,037.22 SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,995,143.91 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP	ROLLS-ROYCE GROUP PLC	3283648	RR/_LN		3,060,000	4,761,719.82	
SCOT POWER PLC 0.5 B 125RK8 SPW_LN 675,000 5,627,965.74 SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 10,183,893.86 SEVEN & I HOLDINGS CO. B0FS5D6 3382_JP 520,000 18,331,037.22 SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,994,166.51 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 1,150,000 10,183,893.86 520,000 10,183,893.86 10,180,000 10,1	ROYAL BK SCOT GBP	0754783	RBS_LN		600,000	19,826,691.29	
SEKISUI HOUSE Y50 6793906 1928_JP 1,150,000 10,183,893.86 SEVEN & I HOLDINGS CO. B0FS5D6 3382_JP 520,000 18,331,037.22 SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,945,166.51 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 2,400,000 13,998,143.91	SCHNEIDER ELECTRIC	4834108	SU_FP		115,000	6,097,843.24	
SEVEN & I HOLDINGS CO. B0FS5D6 3382_JP 520,000 18,331,037.22 SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,945,166.51 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 2,400,000 13,998,143.91	SCOT POWER PLC 0.5	B125RK8	SPW_LN		675,000	5,627,965.74	
SIEMENS AG DEM 5.0 5727973 SIE_GY 155,000 9,076,800.55 SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,945,166.51 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 2,400,000 13,998,143.91	SEKISUI HOUSE Y50	6793906	1928_JP		1,150,000	10,183,893.86	
SINGAPORE AIRLINES 6811734 SIA_SP 660,000 5,099,769.40 SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,945,166.51 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 2,400,000 13,998,143.91	SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP		520,000	18,331,037.22	
SINGAPORE TELECOMM B02PY22 ST_SP 4,275,000 6,843,349.31 SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,945,166.51 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 2,400,000 13,998,143.91	SIEMENS AG DEM 5.0	5727973	SIE_GY		155,000	9,076,800.55	
SONY CORP JPY50 6821506 6758_JP 455,000 15,992,440.01 ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,945,166.51 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 2,400,000 13,998,143.91	SINGAPORE AIRLINES	6811734	SIA_SP		660,000	5,099,769.40	
ST. IVES PLC 0768900 SIV_LN 5,213,741 23,045,954.65 SUMITOMO OSAKA CMT 685848 5232_JP 5,250,000 13,945,166.51 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 2,400,000 13,998,143.91	SINGAPORE TELECOMM	B02PY22	ST_SP		4,275,000	6,843,349.31	
SUMITOMO OSAKA CMT 6858548 5232_JP 5,250,000 13,945,166.51 SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 2,400,000 13,998,143.91	SONY CORP JPY50	6821506	6758_JP		455,000	15,992,440.01	
SUMITOMO TRUST+BKG JPY 50.0 6859002 8403_JP 2,400,000 13,998,143.91	ST. IVES PLC	0768900	SIV_LN		5,213,741	23,045,954.65	
	SUMITOMO OSAKA CMT	6858548	5232_JP		5,250,000	13,945,166.51	
SUN HUNG KAI PROPE 6859927 16_HK 1,519,300 10,949,591.52	SUMITOMO TRUST+BKG JPY 50.0	6859002	8403_JP		2,400,000	13,998,143.91	
	SUN HUNG KAI PROPE	6859927	16_HK		1,519,300	10,949,591.52	



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DESCRIPTION	IDENTIFIER	TICKER			PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATION	AL - Internal			
			Market: INTERNAL EAR	E			
			Portfolio: I-EAFEVAL Instrument: ICOM	EAFE VALUE INTERNATIONAL COMM	ON STOCKS		
SWISS REINSURANCE	7189816	RUKN_VX			289,999	23,439,269.75	
SYNGENTA CHF	4356646	SYNN_VX			94,000	5,180,551.53	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP			227,400	9,342,286.37	
TELECOM CORP OF NEW ZEALAND	6881436	TEL_NZ			7,050,000	18,397,272.24	
TELEFONICA SA	5732524	TEF_SM			785,200	8,467,402.26	
TOKYO GAS CO Y50	6895448	9531_JP			2,076,000	5,688,772.18	
TOTAL SA	B15C557	FP_FP			338,800	9,322,095.43	
ТОТО Ү50	6897466	5332_JP			965,000	7,600,404.42	
UBS AG-REG	B18YFJ4	UBSN_VX			500,000	11,787,100.33	
UNICREDITO ITALIAN	4232445	UC_IM			2,200,000	9,772,698.94	
UPM-KYMMENE CORP F	5051252	UPM1V_FH			625,000	9,154,395.23	
UTD UTILITIES ORD	0646233	UU/_LN			1,594,444	9,423,639.45	
VALEO FRF20	4937579	FR_FP			305,000	12,934,803.33	
VODAFONE GROUP	B16GWD5	VOD_LN			7,218,750	24,222,412.21	
WEIR GROUP	0946580	WEIR_LN			1,000,000	3,782,042.72	
WESDOME GOLD MINES LTD	B0Y90N5	WDO_CN			2,500,000	4,802,414.16	
INTERNATIONAL COMMON STOCKS TOTAL					313,369,732	1,149,065,574.81	
			Instrument: INTF	INTERNATIONAL FUNDS	3		
EAFE VALUE	IL-EAFEVAL				2,012,853	201,285,291.81	
INTERNATIONAL FUNDS TOTAL					2,012,853	201,285,291.81	
EAFE VALUE TOTAL					315,382,585	1,350,350,866.62	2,033,550,297.10



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				PAR/	BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER	TICKER	O INTERNATIONAL	SHARES	VALUE	
			Group: INTERNATIONAL			
			Market: INTERNAL EAFE Portfolio: I-LAZAR Instrument: CTRY	TRANSITION ACCOUNT COUNTRY FUNDS - CLOSED END		
ISRAEL FUND	0457242	ISR_LN		571,389	0.00	
COUNTRY FUNDS - CLOSED END TOTAL				571,389	0.00	
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
ADVANTECH CO LTD	6202673	2395_TT		1	0.00	
BRASIL TELECOM	2880385	BRTO4_BZ		1,921,077	0.00	
CIA VALE DO RIO DO	B011X91	VALE_BZ		83,300	0.00	
TELECOM ASIA RTS	94F1516	94F1516		535,516	0.00	
YULON MOTOR COMPANY	6988597	2201_TT		1	0.00	
INTERNATIONAL COMMON STOCKS TOTA	AL.			2,539,895	0.00	
			Instrument: INTF	INTERNATIONAL FUNDS		
LAZARD FRERES - LQR	IL-LAZ			5,510	551,035.10	
INTERNATIONAL FUNDS TOTAL				5,510	551,035.10	
TRANSITION ACCOUNT TOTAL				3,116,794	551,035.10	586,131.16



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DESCRIPTION	IDENTIFIER	TICKER			AR/ ARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATION	IAL - Internal			
			Market: INTERNAL EA				
			Portfolio: I-PAN	INTERNAL CAMMON STOCKS			
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS	•		
A P MOLLER MAERSK A/S	4253048	MAERSKB_DC			529	2,525,067.97	
AEGON NV	5927375	AGN_NA			18,523	715,133.42	
ALLIANZ AG NPV(REG	5231485	ALV_GY			9,500	2,586,325.08	
ALLIED IRISH BANKS	4020684	ALBK_ID		49	97,464	5,023,169.33	
ASSIC GENERALI SPA	4056719	G_IM		2	22,275	572,623.94	
ASTRAZENECA GBP 0.	0989529	AZN_LN		6	55,334	2,428,919.26	
BARCLAYS PLC ORD G	3134865	BARC_LN		25	56,040	1,614,543.87	
BAYER AG COM NPV	5069211	BAY_GY		2	25,500	1,062,326.04	
BNP PARIBAS	7309681	BNP_FP		2	24,624	885,754.62	
BOEHLER-UDDEHOLM A	4121305	BUD_AV		2	23,600	246,123.69	
BP AMOCO	0798059	BP/_LN		74	12,115	5,507,129.66	
BT GROUP	3091357	BT/A_LN		20	00,304	1,608,236.05	
CANON INC JPY50	6172323	7751_JP		9	97,500	1,728,924.45	
CAPITALAND LIMITED	6309303	CAPL_SP		63	31,469	762,836.51	
CAPITALCOMMERCIAL TRUST	B011YD2	CCT_SP		12	26,293	133,354.28	
CARLSBERG A/S	4169219	CARLB_DC			7,400	295,775.97	
CARREFOUR EUR 2.5	5641567	CA_FP			16,848	964,330.49	
CHARTERED SEMICONDUCTOR	6180917	CSM_SP		30)1,834	755,413.30	
CHEUNG KONG(HLDGS)	6190273	1_HK		(62,000	682,926.32	
CIA VALE DO RIO DO	B011X91	VALE_BZ			8,684	0.00	
CITY DEVELOPMENTS	6197928	CIT_SP		40	07,300	1,742,989.59	
CREDIT SUISSE GROUP	7171589	CSGN_VX		2	20,883	949,566.60	
CRH	4182249	CRH_ID		25	50,583	3,371,008.76	
DAIMLERCHRYSLER AG	5529027	DCX_GY		2	25,500	1,770,876.93	
DANISCO A/S	4155586	DCO_DC			14,200	601,763.75	
DANSKE BANK	4588825	DANSKE_DC			26,000	1,414,017.79	
DBS GROUP HOLDINGS	6175203	DBS_SP			91,359	3,736,406.99	
DELHAIZE-LE LION N	4262118	_ DELB_BB			20,589	1,197,999.10	
DEN NORSKE BANK NO	4263304	_ DNBNOR_NO			37,000	811,223.34	
DEUTSCHE BANK AG O	5750355	DBK_GY			10,500	665,174.76	
					-,	,	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATION	AL - Internal		
			Market: INTERNAL EA			
			Portfolio: I-PAN Instrument: ICOM	INTERNAL EAFE TOPDOWN INTERNATIONAL COMMON STOCKS		
			modulion. 100M			
DEUTSCHE TELEKOM D	5842359	DTE_GY		63,300	2,908,340.22	
DIAGEO ORD GBP 28.	0237400	DGE_LN		84,362	846,695.96	
E.ON AG	4942904	EOA_GY		22,400	1,205,422.74	
EAST JAPAN RAILWAY	6298542	9020_JP		309	1,679,776.91	
ENI SPA	7145056	ENI_IM		64,500	747,769.60	
ERSTE BANK DER OESTER SPARK	5289837	EBS_AV		66,300	888,892.20	
FLUGHAFEN WIEN AG	4359690	FLU_AV		7,601	293,646.79	
FORTIS	7266139	FORB_BB		234,987	6,743,752.72	
GKN ORSH 0.5GBP	3064650	GKN_LN		42,431	453,733.72	
GLAXOSMITHKLINE	0925288	GSK_LN		230,279	5,296,791.48	
GPE BRUX LAMBERT	7097328	GBL_BB		41,656	1,924,668.73	
GROUP DANONE ORD	B018SX1	BN_FP		11,662	747,235.07	
HANG SENG BANK HK	6408374	11_HK		33,800	421,926.71	
HAW PAW CORP LTD S	6415523	HPAR_SP		17,159	33,668.22	
HITACHI Y50	6429104	6501_JP		380,000	3,640,545.01	
HONDA MOTOR CO COM	6435145	7267_JP		185,200	3,134,644.60	
HONG KONG ELECTRIC HKD1	6435327	6_HK		122,000	390,526.60	
HSBC HOLDINGS ORD	0540528	HSBA_LN		330,611	3,298,820.82	
HUTCHISON TELECOMMUNICATIONS	B032D70	2332_HK		906	670.06	
HUTCHISON WHAMPOA	6448068	13_HK		68,000	655,574.26	
INBEV	4755317	INB_BB		61,459	2,048,156.02	
INDEPENDENT NEWS & MEDIA	4699103	INWS_ID		266,112	1,021,733.98	
ING GROEP NV NLG1	7154182	INGA_NA		35,265	1,164,320.52	
IRISH LIFE & PERMANENT	4455253	IPM_ID		133,281	1,261,382.00	
KBC GROUP	4497749	KBC_BB		98,033	4,816,648.34	
KEPPEL CORP ORD SG	6490263	KEP_SP		268,100	592,651.92	
KERRY GROUP PLC-A	4519579	KYG_ID		74,102	932,857.58	
LANXESS	B05M8B7	LXS_GY		2,550	49,345.75	
LLOYDS TSB GROUP O	0870612	LLOY_LN		179,923	1,950,096.13	
L"OREAL FRF10	4057808	OR_FP		9,268	447,798.63	



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DESCRIPTION	IDENTIFIER	TICKER		PA SHAI		BOOK VALUE	MARKET VALUE
			Group: INTERNATIO	NAL - Internal			
			Market: INTERNAL E				
			Portfolio: I-PAN Instrument: ICOM	INTERNAL EAFE TOPDOWN INTERNATIONAL COMMON STOCKS			
MATSUSHITA ELC IND	6572707	6752_JP			3,000	4,870,895.67	
MAYR-MELNHOF KARTO	4563640	MMK_AV			6,200	296,865.14	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP			434	6,402,421.75	
MIZUHO FINANCIAL GROUP	6591014	8411_JP			536	5,364,704.60	
MUNCHENER RUCKVS	5294121	MUV2_GY			3,100	650,776.30	
NESTLE SA CHF	7123870	NESN_VX		1	0,718	1,887,967.69	
NIPPON TEL+TEL CP	6641373	9432_JP			267	2,530,596.42	
NOKIA(AB)OY EUR0.2	5902941	NOK1V_FH		1,18	3,976	16,472,410.26	
NOMURA HOLDINGS, INC.	6643108	8604_JP		22	1,000	4,149,560.04	
NORSK HYDRO AS NOK	B11HK39	NHY_NO		31	9,900	2,426,565.74	
NORSKE SKOGINDUSTRIER ASA	7070396	NSG_NO		2	6,435	400,663.30	
NOVARTIS AG CHF 20	7103065	NOVN_VX		7	6,799	2,812,071.77	
NOVO NORDISK A/S-B	7077524	NOVOB_DC		11	8,285	2,833,243.79	
NOVOZYMES A/S-B	4658535	NZYMB_DC		1	5,000	175,584.54	
OEST ELEKTRIZITATS	4661607	VER_AV		13	9,000	1,869,506.67	
OMV AG AUSH100	4651459	OMV_AV		18	5,000	1,585,124.25	
ORKLA ASA NWKR 6.2	5459715	ORK_NO		5	2,600	952,173.87	
OVERSEAS CHINESE BANKING CORP	B0F9V20	OCBC_SP		84	4,920	2,866,072.25	
PHILIPS ELECTRONICS	5986622	PHIA_NA		2	9,037	983,978.14	
ROCHE HLDGS AG GEN	7110388	ROG_VX		2	2,050	2,067,390.63	
ROYAL BK SCOT GBP	0754783	RBS_LN		6	4,455	983,361.38	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN		6	7,030	2,032,768.04	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN		6	2,063	1,770,024.78	
SAMPO-LEONIA INSURANCE COMPANY	5226038	SAMAS_FH		8	5,250	558,810.28	
SANOFI-AVENTIS	5671735	SAN_FP		2	1,437	1,027,437.05	
SAP AG	4846288	SAP_GY		3	2,400	1,048,448.22	
SIEMENS AG DEM 5.0	5727973	SIE_GY		1	8,300	983,600.85	
SINGAPORE AIRLINES	6811734	SIA_SP		47	3,300	3,565,994.70	
SINGAPORE PRESS HO	B012899	SPH_SP		75	3,100	2,279,492.05	
SINGAPORE TECH ENG	6043214	STE_SP			2,800	1,345,856.07	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARE	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONAL	- Internal		
			Market: INTERNAL EAFE			
			Portfolio: I-PAN Instrument: ICOM	INTERNAL EAFE TOPDOWN INTERNATIONAL COMMON STOCKS		
			instrument. IOOM			
SINGAPORE TELECOMM	B02PY22	ST_SP		2,367,9		
SOLVAY SA NPV	4821100	SOLB_BB		27,4		
SONY CORP JPY50	6821506	6758_JP		74,1	00 3,435,310.77	
STORA ENSO OY J-R	5072673	STERV_FH		84,8	00 1,018,910.48	
STOREBRAND ASA NOK	4852832	STB_NO		66,6	00 474,394.54	
SUEZ EUR	7118047	SZE_FP		93,2	5,349,834.99	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP		4	88 6,252,504.09	
SUN HUNG KAI PROPE	6859927	16_HK		68,0	00 636,214.67	
SWISS REINSURANCE	7189816	RUKN_VX		5,5	02 500,455.81	
SWISSCOM AG CHF25(5533976	SCMN_VX		1,6	73 570,682.49	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP		96,0	00 3,510,375.03	
TELECOM ITALIA SPA	7634394	TIT_IM		11,0	73 22,082.92	
TELENOR ASA	4732495	TEL_NO		421,0	98 1,798,238.68	
TELIASONERA	5978384	TLSN_SS		463,1	48 7,932,289.27	
TESCO PLC	0884709	TSCO_LN		310,3	01 869,078.54	
TIETOENATOR CORP OYJ	5479702	TIE1V_FH		46,0	1,366,746.04	
TOKYO ELEC POWER Y	6895404	9501_JP		116,5	00 2,746,241.65	
TOMRA SYSTEMS ASA	4730875	TOM_NO		42,7	50 673,127.39	
TOTAL SA	B15C557	FP_FP		69,8	24 1,688,951.89	
TOYOTA MOTOR CORP	6900643	7203_JP		287,7	00 8,454,596.09	
UBS AG-REG	B18YFJ4	UBSN_VX		95,5	46 2,224,757.63	
UCB ORD BEF	5596991	UCB_BB		47,3	88 1,813,543.28	
UNICREDITO ITALIAN	4232445	UC_IM		122,0	00 543,558.29	
UNILEVER NV CERT.	B12T3J1	UNA_NA		32,8	98 640,093.17	
UOL GROUP	6916781	UOB_SP		419,7	26 2,722,798.16	
UPM-KYMMENE CORP F	5051252	UPM1V_FH		133,9	60 1,812,224.32	
UTD O/S LAND SG 1	6916844	UOL_SP		41,9	72 42,891.68	
VESTAS WIND SYSTEMS A/S	5964651	VWS_DC		20,0	00 619,920.48	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP		11,6		
VODAFONE GROUP	B16GWD5	VOD LN		2,056,7		
		_		_,,,,,	, ,	



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				PAR/	BOOK	MARKET
DESCRIPTION	IDENTIFIER	TICKER		SHARES	VALUE	VALUE
			Group: INTERNATIONAL - Ir	iternal		
			Market: INTERNAL EAFE			
			Portfolio: I-PAN	INTERNAL EAFE TOPDOWN		
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
WIENERBERGER BAUST	5699373	WIE_AV		53,700	1,152,275.00	
YARA INTERNATIONAL ASA	7751259	YAR_NO		63,980	283,841.40	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX		3,287	1,579,272.57	
INTERNATIONAL COMMON STOCKS TOTAL				21,662,650	247,087,884.40	
			Instrument: INTF	INTERNATIONAL FUNDS		
PANAGORA - LQR	IL-PAN			3	291.86	
INTERNATIONAL FUNDS TOTAL				3	291.86	
			Instrument: INTL WARRANT	INTERNATIONAL WARRANT		
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB		78,000	0.00	
INTERNATIONAL WARRANT TOTAL				78,000	0.00	
INTERNAL EAFE TOPDOWN TOTAL				21,740,653	247,088,176.26	423,607,796.20



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
DESCRIPTION .	IDENTIFIER	HOREN	Group: INTERNATIONAL			
			Market: INTERNAL EAFE			
			Portfolio: I-QUAN	EAFE QUANTITATIVE PORTFOLIO		
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
3 I GROUP	B16PV02	III_LN		308,460	4,960,755.06	
ABB LIMITED CHF2.50	7108899	ABBN_VX		58,091	604,121.05	
ACCOR FRF100	5852842	AC_FP		6,332	265,815.67	
ACERGY	5258246	ACY_NO		114,700	948,599.97	
ACERINOX SA	B01ZVZ5	ACX_SM		56,681	1,588,138.88	
ACOM CO Y50	6049784	8572_JP		7,520	563,939.51	
ACS ACTIVIDADES	B01FLQ6	AAD_LN		66,624	3,734,482.17	
ADIDAS AG	4031976	ADS_GY		42,174	1,702,379.27	
AGFA GEVAERT NV	5689051	AGFB_BB		48,577	958,661.86	
AGNICO-EAGLE MINES	2009823	AEM_CN		6,400	277,757.28	
AIFUL CORP JPY 50	6019419	8515_JP		148,500	5,596,695.83	
AIR FRANCE	4916039	AF_FP		84,007	2,119,271.93	
AIR LIQUIDE	4011406	AI_FP		23,903	4,744,621.86	
ALCAN ALUMINIUM LTD	2013200	AL_CN		11,300	427,450.00	
ALCATEL EUR 2.0	5975006	ALU_FP		64,904	869,234.92	
ALFRESA HOLDINGS	6687214	2784_JP		6,600	430,791.60	
ALLGREEN PROPERTIES	6153629	AG_SP		580,000	502,843.21	
ALLIANCE BOOTS PLC	B0P7Y25	AB/_LN		40,713	574,298.90	
ALLIANZ AG NPV(REG	5231485	ALV_GY		65,212	7,888,033.48	
ALLIED IRISH BANKS	4020684	ALBK_ID		43,631	744,032.34	
ALPS ELECTRIC CO Y	6021500	6770_JP		29,600	442,872.34	
ALSTOM RGPT	B0DJ8Q5	ALO_FP		14,814	1,822,665.74	
ALUMINA LTD	6954985	AWC_AU		15,658	70,263.44	
AMADA CO Y50	6022105	6113_JP		74,000	284,407.23	
AMCOR ORD NPV	6066608	AMC_AU		13,390	78,396.70	
AMP ORD AUD3	6709958	AMP_AU		30,425	166,214.39	
ARISTOCRAT LEISURE LIMITED	6253983	ALL_AU		4,646	40,515.79	
ASAHI BREWERIES Y5	6054409	2502_JP		82,000	1,073,434.80	
ASAHI GLASS CO JPY	6055208	5201_JP		42,100	440,742.59	
ASAHI KASEI CORPORATION	6054603	3407_JP		97,000	649,770.76	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONA			
			Market: INTERNAL EAF	E		
			Portfolio: I-QUAN	EAFE QUANTITATIVE PORTFOLIO		
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
ASSIC GENERALI SPA	4056719	G_IM		136,001	5,548,588.44	
ASTRAZENECA GBP 0.	0989529	AZN_LN		72,824	2,878,060.14	
AUSTRALIA + NEW ZEALAND BANK GROUP	6065586	ANZ_AU		38,150	612,299.24	
AXA EUR 2.29	7088429	CS_FP		278,297	7,678,710.79	
BANCA MONTE DEI PASCHI SIENA	7128541	BMPS_IM		225,982	1,347,670.97	
BANCHE POPOLARI UNITE	7622225	BPU_IM		171,697	4,736,139.30	
BANCO BILBAO - BBVA	5501906	BBVA_SM		430,472	10,496,148.07	
BANCO BPI SA	5721759	BPIN_PL		148,724	1,104,983.20	
BANCO COMERCIAL PORTUGUES	5812493	BCP_PL		520,775	1,598,499.80	
BANCO ESPIRITO SANTO	4058061	BESNN_PL		81,106	1,245,895.79	
BANCO POPOLARE DI VERONA	7378261	BPVN_IM		101,927	2,805,269.51	
BANCO POPULAR	B0BV6K3	POP_SM		294,660	5,296,955.71	
BANK OF IRELAND	3070732	BKIR_ID		49,134	701,709.99	
BANK OF MONTREAL	2076009	BMO_CN		23,100	1,088,789.37	
BANK OF NOVA SCOTIA	2076281	BNS_CN		46,200	1,585,051.82	
BARCLAYS PLC ORD G	3134865	BARC_LN		449,067	2,851,957.82	
BARRICK GOLD CORP	2024644	ABX_CN		21,811	439,029.60	
BASF AG DEM ORD SH	5086577	BAS_GY		101,825	5,183,857.00	
BAYER AG COM NPV	5069211	BAY_GY		114,516	3,019,975.09	
BCA POP DI MILANO	4072168	BPM_IM		118,141	1,552,640.98	
BCE INC	B188TH2	BCE_CN		10,065	238,660.41	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM		643,249	11,980,083.31	
BEKAERT SA NPV	5827431	BEKB_BB		17,592	1,667,115.08	
BG GROUP ORD	0876289	BG/_LN		244,245	931,118.32	
BHP LIMITED	6144690	BHP_AU		65,722	836,260.96	
BHP STEEL LTD	6533232	BSL_AU		10,716	70,800.73	
BIC FRF 25.0	5298781	BB_FP		9,578	561,201.37	
BILLITON PLC	0056650	BLT_LN		180,584	875,245.02	
BNP PARIBAS	7309681	BNP_FP		167,269	13,313,376.01	
BOEHLER-UDDEHOLM A	4121305	BUD_AV		14,962	598,481.48	



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Course NTERNATONAL - Internal National Profition Profitio	DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
Post Delice (1) Post Delice (1) Application (2) Applicati				Group: INTERNATIONA	AL - Internal		
BORAL IMITED 1670 (1982) INTERNATIONAL COMMENTATION BORAL IMITED 4007121 BLPP 93 3,586,63 BOYLONGUES 4007121 BLPP 99 3,680,63 BORAL MOCO 0798030 PLP IN 99,04 710,875,03 BIRLABES INDISTION BIFJOOL BEBAU 4,983,70 445,83 BIRLAGESTOR CORP 618,92 1818,92 40,193,70 457,243 BIRLAGESTOR CORP 618,92 1818,92 1818,92 1818,92 1818,92 BIRLAGE TORACCO 602540 BLY IN 182,92 1818,92 1818,92 BIRLISH CHARCCO 01819 BLY IN 182,92 1818,92 1818,92 BIRLISH CHARCCO 1930 1818,92 1818,92 1818,92 1818,92 1818,92 BIRLISH CHARCCO 1930 1819,92 1818,92 1818,92 1818,92 1818,92 1818,92 BIRLISH CHARCCO 1931 1818,92 1818,92 1818,92 1818,92 1818,92 1818,92 1818,92							
BOTYGUES 400/21 BY-PI 198 3,808.08 BPANDOCO 098699 PP_LN 480.47 17,108,756.37 BRANDELSTOR 091600 208.04 24,947 11,408,233 BRIANDESTORE CORP J 6132101 5188_PL 27,900 429,230.75 BRISA ALTO ESTRADAS 63052 BRISA PL 31,000 367,241.2 BRIT AMER TOSACCO 63054 ARTS. LN 32,000 120,879 137,000.89 BRIT SHAR ROSPACE 03549 BATS. LN 32,000 120,879 131,300.18 BRITISH SHAY ROSPACE 03549 BATS. LN 32,000 120,200 131,300.18 BRITISH SHAY ROSPACE 03761 BALL LN 32,000 120,200 131,300.18 BRITISH SHAY ROSPACE 03761 BALL LN 32,000 120,300.20 131,300.18 BRITISH SHAY ROSPACE 03761 BALL LN 32,000 120,300.20 120,300.20 BRITISH SHAY ROSPACE 03761 24,000 23,000 32,000.20 120,200.20 <							
BP AMOCO 079805 BP / LI 98.00 98.00 7.08,708,703 7.08,708,703 BRAMBES INDS LTOR B1FJ0CO XDR AU 24,967 144,823,33 144,823,33 144,823,33 144,823,33 181,87 80.00 27,900 428,220,75 1815,41 80.00 181,87 80.00 181,87 80.00 181,87 80.00 19,000	BORAL LIMITED	6218670	BLD_AU		10,310	55,564.32	
BRAMLES INDS LTD BIF JOO BXB AU 41,469 23 BRIDGES TONE CORP J 6132101 5108 JP 427,000 429,207.5 BRIDGA LATO ESTRADAS 5803925 BRIS LA LI 131,157 857,243.12 BRIT AMBET DOBACCO 269590 BATS LIN 130,979 1,037,081.99 BRITISH AEROSPACE 1036701 BLND_LIN 132,039 1,913,921.55 BRITISH LAND CO AR 1036701 BLND_LIN 120,037 1,813,630.09 BRITISH SKY SPROADC 101902 BML/LA CN 23,600 1,813,630.09 BRITISH SKY SPROADC 901957 BML/LA CN 23,600 44,162.28 BT GROUP 901957 BTAL N 662,354 3,570,320.78 BT GROUP 911957 BTAL N 662,354 3,570,320.78 CAMECO CORP 101903 132,868 1,780,619.77 CANDAIN NATE BALWAY CO 216160 CC, CN 15,000 384,627.10 CANDAIN NATE BALWAY CO 17273 CP, CN 15,000 1,911,400.10 CANDAIN NATE BALWAY CO	BOUYGUES	4002121	EN_FP		99	3,680.86	
BRIDGESTONE CORPJ 6132101 5108_JP 47,000 429,230.75 BRISA ALOT ESTRADAS 600925 BRISA REL 81,157 657,243.12 657,243.12 BRIT ALARET CORACCO 028340 BAL_N 120,000 120,000 1,1913,921.65 BRITISH LARD CO OR 013670 BLN LN 160,000 160,000 2,589,721.2 BRITISH SHY BROADC 01470 SY_LN 120,000 341,152.3 1,780,167.2 BROOK/FIEL ASSET MANAGEMENT 309357 BMLVIACN 23,000 341,152.3 1,780,197.2 BURBERY GROUP 3174300 BRBY_LN 213,000 313,000 313,000.7 CAMECO CORP 16160 COC_QN 10,000 313,600.97 1,780,197.7 CAMECO CORP 217652 CM CN 10 30,000.97 341,600.97 CAMADAN PATUR LE RESOURCES 217552 CM CN 10 30,000.97 341,424.7 CANDAN PAGEMER FS 217153 CP CP 13,000 4,941,424.7 CANDAN PAGEMER FS 217253 CP CP	BP AMOCO	0798059	BP/_LN		980,470	7,108,750.37	
BRISA AUTO ESTRADAS \$80395 BRISA PL \$1,157 \$67,243.12 BRIT MARET TORACCO 267580 2675 LA 120,879 1,037,081.99 BRITISH LARD CO OR 0136701 BIND LA 362,330 1,913,912.65 BRITISH LAND CO OR 014192 BIND LA 162,627,372.12 BRITISH SASET MANAGEMENT 202590 BALLAC 23,000 384,152.28 BURGERRY GROUP 3174300 BEY LN 662,34 3,730,20.78 BURBERRY GROUP 3174300 BEY LN 213,832 1,730,10.19 CAM IMBERIAL BK OF COMMERCE 2170520 CC_C 19,00 30,302,78 CAN IMBERIAL BK OF COMMERCE 2170520 CM_C 10,10 80,979,57 CANDAINA NATURAL RESOURCES 2171573 CM_C 16,10 30,676,13 CANDAINA NATURAL RESOURCES 2171573 CM_C 19,00 30,761,14 CANDAINA NATURAL RESOURCES 2171573 CM_C 19,00 30,41,14,14 CANDAIN ANTERIL MAPAIN INC 6172453 600,14 10,10 30,61,14,14 <	BRAMBLES INDS LTD	B1FJ0C0	BXB_AU		24,987	144,632.33	
BRITAMER TOBACCO 0267860 BATS LN 120,879 1,037,081.99 BRITISH AEROSPACE 0263444 BALIN 382,390 1,913,921.65 BRITISH LAND CO OR 0136701 BLND LN 104,829 2,655,732.12 BRITISH SKY BROAC 014192 BSY_LN 182,037 1,813,630.09 BROOKFIELD ASSET MANAGEMENT 202599 AMLWA CN 23,000 844,152.28 BURBERRY GROUP 317430 BTY_LN 662,354 3,570,320.78 CAMECO CORP 2166160 CCC_CN 9,000 323,685.80 CAMINDERIAL BK OF COMMERCE 2170525 CM_CN 10,100 850,979.57 CANADIAN NATURAL RESOURCES 2170525 CM_CN 15,000 338,627.10 CANADIAN PACIFIC RALWAY CO 2180632 CP_CN 7,000 30,402.10 CANADIAN PACIFIC RALWAY CO 6172232 751_JP 139,000 49,414,424.7 CANON INGARETING JAPAN INC 6172453 406,01 915,826.54 CAPLE SALING JAPAN INC 6172453 606,19 44,000 <td< td=""><td>BRIDGESTONE CORP J</td><td>6132101</td><td>5108_JP</td><td></td><td>27,900</td><td>429,230.75</td><td></td></td<>	BRIDGESTONE CORP J	6132101	5108_JP		27,900	429,230.75	
BRITISH AEROSPACE 026394 BA_IN 382,30 1,913,921,65 BRITISH LAND CO CR 018701 BIND IN 104,829 2,685,732,12 BRITISH SKY BROADC 0141192 BSY LIN 102,307 1,313,630,09 BROCKFIELD ASSET MANAGEMENT 929,599 BMI/LN CN 22,600 44,152,28 BT GROUP 3091367 BTAL LN 662,354 3,570,320,78 BURBERRY GROUP 2166160 COC, CN 9,00 132,869 CAMECO CORP 2166160 COC, CN 9,00 132,869 CAN IMPERIAL BK OF COMMERCE 2176525 CM_CN 10,100 889,978,57 CANDIAN NATURAL RESOURCES 217653 CNC_CN 15,900 336,761,43 CANDAIAN PACIFIC RAILWYLTD 279315 CP_CN 7,20 207,001,97 CANON INARRETING JAPAN INC 6172323 751_1P 408,00 494,424,47 CAPI GEMINI FRF 40. 617345 8080_JP 417,41 762,211.8 CAPI FULL ALSAPA 715460 267,60 17,24 762,211.8	BRISA AUTO ESTRADAS	5803925	BRISA_PL		81,157	857,243.12	
BRITISH LAND CO OR 1036711 BLN_LN 104,829 2,695,732.12 BRITISH SKY BROADC 0141192 BSY_LN 182,037 1,831,630.09 BROOKFIELD ASSET MANAGEMENT 202599 BAMLIVA_CN 23,000 344,152.28 BURBERRY GROUP 3174300 BRBY_LN 266,254 3,703,207.8 CAMECO CORP 166160 CCO_CN 9,000 132,685.80 CAN IMPERIAL BK OF COMMERCE 2170525 CM_CN 10,100 386,979.57 CANADIAN ATTI RALIWAY CO 2180532 CM_CN 15,900 384,627.10 CANADIAN PACIFIC FAILWAY LTD 2793115 CP_CN 15,000 38,627.10 CANDA INAN PACIFIC FAILWAY LTD 2793115 CP_CN 139,200 4,941,424.47 CANDIAN PACIFIC FAILWAY LTD 2793115 CP_CN 139,200 4,941,424.47 CANDIAN PACIFIC FAILWAY LTD 417243 755_LIP 139,200 4,941,424.47 CANDIAN PACIFIC FAILWAY LTD 417243 762_LIN BA 141,424.47 141,424.47 CANDIAN PACIFIC FAILWAY LTD 417245	BRIT AMER TOBACCO	0287580	BATS_LN		120,879	1,037,081.99	
BRITISH SKY BROADC 0141192 BSY_LN 182,037 1,81,630.09 BROCKFIELD ASSET MANAGEMENT 2092599 BAMLVA_CN 23,600 844,152.28 BT GROUP 3091357 BTA_LN 662,334 3,570,320.78 BURBERRY GROUP 2166160 COC_ON 213,832 1,780,619.77 CAMECO CORP 2166160 COC_ON 9,000 33,865.80 CANIMPERILA BK OF COMMERCE 2170525 CM_CN 10,100 850,979.57 CANADIAN NATL RAILWAY CO 2180632 CNR_CN 10,100 336,761.43 CANADIAN PACIFIC RAILWAY LTD 2793115 CP_CN 7,200 207,001.97 CANON MARKETING JAPAN INC 6172453 760.21 313,000 391,862.71 CAP GEMINI FREF 40 4163437 CAP_FP 12,743 762,211.18 CAP GEMINI FREF 40 4163437 CAP_LS 230,000 389,105.02 CAP LITALIA SPA 7154699 CAP_LS 230,000 389,105.02 CAPITALIA SPA 7154699 CAP_LS 37,842 2,218,296.46	BRITISH AEROSPACE	0263494	BA/_LN		382,390	1,913,921.65	
BROOKFIELD ASSET MANAGEMENT 2092591 BMUVIA_CN 23,600 844,152.28 BT GROUP 3091357 BTA_LN 662,354 3,570,320.78 BURBERRY GROUP 217400 8RBY_LN 213,832 1,780,619.77 CAMECO CORP 2166160 COC_ON 3,000 132,885.80 CAN IMPERIAL BK OF COMMERCE 2170525 CM_CN 10,100 850,979,57 CANDIAN NATL RALIWAY CO 2180632 CNR_CN 15,900 334,627,10 CANADIAN NATURAL RESOURCES 2171573 CNC_CN 16,100 336,761,43 CANADIAN PACIFIC RAILWAY LTD 2793115 CP_CN 17,200 207,001,97 CANON MARKETING JAPAN INC 6172433 8060_JP 44,000 915,826,54 CAP GEMINI FER 40. 4180,437 762211.18 762,211.18 CAP GEMINI FER 40. 430,900 1,121,482,36 CAP LEP 25,000 389,105,02 CAPITALAND LIMITED 630903 CAPL 280,000 389,105,02 CARREFOUR EUR 2.5 541669 24,001,413,39 <td< td=""><td>BRITISH LAND CO OR</td><td>0136701</td><td>BLND_LN</td><td></td><td>104,829</td><td>2,695,732.12</td><td></td></td<>	BRITISH LAND CO OR	0136701	BLND_LN		104,829	2,695,732.12	
BT GROUP 3091357 BT/LIN 662,354 3,570,320.78 BURBERRY GROUP 3174300 BRBY_LIN 213,832 1,780,619.77 CAMECO CORP 2166160 CCO_CN 9,000 132,685.80 CAN IMPERIAL BK OF COMMERCE 2170525 CM_CN 10,100 365,979.57 CANADIAN NATURAL RESOURCES 2171573 CNO_CN 15,000 334,627.10 CANADIAN PACIFIC RAILWAY LTD 2793115 CNC_CN 15,000 307,001.97 CANON INC. JPYS0 6172323 7751.JP 139,200 4,941,424.47 CAD GRIMIN FRF 40. 6172453 8060.JP 44,000 915,826.54 CAPITALAND LIMITED 6309303 CAP_EP 587,000 1,121,482.36 CAPITALAND LIMITED 6309303 CAP_EP 250,000 3,881,629.01 CAPITALAND LIMITED 6309303 CAP_EP 37,842 2,218.296.46 CAPITALAND LIMITED 620100 CA_EP 37,842 2,218.296.46 CARREFOUR EUR 2.5 6541667 CA_EP 37,842 2,218.296.46	BRITISH SKY BROADC	0141192	BSY_LN		182,037	1,831,630.09	
BURBERRY GROUP 3174300 BRBY_LN 213,832 1,780,619.77 CAMECO CORP 2166160 CCO_CN 9,000 132,685.80 CAN IMPERIAL BK OF COMMERCE 2170525 CM_CN 10,100 850,979.57 CANADIAN NATURAL RESOURCES 2171673 CNC_CN 15,900 384,627.10 CANADIAN NATURAL RESOURCES 2171673 CNC_CN 16,100 336,761.43 CANADIAN PACIFIC RAILWAY LTD 2793115 CP_CN 7,200 207,001.97 CANON INC JPY50 6172232 7751_JP 139,200 4,941,424.47 CANON MARKETING JAPAN INC 6172453 8060_JP 44,000 915,826.54 CAP GEMINI FRF 40. 4163437 CAP_FP 12,743 762,211.18 CAPITALLAND LIMITED 6309303 CAP_EP 28,000 1,121,482.36 CAPITALLA SPA 7154609 CAP_LB 28,000 2,400,141.39 CAPITALLA SPA 7154609 CAP_LB 37,842 22,18.296.46 CARIFEROUS ELE SALIA SPA CAP_LB 15,855 1,433,921.45	BROOKFIELD ASSET MANAGEMENT	2092599	BAM/LV/A_CN		23,600	844,152.28	
CAMECO CORP 2166160 CO_C 9,000 132,685.80 CAN IMPERIAL BK OF COMMERCE 2170525 CM_CN 10,100 850,979.57 CANADIAN NATL RAILWAY CO 2180632 CNR_CN 15,900 384,627.10 CANADIAN NATURAL RESOURCES 2171573 CNQ_CN 16,100 336,761.43 CANADIAN PACIFIC RAILWAY LTD 2793115 CP_CN 7,200 207,001.97 CANON INC JPYSO 6172323 7751_JP 139,200 4,941,424.47 CANDON MARKETING JAPAN INC 6172453 8060_JP 44,000 915,826.54 CAPIENALIA SPA 6180333 CAP_FP 12,743 762,211.18 CAPITALIA SPA 75609 27,900 389,105.02 CARREFOUR EUR 2.5 6420129 CT_SP 235,000 389,105.02 CARREFOUR EUR 2.5 5641567 CA_FP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 293,HK 62,000 113,089.49 C	BT GROUP	3091357	BT/A_LN		662,354	3,570,320.78	
CAN IMPERIAL BK OF COMMERCE 2170525 CM_CN 10,100 850,979.57 CANADIAN NATL RAILWAY CO 2180632 CNR_CN 15,900 384,627.10 CANADIAN NATURAL RESOURCES 2171573 CNQ_CN 16,100 336,761.43 CANADIAN PACIFIC RAILWAY LTD 2793115 CP_CN 7,200 207,001.97 CANON INC JPY50 6172323 7751_JP 139,200 4,941,424.47 CANON MARKETING JAPAN INC 6172453 860_JP 44,000 915,826.54 CAPI GEMINI FRF 40. 4163437 CAPLESP 12,743 762,211.18 CAPITALAND LIMITED 6309303 CAPLESP 587,000 1,121,482.36 CAPITALIA SPA 7154609 CP_IM 280,000 389,105.02 CAPITAMALL TRUST 6420129 CT_SP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 29,1K 62,000 113,089.49 CENTRICA 5.55P B033F22 CNA_LN 325,733 1,646,69	BURBERRY GROUP	3174300	BRBY_LN		213,832	1,780,619.77	
CANADIAN NATL RAILWAY CO 2180632 CNR_CN 15,900 384,627.10 CANADIAN NATURAL RESOURCES 2171573 CNQ_CN 16,100 336,761.43 CANADIAN PACIFIC RAILWAY LTD 2793115 CP_CN 7,200 207,001.97 CANON INC JPY50 6172323 7751_JP 139,200 4,941,424.47 CANON MARKETING JAPAN INC 6172453 8060_JP 44,000 915,826.54 CAP GEMINI FRF 40. 4163437 CAP_FP 12,743 762,211.18 CAPITALIAND LIMITED 6309303 CAPL_SP 587,000 1,121,482.36 CAPITALIA SPA 7154609 CT_SP 280,004 2,400,141.39 CAPITAMALL TRUST 6420129 CT_SP 37,842 2,218,296.46 CARREFOUR EUR 2.5 5641567 CA_FP 15,585 1,433,921.45 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 61,79755 293_HK 62,000 113,089.49 CENTRICA 5.5SP B033F22 CNA_LN 197,997 2,185,523.32	CAMECO CORP	2166160	CCO_CN		9,000	132,685.80	
CANADIAN NATURAL RESOURCES 2171573 CNO_CN 16,100 336,761.43 CANADIAN PACIFIC RAILWAY LTD 2793115 CP_CN 7,200 207,001.97 CANON INC JPY50 6172323 7751_JP 139,200 4,941,424.47 CANON MARKETING JAPAN INC 6172453 8060_JP 44,000 915,826.54 CAP GEMINI FRF 40. 12,743 762,211.18 CAPITALAND LIMITED 6309303 CAPL_SP 587,000 1,121,482.36 CAPITALIA SPA 7154609 CAP_IM 280,094 2,400,141.39 CAPITAMALL TRUST 6420129 CT_SP 253,000 389,105.02 CARREFOUR EUR 2.5 5641567 CA_FP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 293_HK 62,000 113,089.49 CENTRICA 5.55P 8033F22 CNA_LN 325,733 1,644,669.00 CEU ORD 25P(SICOVA 2016238 AV_LN 197,997 2,185,523.32	CAN IMPERIAL BK OF COMMERCE	2170525	CM_CN		10,100	850,979.57	
CANADIAN PACIFIC RAILWAY LTD 2793115 CP_CN 7,200 207,001.97 CANON INC JPY50 6172323 7751_JP 139,200 4,941,424.47 CANON MARKETING JAPAN INC 6172453 8060_JP 44,000 915,826.54 CAP GEMINI FRF 40. 4163437 CAP_FP 12,743 762,211.18 CAPITALAND LIMITED 6309303 CAP_SP 587,000 1,121,482.36 CAPITALIA SPA 7154609 CAP_IM 280,094 2,400,141.39 CAPITAMALL TRUST 6420129 CT_SP 253,000 389,105.02 CARREFOUR EUR 2.5 5641567 CA_FP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFICA IR 6179755 293_HK 62,000 113,089.49 CENTRICA 5.55P 8035F22 CNA_LN 325,733 1,644,669.00 CBU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CANADIAN NATL RAILWAY CO	2180632	CNR_CN		15,900	384,627.10	
CANON INC JPY50 6172323 751 JP 139,200 4,941,424.47 CANON MARKETING JAPAN INC 6172453 8060 JP 44,000 915,826.54 CAP GEMINI FRF 40. 4163437 CAP_FP 12,743 762,211.18 CAPITALAND LIMITED 6309303 CAPL_SP 587,000 1,121,482.36 CAPITALIA SPA 7154609 CAP_IM 280,094 2,400,141.39 CAPITAMALL TRUST 6420129 CT_SP 253,000 389,105.02 CARREFOUR EUR 2.5 5641567 CA_FP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 293 HK 62,000 113,089.49 CENTRICA 5.55P B033F22 CNA_LN 325,733 1,644,669.00 CBU ORD 25P(SICOVA) 0216238 AV/_LN 197,997 2,185,523.32	CANADIAN NATURAL RESOURCES	2171573	CNQ_CN		16,100	336,761.43	
CANON MARKETING JAPAN INC 6172453 8060 JP 44,000 915,826.54 CAP GEMINI FRF 40. 4163437 CAP_FP 12,743 762,211.18 CAPITALAND LIMITED 6309303 CAPL_SP 587,000 1,121,482.36 CAPITALIA SPA 7154609 CAP_IM 280,094 2,400,141.39 CAPITAMALL TRUST 6420129 CT_SP 253,000 389,105.02 CARREFOUR EUR 2.5 5641567 CA_FP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 293 HK 62,000 113,089.49 CENTRICA 5.55P B033F22 CNA_LN 325,733 1,644,669.00 CBU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CANADIAN PACIFIC RAILWAY LTD	2793115	CP_CN		7,200	207,001.97	
CAP GEMINI FRF 40. 4163437 CAP_FP 12,743 762,211.18 CAPITALAND LIMITED 6309303 CAPLSP 587,000 1,121,482.36 CAPITALIA SPA 7154609 CAP_IM 280,094 2,400,141.39 CAPITAMALL TRUST 6420129 CT_SP 253,000 389,105.02 CARREFOUR EUR 2.5 5641567 CA_FP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 293_HK 62,000 113,089.49 CENTRICA 5.55P B033F22 CNA_LN 325,733 1,644,669.00 CBU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CANON INC JPY50	6172323	7751_JP		139,200	4,941,424.47	
CAPITALAND LIMITED 6309303 CAPL_SP CAPITALIA SPA 7154609 CAP_IM CAPITAMALL TRUST 6420129 CT_SP CARREFOUR EUR 2.5 5641567 CA_FP CASINO GUICH-PERR 4178419 CO_FP CATHAY PACIFIC AIR 6179755 293_HK CENTRICA 5.55P B033F22 CNA_LN CGU ORD 25P(SICOVA 0216238 AV_LN	CANON MARKETING JAPAN INC	6172453	8060_JP		44,000	915,826.54	
CAPITALIA SPA 7154609 CAP_IM 280,094 2,400,141.39 CAPITAMALL TRUST 6420129 CT_SP 253,000 389,105.02 CARREFOUR EUR 2.5 5641567 CA_FP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 293_HK 62,000 113,089.49 CENTRICA 5.55P B033F22 CNA_LN 325,733 1,644,669.00 CGU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CAP GEMINI FRF 40.	4163437	CAP_FP		12,743	762,211.18	
CAPITAMALL TRUST 6420129 CT_SP 253,000 389,105.02 CARREFOUR EUR 2.5 5641567 CA_FP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 293_HK 62,000 113,089.49 CENTRICA 5.55P B033F22 CNA_LN 325,733 1,644,669.00 CGU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CAPITALAND LIMITED	6309303	CAPL_SP		587,000	1,121,482.36	
CARREFOUR EUR 2.5 5641567 CA_FP 37,842 2,218,296.46 CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 293_HK 62,000 113,089.49 CENTRICA 5.55P B033F22 CNA_LN 325,733 1,644,669.00 CGU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CAPITALIA SPA	7154609	CAP_IM		280,094	2,400,141.39	
CASINO GUICH-PERR 4178419 CO_FP 15,585 1,433,921.45 CATHAY PACIFIC AIR 6179755 293_HK 62,000 113,089.49 CENTRICA 5.55P B033F22 CNA_LN 325,733 1,644,669.00 CGU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CAPITAMALL TRUST	6420129	CT_SP		253,000	389,105.02	
CATHAY PACIFIC AIR 6179755 293_HK 62,000 113,089.49 CENTRICA 5.55P B033F22 CNA_LN 325,733 1,644,669.00 CGU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CARREFOUR EUR 2.5	5641567	CA_FP		37,842	2,218,296.46	
CENTRICA 5.55P B033F22 CNA_LN 325,733 1,644,669.00 CGU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CASINO GUICH-PERR	4178419	CO_FP		15,585	1,433,921.45	
CGU ORD 25P(SICOVA 0216238 AV/_LN 197,997 2,185,523.32	CATHAY PACIFIC AIR	6179755	293_HK		62,000	113,089.49	
	CENTRICA 5.55P	B033F22	CNA_LN		325,733	1,644,669.00	
CHEUNG KONG(HLDGS) 6190273 1_HK 65,000 679,104.16	CGU ORD 25P(SICOVA	0216238	AV/_LN		197,997	2,185,523.32	
	CHEUNG KONG(HLDGS)	6190273	1_HK		65,000	679,104.16	



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						PAR/	BOOK	MARKET
DESCRIPTION	IDENTIFIER	TICKER				SHARES	VALUE	VALUE
			•	INTERNATIONAL				
			Market Portfolio:	: INTERNAL EAFE I-QUAN	: EAFE QUANTITATIVE PO	ORTFOLIO		
			Instrument:		INTERNATIONAL COMM			
CHUBU ELECTRIC POWER CO INC	6195609	9502_JP				73,600	1,478,737.97	
CI FINANCIAL INCOME FUND	B16TVF9	CIX-U_CN				30,900	699,960.05	
CIE DE ST. GOBAIN	7380482	SGO_FP				68,912	4,505,850.05	
CITY DEVELOPMENTS	6197928	CIT_SP				86,100	329,810.15	
CMB NPV	B04M8H4	CMB_BB				16,205	515,687.76	
CNP ASSURANCES	5543986	CNP_FP				39,350	3,398,391.86	
COFINIMMO	4177988	COFIT_BB				9,266	1,487,750.41	
COLES GROUP LTD	6209908	CGJ_AU				16,490	127,082.70	
COMMENWEALTH BK OF AUSTRALIS AUD	6215035	CBA_AU				22,745	580,699.14	
COMMERZBANK AG ORD NPV	4325538	CBK_GY				90,893	2,111,767.54	
COMPAGNIE FIN RICHEMONT	7151116	CFR_VX				20,869	812,831.83	
COMPASS GROUP	0533153	CPG_LN				390,755	2,075,430.45	
COMPUTERSHARE LIMITED	6180412	CPU_AU				11,959	54,054.99	
COMSYS HOLDINGS CORP	6687247	1721_JP				32,000	401,681.01	
CONTINENTAL AG NPV	4598589	CON_GY				30,132	2,209,508.91	
CREDIT AGRICOLE	7262610	ACA_FP				237,430	8,793,152.80	
CREDIT SUISSE GROUP	7171589	CSGN_VX				50,045	2,513,639.21	
CRH	4182249	CRH_ID				28,748	687,342.65	
CYCLE + CARRIAGE S	6242260	JCNC_SP				68,000	520,324.44	
DAI NIPPON PRINTNG	6250906	7912_JP				26,400	339,150.31	
DAIMLERCHRYSLER AG	5529027	DCX_GY				77,809	3,141,997.55	
DAIWA HOUSE INDS J	6251363	1925_JP				139,000	1,618,151.68	
DAIWA SECURITIES G	6251448	8601_JP				130,800	983,038.25	
DBS GROUP HOLDINGS	6175203	DBS_SP				502,600	4,932,684.63	
DCC PLC	4189477	DCC_ID				7,792	142,399.64	
DDI CORPORATION	6248990	9433_JP				417	2,555,736.38	
DELHAIZE-LE LION N	4262118	DELB_BB				28,870	1,029,478.66	
DEN NORSKE BANK NO	4263304	DNBNOR_NO				488,160	2,994,759.16	
DENSO CORP Y50	6640381	6902_JP				21,300	371,370.32	
DET NORSKE OLJESELSKAP ASA	B15GGN4	DNO_NO				412,000	702,846.23	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
-			Group: INTERNATION	AL - Internal		
			Market: INTERNAL EAF			
			Portfolio: I-QUAN Instrument: ICOM	EAFE QUANTITATIVE PORTFOLIO INTERNATIONAL COMMON STOCKS		
DEUTSCHE BANK AG O	5750355	DBK GY		96,253	7,025,757.50	
DEUTSCHE BOERSE AG	7021963	DB1_GY		15,397	1,158,158.14	
DEUTSCHE LUFTHANSA	5287488	LHA_GY		206,720	3,496,865.84	
DEUTSCHE TELEKOM D	5842359	DTE_GY		426,144	7,052,343.98	
DEXIA	7147610	DEXB_BB		343,546	5,749,986.57	
DIAGEO ORD GBP 28.	0237400	DGE_LN		251,383	2,564,255.02	
D"IETEREN TRADING	4247494	DIE_BB		2,679	819,050.28	
DIXONS GROUP ORD	0047245	_ DSGI_LN		499,646	1,878,885.80	
DOUGLAS HLDG AG DE	4596680	DOU GY		2,766	107,671.34	
E*TRADE SECURITIES CO LTD	B03KLX6	- 8701_JP		1,379	1,333,545.00	
E.ON AG	4942904	EOA_GY		128,795	8,852,278.32	
EAST JAPAN RAILWAY	6298542	9020_JP		247	1,205,556.60	
EDP-ENERGIAS DE PORTUGAL SA	4103596	EDP_PL		719,085	2,831,083.97	
EISAI CO JPY50	6307200	4523_JP		6,300	164,089.53	
ELECTRIC POWER DEVELOPMENT C	B02Q328	9513_JP		142,800	4,113,328.01	
ELPIDA MEMORY INC	B035F62	6665_JP		47,600	1,433,979.06	
EMI GROUP PLC	0044473	EMI_LN		390,379	1,895,782.73	
ENBRIDGE INC	2466149	ENB_CN		11,000	241,128.15	
ENCANA CORP	2793193	ECA_CN		38,100	1,282,118.19	
ENDESA SA	5271782	ELE_SM		157,929	7,566,038.86	
ENEL SPA	7144569	ENEL_IM		865,263	8,098,822.99	
ENI SPA	7145056	ENI_IM		324,383	10,051,239.63	
ERSTE BANK DER OESTER SPARK	5289837	EBS_AV		21,601	1,184,299.93	
EURONAV SA	B04M8J6	EURN_BB		11,386	322,644.70	
EUROPEAN AERONAUTIC DEFENCE	4012250	EAD_FP		20,303	584,397.74	
EXPERIAN GROUP	B19NLV4	EXPN_LN		57,193	371,621.96	
FIAT SPA DI RISP I	5748521	F_IM		88,191	1,287,303.13	
FLUGHAFEN WIEN AG	4359690	FLU_AV		4,526	442,597.40	
FOMENTO DE CONSTRUC Y CONTRA	5787115	FCC_SM		30,806	3,163,162.56	
FONDIARIA-SAI SPA	5975987	FSA_IM		12,252	518,688.82	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATION	AL - Internal		
			Market: INTERNAL EAR			
			Portfolio: I-QUAN Instrument: ICOM	EAFE QUANTITATIVE PORTFOLIO INTERNATIONAL COMMON STOCKS		
FORTIS	7266139	FORB_BB		555,067	13,145,236.91	
FOSTERS BREWING GR	6349268	FGL_AU		34,483	144,474.28	
FRANCE TELECOM FRF	5176177	FTE_FP		187,963	5,030,309.78	
FRASER + NEAVE LTD	B17NLV6	FNN_SP		837,000	1,539,725.35	
FRESENIUS MEDICAL CARE AG & CO	5129074	FME_GY		15,383	1,678,293.73	
FRIENDS PRO PLC	3055977	FP/_LN		547,584	1,882,469.05	
FRONTLINE LTD	5561052	FRO_NO		68,700	2,016,287.85	
FUJI ELECTRIC HOLDINGS CO LT	6356365	6504_JP		330,000	1,519,527.91	
FUJIFILM HOLDINGS CORP	6356525	4901_JP		118,800	4,857,681.60	
FUJIKURA JPY50	6356707	5803_JP		151,000	1,733,234.70	
FUJITSU NEW JPY50	6356945	6702_JP		188,997	1,161,160.70	
GALLAHER GROUP ORD	0383369	GLH_LN		57,825	907,924.76	
GAS NATURAL SDG-E	5650422	GAS_SM		27,837	1,170,165.40	
GECINA ORD FRF 100	7742468	GFC_FP		18,668	2,561,626.00	
GENERAL PROPERTY GROUP	6365866	GPT_AU		114,265	330,857.92	
GIVAUDAN	5980613	GIVN_VX		1,098	889,777.97	
GKN ORSH 0.5GBP	3064650	GKN_LN		346,039	1,885,798.10	
GLAXOSMITHKLINE	0925288	GSK_LN		268,974	5,935,396.18	
GOLDEN OCEAN GROUP LTD	B05MT81	GDOCF		94,800	50,079.81	
GPE BRUX LAMBERT	7097328	GBL_BB		46,912	3,177,750.69	
GREAT-WEST LIFECO	2384951	GWO_CN		9,200	186,917.83	
GROUP DANONE ORD	B018SX1	BN_FP		33,933	3,710,728.40	
GUNZE Y50	6398709	3002_JP		137,000	795,519.57	
HAKUHODO DY HOLDINGS INC	B05LZ02	2433_JP		24,600	1,543,384.94	
HANKYU DEPT STORES	6408705	8242_JP		53,000	432,250.43	
HANSON ORD GBP2	3351608	HNS_LN		156,937	1,997,562.46	
HBOS PLC	3058750	HBOS_LN		260,131	3,221,827.04	
HENDERSON LAND DEVELOPMENT	6420538	12_HK		56,000	290,880.71	
HENKEL KGAA-VORZUG	5076705	HEN3_GY		11,914	1,499,410.81	
HOKKAIDO ELECTRIC POWER	6431325	9509_JP		132,400	2,831,256.76	



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Corp.: INTERNATIONAL - Internal Marker: INTERNAL CAPE Portfolic: INTERNATIONAL COMMON STOCKS Portfolic: INTERNATIONAL CORP PORTfol	DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
Post				Group: INTERNATION	AL - Internal		
HOLINTO-INTERNATION T10753 HOLINAY T1878 (1978) CONTRIBUTION T1878 (1978) CONTRIBUTION T1878 (1978) CONTRIBUTION T1878 (1978) CONTRIBUTION T1878 (1978)							
HOME RETAIL GROUP							
HONDA MOTOR COCOM 435145 7267_III 14.220 3.191.348.72 HONDA MOTOR COCOM 453327 6_HK 22,000 98,777.90 HONG KONG ELECTRICHOTO 614320 54 HK 22,000 98,777.90 HOPEWELL HLOGS KIND 614020 54 HK 450,000 733.95 7,040,894.00 HUSKY ENERGY INC 623836 HSE CN 21,300 12,873.028 12,874 61,000 468,346.80 HUTCHISON WHAMPOA 648088 13,91K 61,000 468,346.80 61,000 468,346.80 61,000 468,346.80 61,000 688,346.80 600,072.31 61,000 468,346.80 61,000 61,000 688,346.80 600,072.31 61,000 61,000 61,000 688,346.80 61,000	HOLCIM LTD-B	7110753	HOLN_VX		16,851	1,268,598.00	
HONG KONG ELECTRIC HKD1 6435327 6-HK 20,00 98,777.90 HOPEWELL HLDGS HKD 6140200 54,4K 45,00 134,282.11 HSEC HOLDINGS ORD 6140280 158,4K 45,00 673,38 704,884.00 HUSKY ENREGY INC 6223836 HSE CN 61,300 12,873,029.80 HUTCHISON WHAMPOA 644808 13,14K 51,00 468,346.80 HUTCHISON WHAMPOA 424800 IBE_SM 57,488 2000,972.31 IGERDROAL STATE 482460 IBE_SM 57,488 2000,972.31 IGERDROAL STATE 424640 IBE_SM 310,886.11 310,886.11 IGM FINANCIA LINC 424640 IBE_SM 32,880.90 310,886.11 IMMOFINANZ AG 57,991 IIA.V 228,841 22,880.209.80 IMPERIAL CHEMINDS 457,911 IM_C 41,00 23,871.479.24 IMPERIAL CHEMINDS 475,917 IMB_B 42,00 13,939.70 IMPERIAL CHEMINDS 475,917 IMB_B 42,00 13,939.70	HOME RETAIL GROUP	B19NKB7	HOME_LN		57,193	234,491.31	
HOPEWELL HLDGS HKO	HONDA MOTOR CO COM	6435145	7267_JP		142,220	3,191,348.72	
HSBC HOLDINGS ORD G46528 HSB_LN G73,395 T,00,894.60 HUKHY ENERGY INC 2623836 HSE_CN 21,300 1,287,302.98 HUTCHISON WHAMPOA 644608 13, HK 51,000 468,346.86 HUTCHISON WHAMPOA 644604 HRV_GY 28,691 601,460.75 HERDROLA SA 424460 HSE_SM 57,458 26,009,72.31 HMGF HINANCIAL INC 2469375 HM_CN 48,000 130,886.01 HMGF HINANCIAL INC 2469375 HM_CN 48,000 130,886.01 HMGF HINANCIAL INC 25,9911 HM_AV 285,414 2,889,209.08 HMGF HINANCIAL CHEM INDS 4544241 MC_CN 41,000 2,852,007.27 HMBERIAL CHEM INDS 455317 HB_B B 48,600 43,000 43,000 43,000 HNDEV A 4755317 HB_B B 48,600 43,000	HONG KONG ELECTRIC HKD1	6435327	6_HK		22,000	98,777.90	
HURKY ENERGY INC 252836 HSE_N HUTCHSON WHAMPOA 644068 13 HK HYPO REAL ESTATE 768124 768124 145400 128.01 1601.60.75 HERDROLAS 4124600 18E_SM HOMEN 144600 18E_SM HOMEN	HOPEWELL HLDGS HKD	6140290	54_HK		45,000	134,262.11	
HUTCHISON WHAMPOA	HSBC HOLDINGS ORD	0540528	HSBA_LN		673,395	7,040,894.60	
HYPO REAL ESTATE 7881248 HRX. GY 28.691 601,460.75 IBERDROLA SA 4424640 IBE. SM 57,458 2,600,972.31 IGM FINANCIAL INC 2469375 IGM. CN 4,800 310,886.01 IMMOFINANZ AG 5679911 IA.AV 285,841 2,869,209.08 IMPERIAL CHEM INDS 659997 ICL 291,079 1,882,207.27 IMPERIAL OIL LTD 455421 IMO_CN 14,400 263,803.92 IMBEV 4755317 INB_BB 86,669 2,371,479.24 INDITEX 113131 ITX_SM 98 2,371,479.24 INDITEX 113131 ITX_SM 98 5,367.63 INPEX HOLDINGS INC 810815 1605, JP 27 591,066.22 INSURANCE AUSTRALIA GROUP 6271026 IAG_AU 110,112 1,695,400.66 INTESA SANPAOLO SPA 4076837 ISP_IM 490,023 2,211,717.33 IRISES ASNPAOLO SPA 4076836 IPM_ID 416,157 258,331.4 ITCOHU TECHNO-SCIENCE CORP	HUSKY ENERGY INC	2623836	HSE_CN		21,300	1,287,302.98	
IBERDROLA SA 4424640 IBE_SM 57,458 2,600,972.31 IGM FINANCIAL INC 2469375 IGM_CN 4,800 130,886.01 IMMOFINANZ AG 5679911 ILA AV 258,841 2,689,209.08 IMPERIAL CHEM INDS 3649497 ICL IN 291,079 1,852,207.27 IMPERIAL OLL TD 245421 IMO_CN 14,400 263,803.92 IMDEX 4755317 IRB_B 86,609 2,271,479,24 INDEX CORP 6335900 4835_JP 2,462 1,839,357.60 INDITEX 7111314 ITX_SM 98 50,367.63 INDEX CORP 635900 4835_JP 2,462 1,839,357.60 INDITEX 7111314 ITX_SM 98 50,367.63 INDEX CORP 810RB15 1605_JP 72 591,065.22 INSURANCE AUSTRALIA GROUP 8128.01 116,065.28 116,666.28 INTERCONTINENTAL HOTELS GROUP B128.11 16J_L 111,102 253,31 INTERSA SANPAOLO SPA 4076837 19F_IM	HUTCHISON WHAMPOA	6448068	13_HK		51,000	468,346.86	
IGM FINANCIAL INC 2469375 IGM. CN 4,800 130,886.01 IMMOFINANZ AG 5679911 IIA_AV 285,841 2,869,209.08 IMPERIAL CHEM INDS 0459497 ICI_LN 291,079 1,852,207.27 IMPERIAL OIL LTD 2454241 IMO_CN 14,400 263,803.92 INDEX CORP 4755317 INB_BB 86,669 2,371,479.24 INDEX CORP 535900 4835_JP 2,462 1,839,375.60 INDITEX 7111314 ITX_SM 396 50,367.63 INDEX HOLDINGS INC 8108E15 1605_JP 72 591,065.22 INSURANCE AUSTRALIA GROUP 6271026 IAG_AU 25,534 116,666.28 INTERCONTINENTAL HOTELS GROUP 8128LQ1 IHG_LN 110,112 1,695.400.66 INTERSA SANPAOLO SPA 4076836 ISP_LM 349.02 2,211,773.3 INTEGEN SANPAOLO SPA 4076836 IPM_LD 16,17 258,331.44 INSUL LIFE & PERMANENT 4455253 IPM_LD 17,10 255,584.52 17,20	HYPO REAL ESTATE	7681248	HRX_GY		28,691	601,460.75	
IMMOFINANZ AG 5679911 ILA.AV 285,841 2,869,209.08 IMPERIAL CHEM INDS 0459497 ICLN 291,079 1,852,207.27 IMPERIAL OIL LTD 2454241 IMO_CN 114,400 263,803.92 IMBEV 4755317 INB_BB 86,669 2,371,479.24 INDEX CORP 6335900 4835_JP 2,462 1,839,357.60 INDITEX 1711314 ITX_SM 986 50,367.63 INDEX CORP 610815 1605_JP 27 591,065.22 INSURANCE AUSTRALIA GROUP 6271026 AG_AU 25,534 116,666.28 INTERCONTINENTAL HOTELS GROUP 1828L01 HG_LN 110,112 1,695,400.66 INTESA SANPAOLO SPA 4076847 ISP_IM 334,020 2,021,177.33 INTESA SANPAOLO SPA 4076836 ISP_IM 499,028 2,181,068.44 IRISH LEE & PERMANENT 455525 PM_ID 16,157 258,331.44 ITOCHU CORP Y50 604703 4739_JP 11,100 535,554.2 JS GROUP CORPORAT	IBERDROLA SA	4424640	IBE_SM		57,458	2,600,972.31	
IMPERIAL CHEM INDS 045497 ICI_LIN 291,079 1,852,207.27 IMPERIAL OIL LTD 2454241 IMO_CN 11,440 263,803.92 INDEX 4755317 INB_BB 86,669 2,371,479.24 INDEX CORP 6335900 4835_JP 2,462 1,839,357.60 INDITEX 7111314 IX_SM 986 50,367.63 INDEX HOLDINGS INC 810RB15 1605_JP 72 991,065.22 INSURANCE AUSTRALIA GROUP 6271026 IAG_AU 25,534 116,666.28 INTERSA SANPAOLO SPA 4076847 ISPR_IM 334,020 2,021,177.33 INTESA SANPAOLO SPA 4076847 ISPR_IM 499,028 2,181,068.44 ITOCHU CORP YSO 6467803 ISP_IM 499,028 2,181,068.44 ITOCHU TECHNO-SCIENCE CORP 6467803 8001_JP 213,600 1,067,420.60 IS GROUP CORPORATION 6900212 5938_JP 801,00 1,481,919.91 JAMES HARDIE INDUSTRIES NV 612977 JHX_AU 60,74 29,785.05	IGM FINANCIAL INC	2469375	IGM_CN		4,800	130,886.01	
IMPERIAL OIL LTD 2454211 MO_CN 14,400 263,803.92 INBEV 4755317 INB_BB 86,669 2,371,479.24 INDEX CORP 6335900 4835_JP 2,462 1,839,357.60 INDITEX 7111314 ITX_SM 986 50,367.63 INDEX HOLDINGS INC 810RB15 1605_JP 72 591,065.22 INSTEARCH AUSTRALIA GROUP 6271026 IAG_AU 25,534 116,666.28 INTERSA SANPAOLO SPA 182RLQ1 IHG_LN 334,002 2,021,177.33 INTESA SANPAOLO SPA 4076847 ISP_IM 334,002 2,021,177.33 INTESA SANPAOLOA SPA 4076847 ISP_IM 499,028 2,181,068.44 ITOCHU TECHNO-SCIENCE ORP 645703 8001_JP 16,157 258,331.44 ITOCHU TECHNO-SCIENCE CORP 600012 5938_JP 11,100 535,954.52 JAMES HARDIE INDUSTRIES NV 611297 JH_AU 6,074 29,785.05 JFE HOLDINGS INC 647967 8333_JP 173,00 6,329,549.97	IMMOFINANZ AG	5679911	IIA_AV		285,841	2,869,209.08	
INBEV 4755171 INB_BB 86,669 2,371,479,24 INDEX CORP 6335900 4835_JP 2,462 1,839,357,60 INDITEX 7111314 ITX_SM 986 50,367,63 INPEX HOLDINGS INC 810RB15 1605_JP 72 591,065,22 INSURANCE AUSTRALIA GROUP 6271026 IAG_AU 25,534 1116,666,28 INTERCONTINENTAL HOTELS GROUP B128LQ1 IHG_LN 110,112 1,695,400,66 INTESA SANPAOLO SPA 4076847 ISPR_IM 334,020 2,021,177,33 INTESA SANPAOLO SPA 4076836 ISP_IM 499,028 2,181,068,44 ITOCHU CORP YSO 467803 IPM_ID 16,157 258,331,44 ITOCHU TECHNO-SCIENCE CORP 600194 4739_JP 11,10 535,954,52 JS GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 612977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 643792 5411_JP 173,400 6,329,549.97 <t< td=""><td>IMPERIAL CHEM INDS</td><td>0459497</td><td>ICI_LN</td><td></td><td>291,079</td><td>1,852,207.27</td><td></td></t<>	IMPERIAL CHEM INDS	0459497	ICI_LN		291,079	1,852,207.27	
INDEX CORP 6335900 435_JP 2,462 1,839,357.60 INDITEX 7111314 ITX_SM 986 50,367.63 INPEX HOLDINGS INC B10RB15 1605_JP 72 591,065.22 INSURANCE AUSTRALIA GROUP 6271026 IAG_AU 25,534 116,666.28 INTERCONTINENTAL HOTELS GROUP B128LQ1 IHG_LN 110,112 1,695,400.66 INTESA SANPAOLO SPA 4076847 ISPR_IM 334,020 2,021,177.33 INTESA SANPAOLO SPA 4076836 ISP_IM 499,028 2,181,068.44 ITIOCHU CORP Y50 6467803 801_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 620194 4739_JP 11,100 535,954.52 JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 511_JP 173,400 6,029,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	IMPERIAL OIL LTD	2454241	IMO_CN		14,400	263,803.92	
INDITEX 7111314 ITX_SM 986 50,367.63 INPEX HOLDINGS INC B10RB15 1605_JP 72 591,065.22 INSURANCE AUSTRALIA GROUP 6271026 IAG_AU 25,534 116,666.28 INTERCONTINENTAL HOTELS GROUP B128LQ1 IHG_LN 110,112 1,695,400.66 INTESA SANPAOLO SPA 4076847 ISPR_IM 334,020 2,021,177.33 INTESA SANPAOLOA SPA 4076836 ISP_IM 499,028 2,181,068.44 ITOCHU CORP Y50 6467803 8001_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 6200194 4739_JP 11,100 535,954.52 JS GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 612977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,029,549.97 JOYO BANK Y50 647967 8333_JP 173,000 960,432.78	INBEV	4755317	INB_BB		86,669	2,371,479.24	
INPEX HOLDINGS INC B10RB15 1605 JP 72 591,065.22 INSURANCE AUSTRALIA GROUP 6271026 IAG_AU 25,534 116,666.28 INTERCONTINENTAL HOTELS GROUP B128LQ1 IHG_LN 110,112 1,695,400.66 INTESA SANPAOLO SPA 4076847 ISPR_IM 334,020 2,021,177.33 INTESA SANPAOLO SPA 4076836 ISP_IM 499,028 2,181,068.44 IRISH LIFE & PERMANENT 4455253 IPM_ID 16,157 258,331.44 ITOCHU CORP Y50 6467803 8001_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 600194 4739_JP 11,100 535,954.52 JS GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NY 612977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 679676 8333_JP 173,000 960,432.78	INDEX CORP	6335900	4835_JP		2,462	1,839,357.60	
INSURANCE AUSTRALIA GROUP 6271026 IAG_AU 25,534 116,666.28 INTERCONTINENTAL HOTELS GROUP B128LQ1 IHG_LN 110,112 1,695,400.66 INTESA SANPAOLO SPA 4076847 ISPR_IM 334,020 2,021,177.33 INTESA SANPAOLOA SPA 4076836 ISP_IM 499,028 2,181,068.44 IRISH LIFE & PERMANENT 4455253 IPM_ID 161,157 258,331.44 ITOCHU CORP Y50 6467803 8001_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 6200194 4739_JP 111,100 535,954.52 JS GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	INDITEX	7111314	ITX_SM		986	50,367.63	
INTERCONTINENTAL HOTELS GROUP B128LQ1 IHG_LN 110,112 1,695,400.66 INTESA SANPAOLO SPA 4076847 ISPR_IM 334,020 2,021,177.33 INTESA SANPAOLOA SPA 4076836 ISP_IM 499,028 2,181,068.44 IRISH LIFE & PERMANENT 4455253 IPM_ID 16,157 258,331.44 ITOCHU CORP Y50 6467803 8001_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 6200194 4739_JP 11,100 535,954.52 J S GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 647967 8333_JP 173,000 960,432.78	INPEX HOLDINGS INC	B10RB15	1605_JP		72	591,065.22	
INTESA SANPAOLO SPA 4076847 ISPR_IM 334,020 2,021,177.33 INTESA SANPAOLOA SPA 4076836 ISP_IM 499,028 2,181,068.44 IRISH LIFE & PERMANENT 4455253 IPM_ID 16,157 258,331.44 ITOCHU CORP Y50 6467803 8001_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 6200194 4739_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	INSURANCE AUSTRALIA GROUP	6271026	IAG_AU		25,534	116,666.28	
INTESA SANPAOLOA SPA 4076836 ISP_IM 499,028 2,181,068.44 IRISH LIFE & PERMANENT 4455253 IPM_ID 16,157 258,331.44 ITOCHU CORP Y50 6467803 8001_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 6200194 4739_JP 11,100 535,954.52 JS GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	INTERCONTINENTAL HOTELS GROUP	B128LQ1	IHG_LN		110,112	1,695,400.66	
IRISH LIFE & PERMANENT 4455253 IPM_ID 16,157 258,331.44 ITOCHU CORP Y50 6467803 8001_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 6200194 4739_JP 11,100 535,954.52 JS GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	INTESA SANPAOLO SPA	4076847	ISPR_IM		334,020	2,021,177.33	
ITOCHU CORP Y50 6467803 8001_JP 213,600 1,067,420.60 ITOCHU TECHNO-SCIENCE CORP 6200194 4739_JP 11,100 535,954.52 JS GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	INTESA SANPAOLOA SPA	4076836	ISP_IM		499,028	2,181,068.44	
ITOCHU TECHNO-SCIENCE CORP 6200194 4739_JP 11,100 535,954.52 J S GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	IRISH LIFE & PERMANENT	4455253	IPM_ID		16,157	258,331.44	
J S GROUP CORPORATION 6900212 5938_JP 80,800 1,481,919.91 JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	ITOCHU CORP Y50	6467803	8001_JP		213,600	1,067,420.60	
JAMES HARDIE INDUSTRIES NV 6412977 JHX_AU 6,074 29,785.05 JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	ITOCHU TECHNO-SCIENCE CORP	6200194	4739_JP		11,100	535,954.52	
JFE HOLDINGS INC 6543792 5411_JP 173,400 6,329,549.97 JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	J S GROUP CORPORATION	6900212	5938_JP		80,800	1,481,919.91	
JOYO BANK Y50 6479767 8333_JP 173,000 960,432.78	JAMES HARDIE INDUSTRIES NV	6412977	JHX_AU		6,074	29,785.05	
	JFE HOLDINGS INC	6543792	5411_JP		173,400	6,329,549.97	
KANSALELEC POWER 6483489 9503 IP 350 100 9 014 642 38	JOYO BANK Y50	6479767	8333_JP		173,000	960,432.78	
10 tho tile ELEO 1 OWEN 500, 100 5,014,042.00	KANSAI ELEC POWER	6483489	9503_JP		350,100	9,014,642.38	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONA	AL - Internal		
			Market: INTERNAL EAF	E		
			Portfolio: I-QUAN	EAFE QUANTITATIVE PORTFOLIO		
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
KBC GROUP	4497749	KBC_BB		88,240	5,916,143.11	
KEIO ELECTRIC RAILWAY CO LTD	6487362	9008_JP		149,000	841,692.01	
KEPPEL CORP ORD SG	6490263	KEP_SP		181,800	1,302,499.86	
KEPPEL LAND LIMITED	6853468	KPLD_SP		99,000	237,263.49	
KERRY GROUP PLC-A	4519579	KYG_ID		15,008	320,057.03	
KINGFISHER PLC	3319521	KGF_LN		428,343	1,914,556.39	
KINGSPAN GROUP	4491235	KSP_ID		8,610	59,214.30	
KIRIN BREWERY CO C	6493745	2503_JP		99,500	866,424.77	
KLEPIERRE	7582556	LI_FP		7,581	737,961.31	
KOBE STEEL	6496023	5406_JP		178,600	440,739.37	
KOMATSU Y50	6496584	6301_JP		95,100	527,191.92	
K-REIT ASIA	B12RQH4	KREIT_SP		80,000	50,193.63	
KUBOTA CORP Y50	6497509	6326_JP		139,000	718,484.45	
KYUSHU ELECTRIC POWER	6499806	9508_JP		420,300	10,015,726.53	
LAFARGE FF25(REGD)	4502706	LG_FP		52,843	6,112,320.82	
LAND SECURITIES GP	3180943	LAND_LN		39,714	574,626.48	
LEGAL + GENERAL OR	0560399	LGEN_LN		827,224	1,954,780.62	
LINDE AG	5740817	LIN_GY		25,835	1,658,599.77	
LLOYDS TSB GROUP O	0870612	LLOY_LN		392,394	3,436,244.38	
LOBLAW COMPANIES LTD	2521800	L_CN		3,600	183,788.52	
LVMH MOET-HENNESSY	4061412	MC_FP		23,299	1,619,262.50	
MACQUARIE BANK LIMITED	6551353	MBL_AU		3,090	109,626.18	
MACQUARIE INFRASTRUCTURE GRP	6456942	MIG_AU		53,386	166,498.87	
MAGNA INTERNATIONAL INC-CL A	2554475	MG/A_CN		3,400	247,123.37	
MANULIFE FINANCIAL CORP	2492519	MFC_CN		132,200	3,907,541.07	
MARKS+ SPENCER ORD	3127489	MKS_LN		285,681	1,579,742.70	
MARUBENI CORP JPY5	6569464	8002_JP		246,600	1,036,735.46	
MATSUSHITA ELC IND	6572707	6752_JP		176,400	2,363,018.31	
MAYNE PHARMA LTD	B0PPC70	MYP_AU		9,649	0.00	
MEINL EUROPEAN LAND LTD	7515864	MEL_AV		59,074	1,419,130.63	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIO			
			Market: INTERNAL E	AFE		
			Portfolio: I-QUAN Instrument: ICOM	EAFE QUANTITATIVE PORTFOLIO INTERNATIONAL COMMON STOCKS		
			moduliona 100m			
METRO AG NPV	5041413	MEO_GY		23,218	965,733.32	
MICHELIN (CGDE)	4588364	ML_FP		16,181	1,123,873.39	
MILLEA HOLDINGS INC	6513126	8766_JP		68,000	1,784,090.33	
MITSUBISHI CORP Y5	6596785	8058_JP		134,400	1,804,381.18	
MITSUBISHI ELEC CP	6597045	6503_JP		302,200	1,764,975.24	
MITSUBISHI ESTATE	6596729	8802_JP		83,000	2,126,626.92	
MITSUBISHI HVY IND	6597067	7011_JP		369,000	1,663,939.85	
MITSUBISHI MATERLS	6597089	5711_JP		18,000	86,647.16	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP		640	5,275,453.13	
MITSUI + CO JPY50	6597302	8031_JP		225,500	2,007,749.67	
MITSUI FUDOSAN CO	6597603	8801_JP		88,000	990,591.75	
MITSUI MARINE AND	6870122	8752_JP		78,000	535,757.94	
MITTAL STEEL CO NV	5295254	MT_NA		91,651	2,685,660.53	
MIZUHO FINANCIAL GROUP	6591014	8411_JP		712	2,914,886.08	
MOBISTAR	5541979	MOBB_BB		2,731	206,779.79	
MUNCHENER RUCKVS	5294121	MUV2_GY		43,326	5,509,979.95	
NATIONAL BANK OF CANADA	2077303	NA_CN		6,100	217,646.30	
NATIONAL GRID GROU	B08SNH3	NG/_LN		411,606	3,701,570.66	
NATL AUSTRALIA BK	6624608	NAB_AU		24,784	549,565.49	
NEPTUNE ORIENT LNS	6628859	NOL_SP		1,351,000	2,067,256.42	
NESTLE SA CHF	7123870	NESN_VX		9,664	2,725,887.62	
NEW WORLD DEVEL CO	6633767	17_HK		96,000	142,874.77	
NEWCREST MINING LIMITED	6637101	NCM_AU		8,721	108,637.60	
NEXEN INC	2172219	NXY_CN		10,100	214,613.90	
NEXT PLC	3208986	NXT_LN		30,200	388,135.24	
NIKKO CORDIAL CORP	6640284	8603_JP		37,000	332,170.14	
NIKON CORP Y50	6642321	- 7731_JP		32,200	414,683.79	
NINTENDO CO LTD	6639550	- 7974 JP		11,100	1,123,480.36	
NIPPON KAYAKU CO. LTD.	6640422	4272_JP		212,000	1,727,180.88	
NIPPON SHEET GLASS	6641447	5202_JP		225,000	964,537.08	



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				PAR/	BOOK	MARKET
DESCRIPTION	IDENTIFIER	TICKER		SHARES	VALUE	VALUE
			Group: INTERNATIONA			
			Market: INTERNAL EAFI Portfolio: I-QUAN	E EAFE QUANTITATIVE PORTFOLIO		
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
NIPPON SHOKUBAI CO	6470588	4114_JP		71,000	768,891.65	
NIPPON STEEL CORP	6642569	5401_JP		977,700	4,102,265.70	
NIPPON TEL+TEL CP	6641373	9432_JP		551	2,331,232.72	
NISSAN MOTOR CO Y5	6642860	7201_JP		146,500	1,429,039.14	
NISSHO IWAI-NICHIMEN	6594143	2768_JP		186,300	630,179.25	
NOBLE GROUP LTD	B01CLC3	NOBL_SP		408,000	298,361.55	
NOMURA HOLDINGS, INC.	6643108	8604_JP		195,339	2,904,128.92	
NORSK HYDRO AS NOK	B11HK39	NHY_NO		459,150	5,090,829.10	
NOVARTIS AG CHF 20	7103065	NOVN_VX		56,539	2,890,843.59	
NSK Y50	6641544	6471_JP		352,000	3,147,370.37	
NTT DOCOMO INC	6129277	9437_JP		541	1,106,416.22	
NTT URBAN DEVELOPMENT CORP	B031SG1	8933_JP		305	332,963.47	
OCEAN RIG ASA	B11YJL1	OCR_NO		151,400	1,142,023.78	
OLAM INTERNATIONAL LTD	B05Q3L4	OLAM_SP		199,000	208,017.81	
OMEGA PHARMA SA	5955279	OME_BB		9,023	493,079.77	
OMV AG AUSH100	4651459	OMV_AV		17,860	939,314.18	
ORICA LIMITED NPV	6458001	ORI_AU		3,789	58,864.91	
ORIX CORP Y50	6661144	8591_JP		8,900	1,197,106.39	
ORKLA ASA NWKR 6.2	5459715	ORK_NO		141,560	3,653,934.98	
OSAKA GAS CO Y50	6661768	9532_JP		575,000	1,825,796.72	
OVERSEAS CHINESE BANKING CORP	B0F9V20	OCBC_SP		959,200	3,818,406.82	
PACIFIC BRANDS	B00G290	PBG_AU		47,647	121,235.63	
PAN FISH ASA	B02L486	PAN_NO		1,530,000	1,285,750.12	
PARKWAY HLDGS SG 0	6811143	PWAY_SP		276,000	400,835.46	
PEARSON ORD 25P	0677608	PSON_LN		70,263	1,073,212.13	
PERSIMMON	0682538	PSN_LN		81,564	1,933,982.88	
PETRO-CANADA	2684316	PCA_CN		29,300	1,123,920.87	
PETROLEUM GEO SVS	B09YC62	PGS_NO		106,980	1,153,326.18	
PEUGEOT SA FF35	7103526	UG_FP		20,630	1,148,812.08	
PORTUGAL TELECOM	5817186	PTC_PL		243,660	3,058,902.26	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONA	L - Internal		
			Market: INTERNAL EAF			
			Portfolio: I-QUAN Instrument: ICOM	EAFE QUANTITATIVE PORTFOLIO INTERNATIONAL COMMON STOCKS		
POTASH CORP OF SASKATCHEWAN	2696980	POT_CN		3,000	206,125.90	
POWER CORP OF CANADA	2697701	POW_CN		10,300	221,019.69	
POWER FINANCIAL CORP	2697864	PWF_CN		8,600	193,586.66	
PPR	5505072	PP_FP		27,976	3,161,520.53	
PREMIER FARNELL	0331841	PFL_LN		565,940	1,926,117.96	
PROMISE 8574	6703295	8574_JP		73,150	2,485,853.41	
PROSAFE ASA	B1L9DW5	PRS_NO		143,250	1,179,564.35	
PRUDENTIAL CORP GB	0709954	PRU_LN		128,920	1,448,076.72	
QBE INS GROUP A 1	6715740	QBE_AU		15,412	175,059.02	
RADEX-HERAKLITH OR	4719915	RHI_AV		6,028	185,544.68	
RECKITT BENCKISER PLC	0727871	RB/_LN		46,254	856,429.71	
RENAULT SA	4712798	RNO_FP		54,686	4,762,258.22	
RENTOKIL INITIAL O	B082RF1	RTO_LN		674,230	1,978,622.25	
REPSOL - YPF, SA	5669354	REP_SM		18,745	692,220.60	
RESEARCH IN MOTION	2117265	RIM_CN		4,700	378,547.36	
RESONA HOLDINGS INC	6421553	8308_JP		808	1,572,897.46	
REUTERS GROUP ORD	0236913	RTR_LN		251,529	2,211,747.38	
RIETER HOLDING	5996159	RIEN_SW		3,393	1,293,829.46	
RINKER GROUP LTD	6599386	RIN_AU		14,543	111,100.08	
RIO TINTO LIMITED	6220103	RIO_AU		4,328	133,732.08	
RIO TINTO PLC	0718875	RIO_LN		79,193	1,293,361.69	
ROCHE HLDGS AG GEN	7110388	ROG_VX		16,511	2,214,881.38	
RODAMCO EUROPE	5727360	RCEA_NA		719	56,716.22	
RODAMCO EUROPE	5727360	RCEA_NA		2,047	160,701.58	
RODAMCO EUROPE	5727360	RCEA_NA		3,056	264,744.57	
RODAMCO EUROPE	5727360	RCEA_NA		11,459	1,113,647.21	
ROYAL + SUN ALLIAN	0661689	RSA_LN		739,440	1,864,276.32	
ROYAL BANK OF CANADA	2754383	RY_CN		117,300	4,281,585.42	
ROYAL BK SCOT GBP	0754783	RBS_LN		198,639	3,768,064.69	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN		340,051	9,918,010.75	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATION	AL - Internal		
			Market: INTERNAL EAF			
			Portfolio: I-QUAN Instrument: ICOM	EAFE QUANTITATIVE PORTFOLIO INTERNATIONAL COMMON STOCKS		
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN		184,157	4,427,168.36	
RWE AG	4768962	RWE_GY		71,498	2,257,718.50	
RYANAIR HOLDINGS	3113864	RYA_ID		11,464	92,255.78	
SABMILLER PLC	0483548	SAB_LN		98,449	1,372,040.14	
SAINSBURY(J) GBP0.	B019KW7	SBRY_LN		275,467	1,622,705.59	
SAN PAOLO-IMI SPA	5556575	SPI_IM		185,972	3,502,261.63	
SANOFI-AVENTIS	5671735	SAN_FP		50,770	4,032,293.66	
SAP AG	4846288	SAP_GY		67,252	2,478,803.27	
SCHNEIDER ELECTRIC	4834108	SU_FP		36,156	2,595,895.12	
SCOR	4797364	SCO_FP		7,737	16,040.47	
SCOT + NEWCASTLE O	0783969	SCTN_LN		321,295	3,393,584.80	
SCOT POWER PLC 0.5	B125RK8	SPW_LN		399,703	4,086,901.92	
SCOTTISH SOUTHERN	0790873	SSE_LN		62,507	606,986.14	
SEADRILL LTD	B09RMQ1	SDRL_NO		270,100	4,058,898.78	
SEMBCORP INDUSTRIE	B08X163	SCI_SP		541,620	902,978.33	
SHAW COMMUNICATIONS INC-B	2801836	SJR/NV/B_CN		7,600	134,253.88	
SHELL CANADA LTD	2802806	SHC_CN		9,500	180,950.97	
SHIN-ETSU CHEMICAL	6804585	4063_JP		40,900	1,542,064.53	
SHINKO SECURITIES CO LTD	6631501	8606_JP		131,000	658,399.51	
SHIP FINANCE INTL LTD	B019MJ8	SFL		4,875	54,742.80	
SHIZUOKA BANK Y50	6805328	8355_JP		65,000	723,749.11	
SIEMENS AG DEM 5.0	5727973	SIE_GY		121,286	8,372,149.56	
SINGAPORE AIRLINES	6811734	SIA_SP		349,600	2,544,882.07	
SINGAPORE LAND	6811295	SL_SP		25,000	114,469.23	
SINGAPORE TELECOMM	B02PY22	ST_SP		2,545,955	3,991,095.20	
SMC CORP Y50	6763965	6273_JP		7,700	913,616.20	
SMRT CORPORATION LTD	6274456	MRT_SP		10,500	6,743.64	
SNAM RETE GAS	7251470	SRG_IM		460,969	2,612,079.45	
SOCIETE GENERALE	5966516	GLE_FP		62,535	7,049,034.20	
SODEXHO ALLIANCE	7062713	SW_FP		31,027	1,866,805.02	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
DESCRIPTION	IDEITHIIIEN	HOKEK	Group: INTERNATIONAL			
			Market: INTERNAL EAFE	<u> </u>		
			Portfolio: I-QUAN Instrument: ICOM	EAFE QUANTITATIVE PORTFOLIO INTERNATIONAL COMMON STOCKS		
SOFTBANK AM CORP	6770620	9984_JP		41,900	767,380.83	
SOFTBANK INVESTMENT CORP	6309466	8473_JP		1,203	614,739.54	
SOLOMON SYSTECH (INTL) LTD	B00G568	2878_HK		312,000	86,651.15	
SOLVAY SA NPV	4821100	SOLB_BB		26,553	1,927,716.59	
SOMPO JAPAN INSURANCE	6986063	8755_JP		91,000	859,340.00	
STATOIL ASA	7133608	STL_NO		354,480	4,230,830.23	
STMICROELECTRONICS NV	5962332	STM_FP		960	19,451.07	
STOCKLAND TRUST GR	6850856	SGP_AU		27,632	127,341.94	
SUEZ EUR	7118047	SZE_FP		144,629	5,795,684.29	
SUMITOMO CHEMICAL	6858560	4005_JP		157,000	730,100.18	
SUMITOMO CORP Y50	6858946	8053_JP		202,700	1,778,775.84	
SUMITOMO METAL IND	6858827	5405_JP		426,200	806,240.78	
SUMITOMO METAL MNG	6858849	5713_JP		44,000	643,704.00	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP		375	3,070,606.80	
SUMITOMO REALTY & DEVELOPMENT	6858902	8830_JP		43,000	1,287,167.36	
SUMITOMO TRUST+BKG JPY 50.0	6859002	8403_JP		155,000	973,621.27	
SUN HUNG KAI PROPE	6859927	16_HK		58,000	592,048.65	
SUN LIFE FINANCIAL SVSC CAN	2566124	SLF_CN		18,900	573,328.43	
SUNCOR ENERGY INC	2861142	SU_CN		12,700	381,260.89	
SUNCORP-METWAY LIMITED	6585084	SUN_AU		8,136	109,330.96	
SUNTEC REIT	B04PZ72	SUN_SP		1,553,000	1,154,225.70	
SWIRE PACIFIC 'A'H	6867748	19_HK		26,000	242,180.94	
SWISS REINSURANCE	7189816	RUKN_VX		10,592	772,387.24	
SWISSCOM AG CHF25(5533976	SCMN_VX		7,385	2,743,523.90	
SYDNEY ROADS GROUP	B181DN5	SRG_AU		17,795	27,976.47	
SYMBION HEALTH COMMON	6574606	SYB_AU		9,649	32,773.28	
TABCORP HLDGS NPV	6873262	TAH_AU		9,081	120,827.75	
TAIYO NIPPON SANSO CORPORATION	6640541	4091_JP		79,000	682,235.66	
TAIYO YUDEN CO Y50	6870564	6976_JP		265,000	4,472,047.75	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP		81,747	3,490,501.64	



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Graue INTERNATIONAL - Internal Intern	DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
Post District Post District Quality APER GUNTITATION PRICTION TALISAMA ENERGY INC 308299 T.M., CA *** E.M. CA 458,00 245,00 308,00 1 TALISAMA ENERGY INC 307840 458,00 458,00 308				Group: INTERNATION	AL - Internal		
TALISMAN ENERGY INC 206899 TM_CN INTERNATIONAL COMMON STOCKS TALISMAN ENERGY INC 206899 TM_CN 88.00 249.00 98.80.01 TANADE SEYNAKU COLTD 6870984 4850.µP 80.00 98.80.01 780.00 780.805.01 TOK CORP JPYSO (0702) 689002 6752.µP 14.00 60.00 472.211.03 15.595.569 15.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 16.00 15.595.569 17.00 15.595.569 17.00 15.595.569 17.00 15.00 15.00 15.00 17.00 15.00 17.00 15.00 15.00 15.00 15.00 15.00 15.00 15.00 15.00 15.00 15.00 15.00 15.00 <							
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TELECOM ITALIA - RNC 763402 TITR_IM 310,50 812,500.06 TELECOM ITALIA SPA 763434 TIT_IM 767,253 2,147,864.42 TELECOM ITALIA SPA 763,253 TELS MA 436,658 2,147,864.42 TELEKOM AUSTRIA 485088 TKA AV 32,610 631,700.8 TELESHA CORP NEV 686728 TEL NO 72,600 5,580,554.53 TELISTA CORP NEV 68728 TLS AU 31,119 119,128.89 TELUS CORPORATION -NON VOTE 381314 TA_C 40,00 125,553.62 TELS CORPORATION -NON VOTE 3881134 TA_C 40,00 13,255.60 THYSSENGRUPP AG 5895.60 TKC,GY 47,90 7,933,47.55 TOHOTANIJUM COLTD 8895.60 950 J.P 311,00 7,446,604.15 <	TDK CORP JPY50 (6762)	6869302	6762_JP		6,600	472,211.03	
TELECOM ITALIA SPA 763494 TILM 767,253 2,147,864.42 TELEFONICA SA 573524 TELEMOR 438,658 9,062,312.07 TELEKON AUSTRIA 4635088 TKA_AV 32,610 631,700.08 TELENDR ASA 4732495 TEL NO 75,000 5,580,555.53 TELISTRA CORP NRV 6087280 TIS_AU 31,119 119,128.89 TELSO CRECATION -NON VOTE 2381134 TA_CN 4,000 152,553.62 TESCO PIC 0884709 TSC_LIN 19,100 752,296.73 THYSSENKRUP AG 6839371 TOC_CN 19,100 752,297.73 TOHON LEECTRIC PO 6894627 572,119 9,000 629,370.62 TOHON LEECTRIC PO 6895261 550,119 311,200 7,446,604.15 TOKYO GAS CO YO 6895448 551,119 311,200 7,446,604.15 TOKYO SEIMTSU CO LTD 6894304 772,119 33,400 33,000 1,891,799.75 TOKHO RO ROPE 689717 6502,119 6502,119 34,000 5,854,	TECK COMINCO LTD-CL B	2879327	TEK/SV/B_CN		30,700	1,559,526.69	
TELEFONICA SA 5735254 TEFSM 436658 9,062,312.07 TELEKOM ALSTRIA 483088 7KA_AV 32,610 631,700.08 TELEINDA ASA 47365 TELNO 22,610 531,700.08 TELSITRA CORP NPV 6087289 TLS_AU 31,119 119,128.89 TELUS CORPORATION-NON VOTE 281134 TA_CN 4,000 152,553.62 TESCO PLC 084709 TSCO_LIN 4,000 152,553.62 THOMSON CORP 2889371 TOC_CN 19,000 745,229.67 THYSSENKRUPP AG 5636927 TKA_GY 9,900 629,370.62 TOHOKU ELECTRIC PO 6894627 5727_JP 9,900 22,065,517.82 TOKYO ELEC POWER Y 6895260 9501_JP 31,100 7,446,604.15 TOKYO SEIMITSU COLTD 6895484 951_JP 11,400 561,759.75 TOLL HOLDINGS LIMITED 6893494 729_JP 14,00 585,759.75 TOYL SEIMINSU COLTD 689374 70_LU 3,40 585,441.162 TOYL SEIMINSU KORPH	TELECOM ITALIA - RNC	7634402	TITR_IM		310,570	812,560.06	
TELEKOM AUSTRIA 4636988 TKA, AV 32,610 631,700.08 TELENOR ASA 4732495 TEL, NO 726,700 5,580,554,53 TELISTA CORP NPV 6967289 TLS, AU 31,119 119,128.89 TELISTA CORP NRVO 2881734 T/A, CN 4,000 152,553.62 TELISTA CORPORATION -NON VOTE 8884709 TSCO_LN 587,73 1,654,169.73 THOMSON CORP 8889471 TOC, CN 19,100 745,229.67 THYSSENKRUPP AG 583927 TKA_GY 37,906 1,793,347.55 TOHON LELECTRIC PO 6894262 5727_JP 9,900 629,370.62 TOHOKYO ELECTRIC PO 6895266 9505_JP 311,00 7,446,604.15 TOKYO ELECTRIC POWER Y 689540 951_JP 31,00 7,446,604.15 TOKYO SEIMTSU CO LTD 689540 772_JP 11,40 561,759.75 TOLL HOLDINGS LIMITED 68972.17 6502_JP 33,00 1,996,187.79 TOYSEIKAN KAISHA 69002.7 502_JP 38,00 7,155,793.95	TELECOM ITALIA SPA	7634394	TIT_IM		767,253	2,147,864.42	
TELENDR ASA 4732495 TELNO 726,700 5,580,554.53 TELSTRA CORP NPV 6087289 TLS.AU 31,119 119,128.89 TELUS CORPORATION -NON VOTE 281134 TA_ON 4,000 152,553.62 TESCO PLC 084709 TSCO_LIN 587,778 1,654,169.73 THOMSON CORP 2889371 TOC_CN 19,100 745,229.67 THYSSENKRUPP AG 5638927 TK.A. GY 87,906 1,793,347.55 TOHOTITANIUM COLTD 6894627 5727_JP 9,900 629,370.62 TOHOKU ELECTRIC PO 689546 9506_JP 311,200 7,446,604.15 TOKYO SEIMITSU COLTD 689548 951_JP 383,000 1,996,187.79 TOKYO SEIMITSU COLTD 689340 772_JP 33,400 36,302.72 TOKSHIBA CORP 689374 76_LAU 33,40 36,302.72 TOKSHIBA CORP 689717 6502_JP 38,00 7155,793.95 TOYOTA KINDSTRIES CORP 69074 901_JP 38,00 7155,793.95 TOYOTA IND	TELEFONICA SA	5732524	TEF_SM		436,658	9,062,312.07	
TELSTRA CORP NPV 6087289 TLS, AU 31,119 119,128.89 TELUS CORPORATION -NON VOTE 2381134 T/A_CN 4,000 152,553.62 TESCO PLC 0884709 TSCO_LN 587,778 1,654,169.73 THOMSON CORP 2889371 TOC_CN 19,100 745,229.67 THOMSON CORP 5836927 TKA_GY 87,906 1,793,347.55 TOHON TITANIUM CO LTD 6894627 5727_JP 9,900 629,370.62 TOHOKU ELECTRIC PO 6895266 9506_JP 311,200 7,446,604.15 TOKYO SELEC POWERY 689544 9531_JP 333,000 1,996,187.79 TOKYO SEIMITSU CO LTD 689548 9531_JP 311,400 561,759.75 TOLH HOLDINGS LIMITED 689749 700_AU 33,400 353,02.72 TOSHIBA CORP 6897217 6600_JP 440,000 5,854,441.62 TOYOTA KINDUSTRIES CORP 6897217 6500_JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 690054 6201_JP 52,000 1,634,898.39	TELEKOM AUSTRIA	4635088	TKA_AV		32,610	631,700.08	
TELIS CORPORATION -NON VOTE 281134 T/	TELENOR ASA	4732495	TEL_NO		726,700	5,580,554.53	
TESCO PLC 0884709 TSO_LN 557,78 1,654,169,73 THOMSON CORP 288371 TOC_CN 19,100 745,229,67 THYSSENKRUPP AG 5636927 TKA_GY 87,906 1,793,347,55 TOHO TITANIUM COLTD 6894627 572, JP 9,900 629,370 62 TOHOKU ELECTRIC PO 689526 960, JP 122,200 2,206,517.82 TOKYO ELEC POWER Y 689544 9501, JP 311,200 7,446,604.15 TOKYO SEIMITSU CO LTD 689434 7729, JP 11,400 561,759.75 TOLL HOLDINGS LIMITED 6893749 70L_AU 3,340 5,302.72 TOSHBA CORP 6897217 6502, JP 444,000 5,854,441.62 TOYOTA INDUSTRIES CORP 6900267 591, JP 38,800 789,306.27 TOYOTA MOTOR CORP 900044 6201, JP 38,000 789,306.27 TOYOTA MOTOR CORP 900045 5201, JP 38,000 789,306.27 TOYOTA MOTOR CORP 900044 7203, JP 37,276 8,894,548.71	TELSTRA CORP NPV	6087289	TLS_AU		31,119	119,128.89	
THOMSON CORP 2889371 TOC_CN 19,100 745,229.67 THYSSENKRUPP AG 5636927 TKA_GY 87,906 1,793,347.55 TOHO TITANIUM CO LTD 6894627 5727_JP 9,900 629,370.62 TOHOKU ELECTRIC PO 6895266 9506_JP 122,200 2,206,517.82 TOKYO ELEC POWER Y 6895404 9501_JP 311,200 7,446,604.15 TOKYO SEIMITSU CO LTD 6895448 9531_JP 383,000 1,996,187.79 TOKHO SEIMITED 6893749 TOL_AU 3,340 35,302.72 TOSHIBA CORP 6897217 6505_JP 444,000 5,854,441.62 TOYO SEIKAN KAISHA 6900267 5901_JP 440,253 7,155,793.95 TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSURBAN GROUP 620082 TCL_AU 41,40 310,486.61 TUI JG 5666292 TUIL_GY 62,314 1,386,521.60	TELUS CORPORATION -NON VOTE	2381134	T/A_CN		4,000	152,553.62	
THYSSENKRUPP AG 5636927 TK_GY 87,906 1,793,347.55 TOHO TITANIUM CO LTD 6894627 5727_JP 9,900 629,370.62 TOHOKU ELECTRIC PO 6895266 9506_JP 122,200 2,206,517.82 TOKYO ELEC POWER Y 6895404 9501_JP 311,200 7,446,604.15 TOKYO GAS CO Y50 689548 9531_JP 383,000 1,996,187.79 TOKYO SEIMITSU CO LTD 6894304 7729_JP 11,400 561,759.75 TOLL HOLDINGS LIMITED 6693749 TOL,4U 3,340 35,302.72 TOSHIBA CORP 6897217 6502_JP 440,003 5,854,441.62 TOYO AS INITIES 6900267 5901_JP 38,800 7,155,793.95 TOYO AS INITIES CORP 6900264 6201_JP 38,800 789,306.27 TOYOTA MOTOR CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA SON CORP 6900643 7203_JP 271,726 8,894,548.71 TRANSURBAN GROUP 62082 TCL_AU 31,046.61 1,386,521.60 <td>TESCO PLC</td> <td>0884709</td> <td>TSCO_LN</td> <td></td> <td>587,778</td> <td>1,654,169.73</td> <td></td>	TESCO PLC	0884709	TSCO_LN		587,778	1,654,169.73	
TOHO TITANIUM CO LTD 6894627 572" JP 9,900 629,370.62 TOHOKU ELECTRIC PO 6895266 9506 JP 122,200 2,206,517.82 TOKYO ELEC POWER Y 6895404 9501 JP 311,200 7,446,604.15 TOKYO GAS CO Y50 689548 9531 JP 383,000 1,996,187.79 TOKYO SEIMITSU CO LTD 6894304 7729 JP 11,400 561,759.75 TOLL HOLDINGS LIMITED 6693749 TOL_AU 3,340 35,302.72 TOSHIBA CORP 6897217 6502 JP 844,000 5,854,441.62 TOTAL SA B15C557 FP_FP TOYO SEIKAN KAISHA 6900267 5901 JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900643 7203 JP 271,276 8,894,548.71 TRANSCANADA CORP 660982 TOL_AU 11,601 TRANSCANADA CORP 660982 TOL_AU 11,601 TULAG 566629 TUIL_GY 66020 101_GY 13,865,21.60	THOMSON CORP	2889371	TOC_CN		19,100	745,229.67	
TOHOKU ELECTRIC PO 6895266 950_JP 122,200 2,206,517.82 TOKYO ELEC POWER Y 689544 9501_JP 311,200 7,446,604.15 TOKYO GAS CO Y50 689548 9531_JP 383,000 1,996,187.79 TOKYO SEIMITSU CO LTD 6894304 7729_JP 11,400 561,759.75 TOLL HOLDINGS LIMITED 6693749 TOL_AU 3,340 35,302.72 TOSHIBA CORP 6897217 6502_JP 844,000 5,854,441.62 TOYO SEIKAN KAISHA 6900267 5901_JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI JAG 5666292 TUII_GY 62,314 1,386,521.60	THYSSENKRUPP AG	5636927	TKA_GY		87,906	1,793,347.55	
TOKYO ELEC POWER Y 6895404 9501_JP 311,200 7,446,604.15 TOKYO GAS CO Y50 6895448 9531_JP 383,000 1,996,187.79 TOKYO SEIMITSU CO LTD 6894304 7729_JP 11,400 561,759.75 TOLL HOLDINGS LIMITED 6693749 TOL_AU 3,340 35,302.72 TOSHIBA CORP 6897217 6502_JP 844,000 5,854,441.62 TOTAL SA B15C557 FP_FP 140,253 7,155,793.95 TOYOS EIKAN KAISHA 6900267 5901_JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 5666292 TUI_GY 24,140 130,486.61 TUI AG 566292 TUI_GY 62,314 1,386,521.60	TOHO TITANIUM CO LTD	6894627	5727_JP		9,900	629,370.62	
TOKYO GAS CO Y50 689548 9531_JP 383,000 1,996,187.79 TOKYO SEIMITSU CO LTD 6894304 7729_JP 11,400 561,759.75 TOLL HOLDINGS LIMITED 6693749 TOL_AU 3,340 35,302.72 TOSHIBA CORP 6897217 6502_JP 844,000 5,854,441.62 TOTAL SA B15C557 FP_FP 140,253 7,155,793.95 TOYO SEIKAN KAISHA 6900267 5901_JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 620082 TCL_AU 24,140 130,486.61 TUI AG 566292 TUIL_GY 62,314 1,386,521.60	TOHOKU ELECTRIC PO	6895266	9506_JP		122,200	2,206,517.82	
TOKYO SEIMITSU CO LTD 6894304 7729_JP 11,400 561,759.75 TOLL HOLDINGS LIMITED 6693749 TOL_AU 3,340 35,302.72 TOSHIBA CORP 6897217 6502_JP 844,000 5,854,441.62 TOTAL SA B15C557 FP_FP 140,253 7,155,793.95 TOYO SEIKAN KAISHA 6900267 5901_JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUII_GY 62,314 1,386,521.60	TOKYO ELEC POWER Y	6895404	9501_JP		311,200	7,446,604.15	
TOLL HOLDINGS LIMITED 6693749 TOL_AU 3,340 35,302.72 TOSHIBA CORP 6897217 6502_JP 844,000 5,854,441.62 TOTAL SA B15C557 FP_FP 140,253 7,155,793.95 TOYO SEIKAN KAISHA 6900267 5901_JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUII_GY 62,314 1,386,521.60	TOKYO GAS CO Y50	6895448	9531_JP		383,000	1,996,187.79	
TOSHIBA CORP 6897217 6502 JP 844,000 5,854,441.62 TOTAL SA B15C557 FP_FP 140,253 7,155,793.95 TOYO SEIKAN KAISHA 6900267 5901 JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900546 6201 JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203 JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUII_GY 62,314 1,386,521.60	TOKYO SEIMITSU CO LTD	6894304	7729_JP		11,400	561,759.75	
TOTAL SA B15C557 FP_FP 140,253 7,155,793.95 TOYO SEIKAN KAISHA 6900267 5901_JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUII_GY 62,314 1,386,521.60	TOLL HOLDINGS LIMITED	6693749	TOL_AU		3,340	35,302.72	
TOYO SEIKAN KAISHA 6900267 5901_JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUII_GY 62,314 1,386,521.60	TOSHIBA CORP	6897217	6502_JP		844,000	5,854,441.62	
TOYO SEIKAN KAISHA 6900267 5901_JP 38,800 789,306.27 TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUII_GY 62,314 1,386,521.60	TOTAL SA	B15C557	FP_FP		140,253	7,155,793.95	
TOYOTA INDUSTRIES CORP 6900546 6201_JP 55,200 1,634,898.39 TOYOTA MOTOR CORP 6900643 7203_JP 271,276 8,894,548.71 TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUII_GY 62,314 1,386,521.60	TOYO SEIKAN KAISHA	6900267			38,800	789,306.27	
TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUI1_GY 62,314 1,386,521.60	TOYOTA INDUSTRIES CORP	6900546	6201_JP		55,200	1,634,898.39	
TRANSCANADA CORP 2665184 TRP_CN 14,200 316,119.67 TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUI1_GY 62,314 1,386,521.60	TOYOTA MOTOR CORP	6900643	7203_JP		271,276	8,894,548.71	
TRANSURBAN GROUP 6200882 TCL_AU 24,140 130,486.61 TUI AG 5666292 TUI1_GY 62,314 1,386,521.60	TRANSCANADA CORP	2665184				316,119.67	
TUI AG 5666292 TUI1_GY 62,314 1,386,521.60			_				
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			_				



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATION	AL - Internal		
			Market: INTERNAL EAF			
			Portfolio: I-QUAN Instrument: ICOM	EAFE QUANTITATIVE PORTFOLIO INTERNATIONAL COMMON STOCKS		
UCB ORD BEF	5596991	UCB_BB		35,089	1,248,249.00	
UNIBAIL SA EUR	7076242	UL_FP		49,644	8,183,742.11	
UNICREDITO ITALIAN	4232445	UC_IM		931,543	7,221,884.68	
UNIDEN CORP Y50	6911515	6815_JP		442,000	3,978,715.00	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN		93,871	1,685,816.68	
UNION MINIERE NPV	4005001	UMI_BB		17,304	1,755,714.90	
UOL GROUP	6916781	UOB_SP		531,200	4,745,873.38	
UTD O/S LAND SG 1	6916844	UOL_SP		929,420	1,599,489.88	
UTD UTILITIES ORD	0646233	UU/_LN		155,315	1,704,229.60	
VENTURE MFG SGD0.2	6927374	VMS_SP		39,500	379,159.28	
VINCI GTM	B08J473	DG_FP		31,308	3,801,535.43	
VIVENDI ENVIRONNEM EUR	4031879	VIE_FP		1,506	53,933.87	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP		130,693	3,944,669.21	
VODAFONE GROUP	B16GWD5	VOD_LN		3,216,597	8,976,320.39	
VOEST-ALPINE	4943402	VOE_AV		73,338	1,711,198.63	
VOLKSWAGEN AG	5497102	VOW_GY		42,800	2,550,470.97	
VOLKSWAGEN AG NON	5497168	VOW3_GY		43,846	1,833,333.90	
WANT WANT HOLDINGS LTD	6526469	WANT_SP		26,000	38,073.04	
WERELDHAVE	4948623	WHA_NA		3,333	319,555.74	
WERELDHAVE	4948623	WHA_NA		1,911	179,667.16	
WESFARMERS LTD	6948836	WES_AU		8,711	256,828.62	
WESTFIELD GROUP	B01BTX7	WDC_AU		39,074	480,753.13	
WESTPAC BANKING CO	6076146	WBC_AU		43,624	635,884.37	
WING TAI HOLDINGS	6972385	WINGT_SP		294,000	303,827.97	
WOODSIDE PETROLEUM LIMITED	6979728	WPL_AU		7,295	112,903.34	
WOOLWORTHS LIMITED	6981239	WOW_AU		16,169	187,174.40	
WPP GROUP	B0J6N10	WPP_LN		158,409	1,744,729.63	
YARA INTERNATIONAL ASA	7751259	YAR_NO		158,700	3,356,216.68	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX		4,560	916,400.69	
INTERNATIONAL COMMON STOCKS TOTAL				71,606,339	874,912,251.54	



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					PAR/	воок	MARKET
DESCRIPTION	IDENTIFIER	TICKER			SHARES	VALUE	VALUE
			Group: INTERNATIONAL - Ir	nternal			
			Market: INTERNAL EAFE				
			Portfolio: I-QUAN	EAFE QUANTITATIVE PO	RTFOLIO		
			Instrument: INTF	INTERNATIONAL FUNDS			
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN				119,438	11,943,783.15	
INTERNATIONAL FUNDS TOTAL					119,438	11,943,783.15	
			Instrument: INTL WARRANT	INTERNATIONAL WARRA	NT		
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB			116,828	0.00	
INTERNATIONAL WARRANT TOTAL					116,828	0.00	
EAFE QUANTITATIVE PORTFOLIO TOTAL					71,842,605	886,856,034.69	1,238,893,745.80
INTERNAL EAFE TOTAL					2,256,392,484	5,272,195,421.35	7,472,427,898.33



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					PAR/	BOOK	MARKET
DESCRIPTION	IDENTIFIER	YIELD	F		SHARES	VALUE	VALUE
		Group	INTERNATIONA	L - Internal			
		Marke	t: INTERNAL EME	RGING			
		Portfolio:	EQS-E	EMERGING SWAP			
		Instrument	:: CPES	COMMERCIAL PAPER -	EQUITY SWAPS		
CHEVRON FUNDING	1667X1PD2	5.297			15,600,000	15,503,452.86	
CHEVRON FUNDING	1667X1PP5	5.301			10,600,000	10,519,818.38	
FNMA DISCOUNT NOTES	313588AE5	5.231			7,200,000	7,195,916.45	
NESTLES CAPITAL CORP	64105HPN6	5.278			4,900,000	4,863,330.61	
COMMERCIAL PAPER - EQUITY SWAF	PS TOTAL				38,300,000	38,082,518.30	
		Instrument	:: INTF	INTERNATIONAL FUNDS	3		
EQS-E	IL-EQSE				503,471	50,347,083.08	
INTERNATIONAL FUNDS TOTAL					503,471	50,347,083.08	
EMERGING SWAP TOTAL					38,803,471	88,429,601.38	92,725,540.09



Group: INTERNATIONAL - Internal

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PERCEIPTION	IDENTIFIED	TIOI/ED				PAR/	BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER	TICKER	Group	INTERNATION	Al Internal	SHARES	7,101	7,101
			·	INTERNAL EMI				
			Portfolio: Instrument:	I-ACT	INTERNAL EMERGING COMMON STOCK			
AMERICA MOVIL S.A.B. DE C.V.	2722670	AMX				340,000	1,658,289.56	
ARACRUZ CELULOSE SA ADR	2058579	ARA				16,000	397,736.20	
ASUR ADR	2639361	ASR				7,000	108,095.44	
CEMEX ADR	151290889	CX				296,160	3,153,285.58	
CHECK POINT SOFTWARE TECH	M22465104	CHKP				112,000	2,015,888.00	
CHINA MOBILE LIMITED	2111375	CHL				640,000	10,256,563.86	
CIA TELECOM CHILE-ADR	2213635	CTC				160,000	1,825,943.81	
CIA VALE DO RIO DOCE - ADR	2857334	RIO				240,000	963,764.00	
COCA-COLA FEMSA-ADR	2193317	KOF				12,000	286,170.00	
COMPANHIA BRASILEIRE ADR	2228532	CBD				24,000	488,202.36	
COMPANIA DE MINAS ADR	2210476	BVN				50,000	547,224.57	
COPEL ADR	2209656	ELP				81,000	471,669.04	
EMPRESAS NACIONAL ADR	2311131	EOC				134,000	1,436,023.27	
FOMENTO ECONOMICO MEX SP ADR	2246039	FMX				46,000	1,605,080.59	
LUKOIL HLDGS SPND-ADR	2537432	LUKOY				320,000	4,190,988.35	
MOBILE TELESYSTEMS ADR	2603225	MBT				70,000	2,564,162.40	
PETROLEO BRASILEIRO ADR	2616580	PBR				150,000	3,426,770.12	
POSCO-ADR	2692795	PKX				43,000	949,881.31	
SILICONWARE PRECISION-ADR	2577502	SPIL				153,461	826,070.00	
SOUTHERN COPPER CORP	84265V105	PCU				15,000	315,000.00	
TAIWAN SEMICONDUCTOR ADR	874039100	TSM				70,000	614,600.00	
TELE NORTE LESTE PART ADR	2297930	TNE				77,000	1,109,765.06	
TELEFONOS DE MEXICO ADR	2881612	TMX				480,000	7,549,742.43	
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA				112,000	3,159,713.40	
UNIBANCO - SPONSORED ADR	2000815	UBB				44,000	991,545.23	
VALE R DOCE-ADR	2933900	RIO/P				180,000	889,873.22	
VIVO PARTICIPACOES	2297974	VIV				362,415	819,621.76	
VOTORANTIM CELULOSE - ADR	2696560	VCP				112,500	612,096.68	
COMMON STOCK TOTAL						4,347,536	53,233,766.24	

Instrument: CTRY

COUNTRY FUNDS - CLOSED END



Group: INTERNATIONAL - Internal

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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATION	IAL - Internal		
			Market: INTERNAL EM			
			Portfolio: I-ACT	INTERNAL EMERGING		
			Instrument: CTRY	COUNTRY FUNDS - CLOSED END		
FIRST ISRAEL FUND INC.	2349789	930783		219,950	2,949,088.20	
FLEMING CZECH & SLOVAK	4241838	FLECSLI_OS		346,800	1,098,188.45	
KOREA FUND	2496414	000945788		101,474	3,474,538.67	
FAIWAN OPPROTUNITIES FUND	0875361	334233		200,000	2,874,000.00	
COUNTRY FUNDS - CLOSED END TOTAL				868,224	10,395,815.32	
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
ACER INCORPORATED	6005850	738344		1,428,846	2,088,738.50	
ADVANCED INFO SERVICE	6412591	6412568		1,600,000	1,547,525.06	
AGORA SA	5618312	AGO_PW		70,000	893,887.38	
AGRO INDUSTRIAL MACHINERY PCL	B0SZ2M2	432474		12,498	0.00	
KBANK T.A.S. B	B03MN70	AKBNK_TI		480,000	739,782.19	
KF SISTEMA REG S SPONS GDR	B05N809	SSA_LI		168,000	3,611,109.00	
AKSIGORTA	B03MND6	AKGRT_TI		960,000	809,861.43	
LFA SA DE CV SER'	2043423	ALFAA_MM		440,000	576,903.16	
LLAHABAD BANK	6708289	ALBK_IN		640,000	1,005,307.10	
NGLO AMERICAN ORD	0490151	AAL_LN		70,000	772,522.21	
NGLO PLATINUM LTD	6761000	AMS_SJ		50,000	1,718,287.58	
U OPTRONICS CORP	6288190	2409_TT		1,060,952	1,779,968.22	
YALA CORPORATION	B09JBT3	AC_PM		352,000	1,404,648.60	
SANCO BRADESCO SA	B00FM53	BBDC4_BZ		216,000	1,773,686.17	
BANCO BRADESCO SA NPV	B1FJB38	BBDC10_BZ		4,809	121,965.78	
BANCO ITAU SA PREF	B037HR3	ITAU4_BZ		210,000	1,672,771.53	
BANGKOK EXPRESSWAY	6113311	BECL/F_TB		3,500,000	1,210,084.62	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT		256,000	841,538.56	
ANK PEKAO SA ORD	5473113	PEO_PW		50,000	976,612.17	
BARLOWORLD LIMITED	6079123	BAW_SJ		300,000	1,865,899.13	
BEC WORLD PCL-FOREIGN	6728351	6728328		3,000,000	1,605,923.20	
BENQ CORP	6054465	2352_TT		1,386,000	1,274,486.67	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN		40,000	381,251.91	
SK HAPOALIM BM ILS	6075808	POLI_IT		800,000	2,051,593.49	

Portfolio: I-ACT INTERNAL EMERGING



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DESCRIPTION	IDENTIFIER	TICKER			PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTER	RNATIONAL - Internal			
			Market: INTER	RNAL EMERGING			
			Portfolio: I-ACT Instrument: ICOM				
BRASIL TELECOM PART SA	2292645	BRTP3_BZ			20,000,000	197,264.31	
BRASIL TELECOM PARTICIPACOES S/A	2292656	BRTP4_BZ			100,000,000	1,475,657.56	
BRASKEM SA-PREF A	B0774N4	BRKM5 BZ			56,000	335,513.32	
BYC CO LTD	6070568	001460 KS			472	24,023.53	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ			44,161,119	0.00	
CATHAY LIFE INSURANCE CO	6425663	738338			2,519,326	3,270,439.51	
CHEIL COMMUNICATIONS INC	6093231	030000_KS			15,354	1,214,613.09	
CHEIL JEDANG CORP	6189516	001040_KS			1,719	72,035.58	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK			3,000,000	1,318,731.43	
CHINA MOTOR	6191328	2204_TT			410,060	461,787.10	
CHINA PETROLEUM	6291819	386_HK			6,400,000	2,601,858.17	
CHINA RESOURCES ENTERPRISES	6972459	291_HK			1,600,000	1,355,029.72	
CHINA TELECOM CORP	6559335	728_HK			5,200,000	1,941,480.66	
CHINA TRAVEL INTL	6197285	308_HK			960,000	216,061.14	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT			3,778,562	1,650,239.33	
CHUNGHWA TELECOM	6287841	2412_TT			1,920,400	3,430,451.25	
CIA SIDERURGICA NA	B019KX8	CSNA3_BZ			80,000	2,244,570.84	
CIPLA LIMITED	B011108	CIPLA_IN			307,500	347,990.40	
CJ CORP 3RD PREF	6212810	001049_KS			520	18,245.65	
CJ CORP-2ND PFD	6149424	001047_KS			869	31,233.68	
CJ CORP-PFD	6186153	001045_KS			5,037	123,241.17	
CNOOC LTD	B00G0S5	883_HK			4,000,000	1,632,356.94	
COFCO INTERNATIONAL LTD.	6105738	506_HK			3,162,000	1,285,202.08	
COMMERCIAL INTERNATIONAL BANK	6243898	CMIB_EY			579,000	1,943,918.81	
COMPAL ELECTRONICS	6225744	2324_TT			3,997,097	2,454,488.60	
CONCESSOES RODOVIARIA	2840970	CCRO3_BZ			50,000	365,820.77	
CONTROLADORA COMER	2222459	COMERUBC_MN			480,000	793,330.82	
CRESUD S.A.C.I.F.y A.	2233387	CRES_AR			100,000	125,092.09	
DAE DUCK ELECTRNC	6149383	008060_KS			5,318	23,993.21	
DAELIM INDUSTRIAL	6249584	000210_KS			12,000	682,034.45	



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DESCRIPTION	IDENTIFIER	TICKER				PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group:	INTERNATION	AL - Internal			
				INTERNAL EMI				
			Portfolio: Instrument:	I-ACT ICOM	INTERNAL EMERGING INTERNATIONAL COMMO	ON STOCKS		
			modumona	100111	INTERNATIONAL COMM			
DAEWOO SHIPBUILDING & MARINE	6211732	042660_KS				100,000	782,000.00	
DAISHIN SECURITIES CO LTD-PF	6248503	003545_KS				11,293	63,007.72	
DATANG INTERNATIONAL POWER	6080716	991_HK				2,400,000	797,924.63	
DELTA ELECTRONICS INC	6260734	2308_TT				462,333	432,075.21	
DENWAY MOTORS LTD	6263766	203_HK				3,200,000	1,007,626.60	
DHANA SIAM FINANCE	6268716	DS/F_TB				98,200	0.00	
DONGKUK STEEL MILL	6276117	001230_KS				15,423	146,423.61	
DR REDDY'S LABORATORIES	6410959	DRRD_IN				24,000	276,114.82	
ECI TELECOM ORD IL	2310150	ECIL				140,000	1,377,285.08	
EDGARS CONSOLIDATED STORES	B0BP746	ECO_SJ				210,000	1,076,621.87	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI				160,000	376,869.89	
EMBOTELLADORAS ARCA SA	2823885	ARCA*_MM				576,000	1,191,110.50	
EMPRESA ICA S.A.B. DE C.V.	B0MT4R9	ICA*_MM				31,900	81,377.55	
FINANCE ONE THB10(6336925	FIN1/F_TB				13,800	0.00	
FISKARAGUNG PERK I	6342535	FISK_IJ				301,500	0.00	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI				96,000	167,563.34	
FORMOSA PLASTICS CORP	6348544	738298				1,436,896	1,775,082.27	
GAZPROM-\$ US	4364928	GAZP_RU				800,000	7,292,769.28	
GIGABYTE TECHNOLOGY CO.	6129181	2376_TT				1,063,125	1,768,623.94	
GOLD FIELDS LIMITE	6280215	GFI_SJ				240,000	2,796,133.53	
GPO IND BIMBO SER'	2392471	BIMBOA_MM				495,000	1,215,600.72	
GRUMA SA	2392545	GRUMAB_MM				113,200	278,077.85	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM				300,000	360,174.42	
GUJARAT AMBUJA CEMENT GDR	B10SSC8	GJAD_LI				525,000	102,350.20	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK				2,600,000	1,279,123.24	
HANA FINANCIAL GROUP	B0RNRF5	086790_KS				636	27,663.56	
HANKOOK TIRE MANFT	6107422	000240_KS				49,601	352,858.80	
HANKUK ELECTRIC GLASS	6409162	009720_KS				2,098	38,988.96	
HARMONY GOLD MINING CO	6410562	HAR_SJ				180,000	1,595,295.35	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN				200,000	326,343.14	



Group: INTERNATIONAL - Internal

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Group: INTERNATIONAL - Internal Market: INTERNAL EMERGING Portfolio: I-ACT INTERNAL EMERGING Instrument: ICOM INTERNAL COMMON STOCKS HINDUSTAN LEVER 6261674 HLVR_IN 464,000 1,319,080.24 HON HAI PRECISION INDUSTRY CO 6438564 738553 934,276 3,615,579.50 HONG LEONG BANK 6436892 HLBK_MK 700,000 1,011,308.72 HYNDAI DEVELOPM 6402428 012630_KS 24,000 1,149,860.26 HYUNDAI ENG + CONS 6450988 000720_KS 769 36,706.52	DESCRIPTION	IDENTIFIER	TICKER			PAR/ SHARES	BOOK VALUE	MARKET VALUE
HINDUSTAN LEVER 6261674 HLVR_IN 464,000 1,319,080.24 HON HAI PRECISION INDUSTRY CO 6438564 738553 53 700,000 1,011,308.72 HYNDAI DEVELOPM 6402428 012630_KS 5 24,000 1,149,860.26 HYUNDAI ENG + CONS 6450988 000720_KS 5 769 36,706.52				Group: INTERNAT	ΓΙΟΝΑL - Internal			
HINDUSTAN LEVER 6261674 HLVR_IN 464,000 1,319,080.24 HON HAI PRECISION INDUSTRY CO 6438564 738553 934,276 3,615,579.50 HONG LEONG BANK 6436892 HLBK_MK 700,000 1,011,308.72 HYNDAI DEVELOPM 6402428 012630_KS 24,000 1,149,860.26 HYUNDAI ENG + CONS 645098 000720_KS 769 36,706.52				Market: INTERNAL				
HINDUSTAN LEVER 6261674 HLVR_IN 464,000 1,319,080.24 HON HAI PRECISION INDUSTRY CO 6438564 738553 934,276 3,615,579.50 HONG LEONG BANK 6436892 HLBK_MK 700,000 1,011,308.72 HYNDAI DEVELOPM 6402428 012630_KS 24,000 1,149,860.26 HYUNDAI ENG + CONS 6450988 000720_KS 769 36,706.52						TOCKS		
HON HAI PRECISION INDUSTRY CO 6438564 738553 934,276 3,615,579.50 HONG LEONG BANK 6436892 HLBK_MK 700,000 1,011,308.72 HYNDAI DEVELOPM 6402428 012630_KS 24,000 1,149,860.26 HYUNDAI ENG + CONS 6450988 000720_KS 769 36,706.52				msuument. ICOM	INTERNATIONAL COMMON S	TOCKS		
HONG LEONG BANK 6436892 HLBK_MK 700,000 1,011,308.72 HYNDAI DEVELOPM 6402428 012630_KS 24,000 1,149,860.26 HYUNDAI ENG + CONS 6450988 000720_KS 769 36,706.52	HINDUSTAN LEVER	6261674	HLVR_IN			464,000	1,319,080.24	
HYNDAI DEVELOPM 6402428 012630_KS 24,000 1,149,860.26 HYUNDAI ENG + CONS 6450988 000720_KS 769 36,706.52	HON HAI PRECISION INDUSTRY CO	6438564	738553			934,276	3,615,579.50	
HYUNDAI ENG + CONS 6450988 000720_KS 769 36,706.52	HONG LEONG BANK	6436892	HLBK_MK			700,000	1,011,308.72	
	HYNDAI DEVELOPM	6402428	012630_KS			24,000	1,149,860.26	
LINVINDALIMADINE AND FIDE INC. OR	HYUNDAI ENG + CONS	6450988	000720_KS			769	36,706.52	
HYUNDAI MARINE AND FIRE INS. CO BUILXY6 001450_KS 320,000 696,235.00	HYUNDAI MARINE AND FIRE INS. CO	B01LXY6	001450_KS			320,000	696,235.00	
HYUNDAI MOTOR CO K 6451055 005380_KS 88,000 1,956,384.03	HYUNDAI MOTOR CO K	6451055	005380_KS			88,000	1,956,384.03	
HYUNDAI MOTOR CO LTD-PFD 6451022 005385_KS 25,384 612,129.98	HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS			25,384	612,129.98	
HYUNDAI MOTOR LTD 6148272 005387_KS 28,746 627,060.42	HYUNDAI MOTOR LTD	6148272	005387_KS			28,746	627,060.42	
HYUNDAI PRECISION 6449544 012330_KS 5,658 233,780.16	HYUNDAI PRECISION	6449544	012330_KS			5,658	233,780.16	
ICL-ISRAEL CHEM OR 6455530 CHIM_IT 250,000 278,177.01	ICL-ISRAEL CHEM OR	6455530	CHIM_IT			250,000	278,177.01	
IDB HOLDING CORP O 6456726 IDBH_IT 80,000 1,892,549.13	IDB HOLDING CORP O	6456726	IDBH_IT			80,000	1,892,549.13	
IJM CORP BERHAD 6455217 IJM_MK 320,000 392,045.77	IJM CORP BERHAD	6455217	IJM_MK			320,000	392,045.77	
IMPALA PLATINUM HL B1FFT76 IMP_SJ 192,000 1,200,021.04	IMPALA PLATINUM HL	B1FFT76	IMP_SJ			192,000	1,200,021.04	
INFOSYS TECHNOLOGIES LTD 6205122 INFO_IN 127,947 954,510.02	INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN			127,947	954,510.02	
INTERFLEX CO LTD 6582955 051370_KS 9,840 72,979.33	INTERFLEX CO LTD	6582955	051370_KS			9,840	72,979.33	
INVERSIONES AGUAS METROPOL BOLDOL8 IAM_CI 120,563 118,032.29	INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI			120,563	118,032.29	
IOI CORPORATION BERHAD 6464514 IOI_MK 440,000 603,234.86	IOI CORPORATION BERHAD	6464514	IOI_MK			440,000	603,234.86	
IRSA -B 2458577 IRSA_AR 208,800 231,272.50	IRSA -B	2458577	IRSA_AR			208,800	231,272.50	
JIANGSU EXPRESSWAY 6005504 177_HK 1,200,000 657,587.55	JIANGSU EXPRESSWAY	6005504	177_HK			1,200,000	657,587.55	
KASIKORNBANK 6888794 KBANK/F_TB 1,600,000 816,002.07	KASIKORNBANK	6888794	KBANK/F_TB			1,600,000	816,002.07	
KGHM POLSKA MIEDZ 5263251 KGH_PW 80,000 296,963.46	KGHM POLSKA MIEDZ	5263251	KGH_PW			80,000	296,963.46	
KIMBERLY CLARK DE MEXICO S.A.B. 2491914 KIMBERA_MM 790,000 2,233,573.48	KIMBERLY CLARK DE MEXICO S.A.B.	2491914	KIMBERA_MM			790,000	2,233,573.48	
KOMERCNI BANKA 4519449 KOMB_CP 15,000 791,148.44	KOMERCNI BANKA	4519449	KOMB_CP			15,000	791,148.44	
KOOKMIN BANK KRW50 6419365 060000_KS 159,613 4,921,965.43	KOOKMIN BANK KRW50	6419365	060000_KS			159,613	4,921,965.43	
KOREA ELEC POWER K 6495730 015760_KS 100,000 2,728,620.82	KOREA ELEC POWER K	6495730	015760_KS			100,000	2,728,620.82	
KOREA INVESTMENT HOLDINGS CO 6654586 071050_KS 12,986 272,267.11	KOREA INVESTMENT HOLDINGS CO	6654586	071050_KS			12,986	272,267.11	
KOREA REINSURANCE B01T146 003690_KS 3,224 32,477.89	KOREA REINSURANCE	B01T146	003690_KS			3,224	32,477.89	
KOREA TELECOM CORPORATION 6505316 030200_KS 72,000 2,801,606.68	KOREA TELECOM CORPORATION	6505316	030200_KS			72,000	2,801,606.68	
L.G.PHILIPS LCD CO LTD ADR B01VZS4 LPL 4,052 45,986.98	L.G.PHILIPS LCD CO LTD ADR	B01VZS4	LPL			4,052	45,986.98	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONA	AL - Internal		
			Market: INTERNAL EME			
			Portfolio: I-ACT Instrument: ICOM	INTERNAL EMERGING INTERNATIONAL COMMON STOCKS		
LAND ANDLOSS TUDI	0504000				400 700 00	
LAND + HOUSES THBH	6581930	LH/F_TB		2,000,000	489,783.90	
LG CHEM LTD	6346913	051910_KS		18,053	695,256.94	
LG CHEM LTD-PREFERRED	6346924	051915_KS		2,844	36,989.53	
LG ELECTRONICS PFD	6520966	066575_KS		6,400	162,015.01	
LG ELECTRONICS/NEW	6520739	066570_KS		36,000	2,373,709.71	
LG ENGINEERING & CONSTRUCT	6537096	006360_KS		572	38,666.01	
LIBERTY GROUP LTD	6515047	LGL_SJ		253,886	2,274,404.00	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT		1,600,000	2,000,524.12	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB		550,000	2,209,133.10	
MAHANAGAR TELEPHONE NIGAM	6117807	ZMTNL_IN		120,000	370,955.82	
MALAKOFF BERHAD	6555924	MAL_MK		500,000	758,765.97	
MALAYAN BANKING BERHAD	6556325	MAY_MK		700,000	1,652,058.00	
MEGA FINANCIAL HOLDING	6444066	2886_TT		4,000,000	2,726,451.54	
MIGROS TRL1000	B03MWC8	MIGRS_TI		80,500	291,535.94	
MISC BERHAD	6558031	MISF_MK		540,000	1,120,606.81	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB		48,000	762,380.87	
MTN GROUP LIMITED	6563206	MTN_SJ		600,000	656,743.47	
MURRAY & ROBERTS HOLDINGS	B0N3K50	MUR_SJ		70,000	172,477.38	
NAN YA PLASTICS CORP	6621580	738419		1,528,529	1,364,231.38	
NEDBANK GROUP LTD	6628008	NED_SJ		360,000	6,809,644.27	
NEXEN TIRE CORPORATION	6984959	002350_KS		6,608	61,279.03	
NHN CORP	6560393	035420_KS		2,864	107,052.68	
NIEN HSING TEXTILE CO LTD	6591928	1451_TT		3,775,000	2,907,237.41	
NONG SHIM CO KRW50	6638115	004370_KS		1,077	207,757.65	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN		120,000	1,476,892.64	
OLD MUTUAL	6155131	OML_SJ		1,440,000	2,571,681.63	
ORASCOM CONSTRUCTIONS INDUS	B03BN88	ORCI_EY		32,000	1,012,029.31	
ORBIS PLN2	5349173	ORB_PW		550,000	3,153,578.87	
OTP BANK	7320154	OTP_HB		80,000	520,280.01	
PETROCHINA CO	6226576	857_HK		7,000,000	3,600,317.22	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER	HOKEK	Group: INTERNATIO			
			Market: INTERNAL E	MERGING		
			Portfolio: I-ACT Instrument: ICOM	INTERNAL EMERGING INTERNATIONAL COMMON STOCKS		
PETROL BRASILEIROS	2684532	PETR4_BZ		720,000	3,356,817.58	
PHOENIXTEC POWER	6685508	2411_TT		400,000	363,058.13	
PICC PROPERTY & CASUALTY	6706250	2328_HK		4,000,000	1,497,223.46	
POLSKI KON-GDR	5811906	POKD_LI		40,000	361,200.00	
POSCO	6693233	005490_KS		16,712	2,295,625.90	
PT BANK CENTRAL ASIA	B01C1P6	BBCA_IJ		14,400,000	1,932,572.00	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ		8,000,000	1,540,136.68	
PTT PCL	6420389	PTT_TB		200,000	1,131,916.29	
PUBLIC BANK BHD	B012W53	PBKF_MK		1,218,750	1,029,956.93	
PUSAN BANK	6075552	005280_KS		80,000	1,005,965.10	
RATCHABURI ELEC GEN HODG-FOR	6294249	6294238		400,000	371,451.30	
REALTEK SEMICONDUCTOR	6051422	2379_TT		656,822	903,538.65	
RELAINACE COMMUNICAITONS LTD	B0WNLY7	RCVL_IN		300,000	974,069.90	
RELIANCE CAPITAL LIMITED	6101082	RCFT_IN		15,000	162,344.98	
RELIANCE ENERGY LTD	6099853	RELE_IN		22,500	290,191.66	
RELIANCE INDUSTRIES	6099626	RIL_IN		300,000	2,124,413.97	
RELIANCE NATURAL RESOURCES	B0WNLT2	RNR_IN		300,000	54,114.99	
S P SETIA BERHAD GROUP	6868774	SPSB_MK		960,000	1,002,065.84	
S1 CORPORATION	6180230	012750_KS		5,457	147,660.66	
SABESP CIA SANEAM COM NPV	2158543	SBSP3_BZ		5,000,000	428,481.12	
SAMPO CORP	6771924	1604_TT		1,404,900	907,271.10	
SAMSUNG CLIMATE CONTROL CO	6223317	006660_KS		8,282	31,020.96	
SAMSUNG CO KSWN500	6771601	000830_KS		71,073	953,503.80	
SAMSUNG ELEC MECH	6771689	009150_KS		60,000	2,235,376.98	
SAMSUNG ELECTRONIC	6771720	005930_KS		41,872	15,679,723.98	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS		14,286	2,900,823.40	
SAMSUNG FINE CHEMICALS	6496432	004000_KS		6,262	69,980.18	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS		9,211	254,692.92	
SAMSUNG FIRE + MAR	6155250	000810_KS		24,254	1,262,249.77	
SAMSUNG HEAVY INDUSTRIES	6772217	010140_KS		240,000	766,231.43	



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Grupe: NTERNAL DEFICAL	DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
SAMELING BUT COLTO 677194 08400 KS ACT NITERNAL EMBRIGNE SAMELING BUT COLTO 6771954 08400 KS 1 47.985.0 147.985.0 SAMELING SU COLTO-PRO 677696 09606 KS 1 49.095.6 14.905.7 SAMELING SEC OR KS 64948 1249.1% 1 44.714.0 144.714.0 SAMELING SEC OR KS 69618 08250 KS 1 4.714.0 44.714.0 SANILAN LTO ROBORDA 69618 08250 KS 1 4.714.0 3.914.0 SANILAN LTO ROBORDA 6777970 84.73.2 1 4.714.0 3.914.0 SANILAN LTO ROBORDA 68000 96.001.0 1 4.714.0 4.714.0 SANILAN LTO ROBORDA 88000 90.001.0 1 4.714.0 4.714.				Group: INTERNATIO	NAL - Internal		
SAMESHUNG SDICCLTD 6771645 0004055 NITERNATIONAL COMMON STOCKS 3.084 1.4798.18 SAMSHUNG SDIC CLTD-FPD 6778094 004055 KS 608 14.988.78 SAMSHUNG SECS CO KS 640448 16306 KS 2.08 1.275 4.17.18 SAMSHUNG SECS CO KS 640448 16306 KS 1.275 4.17.18 4.47.18 SAMKOO MED COLTD 677871 1240 KS 1.275 4.17.18 4.31.14 SANDAL STATE COLTD 601570 SAP JACK STATE COLTD 600.00 62.31.14 SAPPLARRISCOVAH 677007 SAP SA 4.09.00 2.247.11.8 SAPIL SARRISCOVAH 677007 SAP SA 4.09.00 2.247.11.8 SHINBAR FINANCIAL GROUP LTD 63956 0.0170.KS 4.09.00 3.03.24 SHINBAR FINANCIAL GROUP LTD 68959 0.00170.KS 68924 4.09.00 3.03.88.02 SHINBAR FINANCIAL GROUP LTD 68935 68924 4.09.00 3.09.88.02 SHINBAR FINANCIAL GROUP LTD 68935 68924 4.09.00 3.09.88.02				Market: INTERNAL E			
SAMSUNG SOLICO LTD 6771645 008400 KS 3,004 117,958.10 SAMSUNG SOLICO LTD-PFO 678099 008405 KS 508 14,958.75 SAMSUNG SECS CO KS 6400444 016305 KS 2,780 54,852.84 SAMSUNG TECHNIN CO LTD 6776771 1240, KS 1,275 44,774.19 SAMSUNG TECHNIN CO LTD 6900716 02520, KS 1,904 63,815.44 SANLAN LTD GRD ZAR 601670 SULS J 86,000 2,237,138.09 SANLAN LTD GRD ZAR 6777690 SULS J 25,000 2,277,138.09 SANLAN LTD GRD ZAR 6777690 SULS J 25,000 2,277,138.09 SANLAN LTD GRD ZAR 6777690 SULS J 25,000 2,277,138.09 SANLAN LTD GRD ZAR 6777690 SULS J 25,000 2,277,138.09 SANLA CAMBERT LANCK 689030 SULS J 2,277,201.30 2,277,281.50 SIAM COMMERCIAL DE CARTA LE CARTA							
SAMSUNG SDI CO LTD-PFD 6770095 064061.KS 1500 14,995.75 SAMSUNG SECS CO KS 6406448 01500 LKS 2,70 54,522-64 SAMSUNG SECK CO KS 6406448 01500 LKS 2,70 54,174-19 SAMSUNG SECK CO KS 100 1275 74,174-19 SAMUND CONCOLTD 806.750 200.00 200.00 230,134-5 SANLAL LTD CORD ZAR 801.070 200.00 28,00 30.00 623,013-6 SAPP ZARI (SCOVA) 6777-60 200.50 28,77 30.00 28,77,313.80 SININIA RINANCIAL (GROUP LTD 699702 505550 LKS 410.00 15,555,702 SININIA RINANCIAL (GROUP LTD 699702 505550 LKS 410.00 46,371.83 SININI CARRY (GROUP LTD 699004 200.17 LKB 46,00 46,371.83 SIMM COMMERCIAL INK 689034 889034 889034 400.00 78,355.70 SIMM CARRY (GROUP LTD 697010 89917 400.00 78,355.70 400.00 78,355.70 SIMM CARRY (GROUP LTD				Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
SAMSUNG SECS CS KS 640848 01300 LRS 2,76871 12450 LRS 1,275 4,741419 SAMSUNG TECHNIN COLTO 6772671 12450 LRS 1,293 4,741419 SAMINO DE CHONIN COLTO 8061786 02650 LRS 1,904 6,831.54 SANI JOH TO FOR ZAR 010750 SLM SI 88.00 1,203.148 SAPPL ZARISISCOVAM 6777007 SAP SI 30.00 237.70138 SHINHAN FINANCIAL GROUP LTO 6777007 50550 KS 140.00 257,700 257,7012 SIM COMMERCIAL BR 680904 00470 LS 46.00 46.07 1241,899.61 SIM COMMERCIAL BR 680904 00470 LS 46.00 46.07 47.11,899.61 SIM COMMERCIAL BR 688905 50550 KS 46.00 46.07 47.11,899.61 SIM COMMERCIAL BR 688905 50550 KS 46.00 46.07 47.11,899.61 SIM COMMERCIAL BR 688915 388924 46.00 46.07 29.00 78.850.76 SIM COMPARTION GR 688915 3890,1T <t< td=""><td>SAMSUNG SDI CO LTD</td><td>6771645</td><td>006400_KS</td><td></td><td>3,09</td><td>147,958.10</td><td></td></t<>	SAMSUNG SDI CO LTD	6771645	006400_KS		3,09	147,958.10	
SAMSUNG TECHVIN COLTD G772671 12450 KS 1.275 44,714,19 SAMNOD EMC COLTD 600 MTB6 02620 KS 1.904 6,381,14 SANLAN LTD GRD ZAR 806,550 SMLSJ 864,000 1230,134,8 SAPPL ZARISKOVAM 6777007 SAP_SI 50,000 2677,913,80 SHINHAR FINANCIAL GROUP LTD 6937602 05550 KS 110,000 1,535,570,24 SHINHAR FINANCIAL GROUP LTD 6937602 05550 KS 18,000 2,877,913,80 SHINHAR FINANCIAL GROUP LTD 6937602 05550 KS 18,000 1,241,599,61 SHINHAR FINANCIAL GROUP LTD 680940 01470,KS 8,672 1,411,599,61 SHIN CEMENT CO THB 6809504 01470,KS 8,672 1,411,599,61 SHAN CEMENT CO THB 6809509 SCCF_TB 464,000 393,880,29 SIME DARRY DERINA 6809509 1,259,607,24 1,500,000 393,880,29 SIME DARRY DERINA 6809509 2890,TT 6473,54 2,277,881,55 SINOFAN LTD GROWN DERINA 1,000,000 758,550,50	SAMSUNG SDI CO LTD-PFD	6776059	006405_KS		500	14,995.75	
SAMWOO EMC CO LTD 806/176 02625 LS 1,00 6,381.54 SANLAN LTD ORD ZAR 80,679 SLM. SJ 364,000 1,230,148.6 SAPPL ZARISIGOVAM 6777,007 SCL 250 2,297,913.8 SASOL NPV 6777,400 SOL SJ 257,000 2,297,913.8 SHINHAN FINANCIAL GROUP LTD 6397502 05550, KS 140,000 1,535,570.24 SHINSEGAE DEPT STR 660960 SCCFL TB 46,00 463,710.3 SIAM CEMBRIT CO THB 660960 SCCFL TB 46,00 463,710.3 SIAM CEMBRIT CO THB 660960 SCCFL TB 46,00 463,710.3 SIAM CEMBRIT CO THB 660960 SCCFL TB 46,00 463,710.3 SIAM CEMBRIT CO THB 660960 SDCFL TB 46,00 2,000.00 38,880.20 SIAM CEMBRIT CO THB 680951 SDV MK 480.00 2,297,881.55 2,000.00 785,505.70 2,000.00 785,505.70 2,000.00 785,505.70 3,000.00 785,505.70 3,000.00 785,505.70 3,000.00	SAMSUNG SECS CO KS	6408448	016360_KS		2,76	54,852.64	
SANLAM LTD ORD ZAR B0L6750 SLM_SJ 86,000 1,20,134.85 SAPPI ZARIGICOVAM 677707 SAP_SJ 50,000 623,103.47 SASOL NPV 677450 SOLSJ 257,000 2,877,913.89 SHINHAP INANCIAL GROUP LTD 6397502 65559,58 140,000 1,535,570.24 SHIN SEGAE DEPT STR 6805049 04170,KS 8,672 1,241,599.61 SIAM COMMERCIAL K 689935 8607_TB 464,000 463,710.63 SIAM COMMERCIAL K 688935 890,21 2,000.00 983,880.29 SIMD PARTY BERHAD 6889769 807,1MK 480,000 1,259,072.4 SIND FARRY BERHAD 688769 809,1T 6,478,334 2,2877,881.55 SIND FARRY BERHAD 699805 1,299,072.4 4,479,000 7,585,007.2 SIND FARRY BERHAD 688769 809,1T 4,477,813.81 2,2877,881.55 SIND FARRY BERHAD 698331 3,0000,00 7,885,007.6 4,475,81 3,000.0 3,885,007.6 4,475,81 3,000.0 4,475,81 3,000.0	SAMSUNG TECHWIN CO LTD	6772671	12450_KS		1,27	5 44,714.19	
SAPPIZARIISICOVAM 6777070 SA-SJ 50,000 623,103.47 ASOL NPV 6777450 SCL SJ 257,000 2,877,913.89 SHINHAN FINANCIAL GROUPLTD 639550_KS 110,000 1,555,570.24 SHINSEGAE DEPT STR 6805049 004170 KS 8,672 1,241,599.61 SIAM COMMERCIAL BK 689906 SCCP_TB 464,000 463,710.63 SIME DARBY BERHAD 6809769 SDY, MK 880,000 1,259,607.24 SINOPACH OLDINGS 657910 599.HK 2,400,000 758,056.76 SINOTRANS LTD 657910 599.HK 2,400,000 758,056.76 SK CORPORATION ORD 698371 03600_KS 1,52 1,93 SK TELECOM COLTD 6224671 01767 KS 2,85 4,497,632.06 SK PRIME HLDGS ORD 618843 MPH_PM 4,000.00 361,642.34 SOLL CORPORATION PFD 6406065 10995 KS 13,86 415,153.56 SOLL CORPORATION FD 6406066 93,87 4,98 1,50 SIANGALIN CEMENT COLT	SAMWOO EMC CO LTD	B06NTB6	026250_KS		1,90	4 6,381.54	
SASOL NEV 6777450 SOL SI 257,000 2,877,913.89 SHIRHAN FINANCIAL GROUP LTD 6397502 55555 KS 140,000 1,535,570.24 SHINSEGAE DEPT STR 6805049 004170. KS 8,672 1,241,599.61 SIAM CEMBERT CO THB 6609906 SCUF_TB 464,000 463,710.63 SIAM COMMERCIAL BK 6889935 6889924 2,000,000 393,880.29 SIME DARBY BERHAD 6807907 280,000 1,259,007.24 SINDFANS LTD 6525875 280,000 4,78,345 2,877,881.55 SINCTRANS LTD 688371 030900_KS 6,922 198,549.70 SK CORPORATION ORD 688371 030900_KS 6,922 198,549.70 SK TELECOM CO LTD 6224871 107670_KS 28,505 4,497,832.06 SOLL CORPORATION PED 6406055 10950_KS 13,485 415,153.56 S-OLL CORPORATION PED 6400066 010955_KS 2,603 18,1642.34 SIANDAD RANK GROUP 8036051 38K,SJ 40,00 42,987.83	SANLAM LTD ORD ZAR	B0L6750	SLM_SJ		864,00	1,230,134.85	
SHINHAN FINANCIAL GROUP LTD 6397502 50550 KS 140,000 1,535,570.24 SHINSEGAE DEPT STR 6805049 004170 KS 8,672 1,241,599.61 SIAM CEMENT CO THB 6609906 SCCF_TB 464,000 463,710.63 SIAM COMMERCIAL BK 6809935 680924 2000,000 938,880.29 SIME DARBY BERHAD 6808759 SDY, MK 880,000 1,259,607.24 SINOPAC HOLDINGS 652957 2890_TT 67,748.354 2,877,881.55 SINOTRANS LTD 6579010 598_HK 2,400,000 758,505.76 SK CELECOM COLTD 6988371 017670_KS 28,505 4,497,632.06 SK PLIECOM COLTD 618943 SMPLEM 4,000,000 503,959.78 SOLI CORPORATION FD 6406055 10950_KS 13,485 415,153.56 S-OLI CORPORATION FFD 6406066 10955_KS 12,993 18,164.24 STANDARD BANK GROUP 8030LJT SK, SJ 109,000 42,145.38 SUNGSHIN CEMENT CO LTD 680699 004900_KS 40,000 <t< td=""><td>SAPPI ZARI(SICOVAM</td><td>6777007</td><td>SAP_SJ</td><td></td><td>50,000</td><td>623,103.47</td><td></td></t<>	SAPPI ZARI(SICOVAM	6777007	SAP_SJ		50,000	623,103.47	
SHINSEGAE DEPT STR 6805049 004170_KS 8.672 1,241,599.61 SIAM CEMENT CO THB 6609906 SCC/F_TB 464,000 463,710.63 SIAM COMMERCIAL BK 6889955 6889924 2000,000 938,880.29 SIME DARBY BERHAD 6808769 29V_MK 880,000 1,259,607.24 SINOTANS LTD 657910 598_HK 2,400,000 758,505.76 SK CORPORATION ORD 6988371 03600 KS 6,922 198,549.70 SK TELECOM CO LTD 6224871 107670_KS 28.50 4,497,632.60 SM PRIME HLDGS ORD 6818843 3MPH_PM 40,000.00 503,990.78 S-OIL CORPORATION FD 646606 10950_KS 13,485 415,153.56 SPAR GROUP LTD 8038WH4 5PP_SJ 128.00 421,453.81 STANDARD BANK GROUP 8030GJ7 58K_SJ 40,753.80 40,753.83 SUNGSHIN CEMENT CO LTD 686095 04980_KS 40,000 1755,855.30 SUNGUT SEFFERFERED 500854 80,059_FU 40,000 1,018,447	SASOL NPV	6777450	SOL_SJ		257,000	2,877,913.89	
SIAM CEMENT CO THB 6609906 SCCF_TB 464.000 463.710.63 SIAM COMMERCIAL BK 688935 6889924 2,000,000 938.880.29 SIME DARBY BERHAD 6808769 SDY_MK 880,000 1,259,607.24 SIND PAR HOLDINGS 657901 589.1T 67901 679.000 758,505.76 SIND TARNS LTD 657901 659910 898.1K 2,400,000 758,505.76 SK CORPORATION ORD 6988371 003600_LS 6,922 198,549.70 SK TELECOM CO LTD 6224871 117670_LS 28.00 4,497,632.06 SM PRIME HLDGS ORD 681843 MPH_PM 4,000,000 503,950.78 S-OIL CORPORATION PTD 6406066 109950_KS 13,485 415,153.56 S-OIL CORPORATION PTD 6406066 109950_KS 2,893 81,642.31 STANDARD BANK GROUP 80309,73 SBK_SJ 40 4,997.83 SUNGSHIN CEMENT CO LTD 686095 049800_KS 4,00 42,987.83 SUNGSHIN CEMENT CO LTD 686095 049800_KS	SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS		140,000	1,535,570.24	
SIAM COMMERCIAL BK 6889955 6889924 2,000,000 938,880.29 SIME DARBY BERHAD 6808769 SDY_MK 880,000 1,259,607.24 SINOPAC HOLDINGS 6525875 2890_TT 6478,354 2,877,881.55 SINOTRANS LTD 6579010 598. HK 2,400,000 758,505.76 SK CORPORATION ORD 698371 0,03600,KS 6,922 198,549.70 SK TELECOM CO LTD 6224871 0,17670,KS 28,000 4,497,632.06 SM PRIME HLOGS ORD 681843 SMPH_PM 4,000,000 503,950.78 S-OIL CORPORATION PD 6406055 0,1995,KS 1,269 1,151,53.56 S-OIL CORPORATION PD 6406066 0,1095,KS 2,693 1,642.34 SPAR GROUP LTD 8038WK4 SPP_SJ 12,800 42,453.81 SUNPLUS TECHNOLOGY O 686095 0,0490,KS 4,070 42,997.83 SUNPLUS TECHNOLOGY CO 686095 0,0490,KS 3,000,000 1,214,330.00 SURGUTNETEGAS PREFERRED 500,584 NGSP_RU 3,000,000 1	SHINSEGAE DEPT STR	6805049	004170_KS		8,67	2 1,241,599.61	
SIME DARBY BERHAD 6808769 SDY_MK 880,000 1,259,607,24 SINDPAC HOLDINGS 6525875 2890_TT 6,478,354 2,877,881,55 SINDTRANS LTD 6579010 598_HK 2,400,000 758,505,76 SK CORPORATION ORD 6988371 003600_KS 6,922 198,549,70 SK TELECOM CO LTD 6224871 017670_KS 28,505 4,497,632.06 SM PRIME HLDGS ORD 6818843 SMPL_PM 4,000,000 503,950.78 S-OIL CORPORATION 6406055 108950_KS 13,485 415,153.56 S-OIL CORPORATION PFD 6406066 109955_KS 2,693 81,642.34 SPAR GROUP LTD 8038WK4 SPP_SJ 128,000 421,453.81 STANDARD BANK GROUP 8030J7 SBK_SJ 60,692 1,755,858.30 SUNPLUS TECHNOLOGY CO 6084503 240_TT 881,555 1,001,844.70 SURGUTNETEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,803.81 TIS BANKASI SER C 803MYPS GARAN_TI 1,021,850 3	SIAM CEMENT CO THB	6609906	SCC/F_TB		464,000	463,710.63	
SINOPAC HOLDINGS 6525875 280_TT 6,478,354 2,877,881.55 SINOTRANS LTD 6579010 598_HK 2,400,000 758,505.76 SK CORPORATION ORD 698371 003600_KS 6,922 198,549.70 SK TELECOM CO LTD 6224871 017670_KS 28,505 4,497,632.06 SM PRIME HLDGS ORD 6818843 SMPH_PM 4,000,000 503,950.78 S-OIL CORPORATION FED 6406055 10950_KS 13,485 415,153.56 S-OIL CORPORATION FED 6406066 10955_KS 2,693 81,642.34 STANDARD BANK GROUP 8030GJ7 SPP_SJ 128,000 421,453.81 SUNGSHIN CEMENT CO LTD 8086095 904,980_KS 40,000 42,987.83 SUNGLUS TECHNOLOGY CO 6084503 2401_TT 81,556 1,001,844.70 SURGUTNEFTEGAS PREFERRED 5005884 SNGSP_RU 30,000,000 1214,330.00 TIS BANKASI SER C 803MYS8 ISCT_TI 30,000,000 1214,330.00 TAGGANTI BANASI T 80,000,000 503,613.33 1,000,000	SIAM COMMERCIAL BK	6889935	6889924		2,000,000	938,880.29	
SINOTRANS LTD 6579010 598_HK 2,400,000 758,505.76 SK CORPORATION ORD 6988371 03600_KS 6,922 198,549.70 SK TELECOM CO LTD 6224871 017670_KS 28,505 4,497,632.06 SM PRIME HLDGS ORD 681843 SMPH_PM 4,000,000 503,950.78 S-OIL CORPORATION 6406055 01995_KS 13,485 415,153.56 S-OIL CORPORATION PFD 6406066 01995_KS 2,693 81,642.34 SPAR GROUP LTD 8038WK4 SPP_SJ 128,000 421,453.81 STANDARD BANK GROUP 803093 SBK_SJ 600,692 1,755,858.30 SUNSHIN CEMENT CO LTD 6860695 04980_KS 4,070 42,987.83 SUNGLUST ETCHNOLOGY CO 6084503 2401_TT 881,556 1,001,844.70 SURGUTNETEGAS PREFERRED 500584 NGSP_RU 3,000,000 1,214,330.00 TIS BANKASI SER C 803MYS8 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T 803MYS6 624924 06370_KS 9,397 </td <td>SIME DARBY BERHAD</td> <td>6808769</td> <td>SDY_MK</td> <td></td> <td>880,000</td> <td>1,259,607.24</td> <td></td>	SIME DARBY BERHAD	6808769	SDY_MK		880,000	1,259,607.24	
SK CORPORATION ORD 6988371 003600_KS 6,922 198,549.70 SK TELECOM CO LTD 6224871 017670_KS 28,505 4,497,632.06 SM PRIME HLDGS ORD 6818843 SMPH_PM 4,000,000 503,950.78 S-OIL CORPORATION 6406055 010950_KS 13,485 415,153.56 S-OIL CORPORATION PFD 6406066 010955_KS 2,693 81,642.34 SPAR GROUP LTD B038WK4 SPP_SJ 128,000 421,453.81 STANDARD BANK GROUP B030GJ7 SBK_SJ 606,062 1,755,858.30 SUNGSHIN CEMENT CO LTD 6860695 004980_KS 4,070 42,987.83 SUNGUTNEFTEGAS PREFERRED 6084503 240_LTT 81,556 1,001,844.70 SURGUTNEFTEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,330.00 TIS BANKASI SER C B03MY95 GARAN_TI 1,021,850 536,613.33 TAGU DEPARTMENT STORE CO 6249294 006370_KS 3,000,000 2,520,792.50 TAWAN MOBILE CO. LTD 6290496 3045_LT 3	SINOPAC HOLDINGS	6525875	2890_TT		6,478,35	4 2,877,881.55	
SK TELECOM CO LTD 6224871 017670_KS 28,505 4,497,632.06 SM PRIME HLDGS ORD 681843 SMPH_PM 4,000,000 503,950.78 S-OIL CORPORATION 6406055 010950_KS 13,485 415,153.56 S-OIL CORPORATION PFD 6406066 010955_KS 2,693 81,642.34 SPAR GROUP LTD B038WK4 SPP_SJ 128,000 421,453.81 STANDARD BANK GROUP B030GJ7 SBK_SJ 600,692 1,755,858.30 SUNGSHIN CEMENT CO LTD 6860695 04980_KS 4,070 42,987.83 SURGUTNEFTEGAS PREFERRED 6084503 2401_TT 881,556 1,001,844.70 SURGUTNEFTEGAS PREFERRED 5005884 SIGST_RI 300,000 1,214,330.00 TIS BANKASI SER C B03MY58 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MY55 GARAN_TI 1,021,850 536,613.33 TAGU DEPARTMENT STORE CO 6249294 066370_KS 3,300,000 2,520,792.50	SINOTRANS LTD	6579010	598_HK		2,400,000	758,505.76	
SM PRIME HLDGS ORD 6818843 SMPH_PM 4,000,000 503,950.78 S-OIL CORPORATION 6406055 010950_kS 13,485 415,153.56 S-OIL CORPORATION PFD 6406066 010955_kS 2,693 81,642.34 SPAR GROUP LTD B038WK4 SPP_SJ 128,000 421,453.81 STANDARD BANK GROUP B030GJ7 SBK_SJ 600,692 1,755,858.30 SUNGSHIN CEMENT CO LTD 6860695 004980_kS 4,070 42,987.83 SUNPLUS TECHNOLOGY CO 6084503 2401_TT 881,556 1,001,844.70 SURGUTINEFTEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,330.00 TIS BANKASI SER C B03MYS8 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 624924 006370_kS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	SK CORPORATION ORD	6988371	003600_KS		6,92	198,549.70	
S-OIL CORPORATION 6406055 010950_KS 13,485 415,153.56 S-OIL CORPORATION PFD 6406066 010955_KS 2,693 81,642.34 SPAR GROUP LTD B038WK4 SPP_SJ 128,000 421,453.81 STANDARD BANK GROUP B030GJ7 SBK_SJ 600,692 1,755,858.30 SUNGSHIN CEMENT CO LTD 6860695 004980_KS 4,070 42,987.83 SUNPLUS TECHNOLOGY CO 6084503 2401_TT 881,556 1,001,844.70 SURGUTNEFTEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,330.00 TIS BANKASI SER C B03MYS8 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	SK TELECOM CO LTD	6224871	017670_KS		28,509	5 4,497,632.06	
S-OIL CORPORATION PFD 6406066 010955_KS 2,693 81,642.34 SPAR GROUP LTD B038WK4 SPP_SJ 128,000 421,453.81 STANDARD BANK GROUP B030GJ7 SBK_SJ 600,692 1,755,858.30 SUNGSHIN CEMENT CO LTD 6860695 004980_KS 4,070 42,987.83 SUNPLUS TECHNOLOGY CO 6084503 2401_TT 881,556 1,001,844.70 SURGUTNEFTEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,330.00 T IS BANKASI SER C B03MYS8 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	SM PRIME HLDGS ORD	6818843	SMPH_PM		4,000,000	503,950.78	
SPAR GROUP LTD B038WK4 SPP_SJ 128,000 421,453.81 STANDARD BANK GROUP B030GJ7 SBK_SJ 600,692 1,755,858.30 SUNGSHIN CEMENT CO LTD 6860695 004980_KS 4,070 42,987.83 SUNPLUS TECHNOLOGY CO 6084503 2401_TT 881,556 1,001,844.70 SURGUTNEFTEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,330.00 T IS BANKASI SER C B03MY98 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	S-OIL CORPORATION	6406055	010950_KS		13,48	5 415,153.56	
STANDARD BANK GROUP B030GJ7 SBK_SJ 600,692 1,755,858.30 SUNGSHIN CEMENT CO LTD 6860695 004980_KS 4,070 42,987.83 SUNPLUS TECHNOLOGY CO 6084503 2401_TT 881,556 1,001,844.70 SURGUTNEFTEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,330.00 T IS BANKASI SER C B03MYS8 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	S-OIL CORPORATION PFD	6406066	010955_KS		2,69	81,642.34	
SUNGSHIN CEMENT CO LTD 6860695 004980_KS 4,070 42,987.83 SUNPLUS TECHNOLOGY CO 6084503 2401_TT 881,556 1,001,844.70 SURGUTNEFTEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,330.00 T IS BANKASI SER C B03MYS8 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	SPAR GROUP LTD	B038WK4	SPP_SJ		128,000	9 421,453.81	
SUNPLUS TECHNOLOGY CO 6084503 2401_TT 881,556 1,001,844.70 SURGUTNEFTEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,330.00 T IS BANKASI SER C B03MYS8 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	STANDARD BANK GROUP	B030GJ7	SBK_SJ		600,69.	2 1,755,858.30	
SURGUTNEFTEGAS PREFERRED 5005884 SNGSP_RU 3,000,000 1,214,330.00 T IS BANKASI SER C B03MYS8 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	SUNGSHIN CEMENT CO LTD	6860695	004980_KS		4,070	42,987.83	
T IS BANKASI SER C B03MYS8 ISCTR_TI 340,032 350,738.28 T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	SUNPLUS TECHNOLOGY CO	6084503	2401_TT		881,550	1,001,844.70	
T.GARANTI BANASI T B03MYP5 GARAN_TI 1,021,850 536,613.33 TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	SURGUTNEFTEGAS PREFERRED	5005884	SNGSP_RU		3,000,000	1,214,330.00	
TAEGU DEPARTMENT STORE CO 6249294 006370_KS 9,397 81,496.78 TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	T IS BANKASI SER C	B03MYS8	ISCTR_TI		340,03.	2 350,738.28	
TAIWAN MOBILE CO. LTD 6290496 3045_TT 3,300,000 2,520,792.50	T.GARANTI BANASI T	B03MYP5	GARAN_TI		1,021,85	536,613.33	
-	TAEGU DEPARTMENT STORE CO	6249294	006370_KS		9,39	7 81,496.78	
	TAIWAN MOBILE CO. LTD	6290496	3045_TT		3,300,000	2,520,792.50	
	TAIWAN SEMICONDUCTOR	6889106			7,621,05	7 10,243,388.91	



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DESCRIPTION	IDENTIFIER	TICKER			PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONA	L - Internal	0.04.20		
			Market: INTERNAL EME	RGING			
			Portfolio: I-ACT	INTERNAL EMERGING			
			Instrument: ICOM	INTERNATIONAL COMMON	STOCKS		
TELEFONICA O2 CZECH REPUBLIC	5272569	SPTT_CP			256,000	5,524,842.30	
TELEFONOS DE MEXIC	2881689	TELMEXL_MM			1,600,000	763,681.74	
TELEKOMUNIKAYA POL	5552551	TPS_PW			500,000	2,191,357.41	
TELKOM SOUTH AFRICA LTD	6588577	TKG_SJ			140,000	962,760.98	
TENAGA NASIONAL BERHAD	6904612	TNB_MK			875,000	2,194,755.09	
TENARIS SA	2172402	TS_AF			164,000	309,766.37	
TEVA PHARMA IND IL	6882172	TEVA_IT			192,000	6,085,252.67	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ			67,200	833,230.99	
TISCO FINANCE PUB CO.	6892858	6892869			2,000,000	1,513,142.44	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI			40,000	330,840.86	
TV AZTECA S.A. CPO	2096911	TVAZTCPO_MM			187,200	70,043.17	
UNIBANCO-UNITS	B02PG48	UBBR11_BZ			100,000	185,105.68	
UNIFIED ENERGY SYSTEMS	4889335	EESR_RU			7,000,000	796,442.45	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT			5,980,960	2,496,987.27	
UNITED MICROELECTRONICS	6916628	738504			8,000,140	5,341,090.48	
WHITE MARTINS SA C	2961428	WHMT3_BZ			60,546	0.00	
YANG MING MARINE TRANSPORT	6987583	2609_TT			1,000,000	1,030,660.52	
YTL CORPORATION BERHAD	6436126	YTL_MK			100,000	131,350.39	
YUHAN CORPORATION	6988337	000100_KS			928	63,408.75	
ZENTIVA	B01JPG6	ZEN_CP			8,000	358,849.14	
INTERNATIONAL COMMON STOCKS TOTAL					371,839,833	279,689,222.85	
THE THE COMMON OF COME TO THE			Instrument: INTF	INTERNATIONAL FUNDS			
INTERNAL ACTIVE - LIQUIDITY RESERVES	IL-ACT				264,268	26,426,830.96	
INTERNATIONAL FUNDS TOTAL					264,268	26,426,830.96	
INTERNAL EMERGING TOTAL					377,319,861	369,745,635.37	796,172,590.3



Group: INTERNATIONAL - Internal

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER				PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group:	INTERNATIONA	L - Internal			
				INTERNAL EME			_	
			Portfolio: Instrument:	I-EMO COM	EMERGING MARKETS COMMON STOCK	OPPORTUNITY PORTFOLI	0	
CHECK POINT SOFTWARE TECH	M22465104	CHKP				64,000	2,451,270.17	
COMPANIA DE MINAS ADR	2210476	BVN				40,000	946,400.00	
CRESUD S.A. ADR	2226893	CRESY				20,000	256,567.57	
PETROLEO BRASILEIRO S.AADR	2683410	PBR.A				37,500	871,129.84	
TELEMIG CELULAR - ADR	2297996	TMB				24,000	472,015.60	
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA				15,000	477,262.50	
UNIBANCO - SPONSORED ADR	2000815	UBB				23,000	375,838.86	
URALSVYAZINFORM ADR	5779145	URSI_RU				24,700,000	848,294.33	
VOTORANTIM CELULOSE - ADR	2696560	VCP				87,500	551,556.90	
COMMON STOCK TOTAL						25,011,000	7,250,335.77	
OCIMINON CICOR TOTAL			Instrument:	ICOM	INTERNATIONAL COM	MON STOCKS		
ACER INCORPORATED	6005850	738344				612,000	1,141,598.00	
AGORA SA	5618312	AGO_PW				140,000	1,470,736.84	
AKBANK T.A.S. B	B03MN70	AKBNK_TI				171,111	281,651.65	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI				35,200	797,873.50	
ALLAHABAD BANK	6708289	ALBK_IN				600,000	1,028,158.73	
ASPEN PHARMACARE HOLDINGS	B09C0Z1	APN_SJ				85,000	330,418.05	
BARLOWORLD LIMITED	6079123	BAW_SJ				58,000	591,343.69	
BEIJING ENTERPRISES HOLDINGS	6081690	392_HK				500,000	864,844.55	
BK HAPOALIM BM ILS	6075808	POLI_IT				228,000	502,636.16	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ				100,000	904,480.74	
CEMEX SA PTG CERTS	2406457	CEMEXCP_MM				320,000	350,304.40	
CEMIG CIA ENERG MG	2192712	CMIG4_BZ				22,000,000	595,899.61	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK				3,300,000	1,488,737.90	
CHINA PETROLEUM	6291819	386_HK				3,700,000	1,516,222.62	
CHINA TELECOM CORP	6559335	728_HK				2,900,000	1,037,867.75	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT				2,887,375	1,950,313.89	
CIA CERVECERIAS UNIDAS S.A.	2196189	CERVEZ_CI				250,000	1,233,869.41	
CIA SANEAMENTO MINAS GERAIS	B0YBZJ2	CSMG3_BZ				140,000	1,388,669.04	
COCA-COLA ICECEK URETIM AS	CCOLA_TI	CCOLA_TI				150,000	710,113.18	

Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO



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DESCRIPTION	IDENTIFIER	TICKER				PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group:	INTERNATIONA	AL - Internal			
			Market:	INTERNAL EME				
			Portfolio: Instrument:	I-EMO ICOM	EMERGING MARKETS INTERNATIONAL COM	OPPORTUNITY PORTFOLI IMON STOCKS	0	
COFCO INTERNATIONAL LTD.	6105738	506_HK				2,662,000	993,719.67	
COMPANHIA BRASILEIRA DE	2667771	PCAR4_BZ				30,000,000	793,430.26	
CONSORCIO ARA S.A.	2209731	ARA*_MM				260,000	780,524.99	
CONTROLADORA COMER	2222459	COMERUBC_MN				235,000	316,266.89	
CREDICORP LTD	2232878	BAP				11,000	108,231.89	
DAEWOO SHIPBUILDING & MARINE	6211732	042660_KS				27,000	261,305.08	
DAISHIN SECURITIES	6251200	003540_KS				49,000	792,535.87	
DENWAY MOTORS LTD	6263766	203_HK				3,600,000	1,309,108.94	
EMBOTELLADORAS ARCA SA	2823885	ARCA*_MM				455,000	986,289.11	
EMPRESA ELEC COLBUN MACHICUR	2309255	COLBUN_CI				7,000,000	976,912.39	
EMPRESA ICA S.A.B. DE C.V.	B0MT4R9	ICA*_MM				166,666	438,750.79	
FAR EASTERN DEPARTMENT STORE	6331373	2903_TT				2,511,600	1,190,180.93	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI				60,000	137,598.95	
FORMOSA CHEM & FIBRE	6348715	1326_TT				937,300	1,437,787.62	
GAMUDA BERHAD	6359881	GAM_MK				500,000	471,975.03	
GIANT MANUFACTURING	6372167	9921_TT				785,000	1,084,779.85	
GOLD FIELDS LIMITE	6280215	GFI_SJ				60,000	932,087.34	
GPO FIN BANORTE SE	2421041	GFNORTEO_MM				380,000	408,151.60	
GPO IND BIMBO SER'	2392471	BIMBOA_MM				270,000	573,722.61	
GRENDENE	B03L0B0	GRND3_BZ				170,000	1,460,200.82	
GUANGDONG ELECTRIC POWER-B	6393210	200539_CH				1,999,904	931,092.53	
GUJARAT AMBUJA CEMENTS LTD	B09QQ11	YGAMB_IN				230,000	130,025.86	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK				2,396,000	1,231,854.32	
HINDUSTAN PETROLEUM CORP	6100476	HPCL_IN				59,000	367,778.45	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI				122,382	135,435.44	
HYUNDAI MOTOR CO K	6451055	005380_KS				27,000	2,262,404.26	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ				72,000	1,101,708.37	
IOI CORPORATION BERHAD	6464514	IOI_MK				353,180	269,486.21	
KASIKORNBANK	6888794	KBANK/F_TB				591,000	800,905.60	
KOMERCNI BANKA	4519449	KOMB_CP				8,000	668,590.41	



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DESCRIPTION	IDENTIFIER	TICKER		PAR/ SHARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONAL	L - Internal		
			Market: INTERNAL EMEI			
			Portfolio: I-EMO Instrument: ICOM	EMERGING MARKETS OPPORTUNITY PORTE INTERNATIONAL COMMON STOCKS	OLIO	
KOOKMIN BANK KRW50	6419365	060000_KS		23,000	806,980.51	
KOREA ELEC POWER K	6495730	015760_KS		25,000	598,199.24	
LG ELECTRONICS/NEW	6520739	066570_KS		26,000	1,650,665.32	
LION DIVERSIFIED HOLDINGS	6192859	LDHB_MK		468,000	591,945.24	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT		1,533,313	1,205,727.85	
LUKOIL-US\$	4560588	LKOH_RU		30,000	499,800.00	
MALAKOFF BERHAD	6555924	MAL_MK		464,505	383,641.93	
MASSMART HOLDINGS LTD	6268181	MSM_SJ		100,000	869,886.42	
MIGROS TRL1000	B03MWC8	MIGRS_TI		36,645	105,280.84	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB		14,000	290,559.55	
NIEN HSING TEXTILE CO LTD	6591928	1451_TT		1,870,400	1,551,870.61	
OAO GAZPROM-GDR	5140989	OGZD_LI		30,000	804,906.84	
ORASCOM TELECOM	B0WXR61	ORAT_EY		13,000	501,894.59	
ORBIS PLN2	5349173	ORB_PW		61,000	386,179.94	
PETROCHINA CO	6226576	857_HK		2,200,000	536,124.78	
PHOENIXTEC POWER	6685508	2411_TT		1,469,000	1,172,583.72	
PICC PROPERTY & CASUALTY	6706250	2328_HK		2,000,000	739,761.56	
POLYUS GOLD	B14XJY8	PLZL_RU		14,972	794,878.62	
POSCO	6693233	005490_KS		9,000	1,061,601.31	
PT BANK CENTRAL ASIA	B01C1P6	BBCA_IJ		1,908,000	293,857.10	
PT RAMAYANA LESTARI SENTOSA	B03CPL8	RALS_IJ		1,787,500	15,663.01	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ		1,700,000	199,513.23	
RATCHABURI ELEC GEN HODG-FOR	6294249	6294238		800,000	786,226.26	
RELAINACE COMMUNICAITONS LTD	B0WNLY7	RCVL_IN		54,000	175,332.58	
RELIANCE INDUSTRIES	6099626	RIL_IN		54,000	471,648.54	
RESORTS WORLD BERHAD	6731962	RNB_MK		450,000	1,044,457.86	
SAMSUNG ELECTRONIC	6771720	005930_KS		6,700	1,784,018.39	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ		400,000	659,504.49	
SAPPI ZARI(SICOVAM	6777007	SAP_SJ		80,000	1,206,930.29	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS		25,000	462,758.44	



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DESCRIPTION	IDENTIFIER	TICKER			PAR/ HARES	BOOK VALUE	MARKET VALUE
			Group: INTERNATIONA	Internal			
			Market: INTERNAL EME	RGING			
			Portfolio: I-EMO Instrument: ICOM	EMERGING MARKETS OPPORTUN INTERNATIONAL COMMON STOCK		LIO	
SIAM COMMERCIAL BK	6889935	6889924			532,700	489,862.73	
SINOTRANS LTD	6579010	598_HK		2,	000,000	643,712.08	
STANDARD BANK GROUP	B030GJ7	SBK_SJ			150,000	794,678.01	
STATE BK OF INDIA GDR	5131091	SBID_LI			16,000	221,929.50	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT		:	881,556	1,006,821.64	
TAIWAN SEMICONDUCTOR	6889106	279330		1,	074,141	1,502,432.12	
TCL INTL HLDGS	6193788	1070_HK		3,	000,000	559,207.39	
TELEFONOS DE MEXIC	2881689	TELMEXL_MM		,	900,000	662,648.33	
TELKOM SOUTH AFRICA LTD	6588577	TKG_SJ			85,000	903,334.03	
TEVA PHARMA IND IL	6882172	TEVA_IT			31,000	309,458.52	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ			40,001	500,167.31	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT		2,	200,000	1,242,510.81	
UNITED MICROELECTRONICS	6916628	738504		1,	515,775	1,590,809.82	
YANG MING MARINE TRANSPORT	6987583	2609_TT		2,	050,000	2,009,770.00	
INTERNATIONAL COMMON STOCKS TOTA	u .			126,	303,925	75,628,323.14	
INTERNATIONAL COMMON CTOCKS TOTA	L.		Instrument: INTF	INTERNATIONAL FUNDS			
EMERG.MARKETS OPPORUNITY -	IL-EMO				12,050	1,205,004.68	
INTERNATIONAL FUNDS TOTAL					12,050	1,205,004.68	
EMERGING MARKETS OPPORTUNITY POR	RTFOLIO TOTAL			151,;	326,975	84,083,663.59	144,356,948.39
INTERNAL EMERGING TOTAL				567,	450,307	542,258,900.34	1,033,255,078.86
INTERNATIONAL - Internal TOTAL				2,823,	942 700	5,814,454,321.69	8,505,682,977.1



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DESCRIPTION	IDENTIFIED			BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER				
		Group: INTERNATIONAL	External		
		Market: EXTERNAL EAFE			
		Portfolio: I-ARROW	ARROWSTREET CAPITAL L.P.		
		Instrument: INTF	INTERNATIONAL FUNDS		
ARROWSTREET CAPITAL - EQUITIES	IE-ARROW			1,395,919,317.28	
ARROWSTREET CAPITAL - LIQUIDITY	IL-ARROW			29,970,474.89	
INTERNATIONAL FUNDS TOTAL				1,425,889,792.17	
ARROWSTREET CAPITAL L.P. TOTAL				1,425,889,792.17	1,692,415,664.78



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER	Group: INTERNATIONAL	External		
		•			
		Market: EXTERNAL EAFI	=		
		Portfolio: I-BERNS	SANFORD BERNSTEIN EAFE		
		Instrument: INTF	INTERNATIONAL FUNDS		
BERNSTEIN - EQUITIES	IE-BER			977,114,186.32	
BERNSTEIN - LIQUIDITY	IL-BER			52,905,979.93	
INTERNATIONAL FUNDS TOTAL				1,030,020,166.25	
SANFORD BERNSTEIN EAFE TOTAL				1,030,020,166.25	1,539,788,351.53

Portfolio: I-BERNS SANFORD BERNSTEIN EAFE



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
		Group: INTERNATIONAL	- External		
		Market: EXTERNAL EAFE	:		
		Portfolio: I-BERNS2 Instrument: INTF	ALLIANCE BERNSTEIN STYLE BLEND INTERNATIONAL FUNDS		
BERNSTEIN (2) - EQUITIES	IE-BERNS2			1,696,413,038.50	
BERNSTEIN (2) - LIQUIDITY	IL-BERNS2			34,855,918.87	
INTERNATIONAL FUNDS TOTAL				1,731,268,957.37	
ALLIANCE BERNSTEIN STYLE BLEND	TOTAL			1,731,268,957.37	2,046,520,326.99

Portfolio: I-BERNS2 ALLIANCE BERNSTEIN STYLE BLEND



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				воок	MARKET
DESCRIPTION	IDENTIFIER			VALUE	VALUE
		Group: INTERNATIONAL	External		
		Market: EXTERNAL EAFE	<u> </u>		
		Portfolio: I-MARVIN	MARVIN & PALMER_EAFE		
		Instrument: INTF	INTERNATIONAL FUNDS		
MARVIN & PALMER - EQUITIES	IE-MARV			1,284,329,615.69	
MARVIN & PALMER - LIQUIDITY	IL-MARV			51,009,739.81	
INTERNATIONAL FUNDS TOTAL				1,335,339,355.50	_
MARVIN & PALMER_EAFE TOTAL				1,335,339,355.50	1,612,603,400.01
EXTERNAL EAFE TOTAL				5,522,518,271.29	6,891,327,743.31



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DECODIDATION	IDENTIFIED			BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER				
		Group: INTERNATIONA	AL - External		
		Market: EXTERNAL EM	ERGING		
		Portfolio: I-BABS	COLONIAL FIRST STATE		
		Instrument: INTF	INTERNATIONAL FUNDS		
BABSON STEWART - EQUITIES	IE-BAB			594,756,406.25	
BABSON STEWART - LIQUIDITY	IL-BAB			27,650,779.17	
INTERNATIONAL FUNDS TOTAL				622,407,185.42	
COLONIAL FIRST STATE TOTAL				622,407,185.42	866,172,757.76



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER	Group: INTERNATION	AL - External		
		Market: EXTERNAL EM			
		Portfolio: I-GEN	GENESIS		
		Instrument: INTF	INTERNATIONAL FUNDS		
GENESIS - EQUITIES	IE-GEN			254,981,058.39	
GENESIS - FIXED INCOME	IF-GEN			29,459,374.34	
GENESIS - LIQUIDITY	IL-GEN			156,834,892.69	
INTERNATIONAL FUNDS TOTAL				441,275,325.42	
GENESIS TOTAL				441,275,325.42	781,415,970.54



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				BOOK VALUE	MARKET VALUE
DESCRIPTION	IDENTIFIER			VALUE	VALUE
		Group: INTERNATIONA	L - External		
		Market: EXTERNAL EM	ERGING		
		Portfolio: I-MARVEM	MARVIN & PALMER EMERGING		
		Instrument: INTF	INTERNATIONAL FUNDS		
MARVIN EMERGING - EQUITIES	IE-MARVEM			515,441,800.09	
MARVIN EMERGING - LIQUIDITY	IL-MARVEM			30,735,478.20	
INTERNATIONAL FUNDS TOTAL				546,177,278.29	
MARVIN & PALMER EMERGING TOTAL				546,177,278.29	790,873,875.54

Portfolio: I-MARVEM MARVIN & PALMER EMERGING



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
		Group: INTERNATIONA	L - External		
		Market: EXTERNAL EME Portfolio: I-SANF Instrument: INTF	ERGING BERNSTEIN EMERGING MARKETS INTERNATIONAL FUNDS		
BERNSTEIN EMERGING - EQUITIES	IE-SAN			495,552,951.34	
BERNSTEIN EMERGING - LIQUIDITY	IL-SAN			28,498,983.45	
INTERNATIONAL FUNDS TOTAL				524,051,934.79	
BERNSTEIN EMERGING MARKETS TOTAL				524,051,934.79	832,464,304.65
EXTERNAL EMERGING TOTAL				2,133,911,723.92	3,270,926,908.49
NETTONATIONAL T. LECTAL					
INTERNATIONAL - External TOTAL				7,656,429,995.21	10,162,254,651.80
INTERNATIONAL TOTAL				13,470,884,316.90	18,667,937,628.99



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
		Group: REAL ESTATE			
		Portfolio: RE-EAST Instrument: A	REAL ESTATE EAST REGION APARTMENT		
RELATED - E. 39TH ST - SONOMA	REAST2			0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH			1.00	42,100,000.00
RELATED - STRATHMORE NE	W REAST1			1.00	35,600,000.00
RELATED - TRIBECA PARK NE	W RBATTR			1.00	28,600,000.00
RELATED - UNION SQUARE APARTMEN	T RUNION			1.00	47,600,000.00
RELATED - WEST 89TH STREET	RWEST1			1.00	35,800,000.00
RELATED-WESTPORT-56TH & 10TH	RFIFTY			1.00	45,300,000.00
APARTMENT TOTAL				6.01	235,000,000.00
		Instrument: I	INDUSTRIAL		
ARUNDEL CROSSING I	RARUN1			14,807,438.00	15,000,000.00
ARUNDEL CROSSING II	RARUN2			24,085,359.00	24,800,000.00
ARUNDEL CROSSING III	RARUN3			11,161,580.00	11,000,000.00
ARUNDEL CROSSING IV	RARUN4			10,760,357.00	9,800,000.00
ARUNDEL CROSSING V	RARUN5			9,857,355.00	10,500,000.00
DORSEY WOODS JESSU	P, RDWOOD			8,295,271.00	8,400,000.00
WIP02 FLEET ARLINGTO	N RFLEET			14,618,275.66	34,800,000.00
WIP02 RENAISSANCE	RWIP02			189,851.31	45,000,000.00
INDUSTRIAL TOTAL				93,775,486.97	159,300,000.00
		Instrument: O	OFFICE		
101 HUDSON STREET JERS	EY RHUD01			1.00	800,000.00
590 MADISON AVENUE NEW	RMADAV			137,855,008.00	775,000,000.00
BALLSTON STATION	RBALST			12,982,289.96	45,400,000.00
MORRIS CORPORATE CENTER I & II	RMORCC			60,310,346.25	69,100,000.01
WESTGATE CORPORATE CENTER	RWSTCC			36,127,553.98	26,000,000.00
OFFICE TOTAL				247,275,199.19	916,300,000.01
		Instrument: R	RETAIL		
NESHAMINY MALL	RNESH1			18,962,370.25	52,800,000.00
UNION SQUARE RETAIL NEW	/ RUNSQ2			63,510,694.99	126,800,000.00
RETAIL TOTAL				82,473,065.24	179,600,000.00



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 DESCRIPTION
 IDENTIFIER
 BOOK VALUE
 MARKET VALUE

 Group: REAL ESTATE

 REAL ESTATE EAST REGION TOTAL
 423,523,757.41
 1,490,200,000.01

Portfolio: RE-EAST REAL ESTATE EAST REGION



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DESCRIPTION		IDENTIFIER			BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE			
			Portfolio: RE-MIDWEST Instrument: A	REAL ESTATE MIDWEST REGION APARTMENT		
ARBORS OF ANDERS	SON I	RANBR1			19,795,548.07	27,600,000.00
PARK GLEN	MINNEAPOLIS	RPKGNW			15,712,000.00	31,100,000.00
APARTMENT TOTAL					35,507,548.07	58,700,000.00
			Instrument: I	INDUSTRIAL		
CAROL POINT	CAROL	RCAROL			12,428,504.97	14,900,000.00
ENTERPRISE	AURORA, IL	RENTPR			6,995,995.00	6,950,000.00
MELROSE BUSINESS	CENTER	RMROSE			22,204,191.00	24,000,000.00
SOUTHFIELD	CHICAGO, IL	RTCBDV			13,862,794.49	17,500,000.49
NDUSTRIAL TOTAL					55,491,485.46	63,350,000.49
			Instrument: O	OFFICE		
77 W. WACKER	CHICAGO, IL	RDONBD			81,595,979.50	120,000,000.00
ATRIUM II	CINCINNATI OH	RATRM2			23,038,103.98	56,000,000.00
HUNTINGTON BANK	CENTER	RHUNT2			48,932,998.15	28,300,000.00
MERIDIAN CROSSING	GS	RMERCR			8,998,143.98	17,000,000.00
MERIDIAN CROSSING	GS PHASE II	RMERC2			12,961,603.62	18,800,000.00
OFFICE TOTAL					175,526,829.23	240,100,000.00
			Instrument: R	RETAIL		
EXETER GRAND AVE	NUE ST.	RGRNAV			21,576,053.09	21,576,053.09
EXETER HIGHLAND (CROSSING ST.	RHCRSG			4,940,896.91	4,940,896.91
MACEDONIA COMMO	ONS	RMACDN			524,000.03	10,024,950.00
OLENTANGY PLAZA		ROPL01			15,818,833.15	30,000,000.00
VILLAGE CROSSING		RVLCR1			37,893,105.51	38,400,000.00
RETAIL TOTAL					80,752,888.69	104,941,900.00
DEAL FOTATE MIDWE	EST REGION TOTAL				347,278,751.45	467,091,900.49



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DESCRIPTION		IDENTIFIER			BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE			
			Portfolio: RE-SOUTH Instrument: A	REAL ESTATE SOUTH REGION APARTMENT		
AUTUMN RIDGE	ATLANTA,	RAUTUM			6,878,730.24	9,100,000.00
BRIDGEWATER	ATLANTA,	RBRIDG			41,157,771.50	46,800,000.00
HOMES OF PRAIRIE SP	RINGS	RHMPRS			32,665,931.97	42,100,000.00
WATERS PARK	AUSTN, TX	RWATPK			29,191,791.00	39,700,000.00
WYNFIELD TRACE	ATLANTA,	RTRACE			9,689,312.58	14,800,000.00
APARTMENT TOTAL					119,583,537.29	152,500,000.00
			Instrument: I	INDUSTRIAL		
15200 TRINITY	FORT	RMATTE			18,101,084.71	27,800,000.00
ALLIANCE AIRLINES	ATLANTA,	RALLNC			4,477,000.00	4,100,000.00
QUADRANT BUSINESS	CTR	RQBC01			12,830,523.77	27,100,000.00
QUAKER OATS BUILDIN	IG	RQOATS			16,952,685.00	18,190,000.00
REGENCY 1	DALLAS TX	RREGNC			16,207,374.36	19,000,000.00
REGENCY 2	DALLAS, TX	RREGN2			15,526,783.10	20,800,000.00
TRADE CENTER I	ATLANTA	RTDCNT			13,769,358.00	14,500,000.00
TRADE CENTER II	ATLANTA,	RTDCN2			12,013,354.50	15,000,000.00
INDUSTRIAL TOTAL					109,878,163.44	146,490,000.00
			Instrument: O	OFFICE		
ARBORETUM	AUSTIN,TX	RARBTM			41,576,571.20	41,500,000.00
GALLERIA 100	ATLANTA, GA	RGAL10			34,080,824.95	31,500,000.00
GALLERIA 400	ATLANTA, GA	RGALPK			26,198,116.52	43,999,999.96
GALLERIA 600	ATLANTA, GA	RGAL60			74,538,452.59	96,470,625.61
SOUTHPARK ONE	AUSTIN	RSPK01			10,408,643.00	17,000,000.00
OFFICE TOTAL					186,802,608.26	230,470,625.57
			Instrument: R	RETAIL		
K MART #74	GREENBELT	RMEM04			4,900,000.00	7,000,000.00
KROGER #02	COVINGTON	RKR002			2,252,581.00	2,000,000.00
KROGER #03	LOUISVILLE	RKR003			1,959,115.00	2,100,000.00
KROGER #09		RKR009			1,351,062.00	1,140,000.00
KROGER #13		RKR013			2,545,346.34	1,800,000.00



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DESCRIPTION		IDENTIFIER				BOOK VALUE	MARKET VALUE
			Group: F	REAL ESTATE			
			Portfolio: Finstrument: Fi	re-south R	REAL ESTATE SOUTH REGION RETAIL		
KROGER #16	LANETT AL	RKR016				2,360,976.00	2,000,000.00
KROGER #22	WINCHESTER	RKR022				1,839,030.00	1,900,000.00
LAKELAND PLAZA	CUMMINS,	RLAKPL				23,173,747.15	44,500,000.41
LONGS DRUGS #02	GRASS	RLD002				1,100,000.00	4,000,000.00
LONGS DRUGS #13	SALINAS	RLD013				900,000.00	2,520,000.00
LONGS DRUGS #20		RLD020				1,450,000.00	2,500,000.00
LUCKY #10	ARROYO	RLS010				1,400,000.00	1,800,000.00
LUCKY #11	ATASCADERO	RLS011				1,750,000.00	2,000,000.00
PALLADIUM AT CITYPL	ACE WEST	RPALPR				1,000.00	1,000.00
PRESTON VILLAGE CE	ENTER	RPRSTV				46,681,714.97	54,800,000.00
SAFEWAY #09		RSAF09				2,115,013.00	4,100,000.00
SUPER X #01	WINCHESTER	RSPX01				639,058.80	700,000.00
TG&Y #03	LUCEDALE MS	RTGY03				67,742.00	700,000.00
TG&Y #29	HAZARD KY	RTGY29				2,000,000.00	1,000,000.00
RETAIL TOTAL						98,486,386.26	136,561,000.41
			Instrument:	x	OTHER		
EAGLES LANDING LAN	ID	REAGLE				710,188.78	710,188.78
GALLERIA LAND	ATLANTA	RGALD1				1,787,097.95	14,500,000.00
OTHER TOTAL						2,497,286.73	15,210,188.78
REAL ESTATE SOUTH	REGION TOTAL					517,247,981.98	681,231,814.76



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
		Group: REAL ESTATE			
		Portfolio: RE-WEST Instrument: A	REAL ESTATE WEST REGION APARTMENT		
BOULDERS AT FOUNTAINGROVE	RBFGRV			28,018,205.15	30,900,000.15
CHARTER APARTMENTS	RCHART			31,433,300.00	89,500,000.00
COURTYARD AT 65TH ST.	RCTYRD			92,026,750.00	96,600,000.00
ELLIOTT BAY PLAZA SEATTLE	RELBAY			19,587,164.88	38,100,000.00
HEIGHTS AT BEAR CREEK	RHBCRK			29,581,086.92	28,300,000.00
M STREET SEATTLE, WA	RMSTRE			76,059,110.00	76,059,110.00
OVERLOOK APARTMENTS SAN	ROVRLK			23,534,580.00	66,600,000.00
OVERLOOK AT FOUNTAINGROVE	ROFGRV			19,509,027.50	18,299,999.50
RELATED - THE PARAMOUNT SAN	RMISSN			1.00	57,500,000.00
APARTMENT TOTAL				319,749,225.45	501,859,109.65
		Instrument: I	INDUSTRIAL		
FLEMING BUSINESS PARK SAN	RFLMNG			45,943,997.27	49,600,000.00
HORIZON DISTRIBUTION CENTER	RHORIZ			18,009,261.00	25,530,000.00
THOROUGHBRED PHASE 1	RTHORO			1.00	17,200,000.00
THOROUGHBRED PHASE 2	RTHOR2			1.00	20,400,000.00
THOROUGHBRED PHASE III	RTHOR3			1.00	14,400,000.31
INDUSTRIAL TOTAL				63,953,261.27	127,130,000.31
NOON WE TONE		Instrument: O	OFFICE		
2030 MAIN STREET IRVINE, CA	RMAINS			35,848,635.62	81,999,999.99
44 MONTGOMERY SAN	RMON44			25,738,268.20	121,200,000.00
900 E. HAMILTON AVE.	RHMLTN			87,179,191.99	78,500,000.00
OAKLAND CITY CENTER	ROAKCC			21,670,393.61	76,499,999.61
ONE CALIFORNIA SAN	RONECA			1.00	78,300,000.00
OFFICE TOTAL				170,436,490.42	436,499,999.60
		Instrument: R	RETAIL		
ANAHEIM HILLS ANAHEIM	RANAHL			52,321,063.81	94,200,000.00
CLAIREMONT SQ. SHOP. CTR. SAN	RCMSQ1			52,686,112.41	97,000,000.00
RETAIL TOTAL				105,007,176.22	191,200,000.00
REAL ESTATE WEST REGION TOTAL				659,146,153.36	1,256,689,109.56



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DESCRIPTION		IDENTIFIER			BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE			
			Portfolio: RE-NATURAL Instrument: T	REAL ESTATE NATURAL TIMBER		
TIMBER-BASCOM GULF (FLORIDA)		RTMBR4			177,710,830.21	204,941,311.00
TIMBER-BASCOM PACIFIC (N.W.)		RTMBR2			46,458,916.28	180,738,925.00
TIMBERLAND - FOREST SYSTEM		RTMBR5			2,000,196.00	2,000,196.00
TIMBERLAND-SOUTHERN	MISC	RTMBR3			32,992,650.52	167,270,767.00
TIMBER TOTAL					259,162,593.01	554,951,199.00
REAL ESTATE NATURAL TOTAL					259,162,593.01	554,951,199.00

Portfolio: RE-NATURAL REAL ESTATE NATURAL



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DESCRIPTION		IDENTIFIER			BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE			
			Portfolio: RE-OTHER Instrument: I	REAL ESTATE OTHER INDUSTRIAL		
PROLOGIS PORTFOLIO	MISC	RPRLOG			75,137,388.40	140,000,000.00
INDUSTRIAL TOTAL					75,137,388.40	140,000,000.00
REAL ESTATE OTHER TOTAL					75,137,388.40	140,000,000.00



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DESCRIPTION		IDENTIFIER				BOOK VALUE	MARKET VALUE
			Group:	REAL ESTATE			
			Portfolio: Instrument:	RE-OPPFUND U	REAL ESTATE OPPORTUNITY FUND OPPORTUNITY FUNDS		
AEW PARTNERS II	Misc US	RAEWII				6,018,063.94	4,683,378.00
CAPMARK STRUCTURED R	E PRTNRS LP	RCAPMK				18,922,422.62	18,922,422.62
DLJ R.E. CAPITAL PARTNER	RS Misc	RDLJRE				5,416,383.56	2,716,155.00
KSL CAPITAL PARTNERS F	JND II	RKSLP2				14,158,265.23	14,158,265.23
LNR INVESTMENT FUND		RLNRIF				46,112,974.72	46,112,974.72
WESTBROOK FUND I	MISC US	RTGRRE				1.00	5,379,158.00
WESTBROOK FUND II	MISC US	RWSTBK				1,422,428.09	2,705,885.00
WESTBROOK FUND III	MISC US	RWSTB3				7,001,218.76	6,165,160.00
WESTBROOK FUND IV	MISC US	RWSTB4				8,454,040.68	13,162,086.32
WESTBROOK FUND VI		RWSTB6				8,411,326.95	11,177,934.00
OPPORTUNITY FUNDS TOT	'AL					115,917,125.55	125,183,418.89
REAL ESTATE OPPORTUNI	TY FUND TOTAL					115,917,125.55	125,183,418.89



Group: REAL ESTATE

Monthly Market

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DESCRIPTION	IDENTIFIER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
		Group: REAL ESTATE				
		Portfolio: RE-REIT Instrument: COM	REAL ESTATE REIT COMMON STOCK			
HIGHLAND HOSPITALITY CORP	430141101		14.25	218,000	3,085,902.04	3,106,500.00
STARWOOD RESORTS	85590A401		62.50	34,000	1,353,055.34	2,125,000.00
COMMON STOCK TOTAL				252,000	4,438,957.38	5,231,500.00
COMMON STOCK TOTAL		Instrument: REIT	REAL ESTATE INVESTME	ENT TRUST		
ACADIA RLTY TR	004239109		25.02	29,000	714,743.60	725,580.00
ALEXANDERS INC	014752109		419.65	3,900	1,527,527.00	1,636,635.00
ALEXANDRIA REAL ESTATE	015271109		100.40	80,000	5,723,818.47	8,032,000.00
AMB PROPERTY CORP.	00163T109		58.61	181,537	6,248,492.15	10,639,883.58
AMERICAN CAMPUS COMMUNITIES INC	024835100		28.47	21,400	543,298.82	609,258.01
AMERICAN FINANCIAL REALTY TRUST	02607P305		11.44	110,000	1,291,238.38	1,258,400.01
APARTMENT INVT & MGMT	03748R101		56.02	181,704	8,452,795.81	10,179,058.07
ARCHSTONE COMMUNITIES	039583109		58.21	456,980	13,819,971.13	26,600,805.80
ASSOCIATED ESTATES	045604105		13.74	96,434	1,335,009.02	1,325,003.18
AVALONBAY COMMUNITIES	053484101		130.05	163,198	8,670,138.96	21,223,899.90
BIOMED REALTY TRUST	09063H107		28.60	119,000	2,948,478.27	3,403,400.01
BOSTON PROPERTIES INC	101121101		111.88	217,484	11,107,892.55	24,332,109.91
BRANDYWINE REALTY	105368203		33.25	76,450	2,107,977.55	2,541,962.50
BRE PROPERTIES -CL A	05564E106		65.02	138,635	6,178,576.75	9,014,047.70
CAMDEN PROPERTY TRUST	133131102		73.85	102,384	5,046,815.59	7,561,058.39
CBL & ASSOC PROP	124830100		43.35	33,000	1,294,904.95	1,430,550.01
CEDAR SHOPPING CENTERS INC	150602209		15.91	193,700	2,910,653.22	3,081,767.00
COLONIAL PROPERTIES	195872106		46.88	7,000	327,516.00	328,160.00
CORPORATE OFFICE PROPERTY	22002T108		50.47	103,000	3,844,981.64	5,198,409.99
CRESCENT RE EQT. CO.	225756105		19.75	213,000	4,280,065.81	4,206,750.04
DCT INDUSTRIAL TRUST INC	233153105		11.80	275,000	3,335,530.00	3,245,000.00
DEVELOPERS DIVERSIFIED RE	251591103		62.95	251,900	10,212,292.53	15,857,104.99
DIAMONDROCK HOSPITALITY	252784301		18.01	95,000	1,617,789.36	1,710,950.01
DIGITAL REALTY TRUST INC	253868103		34.23	144,300	3,860,909.06	4,939,389.01
DOUGLAS EMMETT INC	25960P109		26.59	335,000	1,050,000.00	8,907,650.00
DUKE RE CORPORATION	264411505		40.90	206,183	6,326,730.40	8,432,884.71
EDUCATION REALTY TRUST INC	28140H104		14.77	68,000	992,310.75	1,004,359.99
	Portfolio: DE DEIT DEAL	COTATE DEIT				

Portfolio: RE-REIT REAL ESTATE REIT



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Profest RPAE STATE Profest REFEIT REAL ESTATE REIT REAL ES	DESCRIPTION	IDENTIFIER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
EQUITY INS INC			Group: REAL ESTATE				
EQUITY LIFESTYLE PROPERTIES INC 29472108 64.43 67.50 2.633,946.80 3,129,726.00 EQUITY OFFICE PROP 29474103 48.17 635,866 17,469,372.60 36,811,103.8 EQUITY OFFICE PROP 29478107 60.66 81.30 18,019,172.60 2,161,474.79 EQUITY RESIDENTIAL PROP 29478107 50.75 568.42 15,534,083.57 28,847,619.41 ESSEX REPORERTY TRUST INC. 297178105 18.20 11,000 4,247,352.2 5,798,200.00 FELORAL REALTY INV. 313747206 18.20 91,400 4,538,845.75 7,788,909.90 FELORAL REALTY INV. 313497101 21.81 85.00 17,911.23 11,888,909.90 FELORAL REALTY INV. 313497101 29.12 49.00 17,911.23 18,888,909.90 FELORAL REALTY INV. 33010107 29.21 49.00 17,911.23 18,888,909.90 FELORAL REALTY INV. 33010107 36186102 10.1 56,600 818,850.00 75,789.90 FELORAL REALTY TRUST 31886102 10.1 15,000 <th></th> <th></th> <th></th> <th></th> <th>ENT TRUST</th> <th></th> <th></th>					ENT TRUST		
EQUITY OFFICE PROP 29471103 48.17 635886 17.480,372.06 30.831,110.31 EQUITY ONE INC 294752100 2866 81.00 11.801,917.29 2,167,479.98 EQUITY RESIDENTIAL PROP 29476107 2876,179.98 686.86 81.00 11.534.835 2.8847.619.49 ESEX PROPERTY TRUST INC. 297178105 18.26 61.00 1.029.002.04 1.124.815.99 ECITA SPACE STORAGE INC 302257102 18.26 61.00 1.029.002.04 1.124.815.99 FELCOR LODGING TRUST 314367101 21.84 85.00 1.706.112.37 1.856.999.98 FELCOR LODGING TRUST 314367103 29.11 49.00 1.408.652.1 1.426.389.89 FIRIST POTOMAC REALTY TRUST 33610-109 29.11 49.00 1.408.652.1 1.426.389.89 GENERAL GROWN TH PROP 32728704 11.34 15.00 1.818.954.0 2.651.324.0 GENERAL GROWN TH PROP 427285104 11.34 15.00 1.67.697.1 1.701.000.0 HERSHA LOSPITALITY TRUST 427285104 11.34 <t< td=""><td>EQUITY INNS INC</td><td>294703103</td><td></td><td>15.96</td><td>216,800</td><td>2,799,361.29</td><td>3,460,128.00</td></t<>	EQUITY INNS INC	294703103		15.96	216,800	2,799,361.29	3,460,128.00
EQUITY ONE INC 294752100 26.66 81.300 1,801,917.29 2,1674.57.89 EQUITY RESIDENTIAL PROP 294761.107 50.75 568.426 15,534.08.35.7 28.847.819.49 ESSEX PROPERTY TRUST INC. 297178105 120.25 41.00 4,224,736.22 28.847.819.40 EXTRA SPACE STORAGE INC 302251102 18.26 61.60 1.002.602.04 1.14.48.19.99 FELCAR LEALTY INV. 31347206 85.00 91.40 4.538.684.57 7.768.999.99 FELCAR LODGING TRUST 314367101 21.81 49.00 1,796.112.37 1.858.399.99 FIRST POTOMAC REALTY TRUST 331067109 20.11 49.00 1,796.112.37 1.428.899.89 GENERAL GROWTH PROP 30021107 22.3 508.35 133.51.385.01 255.132.04 GMH COMMUNITIES TRUST 3088102 10.1 45.00 318.69.00 675.00 HIGH PROPERTIES OF IN INC 43736103 4278.5104 41.0 10.00 3.477.385.4 4,161.106.90 HOST HOTELES A RESORTS INC 4107104 24.55 <t< td=""><td>EQUITY LIFESTYLE PROPERTIES INC</td><td>29472R108</td><td></td><td>54.43</td><td>57,500</td><td>2,633,946.80</td><td>3,129,725.00</td></t<>	EQUITY LIFESTYLE PROPERTIES INC	29472R108		54.43	57,500	2,633,946.80	3,129,725.00
EQUITY RESIDENTIAL PROPE 29478107 250.00	EQUITY OFFICE PROP	294741103		48.17	635,896	17,480,372.06	30,631,110.33
ESEX PROPERTY TRUST INC. 297178105 12925 11,000 12,247,3622 12,29,2501 12,41 15,99 12,41 12,41 15,99 12,41 12,41 15,99 12,41 12,41 15,99 12,41 12,41 15,99 12,41 12,41 15,99 12,41 12,41 13,41 12,41 13,41 1	EQUITY ONE INC	294752100		26.66	81,300	1,801,917.29	2,167,457.99
EXTRA SPACE STORAGE INC 30225T102 18.26 61,600 1,029,602,04 1,124,815.99 95 95 95 95 95 95 95	EQUITY RESIDENTIAL PROP	29476L107		50.75	568,426	15,534,083.57	28,847,619.49
FEDERAL REALTY INV. 313747206 35.00 31.400 4.538,684.57 7.768,999.90 FELCOR LODGING TRUST 31430F101 21.84 85.00 1.706,112.37 1.856,399.90 FIRST POTOMAC REALTY TRUST 33610F109 29.11 49.000 1.405,562.21 1.426,389.90 40.000 40.	ESSEX PROPERTY TRUST INC.	297178105		129.25	41,000	4,224,736.22	5,299,250.01
FILCOR LODGING TRUST 3140F101 21.84 85.000 1,796,112.37 1,896,399.98 FIRST POTOMAC REALTY TRUST 33610F109 29.11 49.000 1,408,682.21 1,426,389.98 GENERAL GROWTH PROP 370021107 52.2 508,354 13,51,386.10 26,551,329.40 GENERAL GROWTH PROP 370021107 52.2 508,354 13,51,386.10 675,997.00 HICHWOODS PROP INC: 427825104 11.34 15.000 167,697.14 170,100.00 HIGHWOODS PROP INC: 433284108 40.76 102,088 3,427,395.44 4,161,06.90 HOME PROPERTIES OF NY INC: 437306103 59.27 40.00 2.076,048.22 2.3707,99.65 HOSPITALITY PROPERTIES 4106M102 475.50 410,001 410,001 HOSPITALITY PROPERTIES 4106M102 475.50 410,001 410,001 HOSPITALITY PROPERTIES 4106M102 475.50 410,001 410,001 HOSPITALITY PROPERTIES 4106M102 425.5 1,100,107 16,068,783.77 27,007,626.85 HRDT PROPERTIES STRUST 40466W101 425.5 41,000 2,758,506.00 2,963,999.90 HINKEEPERS USA TRUST 49426W101 415.50 425.00 3,300,548.71 3,332,600.00 KILROY RE CORP 49446R109 449.5 482,04 10,713,783.46 22,60,000.00 KILROY RE CORP 49446R109 49.5 482,04 10,713,783.64 22,60,000.00 KILROY RE CORP 49446R109 49.5 482,04 10,713,783.65 47,777,780 LIBERTLY PROPERTY TRUST 4903T102 49.00 49.00 49.00 49.00 49.00 49.00 49.00 KILROY RE CORP 49489104 49.14 473,100 2,686,722 47,771,780 LIBERTLY PROPERTY TRUST 51172104 49.14 473,100 2,686,722 47,771,780 MACLERICH CO	EXTRA SPACE STORAGE INC	30225T102		18.26	61,600	1,029,602.04	1,124,815.99
FIRST POTOMAC REALTY TRUST 33610F109 29.11 49.00 1,408,562.21 1.426,389.86 26.851,329.40 26.85	FEDERAL REALTY INV.	313747206		85.00	91,400	4,538,684.57	7,768,999.99
CENERAL GROWTH PROP 370021107 52.23 508.354 13.351,385.01 26,551,329.40 GMH COMMUNITIES TRUST 36188G102 10.15 66,600 818,954.00 675,990.00 HERSHA HOSPITALITY TRUST 427925104 11.34 15.00 167,697.14 170,100.00 HOME PROPERTIES OF NY INC. 43736103 59.27 40.00 2,076,048.22 2,370,799.95 HOSPITALITY PROPERTIES 4106M102 475.3 53,70 2,143,745.89 2,552,361.00 HOST HOTELS & RESORTS INC 4106M102 45.5 1,100,107 16,068,783.77 27,007,626.85 HRPT PROPERTIES TRUST 40426W101 12.5 240,000 2,758,506.00 29,639.99 KILROY RE CORP 4942F108 78.00 29.00 1,666,104.23 2,262,000.00 KIMCO REALTY CORP 49446R109 44.95 482,044 10,713,783.64 21,667,877.80 LIBERTY PROPERTIY TRUST 531794218 49.4 73,100 2,868,872.26 3,592,134.01 MACKERICH CO 554382101 49.1 73,100 2,686,37	FELCOR LODGING TRUST	31430F101		21.84	85,000	1,796,112.37	1,856,399.96
CMH COMMUNITIES TRUST 36188G102 10.15 66,600 818,954.00 675,990.00 HERSHA HOSPITALITY TRUST 427825104 11.34 15,000 167,697.14 170,100.00 HIGHWOODS PROP INC. 431284108 40.76 102,088 3,427,395.44 4,161,106.90 HOME PROPERTIES OF NY INC. 437306103 59.27 40,000 2,076,048.22 2,370,799.95 HOSPITALITY PROPERTIES 44106M102 47.53 53,700 2,143,745.89 2,552,361.00 HOSPITALITY PROPERTIES TRUST 44107P104 24.55 1,100,107 16,068,783.77 27,007,628.85 HRPT PROPERTIES TRUST 40426W101 12.35 240,000 2,758,506.00 2,963,999.99 INIKEEPERS USA TRUST 4576,0104 15.50 215,000 3,390,548.71 3,332,500.00 KIMCO REALTY CORP 49427F108 78.00 29,000 1,664,104.23 2,262,000.00 KIMCE REALTY GROUP TRUST 49803T102 49.5 482,044 10,173,783.64 2,468,859.99 LASALLE HOTEL PROPERTIES INC 517942108 45.5	FIRST POTOMAC REALTY TRUST	33610F109		29.11	49,000	1,408,562.21	1,426,389.98
HERSHA HOSPITALITY TRUST 427825104 11.34 15.000 167.697.14 170,100.00 110,100 110,100.00 110,100 110,100.00 110,100 110,100.00 110,100 110,100.00 110,100 110,100.00 110,100 1	GENERAL GROWTH PROP	370021107		52.23	508,354	13,351,385.01	26,551,329.40
HIGHWOODS PROP INC. 431284108 40.76 10.2088 3.427,395.44 4.161,106.90 10.0000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.0000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.0000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.0000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.0000 10.0000 10.000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10	GMH COMMUNITIES TRUST	36188G102		10.15	66,600	818,954.00	675,990.00
HOME PROPERTIES OF NY INC. 437306103 59.27 40,000 2,076,048.22 2,370,799.95 HOSPITALITY PROPERTIES 44106M102 47.53 53,700 2,143,745.89 2,552,361.00 HOST HOTELS & RESORTS INC 44107P104 24.55 1,100,107 16,068,783.77 27,070,626.85 HRPT PROPERTIES TRUST 40426W101 12.35 240,000 2,758,506.00 2,963,999.99 INIKEEPERS USA TRUST 4576,0104 15.50 215,000 3,390,548.71 3,332,500.00 KILROY RE CORP 49427F108 78.00 29,000 1,664.104.23 2,262,000.00 KIMCO REALTY GROUP TRUST 49803T102 18.62 153,000 2,298,877.56 2,848,859.99 LASALLE HOTEL PROPERTIES 517942108 45.85 103,100 345,3385.55 4,727,135.01 LIBERTY PROPERTY TRUST 531172104 49.14 73,100 2,686,372.26 3,592,134.01 MACERICH CO 55489104 51.00 77,448 3,803,649.39 3,949,848.01 MILS CORP. 561489104 5952,2177.83 6,336,000.01	HERSHA HOSPITALITY TRUST	427825104		11.34	15,000	167,697.14	170,100.00
HOSPITALITY PROPERTIES 44106M102 47.53 53,700 2,143,745.89 2,552,361.00 HOST HOTELS & RESORTS INC 44107P104 24.55 1,100,107 16,068,783.77 27,007,626.85 HRPT PROPERTIES TRUST 40426W101 12.35 240,000 2,758,506.00 2,963,999.99 INNKEEPERS USA TRUST 4576,0104 15.50 215,000 3,390,548.71 3,332,500.00 KILROY RE CORP 49427F108 78.00 29,000 1,664,104.23 2,262,000.00 KIMCO REALTY CORP 49446R109 44.95 482,044 10,713,783.64 21,667,877.80 KITE REALTY GROUP TRUST 49803T102 18.62 153,000 2,298,877.56 2,848,859.99 LASALLE HOTEL PROPERTIES 517942108 49.84 LIBERTY PROPERTY TRUST 531172104 49.14 73,100 2,686,372.26 3,592,134.01 MACERICH CO 554382101 49.04 19.14 73,000 6,168,872.54 10,440,341.99 MACK-CALI RE CORP. 554489104 51.00 77,448 3,803,649.39 3,949,848.01 MAGQUIRE PROPERTIES INC 55975101 40.00 158,400 5,572,777.83 6,336,000.01 MID-AMERICAN APARTMENT 59522J103 5922J103 5922J103 592,000 69.00 89.000 2,768,600.74 1,780,000.00 MILLS CORP. 601148109 20.00 89.000 2,768,600.74 1,780,000.00	HIGHWOODS PROP INC.	431284108		40.76	102,088	3,427,395.44	4,161,106.90
HOST HOTELS & RESORTS INC 44107P104 24.55 1,100,107 16,088,783.77 27,007,626.85 HRPT PROPERTIES TRUST 40426W101 12.35 240,000 2,758,506.00 2,963,999.99 INNKEEPERS USA TRUST 4576,0104 15.50 215,000 3,390,548.71 3,332,500.00 KILROY RE CORP 49427F108 78.00 29,000 1,664,104.23 2,262,000.00 KILROY RE CORP 49446R109 44.95 482,044 10,713,783.64 21,667,877.80 KITE REALTY GROUP TRUST 49803T102 18.62 153,000 2,298,877.56 2,848,859.99 LASALLE HOTEL PROPERTIES 517942108 45.85 103,100 3,453,385.55 4,727,135.01 LIBERTY PROPERTY TRUST 531172104 49.14 73,100 2,686,372.26 3,592,134.01 MACERICH CO 554382101 86.57 120,600 6,168,872.54 10,440,341.99 MACK-CALI RE CORP. 554489104 51.00 77,448 3,803,649.39 3,949,848.01 MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MID-AMERICAN APARTMENT 59522J103 57,24 13,000 754,890.05 744,120.00 MILLS CORP. 61148109 20.00 89,000 2,768,600.74 1,780,000.00 NILLS CORP. 648053106 27,48 145,000 4,072,332.96 3,984,600.00 NILLS CORP. 648053106 2	HOME PROPERTIES OF NY INC.	437306103		59.27	40,000	2,076,048.22	2,370,799.95
HRPT PROPERTIES TRUST 40426W101 12.35 240,000 2,758,506.00 2,963,999.99 1 INNKEEPERS USA TRUST 4576,0104 15.50 215,000 3,390,548.71 3,332,500.00 1 1,664,104.23 2,262,000.00 1 1,664,104.23 2,262,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760,104.20 1 1,760	HOSPITALITY PROPERTIES	44106M102		47.53	53,700	2,143,745.89	2,552,361.00
INNKEEPERS USA TRUST 4576,0104 15.50 215,000 3,390,548.71 3,332,500.00 KILROY RE CORP 49427F108 78.00 29,000 1,664,104.23 2,262,000.00 KIMCO REALTY CORP 49446R109 44.95 482,044 10,713,783.64 21,667,877.80 KITE REALTY GROUP TRUST 49803T102 18.62 153,000 2,298,877.56 2,848,859.99 LASALLE HOTEL PROPERTIES 517942108 45.85 103,100 3,453,385.55 4,727,135.01 LIBERTY PROPERTY TRUST 531172104 49.14 73,100 2,686,372.26 3,592,134.01 MACK-CALI RE CORP. 554382101 86.57 120,600 6,168,872.54 10,440,341.99 MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MILS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	HOST HOTELS & RESORTS INC	44107P104		24.55	1,100,107	16,068,783.77	27,007,626.85
KILROY RE CORP 49427F108 78.00 29,000 1,664,104.23 2,262,000.00 KIMCO REALTY CORP 49446R109 44.95 482,044 10,713,783.64 21,667,877.80 KITE REALTY GROUP TRUST 49803T102 18.62 153,000 2,298,877.56 2,848,859.99 LASALLE HOTEL PROPERTIES 517942108 45.85 103,100 3,453,385.55 4,727,135.01 LIBERTY PROPERTY TRUST 531172104 49.14 73,100 2,686,372.26 3,592,134.01 MACERICH CO 554382101 86.57 120,600 6,168,872.54 10,440,341.99 MACK-CALI RE CORP. 554489104 51.00 77,448 3,803,649.39 3,949,848.01 MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MILS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27,48 145,000 4,072,332.96 3,984,600.00	HRPT PROPERTIES TRUST	40426W101		12.35	240,000	2,758,506.00	2,963,999.99
KIMCO REALTY CORP 49446R109 44.95 482,044 10,713,783.64 21,667,877.80 KITE REALTY GROUP TRUST 49803T102 18.62 153,000 2,298,877.56 2,848,859.99 LASALLE HOTEL PROPERTIES 517942108 45.85 103,100 3,453,385.55 4,727,135.01 LIBERTY PROPERTY TRUST 531172104 49.14 73,100 2,686,372.26 3,592,134.01 MACERICH CO 554382101 86.57 120,600 6,168,872.54 10,440,341.99 MACK-CALI RE CORP. 554489104 51.00 77,448 3,803,649.39 3,949,848.01 MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MID-AMERICAN APARTMENT 59522J103 57.24 13,000 754,890.05 744,120.00 MILLS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	INNKEEPERS USA TRUST	4576J0104		15.50	215,000	3,390,548.71	3,332,500.00
KITE REALTY GROUP TRUST 49803T102 18.62 153,000 2,298,877.56 2,848,859.99 LASALLE HOTEL PROPERTIES 517942108 45.85 103,100 3,453,385.55 4,727,135.01 LIBERTY PROPERTY TRUST 531172104 49.14 73,100 2,686,372.26 3,592,134.01 MACERICH CO 554382101 86.57 120,600 6,168,872.54 10,440,341.99 MACK-CALI RE CORP. 554489104 51.00 77,448 3,803,649.39 3,949,848.01 MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MID-AMERICAN APARTMENT 59522J103 57.24 13,000 754,890.05 744,120.00 MILLS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	KILROY RE CORP	49427F108		78.00	29,000	1,664,104.23	2,262,000.00
LASALLE HOTEL PROPERTIES 517942108 45.85 103,100 3,453,385.55 4,727,135.01 LIBERTY PROPERTY TRUST 531172104 49.14 73,100 2,686,372.26 3,592,134.01 MACERICH CO 554382101 86.57 120,600 6,168,872.54 10,440,341.99 MACK-CALI RE CORP. 554489104 51.00 77,448 3,803,649.39 3,949,848.01 MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MID-AMERICAN APARTMENT 59522J103 57.24 13,000 754,890.05 744,120.00 MILLS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	KIMCO REALTY CORP	49446R109		44.95	482,044	10,713,783.64	21,667,877.80
LIBERTY PROPERTY TRUST 531172104 49.14 73,100 2,686,372.26 3,592,134.01 MACERICH CO 554382101 86.57 120,600 6,168,872.54 10,440,341.99 MACK-CALI RE CORP. 554489104 51.00 77,448 3,803,649.39 3,949,848.01 MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MID-AMERICAN APARTMENT 59522J103 57.24 13,000 754,890.05 744,120.00 MILLS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	KITE REALTY GROUP TRUST	49803T102		18.62	153,000	2,298,877.56	2,848,859.99
MACERICH CO 554382101 86.57 120,600 6,168,872.54 10,440,341.99 MACK-CALI RE CORP. 554489104 51.00 77,448 3,803,649.39 3,949,848.01 MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MID-AMERICAN APARTMENT 59522J103 57.24 13,000 754,890.05 744,120.00 MILLS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	LASALLE HOTEL PROPERTIES	517942108		45.85	103,100	3,453,385.55	4,727,135.01
MACK-CALI RE CORP. 554489104 51.00 77,448 3,803,649.39 3,949,848.01 MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MID-AMERICAN APARTMENT 59522J103 57.24 13,000 754,890.05 744,120.00 MILLS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	LIBERTY PROPERTY TRUST	531172104		49.14	73,100	2,686,372.26	3,592,134.01
MAGUIRE PROPERTIES INC 559775101 40.00 158,400 5,572,777.83 6,336,000.01 MID-AMERICAN APARTMENT 59522J103 57.24 13,000 754,890.05 744,120.00 MILLS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	MACERICH CO	554382101		86.57	120,600	6,168,872.54	10,440,341.99
MID-AMERICAN APARTMENT 59522J103 57.24 13,000 754,890.05 744,120.00 MILLS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	MACK-CALI RE CORP.	554489104		51.00	77,448	3,803,649.39	3,949,848.01
MILLS CORP. 601148109 20.00 89,000 2,768,600.74 1,780,000.00 NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	MAGUIRE PROPERTIES INC	559775101		40.00	158,400	5,572,777.83	6,336,000.01
NEW PLAN EXCEL RE TRUST 648053106 27.48 145,000 4,072,332.96 3,984,600.00	MID-AMERICAN APARTMENT	59522J103		57.24	13,000	754,890.05	744,120.00
	MILLS CORP.	601148109		20.00	89,000	2,768,600.74	1,780,000.00
POST PROPERTIES,INC. 737464107 45.70 76,000 3,024,290.43 3,473,200.00	NEW PLAN EXCEL RE TRUST	648053106		27.48	145,000	4,072,332.96	3,984,600.00
	POST PROPERTIES,INC.	737464107		45.70	76,000	3,024,290.43	3,473,200.00



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DESCRIPTION	IDENTIFIER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
		Group: REAL ESTATE				
		Portfolio: RE-REIT Instrument: REIT	REAL ESTATE REIT REAL ESTATE INVESTM	IENT TRUST		
PROLOGIS TRUST	743410102		60.77	529,006	16,587,328.37	32,147,694.62
PS BUSINESS PARKS INC/CA	69360J107		70.71	38,400	2,119,079.58	2,715,264.00
PUBLIC STORAGE INC	74460D109		97.50	329,800	16,298,478.79	32,155,500.01
RAMCO-GERSHENSON PPT	751452202		38.14	30,000	1,165,962.00	1,144,200.00
RECKSON ASSOCIATES RE	75621K106		45.60	155,500	5,979,578.47	7,090,799.99
REGENCY CENTERS CORP	758849103		78.17	166,800	6,316,285.48	13,038,755.99
SIMON PROP GROUP INC.	828806109		101.29	448,821	15,272,839.43	45,461,079.09
SL GREEN RE CORP	78440X101		132.78	104,000	5,893,348.22	13,809,120.01
STRATEGIC HOTELS & RESORTS, INC	86272T106		21.79	74,000	1,437,203.66	1,612,460.00
SUN COMMUNITIES INC	866674104		32.36	14,200	463,203.65	459,512.00
SUNSTONE HOTEL INVESTORS INC	867892101		26.73	149,000	3,934,365.53	3,982,770.02
TANGER FACTORY OUTLET	875465106		39.08	27,000	980,713.30	1,055,160.00
TAUBMAN CENTERS INC	876664103		50.86	124,600	4,182,193.14	6,337,155.99
UNITED DOMINION RE TRUST	910197102		31.79	141,700	2,759,757.48	4,504,643.00
U-STORE-IT TRUST	91274F104		20.55	54,000	1,154,980.87	1,109,700.00
VORNADO REALTY TRUST	929042109		121.50	270,045	15,572,928.08	32,810,467.49
WASHINGTON RE INV	939653101		40.00	58,000	2,342,827.20	2,320,000.00
WEINGARTEN RE INVST	948741103		46.11	130,075	4,316,060.09	5,997,758.27
WINSTON HOTELS INC	97563A102		13.25	12,000	159,913.20	159,000.00
REAL ESTATE INVESTMENT TRUST TOTAL				12,508,599	367,139,884.09	616,640,945.94
REAL ESTATE REIT TOTAL				12,760,599	371,578,841.47	621,872,445.94



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DESCRIPTION	IDENTIFIER			BOOK VALUE	MARKET VALUE
		Group: REAL ESTATE			
		Portfolio: RE-INTL Instrument: F	REAL ESTATE INTERNATIONAL FORWARD CONTRACTS		
FORWARD EUR EXP 12/4/07	FWDEUR12_04_07			0.00	104,326.72
FORWARD CONTRACTS TOTAL				0.00	104,326.72
		Instrument: I	INTERNATIONAL		
BENSON ELLIOT RE PARTNERS II	RBENS2			852,801.37	884,694.00
BLACKSTONE EUROPEAN FUND	RBKSTN			17,468,145.95	16,590,565.01
BLACKSTONE RE PRTNRS INTL II	RBKST2			11,748,352.89	12,040,212.31
CARLYLE ASIA REAL ESTATE PARTNERS	RCAREP			8,711,538.96	8,648,770.01
DOUGHTY HANSON & CO EUROPEAN	RDGHTY			21,184,235.66	52,874,078.00
EUROPA-INTERNATIONAL MISC	REUROP			15,015,170.32	18,853,850.37
FUDO CAPITAL LP ASIA	RFUDO1			19,997,001.91	19,997,002.01
LASALLE ASIA OPPORTUNITY FUND II	RLSAR2			24,772,643.00	22,735,603.01
LASALLE ASIA RECOVERY FUND	RLSARF			20,524,181.84	36,289,976.00
ORION EUROPEAN REAL ESTATE FUND,	RORION			0.98	5,811,550.07
PRUDENTIAL PROP. PRTNRSINT'L	RPRUDE			3,005,545.77	6,411,076.21
SOROS RE INVST-INT'L MISC	RSOROS			28,731,040.58	34,997,022.00
WESTBROOK FRENCH PORTFOLIO	RWSTBF			3,872,577.52	21,590,427.00
WESTBROOK V	RWBPTR			27,695,121.89	33,800,869.00
INTERNATIONAL TOTAL				203,578,358.64	291,525,695.00
REAL ESTATE INTERNATIONAL TOTAL				203,578,358.64	291,630,021.72
REAL ESTATE TOTAL				2,972,570,951.27	5,628,849,910.37



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DESCRIPTION	IDENTIFIER	TICKER				BOOK VALUE	MARKET VALUE
			Group:	ALTERNATIVE I	NVESTMENT		
			Portfolio: Instrument:	AI-DPE AIF	DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS		
APOLLO INVESTMENT FUND IV	AAPOLLOIV	9940479W0				998.36	41,158,883.99
APOLLO INVESTMENT FUND V	ABAPOLLO5	9940510B7				999.96	47,696,792.99
APOLLO INVESTMENT FUND VI	ABAPOLLO6	9940849E3				34,329,234.97	33,916,808.00
BAIN CAPITAL FUND IX	ABBAIN9	9940848J3				82,000,000.00	82,049,674.00
BAIN CAPITAL FUND VII	ABBAIN7	9940479X8				999.87	36,958,344.02
BAIN CAPITAL FUND VIII	ABBAIN8	9940800T7				64,729,976.85	69,322,879.02
BAIN CAPITAL IX COINVESTMENT FUND	ABBAIN9C	9940848Z7				18,674,999.98	18,676,558.00
BLACKSTONE CAPITAL PTNRS III	VEA02554	ВСРМВ				996.06	24,020,412.01
BLACKSTONE COMMUNICATION I	ABBCOM1	9940479Z3				20,938,804.13	33,305,704.01
BLACKSTONE MANAGEMENT PARTNERS IV	ABBCP4	9940728S8				5,227,248.17	43,170,672.98
BLACKSTONE MANAGEMENT PARTNERS V	ABBCP5	9940844J7				82,777,904.98	77,921,865.00
CARLYLE PARTNERS IV LP	ABCARLYLE4	9940822N4				26,853,284.75	28,358,257.00
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ				9,489,968.77	8,658,516.98
CLAYTON, DUBLILIER & RICE VI	ACLAYDURI	CLDURI				19,929,325.98	14,590,425.00
FOX PAINE CAPITAL FUND	AFOXPAINE	FOXPAINE				0.94	4,585,397.01
FOX PAINE CAPITAL FUND II	ABFOXPAINE2	9940480D9				423,245.93	35,165,983.02
FOX PAINE CAPITAL FUND III	ABFOXPAINE3	9940849M5				2,565,996.00	932,684.00
FRANCISCO PARTNERS	ABFRISCO1	9940480E7				29,016,021.26	41,301,360.01
FRANCISO PARTNERS 2	ABFRISCO2	9940852V9				9,975,000.00	8,955,547.01
FRIEDMAN FLEISCHER & LOWE CAPITAL	ABFFL2	9940796B2				12,436,929.28	10,755,489.00
FS EQUITY PARTNERS IV	VEA02586	FSEP4				999.96	10,366,734.00
FS EQUITY PARTNERS V	ABFSV	9940729M0				34,559,460.63	40,833,009.00
HARBOURVEST PARTNERS VII BUYOUT	ABHVP7	9940735P5				19,737,999.56	23,879,778.03
HEARTLAND INDUSTRIAL PARTNERS	ABHEART	9940480G2				23,150,548.78	11,471,721.00
LEHMAN BROTHERS II	VEA02551	LBBP				53,561.19	6,883,109.98
LINSALATA CAPITAL PARTNERS FUND V	ABLINCAP5	9940829C1				12,923,529.00	11,831,044.00
LINSALATA CAPITAL PARTNERS III	ALINCAP	9940480J6				999.91	4,757,648.01
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4	ABLINCAP4				999.97	20,259,072.01
MONITOR CLIPPER EQUITY PARTNERS II	ABMONITOR2	9940776U4				17,956,609.81	21,003,947.99
OAK HILL CAPITAL PARTNERS	AOAKHILL	9940480L1				6,247,728.76	26,424,003.85
PROVIDENCE EQUITY PARTNERS IV	ABPROV4	9940480M9				3,573,091.94	57,903,066.97



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DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
			Group: ALTERNATIVE I	NVESTMENT		
			Portfolio: AI-DPE Instrument: AIF	DOMESTIC PRIVATE EQUITY ALTERNATIVE INVESTMENT FUNDS		
PROVIDENCE EQUITY PARTNERS V	ABPROV5	9940821S4			105,173,348.64	104,825,017.00
SILVER LAKE PARTNERS	ASILLAKE	ASILLAKE			998.97	7,359,485.02
SILVER LAKE PARTNERS II	ABSLP2	9940800Z3			17,837,935.14	17,841,234.77
SKM EQUITY FUND III	ABSKM3	9940480P2			21,048,843.61	20,426,201.00
TPG PARTNERS IV	ABTPG4	9940778T5			38,545,435.03	59,393,873.98
TPG PARTNERS V	ABTPG5	9940852F4			24,592,310.00	23,387,388.00
ALTERNATIVE INVESTMENT FUNDS TOTAL	-				744,776,337.14	1,130,348,587.66
DOMESTIC PRIVATE EQUITY TOTAL					744,776,337.14	1,130,348,587.66



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DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
			Group: ALTERNATIVE	INVESTMENT		
			Portfolio: Al-GIP Instrument: AIF	GLOBAL/INT'L PRIVATE EQUITY FUND ALTERNATIVE INVESTMENT FUNDS		
AIG GLOBAL EMERGING MARKETS	VEA02504	AIGG			2,269,594.39	21,918,249.47
GILBERT GLOBAL EQUITY PARTNERS L.P.	AGILBERTG	GILBERTG			57,211,506.70	22,365,600.00
HARBOURVEST INT'L III-DIRECT	VEA02633	HVIPE			9,909,070.44	2,910,625.00
HARBOURVEST INT'L III-PARTNERSHIP	AHARBPART	9940482F2			20,422,633.93	46,576,192.00
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D	9940550G7			12,465,073.32	21,205,030.99
HARBOURVEST INT'L IV-PARTNERSHIP	AGHIPEP4P	9940510D3			46,807,879.67	81,058,859.98
ALTERNATIVE INVESTMENT FUNDS TOTAL					149,085,758.45	196,034,557.44
GLOBAL/INT'L PRIVATE EQUITY FUND TOTAL					149,085,758.45	196,034,557.44



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DESCRIPTION	IDENTIFIER	TICKER					BOOK VALUE	MARKET VALUE
			Group:	ALTERNATIVE	NVESTMENT			
			Portfolio: Instrument:	AI-OTH AIF		NVESTMENTS OTHER NVESTMENT FUNDS		
ARES 2	AOARES2	9940848G9					15,288,746.01	13,714,313.74
ARES CORPORATE OPPORTUNITES FUND	AOARES	9940740X1					25,219,175.32	48,298,687.25
BEACON GROUP ENERGY FUND II	ABEACONGRP	9940482G0					999.34	5,238,608.00
BROOKSIDE CAPITAL PARTNERS FUND	AOBROOKSIDE	9940737Y4					50,000,000.00	71,592,866.00
LIME ROCK PARTNERS II	AOLIMEROCK2	9940667T9					999.80	29,392,674.00
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3					18,719,091.00	19,137,735.99
LIME ROCK PARTNERS IV	AOLIMEROCK4	9940861U0					1,842,011.00	1,842,011.00
SUNRISE CAPITAL PARTNERS	ASUNRISE	ASUNRISE					27,275,206.81	15,027,631.01
ALTERNATIVE INVESTMENT FUNDS TOTAL							138,346,229.28	204,244,526.99
ALTERNATIVE INVESTMENTS OTHER TOTAL							138,346,229.28	204,244,526.99



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DESCRIPTION	IDENTIFIER	TICKER		PRICE	SHARES	BOOK VALUE	MARKET VALUE
			Group: ALTERNATIVE	NVESTMENT			
			Portfolio: Al-SD Instrument: COM	STOCK DISTRIBUTION COMMON STOCK			
ADVANCE AUTO PARTS INC	00751Y106	AAP		35.56	105,024	539,791.60	3,734,653.44
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY		21.40	134,210	2,235,986.68	2,872,093.99
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD		18.52	115,500	2,188,905.15	2,139,060.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL		67.61	16,500	975,529.50	1,115,565.00
AVAYA INC	053499109	AV		13.98	304,500	2,976,672.62	4,256,910.00
CIENA CORP.	171779309	CIEN		27.71	60,939	1,510,511.83	1,688,619.68
ENCORE ACQUISITION CO	29255W100	EAC		24.53	55,587	1,238,608.07	1,363,549.11
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA		15.73	554,233	14,545,132.46	8,718,085.09
NESS TECHNOLOGIES INC	64104X108	NSTC		14.26	9,000	0.00	128,340.00
NEUSTAR INC-CLASS A	64126X201	NSR		32.44	103,500	0.00	3,357,540.00
PANTRY INC/THE	698657103	PTRY		46.84	27,150	179,709.88	1,271,706.00
PDL BIOPHARMA INC.	69329Y104	PDLI		20.14	14,574	273,714.29	293,520.36
THRESHOLD PHARMACEUTICALS INC	885807107	THLD		3.70	104,611	1,622,218.91	387,060.70
TIVO INC	888706108	TIVO		5.12	18,214	162,305.19	93,255.68
VOLTERRA SEMICONDUCTOR CORP	928708106	VLTR		15.00	28,063	460,962.84	420,945.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI		23.28	73,375	1,118,587.08	1,708,170.00
COMMON STOCK TOTAL					1,724,980	30,028,636.10	33,549,074.05
			Instrument: ICOM	INTERNATIONAL COMMON	зтоскѕ		
TELE ATLAS NV	B0NLTB3	TA_NA			35,312	768,988.99	744,476.18
INTERNATIONAL COMMON STOCKS TOTAL					35,312	768,988.99	744,476.18
STOCK DISTRIBUTION TOTAL					1,760,292	30,797,625.09	34,293,550.23



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DESCRIPTION	IDENTIFIER	TICKER				BOOK VALUE	MARKET VALUE
			Group:	ALTERNATIVE	INVESTMENT		
			Portfolio: Instrument:	AI-VC AIF	VENTURE CAPITAL ALTERNATIVE INVESTMENT FUNDS		
ADAMS CAPITAL MANAGEMENT III	AVADAMS3	9940480Q0				14,925,396.69	12,598,368.02
ADVANCED TECHOLOGY VII	AVATV7	9940550H5				10,218,064.98	8,951,542.99
ALPHA CAPITAL FUND II	020997011	ACFD				1,994,025.51	61,855.00
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF				999.94	565,115.99
BAIN CAPITAL VENTURE FUND	AVBAIN	9940510C5				6,563,221.66	8,618,169.94
BAIN CAPITAL VENTURE FUND 2005, L.P.	AVBAIN2005	9940822A2				8,850,000.00	7,957,429.99
BAKER COMMUNICATIONS FUND	AVBAKERCOM	BAKERCOM				12,280,891.42	12,297,084.00
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2				43,617,553.97	27,585,126.38
BLUE CHIP CAPITAL FUND	095334991	BCCF				1,000.00	49,222.00
BLUE CHIP CAPITAL FUND II	VEA01432	BCCII				1,912,810.60	2,182,975.03
BLUE CHIP CAPITAL FUND III	A01433	A01433				19,446,473.82	4,892,718.97
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4	AVBLUECHIP4				30,363,484.74	21,018,626.01
BRANTLEY VENTURE PARTNERS III	VEA06289	BIII				2,354,905.35	1,069,997.31
CARDINAL HEALTH PARTNERS	VEA02552	CHPL				3,774,591.09	3,979,033.97
CB HEALTHCARE FUND	VEA02614	CBHCF				8,600,170.79	10,597,748.99
CB HEALTHCARE FUND II	AVCBHF2	9940550J1				5,146,202.20	8,972,081.01
CHP II	AVCHP2	9940481E6				2,078,301.24	14,036,812.37
COMMONWEALTH CAPITAL III	AVCCV3	9940481G1				16,503,141.90	12,388,407.02
ESSEX WOODLAND HEALTH VENTURES VI	AVEWHV6	9940788Y2				17,700,000.00	15,825,483.98
ESSEX WOODLANDS HEALTH VENTURES	AVEWHV7	9940853A4				5,250,000.00	4,760,544.00
FOUNDATION MEDICAL PARTNERS	AVFNDMED	9940550K8				13,006,134.81	10,399,248.96
FOUNDATION MEDICAL PARTNERS II	AVFNDMED2	9940837E7				3,505,316.00	2,951,741.99
GENERAL CATALYST GROUP II	AVGCG2	9940585Q4				6,137,160.00	5,387,234.00
GENERAL CATALYST GROUP III	AVGCG3	AVGCG3				8,596,023.97	10,194,566.99
GLOBESPAN CAPITAL PARTNERS IV	AVGLBSPN4	9940746Q0				15,051,874.76	14,455,640.39
GLOBESPAN CAPITAL PARTNERS V	AVGLBSPN5	9940852D9				7,177,500.00	6,779,510.00
HARBOURVEST PARTNERS VI DIRECT	AHARBOURDIR	9940481H9				16,105,999.54	14,024,982.01
HARBOURVEST PARTNERS VI	AHARBOURPART	9940481J5				44,967,808.19	43,971,484.04
HARBOURVEST PARTNERS VII VENTURE	AVHVP7	9940736B5				20,757,499.78	21,112,885.00
LIGHTHOUSE CAPITAL PARTNERS V	AVLIGHTHS5	9940778U2				20,954,742.51	22,076,497.99
MERITAGE PRIVATE EQUITY I	AMERIT	AMERIT				18,338,598.67	7,702,549.01



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DESCRIPTION	IDENTIFIER	TICKER			BOOK VALUE	MARKET VALUE
			Group: ALTERNATIVE	INVESTMENT		
			Portfolio: AI-VC Instrument: AIF	VENTURE CAPITAL ALTERNATIVE INVESTMENT FUNDS		
MERITAGE PRIVATE EQUITY II	AVMERIT2	AVMERIT2			12,085,080.35	10,446,924.99
MIAMI VALLEY VENTURE FUND	VEA01492	MVVF			2,351,301.67	585,934.01
MORGENTHALER PARTNERS IV	VEA01176	MGVP			999.99	153,025.13
MORGENTHALER PARTNERS V	VEA01177	MGVPV			4,315,837.39	4,960,834.02
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI			11,963,608.08	7,733,350.04
MORGENTHALER PARTNERS VII	AVMORG7	9940550L6			24,845,746.07	19,325,569.96
MORGENTHALER PARTNERS VIII	AVMORG8	9940835D1			6,000,000.00	5,614,151.00
N0RTHWEST OHIO VENTURE FUND	VEA05606	NOVF			1,693,615.50	1.00
NEW ENTERPRISE ASSOCIATES 10	AVNEA10	AVNEA10			10,727,666.26	12,385,477.00
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11			5,954,551.86	7,305,093.00
NORTHCOAST FUND	VEA06027	NCFD			1,000.00	1.00
NORTHCOAST FUND II	AVCNC	9940481F3			11,982,217.53	3,416,781.97
OHIO INNOVATION FUND I	VEA02581	OIF1			1,993,081.30	1,092,940.40
PARK ST CAPITAL PRIVATE EQUITY FUND	AVPARK5	AVPARK5			8,253,550.63	8,253,550.03
PARK STREET CAPITAL PRIVATE EQUITY	AVPARK6	AVPARK6			6,000,000.00	5,834,728.99
PRIMUS CAPITAL FUND III-A PFD	VEA06130	PCFZ			999.99	1,787,814.36
PRIMUS CAPITAL FUND III-B	VEA06129	PCFY			1,000.00	2,042,846.65
PRIMUS CAPITAL FUND IV	VEA02451	PCF4			4,778,826.01	3,948,970.79
PRIMUS CAPITAL FUND V	AVPRIMUS5	9940481Y2			6,164,999.87	19,154,538.66
PRISM VENTURE PARTNERS IV	AVPRISM4	9940608Y0			12,088,067.78	7,310,532.02
SPACEVEST II	VEASPVE	VEASPVE			12,695,103.93	6,649,848.50
TUCKER ANTHONY PRIVATE EQITY FUND	AVTAPE3	AVTAPE3			4,074,998.58	5,923,718.98
TUCKER ANTHONY PRIVATE EQUITY FUND	AVTAPE4	9940608Z7			8,062,499.35	10,314,440.01
WARBURG PINCUS EQUITY PARTNERS	AWARBURG	9940482B1			999.92	18,275,580.99
WARBURG PINCUS PRIVATE EQUITY IX LP	AVWPPE9	AVWPPE9			33,296,999.89	34,463,383.01
WARBURG PINCUS VIII	AWARBURG8	AWARBURG8			31,176,679.30	50,686,299.99
ALTERNATIVE INVESTMENT FUNDS TOTAL					606,689,325.38	585,131,019.85
VENTURE CAPITAL TOTAL					606,689,325.38	585,131,019.85
ALTERNATIVE INVESTMENT TOTAL					1,669,695,275.34	2,150,052,242.17
FUND TOTAL					56,649,034,201.46	72,215,215,262.49