

Monthly Market Portfolio

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

Group - LIQUIDITY RESERVES									
Portfolio - LQR LIQUIDITY RESERVE									
Instrument - CP COMMERCIAL PAPER (DISCOUNT)									
AMSTEL FUNDING	0.0000	4.102	03218SAB6			01/11/2006	5,000,000.00	4,994,430.88	4,994,430.88
AMSTEL FUNDING	0.0000	4.299	03218SDD9			04/13/2006	15,000,000.00	14,819,457.06	14,819,457.06
AMSTEL FUNDING	0.0000	4.443	03218SC99			03/09/2006	10,000,000.00	9,917,663.33	9,917,663.33
BRITISH COLUMBIA	0.0000	3.769	11070KBT3			02/27/2006	19,000,000.00	18,890,290.33	18,890,290.33
BRITISH COLUMBIA	0.0000	4.022	11070KC88			03/08/2006	14,000,000.00	13,897,643.90	13,897,643.90
BRITISH COLUMBIA	0.0000	4.286	11070KDA2			04/10/2006	7,000,000.00	6,918,360.93	6,918,360.93
CANADIAN WHEAT	0.0000	4.278	13679KB23			02/02/2006	5,000,000.00	4,981,218.97	4,981,218.97
CANADIAN WHEAT BOARD	0.0000	3.748	13679KC14			03/01/2006	15,000,000.00	14,907,119.39	14,907,119.39
CANADIAN WHEAT BOARD	0.0000	4.094	13679KC71			03/07/2006	10,000,000.00	9,925,782.04	9,925,782.04
CANADIAN WHEAT BOARD	0.0000	4.087	13679KBD9			02/13/2006	3,000,000.00	2,985,694.81	2,985,694.81
CARGILL INC.	0.0000	4.304	14178MAJ7			01/18/2006	20,000,000.00	19,960,956.78	19,960,956.78
CHEVRON FUNDING	0.0000	4.252	1667X1AD8			01/13/2006	35,000,000.00	34,951,099.49	34,951,099.49
COCA-COLA CO	0.0000	4.100	19121EAL7			01/20/2006	20,000,000.00	19,957,952.61	19,957,952.61
COCA-COLA CO.	0.0000	4.057	19121EA52			01/05/2006	20,000,000.00	19,991,343.47	19,991,343.47
CREDIT SUISSE	0.0000	4.324	2254H3CU8			03/28/2006	3,000,000.00	2,969,250.03	2,969,250.03
CREDIT SUISSE FIRST BOSTON	0.0000	4.441	2254H3CL8			03/20/2006	17,000,000.00	16,838,273.83	16,838,273.83
EDISON ASSET	0.0000	4.298	28100MBD2			02/13/2006	15,000,000.00	14,925,615.75	14,925,615.75
EDISON ASSET SEC	0.0000	3.852	28100MC17			03/01/2006	7,000,000.00	6,955,460.90	6,955,460.90
EXPORT DEV CAN	0.0000	3.991	30215HAH3			01/17/2006	25,000,000.00	24,957,029.21	24,957,029.21
FC DISCOUNT	0.0000	4.362	313313UR7			03/24/2006	41,000,000.00	40,602,937.94	40,602,937.94
FHLB DISC CO	0.0000	3.884	313385SX5			02/10/2006	10,843,000.00	10,797,352.93	10,797,352.93
FHLB DISC CO	0.0000	4.178	313385SH0			01/27/2006	25,000,000.00	24,927,654.32	24,927,654.32
FHLB DISC CORP	0.0000	4.257	313385TM8			02/24/2006	15,000,000.00	14,906,593.03	14,906,593.03
FHLB DISC CORP	0.0000	4.348	313385TZ9			03/08/2006	44,000,000.00	43,652,195.09	43,652,195.09
FHLB DISCOUNT CO	0.0000	4.497	313385XP6			06/02/2006	50,000,000.00	49,067,155.86	49,067,155.86
FHLB DISCOUNT CO	0.0000	3.662	313385RH1			01/03/2006	612,000,000.00	611,884,592.47	611,884,592.47
FNMA DISCOUNT	0.0000	4.203	313589RH8			01/03/2006	85,000,000.00	84,981,641.12	84,981,641.12
FNMA DISCOUNT	0.0000	4.386	313589UW1			03/29/2006	6,000,000.00	5,937,345.81	5,937,345.81
FNMA DISCOUNT	0.0000	4.391	313589VB6			04/03/2006	100,000,000.00	98,903,827.78	98,903,827.78
FNMA DISCOUNT	0.0000	4.445	313589WF6			05/01/2006	95,000,000.00	93,615,860.62	93,615,860.62
FNMA DISCOUNT NOTES	0.0000	4.409	313589VJ9			04/10/2006	35,000,000.00	34,587,299.07	34,587,299.07
FREDDIE DISC	0.0000	4.313	313397UN9			03/21/2006	78,000,000.00	77,269,414.51	77,269,414.51
FREDDIE DISC NOTES	0.0000	4.251	313397UF6			03/14/2006	18,000,000.00	17,847,752.62	17,847,752.62
FREDDIE DISCOUNT	0.0000	4.284	313397TR2			02/28/2006	41,708,000.00	41,426,086.66	41,426,086.66
FREDDIE DISCOUNT	0.0000	4.243	313397UE9			03/13/2006	40,718,000.00	40,382,114.49	40,382,114.49
FREDDIE DISCOUNT	0.0000	4.446	313397WG2			05/02/2006	50,000,000.00	49,263,011.71	49,263,011.71
FREDDIE DISCOUNT NOTES	0.0000	3.909	313397RQ6			01/10/2006	14,800,000.00	14,785,983.17	14,785,983.17
FREDDIE DISCOUNT NOTES	0.0000	3.924	313397SM4			01/31/2006	8,300,000.00	8,273,384.98	8,273,384.98
FREDDIE DISCOUNT NOTES	0.0000	4.078	313397RH6			01/03/2006	114,667,000.00	114,642,174.30	114,642,174.30

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Group - LIQUIDITY RESERVES									
Portfolio - LQR LIQUIDITY RESERVE									
Instrument - CP COMMERCIAL PAPER (DISCOUNT)									
FREDDIE DISCOUNT NOTES	0.0000	4.384	313397UU3			03/27/2006	41,382,000.00	40,961,431.71	40,961,431.71
FREDDIE DISCOUNT NOTES	0.0000	4.432	313397VS7			04/18/2006	50,000,000.00	49,355,347.15	49,355,347.15
FREDDIE DISCOUNT NOTES	0.0000	4.396	313397VD0			04/05/2006	11,895,000.00	11,760,207.36	11,760,207.36
FREDDIE DISCOUNT NOTES	0.0000	4.191	313397VK4			04/11/2006	20,000,000.00	19,769,183.03	19,769,183.03
GANNETT CO	0.0000	4.167	36473MAJ2			01/18/2006	20,000,000.00	19,961,742.69	19,961,742.69
GANNETT CO.	0.0000	4.201	36473MA45			01/04/2006	20,000,000.00	19,993,284.71	19,993,284.71
GE CAPITAL CORP	0.0000	4.109	36959JA37			01/03/2006	45,565,000.00	45,555,328.48	45,555,328.48
GENERAL ELECTRIC CAPITAL CORP	0.0000	3.915	36959JB69			02/06/2006	10,000,000.00	9,962,119.50	9,962,119.50
GNEREAL ELECTRIC CAPITAL CORP	0.0000	3.957	36959JBM4			02/21/2006	8,000,000.00	7,956,426.69	7,956,426.69
GRAMPIAN FUNDING	0.0000	3.998	38500MBH8			02/17/2006	20,000,000.00	19,898,277.47	19,898,277.47
JUPITER SECURITIES	0.0000	4.373	4820P3B77			02/07/2006	9,000,000.00	8,960,165.22	8,960,165.22
JUPITER SECURITIZATION CORP	0.0000	4.354	4820P3AD5			01/13/2006	15,000,000.00	14,978,500.00	14,978,500.00
NESTLE CAPITAL	0.0000	4.321	64105HB68			02/06/2006	14,000,000.00	13,940,286.30	13,940,286.30
NESTLE CAPITAL CORP	0.0000	3.799	64105HAC6			01/12/2006	13,000,000.00	12,985,310.61	12,985,310.61
PROCTER & GAMBLE	0.0000	4.294	74271UAK6			01/19/2006	20,000,000.00	19,958,094.00	19,958,094.00
QUEBEC PROVINCE	0.0000	4.422	74800KCF7			03/15/2006	20,000,000.00	19,822,099.02	19,822,099.02
SHEFFIELD RECEIVABLES	0.0000	3.873	82124MC24			03/02/2006	20,000,000.00	19,869,854.76	19,869,854.76
TREASURY BILL	0.0000	3.771	912795WU1			03/23/2006	82,000,000.00	81,307,551.90	81,307,551.90
TREASURY BILL	0.0000	4.220	912795XE6			06/01/2006	50,000,000.00	49,131,480.38	49,131,480.38
TREASURY BILL	0.0000	3.661	912795WS6			03/09/2006	50,000,000.00	49,659,833.06	49,659,833.06
TREASURY BILL	0.0000	3.713	912795WT4			03/16/2006	50,000,000.00	49,620,693.55	49,620,693.55
TREASURY BILL	0.0000	3.725	912795WR8			03/02/2006	42,000,000.00	41,737,744.91	41,737,744.91
TREASURY BILL	0.0000	4.205	912795XF3			06/08/2006	100,000,000.00	98,186,941.69	98,186,941.69
UNITED PARCEL	0.0000	4.043	91130UA39			01/03/2006	40,000,000.00	39,991,684.59	39,991,684.59
WESTPAC BANK	0.0000	4.123	9612C1AH0			01/17/2006	15,000,000.00	14,973,135.43	14,973,135.43
WESTPAC BANK	0.0000	4.051	9612C1A64			01/06/2006	25,000,000.00	24,986,254.77	24,986,254.77
Instrument Total	65						2,561,878,000.00	2,546,782,001.17	2,546,782,001.17
Instrument -STIF SHORT TERM INVESTMENT FUND									
SEI PRIME OBLIGATION FUND	0.0000	0.000	SEI275			12/31/2006	66,000,000.00	66,000,000.00	66,000,000.00
Instrument Total	1						66,000,000.00	66,000,000.00	66,000,000.00
Portfolio Total	66						2,627,878,000.00	2,612,782,001.17	2,612,782,001.17

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

				Group - LIQUIDITY RESERVES					
				Portfolio - LQR-CONTRALQR-CONTRA ASSETS					
				Instrument - TBAS		To Be announced mortgages			
TBA-INCOME		0.5000	3.429	TBA-INCOME		03/19/2033	-67,159,400.00	-66,617,492.91	-66,617,492.91
Instrument Total	1						-67,159,400.00	-66,617,492.91	-66,617,492.91
Portfolio Total	1						-67,159,400.00	-66,617,492.91	-66,617,492.91
Group Total	67						2,560,718,600.00 /	0.00 2,546,164,508.26	2,546,164,508.26

Monthly Market Portfolio

Portfolio ID		Par/Shares	Book Value	Market Value

Group - FIXED INCOME - INTERNALLY MANAGED				
FI	FIXED INCOME	10,717,135,970.73	10,881,226,146.60	11,045,856,578.22
Group Total		0.00 /10,717,135,970.73	10,881,226,146.60	11,045,856,578.22
Group - FIXED INCOME - EXTERNALLY MANAGED				
HUFF	W.R. HUFF ASSET MANA	3,209,256.04	320,925,604.94	318,918,893.44
PIMCO	PACIFIC INVESTMENT C	2,212,935.07	221,293,507.38	227,891,678.09
OAKTREE	OAKTREE CAPITAL MANA	1,636,093.71	163,609,371.86	165,867,291.47
SALOMON	SALOMON BROS. ASSET	1,946,405.40	194,640,540.92	221,547,151.36
FIDELITY	FIDELITY INVESTMENTS	2,136,389.33	213,638,933.66	234,864,081.29
Group Total		0.00 /	11,141,079.58	1,114,107,958.76
				1,169,089,095.65
Group Total - FIXED INCOME		0.00 /10,728,277,050.31	11,995,334,105.36	12,214,945,673.87

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - ABSCARD ABSCARD BULLET MATURITY									
AMXCA 2003-4 A	AAA	1.6900	1.705	02582JCN8	M	01/15/2009	20,000,000.00	19,997,088.09	19,752,422.22
CCCIT 2000-A3 A3	AAA	6.8750	3.720	17305EAG0	S	11/16/2009	28,763,000.00	32,007,198.96	30,054,019.27
CCCIT 2004-A1 A1	AAA	2.5500	2.535	17305ECA1	S	01/20/2009	20,000,000.00	20,008,349.23	19,770,683.33
CHAIT 2005 A-7	AAA	4.5500	4.556	161571AQ7	M	03/15/2013	50,000,000.00	49,982,688.30	49,473,611.11
MBNAS 2003-A7 A7	AAA	2.6500	2.655	55264TBY6	M	11/15/2010	16,000,000.00	15,996,824.35	15,232,764.44
Instrument Total	5						134,763,000.00	137,992,148.93	134,283,500.37
Instrument -AGC AGENCY BONDS WITH COUPONS									
FANNIE MAE	AAA	5.2500	6.062	31359MEK5	S	01/15/2009	53,000,000.00	51,819,580.76	55,113,551.67
FANNIE MAE	AAA	6.2500	6.952	31359MEU3	S	05/15/2029	53,000,000.00	48,697,026.03	62,816,453.92
FANNIE MAE	AAA	6.6250	3.868	31359MEY5	S	09/15/2009	26,800,000.00	29,326,941.59	29,024,318.11
FANNIE MAE	AAA	6.0000	4.793	31359MDU4	S	05/15/2008	14,900,000.00	15,291,162.28	15,450,654.34
FANNIE MAE	AAA	7.1250	4.133	31359MFS7	S	06/15/2010	28,000,000.00	31,374,973.59	30,725,146.67
FANNIE MAE	AAA	6.3750	6.055	31359MEV1	S	06/15/2009	31,600,000.00	31,910,146.84	33,328,941.33
FANNIE MAE	AAA	2.2500	2.227	31359MRL9	S	05/15/2006	25,000,000.00	25,002,100.43	24,865,875.00
FANNIE MAE	AAA	5.0000	3.312	31359MLZ4	S	01/15/2007	72,000,000.00	73,228,339.52	73,870,240.00
FANNIE MAE	AAA	4.2500	4.001	31359MVE0	S	05/15/2009	59,000,000.00	59,454,110.28	58,506,202.78
FANNIE MAE	AAA	4.2500	3.873	31359MNP4	S	07/15/2007	30,000,000.00	30,165,940.89	30,402,816.66
FANNIE MAE	AAA	6.6250	3.201	31359MGH0	S	10/15/2007	13,000,000.00	13,767,357.85	13,609,519.44
FANNIE MAE	AAA	5.2500	3.098	31359MMP5	S	04/15/2007	27,300,000.00	28,035,962.10	27,790,399.00
FANNIE MAE	AAA	3.2500	3.594	31359MQM8	S	01/15/2008	55,000,000.00	54,630,009.10	54,319,986.11
FANNIE MAE	AAA	3.2500	3.907	31359MSQ7	S	08/15/2008	26,000,000.00	25,578,033.84	25,422,482.22
FANNIE MAE (06 CALL)	AAA	4.7500	4.801	31359MQV8	S	02/21/2013	25,000,000.00	24,922,530.80	25,195,319.44
FEDERAL HOME LOAN BANK	AAA	3.0000	4.399	3133X4ZC8	S	04/15/2009	22,000,000.00	21,066,783.29	21,035,813.33
FEDERAL HOME LOAN BANK	AAA	4.2500	4.297	3133XCZS5	S	09/26/2008	25,000,000.00	24,968,946.75	25,076,423.61
FEDERAL HOME LOAN BANK	AAA	2.8750	3.279	3133X14N4	S	09/15/2006	58,300,000.00	58,136,226.19	58,071,771.69
FEDERAL HOME LOAN BANK (06 CAL	AAA	4.0000	4.014	3133XBXU4	S	06/13/2007	40,000,000.00	39,992,204.58	39,624,400.00
FREDDIE MAC	AAA	6.8750	4.285	3134A35H5	S	09/15/2010	2,491,000.00	2,763,175.51	2,761,679.67
FREDDIE MAC	AAA	5.7500	3.794	3134A3EM4	S	03/15/2009	46,000,000.00	48,690,308.46	48,192,385.56
FREDDIE MAC	AAA	3.8750	3.952	3134A4VA9	S	06/15/2008	35,000,000.00	34,936,817.42	34,420,127.78
FREDDIE MAC	AAA	4.1250	4.289	3134A4VB7	S	07/12/2010	27,464,000.00	27,278,584.64	27,368,448.17
FREDDIE MAC	AAA	4.3750	4.658	3134A4VF8	S	11/16/2007	49,000,000.00	48,748,792.53	49,147,340.28
FREDDIE MAC	AAA	2.3750	2.398	3134A4SX3	S	04/15/2006	43,800,000.00	43,797,011.27	43,755,494.34
FREDDIE MAC	AAA	4.8750	3.094	3134A4NW0	S	03/15/2007	23,200,000.00	23,684,857.93	23,576,864.67
FREDDIE MAC	AAA	2.7500	3.555	3134A4TE4	S	03/15/2008	57,000,000.00	56,033,505.16	55,216,311.67
FREDDIE MAC	AAA	2.7500	2.923	3134A4UB8	S	08/15/2006	20,000,000.00	19,978,756.65	19,978,177.78
FREDDIE MAC	AAA	3.6250	3.537	3134A4UD4	S	09/15/2008	79,000,000.00	79,176,019.24	77,769,465.28

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	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - AGC AGENCY BONDS WITH COUPONS								
FREDDIE MAC	AAA	7.0000	4.170	3134A33L8	S	03/15/2010	10,500,000.00	11,634,738.01	11,611,016.67
FREDDIE MAC (06 CALL)	AAA	3.8750	3.875	3128X2ME2	S	01/12/2009	15,000,000.00	15,000,000.00	14,901,464.58
FREDDIE MAC (07 CALL)	AAA	5.0000	4.887	3128X2TM7	S	01/30/2014	25,000,000.00	25,185,777.56	25,145,055.56
FREDDIE MAC (SUB DEBT)	AA2	5.8750	4.699	3134A4EW0	S	03/21/2011	7,600,000.00	8,009,349.68	8,034,639.78
FREDDIE MAC REFERENCE	AAA+5.6250	4.463	3134A4DY7	S	03/15/2011	27,000,000.00	28,442,888.76	28,510,987.50	
Instrument Total	34						1,152,955,000.00	1,160,728,959.53	1,174,639,774.61
Instrument -ASB ASSET BACKED NOTES AND BONDS									
CMAOT 2004-A A3	AAA	2.0800	2.093	161581DJ9	M	05/15/2008	3,429,770.02	3,429,715.74	3,395,624.75
CMAOT 2004-A A4	AAA	2.8300	2.847	161581DK6	M	09/15/2010	25,000,000.00	24,999,900.20	24,266,194.44
TAOT 2003-B A4	AAA	2.7900	2.812	89232YAD0	M	01/15/2010	15,000,000.00	14,999,486.13	14,800,950.00
VALET 2003-1 A4	AAA	1.9300	1.938	92866XAD9	M	01/20/2010	20,000,000.00	19,999,980.60	19,591,194.44
Instrument Total	4						63,429,770.02	63,429,082.67	62,053,963.63
Instrument -CAN CANADIAN BONDS									
ONTARIO PROVINCE GLOBAL	AA2	5.5000	6.351	683234MF2	S	10/01/2008	23,500,000.00	23,002,040.58	24,293,830.00
QUEBEC PROVINCE GLOBAL	A1	5.7500	6.566	748148QQ9	S	02/15/2009	15,000,000.00	14,658,937.70	15,776,733.33
Instrument Total	2						38,500,000.00	37,660,978.28	40,070,563.33
Instrument -CMBB COMMERCIAL MORTGAGE BACKED - AMORTIZING									
BAFU 2001-3 A2	AAA	5.4640	4.740	05947UDP0	M	04/11/2037	75,704,000.00	78,331,303.73	77,339,458.75
CSFB 2000-C1 A2	AAA	7.5450	4.900	22540ASN9	M	04/16/2062	24,555,000.00	26,743,845.18	26,707,532.23
CSFB 2004-C1 A4	AAA	4.7500	5.188	22541SAD0	M	01/15/2037	55,287,000.00	53,832,527.69	54,057,324.97
CSFB 2004-C4 A2	AAA	3.8800	3.759	22541SH43	M	10/15/2039	14,607,000.00	14,663,550.58	14,138,602.20
FNGT 2000-T5 B	AAA	7.3000	4.373	31358SMD0	M	05/25/2010	18,000,000.00	20,056,039.22	19,813,884.00
FNGT 2001-T2 B	AAA	6.0220	4.634	31358S6X4	M	11/25/2010	34,850,000.00	36,901,302.26	36,614,920.17
FUBOA 2001-C1 A2	AAA	6.1360	4.938	337368AB0	M	03/15/2033	50,000,000.00	52,417,468.45	52,356,666.67
FUNBC 2000-C1 A2	NR	7.8410	4.500	33736XAB5	M	05/17/2032	55,000,000.00	61,650,563.75	60,749,929.17
FUNBC 2000-C2 A2	AAA	7.2020	4.916	33736XAX7	M	10/15/2032	65,750,000.00	71,753,212.02	71,553,204.58
GCCFC 2002-C1 A4	AAA	4.9480	4.709	396789BF5	M	01/11/2035	23,270,000.00	23,615,305.15	23,129,992.17
GCCFC 2005-GG3 A2	AAA	4.3050	4.196	396789JR1	M	08/10/2042	30,000,000.00	30,122,675.11	29,387,325.00
GCCFC 2005-GG3 A3	AAA	4.5690	4.504	396789JS9	M	08/10/2042	20,000,000.00	20,087,869.15	19,552,350.00
GMACC 2000-C1 A2	AAA	7.7240	4.549	361849KN1	M	03/15/2033	50,000,000.00	55,394,420.10	54,726,333.33

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
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Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - CMBB COMMERCIAL MORTGAGE BACKED - AMORTIZING									
JPMCC 2001-C1 A3	AAA	5.8570	4.872	46625MFC8	M	10/12/2035	49,785,000.00	52,214,228.26	51,790,879.14
JPMCC 2005-LDP1 A2	AAA	4.6250	4.508	46625YGL1	M	03/15/2046	30,000,000.00	30,125,466.53	29,688,425.00
JPMCC 2005-LDP1 ASB	AAA	4.8530	4.782	46625YGN7	M	03/15/2046	10,000,000.00	10,044,843.89	9,888,141.67
KEY 2000-C1 A2	AAA	7.7270	4.986	74436JFX0	M	05/17/2032	74,875,000.00	81,711,550.08	81,882,488.85
LBCMT 1999-C1 A2	AAA	6.7800	99.999	501773CS2	M	06/15/2031	30,000,000.00	30,853,115.49	31,646,100.00
LBUBS 2003-C1 A4	AAA	4.3940	5.198	52108HPN8	M	03/15/2032	60,065,000.00	57,391,282.47	57,655,258.93
LBUBS 2003-C5 A2	NR	3.4780	99.999	52108HSY1	M	07/15/2027	30,000,000.00	29,709,342.81	29,037,366.66
LBUBS 2004-C1 A4	AAA	4.5680	5.228	52108HYK4	M	01/15/2031	51,100,000.00	49,070,624.34	49,357,376.45
LBUBS 2005-C2 A2	AAA	4.8210	4.741	52108H3D4	M	04/15/2030	25,000,000.00	25,108,310.84	24,873,708.33
LBUBS 2005-C2 A4	AAA	4.9980	4.939	52108H3F9	M	04/15/2030	30,000,000.00	30,133,784.27	29,870,000.00
MLMT 2003-KEY1 A4	AAA	5.2360	5.196	59022HCQ3	M	11/12/2035	30,000,000.00	30,133,202.01	30,287,200.00
MLMT 2004-MKB1 A2	AAA	4.3530	4.254	59022HCT7	M	02/12/2042	20,000,000.00	20,079,708.11	19,663,950.00
PMCF 2001-ROCK A2	AAA	6.6050	4.843	74438WAB2	M	05/10/2034	56,554,000.00	60,974,443.91	60,741,493.81
PNCMA 2000-C2 A2	AAA	7.3000	4.988	69348HCM8	M	10/12/2033	25,276,000.00	27,452,580.27	27,519,076.49
WBCMT 2003-C9 A3	AAA	4.6080	5.028	929766MT7	M	12/15/2035	52,467,000.00	51,500,725.94	51,446,516.85
WBCMT 2005-C17 A4	AAA	5.0830	5.112	929766C35	M	03/15/2042	12,000,000.00	11,999,151.61	11,970,790.00
WBCMT 2005-C17 APB	AAA	5.0370	4.976	929766C27	M	03/15/2042	11,653,000.00	11,705,582.49	11,621,041.65
Instrument Total	30						1,115,798,000.00	1,155,778,025.71	1,149,067,337.07
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Instrument -COR CORPORATE NOTES/BONDS									
ABBEY NATIONAL PLC	A1	7.9500	8.029	002920AC0	S	10/26/2029	10,000,000.00	9,914,840.17	13,066,341.67
ABBOTT LABORATORIES	A1	5.6250	2.346	002824AM2	S	07/01/2006	3,780,000.00	3,841,242.95	3,904,078.50
ABBOTT LABORATORIES	A1	3.7500	3.774	002824AP5	S	03/15/2011	21,000,000.00	20,976,431.77	20,121,815.00
ABN AMRO BK NV (CHICAGO)	A1	7.5500	7.112	00077QAD2	S	06/28/2006	15,000,000.00	15,030,962.41	15,208,787.50
ABN AMRO BK NV (CHICAGO)	A1	7.1250	6.213	00077QAG5	S	06/18/2007	10,000,000.00	10,125,429.48	10,332,929.17
AEGON (TRANSAMERICA CORP)	A3	6.7500	6.831	893485AM4	S	11/15/2006	15,650,000.00	15,639,402.13	15,994,065.25
AEGON/MONUMENTAL GLOBAL FDG II	AA3	6.0500	3.652	615322AC8	S	01/19/2006	7,090,000.00	7,098,342.94	7,287,350.15
AEGON/MONUMENTAL GLOBAL FUNDNG	AA3	5.2000	5.037	61532QAA9	S	01/30/2007	18,000,000.00	18,030,184.23	18,453,260.00
AIG (AMERICAN GENERAL FINANCE)	A1	4.5000	4.564	02635PSA2	S	11/15/2007	5,000,000.00	4,994,356.73	4,988,500.00
AIG (ASIF GLOBAL FINAN XXIII)	AA2	3.9000	3.943	00209LAA0	S	10/22/2008	10,000,000.00	9,988,702.63	9,804,150.00
AIG SUNAMER GLOB FIN IX	AA2	5.1000	5.161	001388AA5	S	01/17/2007	15,000,000.00	14,990,747.30	15,374,900.00
AIG(AMERICAN GENERAL FINANCE)	A1	3.8750	3.984	02635PSS3	S	10/01/2009	11,000,000.00	10,958,629.41	10,661,502.50
ALLSTATE FINL GLOBAL FND	AA2	5.2500	5.339	020012AM2	S	02/01/2007	15,000,000.00	14,986,608.47	15,381,825.00
ALLSTATE LIFE GLOB FD	AA2	4.2500	4.345	02003MAK0	S	02/26/2010	8,000,000.00	7,971,440.62	7,880,135.56
AMERICAN ELECTRIC POWER	BAA2	6.1250	6.227	025537AA9	S	05/15/2006	8,414,000.00	8,410,866.34	8,523,772.31
AMERICAN EXPRESS	A1	4.8750	4.913	025816AQ2	S	07/15/2013	5,000,000.00	4,988,222.95	5,030,545.83
AMERICAN EXPRESS	A1	4.7500	4.788	025816AT6	S	06/17/2009	7,000,000.00	6,991,619.02	6,968,410.56

Monthly Market Portfolio

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

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
AMERICAN HONDA FINANCE	A1	4.5000	4.548	02666QUW1	S	05/26/2009	15,000,000.00	14,977,509.14	14,880,300.00
ANHEUSER-BUSCH COS INC	A1	4.7000	4.710	035229CX9	S	04/15/2012	15,000,000.00	14,992,026.92	14,971,833.33
AOL TIME WARNER	BAA16.1250	6.310	00184AAA3	S	04/15/2006	15,000,000.00	14,992,155.11	15,232,658.33	
AOL TIME WARNER INC	BAA17.7000	7.753	00184AAG0	S	05/01/2032	22,500,000.00	22,364,810.67	25,513,725.00	
ARCHER DANIELS MIDLAND	A2	6.7500	6.463	039483AN2	S	12/15/2027	15,000,000.00	15,499,499.35	17,145,150.00
AT&T CORP		9.0500	5.777	001957BC2	S	11/15/2011	7,367,000.00	8,400,612.14	8,229,925.36
AT&T CORP		9.7500	7.253	001957BD0	S	11/15/2031	10,000,000.00	12,894,361.68	12,654,783.34
BANK OF AMERICA CORP	AA2	4.5000	4.533	060505BU7	S	08/01/2010	10,000,000.00	9,986,438.42	10,014,250.00
BANK OF AMERICA CORP (CAP SECS	AA3	8.0600	7.663	068056AE0	S	12/01/2026	15,000,000.00	15,613,483.41	16,035,850.00
BANK OF AMERICA CORP (CAP SECS	AA3	8.0000	7.675	066048AA7	S	12/15/2026	15,935,000.00	16,516,654.14	16,990,782.28
BANK OF NEW YORK CO INC	AA3	3.7500	3.818	064057BE1	S	02/15/2008	5,000,000.00	4,993,138.08	4,959,833.33
BERKSHIRE HATHAWAY FIN	AAA	4.2000	4.246	084664AF8	S	12/15/2010	10,000,000.00	9,979,666.34	9,721,666.67
BERKSHIRE HATHAWAY FIN	NR	4.1250	4.153	084664AR2	S	01/15/2010	20,000,000.00	19,979,293.28	19,817,216.67
BOEING CO.	A3	9.7500	6.366	580169AM2	S	04/01/2012	10,000,000.00	11,721,356.51	12,650,250.00
BOEING CO.	A3	6.6250	6.483	097023AS4	S	02/15/2038	5,000,000.00	5,094,921.24	5,866,038.89
BOSTON SCIENTIFC	A3	4.2500	4.349	101137AC1	S	01/12/2011	10,000,000.00	9,956,131.24	9,731,913.89
BRITISH TELECOM PLC	BAA18.8750	6.753	111021AE1	S	12/15/2030	20,825,000.00	26,117,444.81	28,023,670.30	
CADBURY SCHWEPPES US FIN	BAA23.8750	4.022	127210AA0	S	10/01/2008	13,000,000.00	12,950,247.21	12,749,977.50	
CARDINAL HEALTH INC	BAA35.8500	5.869	14149YAH1	S	12/15/2017	10,000,000.00	9,983,842.17	10,242,100.00	
CARGILL INC	A2	6.2500	6.214	141781AL8	S	05/01/2006	10,000,000.00	10,001,113.71	10,152,966.67
CARGILL, INC.	A2	7.3750	7.420	141781AC8	S	10/01/2025	13,180,000.00	13,118,833.60	16,411,703.04
CARNIVAL CORP	A3	3.7500	3.845	143658AX0	S	11/15/2007	6,000,000.00	5,989,780.22	5,894,770.00
CAROLINA POWER & LIGHT	BAA16.6500	5.785	14414CAA2	S	04/01/2008	5,000,000.00	5,089,863.54	5,254,875.00	
CATERPILLAR FIN SERV CRP	A2	3.8000	3.845	14912L2L4	S	02/08/2008	15,000,000.00	14,986,484.27	14,916,966.67
CATERPILLAR FIN SERV CRP	A2	4.7000	4.720	14912L2R1	S	03/15/2012	10,000,000.00	9,989,279.76	9,993,488.89
CHEVRONTXACO CAPITAL CO	AA2	3.5000	3.598	166760AA6	S	09/17/2007	10,000,000.00	9,983,864.51	9,914,811.11
CINCINNATI GAS & ELECTRIC	BAA15.7000	5.705	172070CN2	S	09/15/2012	7,000,000.00	6,998,156.79	7,297,243.33	
CIT GROUP INC	A2	5.5000	5.151	125581AD0	S	11/30/2007	5,000,000.00	5,031,255.91	5,071,930.55
CIT GROUP INC	A2	4.2500	4.353	125581AQ1	S	02/01/2010	5,000,000.00	4,980,940.99	4,933,191.67
CITIGROUP	AA1	6.2000	7.185	172967AX9	S	03/15/2009	5,000,000.00	4,861,263.05	5,284,277.78
CITIGROUP INC	AA2	6.6250	6.128	172967BL4	S	06/15/2032	4,000,000.00	4,258,421.59	4,524,377.78
CITIGROUP INC	AA2	5.6250	5.269	172967BP5	S	08/27/2012	10,000,000.00	10,197,006.46	10,503,650.00
CITIGROUP INC	AA2	6.0000	6.039	172967CC3	S	10/31/2033	6,000,000.00	5,968,675.92	6,325,180.00
CITIGROUP INC	AA1	4.1250	4.170	172967CU3	S	02/22/2010	20,000,000.00	19,966,132.64	19,697,025.00
CITIGROUP INC	NR	4.6250	4.628	172967DA6	S	08/03/2010	7,000,000.00	6,999,157.36	7,037,197.22
COCA COLA ENTERPRISES	A2	6.9500	6.629	191219AY0	S	11/15/2026	5,000,000.00	5,179,593.48	5,833,052.78
COCA-COLA ENTERPRISES	A2	7.1250	6.818	191219BB9	S	08/01/2017	15,000,000.00	15,361,154.70	17,568,712.50
COMCAST (JONES INTERCABLE)	BAA27.6250	4.600	480206AL5	S	04/15/2008	5,000,000.00	5,324,827.74	5,365,136.11	
COMCAST (TCI COMM)	BAA26.8750	3.813	872287AE7	S	02/15/2006	12,693,000.00	12,739,593.31	13,055,159.50	

Monthly Market Portfolio

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

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
COMCAST (TCI COMM)	BAA29.8000	5.095	879240	AN9	S	02/01/2012	4,000,000.00	4,973,497.89	5,014,653.33
COMCAST CABLE COMMUNICAT	BAA26.7500	7.034	20029PAL3		S	01/30/2011	25,000,000.00	24,697,947.56	27,232,062.51
COMPUTER SCIENCES CORP	A3 7.3750	5.492	205363	AE4	S	06/15/2011	8,000,000.00	8,689,062.89	8,435,982.23
CONAGRA FOODS INC	BAA17.8750	7.787	205887	AW2	S	09/15/2010	10,000,000.00	10,033,604.51	11,276,975.00
CONOCO	A1 5.4500	5.483	208250	AA2	S	10/15/2006	12,000,000.00	11,996,965.75	12,204,906.67
CONOCOPHILLIPS	A1 8.7500	4.402	718507	BQ8	S	05/25/2010	5,000,000.00	5,860,679.11	5,794,550.00
CONSTELLATION ENERGY GRP	BAA17.0000	6.192	210371	AH3	S	04/01/2012	5,000,000.00	5,206,284.91	5,523,300.00
CONSTELLATION ENERGY GRP	BAA16.3500	6.838	210371	AG5	S	04/01/2007	13,000,000.00	12,924,561.61	13,410,085.00
COUNTRYWIDE FINANCIAL	A3 4.0000	4.077	22237L	PA4	S	03/22/2011	10,000,000.00	9,968,258.80	9,513,400.00
COX COMMUNICATIONS	BAA37.1250	6.129	224044	BE6	S	10/01/2012	10,000,000.00	10,541,438.56	10,868,525.00
COX COMMUNICATIONS	BAA37.7500	6.352	224044	AY3	S	11/01/2010	5,000,000.00	5,286,851.60	5,491,433.33
CREDIT SUISSE FB USA INC	AA3 6.5000	6.479	22541L	AC7	S	01/15/2012	18,000,000.00	18,014,673.09	19,816,240.00
CREDIT SUISSE FB USA INC	AA3 5.7500	5.808	22541L	AD5	S	04/15/2007	10,000,000.00	9,992,860.42	10,228,888.89
CREDIT SUISSE FB USA INC	AA3 3.8750	4.019	22541L	AL7	S	01/15/2009	2,000,000.00	1,997,935.82	1,975,656.11
CREDIT SUISSE FB USA INC	AA3 4.8750	4.877	22541L	BH5	S	08/15/2010	8,000,000.00	7,999,402.70	8,080,686.67
CRH AMERICA INC	BAA16.9500	4.834	12626P	AD5	S	03/15/2012	7,000,000.00	7,785,545.61	7,789,347.22
DEUTSCHE BANK FINANCIAL	A1 6.7000	7.838	251529	AE3	S	12/13/2006	10,000,000.00	9,897,589.88	10,193,400.00
DEUTSCHE TELEKOM INT FIN	A3 8.2500	7.687	25156P	AC7	S	06/15/2030	18,000,000.00	19,354,885.11	22,943,170.00
DEUTSCHE TELEKOM INT FIN	A3 3.8750	3.930	25156P	AE3	S	07/22/2008	8,000,000.00	7,989,411.80	7,948,996.67
DIAGEO CAPITAL PLC	A3 3.3750	3.540	25243Y	AF6	S	03/20/2008	15,000,000.00	14,947,644.39	14,677,481.25
DIAGEO CAPITAL PLC	A3 4.3750	4.451	25243Y	AG4	S	05/03/2010	10,000,000.00	9,970,349.49	9,847,286.11
DIAGEO FINANCE BV	A3 3.0000	3.011	25244S	AA9	S	12/15/2006	10,000,000.00	9,998,982.59	9,842,233.33
DTE ENERGY CO	BAA26.4500	3.985	233331	AD9	S	06/01/2006	5,000,000.00	5,050,327.62	5,058,475.00
DTE ENERGY CO	BAA27.0500	4.918	233331	AE7	S	06/01/2011	10,000,000.00	10,997,750.17	10,853,650.00
DUKE ENERGY CORP	BAA16.2500	4.667	264399	DW3	S	01/15/2012	14,070,000.00	15,229,951.49	15,240,475.49
ELI LILLY & CO	AA3 6.0000	4.012	532457	AU2	S	03/15/2012	5,000,000.00	5,540,990.59	5,382,083.33
FIFTH THIRD BANK	AA1 4.2000	4.217	31677Q	AP4	S	02/23/2010	20,000,000.00	19,987,184.22	19,762,666.67
FIRST DATA CORPORATION	A1 4.7000	2.778	319963	AE4	S	11/01/2006	10,345,000.00	10,507,465.00	10,405,345.83
FIRST DATA CORPORATION	A1 3.9000	3.935	319963	AJ3	S	10/01/2009	10,000,000.00	9,987,807.48	9,724,500.00
FIRST DATA CORPORATION	A1 5.6250	4.903	319963	AF1	S	11/01/2011	3,550,000.00	3,678,455.01	3,641,643.25
FIRSTENERGY CORP	BAA35.5000	5.493	337932	AA5	S	11/15/2006	15,000,000.00	15,000,833.93	15,173,666.67
FIRSTENERGY CORP	BAA36.4500	6.965	337932	AB3	S	11/15/2011	4,000,000.00	3,898,823.25	4,274,766.68
FLEET NATIONAL BANK	AA2 5.7500	5.897	33901L	AA2	S	01/15/2009	17,000,000.00	16,930,928.22	17,857,886.11
FLORIDA POWER & LIGHT	AA3 4.8500	4.831	341081	EN3	S	02/01/2013	7,000,000.00	7,008,049.24	7,063,058.34
FLORIDA POWER & LIGHT	AA3 5.9500	6.027	341081	ER4	S	10/01/2033	4,000,000.00	3,958,847.77	4,271,100.00
FLORIDA POWER & LIGHT	AA3 5.8500	5.939	341081	EP8	S	02/01/2033	3,150,000.00	3,112,216.81	3,278,283.75
FRANCE TELECOM	A3 8.7500	7.080	35177P	AL1	S	03/01/2031	28,000,000.00	36,697,445.63	38,079,253.35
GANNETT CO INC	A2 5.5000	5.665	364725	AB7	S	04/01/2007	7,000,000.00	6,986,200.57	7,128,940.00
GENENTECH INC (USA)	A1 4.7500	4.758	368710	AG4	S	07/15/2015	7,000,000.00	6,995,748.35	6,941,878.61

Monthly Market Portfolio

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	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
GENERAL DYNAMICS CORP	A2	2.1250	2.171	369550AH1	S	05/15/2006	3,000,000.00	2,999,491.49	2,978,565.83
GENERAL DYNAMICS CORP	A2	3.0000	3.071	369550AJ7	S	05/15/2008	3,000,000.00	2,995,160.60	2,887,660.00
GENERAL DYNAMICS CORP	A2	4.5000	4.673	369550AL2	S	08/15/2010	7,500,000.00	7,446,327.83	7,503,900.00
GENERAL ELEC CAP CORP	AAA	6.7500	6.047	36962GXZ2	S	03/15/2032	3,000,000.00	3,275,258.27	3,584,745.00
GENERAL ELEC CAP CORP	AAA	5.4500	5.489	36962GZY3	S	01/15/2013	27,000,000.00	26,937,269.86	28,360,545.01
GENERAL ELEC CAP CORP	AAA	5.0000	5.117	36962GYZ1	S	06/15/2007	4,000,000.00	3,993,497.31	4,019,768.89
GENERAL ELEC CAP CORP	AAA	4.3750	4.476	36962GM68	S	11/21/2011	12,000,000.00	11,937,836.75	11,713,693.33
GENERAL ELEC CAP CORP	AAA	4.1250	4.176	36962GP57	S	03/04/2008	10,000,000.00	9,989,536.56	9,993,262.50
GENERAL MILLS INC	BAA25	1.250	3.687	370334AR5	S	02/15/2007	15,000,000.00	15,234,600.63	15,317,416.68
GENERAL MILLS INC	BAA26	0.000	4.641	370334AS3	S	02/15/2012	6,963,000.00	7,461,850.84	7,424,345.17
GLAXOSMITHKLINE CAP INC	AA2	4.3750	4.470	377372AA5	S	04/15/2014	15,000,000.00	14,902,061.45	14,537,941.67
GLAXOSMITHKLINE CAP INC	AA2	5.3750	5.493	377372AB3	S	04/15/2014	7,500,000.00	7,373,529.27	7,674,654.17
GOLDMAN SACHS GROUP	AA3	6.6500	6.721	38141GAA2	S	05/15/2009	10,000,000.00	9,978,733.09	10,596,272.22
GOLDMAN SACHS GROUP INC	AA3	4.1250	3.793	38141GCS1	S	01/15/2008	15,000,000.00	15,096,307.33	15,055,662.50
GOLDMAN SACHS GROUP INC	AA3	6.8750	4.619	38141GAZ7	S	01/15/2011	5,000,000.00	5,501,873.65	5,545,756.94
GOLDMAN SACHS GROUP INC	AA3	3.8750	3.925	38143UAA9	S	01/15/2009	8,000,000.00	7,988,658.78	7,898,224.45
HANSON PLC	BAA17	8.750	4.726	411352AA5	S	09/27/2010	11,500,000.00	13,020,774.70	12,935,688.77
HARTFORD FIN SVCS GRP (ITT HAR	A3	7.3000	7.327	45068HAF3	S	11/01/2015	10,000,000.00	9,981,778.89	11,655,466.67
HBOS PLC	AA3	6.0000	5.911	4041A2AF1	S	11/01/2013	7,645,000.00	7,736,407.75	8,191,388.15
HBOS PLC (BANK OF SCOTLAND)	AA3	7.7000	7.732	809326AC5	S	08/15/2010	22,500,000.00	22,472,197.02	25,640,525.00
HEWLETT-PACKARD CO	A3	6.5000	4.414	428236AG8	S	07/01/2012	10,000,000.00	11,167,203.44	11,097,500.00
HOME DEPOT INC	AA3	3.7500	3.862	437076AL6	S	09/15/2009	12,000,000.00	11,954,075.60	11,704,220.00
HOME DEPOT INC	AA3	4.6250	4.729	437076AM4	S	08/15/2010	10,000,000.00	9,957,205.01	10,094,761.11
HOUSEHOLD FINANCE CORP	A1	6.3750	5.280	441812KA1	S	11/27/2012	12,500,000.00	13,276,886.48	13,388,260.42
HOUSEHOLD FINANCE CORPORATION	A1	6.5000	6.827	441812GD0	S	11/15/2008	17,275,000.00	17,129,629.98	18,087,711.97
HOUSEHOLD FINANCE CORPORATION	A1	7.8750	7.840	441812GK4	S	03/01/2007	11,385,000.00	11,389,113.19	12,061,952.10
HSBC BANK PLC	AA3	7.6250	7.635	597433AE1	S	06/15/2006	11,500,000.00	11,499,351.14	11,686,402.22
HSBC BANK USA	AA3	5.8750	5.621	4042Q1AA5	S	11/01/2014	5,000,000.00	5,179,673.96	5,105,958.33
HSBC FINANCE CORP	A1	6.3750	4.561	441812JW5	S	10/15/2011	10,000,000.00	10,913,022.79	10,698,483.33
HUTCHISON WHAMP INTL LTD	A3	6.5000	6.256	44841RAA9	S	02/13/2013	8,500,000.00	8,617,132.80	9,216,266.66
HUTCHISON WHAMP INTL LTD	A3	7.4500	7.014	44841SAC3	S	11/24/2013	7,700,000.00	8,107,220.22	8,956,693.47
HUTCHISON WHAMPOA FIN	A3	7.5000	8.385	448414AE2	S	08/01/2017	7,795,000.00	7,110,288.65	9,130,751.20
HUTCHISON WHAMPOA FINANCE	A3	7.4500	7.965	448414AC6	S	08/01/2017	10,250,000.00	9,854,110.11	11,970,274.58
IBM CORP	A1	5.8750	5.955	459200BB6	S	11/29/2012	15,000,000.00	14,837,893.33	15,900,783.33
IBM CORP	A1	3.8000	3.814	45920QET7	S	02/01/2008	14,000,000.00	13,996,144.34	13,970,786.67
IBM CORPORATION	A1	7.0000	6.784	459200AM3	S	10/30/2025	6,000,000.00	6,138,123.14	7,154,946.67
INTL PAPER CO		7.6250	3.354	460146AM5	S	01/15/2007	5,750,000.00	5,998,571.05	6,071,308.40
JOHN DEERE CAPITAL CORP	A3	7.0000	4.514	244217BG9	S	03/15/2012	22,040,000.00	24,972,224.28	24,844,614.49
JOHN HANCOCK	A1	7.3750	8.014	41020VAA9	S	02/15/2024	13,000,000.00	12,210,287.74	15,813,734.44

Monthly Market Portfolio

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

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
JP MORGAN CHASE & CO	A1	6.7500	6.517	46625HAJ9	S	02/01/2011	12,000,000.00	12,119,089.64	13,196,220.00
JP MORGAN CHASE & CO	A1	5.7500	5.771	46625HAT7	S	01/02/2013	5,000,000.00	4,993,647.67	5,299,901.39
JP MORGAN CHASE & CO(BANK ONE)	A1	6.0000	6.051	06422QAA7	S	02/17/2009	15,000,000.00	14,978,473.90	15,762,650.00
JPMORGAN CHASE & CO	AA3	4.7500	4.802	46625HCE8	S	03/01/2015	25,000,000.00	24,904,209.28	24,565,833.33
JPMORGAN CHASE & CO	AA3	4.6000	4.622	46625HDD9	S	01/17/2011	21,000,000.00	20,980,563.48	20,857,200.00
KEYCORP	A2	2.7500	2.829	49326EDS9	S	02/27/2007	7,000,000.00	6,993,718.89	6,901,035.56
KIMBERLY CLARK	AA2	6.2500	6.376	494368AT0	S	07/15/2018	19,000,000.00	18,806,866.00	21,277,709.44
KNIGHT-RIDDER INC	BAA1	5.7500	5.790	499040AP8	S	09/01/2017	10,000,000.00	9,966,018.62	8,698,933.33
LEHMAN BROTHERS HOLDINGS	A1	7.0000	3.549	524908CV0	S	02/01/2008	17,224,000.00	18,406,407.08	18,415,326.67
LEHMAN BROTHERS HOLDINGS	A1	4.2500	4.283	52517PYN5	S	01/27/2010	11,000,000.00	10,986,030.19	10,898,476.11
LOWE'S COMPANIES INC	A2	5.0000	5.013	548661CH8	S	10/15/2015	10,000,000.00	9,989,889.42	10,125,355.56
LOWE'S COMPANIES INC	A2	5.5000	5.557	548661CJ4	S	10/15/2035	10,000,000.00	9,917,259.84	10,212,961.11
MEDTRONIC INC	A1	4.3750	4.433	585055AE6	S	09/15/2010	6,000,000.00	5,985,344.32	5,962,871.67
MELLON CAPITAL I	A2	7.7200	7.616	58551GAA3	S	12/01/2026	5,000,000.00	5,053,769.30	5,320,266.67
MELLON CAPITAL II	A2	7.9950	7.606	58551HAA1	S	01/15/2027	10,000,000.00	10,403,469.03	11,017,958.33
MERRILL LYNCH & CO	AA3	4.0000	4.014	59018YNZ0	S	11/15/2007	11,500,000.00	11,496,935.44	11,376,732.78
MERRILL LYNCH & CO	AA3	3.7000	3.594	59018YQU8	S	04/21/2008	5,000,000.00	5,011,610.62	4,906,222.22
MERRILL LYNCH & CO	AA3	3.3750	3.386	59018YRX1	S	09/14/2007	8,000,000.00	7,998,549.60	7,887,610.00
MERRILL LYNCH & CO	AA3	4.1250	4.139	59018YSK8	S	01/15/2009	5,000,000.00	4,998,142.00	4,978,354.17
MERRILL LYNCH & CO	AA3	4.2500	4.314	59018YUZ2	S	02/08/2010	15,000,000.00	14,964,289.79	14,833,679.17
MET LIFE GLOB FUNDING I	AA2	4.7500	4.018	59217EAA2	S	06/20/2007	6,000,000.00	6,062,012.24	5,998,328.33
METLIFE INC	A2	6.5000	6.199	59156RAE8	S	12/15/2032	3,000,000.00	3,117,413.81	3,335,936.67
MIDAMERICAN ENERGY HLDGS	BAA3	3.5000	3.535	59562VAH0	S	05/15/2008	15,000,000.00	14,988,161.03	14,542,533.33
MORGAN ST DEAN WITTER	AA3	6.8750	6.925	617446AZ2	S	03/01/2007	10,000,000.00	9,994,462.66	10,454,966.67
MORGAN ST DEAN WITTER	AA3	6.1000	6.123	617446GL7	S	04/15/2006	20,000,000.00	19,998,729.24	20,341,155.56
MORGAN STANLEY	AA3	3.6250	3.711	617446HW2	S	04/01/2008	5,000,000.00	4,990,665.69	4,909,562.50
MORGAN STANLEY	AA3	6.7500	4.805	617446GM5	S	04/15/2011	6,500,000.00	7,084,128.97	7,067,710.00
MORGAN STANLEY	AA3	3.8750	3.940	61746BAL0	S	01/15/2009	7,000,000.00	6,987,075.53	6,912,836.39
NATIONAL CITY BANK	AA3	4.2500	4.530	634902LJ7	S	01/29/2010	10,000,000.00	9,896,245.23	9,922,944.44
NATIONAL CITY CORP	A2	5.7500	6.114	634902NCC	S	02/01/2009	22,000,000.00	21,776,823.31	23,022,743.33
NEW YORK TIMES CO	A2	4.5000	4.599	650111AD9	S	03/15/2010	10,000,000.00	9,962,570.73	9,814,900.00
NEW YORK TIMES CO	A2	5.0000	5.052	650111AE7	S	03/15/2015	10,000,000.00	9,962,113.36	9,740,722.22
NISOURCE FINANCE CORP	BAA3	7.8750	7.197	65473QAJ2	S	11/15/2010	10,000,000.00	10,273,843.55	11,192,025.00
NISOURCE FINANCE CORP	BAA3	5.2500	5.291	65473QAQ6	S	09/15/2017	5,000,000.00	4,982,122.37	4,931,862.50
NISOURCE FINANCE CORP	BAA3	5.4500	5.491	65473QAR4	S	09/15/2020	5,000,000.00	4,979,317.66	4,912,629.17
NORTHERN STATES POWER (MN)	A2	8.0000	4.274	665772BW8	S	08/28/2012	10,255,000.00	12,447,580.83	12,265,321.84
OHIO POWER COMPANY	A3	6.3750	6.437	677415CJ8	S	07/15/2033	4,000,000.00	3,968,176.74	4,104,303.33
OHIO POWER COMPANY	A3	5.5000	5.109	677415CD1	S	02/15/2013	19,000,000.00	19,433,813.37	19,684,907.78
PACIFIC GAS & ELECTRIC	BAA1	3.6000	3.622	694308GB7	S	03/01/2009	2,000,000.00	1,998,717.19	1,945,580.00

Monthly Market Portfolio

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	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
PACIFIC GAS & ELECTRIC	BAA14.2000	4.244	694308GC5	S	03/01/2011	4,000,000.00	3,991,976.33	3,893,720.00	
PACIFIC GAS & ELECTRIC	BAA16.0500	6.086	694308GE1	S	03/01/2034	3,000,000.00	2,985,687.20	3,154,130.00	
PEARSON INC	BAA17.3750	7.462	704913AA0	S	09/15/2006	15,000,000.00	14,991,189.28	15,584,929.17	
PEPSI BOTTLING HLDGS INC	AA3 5.6250	6.380	713411AB2	S	02/17/2009	16,710,000.00	16,337,211.57	17,488,310.03	
PITNEY BOWES INC	AA3 5.0000	5.100	724479AG5	S	03/15/2015	7,000,000.00	6,949,193.48	7,006,525.56	
PNC FUNDING CORP	A3 7.5000	8.444	693476AP8	S	11/01/2009	14,000,000.00	13,574,203.22	15,344,560.00	
PRAXAIR INC.	A3 6.6250	6.611	74005PAF1	S	10/15/2007	15,000,000.00	15,003,076.67	15,669,241.67	
PROCTER & GAMBLE CO	AA3 3.5000	3.528	742718BY4	S	12/15/2008	15,000,000.00	14,988,184.14	14,539,133.33	
PROCTER & GAMBLE CO	AA3 5.8000	5.174	742718DB2	S	08/15/2034	10,000,000.00	10,929,260.15	10,839,611.12	
PROGRESS ENERGY INC	BAA26.7500	6.771	743263AC9	S	03/01/2006	5,000,000.00	4,999,825.34	5,129,650.00	
PROGRESS ENERGY INC	BAA27.1000	7.119	743263AD7	S	03/01/2011	15,000,000.00	14,987,547.01	16,497,400.00	
PROGRESSIVE CORP.	A1 7.3000	7.329	743315AH6	S	06/01/2006	10,000,000.00	9,998,829.54	10,154,033.34	
PUBLIC SERVICE OF COLORADO	A3 7.8750	5.428	744448BU4	S	10/01/2012	5,185,000.00	5,893,631.57	6,135,086.44	
RAYTHEON CO	BAA38.3000	4.631	755111BH3	S	03/01/2010	5,000,000.00	5,687,505.27	5,731,283.33	
ROYAL BK OF SCOTLAND GRP	AA3 5.0000	5.045	780097AN1	S	11/12/2013	12,000,000.00	11,965,307.65	12,012,186.67	
SBC (PACIFIC BELL)	A2 6.1250	4.215	694032BE2	S	02/15/2008	3,890,000.00	4,039,169.66	4,021,166.48	
SBC COMMUNICATIONS	A2 4.1250	4.367	78387GAN3	S	09/15/2009	15,000,000.00	14,877,006.92	14,672,787.50	
SCOTTISH POWER PLC	BAA14.9100	4.917	81013TAA9	S	03/15/2010	10,000,000.00	9,997,422.48	10,049,872.22	
SCOTTISH POWER PLC	BAA15.3750	5.376	81013TAB7	S	03/15/2015	15,000,000.00	14,999,013.49	15,274,745.83	
SLM CORP	A2 4.0000	4.041	78442FBK3	S	01/15/2009	10,000,000.00	9,987,730.71	9,907,844.45	
SLM CORP	A2 5.6250	6.197	78442FAZ1	S	08/01/2033	5,000,000.00	4,623,652.34	5,125,587.50	
SLM CORP	A2 5.0000	5.096	78442FBG2	S	10/01/2013	7,000,000.00	6,957,364.63	6,990,130.00	
SOUTH CAROLINA ELEC & GAS	A1 5.3000	6.046	837004BX7	S	05/15/2033	4,450,000.00	4,008,128.07	4,340,895.89	
SOUTHERN CAL EDISON	A3 5.0000	4.971	842400EY5	S	01/15/2016	16,000,000.00	16,035,413.61	16,170,808.89	
SPRINT CAPITAL CORP	BAA27.6250	7.043	852060AJ1	S	01/30/2011	7,000,000.00	7,170,916.99	7,939,558.47	
SPRINT CAPITAL CORP	BAA28.7500	8.803	852060AT9	S	03/15/2032	18,000,000.00	17,902,907.33	24,275,770.00	
SPRINT CAPITAL CORPORATION	BAA26.8750	6.888	852060AD4	S	11/15/2028	5,000,000.00	4,992,567.79	5,516,273.61	
SPRINT CAPITAL CORPORATION	BAA26.1250	5.928	852060AC6	S	11/15/2008	3,000,000.00	3,015,263.65	3,111,589.17	
STORA ENSO OYJ	BAA27.3750	7.133	86210MAA4	S	05/15/2011	9,000,000.00	9,095,246.36	9,759,452.50	
TARGET CORP	A2 5.4000	4.310	87612EAG1	S	10/01/2008	10,500,000.00	10,793,446.42	10,798,305.00	
TARGET CORP (DAYTON HUDSON)	A2 6.6500	6.791	239753DL7	S	08/01/2028	20,000,000.00	19,673,461.68	23,991,766.67	
TELECOM ITALIA CAPITAL	BAA26.3750	6.425	87927VAF5	S	11/15/2033	5,000,000.00	4,967,076.13	5,074,429.17	
TELECOM ITALIA CAPITAL	BAA24.8750	4.918	87927VAN8	S	10/01/2010	15,000,000.00	14,972,670.63	14,928,206.25	
TELEFONICA EUROPE BV	7.7500	6.752	879385AC6	S	09/15/2010	16,300,000.00	16,924,226.66	18,241,972.94	
TELEFONICA EUROPE BV	8.2500	6.166	879385AD4	S	09/15/2030	10,000,000.00	12,624,428.91	12,649,616.67	
THE BOC GROUP,INC.	A2 7.4500	7.453	055617AA2	S	06/15/2006	15,000,000.00	14,999,772.62	15,225,316.67	
TOYOTA MOTOR CREDIT CORP	AAA 5.6500	5.686	89233PMW3	S	01/15/2007	11,000,000.00	10,996,007.82	11,374,140.56	
TOYOTA MOTOR CREDIT CORP	AAA 4.3500	4.369	892332AM9	S	12/15/2010	8,000,000.00	7,993,219.91	7,816,426.67	
TRAVELERS PPTY CASUALTY	A3 3.7500	3.492	89420GAG4	S	03/15/2008	5,000,000.00	5,027,132.54	4,921,708.33	

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Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - COR CORPORATE NOTES/BONDS									
TRIBUNE CO	A3	4.8750	4.914	896047AE7	S	08/15/2010	14,000,000.00	13,977,677.73	13,870,033.33
TRIBUNE CO	A3	5.2500	5.312	896047AF4	S	08/15/2015	10,000,000.00	9,953,785.94	9,733,133.33
UNILEVER (CPC INTL)	A1	7.2500	6.467	126149AD5	S	12/15/2026	5,380,000.00	5,859,534.41	6,489,690.76
UNILEVER CAPITAL CORP	A1	7.1250	3.505	904764AG2	S	11/01/2010	7,250,000.00	8,407,118.04	8,005,486.25
UNITED TECHNOLOGIES CORP	A2	4.3750	4.473	913017BG3	S	05/01/2010	10,000,000.00	9,961,806.72	9,888,116.67
UNITED TECHNOLOGIES CORP	A2	4.8750	4.947	913017BH1	S	05/01/2015	15,000,000.00	14,920,031.10	14,939,175.00
UNITED TECHNOLOGIES CORP	A2	5.4000	5.452	913017BJ7	S	05/01/2035	8,000,000.00	7,939,440.63	8,045,040.00
UNITEDHEALTH GROUP INC	A2	4.8750	4.560	91324PAE2	S	04/01/2013	5,000,000.00	5,096,059.70	5,026,187.50
UNITEDHEALTH GROUP INC	A2	3.3000	3.348	91324PAF9	S	01/30/2008	5,000,000.00	4,995,057.27	4,926,908.33
UNITEDHEALTH GROUP INC	A2	4.8750	5.033	91324PAM4	S	03/15/2015	6,000,000.00	5,930,774.05	5,987,845.00
US BANCORP	AA2	5.1000	3.801	91159HGC8	S	07/15/2007	10,904,000.00	11,113,413.39	11,202,951.33
VERIZON COMM (GTE CORP)		7.5100	5.015	362320AV5	S	04/01/2009	5,000,000.00	5,369,479.57	5,403,675.00
VERIZON COMM (GTE SOUTHWEST)		6.0000	6.619	362338AT2	S	01/15/2006	20,000,000.00	19,995,329.29	20,563,333.33
VERIZON GLOBAL FDG CORP		7.6000	3.502	07785HCZ9	S	03/15/2007	5,000,000.00	5,239,571.65	5,261,438.89
VERIZON GLOBAL FDG CORP		7.3750	4.656	92344GAT3	S	09/01/2012	10,000,000.00	11,542,678.66	11,403,833.33
VERIZON NEW JERSEY		5.8750	5.793	92344UAA3	S	01/17/2012	5,000,000.00	5,020,319.79	5,185,669.44
VERIZON WIRELESS INC	A3	5.3750	5.623	92344SAE0	S	12/15/2006	10,500,000.00	10,475,882.69	10,570,548.34
VIACOM INC	BAA37.7000	7.367	925524AJ9	S	07/30/2010	5,000,000.00	5,063,351.43	5,584,136.11	5,584,136.11
VIACOM INC	BAA36.6250	6.591	925524AQ3	S	05/15/2011	15,000,000.00	15,021,870.36	15,732,529.17	15,732,529.17
VIACOM INC	BAA37.8750	5.982	925524AH3	S	07/30/2030	5,000,000.00	6,210,640.68	5,839,956.25	5,839,956.25
VIRGINIA ELECTRIC POWER	A3	5.3750	5.456	927804ES9	S	02/01/2007	25,000,000.00	24,978,749.56	25,668,895.84
VIRGINIA ELECTRIC POWER	A3	4.5000	4.606	927804EV2	S	12/15/2010	5,000,000.00	4,976,735.06	4,892,550.00
VODAFONE AIRTOUCH PLC	A2	7.7500	7.930	92857TAG2	S	02/15/2010	12,000,000.00	11,924,275.39	13,509,093.34
VODAFONE AIRTOUCH PLC	A2	7.8750	7.901	92857TAH0	S	02/15/2030	7,000,000.00	6,979,780.29	8,929,550.00
WACHOVIA CORP	AA3	5.8000	6.673	33738MAC5	S	12/01/2008	7,000,000.00	6,840,455.67	7,210,093.33
WACHOVIA CORP	A1	6.1500	7.593	929771AM5	S	03/15/2009	15,000,000.00	14,393,470.16	15,819,575.01
WACHOVIA CORPORATION	A1	6.4000	3.347	337358BK0	S	04/01/2008	5,335,000.00	5,684,943.40	5,595,081.25
WAL-MART STORES	AA2	4.7500	4.779	931142CA9	S	08/15/2010	8,000,000.00	7,990,454.09	8,096,835.56
WAL-MART STORES	AA2	5.2500	5.279	931142CB7	S	09/01/2035	10,000,000.00	9,958,195.87	9,865,258.33
WAL-MART STORES GLOBAL	AA2	6.8750	6.289	931142BE2	S	08/10/2009	35,490,000.00	36,130,416.78	38,758,170.58
WASHINGTON MUTUAL INC	A3	4.0000	4.107	939322AL7	S	01/15/2009	5,000,000.00	4,984,433.40	4,948,472.23
WELLS FARGO COMPANY	AA1	5.9000	5.426	949746CD1	S	05/21/2006	10,000,000.00	10,017,901.73	10,108,855.56
WELLS FARGO COMPANY	AA1	4.2000	4.227	949746JJ1	S	01/15/2010	15,000,000.00	14,984,364.87	14,898,250.00
WEYERHAEUSER CO	baa26.1250	5.572	962166BM5	S	03/15/2007	6,347,000.00	6,387,097.14	6,546,262.29	6,546,262.29
WM WRIGLEY JR CO	A1	4.3000	4.340	982526AA3	S	07/15/2010	10,000,000.00	9,983,695.60	10,020,872.22
Instrument Total	247						2,568,572,000.00	2,619,428,715.22	2,709,649,775.80
Instrument -FHLMC FEDERAL HOME LOAN MORTGAGE POOL									
FHLMC GR 14-0013	AAA	8.2500	8.929	31340AAN1	M	10/01/2009	36,747.02	36,670.83	39,612.75

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC FEDERAL HOME LOAN MORTGAGE POOL									
FHLMC GR 14-0437	AAA	8.0000	10.187	31340AL41	M	07/01/2008	11,331.48	11,005.78	12,212.81
FHLMC GR 14-1104	AAA	8.0000	8.302	31340BGM5	M	09/01/2011	38,432.37	38,383.27	41,421.52
FHLMC GR 14-1214	AAA	8.0000	9.360	31340BK32	M	05/01/2008	1,084.42	1,084.42	1,168.76
FHLMC GR 16-0034	AAA	8.5000	8.473	313401EL1	M	12/01/2007	12,206.31	12,202.34	13,306.26
FHLMC GR 16-0039	AAA	8.5000	8.425	313401ER8	M	03/01/2008	39,427.28	39,422.08	42,980.21
FHLMC GR 17-0008	AAA	7.2500	7.776	313401HS3	M	01/01/2007	2,234.44	2,234.44	2,347.22
FHLMC GR 17-0013	AAA+8.0000	3.241	313401HX2	M	03/01/2007	148.37	148.37	159.59	
FHLMC GR 17-0021	AAA	6.7500	5.716	313401JF9	M	07/01/2008	24,321.60	24,321.60	25,029.97
FHLMC GR 18-0117	AAA	8.0000	8.142	31340LDW4	M	01/01/2009	9,648.80	9,609.75	10,364.24
FHLMC GR 18-0327	AAA	8.0000	8.338	31340LLG0	M	03/01/2009	3,404.90	3,402.25	3,688.82
FHLMC GR 18-0398	AAA	8.0000	8.185	31340LNP8	M	01/01/2010	2,104.19	2,095.87	2,282.49
FHLMC GR 18-0408	AAA	8.0000	8.370	31340LNZ6	M	04/01/2009	4,399.52	4,392.84	4,725.73
FHLMC GR 18-0478	AAA	8.0000	8.264	31340LQ75	M	07/01/2009	3,468.66	3,466.21	3,725.85
FHLMC GR 18-0660	AAA	8.0000	8.166	31340LWV5	M	06/01/2009	24,646.47	24,620.62	26,734.93
FHLMC GR 18-0688	AAA	8.0000	8.273	31340LXR3	M	06/01/2008	8,424.29	8,424.29	9,138.13
FHLMC GR 18-0946	AAA	8.5000	8.629	31340MBP9	M	11/01/2007	13,227.09	13,227.16	14,305.67
FHLMC GR 18-1078	AAA	7.5000	8.476	31340MFT7	M	03/01/2009	78,381.63	78,056.34	81,979.35
FHLMC GR 18-1263	AAA	8.0000	8.412	31340MML6	M	06/01/2009	14,858.23	14,853.69	15,959.93
FHLMC GR 18-1293	AAA	8.5000	9.121	31340MNJ0	M	11/01/2008	22,735.80	22,704.90	24,589.76
FHLMC GR 18-1311	AAA	8.5000	8.499	31340MN43	M	11/01/2009	1,286.60	1,286.61	1,391.52
FHLMC GR 18-1506	AAA	7.0000	7.720	31340MU78	M	03/01/2008	5,708.41	5,708.40	5,988.61
FHLMC GR 18-1665	AAA	8.5000	8.638	31340MZ65	M	07/01/2008	30,690.14	30,668.89	33,378.10
FHLMC GR 18-1689	AAA	8.0000	8.404	31340M2W4	M	03/01/2009	39,405.03	39,405.03	42,326.78
FHLMC GR 18-1773	AAA	7.0000	8.495	31340M6J9	M	06/01/2008	43,955.85	43,955.85	46,113.35
FHLMC GR 18-1964	AAA	8.5000	8.474	31340NFD0	M	06/01/2011	8,366.23	8,347.70	9,098.97
FHLMC GR 18-3168	AAA	7.5000	7.908	31340PQV3	M	11/01/2008	42,523.95	42,499.97	44,475.79
FHLMC GR 18-3249	AAA	7.5000	8.806	31340PTE8	M	12/01/2008	3,185.28	3,185.28	3,331.49
FHLMC GR 18-3326	AAA	8.5000	9.903	31340PVT2	M	09/01/2008	12,256.47	12,223.53	13,329.94
FHLMC GR 18-3460	AAA	7.5000	8.235	31340PZZ4	M	05/01/2009	33,933.94	33,894.92	35,536.99
FHLMC GR 18-3466	AAA	7.5000	8.264	31340PZ76	M	11/01/2008	17,124.64	17,124.67	17,910.67
FHLMC GR 18-3847	AAA	7.7500	8.567	31340QHY5	M	10/01/2007	40,988.60	40,988.60	43,082.64
FHLMC GR 18-4245	AAA	8.5000	8.599	31340QWE2	M	10/01/2009	52,202.42	52,184.98	56,459.19
FHLMC GR 18-4517	AAA	8.5000	8.499	31340RAS3	M	10/01/2009	6,743.58	6,743.58	7,293.48
FHLMC GR 18-5864	AAA	8.0000	8.784	31340SQR6	M	12/01/2008	73,852.70	73,675.74	80,011.03
FHLMC GR 18-6122	AAA	8.2500	8.708	31340SYT3	M	06/01/2008	56,643.32	56,595.43	61,144.48
FHLMC GR 18-6640	AAA	8.0000	8.650	31340TLV0	M	01/01/2010	1,432.07	1,420.54	1,551.50
FHLMC GR 18-6979	AAA	8.5000	8.699	31340TXG0	M	06/01/2009	3,325.92	3,325.91	3,617.22
FHLMC GR 18-8366	AAA	7.7500	8.454	31340VJK2	M	11/01/2007	4,039.74	4,039.74	4,253.28
FHLMC GR 18-9823	AAA	8.7500	8.569	31340W4G5	M	12/01/2008	45,592.86	45,592.83	49,490.22

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC FEDERAL HOME LOAN MORTGAGE POOL									
FHLMC GR 25-0016	AAA	8.2500	9.071	31341AAR1	M	09/01/2008	99,808.85	99,529.79	107,740.17
FHLMC GR 25-1228	AAA	8.5000	8.336	31341BLH9	M	10/01/2010	58,223.71	58,223.70	62,971.48
FHLMC GR 25-1660	AAA	8.0000	9.305	31341BZZ4	M	01/01/2014	2,390.92	2,390.96	2,590.30
FHLMC GR 25-2616	AAA	8.2500	8.977	31341C3Z7	M	11/01/2009	7,928.24	7,928.22	8,548.99
FHLMC GR 25-5156	AAA	8.5000	8.471	31341FWR6	M	08/01/2008	5,048.53	5,048.55	5,490.70
FHLMC GR 25-6500	AAA	8.5000	9.375	31341HGH2	M	11/01/2009	18,573.82	18,510.49	20,088.39
FHLMC GR 25-7266	AAA	8.5000	8.617	31341JCB5	M	11/01/2007	12,789.95	11,977.66	13,910.14
FHLMC GR 25-7378	AAA	8.0000	8.208	31341JFT3	M	08/01/2008	22,139.56	22,118.12	23,985.72
FHLMC GR 27-1360	AAA	8.5000	8.333	31343BQM1	M	08/01/2012	30,603.41	30,603.42	33,323.85
FHLMC GR 27-1817	AAA	8.5000	8.500	31343CAS3	M	06/01/2008	7,744.74	7,744.73	8,376.28
FHLMC GR 27-2204	AAA	8.0000	8.201	31343CNV2	M	07/01/2008	23,340.06	23,340.00	25,286.32
FHLMC GR 27-2987	AAA	8.5000	8.798	31343DJ86	M	06/01/2009	16,327.00	16,321.55	17,658.37
FHLMC GR 27-3821	AAA	8.0000	8.844	31343EG61	M	02/01/2008	8,851.02	8,837.25	9,591.21
FHLMC GR 27-4621	AAA	8.0000	8.206	31343FD20	M	06/01/2008	24,114.81	24,110.24	26,125.67
FHLMC GR 27-5186	AAA	8.0000	8.220	31343FXP7	M	07/01/2015	4,503.40	4,473.38	4,880.01
FHLMC GR 27-5221	AAA	7.0000	11.135	31343FYS0	M	08/01/2016	26,712.06	24,260.32	28,057.90
FHLMC GR 27-7196	AAA	8.0000	9.745	31343H7H0	M	08/01/2016	31,589.80	30,290.30	34,231.56
FHLMC GR 27-8784	AAA	8.5000	9.281	31343KXM3	M	09/01/2016	20,388.90	19,979.18	22,201.34
FHLMC GR 27-9033	AAA	8.0000	8.705	31343LBA1	M	10/01/2016	17,473.09	17,133.55	18,934.31
FHLMC GR 28-0463	AAA	8.0000	8.754	31344JQQ4	M	11/01/2016	25,710.64	25,153.31	27,860.74
FHLMC GR 28-1274	AAA	8.2500	8.680	31344KMX0	M	08/01/2008	30,483.25	30,483.25	32,869.93
FHLMC GR 28-1743	AAA	8.5000	8.886	31344K5C5	M	11/01/2016	36,090.72	35,666.13	39,298.95
FHLMC GR 28-2813	AAA	8.0000	8.224	31344MDS7	M	06/01/2014	338,070.48	338,070.48	366,342.19
FHLMC GR 28-3670	AAA	7.5000	7.900	31344NCF4	M	06/01/2008	8,380.29	8,308.37	8,789.93
FHLMC GR 28-4106	AAA	7.7500	8.579	31344NR35	M	12/01/2007	11,636.97	11,636.98	12,202.99
FHLMC GR 28-4655	AAA	8.0000	8.289	31344PE42	M	09/01/2009	56,083.50	56,022.91	60,789.29
FHLMC GR 28-4656	AAA	8.5000	8.595	31344PE59	M	03/01/2011	70,433.45	70,433.45	76,692.40
FHLMC GR 28-8100	AAA	7.5000	7.957	31344S7M4	M	10/01/2007	16,727.09	16,727.08	17,494.86
FHLMC GR 29-1329	AAA	8.0000	9.151	31344XPN1	M	11/01/2017	1,443.55	1,410.86	1,563.92
FHLMC GR 29-7793	AAA	8.5000	9.224	313447US1	M	07/01/2017	63,240.57	61,956.26	68,862.23
FHLMC GR 29-7925	AAA	8.5000	9.127	313447YW8	M	06/01/2017	143,291.79	140,820.52	156,012.28
FHLMC GR 29-9968	AAA	9.0000	7.120	313454CD0	M	07/01/2009	102,917.42	102,917.42	111,365.92
FHLMC GR 30-0833	AAA	7.5000	8.832	31345B4S0	M	07/01/2006	1,706.65	1,697.44	1,785.00
FHLMC GR 30-4044	AAA	8.5000	9.229	31345FP58	M	12/01/2007	18,110.67	18,078.88	19,696.87
FHLMC GR 30-4342	AAA	8.5000	9.521	31345FZF5	M	04/01/2013	24,710.91	24,710.89	26,875.18
FHLMC GR 30-4396	AAA	8.0000	9.018	31345F3D5	M	03/01/2014	18,977.70	18,977.72	20,560.19
FHLMC GR 30-6578	AAA	8.5000	9.308	31345JJX6	M	10/01/2018	25,081.70	24,582.50	27,308.29
FHLMC GR 30-6610	AAA	8.0000	8.981	31345JKX4	M	12/01/2018	50,201.15	48,926.55	54,399.31
FHLMC GR 30-6645	AAA	8.5000	9.766	31345JL21	M	02/01/2019	51,241.98	49,609.31	55,797.05

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC FEDERAL HOME LOAN MORTGAGE POOL									
FHLMC GR 50-4007	AAA	8.5000	6.762	31345TNY7	M	06/01/2006	1,521.95	1,528.62	1,646.05
FHLMC GR 53-0976	AAA	8.0000	8.854	31347NCM6	M	01/01/2017	50,281.53	50,281.63	54,009.75
FHLMC GR 53-5060	AAA	8.5000	6.551	31347STR6	M	08/01/2017	83,589.92	87,175.07	91,018.01
FHLMC GR 55-4908	AAA	8.5000	6.792	31290KNZ8	M	04/01/2011	151,330.85	151,330.86	164,584.92
FHLMC GR 55-5129	AAA	2.0000	0.025	31290KVV6	M	06/01/2020	128,264.38	147,243.80	145,562.12
FHLMC GR 55-5155	AAA	8.0000	6.382	31290KWQ8	M	07/01/2016	47,129.80	47,129.84	50,624.32
FHLMC GR 55-5187	AAA	8.0000	6.348	31290KXQ7	M	07/01/2017	108,695.11	108,695.13	116,754.49
FHLMC GR 55-5188	AAA	8.5000	7.008	31290KXR5	M	12/01/2018	790,989.70	790,989.69	860,267.21
Instrument Total	87						3,769,386.54	3,776,581.61	4,080,546.34
Instrument -FHLMC-G FHLMC GOLD									
FHLMC GOLD #A31402	AAA	5.5000	5.419	31297LRX0	M	02/01/2035	22,255,801.86	22,353,948.01	22,154,612.15
FHLMC GOLD 15YR #B14204	AAA	4.5000	4.513	312966U51	M	05/01/2019	15,480,546.40	15,476,371.31	15,145,547.38
FHLMC GOLD # C00210	AAA	8.0000	7.578	31292GGT7	M	01/01/2023	1,642,620.26	1,667,478.84	1,782,352.49
FHLMC GOLD # G00198	AAA	8.0000	7.205	31283GGF8	M	01/01/2024	1,662,342.04	1,708,569.33	1,800,610.11
FHLMC GOLD #A00850	AAA	0.2500	5.153	31295V5K2	M	10/01/2022	48,763.53	51,681.77	54,625.97
FHLMC GOLD #A00854	AAA	0.2500	7.486	31295V5P1	M	11/01/2009	48,614.70	50,113.84	54,401.39
FHLMC GOLD #A01179	AAA	8.0000	7.238	31295WJY5	M	12/01/2019	180,584.42	183,886.35	196,829.21
FHLMC GOLD #A11732	AAA	5.0000	5.381	31296K4R1	M	08/01/2033	27,060,675.37	26,533,739.65	26,411,940.78
FHLMC GOLD #A11756	AAA	5.0000	4.848	31296K5R0	M	08/01/2033	19,517,000.25	19,687,548.73	19,049,112.69
FHLMC GOLD #A11952	AAA	5.0000	4.756	31296LEZ0	M	08/01/2033	29,336,850.90	29,725,637.90	28,633,548.80
FHLMC GOLD #A13227	AAA	5.0000	5.172	31296MSQ3	M	09/01/2033	40,237,086.16	39,926,966.05	39,272,469.09
FHLMC GOLD #A13315	AAA	5.0000	5.085	31296MVG1	M	09/01/2033	26,589,390.28	26,498,167.02	25,951,953.97
FHLMC GOLD #A13562	AAA	5.0000	5.172	31296M5X3	M	09/01/2033	18,749,067.99	18,598,586.70	18,299,590.34
FHLMC GOLD #A13802	AAA	5.0000	5.153	31296NGK7	M	09/01/2033	48,545,577.60	48,191,321.27	47,381,778.29
FHLMC GOLD #A14276	AAA	5.5000	5.344	31296NXD4	M	10/01/2033	55,366,819.40	55,760,590.26	55,220,835.54
FHLMC GOLD #A16641	AAA	5.5000	4.882	31296RLW6	M	12/01/2033	21,296,115.55	21,662,446.95	21,239,964.80
FHLMC GOLD #A16855	AAA	5.5000	5.317	31296RTL2	M	12/01/2033	20,150,106.42	20,287,378.15	20,096,977.31
FHLMC GOLD #A17666	AAA	5.5000	5.093	31296SQT6	M	01/01/2034	28,061,206.03	28,449,544.92	27,987,217.99
FHLMC GOLD #A24899	AAA	6.0000	5.211	31297CNQ9	M	07/01/2034	16,104,119.05	16,561,364.28	16,339,078.15
FHLMC GOLD #A26688	AAA	6.0000	5.407	31297END4	M	09/01/2034	12,879,244.01	13,149,055.50	13,067,152.18
FHLMC GOLD #A36194	AAA	5.0000	5.190	31297R3B1	M	08/01/2035	19,773,599.80	19,587,723.03	19,222,443.66
FHLMC GOLD #A36554	AAA	5.0000	5.307	31297SH73	M	08/01/2035	44,764,553.85	44,005,150.25	43,516,816.51
FHLMC GOLD #A38009	AAA	5.0000	5.415	31297T3S0	M	10/01/2035	79,536,996.00	77,673,700.89	77,320,034.80
FHLMC GOLD #A39275	AAA	5.0000	5.617	31297VJU3	M	11/01/2035	40,909,495.09	39,380,224.25	39,769,211.10
FHLMC GOLD #A39572	AAA	5.0000	5.472	31297VT57	M	11/01/2035	24,972,534.97	24,259,011.62	24,276,467.18
FHLMC GOLD #A40359	AAA	5.5000	5.734	3128K0MG5	M	12/01/2035	39,996,000.00	39,509,653.45	39,814,151.52

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC-G FHLMC GOLD									
FHLMC GOLD #A46033	AAA	6.0000	5.452	3128K6V23	M	07/01/2035	21,588,100.01	22,058,288.51	21,904,581.56
FHLMC GOLD #A46280	AAA	5.0000	5.221	3128K66R6	M	07/01/2035	44,063,382.61	43,538,116.33	42,835,189.26
FHLMC GOLD #A47209	AAA	4.5000	5.589	3128K8AJ5	M	10/01/2035	53,427,005.47	49,716,872.87	50,463,409.48
FHLMC GOLD #A47753	AAA	5.0000	5.751	3128K8TJ5	M	11/01/2035	115,282,463.83	110,016,380.29	112,069,157.29
FHLMC GOLD #A47758	AAA	5.0000	5.591	3128K8TP1	M	11/01/2035	116,920,205.95	112,704,622.31	113,661,250.08
FHLMC GOLD #A47759	AAA	5.0000	5.567	3128K8TQ9	M	11/01/2035	62,357,290.62	60,196,009.47	60,619,185.08
FHLMC GOLD #C00290	AAA	6.5000	8.486	31292GKB1	M	01/01/2024	3,861,099.15	3,582,229.90	3,993,985.32
FHLMC GOLD #C00425	AAA	7.5000	7.367	31292GPJ9	M	10/01/2025	1,911,118.80	1,926,606.30	2,015,905.44
FHLMC GOLD #C00428	AAA	7.5000	7.337	31292GPM2	M	11/01/2025	1,245,022.36	1,256,505.57	1,313,286.94
FHLMC GOLD #C00438	AAA	7.0000	7.072	31292GPX8	M	12/01/2025	1,486,243.44	1,485,057.40	1,558,509.55
FHLMC GOLD #C00742	AAA	6.5000	7.208	31292GZF6	M	04/01/2029	1,684,146.89	1,596,075.62	1,740,610.72
FHLMC GOLD #C00760	AAA	6.5000	7.290	31292GZZ2	M	05/01/2029	3,758,104.10	3,536,594.85	3,884,100.81
FHLMC GOLD #C00785	AAA	6.5000	7.279	31292G2S4	M	06/01/2029	2,057,770.80	1,937,790.96	2,126,761.00
FHLMC GOLD #C00835	AAA	6.5000	7.016	31292G4U7	M	07/01/2029	6,666,515.38	6,405,022.45	6,890,021.43
FHLMC GOLD #C00896	AAA	7.5000	7.585	31292G7H3	M	12/01/2029	1,624,724.00	1,620,226.42	1,711,727.98
FHLMC GOLD #C00910	AAA	7.5000	7.703	31292HAK0	M	01/01/2030	877,839.25	868,131.87	924,505.19
FHLMC GOLD #C01271	AAA	6.5000	6.454	31292HMU5	M	12/01/2031	2,548,135.00	2,561,584.35	2,631,858.22
FHLMC GOLD #C01277	AAA	7.0000	6.427	31292HMT7	M	11/01/2031	2,150,182.63	2,202,103.41	2,251,742.92
FHLMC GOLD #C01598	AAA	5.0000	5.279	31292HX33	M	08/01/2033	26,537,517.19	26,160,498.56	25,901,324.45
FHLMC GOLD #C01622	AAA	5.0000	5.213	31292HYT5	M	09/01/2033	31,288,433.60	30,961,280.65	30,538,345.55
FHLMC GOLD #C01623	AAA	5.5000	5.727	31292HYU2	M	09/01/2033	18,844,946.10	18,658,821.20	18,795,258.26
FHLMC GOLD #C01674	AAA	5.5000	5.393	31292H2F0	M	11/01/2033	40,616,093.33	40,828,584.42	40,509,002.25
FHLMC GOLD #C19467	AAA	6.5000	6.342	31293FQU4	M	12/01/2028	1,580,158.97	1,596,979.03	1,633,626.28
FHLMC GOLD #C22347	AAA	6.0000	6.236	31293KTC0	M	02/01/2029	2,366,929.83	2,334,340.68	2,405,723.81
FHLMC GOLD #C23918	AAA	6.5000	6.556	31293MK76	M	03/01/2029	3,803,994.05	3,801,198.42	3,931,529.29
FHLMC GOLD #C25795	AAA	6.5000	6.556	31293PNL5	M	04/01/2029	1,478,727.50	1,477,645.71	1,528,304.30
FHLMC GOLD #C28188	AAA	6.5000	7.231	31293SCZ0	M	06/01/2029	872,006.74	824,004.12	901,242.22
FHLMC GOLD #C29186	AAA	6.5000	7.052	31293TF36	M	07/01/2029	1,792,810.37	1,720,506.39	1,852,917.33
FHLMC GOLD #C29188	AAA	6.5000	7.462	31293TF51	M	05/01/2029	1,301,119.91	1,209,091.12	1,344,742.12
FHLMC GOLD #C29245	AAA	6.5000	7.457	31293THW0	M	07/01/2029	1,017,840.71	944,004.48	1,051,965.51
FHLMC GOLD #C29249	AAA	6.0000	7.157	31293TH26	M	07/01/2029	1,448,383.15	1,304,741.60	1,472,122.15
FHLMC GOLD #C29986	AAA	6.5000	7.138	31293UCX0	M	08/01/2029	815,075.50	775,118.24	842,402.26
FHLMC GOLD #C30083	AAA	6.5000	7.138	31293VCU4	M	08/01/2029	1,225,484.00	1,166,051.38	1,266,570.40
FHLMC GOLD #C30265	AAA	6.5000	7.335	31293VJJ2	M	08/01/2029	767,952.38	717,620.43	793,699.26
FHLMC GOLD #C32961	AAA	6.5000	7.214	31293YJE7	M	11/01/2029	10,087.80	9,487.14	10,426.01
FHLMC GOLD #C35366	AAA	7.5000	7.703	31294B6B6	M	01/01/2030	607,551.25	600,818.58	640,085.62
FHLMC GOLD #C64130	AAA	6.5000	6.424	31287PST1	M	02/01/2032	3,677,406.80	3,707,286.76	3,796,138.01
FHLMC GOLD #C70138	AAA	6.5000	4.625	31287XEK8	M	08/01/2032	13,665,456.95	14,036,403.72	14,106,669.00
FHLMC GOLD #C80343	AAA	7.0000	7.387	31335GLY9	M	09/01/2025	1,294,117.02	1,274,466.73	1,357,041.32

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC-G FHLMC GOLD									
FHLMC GOLD #C80349	AAA	7.5000	7.393	31335GL60	M	10/01/2025	1,479,063.32	1,489,464.38	1,560,160.37
FHLMC GOLD #D01338	AAA	2.0000	12.000	313933PX5	M	09/01/2013	16,735.71	16,735.51	19,185.16
FHLMC GOLD #D06779	AAA	9.0000	6.140	313939Q86	M	12/01/2014	102,967.05	103,485.64	111,981.81
FHLMC GOLD #D64823	AAA	7.0000	7.386	3128F4LC3	M	10/01/2025	888,268.68	874,879.71	931,459.27
FHLMC GOLD #D67588	AAA	7.0000	7.015	3128F7ND2	M	01/01/2026	560,354.95	561,322.01	587,601.28
FHLMC GOLD #E69095	AAA	6.5000	3.737	31280QC89	M	02/01/2013	491,888.65	494,210.35	506,776.48
FHLMC GOLD #G00474	AAA	9.0000	7.110	31283GQ34	M	04/01/2025	1,384,099.74	1,426,795.49	1,510,232.76
FHLMC GOLD #G00853	AAA	7.0000	6.477	31283G5N3	M	01/01/2028	2,824,347.10	2,866,607.05	2,961,393.83
FHLMC GOLD #G00920	AAA	7.0000	6.392	31283HAV7	M	05/01/2028	939,108.93	950,411.22	983,456.79
FHLMC GOLD #G00921	AAA	7.5000	6.644	31283HAW5	M	04/01/2028	1,278,558.86	1,296,354.19	1,347,831.18
FHLMC GOLD #G00983	AAA	6.5000	6.552	31283HCU7	M	11/01/2028	1,118,735.77	1,118,045.87	1,156,590.07
FHLMC GOLD #G01309	AAA	7.0000	6.410	31283HN27	M	08/01/2031	969,081.24	993,027.34	1,014,854.18
FHLMC GOLD #G01477	AAA	6.0000	5.623	31283HUA1	M	12/01/2032	7,278,508.43	7,409,662.28	7,393,581.65
FHLMC GOLD #G01534	AAA	6.0000	5.753	31283HV36	M	04/01/2033	10,107,566.49	10,223,416.18	10,255,035.89
FHLMC GOLD #G01823	AAA	6.0000	5.461	3128LXAY6	M	05/01/2035	17,496,278.11	17,861,500.63	17,752,773.55
FHLMC GOLD #G01890	AAA	4.5000	5.504	3128LXC32	M	10/01/2035	20,000,000.05	18,720,270.35	18,890,600.05
FHLMC GOLD #G01922	AAA	5.5000	5.462	3128LXD31	M	10/01/2035	26,854,364.58	26,923,297.61	26,732,266.73
FHLMC GOLD #G01953	AAA	4.5000	5.498	3128LXE22	M	10/01/2035	42,883,107.08	39,823,312.55	40,504,381.13
FHLMC GOLD #G01959	AAA	5.0000	5.602	3128LXE89	M	12/01/2035	40,000,000.24	38,536,992.85	38,885,066.90
FHLMC GOLD #G08003	AAA	6.0000	5.152	3128MJAD2	M	07/01/2034	33,580,420.00	34,462,391.93	34,070,358.33
FHLMC GOLD #G08006	AAA	6.0000	5.028	3128MJAG5	M	08/01/2034	32,531,152.81	33,401,498.37	33,005,782.32
FHLMC GOLD #G08072	AAA	5.0000	5.189	3128MJCJ7	M	08/01/2035	26,706,646.45	26,455,750.88	25,962,243.19
FHLMC GOLD #G10186	AAA	7.5000	6.628	31283JF30	M	09/01/2008	805,600.08	807,270.39	843,559.96
FHLMC GOLD #G10790	AAA	6.5000	6.350	31283J2X8	M	03/01/2013	2,038,034.50	2,047,471.44	2,099,474.44
FHLMC GOLD #G01041	AAA	6.0000	7.162	31283HEN1	M	06/01/2029	3,077,327.19	2,794,708.74	3,127,764.59
FHLMC GOLD #G08080	AAA	5.5000	5.532	3128MJCS7	M	09/01/2035	37,303,563.00	37,282,720.36	37,133,956.13
FHLMC GOLD #G00487	AAA	7.0000	6.427	31283GRG4	M	06/01/2026	1,089,066.58	1,105,406.39	1,141,911.72
FHLMC GOLD #N30126(RELO)	AAA	6.0000	4.861	31281AD74	M	08/01/2032	20,402,308.97	20,931,652.61	20,701,406.81
FHLMC GOLD 15YR #B11726	AAA	5.0000	4.237	3129634K4	M	01/01/2019	37,379,339.58	38,205,277.16	37,196,803.79
FHLMC GOLD 15YR #B11949	AAA	5.0000	4.267	312964EW5	M	01/01/2019	18,612,789.50	19,014,449.81	18,521,897.05
FHLMC GOLD 15YR #B12454	AAA	4.5000	4.267	312964WP0	M	02/01/2019	26,282,777.34	26,476,363.59	25,714,018.04
FHLMC GOLD 15YR #B13741	AAA	4.5000	4.280	312966EN0	M	04/01/2019	24,752,226.90	24,971,186.48	24,216,588.71
FHLMC GOLD 15YR #B14872	AAA	4.5000	4.614	312967MV1	M	05/01/2019	22,406,466.74	22,307,496.84	21,921,590.80
FHLMC GOLD 15YR #B15067	AAA	4.5000	5.171	312967TY8	M	06/01/2019	21,240,014.72	20,669,816.80	20,780,380.81
FHLMC GOLD 15YR #E01200	AAA	5.5000	5.059	31294KKM6	M	09/01/2017	15,838,296.08	16,035,373.93	16,012,570.13
FHLMC GOLD 15YR #E76026	AAA	6.0000	6.113	3128GAVT0	M	04/01/2014	3,101,465.25	3,093,571.39	3,177,947.39
FHLMC GOLD 15YR #E90954	AAA	5.5000	4.774	3128GVBX7	M	08/01/2017	4,853,760.81	4,979,679.17	4,907,168.35
FHLMC GOLD 15YR #E94584	AAA	5.0000	4.588	3128H2CV3	M	02/01/2018	11,344,000.25	11,507,116.68	11,295,637.00
FHLMC GOLD 15YR #E96175	AAA	4.5000	4.080	3128H32G5	M	05/01/2018	14,235,635.50	14,464,128.83	13,941,100.21

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC-G FHLMC GOLD									
FHLMC GOLD 15YR #E98671	AAA	4.5000	4.573	3128H6T46	M	08/01/2018	48,637,160.18	48,509,484.37	47,630,857.34
FHLMC GOLD 15YR #E99643	AAA	4.5000	4.572	3128H7WC2	M	10/01/2018	52,060,825.20	51,927,144.47	50,983,686.72
FHLMC GOLD 15YR #G10703	AAA	7.5000	7.115	31283JX89	M	07/01/2012	3,716,087.76	3,748,155.63	3,898,882.12
FHLMC GOLD 15YR #G10707	AAA	7.0000	6.891	31283JYC9	M	07/01/2012	1,677,279.38	1,684,016.85	1,736,409.07
FHLMC GOLD 15YR #G10710	AAA	7.5000	7.046	31283JYF2	M	07/01/2012	3,255,907.87	3,292,730.22	3,416,326.45
FHLMC GOLD 15YR #G11295	AAA	5.5000	4.712	31283KNL8	M	09/01/2017	5,133,370.81	5,261,883.78	5,189,855.00
FHLMC GOLD 15YR #G11337	AAA	5.5000	4.376	31283KPW2	M	11/01/2017	17,642,408.21	18,147,776.47	17,836,533.51
FHLMC GOLD 15YR #G18002	AAA	5.0000	5.018	3128MMAC7	M	07/01/2019	23,857,586.10	23,848,111.69	23,741,081.56
FHLMC GOLD 20YR #C90524	AAA	6.5000	6.351	31335HSM6	M	02/01/2022	6,703,356.00	6,757,159.58	6,932,521.40
Instrument Total	113						1,950,625,064.25	1,928,136,614.62	1,921,578,189.09
Instrument -FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNGL POOL #8241	AAA	9.5000	7.762	31360KEN0	M	05/01/2010	3,834,585.18	3,959,953.94	4,256,568.50
FNMA 20YR POOL # 253886	AAA	6.5000	6.383	31371J6X7	M	07/01/2021	1,764,214.41	1,770,779.48	1,824,332.95
FNMA 20YR POOL #254296	AAA	6.5000	6.383	31371KNM9	M	04/01/2022	5,169,990.87	5,191,356.99	5,346,166.93
FNMA 20YR POOL #254305	AAA	6.5000	6.055	31371KNW7	M	05/01/2022	7,286,586.34	7,408,575.96	7,534,888.92
FNMA 20YR POOL #254764	AAA	5.5000	4.993	31371K5Z0	M	06/01/2023	31,819,284.99	32,300,699.51	31,846,755.64
FNMA 20YR POOL #254800	AAA	5.5000	4.986	31371K7M7	M	07/01/2023	34,979,987.40	35,518,712.84	35,010,186.79
FNMA 20YR POOL #254831	AAA	5.0000	4.633	31371LA82	M	08/01/2023	20,796,671.70	21,101,769.64	20,390,443.38
FNMA 20YR POOL #255030	AAA	5.5000	4.960	31371LHF9	M	12/01/2023	14,450,841.24	14,709,132.78	14,463,317.13
FNMA 20YR POOL #255362	AAA	6.0000	5.171	31371LTT6	M	08/01/2024	23,961,925.34	24,559,236.68	24,426,547.08
FNMA 20YR POOL #255628	AAA	5.5000	4.795	31371L4M8	M	02/01/2025	22,346,824.43	22,821,026.81	22,366,117.19
FNMA 20YR POOL #255668	AAA	5.5000	4.830	31371L6D6	M	03/01/2025	22,610,953.25	23,071,148.27	22,630,474.04
FNMA 20YR POOL #255731	AAA	5.0000	4.957	31371MA80	M	06/01/2025	48,183,248.26	48,233,017.33	47,234,359.49
FNMA 20YR POOL #357700	AAA	5.5000	4.826	31376KKM7	M	01/01/2025	27,013,640.49	27,557,804.96	27,036,962.27
FNMA 20YR POOL #756581	AAA	6.0000	4.890	31403SRA6	M	11/01/2023	592,105.52	611,015.07	603,604.21
FNMA 7YR BALLOON POOL #254188	AAA	5.5000	5.021	31371KJ93	M	01/01/2009	772,085.10	776,478.12	774,998.43
FNMA 7YR BALLOON POOL #254228	AAA	5.5000	5.041	31371KLH2	M	03/01/2009	1,621,931.27	1,630,362.00	1,628,067.57
FNMA 7YR BALLOON POOL #254256	AAA	5.5000	4.971	31371KMD0	M	04/01/2009	7,263,522.81	7,314,101.65	7,291,003.14
FNMA 7YR BALLOON POOL #254339	AAA	5.5000	5.041	31371KPY1	M	05/01/2009	2,626,923.78	2,642,558.01	2,636,862.32
FNMA 7YR BALLOON POOL #254366	AAA	5.5000	5.007	31371KQT1	M	05/01/2009	1,739,975.98	1,753,132.59	1,746,558.89
FNMA DWARF POOL #253884	AAA	6.5000	5.761	31371J6V1	M	08/01/2016	3,562,669.67	3,653,862.66	3,679,228.35
FNMA DWARF POOL #254510	AAA	5.0000	3.878	31371KVB4	M	11/01/2017	61,368,415.06	62,806,466.65	61,109,849.46
FNMA DWARF POOL #254991	AAA	5.5000	4.644	31371LF87	M	11/01/2018	23,477,063.32	23,979,057.06	23,725,528.92
FNMA DWARF POOL #313313	AAA	6.0000	5.514	31374GAN7	M	12/01/2011	6,173,704.11	6,246,628.12	6,334,529.10
FNMA DWARF POOL #3223980	AAA	6.0000	6.148	31374T2M0	M	04/01/2014	3,935,739.23	3,906,871.65	4,038,698.17
FNMA DWARF POOL #357350	AAA	5.5000	4.673	31376J5K1	M	02/01/2018	13,154,939.35	13,457,330.68	13,294,162.46

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNMA DWARF POOL #357740	AAA	5.5000	4.855	31376KLV6	M	03/01/2020	16,296,627.18	16,651,450.29	16,470,566.51
FNMA DWARF POOL #420835	AAA	6.0000	6.236	31379JPU4	M	07/01/2013	2,309,162.85	2,290,523.64	2,369,524.37
FNMA DWARF POOL #429755	AAA	6.0000	6.180	31379UMC2	M	05/01/2013	1,998,340.40	1,986,457.92	2,050,577.02
FNMA DWARF POOL #431241	AAA	6.0000	6.236	31379WBJS	M	07/01/2013	2,811,920.80	2,788,811.81	2,885,424.41
FNMA DWARF POOL #433207	AAA	6.0000	6.236	31379YGQ0	M	07/01/2013	3,078,194.40	3,054,399.01	3,158,658.40
FNMA DWARF POOL #437914	AAA	6.0000	6.236	31380EN75	M	08/01/2013	2,493,686.50	2,474,034.54	2,558,871.46
FNMA DWARF POOL #437946	AAA	6.0000	6.178	31380EP73	M	07/01/2013	2,537,976.60	2,522,340.81	2,604,319.31
FNMA DWARF POOL #535213	AAA	7.0000	6.025	31384VSA1	M	03/01/2015	3,337,440.75	3,420,602.05	3,455,296.90
FNMA DWARF POOL #545299	AAA	6.5000	5.676	31385HX49	M	11/01/2016	3,860,409.48	3,951,744.13	3,986,709.21
FNMA DWARF POOL #545305	AAA	6.0000	4.365	31385HYA4	M	11/01/2016	6,574,056.55	6,849,628.41	6,746,099.61
FNMA DWARF POOL #555028	AAA	6.0000	4.355	31385WSR1	M	10/01/2017	19,345,596.01	20,129,911.79	19,852,257.18
FNMA DWARF POOL #555249	AAA	5.5000	4.673	31385WZN2	M	02/01/2018	12,890,829.25	13,187,485.59	13,027,257.20
FNMA DWARF POOL #555902	AAA	6.0000	4.886	31385XRX7	M	09/01/2018	16,427,625.60	17,004,772.11	16,857,536.56
FNMA DWARF POOL #657369	AAA	5.5000	3.152	31390VJN5	M	09/01/2017	9,602,191.19	9,855,551.17	9,709,767.74
FNMA DWARF POOL #668818	AAA	5.0000	4.781	31391KAT4	M	11/01/2017	18,069,622.40	18,365,612.40	17,993,489.05
FNMA DWARF POOL #672338	AAA	5.0000	4.880	31391N4X6	M	12/01/2017	13,189,721.00	13,287,232.03	13,134,148.31
FNMA DWARF POOL #678432	AAA	5.0000	4.739	31391VVZ3	M	12/01/2017	11,763,305.00	11,859,047.87	11,713,742.27
FNMA DWARF POOL #712352	AAA	5.0000	3.603	31401ML90	M	06/01/2018	13,934,707.86	14,182,495.63	13,867,496.12
FNMA DWARF POOL #720692	AAA	5.0000	3.604	31401WUR8	M	06/01/2018	12,902,322.90	13,165,024.98	12,840,090.70
FNMA DWARF POOL #820408	AAA	5.5000	4.856	31406UNZ7	M	04/01/2020	11,887,896.55	12,146,769.20	12,014,780.03
FNMA POOL # 125248	AAA	7.0000	6.686	31365EBR3	M	10/01/2023	1,883,991.25	1,907,819.01	1,980,363.69
FNMA POOL # 190605	AAA	7.5000	6.576	31368HU68	M	02/01/2009	904,979.69	907,354.08	948,979.80
FNMA POOL # 266202	AAA	6.5000	6.706	31371YU33	M	01/01/2024	1,724,626.54	1,711,042.39	1,787,397.20
FNMA POOL # 268312	AAA	6.5000	6.801	31372CAM0	M	01/01/2024	1,045,506.87	1,033,556.58	1,083,559.83
FNMA POOL # 50965	AAA	6.5000	6.711	313615TW6	M	01/01/2024	4,840,924.62	4,801,275.37	5,012,470.86
FNMA POOL #001171	AAA	7.7500	8.205	31360BJQ8	M	05/01/2009	42,228.49	42,197.59	44,688.24
FNMA POOL #007	AAA	8.5000	8.604	31360AAG1	M	01/01/2010	25,026.86	25,026.85	27,302.63
FNMA POOL #124485	AAA	8.5000	7.267	31365DF26	M	09/01/2007	110,441.32	110,441.33	117,485.64
FNMA POOL #124570	AAA	8.5000	7.180	31365DJP1	M	09/01/2007	129,939.11	129,939.24	138,227.07
FNMA POOL #124749	AAA	8.5000	6.877	31365DQA6	M	01/01/2008	1,135.55	1,160.98	1,207.98
FNMA POOL #1464	AAA	7.7500	8.446	31360BTV6	M	06/01/2008	149,172.71	148,765.41	157,861.78
FNMA POOL #1500	AAA	4.7500	8.300	31360BUZ5	M	03/01/2012	30,148.21	32,341.56	35,421.18
FNMA POOL #190031	AAA	8.0000	7.101	31368HA86	M	12/01/2019	450,497.18	460,693.64	490,643.99
FNMA POOL #190101	AAA	8.0000	7.216	31368HDE0	M	01/01/2023	956,445.09	976,502.47	1,041,680.30
FNMA POOL #190700	AAA	7.5000	6.612	31368HX57	M	02/01/2009	1,021,113.58	1,023,836.49	1,069,289.72
FNMA POOL #2114	AAA	8.2500	8.931	31360CK35	M	11/01/2008	50,690.75	50,596.64	54,718.90
FNMA POOL #22022	AAA	8.5000	9.019	313606PF6	M	06/01/2014	33,352.36	33,352.38	36,228.12
FNMA POOL #2436	AAA	5.0000	15.013	31360CV58	M	11/01/2012	3,692.96	3,692.91	4,339.63
FNMA POOL #2440	AAA	4.7500	8.875	31360CV90	M	08/01/2012	30,881.04	33,078.91	36,282.19

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNMA POOL #2459	AAA	8.5000	9.084	31360CWU2	M	06/01/2015	127,653.88	127,653.87	138,660.62
FNMA POOL #252645	AAA	6.5000	7.498	31371HTA6	M	08/01/2029	2,539,844.04	2,409,507.50	2,626,317.26
FNMA POOL #252981	AAA	7.5000	7.054	31371H6S2	M	01/01/2030	1,015,822.75	1,029,993.68	1,070,331.80
FNMA POOL #253481	AAA	8.0000	7.865	31371JRA4	M	09/01/2030	1,913,888.40	1,927,426.70	2,069,232.33
FNMA POOL #254479	AAA	6.5000	4.738	31371KUC3	M	10/01/2032	4,729,425.23	4,854,359.41	4,884,629.20
FNMA POOL #254514	AAA	5.5000	5.748	31371KVF5	M	11/01/2032	15,059,613.89	14,883,509.64	15,024,123.40
FNMA POOL #254548	AAA	5.5000	5.694	31371KWH0	M	11/01/2032	39,071,081.63	38,686,667.97	38,979,004.11
FNMA POOL #254981	AAA	6.0000	5.298	31371LFW4	M	11/01/2033	11,897,106.59	12,153,400.48	12,061,881.52
FNMA POOL #255028	AAA	5.5000	5.458	31371LHD4	M	01/01/2034	22,434,059.90	22,460,356.34	22,360,550.96
FNMA POOL #255230	AAA	5.0000	5.608	31371LPP8	M	06/01/2034	22,576,894.02	21,796,043.30	22,015,331.41
FNMA POOL #25934	AAA	8.0000	8.732	31361AY74	M	07/01/2008	29,097.82	29,097.85	31,438.95
FNMA POOL #27070	AAA	7.5000	6.222	31361CCF6	M	10/01/2014	30,749.19	30,749.17	32,417.95
FNMA POOL #277	AAA	8.5000	8.500	31360AJW7	M	09/01/2009	58,677.93	58,677.97	63,737.34
FNMA POOL #28017	AAA	8.5000	8.775	31361DDW6	M	06/01/2016	8,168.58	8,115.90	8,942.09
FNMA POOL #30349	AAA	8.5000	8.956	31361FWJ9	M	08/01/2016	22,960.13	22,720.38	25,134.30
FNMA POOL #313945	AAA	6.5000	6.101	31374GWE3	M	01/01/2028	6,148,643.98	6,318,389.71	6,364,563.86
FNMA POOL #323500	AAA	7.0000	7.839	31374TKM0	M	01/01/2029	1,471,242.37	1,386,014.23	1,543,294.02
FNMA POOL #34870	AAA	8.5000	8.883	31361LW72	M	09/01/2016	1,840.80	1,825.29	2,015.12
FNMA POOL #357705	AAA	5.5000	5.366	31376KKS4	M	02/01/2035	46,167,845.00	46,413,819.65	45,928,849.45
FNMA POOL #36082	AAA	8.2500	8.457	31361NCT2	M	07/01/2008	3,212.03	3,210.12	3,469.47
FNMA POOL #37115	AAA	8.5000	8.966	31361PGY2	M	11/01/2016	45,212.57	44,713.98	49,493.91
FNMA POOL #37931	AAA	7.5000	9.058	31361QEC0	M	09/01/2007	48,044.06	47,939.07	50,553.89
FNMA POOL #408220	AAA	6.0000	6.433	31378TPD1	M	01/01/2028	1,140,209.40	1,110,745.15	1,158,144.90
FNMA POOL #433690	AAA	6.0000	6.205	31379YXT5	M	11/01/2028	2,298,364.99	2,269,166.00	2,334,518.27
FNMA POOL #440702	AAA	6.0000	6.205	31380HRX7	M	11/01/2028	5,425,354.00	5,357,275.72	5,510,694.82
FNMA POOL #44599	AAA	8.2500	8.381	31361XRU1	M	09/01/2010	23,549.68	23,546.30	25,421.05
FNMA POOL #481713	AAA	6.0000	6.237	31382GDS3	M	02/01/2029	7,795,002.18	7,688,398.56	7,917,539.61
FNMA POOL #487317	AAA	6.5000	6.498	31382NK68	M	04/01/2029	2,389,604.53	2,391,639.99	2,470,962.60
FNMA POOL #487367	AAA	6.5000	6.527	31382NMQ2	M	04/01/2029	1,497,191.55	1,495,643.54	1,548,165.93
FNMA POOL #490228	AAA	6.5000	6.497	31382RSR5	M	03/01/2029	2,884,451.09	2,886,860.97	2,982,657.03
FNMA POOL #490800	AAA	6.5000	7.516	31382SGH8	M	04/01/2029	2,036,727.99	1,930,841.45	2,106,071.79
FNMA POOL #493925	AAA	6.5000	6.498	31382VVS0	M	04/01/2029	1,845,092.55	1,846,699.56	1,907,911.80
FNMA POOL #493926	AAA	6.5000	6.516	31382VVT8	M	04/01/2029	1,577,859.36	1,577,324.13	1,631,580.21
FNMA POOL #494126	AAA	6.5000	6.516	31382V4K7	M	04/01/2029	2,529,852.57	2,529,019.75	2,615,985.62
FNMA POOL #494181	AAA	6.5000	6.530	31382V6S8	M	04/01/2029	2,263,209.59	2,260,556.82	2,340,264.33
FNMA POOL #494232	AAA	6.5000	6.530	31382WA93	M	04/01/2029	2,907,028.54	2,903,708.13	3,006,003.17
FNMA POOL #50930	AAA	7.0000	6.778	313615ST4	M	11/01/2023	2,627,004.32	2,652,432.17	2,761,384.35
FNMA POOL #50947	AAA	7.0000	6.775	313615TC0	M	12/01/2023	2,370,140.11	2,393,631.61	2,491,380.68
FNMA POOL #52206	AAA	8.0000	8.647	313617AF9	M	07/01/2017	15,939.96	15,688.64	17,360.48

Monthly Market Portfolio

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

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL								
FNMA POOL #535041	AAA	7.0000	7.753	31384VLW0	M	12/01/2029	771,618.94	723,613.89	809,384.54
FNMA POOL #535116	AAA	7.5000	7.053	31384VN99	M	01/01/2030	2,099,647.21	2,128,474.71	2,212,314.28
FNMA POOL #535704	AAA	5.5000	5.179	31384WDH0	M	12/01/2030	10,899,309.97	10,960,204.32	10,877,765.67
FNMA POOL #54465	AAA	8.5000	9.152	313619QS0	M	07/01/2017	49,165.86	48,380.98	53,796.96
FNMA POOL #545998	AAA	6.0000	5.490	31385JRT7	M	11/01/2032	22,197,742.04	22,637,256.70	22,532,927.95
FNMA POOL #555783	AAA	4.5000	5.739	31385XM87	M	10/01/2033	23,118,256.56	21,412,930.96	21,957,488.90
FNMA POOL #558684	AAA	7.5000	7.194	31386BUH5	M	01/01/2031	1,035,857.03	1,047,482.97	1,091,192.52
FNMA POOL #563868	AAA	7.5000	7.195	31386HMR9	M	01/01/2031	232,282.00	235,035.26	244,690.50
FNMA POOL #59306	AAA	8.2500	8.931	31362E3P9	M	05/01/2008	10,906.79	10,900.94	11,780.92
FNMA POOL #59308	AAA	8.5000	9.078	31362E3R5	M	03/01/2018	12,578.24	12,561.98	13,705.30
FNMA POOL #593826	AAA	6.5000	6.699	31387TVT8	M	08/01/2029	3,858,763.77	3,803,751.80	3,991,338.03
FNMA POOL #636697	AAA	6.0000	6.562	31389VKJ5	M	05/01/2032	4,878,038.63	4,600,279.10	4,951,697.01
FNMA POOL #63780	AAA	8.2500	8.689	31362K2M3	M	05/01/2006	841.76	841.75	909.23
FNMA POOL #655619	AAA	6.5000	4.666	31390TK81	M	08/01/2032	5,011,293.71	5,128,625.20	5,175,747.67
FNMA POOL #68105	AAA	7.5000	9.970	31362QU64	M	02/01/2008	5,947.96	5,947.96	6,258.68
FNMA POOL #683040	AAA	6.0000	4.127	31400BZD1	M	02/01/2033	4,948,226.00	5,114,876.09	5,016,758.94
FNMA POOL #685522	AAA	6.0000	5.280	31400ESK7	M	10/01/2033	24,844,752.39	25,359,461.54	25,188,852.21
FNMA POOL #695206	AAA	6.0000	5.236	31400RKT7	M	03/01/2033	20,529,719.57	20,983,765.33	20,814,056.19
FNMA POOL #70189	AAA	8.2500	8.736	31362S7A7	M	03/01/2011	18,095.30	18,095.33	19,545.56
FNMA POOL #70816	AAA	8.0000	9.558	31362TVH3	M	01/01/2019	137,081.44	136,968.78	148,110.57
FNMA POOL #708935	AAA	5.5000	5.694	31401HSY9	M	06/01/2033	33,134,686.05	32,751,040.35	33,026,114.73
FNMA POOL #709592	AAA	5.5000	5.124	31401JKD9	M	05/01/2033	22,738,110.00	22,889,951.03	22,663,604.80
FNMA POOL #713975	AAA	5.5000	5.556	31401PFQ2	M	07/01/2033	28,384,976.50	28,300,341.35	28,291,968.40
FNMA POOL #725424	AAA	5.5000	5.182	31402C4H2	M	04/01/2034	78,307,169.32	79,065,820.67	77,977,757.16
FNMA POOL #7263	AAA	8.2500	8.960	31360JB89	M	03/01/2008	17,692.29	17,660.83	19,110.23
FNMA POOL #7265	AAA	8.5000	8.485	31360JCA3	M	02/01/2011	42,568.57	42,568.56	46,576.13
FNMA POOL #7338	AAA	7.5000	8.911	31360JEK9	M	09/01/2010	98,919.08	98,321.74	104,231.04
FNMA POOL #734917	AAA	5.0000	5.353	31402QPA3	M	08/01/2033	19,641,904.03	19,262,061.50	19,184,575.04
FNMA POOL #735230	AAA	5.5000	5.133	31402QY39	M	02/01/2035	30,599,920.07	30,985,360.22	30,441,514.48
FNMA POOL #735503	AAA	6.0000	5.354	31402RDG1	M	04/01/2035	29,891,333.94	30,522,899.89	30,308,318.05
FNMA POOL #739713	AAA	6.0000	5.246	31402VYJ3	M	10/01/2033	11,101,634.92	11,344,347.01	11,255,392.57
FNMA POOL #740242	AAA	5.5000	5.234	31402WLX4	M	09/01/2033	33,282,887.00	33,563,636.33	33,173,830.08
FNMA POOL #741907	AAA	4.5000	5.416	31402YGQ1	M	10/01/2033	18,177,212.49	17,169,304.06	17,264,534.65
FNMA POOL #751558	AAA	6.0000	5.187	31403K5T6	M	11/01/2033	4,066,938.69	4,162,877.67	4,123,265.79
FNMA POOL #773358	AAA	4.5000	5.749	31404NE77	M	05/01/2034	15,372,620.79	14,217,770.46	14,566,480.56
FNMA POOL #773572	AAA	4.5000	5.249	31404NMV5	M	05/01/2034	13,711,389.15	13,077,285.13	12,992,363.90
FNMA POOL #77721	AAA	8.5000	8.888	313624LA4	M	08/01/2014	36,482.36	36,433.81	39,916.94
FNMA POOL #7774	AAA	8.0000	8.000	31360JT72	M	08/01/2008	28,019.34	28,019.32	30,273.70
FNMA POOL #783691	AAA	4.5000	5.742	31405AUQ4	M	06/01/2034	14,390,932.30	13,317,161.56	13,636,271.81

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
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Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNMA POOL #791281	AAA	5.5000	5.213	31405KCS8	M	09/01/2034	24,458,837.40	24,703,191.52	24,355,947.22
FNMA POOL #791403	AAA	5.5000	5.200	31405KGL9	M	10/01/2034	8,447,660.71	8,536,993.83	8,412,124.21
FNMA POOL #795056	AAA	5.5000	5.200	31405PH94	M	10/01/2034	17,007,543.26	17,187,401.60	16,935,998.19
FNMA POOL #797847	AAA	4.5000	5.310	31405SL44	M	02/01/2035	17,140,907.41	16,274,731.16	16,206,727.95
FNMA POOL #808198	AAA	4.5000	5.305	31406E3F9	M	03/01/2035	9,643,133.20	9,156,473.41	9,117,582.44
FNMA POOL #810101	AAA	5.5000	5.605	31406HAA5	M	03/01/2035	20,015,306.34	19,906,208.23	19,911,693.77
FNMA POOL #8199	AAA	7.5000	8.017	31360KDC5	M	06/01/2007	137,337.30	137,137.30	144,511.81
FNMA POOL #8245	AAA	8.0000	8.278	31360KES9	M	12/01/2008	95,269.96	95,181.27	102,829.31
FNMA POOL #826905	AAA	5.0000	5.241	31407CU62	M	08/01/2035	25,117,273.70	24,755,366.28	24,434,753.65
FNMA POOL #827944	AAA	5.5000	5.130	31407DZH1	M	05/01/2035	45,138,281.13	45,711,921.69	44,904,615.30
FNMA POOL #8307	AAA	8.0000	8.472	31360KGQ1	M	05/01/2008	411,119.24	410,356.60	443,740.19
FNMA POOL #843126	AAA	5.5000	5.851	31407WVT7	M	11/01/2035	24,209,203.57	23,712,605.55	24,083,880.59
FNMA POOL #844154	AAA	5.5000	5.792	31407XZT1	M	11/01/2035	21,619,792.14	21,254,618.70	21,507,873.68
FNMA POOL #844738	AAA	5.5000	5.840	31407YPX1	M	12/01/2035	37,600,000.22	36,852,081.58	37,405,357.55
FNMA POOL #848358	AAA	5.5000	5.730	31408DQK3	M	12/01/2035	46,000,000.92	45,379,865.36	45,761,874.25
FNMA POOL #85	AAA	8.5000	8.630	31360ACW4	M	03/01/2011	32,889.24	32,877.61	35,957.60
TBA 30YR FN 5.5%	AAA	5.5000	5.754	MBS30YF55	M	07/25/2033	67,159,400.00	66,617,492.91	66,503,924.26
Instrument Total	159						1,648,201,401.88	1,651,561,841.04	1,645,288,805.70
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Instrument -GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION									
GNMA POOL # 377622	AAA	7.0000	7.077	36204RPF9	M	10/15/2025	1,698,840.75	1,697,253.58	1,798,313.54
GNMA POOL # 410297	AAA	7.5000	7.320	36206FXZ3	M	11/15/2025	569,481.82	576,294.94	604,208.82
GNMA POOL # 414637	AAA	7.0000	7.077	36206LS26	M	10/15/2025	628,006.63	627,410.19	664,778.51
GNMA POOL #103868	AAA	8.0000	9.149	36214EJM8	M	04/01/2008	4,043.11	3,999.75	4,378.32
GNMA POOL #103871	AAA	9.0000	9.307	36214EJQ9	M	10/01/2009	4,776.14	4,761.21	5,203.04
GNMA POOL #196063	AAA	8.5000	9.553	36217KWY0	M	03/01/2017	39,204.66	38,073.66	42,765.75
GNMA POOL #221981	AAA	9.0000	9.724	36218GRA6	M	10/01/2017	580,589.65	570,177.16	639,891.07
GNMA POOL #327203	AAA	6.5000	7.731	36224FNU0	M	02/01/2024	352,111.85	329,368.51	369,078.94
GNMA POOL #337519	AAA	6.5000	7.877	36224S4C3	M	09/01/2023	944,753.04	877,277.33	990,277.54
GNMA POOL #345139	AAA	6.5000	8.181	36203CLU4	M	12/01/2023	1,104,109.50	1,008,776.23	1,157,312.86
GNMA POOL #345605	AAA	6.5000	7.738	36203C3N0	M	03/01/2024	1,835,361.38	1,716,949.35	1,923,838.03
GNMA POOL #345921	AAA	6.5000	8.179	36203DG61	M	01/01/2024	1,889,034.47	1,724,940.97	1,980,060.75
GNMA POOL #345990	AAA	6.5000	7.866	36203DKB5	M	12/01/2023	1,319,381.45	1,226,038.09	1,382,958.05
GNMA POOL #346013	AAA	6.5000	8.512	36203DK25	M	01/01/2024	2,755,001.02	2,474,081.94	2,887,755.34
GNMA POOL #346691	AAA	7.5000	8.520	36203EC48	M	08/15/2023	503,619.82	481,273.31	534,305.38
GNMA POOL #346927	AAA	6.5000	7.872	36203ELG1	M	12/01/2023	1,738,012.85	1,615,849.68	1,821,761.90
GNMA POOL #347041	AAA	6.5000	8.392	36203EP28	M	01/01/2024	945,799.99	854,568.81	991,374.94

Monthly Market Portfolio

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

Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION									
GNMA POOL #351410	AAA	6.5000	8.149	36203KKX1	M	01/01/2024	3,163,340.26	2,895,707.35	3,315,771.09
GNMA POOL #352113	AAA	7.5000	8.520	36203LDS8	M	08/15/2023	629,385.59	601,480.00	667,734.05
GNMA POOL #354587	AAA	7.5000	8.524	36203N2U1	M	05/15/2023	269,893.13	257,867.05	286,337.72
GNMA POOL #354610	AAA	7.5000	8.518	36203N3T3	M	07/15/2023	324,697.84	310,258.84	344,481.69
GNMA POOL #354687	AAA	6.5000	7.736	36203N6Y9	M	11/01/2023	660,016.62	617,418.97	691,820.63
GNMA POOL #354693	AAA	7.0000	8.109	36203N7E2	M	11/01/2023	1,008,618.03	955,078.58	1,068,593.83
GNMA POOL #354733	AAA	6.5000	8.510	36203PBA0	M	01/01/2024	1,208,993.50	1,085,558.92	1,267,250.87
GNMA POOL #354739	AAA	6.5000	8.507	36203PBG7	M	01/01/2024	3,926,263.08	3,525,721.67	4,115,456.62
GNMA POOL #354798	AAA	7.0000	7.452	36203PDB6	M	04/01/2024	2,901,730.06	2,844,066.19	3,074,392.68
GNMA POOL #354809	AAA	6.5000	7.842	36203PDN0	M	04/01/2024	2,003,613.19	1,861,730.49	2,100,200.71
GNMA POOL #366657	AAA	6.5000	8.183	36204DJA8	M	12/01/2023	2,100,275.02	1,918,167.47	2,201,480.28
GNMA POOL #366685	AAA	6.5000	8.415	36204DJ67	M	01/01/2024	629,253.19	567,877.53	659,574.80
GNMA POOL #366737	AAA	6.5000	8.208	36204DLS6	M	04/01/2024	4,384,101.85	3,997,306.02	4,595,444.79
GNMA POOL #366792	AAA	6.5000	8.127	36204DNH8	M	05/01/2024	1,796,579.35	1,644,532.71	1,883,186.46
GNMA POOL #371713	AAA	6.5000	7.729	36204J3W4	M	04/01/2024	1,381,765.98	1,292,319.83	1,448,376.32
GNMA POOL #376371	AAA	7.0000	7.241	36204QCG3	M	01/01/2024	3,537,581.49	3,503,889.20	3,747,937.88
GNMA POOL #376506	AAA	6.5000	7.789	36204QGP9	M	05/01/2024	1,755,870.68	1,636,113.30	1,840,515.36
GNMA POOL #376507	AAA	6.5000	8.171	36204QQQ7	M	05/01/2024	302,183.48	275,872.10	316,750.75
GNMA POOL #379194	AAA	6.5000	8.177	36204TGB4	M	01/01/2024	1,916,588.98	1,753,253.29	2,008,981.34
GNMA POOL #385849	AAA	7.5000	8.467	36205BTE2	M	08/15/2024	148,132.93	141,741.80	157,154.23
GNMA POOL #412373	AAA	7.0000	6.954	36206JCJ1	M	11/15/2027	715,437.30	719,298.86	756,047.90
GNMA POOL #412383	AAA	7.0000	6.930	36206JCU6	M	12/15/2027	988,276.22	1,012,653.62	1,044,374.07
GNMA POOL #412389	AAA	7.0000	6.798	36206JC28	M	12/15/2027	1,122,281.98	1,138,586.90	1,185,986.46
GNMA POOL #413442	AAA	7.5000	7.495	36206KHT1	M	10/15/2025	1,402,738.40	1,407,831.93	1,488,277.38
GNMA POOL #413451	AAA	7.5000	7.349	36206KH46	M	10/15/2025	1,583,196.71	1,599,951.90	1,679,740.05
GNMA POOL #414636	AAA	7.5000	7.495	36206LSZ3	M	10/15/2025	386,575.54	387,989.43	410,148.93
GNMA POOL #414675	AAA	7.5000	7.349	36206LT82	M	10/15/2025	390,236.32	394,386.37	414,032.93
GNMA POOL #416782	AAA	7.5000	7.265	36206N6T7	M	11/15/2025	1,201,777.82	1,219,055.13	1,275,062.23
GNMA POOL #461111	AAA	7.0000	6.798	36208UGU5	M	12/15/2027	843,470.69	855,720.75	891,348.90
GNMA POOL #462363	AAA	7.0000	6.954	36208VTU9	M	11/15/2027	440,695.82	443,074.70	465,711.20
GNMA POOL #462495	AAA	7.0000	6.748	36208VXY6	M	01/15/2028	1,980,043.80	2,009,680.95	2,091,724.87
GNMA POOL #462599	AAA	6.5000	6.252	36208V3G8	M	03/15/2028	1,833,300.30	1,862,593.69	1,921,200.94
GNMA POOL #477482	AAA	6.5000	6.269	36209PM79	M	10/15/2028	1,649,327.31	1,674,793.75	1,728,407.07
GNMA POOL #64334	AAA	8.0000	8.793	362097PT8	M	01/01/2009	34,462.30	34,140.83	37,319.46
GNMA POOL #780047	AAA	9.0000	7.682	36225ABQ2	M	12/15/2017	995,959.75	1,024,398.30	1,097,338.49
GNMA POOL #780109	AAA	2.5000	7.692	36225ADN7	M	11/15/2015	1,838,783.76	1,947,141.83	2,133,810.50
GNMA POOL #780141	AAA	0.0000	8.000	36225AEN6	M	12/15/2020	1,191,816.97	1,231,912.88	1,336,960.42
GNMA POOL #780158	AAA	8.0000	7.427	36225AE71	M	11/15/2017	4,999,561.42	5,128,224.64	5,410,958.67
GNMA POOL #780421	AAA	7.5000	6.870	36225APE4	M	08/15/2026	515,539.51	527,995.37	546,863.70

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
<hr/>									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION									
GNMA POOL #780465	AAA	7.0000	6.943	36225AQS2	M	11/15/2026	2,302,907.81	2,318,494.00	2,433,628.54
GNMA POOL #780498	AAA	7.5000	6.888	36225ART9	M	01/15/2027	411,585.50	421,534.92	436,593.44
GNMA POOL #780587	AAA	7.0000	6.947	36225AUL2	M	06/15/2027	630,733.79	635,004.12	666,536.34
GNMA POOL# 423911	AAA	8.0000	7.559	36206W3U7	M	05/15/2026	596,546.48	611,660.98	645,538.87
GNMA POOL# 442138	AAA	8.0000	7.569	36207UEK0	M	11/15/2026	396,390.79	406,021.10	428,945.05
GNMA POOL# 447754	AAA	7.5000	6.843	36208DMB8	M	07/15/2027	471,866.63	484,353.06	500,537.25
GNMA POOL# 455273	AAA	7.5000	6.828	36208MXA8	M	08/15/2027	314,207.77	322,781.70	333,299.04
GNMA POOL# 455322	AAA	7.5000	6.859	36208MYT6	M	10/15/2027	522,078.11	535,802.21	553,799.59
GNMA POOL# 462481	AAA	7.0000	6.622	36208VXJ9	M	01/15/2028	2,037,035.99	2,074,927.33	2,152,664.94
GNMA POOL# 462738	AAA	7.0000	6.754	36208WBF9	M	05/15/2028	910,562.98	923,020.76	961,921.77
GNMA POOL# 464819	AAA	6.5000	6.418	36208YK81	M	09/15/2028	1,230,974.65	1,238,760.41	1,289,995.79
GNMA POOL# 464837	AAA	7.0000	6.764	36208YLS6	M	09/15/2028	612,843.46	621,030.57	647,409.87
GNMA POOL# 475562	AAA	6.5000	6.418	36209MJF2	M	09/15/2028	2,072,720.17	2,085,804.38	2,172,100.20
GNMA POOL# 780137	AAA	9.5000	7.912	36225AEJ5	M	05/15/2015	2,778,129.52	2,857,316.02	3,105,078.33
GNMA POOL# 780220	AAA	7.5000	6.794	36225AG53	M	08/15/2025	1,026,577.40	1,056,295.79	1,089,095.98
GNMA POOL# 780545	AAA	7.5000	6.822	36225ATA8	M	04/15/2027	1,548,652.23	1,593,255.64	1,642,763.81
GNMA POOL# 780601	AAA	7.0000	6.604	36225AU24	M	07/15/2027	1,290,100.23	1,315,603.88	1,364,169.18
GNMA POOL# 780798	AAA	7.5000	6.925	36225A3F5	M	12/15/2027	2,757,160.61	2,826,543.76	2,924,685.69
Instrument Total	74						96,985,568.71	94,460,698.48	102,853,782.73
Instrument -GNMA II GNMA II									
GNMA POOL #2699	AAA	6.0000	7.703	36202C7L1	M	01/20/2029	6,565,351.77	5,946,904.95	6,734,672.19
GNMA POOL #3415	AAA	5.5000	5.257	36202DYL9	M	07/20/2033	20,310,810.58	20,486,732.69	20,483,723.29
GNMA POOL #3458	AAA	5.0000	5.024	36202DZX2	M	10/20/2033	32,434,758.90	32,408,458.64	31,999,700.67
GNMA POOL #3544	AAA	5.5000	5.799	36202D5D9	M	04/20/2034	18,269,870.75	18,015,749.15	18,414,811.72
Instrument Total	4						77,580,792.00	76,857,845.43	77,632,907.87
Instrument -PAC1 PLANNED AMORTIZATION CLASS I									
FHR 2544 QB	AAA	5.0000	4.552	31393FQK5	M	09/15/2015	33,369,864.15	33,775,206.49	33,592,329.91
Instrument Total	1						33,369,864.15	33,775,206.49	33,592,329.91
Instrument -SEQ SEQUENTIAL									
FHR 2430 K	AAA	6.0000	5.879	31339NWF9	M	07/15/2030	291,468.90	293,251.76	292,926.24
FHR 2521 BN	AAA	5.0000	3.559	31392XHM3	M	08/15/2016	52,714,237.62	53,725,940.27	52,884,460.68

Monthly Market Portfolio

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

Group - FIXED INCOME Portfolio - FI FIXED INCOME Instrument - SEQ SEQUENTIAL									
Instrument Total	2						53,005,706.52	54,019,192.03	53,177,386.92
Instrument -TIPS TREASURY INFLATION PROTECTED SECURITIES									
TSY INFL IX N/B	AAA	3.6250	-0.321	9128273T7	M	01/15/2008	17,261,160.00	17,941,661.08	17,834,625.77
TSY INFL IX N/B	AAA	4.2500	-1.037	9128275W8	M	01/15/2010	20,126,470.00	22,233,042.16	22,213,920.05
TSY INFL IX N/B	AAA	3.0000	1.814	912828AF7	M	07/15/2012	21,048,770.00	21,866,351.49	22,556,963.62
TSY INFL IX N/B	AAA	3.8750	-1.419	9128274Y5	M	01/15/2009	23,441,008.00	25,268,867.18	25,066,321.51
TSY INFL IX N/B	AAA	2.3750	1.436	912810FR4	M	01/15/2025	15,850,650.00	16,842,272.67	16,865,174.54
TSY INFL IX N/B	AAA	1.8750	2.075	912828EA4	M	07/15/2015	15,360,750.00	15,243,149.56	15,248,034.54
Instrument Total	6						113,088,808.00	119,395,344.14	119,785,040.03
Instrument -TSY U S TREASURIES									
U S TREASURY	AAA	5.2500	4.603	912810FG8	S	02/15/2029	40,970,000.00	44,708,173.56	45,549,223.57
US TREASURY N/B	AAA	8.7500	6.257	912810EG9	S	08/15/2020	76,760,000.00	94,686,087.36	112,987,670.43
US TREASURY N/B	AAA	7.2500	5.377	912810EM6	S	08/15/2022	51,860,000.00	62,364,176.24	68,984,405.92
US TREASURY N/B	AAA	8.8750	6.484	912810EC8	S	02/15/2019	44,250,000.00	53,426,376.00	64,417,044.51
US TREASURY N/B	AAA	6.1250	5.134	912810FB9	S	11/15/2027	34,500,000.00	38,954,462.50	41,931,036.00
US TREASURY N/B	AAA	8.0000	6.857	912810EL8	S	11/15/2021	36,700,000.00	40,711,612.64	50,957,463.37
US TREASURY N/B	AAA	5.7500	4.109	9128276J6	S	08/15/2010	73,300,000.00	78,310,337.89	79,163,908.36
US TREASURY N/B	AAA	6.2500	5.135	912810FM5	S	05/15/2030	19,100,000.00	22,037,108.85	23,887,312.65
US TREASURY N/B	AAA	5.0000	4.174	9128277B2	S	08/15/2011	28,780,000.00	29,956,049.11	30,257,734.11
US TREASURY N/B	AAA	5.0000	4.086	9128276T4	S	02/15/2011	89,000,000.00	92,711,161.89	93,381,992.39
US TREASURY N/B	AAA	5.6250	3.623	9128274F6	S	05/15/2008	25,500,000.00	26,647,979.16	26,387,226.01
US TREASURY N/B	AAA	3.1250	3.674	912828BK5	S	09/15/2008	49,490,000.00	48,795,840.47	48,381,087.68
US TREASURY N/B	AAA	2.6250	2.649	912828BP4	S	11/15/2006	12,000,000.00	11,997,501.89	11,856,697.80
US TREASURY N/B	AAA	4.3750	4.224	912828AJ9	S	08/15/2012	15,375,000.00	15,506,944.09	15,634,608.97
US TREASURY N/B	AAA	4.7500	4.338	912828CJ7	S	05/15/2014	86,000,000.00	88,452,504.81	88,665,752.91
US TREASURY N/B	AAA	6.0000	4.946	912810EW4	S	02/15/2026	34,760,000.00	39,383,433.61	41,799,353.40
US TREASURY N/B	AAA	3.0000	3.439	912828DF4	S	12/31/2006	42,650,000.00	42,467,333.23	42,052,169.53
US TREASURY N/B	AAA	3.5000	3.814	912828DE7	S	12/15/2009	55,000,000.00	54,369,274.81	53,390,403.85
US TREASURY N/B	AAA	3.1250	3.936	912828CE8	S	04/15/2009	35,700,000.00	34,814,356.68	34,588,888.49
US TREASURY N/B	AAA	3.6250	4.027	912828CN8	S	07/15/2009	39,000,000.00	38,485,737.24	38,707,341.04
US TREASURY N/B	AAA	2.7500	3.696	912828CR9	S	08/15/2007	70,250,000.00	69,211,279.82	69,171,467.78
US TREASURY N/B	AAA	3.6250	4.212	912828DG2	S	01/15/2010	25,300,000.00	24,752,242.13	25,040,824.87
US TREASURY N/B	AAA	4.2500	4.446	912828CT5	S	08/15/2014	59,700,000.00	58,860,253.99	60,037,483.45
US TREASURY N/B	AAA	4.2500	4.094	912828BR0	S	11/15/2013	34,000,000.00	34,348,751.88	33,876,510.50

Monthly Market Portfolio

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

	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - TSY U S TREASURIES								
US TREASURY N/B	AAA	4.1250	4.511	912828DV9	S	05/15/2015	116,600,000.00	113,181,686.27	114,728,064.31
US TREASURY N/B	AAA	4.0000	4.296	912828CA6	S	02/15/2014	67,150,000.00	65,794,632.65	66,373,658.41
US TREASURY N/B	AAA	3.5000	4.225	912828CS7	S	08/15/2009	45,400,000.00	44,304,596.05	44,688,132.93
US TREASURY N/B	AAA	5.5000	4.744	912810FE3	S	08/15/2028	53,185,000.00	58,715,106.73	60,949,715.17
US TREASURY N/B	AAA	8.5000	4.566	912810EE4	S	02/15/2020	8,000,000.00	11,249,068.64	11,483,887.83
US TREASURY N/B	AAA	3.3750	4.182	912828DK3	S	02/15/2008	50,500,000.00	49,678,737.49	50,109,027.08
US TREASURY N/B	AAA	4.0000	4.677	912828DM9	S	02/15/2015	66,000,000.00	62,706,179.23	65,023,773.91
US TREASURY N/B	AAA	3.2500	3.480	912828BG4	S	08/15/2008	58,800,000.00	58,461,146.94	57,910,109.93
US TREASURY N/B	AAA	3.8750	4.397	912828AU4	S	02/15/2013	22,700,000.00	21,980,170.88	22,344,212.66
US TREASURY N/B	AAA	8.7500	6.019	912810DY1	S	05/15/2017	23,270,000.00	28,378,777.11	32,238,036.88
US TREASURY N/B (08 CALL)	AAA	2.0000	6.558	912810DF2	S	08/15/2013	70,000,000.00	79,068,956.63	86,188,626.08
Instrument Total	35						1,661,550,000.00	1,739,478,038.47	1,813,144,852.78
	Instrument -VADM VERY ACCURATELY DEFINED MATURITY								
FNR 2001-20 VB	AAA	6.0000	6.692	31359SXA3	M	09/25/2017	4,941,608.63	4,746,873.95	4,957,822.04
Instrument Total	1						4,941,608.63	4,746,873.95	4,957,822.04
Portfolio Total	804						10,717,135,970.73	10,881,226,146.60	11,045,856,578.22
Group Total	804						10,717,135,970.73 /	0.00 10,881,226,146.60	11,045,856,578.22

Monthly Market Portfolio

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

				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - HUFF		W.R. HUFF ASSET MANA			
				Instrument - EXFI		EXTERNAL MANAGED FI			
HUFF - FIXED INCOME		0.0000	0.000	IF-HUFF		00/00/0000	3,086,195.43	308,619,543.53	
HUFF - LIQUIDITY		0.0000	0.000	IL-HUFF		00/00/0000	123,060.61	12,306,061.40	
Instrument Total	2						3,209,256.04	320,925,604.93	
				Instrument -INTF		INTERNATIONAL FUNDS			
SECURITY LENDING INCOME - EXT.		0.0000	0.000	SL-EXFI		00/00/0000	0.00	0.01	
Instrument Total	1						0.00	0.01	
Portfolio Total	3						3,209,256.04	320,925,604.94	318,918,893.44

Monthly Market Portfolio

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

				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - PIMCO		PACIFIC INVESTMENT C			
				Instrument - EXFI		EXTERNAL MANAGED FI			
PIMCO - FIXED INCOME		0.0000	0.000	IF-PIMCO		00/00/0000	2,049,523.27	204,952,327.28	
PIMCO - LIQUIDITY		0.0000	0.000	IL-PIMCO		00/00/0000	163,411.80	16,341,180.10	
Instrument Total	2						2,212,935.07	221,293,507.38	
Portfolio Total	2						2,212,935.07	221,293,507.38	227,891,678.09

Monthly Market Portfolio

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

				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - OAKTREE OAKTREE CAPITAL MANA					
				Instrument - EXFI EXTERNAL MANAGED FI					
OAKTREE - FIXED INCOME		0.0000	0.000	IF-OAKTREE		00/00/0000	1,528,716.59	152,871,659.30	
OAKTREE - LIQUIDITY		0.0000	0.000	IL-OAKTREE		00/00/0000	107,377.12	10,737,712.56	
Instrument Total	2						1,636,093.71	163,609,371.86	
Portfolio Total	2						1,636,093.71	163,609,371.86	165,867,291.47

Monthly Market Portfolio

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

				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - SALOMON SALOMON BROS. ASSET					
				Instrument - EXFI EXTERNAL MANAGED FI					
SALOMON - FIXED INCOME		0.0000	0.000	IF-SALOMON		00/00/0000	1,896,238.63	189,623,863.52	
SALOMON - LIQUIDITY		0.0000	0.000	IL-SALOMON		00/00/0000	50,166.77	5,016,677.40	
Instrument Total	2						1,946,405.40	194,640,540.92	
Portfolio Total	2						1,946,405.40	194,640,540.92	221,547,151.36

Monthly Market Portfolio

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

Group - FIXED INCOME - EXTERNALLY MANAGED									
Portfolio - FIDELITY FIDELITY INVESTMENTS									
Instrument - EXFI EXTERNAL MANAGED FI									
FIDELITY - FIXED INCOME		0.0000	0.000	IF-FIDELIT		00/00/0000	1,932,740.35	193,274,035.71	
FIDELITY - LIQUIDITY		0.0000	0.000	IL-FIDELIT		00/00/0000	203,178.96	20,317,896.89	
FIDELITY-EQUITY		0.0000	0.000	IE-FIDELIT		00/00/0000	470.01	47,001.05	
Instrument Total	3						2,136,389.33	213,638,933.65	
Instrument -INTF INTERNATIONAL FUNDS									
SECURITY LENDING INCOME - EXT.		0.0000	0.000	SL-EXFI		00/00/0000	0.00	0.01	
Instrument Total	1						0.00	0.01	
Portfolio Total	4						2,136,389.33	213,638,933.66	234,864,081.29
Group Total	13					11,141,079.58 /	0.00	1,114,107,958.76	1,169,089,095.65

Monthly Market Portfolio

Portfolio ID		Par/Shares	Book Value	Market Value

Group - COMMON STOCK - INTERNALLY MANAGED				
LCA	LARGE-CAP CORE ANALY	53,434,811.50	1,644,938,326.05	2,037,877,681.30
LC1	LARGE-CAP GROWTH (F)	78,192,284.00	1,610,265,167.64	2,065,976,896.90
LCV	LARGE-CAP VALUE (F)	59,101,399.00	1,873,210,170.84	2,178,071,053.43
MCV	MID-CAP VALUE (F)	101,318,467.60	2,069,448,297.93	2,183,075,383.80
RMG	MID-CAP GROWTH (F)	56,030,255.36	1,527,669,810.13	1,882,313,372.44
LCP	LARGE-CAP PASSIVE (Q	246,875,213.00	7,470,414,266.63	9,876,097,057.35
QN1	QUANTITATIVE 1000 (Q	64,440,538.62	1,913,178,545.47	2,212,760,934.53
QN2	QUANTITATIVE 2000 (Q	64,150,248.25	1,042,611,196.89	1,254,597,286.85
1TR	INTERNAL 1000 TRANSI	18,247,340.00	612,564,808.87	701,406,338.29
2TR	RUSSELL TRANSITION 2	1,567,140.50	23,445,510.92	25,189,648.92
6TR	S&P600 TRANSITION	9,550.00	0.00	286.50
Group Total		0.00 /	743,367,247.83	19,787,746,101.37
Group - COMMON STOCK - EXTERNALLY MANAGED				
5GS	GOLDMAN SACHS - 1000	23,813,731.10	674,977,627.38	806,238,991.97
5IN	INTECH - 1000	10,324,806.05	289,137,287.89	331,912,301.05
6CH	CHARTWELL - 2000 VAL	5,209,704.76	68,551,597.70	76,877,417.43
6DG	DAVID J. GREENE - 20	10,442,315.55	78,165,624.97	81,627,778.07
6EA	EAGLE ASSET - 2000 C	3,385,414.09	66,472,573.32	77,064,206.98
6FT	FULLER & THALER - 20	7,880,516.92	51,099,439.37	62,821,788.21
6FC	FULLER THALER - 2000	8,450,545.01	86,737,594.76	105,924,655.35
6LC	LORD, ABBETT - 2000	13,307,368.16	170,898,675.57	200,513,315.13
6LA	LORD, ABBETT - 2000	14,815,986.25	165,703,999.10	201,893,435.62
6MA	M.A. WEATHERBIE - 20	9,311,352.17	122,363,007.27	153,156,356.35
6NC	NEXT CENTURY - 2000	3,465,935.13	47,570,067.52	66,521,092.71
Group Total		0.00 /	110,407,675.25	1,821,677,494.85
Group Total - COMMON STOCK		0.00 /	853,774,923.09	21,609,423,596.22

26,581,917,279.18

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
3M COMPANY	2.167	MMM	88579Y101Q	77.5000	145,500.00	9,192,284.80	11,276,250.00		
ABBOTT LABORATORIES	2.789	ABT	002824100Q	39.4300	315,286.00	10,191,818.68	12,431,726.98		
ADOBE SYSTEMS INC.	0.067	ADBE	00724F101Q	36.9600	233,082.00	4,452,989.83	8,614,710.72		
ADVANCE AUTO PARTS INC	0.000	AAP	00751Y106	43.4600	97,800.00	2,774,978.32	4,250,388.00		
AES CORP	0.000	AES	00130H105	15.8300	105,600.00	1,906,581.85	1,671,648.00		
AETNA INC.	0.042	AET	00817Y108	94.3100	79,000.00	3,875,414.46	7,450,490.00		
AFFILIATED COMPUTER SERVICES	0.000	ACS	008190100	59.1800	164,500.00	8,819,829.57	9,735,110.00		
AFLAC INC	0.947	AFL	001055102	46.4200	85,000.00	2,590,482.20	3,945,700.00		
AGILENT TECHNOLOGIES INC	0.000	A	00846U101	33.2900	394,200.00	12,064,986.08	13,122,918.00		
AGL RESOURCES INC	4.251	ATG	001204106	34.8100	13,400.00	408,480.84	466,454.00		
AIR PROD. & CHEM.	2.162	APD	009158106Q	59.1900	54,600.00	2,532,972.96	3,231,774.00		
ALBERTO CULVER CL-B	1.005	ACV	013068101Q	45.7500	55,000.00	2,526,492.58	2,516,250.00		
ALCOA INC.	2.029	AA	013817101Q	29.5700	299,700.00	8,357,886.22	8,862,129.00		
ALLEGHENY ENERGY INC.	5.434	AYE	017361106Q	31.6500	22,600.00	382,541.28	715,290.00		
ALLERGAN PHARMACEUTICALS INC.	0.370	AGN	018490102Q	107.9600	41,000.00	3,053,942.00	4,426,360.00		
ALLSTATE CORP	2.367	ALL	020002101Q	54.0700	213,400.00	7,632,523.52	11,538,538.00		
ALTRIA GROUP INC	4.282	MO	02209S103Q	74.7200	383,000.00	13,657,997.26	28,617,760.00		
AMEREN CORP.	4.957	AEE	023608102Q	51.2400	32,500.00	1,404,995.61	1,665,300.00		
AMERICAN AXLE & MFG HOLDINGS	3.273	AXL	024061103	18.3300	335,000.00	7,963,985.75	6,140,550.00		
AMERICAN EXPRESS CO.	0.932	AXP	025816109Q	51.4600	117,000.00	5,713,361.72	6,020,820.00		
AMERICAN INTL GROUP	0.879	AIG	026874107Q	68.2300	628,700.00	30,836,088.58	42,896,200.99		
AMERIPRISE FINANCIAL INC	1.073	AMP	03076C106	41.0000	180,400.00	6,130,810.48	7,396,400.00		
AMETEK INC.	0.564	AME	031100100Q	42.5400	51,800.00	1,209,075.99	2,203,572.00		
AMGEN INC	0.000	AMGN	031162100	78.8600	203,900.00	8,496,491.51	16,079,554.00		
ANALOG DEVICES	1.338	ADI	032654105	35.8700	376,900.00	16,302,768.32	13,519,403.00		
ANDRX GROUP	0.000	ADRX	034553107	16.4700	117,000.00	2,051,642.02	1,926,990.00		
ANNALY MORTGAGE MANAGEMENT	3.656	NLY	035710409	10.9400	19,000.00	332,976.36	207,860.00		
APACHE CORP.	0.583	APA	037411105	68.5200	100,261.00	5,232,462.02	6,869,883.72		
APPLEBEES INT'L. INC.	0.885	APPB	037899101	22.5900	134,000.00	3,647,469.33	3,027,060.00		
APPLIED MATERIALS INC.	0.668	AMAT	038222105	17.9400	13,100.00	267,735.75	235,014.00		
AQUA AMERICA INC	1.564	WTR	03836W103	27.3000	20,666.00	338,397.26	564,181.80		
ARCHER DANIELS MIDLAND CO	1.378	ADM	039483102Q	24.6600	127,600.00	2,213,421.04	3,146,616.00		
AT&T INC	5.430	T	00206R102Q	24.4900	556,300.00	17,784,681.11	13,623,787.00		
AUTOLIV, INC	2.818	ALV	052800109	45.4200	127,000.00	5,021,959.29	5,768,340.00		
AVON PRODUCTS	2.311	AVP	054303102Q	28.5500	82,000.00	2,125,344.15	2,341,100.00		
BAKER HUGHES CORP	0.855	BHI	057224107Q	60.7800	113,588.00	5,221,799.87	6,903,878.64		
BANK OF AMERICA CORP.	4.333	BAC	060505104Q	46.1500	763,300.00	24,962,327.33	35,226,295.00		
BANK OF NEW YORK CO, INC	2.637	BK	064057102Q	31.8500	347,000.00	10,064,494.35	11,051,950.00		
BAUSCH & LOMB INC	0.765	BOL	071707103Q	67.9000	36,000.00	2,717,444.51	2,444,400.00		

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
BAXTER INTL		1.545	BAX	071813109Q		37.6500	105,000.00	2,834,157.90	3,953,250.00
BECKMAN COULTER INC.		0.984	BEC	075811109		56.9000	10,200.00	715,113.53	580,380.00
BECTON DICKINSON & COMPANY		1.431	BDX	075887109Q		60.0800	42,600.00	1,500,211.32	2,559,408.00
BED BATH & BEYOND INC		0.000	BBBY	075896100		36.1500	50,000.00	1,938,315.00	1,807,500.00
BELLSOUTH		4.280	BLS	079860102Q		27.1000	311,700.00	9,997,869.05	8,447,070.00
BEMIS CO.		2.583	BMS	081437105Q		27.8700	102,300.00	2,525,437.23	2,851,101.00
BEST BUY COMPANY INC		0.736	BBY	086516101		43.4800	107,700.00	3,107,078.69	4,682,796.00
BIOGEN IDEC INC		0.000	BIIB	09062X103		45.3300	83,000.00	3,360,954.24	3,762,390.00
BIOMET INC.		0.683	BMET	090613100		36.5700	70,100.00	2,879,874.40	2,563,557.00
BOEING CO		1.708	BA	097023105Q		70.2400	147,200.00	6,713,221.48	10,339,328.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		24.4900	165,630.00	3,883,622.10	4,056,278.70
BRISTOL-MYERS SQUIBB		4.873	BMJ	110122108Q		22.9800	365,800.00	9,815,357.41	8,406,084.00
CANON INC - ADR		1.429	CAJ	138006309		58.8300	107,570.00	5,542,086.45	6,328,343.10
CAPITAL ONE FINANCIAL CORP.		0.123	COF	14040H105		86.4000	24,600.00	1,157,611.49	2,125,440.00
CARDINAL HEALTH INC.		0.349	CAH	14149Y108Q		68.7500	123,500.00	6,082,936.61	8,490,625.00
CAREMARK RX INC		0.000	CMX	141705103		51.7900	99,402.00	2,266,535.79	5,148,029.58
CARNIVAL CORP		1.870	CCL	143658300Q		53.4700	95,000.00	5,225,149.24	5,079,650.00
CATERPILLAR INC.		1.731	CAT	149123101Q		57.7700	219,600.00	7,552,362.46	12,686,292.00
CBS CORP. CL. B		0.858	CBS	124857202		32.6000	412,800.00	15,156,357.80	13,457,280.00
CENTERPOINT ENERGY INC		1.867	CNP	15189T107Q		12.8500	45,400.00	564,790.88	583,390.00
CENTURYTEL, INC.		0.723	CTL	156700106		33.1600	228,300.00	8,071,509.29	7,570,428.00
CEPHALON INC		0.000	CEPH	156708109		64.7400	19,000.00	816,483.50	1,230,060.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107		42.3700	37,000.00	1,669,703.90	1,567,690.00
CHEESECAKE FACTORY (THE)		0.000	CAKE	163072101		37.3900	52,200.00	1,611,938.54	1,951,758.00
CHEVRONTXACO CORP		3.170	CVX	166764100Q		56.7700	417,236.00	15,647,282.26	23,686,487.72
CHICO'S FAS INC		0.000	CHS	168615102		43.9300	134,000.00	2,783,878.06	5,886,620.00
CHUBB CORP		1.761	CB	171232101Q		97.6500	31,400.00	1,925,001.09	3,066,210.00
CINTAS CORP		0.777	CTAS	172908105		41.1800	177,700.00	7,210,626.58	7,317,686.00
CISCO SYSTEMS		0.000	CSCO	17275R102		17.1200	1,078,900.00	21,664,968.77	18,470,768.00
CITIGROUP INC.		3.626	C	172967101Q		48.5300	1,175,000.00	31,664,428.74	57,022,750.00
CLEAR CHANNEL COMMUNICATIONS		2.384	CCU	184502102		31.4500	149,400.00	6,156,794.03	4,698,630.00
COCA COLA CO.		2.778	KO	191216100Q		40.3100	341,300.00	15,389,391.85	13,757,803.00
COLGATE PALMOLIVE		2.114	CL	194162103Q		54.8500	87,000.00	3,804,968.99	4,771,950.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101		25.9600	662,000.00	19,832,582.79	17,185,520.00
CONOCOPHILLIPS		2.131	COP	20825C104Q		58.1800	299,102.00	9,906,126.76	17,401,754.36
CONSOLIDATED EDISON INC.		4.921	ED	209115104Q		46.3300	40,200.00	1,586,021.17	1,862,466.00
CONSTELLATION BRANDS INC-A		0.000	STZ	21036P108		26.2300	204,000.00	4,752,675.26	5,350,920.00
CONSTELLATION ENERGY GROUP INC		2.326	CEG	210371100Q		57.6000	28,000.00	1,090,001.20	1,612,800.00
COOPER COMPANIES INC.		0.117	COO	216648402		51.3000	6,700.00	499,514.74	343,710.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
COSTCO WHOLESALE CORP.		0.929	COST	22160K105		49.4700	53,000.00	2,055,606.08	2,621,910.00
COVANCE INC		0.000	CVD	222816100		48.5500	13,300.00	431,220.69	645,715.00
CVS CORP.		0.586	CVS	126650100Q		26.4200	190,000.00	3,223,873.91	5,019,800.00
CYTYC CORPORATION		0.000	CYTC	232946103		28.2300	18,600.00	460,766.64	525,078.00
D.R. HORTON INC.		1.119	DHI	23331A109		35.7300	57,000.00	2,027,005.50	2,036,610.00
DARDEN RESTAURANTS INC		1.028	DRI	237194105		38.8800	69,500.00	1,840,125.48	2,702,160.00
DAVITA INC.		0.000	DVA	23918K108		50.6400	16,600.00	677,964.14	840,624.00
DEAN FOODS CO		0.000	DF	242370104		37.6600	81,400.00	2,086,261.72	3,065,524.00
DELL INC		0.000	DELL	24702R101		29.9900	238,800.00	6,065,026.78	7,161,612.00
DENTSPLY INTERNATIONAL INC.		0.521	XRAY	249030107Q		53.6900	23,500.00	946,434.69	1,261,715.00
DEVON ENERGY CORPORATION		0.479	DVN	25179M103		62.5400	137,940.00	5,476,357.83	8,626,767.60
DISNEY (WALT) CO.		1.126	DIS	254687106Q		23.9700	589,000.00	14,730,950.11	14,118,330.00
DOLLAR GENERAL		0.943	DG	256669102		19.0700	110,000.00	2,421,650.00	2,097,700.00
DOMINION RESOURCES INC-VA		3.471	D	25746U109Q		77.2000	57,200.00	3,438,481.30	4,415,840.00
DONALDSON CO INC		1.006	DCI	257651109		31.8000	47,700.00	831,715.09	1,516,860.00
DOVER CORP.		1.679	DOV	260003108Q		40.4900	71,300.00	2,615,569.15	2,886,937.00
DOW CHEMICAL CO		3.058	DOW	260543103Q		43.8200	205,200.00	7,032,882.38	8,991,864.00
DTE ENERGY COMPANY		4.769	DTE	233331107Q		43.1900	29,000.00	1,148,274.23	1,252,510.00
DUKE ENERGY CORPORATION		4.517	DUK	264399106Q		27.4500	153,500.00	3,829,931.85	4,213,575.00
DYNEGY INC		6.198	DYN	26816Q101		4.8400	47,100.00	257,080.22	227,964.00
E I DUPONT DE NEM.		3.482	DD	263534109Q		42.5000	152,200.00	7,294,221.09	6,468,500.00
EBAY INC		0.000	EBAY	278642103		43.2500	135,800.00	4,112,426.32	5,873,350.00
ECHOSTAR COMMUNICATIONS - A		0.000	DISH	278762109		27.1700	141,900.00	4,331,722.58	3,855,423.00
EDISON INTERNATIONAL		2.476	EIX	281020107Q		43.6100	53,900.00	1,167,100.20	2,350,579.00
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101		33.5100	271,000.00	8,601,616.53	9,081,210.00
ELI LILLY & COMPANY		2.827	LLY	532457108Q		56.5900	212,600.00	10,542,498.11	12,031,034.00
EMC CORP		0.000	EMC	268648102		13.6200	587,600.00	8,249,328.12	8,003,112.00
EMERSON ELECTRIC CO		2.382	EMR	291011104Q		74.7000	70,200.00	3,581,266.09	5,243,940.00
ENERGEN CORP.		1.101	EGN	29265N108		36.3200	12,000.00	416,522.40	435,840.00
ENERGY EAST CORP.		5.087	EAS	29266M109		22.8000	24,300.00	551,712.28	554,040.00
ENGELHARD CORP.		1.592	EC	292845104Q		30.1500	30,000.00	904,650.00	904,500.00
ENTERGY CORP.		3.146	ETR	29364G103Q		68.6500	35,100.00	2,041,381.23	2,409,615.00
EQUITABLE RESOURCES INC		2.289	EQT	294549100		36.6900	20,600.00	438,314.72	755,814.00
EXELON CORP		3.010	EXC	30161N101Q		53.1400	110,300.00	3,539,110.08	5,861,342.00
EXPEDIA INC		0.000	EXPE	30212P105		23.9600	29,454.50	1,662,126.22	705,729.82
EXXON MOBIL CORPORATION		2.065	XOM	30231G102Q		56.1700	1,164,000.00	32,514,538.72	65,381,880.00
FAMILY DOLLAR STORES		1.532	FDO	307000109Q		24.7900	82,000.00	2,122,176.40	2,032,780.00
FED. NATL. MTG. ASSN.		2.130	FNM	313586109Q		48.8100	346,300.00	18,788,597.41	16,902,903.00
FEDEX CORPORATION		0.309	FDX	31428X106		103.3900	49,000.00	3,074,125.32	5,066,110.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
FIRST ENERGY CORP.		3.674	FE	337932107Q		48.9900	74,800.00	2,865,117.09	3,664,452.00
FISHER SCIENTIFIC INT'L.		0.000	FSH	338032204		61.8600	51,900.00	3,307,614.55	3,210,534.00
FLUOR CORP		0.828	FLR	343412102		77.2600	27,100.00	1,211,907.71	2,093,746.00
FMC TECHNOLOGIES INC		0.000	FTI	30249U101		42.9200	60,947.00	1,941,976.64	2,615,845.24
FOREST LABORATORIES INC.		0.000	FRX	345838106		40.6800	105,000.00	3,967,017.00	4,271,400.00
FORTUNE BRANDS INC.		1.845	FO	349631101Q		78.0200	47,000.00	3,540,337.86	3,666,940.00
FPL GROUP INC.		3.416	FPL	302571104Q		41.5600	82,800.00	2,707,203.60	3,441,168.00
FREEPORT MCMORAN CLASS B		2.323	FCX	35671D857		53.8000	31,100.00	874,797.37	1,673,180.00
FRIEDMAN BILLINGS RAMSEY -A		8.080	FBR	358434108		9.9000	23,000.00	451,120.95	227,700.00
GANNETT INC		1.915	GCI	364730101Q		60.5700	71,500.00	5,236,625.05	4,330,755.00
GAP INC		1.020	GPS	364760108Q		17.6400	99,700.00	2,032,130.66	1,758,708.00
GENENTECH INC.		0.000	DNA	368710406		92.5000	66,000.00	2,717,600.82	6,105,000.00
GENERAL DYNAMICS CORP.		1.402	GD	369550108Q		114.0500	72,400.00	6,053,626.42	8,257,220.00
GENERAL ELECTRIC CO		2.853	GE	369604103Q		35.0500	2,086,200.00	49,045,654.73	73,121,310.00
GENERAL MILLS INC		2.757	GIS	370334104Q		49.3200	49,400.00	2,191,735.87	2,436,408.00
GENZYME CORP. GEN. DIV.		0.000	GENZ	372917104		70.7800	36,000.00	2,115,406.80	2,548,080.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		52.6300	54,100.00	1,116,196.81	2,847,283.00
GLOBAL SANTAFE CORP.		1.246	GSF	G3930E101		48.1500	73,088.00	3,014,586.59	3,519,187.20
GOLDEN WEST FINANCIAL CORP		0.484	GDW	381317106Q		66.0000	115,000.00	6,498,540.20	7,590,000.00
GOLDMAN SACHS GROUP INC		0.783	GS	38141G104		127.7100	17,000.00	1,437,872.54	2,171,070.00
GUIDANT CORP.		0.617	GDT	401698105Q		64.7500	53,100.00	2,278,410.76	3,438,225.00
H & R BLOCK INC.		2.036	HRB	093671105Q		24.5500	214,400.00	5,121,308.87	5,263,520.00
HALLIBURTON COMPANY		0.807	HAL	406216101Q		61.9600	83,900.00	2,517,539.17	5,198,444.00
HARLEY-DAVIDSON INC		1.398	HDI	412822108Q		51.4900	229,500.00	10,574,392.56	11,816,955.00
HARRAH'S ENTERTAINMENT INC.		2.033	HET	413619107		71.2900	29,900.00	1,794,543.41	2,131,571.00
HAWAIIAN ELECTRIC INDS		4.787	HE	419870100		25.9000	53,400.00	1,425,778.90	1,383,060.00
HCA INC		1.188	HCA	404119109		50.5000	137,800.00	5,597,893.78	6,958,900.00
HEINZ H. J. CO.		3.558	HNZ	423074103Q		33.7200	69,100.00	2,540,506.42	2,330,052.00
HENRY SCHEIN INC		0.000	HSIC	806407102		43.6400	14,800.00	499,152.05	645,872.00
HERSHEY FOODS CORP.		1.773	HSY	427866108Q		55.2500	74,000.00	3,766,798.70	4,088,500.00
HEWLETT-PACKARD CO		1.117	HPQ	428236103Q		28.6300	854,000.00	18,906,235.12	24,450,020.00
HILTON HOTELS CORP.		0.663	HLT	432848109Q		24.1100	61,000.00	1,357,835.76	1,470,710.00
HOME DEPOT INC.		0.988	HD	437076102Q		40.4800	362,500.00	9,916,415.73	14,674,000.00
HONEYWELL INTERNATIONAL INC		2.214	HON	438516106Q		37.2500	214,000.00	8,199,121.99	7,971,500.00
IAC/INTERACTIVE CORP		0.000	IACI	44919P300		28.3100	29,454.00	413,677.73	833,842.74
IMCLONE SYSTEMS		0.000	IMCL	45245W109		34.2400	32,000.00	992,572.80	1,095,680.00
INAMED CORP		0.000	IMDC	453235103		87.6800	5,900.00	278,640.28	517,312.00
INSIGHT ENTERPRISES INC.		0.000	NSIT	45765U103		19.6100	547,800.00	10,414,387.51	10,742,358.00
INTEL CORP.		1.282	INTC	458140100Q		24.9600	1,019,700.00	22,989,233.04	25,451,712.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
INTERNATIONAL PAPER		2.975	IP	460146103Q		33.6100	99,100.00	3,690,325.17	3,330,751.00
INTL BUS MACH CORP		0.973	IBM	459200101Q		82.2000	371,500.00	27,845,595.48	30,537,300.00
J C PENNEY INC		0.899	JCP	708160106Q		55.6000	92,000.00	2,622,949.62	5,115,200.00
JACOBS ENGINEERING GROUP		0.000	JEC	469814107		67.8700	25,757.00	1,240,121.95	1,748,127.59
JOHNSON & JOHNSON		2.196	JNJ	478160104Q		60.1000	545,800.00	18,958,945.12	32,802,580.00
JPMORGAN CHASE & CO.		3.426	JPM	46625H100Q		39.6900	911,600.00	30,912,184.82	36,181,404.00
KELLOGG CO.		2.568	K	487836108Q		43.2200	95,700.00	3,626,245.08	4,136,154.00
KIMBERLY-CLARK CORP		3.017	KMB	494368103Q		59.6500	78,000.00	4,537,397.23	4,652,700.00
KINETIC CONCEPTS INC		0.000	KCI	49460W208		39.7600	29,400.00	1,276,144.27	1,168,944.00
KOHL'S CORP		0.000	KSS	500255104		48.6000	156,600.00	7,561,391.53	7,610,760.00
KRAFT FOODS INC - A		3.269	KFT	50075N104		28.1400	43,000.00	1,357,882.13	1,210,020.00
KROGER CO.		0.000	KR	501044101		18.8800	127,300.00	2,183,840.06	2,403,424.00
LABORATORY CRP OF AMER HLDGS		0.000	LH	50540R409		53.8500	73,000.00	3,500,264.45	3,931,050.00
LAFARGE NORTH AMERICA INC.		1.744	LAF	505862102		55.0200	18,500.00	713,687.71	1,017,870.00
LAZARD LTD CL. A		0.890	LAZ	G54050102		31.9000	190,000.00	4,389,266.00	6,061,000.00
LEGGETT & PLATT INC		2.787	LEG	524660107		22.9600	100,000.00	1,914,050.00	2,296,000.00
LINCARE HOLDINGS INC.		0.000	LNCR	532791100		41.9100	24,104.00	1,004,554.23	1,010,198.64
LIVE NATION		0.000	LYV	538034109		13.1000	18,675.00	269,936.62	244,642.50
LOWE'S COS		0.360	LOW	548661107Q		66.6600	101,500.00	2,565,420.46	6,765,990.00
LYONDELL CHEMICAL COMPANY		3.778	LYO	552078107Q		23.8200	60,000.00	1,815,433.50	1,429,200.00
MACROVISION CORP		0.000	MVSN	555904101		16.7300	467,300.00	10,505,010.34	7,817,929.00
MARSH & MCLENNAN COS.		2.141	MMC	571748102Q		31.7600	380,400.00	12,426,788.04	12,081,504.00
MASCO CORP.		2.649	MAS	574599106Q		30.1900	75,000.00	2,318,795.00	2,264,250.00
MASSEY ENERGY CO		0.422	MEE	576206106Q		37.8700	22,200.00	442,138.86	840,714.00
MBIA INC.		1.861	MBI	55262C100Q		60.1600	22,000.00	1,334,971.00	1,323,520.00
MBNA CORP		2.062	KRB	55262L100Q		27.1500	133,300.00	3,178,117.28	3,619,095.00
MCCORMICK & CO		2.328	MKC	579780206Q		30.9200	22,000.00	761,719.65	680,240.00
MCDONALDS CORPORATION		1.987	MCD	580135101Q		33.7200	271,400.00	8,096,114.17	9,151,608.00
MDC HOLDINGS INC		1.613	MDC	552676108		61.9800	18,000.00	1,391,747.40	1,115,640.00
MDU RESOURCES GROUP		2.321	MDU	552690109		32.7400	19,400.00	469,962.54	635,156.00
MEDCO HEALTH SOLUTIONS INC		0.000	MHS	58405U102		55.8000	89,000.00	3,121,927.05	4,966,200.00
MEDTRONIC INC		0.668	MDT	585055106Q		57.5700	276,000.00	10,124,120.99	15,889,320.00
MERCK & CO INC		4.778	MRK	589331107Q		31.8100	339,800.00	13,827,370.00	10,809,038.00
MERRILL LYNCH & CO. INC.		1.181	MER	590188108Q		67.7300	404,900.00	17,849,546.49	27,423,877.00
MICROSOFT CORP.		1.376	MSFT	594918104		26.1500	2,273,000.00	57,814,194.88	59,438,949.99
MILLIPORE CORPORATION		0.666	MIL	601073109Q		66.0400	8,200.00	279,110.85	541,528.00
MOHAWK INDUSTRIES INC.		0.000	MHK	608190104		86.9800	30,500.00	1,987,561.73	2,652,890.00
MOLSON COORS BREWING CO		1.910	TAP	60871R209Q		66.9900	30,000.00	1,904,261.27	2,009,700.00
MORGAN STANLEY DEAN WITTER & C		1.903	MS	617446448Q		56.7400	357,900.00	16,749,796.01	20,307,246.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
MOTOROLA INC	0.708	MOT		620076109Q		22.5900	727,300.00	12,589,953.61	16,429,707.00
MYLAN LABS	1.202	MYL		628530107Q		19.9600	100,000.00	1,789,566.50	1,996,000.00
NATIONAL FUEL & GAS	3.719	NFG		636180101Q		31.1900	11,900.00	315,662.39	371,161.00
NEKTAR THERAPEUTICS	0.000	NKTR		640268108		16.4600	25,000.00	415,852.50	411,500.00
NEWELL RUBBERMAID INC.	3.532	NWL		651229106Q		23.7800	50,000.00	1,080,212.91	1,189,000.00
NEWMONT MNG. CORP. HLDG CO	0.749	NEM		651639106Q		53.4000	69,600.00	2,540,507.77	3,716,640.00
NEWS CORP INC-CL A	0.900	NWS.A		65248E104		15.5500	187,740.00	3,116,186.89	2,919,357.00
NEXTEL PARTNERS INC	0.000	NXTP		65333F107		27.9400	20,500.00	412,861.13	572,770.00
NIKE INC. -CL B	1.428	NKE		654106103Q		86.7900	8,100.00	526,406.40	702,999.00
NORDSTROM INC	0.909	JWN		655664100Q		37.4000	81,200.00	1,570,871.56	3,036,880.00
NORTH FORK BANK	3.655	NFB		659424105		27.3600	530,000.00	13,762,902.29	14,500,800.00
NRG ENERGY INC.	0.000	NRG		629377508		47.1200	13,100.00	324,744.78	617,272.00
O'REILLY AUTOMOTIVE INC.	0.000	ORLY		686091109		32.0100	72,600.00	991,328.09	2,323,926.00
OMNICARE INC.	0.157	OCR		681904108		57.2200	28,300.00	869,500.38	1,619,326.00
OMNIVISION TECHNOLOGIES INC	0.000	OVTI		682128103		19.9600	622,700.00	9,962,024.35	12,429,092.00
ONEOK INC.	4.205	OKE		682680103Q		26.6300	16,900.00	437,461.68	450,047.00
ORACLE SYS. CORP.	0.000	ORCL		68389X105		12.2100	11,500.00	114,506.09	140,415.00
OSHKOSH TRUCK CORPORATION	0.605	OSK		688239201		44.5900	50,328.00	1,633,532.20	2,244,125.52
OSI PHARMACEUTICALS INC	0.000	OSIP		671040103		28.0400	19,313.00	845,688.60	541,536.52
PACIFIC GAS & ELEC. CO.	3.556	PCG		69331C108Q		37.1200	65,200.00	1,777,496.44	2,420,224.00
PARKER-HANNIFIN CORP.	1.394	PH		701094104Q		65.9600	41,500.00	1,908,446.58	2,737,340.00
PDL BIOPHARMA INC.	0.000	PDLI		69329Y104		28.4200	31,000.00	560,132.80	881,020.00
PEPSICO INC.	1.760	PEP		713448108Q		59.0800	304,000.00	9,853,145.88	17,960,320.00
PERKIN ELMER INC	1.188	PKI		714046109Q		23.5600	21,000.00	362,758.91	494,760.00
PFIZER INC.	4.116	PFE		717081103Q		23.3200	1,268,700.00	27,890,089.53	29,586,084.00
PLUM CREEK TIMBER CO INC	4.216	PCL		729251108		36.0500	30,500.00	957,168.29	1,099,525.00
POLO RALPH LAUREN CORP	0.356	RL		731572103		56.1400	20,300.00	736,617.76	1,139,642.00
PPL CORPORATION	3.401	PPL		69351T106Q		29.4000	95,200.00	2,418,807.28	2,798,880.00
PRAXAIR INC.	1.359	PX		74005P104Q		52.9600	61,700.00	1,566,028.60	3,267,632.00
PRECISION CASTPARTS CORP	0.231	PCP		740189105		51.8100	41,600.00	1,131,754.31	2,155,296.00
PROCTER & GAMBLE CO	1.935	PG		742718109Q		57.8800	606,007.00	20,760,733.27	35,075,685.16
PROGRESS ENERGY, INC	5.510	PGN		743263105Q		43.9200	64,300.00	2,702,412.53	2,824,056.00
PUBLIC SVC ENTERPRISES	3.447	PEG		744573106Q		64.9700	39,400.00	1,498,402.95	2,559,818.00
PUGET ENERGY INC	4.897	PSD		745310102Q		20.4200	16,500.00	368,234.01	336,930.00
PULTE HOMES, INC.	0.406	PHM		745867101Q		39.3600	80,000.00	1,710,825.91	3,148,800.00
QUALCOMM INC	0.835	QCOM		747525103		43.0800	301,000.00	6,871,913.70	13,001,544.00
QUESTAR CORP	1.188	STR		748356102Q		75.7000	13,700.00	515,143.73	1,037,090.00
RAYONIER INC.	4.148	RYN		754907103Q		39.8500	12,300.00	284,508.75	490,155.00
REEBOK INTERNATIONAL LTD.	0.515	RBK		758110100Q		58.2300	42,100.00	1,323,895.36	2,451,483.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
RENAISSANCERE HOLDINGS LTD		1.813	RNR	G7496G103		44.1100	50,000.00	1,927,500.00	2,205,500.00
RESMED INC		0.000	RMD	761152107		38.3100	11,000.00	216,105.95	421,410.00
ROCKWELL AUTOMATION INC		1.521	ROK	773903109Q		59.1600	94,139.00	4,169,743.78	5,569,263.24
ROCKWELL COLLINS		1.032	COL	774341101		46.4700	53,650.00	1,775,837.38	2,493,115.50
ROHM & HAAS CO		2.395	ROH	775371107Q		48.4200	100,100.00	3,751,051.31	4,846,842.00
ROSS STORES INC		0.830	ROST	778296103		28.9000	97,000.00	2,808,923.76	2,803,300.00
RYLAND GROUP INC		0.665	RYL	783764103		72.1300	44,700.00	1,817,812.93	3,224,211.00
SAFEWAY INC		0.845	SWY	786514208		23.6600	139,000.00	2,803,528.40	3,288,740.00
SARA LEE CORP.		4.179	SLE	803111103Q		18.9000	2,400.00	48,621.93	45,360.00
SCHERING-PLOUGH		1.055	SGP	806605101Q		20.8500	331,700.00	6,582,756.07	6,915,945.00
SEMPRA ENERGY		2.587	SRE	816851109		44.8400	34,400.00	1,008,419.04	1,542,496.00
SERVICEMASTER COMPANY		3.682	SVM	81760N109		11.9500	330,000.00	3,979,672.71	3,943,500.00
SHERWIN-WILLIAMS CO		1.805	SHW	824348106Q		45.4200	51,900.00	1,562,763.21	2,357,298.00
SIGMA-ALDRICH		1.200	SIAL	826552101Q		63.2900	18,900.00	957,851.05	1,196,181.00
SOUTHERN CO		4.315	SO	842587107Q		34.5300	22,200.00	625,286.79	766,566.00
SPRINT NEXTEL CORP		0.428	S	852061100Q		23.3600	466,746.00	9,314,618.07	10,903,186.56
ST JUDE MED. INC.		0.000	STJ	790849103		50.2000	60,600.00	1,090,635.38	3,042,120.00
ST PAUL TRAVELERS COS INC		2.059	STA	792860108Q		44.6700	433,800.00	15,879,902.81	19,377,846.00
STAPLES INC		0.735	SPLS	855030102		22.7100	220,050.00	3,077,121.21	4,997,335.50
STARWOOD RESORTS		1.315	HOT	85590A203		63.8600	33,200.00	1,495,043.88	2,120,152.00
STATION CASINOS INC		1.474	STN	857689103		67.8000	62,000.00	3,899,675.83	4,203,600.00
STRYKER CORP.		0.247	SYK	863667101		44.4300	99,000.00	3,674,410.83	4,398,570.00
SYMANTEC CORP		0.000	SYMC	871503108		17.5000	563,626.00	12,637,651.59	9,863,455.00
TALBOTS INC		1.725	TLB	874161102Q		27.8200	93,300.00	2,555,729.68	2,595,606.00
TARGET CORP		0.727	TGT	87612E106Q		54.9700	88,900.00	2,622,910.47	4,886,833.00
TECO ENERGY		4.423	TE	872375100Q		17.1800	33,400.00	463,472.57	573,812.00
TEMPLE-INLAND INC.		2.006	TIN	879868107Q		44.8500	20,000.00	795,000.00	897,000.00
TENET HEALTHCARE CORP		0.000	THC	88033G100		7.6600	80,000.00	895,467.00	612,800.00
TEXAS INSTRS INC		0.374	TXN	882508104Q		32.0700	825,500.00	22,995,337.53	26,473,785.00
TEXTRON INC.		1.818	TXT	883203101Q		76.9800	81,600.00	5,407,660.79	6,281,568.00
THE ST. JOE COMPANY		0.952	JOE	790148100		67.2200	6,000.00	334,189.23	403,320.00
THERMO ELECTRON CORP.		0.000	TMO	883556102		30.1300	27,300.00	679,667.61	822,549.00
TIME WARNER INC.		1.146	TWX	887317105		17.4400	1,129,300.00	29,094,381.41	19,694,992.00
TRANSOCEAN SEDCO FOREX INC.		0.172	RIG	G90078109		69.6900	55,253.00	3,025,527.61	3,850,581.57
TXU CORPORATION		3.287	TXU	873168108Q		50.1900	78,200.00	1,560,933.08	3,924,858.00
TYCO INTERNATIONAL LTD		1.386	TYC	902124106Q		28.8600	160,600.00	5,146,907.73	4,634,916.00
UGI CORP		3.276	UGI	902681105		20.6000	16,800.00	338,885.38	346,080.00
UNITED TECHNOLOGIES		1.574	UTX	913017109Q		55.9100	195,200.00	6,990,802.21	10,913,632.00
UNITEDHEALTH GROUP INC		0.024	UNH	91324P102A		62.1400	219,600.00	3,754,747.71	13,645,944.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
US BANCORP		4.416	USB	902973304		29.8900	791,000.00	21,269,311.65	23,642,990.00
V F CORP		2.096	VFC	918204108Q		55.3400	54,000.00	3,159,514.10	2,988,360.00
VALERO ENERGY CORP.		0.387	VLO	91913Y100Q		51.6000	159,788.00	4,084,403.42	8,245,060.80
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105		50.3400	22,700.00	877,150.29	1,142,718.00
VECTREN CORPORATION		4.491	VVC	92240G101		27.1600	12,600.00	310,627.96	342,216.00
VERIZON COMMUNICATIONS		5.378	VZ	92343V104Q		30.1200	528,400.00	21,026,174.24	15,915,408.00
VODAFONE GROUP PLC-ADR		3.539	VOD	92857W100		21.4700	231,000.00	6,235,845.00	4,959,570.00
VULCAN MATERIALS CO		1.712	VMC	929160109		67.7500	17,800.00	718,520.88	1,205,950.00
WACHOVIA CORP.		3.859	WB	929903102Q		52.8600	392,000.00	17,318,554.49	20,721,120.00
WAL MART STORES INC		1.282	WMT	931142103Q		46.8000	447,900.00	14,649,096.02	20,961,720.00
WALGREEN CO.		0.587	WAG	931422109Q		44.2600	134,500.00	3,009,147.79	5,952,970.00
WATERS CORPORATION		0.000	WAT	941848103		37.8000	19,900.00	953,641.53	752,220.00
WELLPOINT INC.		0.000	WLP	94973V107		79.7900	111,000.00	5,016,595.97	8,856,690.00
WELLS FARGO COMPANY		3.310	WFC	949746101		62.8300	191,500.00	7,329,145.28	12,031,945.00
WERNER ENTERPRISES INC		0.812	WERN	950755108		19.7000	224,300.00	4,734,795.18	4,418,710.00
WEYERHAEUSER CO.		3.014	WY	962166104Q		66.3400	37,300.00	2,173,955.91	2,474,482.00
WILLIAMS COS. INC.		1.294	WMB	969457100Q		23.1700	185,168.00	3,374,189.96	4,290,342.56
WISCONSIN ENERGY CORP.		2.252	WEC	976657106Q		39.0600	19,700.00	591,878.96	769,482.00
WRIGLEY WM JR CO		1.684	WWY	982526105Q		66.4900	27,800.00	1,439,051.13	1,848,422.00
WYETH		2.170	WYE	983024100Q		46.0700	271,800.00	10,328,408.63	12,521,826.00
XCEL ENERGY INC		4.658	XEL	98389B100Q		18.4600	66,100.00	1,256,276.47	1,220,206.00
XL CAPITAL LTD - CLASS A		2.968	XL	G98255105		67.3800	127,000.00	9,079,020.81	8,557,260.00
XM SATELLITE RADIO HOLD-CL A		0.000	XMSR	983759101		27.2800	145,600.00	4,972,088.95	3,971,968.00
YAHOO INC		0.000	YHOO	984332106		39.1800	3,100.00	87,729.16	121,458.00
Instrument Total	297						52,969,150.50	1,631,635,854.23	2,020,853,796.56
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
APARTMENT INVT & MGMT		6.337	AIV	03748R101		37.8700	10,400.00	370,086.59	393,848.00
ARCHSTONE COMMUNITIES		4.153	ASN	039583109Q		41.8900	14,400.00	405,174.54	603,216.00
DEVELOPERS DIVERSIFIED RE		4.593	DDR	251591103Q		47.0200	16,900.00	633,328.10	794,638.00
EQUITY OFFICE PROP		6.594	EOP	294741103		30.3300	45,900.00	1,263,172.39	1,392,147.00
GENERAL GROWTH PROP		3.490	GGP	370021107Q		46.9900	18,400.00	482,612.85	864,616.00
HEALTH CARE PPTY INV		6.572	HCP	421915109		25.5600	21,700.00	564,577.35	554,652.00
HEALTH CARE REIT INC		7.315	HCN	42217K106		33.9000	8,500.00	291,878.13	288,150.00
HOSPITALITY PROPERTIES		7.281	HPT	44106M102		40.1000	11,200.00	417,303.23	449,120.00
HOST MARRIOTT CORP		2.533	HMT	44107P104		18.9500	57,900.00	692,478.95	1,097,205.00
HRPT PROPERTIES TRUST		8.115	HRP	40426W101		10.3500	29,500.00	304,993.04	305,325.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - REIT REAL ESTATE INVESTMENT TRUST									
ISTAR FINANCIAL INC	8.218	SFI		45031U101		35.6500	18,100.00	712,187.73	645,265.00
KIMCO REALTY CORP	4.114	KIM		49446R109Q		32.0800	32,400.00	719,225.47	1,039,392.00
LIBERTY PROPERTY TRUST	5.741	LRY		531172104Q		42.8500	14,000.00	532,796.31	599,900.00
MACERICH CO	4.051	MAC		554382101		67.1400	9,700.00	512,914.77	651,258.00
MACK-CALI RE CORP.	5.833	CLI		554489104		43.2000	10,000.00	368,432.58	432,000.00
MILLS CORP.	5.984	MLS		601148109		41.9400	8,800.00	428,570.33	369,072.00
NEW PLAN EXCEL RE TRUST	5.392	NXL		648053106Q		23.1800	16,600.00	402,391.30	384,788.00
PROLOGIS TRUST	3.167	PLD		743410102Q		46.7200	40,161.00	1,255,947.26	1,876,321.92
RECKSON ASSOCIATES RE	4.719	RA		75621K106Q		35.9800	12,500.00	392,507.39	449,750.00
REGENCY CENTERS CORP	2.948	REG		758849103		58.9500	6,400.00	283,207.76	377,280.00
SIMON PROP GROUP INC.	3.134	SPG		828806109Q		76.6300	14,001.00	630,134.83	1,072,896.63
TRIZEC PROPERTIES INC	3.490	TRZ		89687P107		22.9200	5,700.00	86,848.22	130,644.00
VENTAS INC.	4.497	VTR		92276F100		32.0200	13,900.00	336,098.75	445,078.00
VORNADO REALTY TRUST	3.833	VNO		929042109		83.4700	15,900.00	815,842.95	1,327,173.00
WEINGARTEN RE INVST	3.779	WRI		948741103		37.8100	12,699.00	399,761.00	480,149.19
Instrument Total	25						465,661.00	13,302,471.82	17,023,884.74
Portfolio Total	322						53,434,811.50	1,644,938,326.05	2,037,877,681.30

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LC1 LARGE-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
3M COMPANY		2.167	MMM	88579Y101Q		77.5000	100,500.00	5,645,203.68	7,788,750.00
ABBOTT LABORATORIES		2.789	ABT	002824100Q		39.4300	170,000.00	5,474,457.44	6,703,100.00
ABERCROMBIE & FITCH CO		1.073	ANF	002896207		65.1800	49,400.00	2,460,262.60	3,219,892.00
ADTRAN INC.		1.210	ADTN	00738A106		29.7400	110,400.00	2,509,737.29	3,283,296.00
AES CORP		0.000	AES	00130H105		15.8300	90,000.00	1,624,927.69	1,424,700.00
AETNA INC.		0.042	AET	00817Y108		94.3100	72,600.00	1,734,020.00	6,846,906.00
AFLAC INC		0.947	AFL	001055102		46.4200	76,200.00	2,318,698.31	3,537,204.00
AIR PROD. & CHEM.		2.162	APD	009158106Q		59.1900	65,700.00	3,047,917.99	3,888,783.00
ALCOA INC.		2.029	AA	013817101Q		29.5700	141,200.00	3,936,936.74	4,175,284.00
ALLERGAN PHARMACEUTICALS INC.		0.370	AGN	018490102Q		107.9600	66,200.00	4,917,464.77	7,146,952.00
ALLSTATE CORP		2.367	ALL	020002101Q		54.0700	180,400.00	6,445,058.67	9,754,228.00
ALLTEL CORP		2.440	AT	020039103Q		63.1000	140,000.00	7,724,794.00	8,834,000.00
ALTRIA GROUP INC		4.282	MO	02209S103Q		74.7200	362,300.00	12,919,654.46	27,071,056.00
AMBAC FINANCIAL GROUP INC.		0.778	ABK	023139108Q		77.0600	15,600.00	1,043,053.40	1,202,136.00
AMERICAN AXLE & MFG HOLDINGS		3.273	AXL	024061103		18.3300	75,000.00	1,882,140.00	1,374,750.00
AMERICAN ELECTRIC POWER		3.990	AEP	025537101Q		37.0900	57,900.00	1,889,235.71	2,147,511.00
AMERICAN EXPRESS CO.		0.932	AXP	025816109Q		51.4600	143,600.00	4,690,718.64	7,389,656.00
AMERICAN INTL GROUP		0.879	AIG	026874107Q		68.2300	344,300.00	16,257,111.45	23,491,589.00
AMERICAN TOWER CORP		0.000	AMT	029912201		27.1000	64,800.00	921,500.77	1,756,080.00
AMERIPRISE FINANCIAL INC		1.073	AMP	03076C106		41.0000	28,720.00	667,970.27	1,177,520.00
AMGEN INC		0.000	AMGN	031162100		78.8600	141,900.00	4,996,352.89	11,190,234.00
AMR CORP.		0.000	AMR	001765106		22.2300	1,870,000.00	18,988,991.54	41,570,100.00
ANADARKO PETROLEUM CORP		0.759	APC	032511107Q		94.7500	91,700.00	4,730,340.79	8,688,575.00
ANHEUSER-BUSCH		2.514	BUD	035229103Q		42.9600	87,400.00	3,376,595.66	3,754,704.00
APACHE CORP.		0.583	APA	037411105		68.5200	114,100.00	4,367,022.28	7,818,132.00
APPLE COMPUTER INC.		0.000	AAPL	037833100		71.8900	70,600.00	857,484.27	5,075,434.00
APPLIED MATERIALS INC.		0.668	AMAT	038222105		17.9400	262,000.00	5,190,683.32	4,700,280.00
ARCHER DANIELS MIDLAND CO		1.378	ADM	039483102Q		24.6600	164,600.00	2,855,243.76	4,059,036.00
AT&T INC		5.430	T	00206R102Q		24.4900	203,300.00	6,500,126.43	4,978,817.00
ATMEL CORP		0.000	ATML	049513104		3.0900	622,200.00	3,016,917.04	1,922,598.00
AVNET INC.		1.253	AVT	053807103Q		23.9400	130,800.00	2,301,154.12	3,131,352.00
AVON PRODUCTS		2.311	AVP	054303102Q		28.5500	174,322.00	4,799,238.69	4,976,893.10
BAKER HUGHES CORP		0.855	BHI	057224107Q		60.7800	113,100.00	4,855,365.41	6,874,218.00
BANK OF AMERICA CORP.		4.333	BAC	060505104Q		46.1500	618,400.00	17,572,551.67	28,539,160.00
BANK OF NEW YORK CO, INC		2.637	BK	064057102Q		31.8500	126,700.00	3,911,021.69	4,035,395.00
BARD C. R. INC.		0.788	BCR	067383109Q		65.9200	42,900.00	2,825,431.31	2,827,968.00
BB&T CORPORATION		3.626	BBT	054937107		41.9100	91,400.00	3,103,019.36	3,830,574.00
BEA SYSTEMS INC		0.000	BEAS	073325102		9.4000	480,000.00	4,110,927.84	4,512,000.00
BEAR STEARNS COMPANIES INC		0.969	BSC	073902108		115.5300	68,810.00	5,582,400.48	7,949,619.31

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - LC1 LARGE-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
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BECKMAN COULTER INC.	0.984	BEC		075811109		56.9000	163,000.00	9,740,672.99	9,274,700.00
BECTON DICKINSON & COMPANY	1.431	BDX		075887109Q		60.0800	39,400.00	1,386,920.09	2,367,152.00
BED BATH & BEYOND INC	0.000	BBBY		075896100		36.1500	44,200.00	1,276,558.33	1,597,830.00
BELLSOUTH	4.280	BLS		079860102Q		27.1000	578,500.00	16,993,566.90	15,677,350.00
BEST BUY COMPANY INC	0.736	BBY		086516101		43.4800	109,800.00	3,159,460.04	4,774,104.00
BJ SERVICES CO	0.545	BJS		055482103		36.6700	185,000.00	4,624,051.01	6,783,950.00
BLACK & DECKER	1.287	BDK		091797100Q		86.9600	34,300.00	2,517,083.50	2,982,728.00
BOEING CO	1.708	BA		097023105Q		70.2400	92,200.00	4,011,041.69	6,476,128.00
BOSTON SCIENTIFIC CORP.	0.000	BSX		101137107		24.4900	253,000.00	5,903,427.20	6,195,970.00
BRISTOL-MYERS SQUIBB	4.873	BMJ		110122108Q		22.9800	448,200.00	12,819,437.66	10,299,636.00
BURLINGTON NORTHERN SANTA FE	1.129	BNI		12189T104Q		70.8200	96,500.00	3,184,305.54	6,834,130.00
BURLINGTON RESOURCES	0.464	BR		122014103Q		86.2000	221,600.00	6,995,602.69	19,101,920.00
CAMPBELL SOUP CO.	2.418	CPB		134429109Q		29.7700	97,900.00	2,615,830.00	2,914,483.00
CAPITAL ONE FINANCIAL CORP.	0.123	COF		14040H105		86.4000	63,100.00	4,449,584.41	5,451,840.00
CARDINAL HEALTH INC.	0.349	CAH		14149Y108Q		68.7500	65,400.00	3,100,206.69	4,496,250.00
CAREMARK RX INC	0.000	CMX		141705103		51.7900	118,800.00	2,709,156.27	6,152,652.00
CATERPILLAR INC.	1.731	CAT		149123101Q		57.7700	187,000.00	6,176,475.67	10,802,990.00
CBS CORP. CL. B	0.858	CBS		124857202		32.6000	279,100.00	10,680,897.64	9,098,660.00
CELGENE CORP	0.000	CELG		151020104		64.8000	148,200.00	4,240,063.78	9,603,360.00
CENTURYTEL, INC.	0.723	CTL		156700106		33.1600	75,800.00	2,431,675.28	2,513,528.00
CHEVRONTXACO CORP	3.170	CVX		166764100Q		56.7700	446,256.00	16,134,139.45	25,333,953.12
CHUBB CORP	1.761	CB		171232101Q		97.6500	75,500.00	4,624,521.26	7,372,575.00
CIGNA CORP.	0.089	CI		125509109Q		111.7000	42,100.00	2,692,382.40	4,702,570.00
CINCINNATI FINANCIAL CORP.	2.730	CINF		172062101Q		44.6800	68,145.00	2,387,335.51	3,044,718.60
CINERGY CORP	4.521	CIN		172474108Q		42.4600	26,600.00	998,024.97	1,129,436.00
CISCO SYSTEMS	0.000	CSCO		17275R102		17.1200	1,940,000.00	37,529,484.99	33,212,800.00
CIT GROUP INC	1.545	CIT		125581108		51.7800	80,500.00	2,308,767.01	4,168,290.00
CITIGROUP INC.	3.626	C		172967101Q		48.5300	711,400.00	18,449,855.37	34,524,242.00
CITIZENS COMMUNICATIONS CO	8.176	CZN		17453B101		12.2300	187,900.00	2,515,814.13	2,298,017.00
CLEAR CHANNEL COMMUNICATIONS	2.384	CCU		184502102		31.4500	72,200.00	3,503,793.33	2,270,690.00
CLOROX COMPANY	2.039	CLX		189054109Q		56.8900	51,000.00	2,521,783.57	2,901,390.00
COCA COLA CO.	2.778	KO		191216100Q		40.3100	421,300.00	19,139,764.10	16,982,603.00
COCA-COLA ENTERPRISE	0.834	CCE		191219104		19.1700	146,000.00	3,266,184.40	2,798,820.00
COLGATE PALMOLIVE	2.114	CL		194162103Q		54.8500	82,000.00	3,258,518.69	4,497,700.00
COMCAST CORP - CL A	0.000	CMCSA		20030N101		25.9600	323,400.00	9,731,667.03	8,395,464.00
COMERICA INC.	3.876	CMA		200340107Q		56.7600	27,500.00	1,376,253.18	1,560,900.00
COMPUTER SCIENCES	0.000	CSC		205363104		50.6400	65,500.00	2,829,460.72	3,316,920.00
CONAGRA FOODS, INC.	5.374	CAG		205887102Q		20.2800	77,000.00	1,719,941.88	1,561,560.00
CONOCOPHILLIPS	2.131	COP		20825C104Q		58.1800	325,400.00	8,274,214.70	18,931,772.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - LC1 LARGE-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
CONSTELLATION ENERGY GROUP INC	2.326	CEG		210371100Q		57.6000	63,700.00	2,479,752.72	3,669,120.00
CORNING INC	0.000	GLW		219350105Q		19.6600	110,200.00	2,168,086.34	2,166,532.01
COUNTRYWIDE FINANCIAL CORP	1.754	CFC		222372104Q		34.1900	128,400.00	1,862,107.20	4,389,996.00
COVENTRY HEALTH CARE INC.	0.000	CVH		222862104		56.9600	118,500.00	4,256,235.42	6,749,760.00
CROWN CASTLE INTL CO	0.000	CCI		228227104		26.9100	137,000.00	2,268,393.92	3,686,670.00
D.R. HORTON INC.	1.119	DHI		23331A109		35.7300	42,867.00	856,591.35	1,531,637.91
DARDEN RESTAURANTS INC	1.028	DRI		237194105		38.8800	89,700.00	2,374,953.33	3,487,536.00
DEERE & CO.	2.290	DE		244199105Q		68.1100	41,400.00	2,245,900.14	2,819,754.00
DELL INC	0.000	DELL		24702R101		29.9900	18,575.00	690,791.44	557,064.25
DENTSPLY INTERNATIONAL INC.	0.521	XRAY		249030107Q		53.6900	12,800.00	515,504.86	687,232.00
DEVON ENERGY CORPORATION	0.479	DVN		25179M103		62.5400	157,600.00	4,623,085.11	9,856,304.00
DIAMOND OFFSHORE DRILLING	0.718	DO		25271C102		69.5600	101,700.00	4,693,588.14	7,074,252.00
DISNEY (WALT) CO.	1.126	DIS		254687106Q		23.9700	429,000.00	11,712,668.79	10,283,130.00
DOVER CORP.	1.679	DOV		260003108Q		40.4900	124,400.00	4,648,953.40	5,036,956.00
DOW CHEMICAL CO	3.058	DOW		260543103Q		43.8200	174,600.00	5,973,379.35	7,650,972.00
DTE ENERGY COMPANY	4.769	DTE		233331107Q		43.1900	24,700.00	978,012.87	1,066,793.00
DUKE ENERGY CORPORATION	4.517	DUK		264399106Q		27.4500	134,700.00	3,360,858.75	3,697,515.00
DUN & BRADSTREET CORP	0.000	DNB		26483E100		66.9600	41,200.00	1,719,403.17	2,758,752.00
DYNEGY INC	6.198	DYN		26816Q101		4.8400	469,600.00	2,563,160.71	2,272,864.00
E I DUPONT DE NEM.	3.482	DD		263534109Q		42.5000	190,100.00	9,110,194.97	8,079,250.00
E*TRADE GROUP INC.	0.000	ET		269246104		20.8600	274,800.00	3,693,678.92	5,732,328.00
EASTMAN CHEMICAL CO.	3.411	EMN		277432100Q		51.5900	43,400.00	1,927,958.09	2,239,006.00
EATON CORP.	1.848	ETN		278058102Q		67.0900	54,300.00	2,551,108.13	3,642,987.00
EDISON INTERNATIONAL	2.476	EIX		281020107Q		43.6100	101,200.00	2,191,290.17	4,413,332.00
EDWARDS (A.G.) INC	1.707	AGE		281760108		46.8600	85,700.00	3,679,537.49	4,015,902.00
EL PASO CORP	1.315	EP		28336L109		12.1600	1,922,200.00	31,554,085.33	23,373,952.00
ELECTRONIC DATA SYSTEMS	0.831	EDS		285661104Q		24.0400	317,900.00	8,218,482.12	7,642,316.00
ELI LILLY & COMPANY	2.827	LLY		532457108Q		56.5900	70,600.00	3,457,109.22	3,995,254.00
EMC CORP	0.000	EMC		268648102		13.6200	529,100.00	7,435,010.40	7,206,342.00
EMERSON ELECTRIC CO	2.382	EMR		291011104Q		74.7000	119,900.00	6,118,765.73	8,956,530.00
ENTERGY CORP.	3.146	ETR		29364G103Q		68.6500	34,600.00	2,012,301.77	2,375,290.00
EXELON CORP	3.010	EXC		30161N101Q		53.1400	50,300.00	1,613,936.87	2,672,942.00
EXPRESS SCRIPTS	0.000	ESRX		302182100		83.8000	51,400.00	1,898,869.67	4,307,320.00
EXXON MOBIL CORPORATION	2.065	XOM		30231G102Q		56.1700	964,800.00	25,539,737.88	54,192,816.00
FED. NATL. MTG. ASSN.	2.130	FNM		313586109Q		48.8100	66,100.00	3,227,853.10	3,226,341.00
FEDEX CORPORATION	0.309	FDX		31428X106	103.3900		49,100.00	2,581,471.22	5,076,449.00
FIDELITY NATIONAL FINL INC	2.718	FNF		316326107		36.7900	65,400.00	1,567,905.19	2,406,066.00
FIRST ENERGY CORP.	3.674	FE		337932107Q		48.9900	50,400.00	1,680,535.66	2,469,096.00
FISERV INC. WISCONSIN	0.000	FISV		337738108		43.2700	32,100.00	1,265,963.91	1,388,967.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
FISHER SCIENTIFIC INT'L.	0.000	FSH	338032204	61.8600	16,700.00	1,046,111.95	1,033,062.00		
FOREST LABORATORIES INC.	0.000	FRX	345838106	40.6800	195,100.00	6,277,577.23	7,936,668.00		
FPL GROUP INC.	3.416	FPL	302571104Q	41.5600	57,200.00	1,571,412.70	2,377,232.00		
FRANKLIN RESOURCES INC	0.510	BEN	354613101Q	94.0100	24,600.00	1,104,968.62	2,312,646.00		
FREDDIE MAC	2.876	FRE	313400301Q	65.3500	85,200.00	4,172,971.55	5,567,820.00		
GANNETT INC	1.915	GCI	364730101Q	60.5700	39,500.00	2,857,074.27	2,392,515.00		
GAP INC	1.020	GPS	364760108Q	17.6400	178,800.00	3,644,382.75	3,154,032.00		
GENENTECH INC.	0.000	DNA	368710406	92.5000	55,000.00	2,748,142.75	5,087,500.00		
GENERAL ELECTRIC CO	2.853	GE	369604103Q	35.0500	1,577,300.00	36,778,900.28	55,284,365.00		
GENERAL MILLS INC	2.757	GIS	370334104Q	49.3200	78,700.00	3,492,549.02	3,881,484.00		
GILEAD SCIENCES INC.	0.000	GILD	375558103	52.6300	172,800.00	3,548,369.50	9,094,464.00		
GOLDEN WEST FINANCIAL CORP	0.484	GDW	381317106Q	66.0000	36,200.00	1,596,664.52	2,389,200.00		
GOLDMAN SACHS GROUP INC	0.783	GS	38141G104	127.7100	67,000.00	5,312,568.72	8,556,570.00		
GRAINGER W W INC	1.350	GWV	384802104Q	71.1000	29,200.00	1,449,239.50	2,076,120.00		
HALLIBURTON COMPANY	0.807	HAL	406216101Q	61.9600	314,400.00	8,808,112.97	19,480,224.00		
HARLEY-DAVIDSON INC	1.398	HDI	412822108Q	51.4900	45,600.00	1,976,402.95	2,347,944.00		
HARTFORD FINL SERVICES	1.397	HIG	416515104	85.8900	45,500.00	2,134,523.42	3,907,995.00		
HCA INC	1.188	HCA	404119109	50.5000	65,100.00	2,512,814.99	3,287,550.00		
HEALTH NET	0.000	HNT	42222G108	51.5500	78,900.00	2,233,855.29	4,067,295.00		
HEINZ H. J. CO.	3.558	HNZ	423074103Q	33.7200	98,900.00	3,543,315.71	3,334,908.00		
HEWLETT-PACKARD CO	1.117	HPQ	428236103Q	28.6300	568,600.00	12,585,874.67	16,279,018.00		
HILTON HOTELS CORP.	0.663	HLT	432848109Q	24.1100	55,300.00	1,230,956.04	1,333,283.00		
HOME DEPOT INC.	0.988	HD	437076102Q	40.4800	434,200.00	11,871,257.75	17,576,416.00		
HONEYWELL INTERNATIONAL INC	2.214	HON	438516106Q	37.2500	126,900.00	4,973,055.01	4,727,025.00		
HUMANA INC.	0.000	HUM	444859102	54.3300	129,700.00	2,471,230.72	7,046,601.00		
INTEL CORP.	1.282	INTC	458140100Q	24.9600	1,156,500.00	24,584,196.58	28,866,240.00		
INTL BUS MACH CORP	0.973	IBM	459200101Q	82.2000	244,200.00	18,359,311.43	20,073,240.00		
ITT EDUCATIONAL SERVICES INC	0.000	ESI	45068B109	59.1100	47,300.00	2,189,085.32	2,795,903.00		
J C PENNEY INC	0.899	JCP	708160106Q	55.6000	34,000.00	969,350.94	1,890,400.00		
JABIL CIRCUIT INC	0.000	JBL	466313103	37.0900	103,500.00	2,339,711.65	3,838,815.00		
JANUS CAPITAL GROUP INC	0.214	JNS	47102X105	18.6300	155,000.00	2,585,491.40	2,887,650.00		
JDS UNIPHASE CORP	0.000	JDSU	46612J101	2.3600	3,428,100.00	10,506,187.44	8,090,316.00		
JOHNSON & JOHNSON	2.196	JNJ	478160104Q	60.1000	514,000.00	17,847,155.83	30,891,400.00		
JPMORGAN CHASE & CO.	3.426	JPM	46625H100Q	39.6900	462,700.00	15,531,684.77	18,364,563.00		
KB HOME	1.376	KBH	48666K109Q	72.6600	13,600.00	448,188.01	988,176.00		
KERR MCGEE CORP.	0.220	KMG	492386107Q	90.8600	11,812.00	615,357.91	1,073,238.32		
KEYCORP	3.947	KEY	493267108Q	32.9300	60,100.00	1,682,117.84	1,979,093.00		
KIMBERLY-CLARK CORP	3.017	KMB	494368103Q	59.6500	105,800.00	5,564,743.95	6,310,970.00		
KINDER MORGAN INC.	3.262	KMI	49455P101	91.9500	38,000.00	1,954,611.72	3,494,100.00		

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LC1 LARGE-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
KING PHARMACEUTICALS		0.000	KG	495582108		16.9200	1,043,513.00	16,181,852.85	17,656,239.96
KLA-TENCOR CORP.		0.973	KLAC	482480100		49.3300	116,000.00	5,443,195.90	5,722,280.00
KOHLS CORP		0.000	KSS	500255104		48.6000	46,100.00	2,206,994.42	2,240,460.00
KRAFT FOODS INC - A		3.269	KFT	50075N104		28.1400	127,400.00	3,960,754.30	3,585,036.00
LABORATORY CRP OF AMER HLDGS		0.000	LH	50540R409		53.8500	22,600.00	1,056,595.38	1,217,010.00
LAM RESEARCH CORP		0.000	LRCX	512807108		35.6800	86,400.00	1,944,846.35	3,082,752.00
LEGG MASON INC.		0.601	LM	524901105		119.6900	40,200.00	3,024,873.36	4,811,538.00
LEHMAN BROTHERS HOLDING		0.624	LEH	524908100Q		128.1700	42,100.00	2,309,558.98	5,395,957.00
LIBERTY GLOBAL INC		0.000	LBTYA	530555101		22.5000	63,800.00	1,237,425.86	1,435,500.00
LIBERTY MEDIA CORP-A		0.000	L	530718105		7.8700	569,700.00	4,539,889.41	4,483,539.00
LINCOLN NATIONAL CORP		2.866	LNC	534187109Q		53.0300	105,400.00	4,366,767.84	5,589,362.00
LOCKHEED MARTIN CORPORATION		1.885	LMT	539830109Q		63.6300	58,400.00	2,592,034.51	3,715,992.00
LOUISIANA PACIFIC		1.820	LPX	546347105Q		27.4700	94,000.00	2,165,637.80	2,582,180.00
LOWE'S COS		0.360	LOW	548661107Q		66.6600	92,100.00	2,327,834.73	6,139,386.00
LSI LOGIC CORP		0.000	LSI	502161102		8.0000	391,000.00	3,765,864.33	3,128,000.00
LUCENT TECHNOLOGIES		0.000	LU	549463107		2.6600	1,578,900.00	8,176,921.25	4,199,874.00
MARATHON OIL CORP		2.165	MRO	565849106Q		60.9700	98,000.00	2,705,951.76	5,975,060.00
MARRIOTT INT'L INC CL-A		0.627	MAR	571903202		66.9700	28,400.00	1,356,978.11	1,901,948.00
MARSH & MCLENNAN COS.		2.141	MMC	571748102Q		31.7600	194,700.00	6,658,765.88	6,183,672.00
MASCO CORP.		2.649	MAS	574599106Q		30.1900	162,300.00	4,597,206.45	4,899,837.00
MBIA INC.		1.861	MBI	55262C100Q		60.1600	52,600.00	2,453,161.34	3,164,416.00
MCDONALDS CORPORATION		1.987	MCD	580135101Q		33.7200	193,200.00	5,763,335.50	6,514,704.00
MEADWESTVACO		3.282	MWV	583334107		28.0300	95,401.00	2,611,537.17	2,674,090.03
MEDCO HEALTH SOLUTIONS INC		0.000	MHS	58405U102		55.8000	86,300.00	2,206,848.24	4,815,540.00
MEDTRONIC INC		0.668	MDT	585055106Q		57.5700	181,100.00	5,427,023.44	10,425,927.00
MERCK & CO INC		4.778	MRK	589331107Q		31.8100	682,411.00	28,241,614.79	21,707,493.91
MERRILL LYNCH & CO. INC.		1.181	MER	590188108Q		67.7300	146,600.00	6,456,047.64	9,929,218.00
METLIFE INC		1.061	MET	59156R108		49.0000	149,900.00	5,263,953.01	7,345,100.00
MICRON TECHNOLOGY INC		0.000	MU	595112103Q		13.3100	443,600.00	6,945,420.27	5,904,316.00
MICROSOFT CORP.		1.376	MSFT	594918104		26.1500	1,447,100.00	36,483,017.21	37,841,665.00
MONSANTO COMPANY		1.031	MON	61166W101		77.5300	67,700.00	1,500,977.78	5,248,781.00
MORGAN STANLEY DEAN WITTER & C		1.903	MS	617446448Q		56.7400	234,700.00	10,653,602.66	13,316,878.00
MOTOROLA INC		0.708	MOT	620076109Q		22.5900	729,100.00	12,795,233.67	16,470,369.00
MYLAN LABS		1.202	MYL	628530107Q		19.9600	150,200.00	2,470,032.68	2,997,992.00
NATIONAL CITY CORP		4.408	NCC	635405103Q		33.5700	188,200.00	6,112,273.00	6,317,874.00
NATIONAL SEMICONDUCTOR CORP.		0.461	NSM	637640103		25.9800	166,200.00	2,351,524.87	4,317,876.00
NEWMONT MNG. CORP. HLDG CO		0.749	NEM	651639106Q		53.4000	58,500.00	2,133,191.80	3,123,900.00
NEWS CORP INC-CL A		0.900	NWS.A	65248E104		15.5500	65,280.00	994,597.92	1,015,104.00
NIKE INC. -CL B		1.428	NKE	654106103Q		86.7900	101,698.00	7,528,963.56	8,826,369.42

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LC1 LARGE-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
NORDSTROM INC	0.909	JWN	655664100Q	37.4000		105,000.00	2,031,299.39	3,927,000.00	
NORFOLK SOUTHERN CORP.	1.159	NSC	655844108Q	44.8300		125,700.00	2,943,662.12	5,635,131.00	
NORTEL NETWORKS CORP. HOLDING	0.000	NT	656568102Q	3.0600	10,500,000.00	45,654,553.52	32,130,000.00		
NORTHEAST UTILITIES	3.555	NU	664397106	19.6900		116,700.00	2,217,766.24	2,297,823.00	
NORTHROP GRUMMAN CORP.	1.730	NOC	666807102Q	60.1100		122,100.00	5,804,662.51	7,339,431.00	
NRG ENERGY INC.	0.000	NRG	629377508	47.1200		64,200.00	1,591,497.29	3,025,104.00	
NUCOR CORP	0.899	NUE	670346105Q	66.7200		58,500.00	1,741,150.00	3,903,120.00	
OCCIDENTAL PETROLEUM CORP.	1.802	OXY	674599105Q	79.8800		89,400.00	2,273,771.68	7,141,272.00	
OLD REPUBLIC INT'L CORP.	2.071	ORI	680223104	26.2600		103,900.00	2,257,858.30	2,728,414.00	
OMNICARE INC.	0.157	OCR	681904108	57.2200		344,600.00	10,688,117.11	19,718,012.00	
ORACLE SYS. CORP.	0.000	ORCL	68389X105	12.2100		693,900.00	6,909,198.14	8,472,519.00	
PACCAR INC	1.444	PCAR	693718108Q	69.2300		77,800.00	3,580,524.38	5,386,094.00	
PACIFIC GAS & ELEC. CO.	3.556	PCG	69331C108Q	37.1200		57,500.00	1,567,577.36	2,134,400.00	
PARKER-HANNIFIN CORP.	1.394	PH	701094104Q	65.9600		74,700.00	3,435,203.85	4,927,212.00	
PEPSICO INC.	1.760	PEP	713448108Q	59.0800		291,700.00	9,443,013.94	17,233,636.00	
PETSMART INC	0.467	PETM	716768106	25.6600		80,300.00	2,474,318.43	2,060,498.00	
PFIZER INC.	4.116	PFE	717081103Q	23.3200	2,243,896.00	52,703,392.96	52,327,654.72		
PHELPS DODGE CORP.	1.042	PD	717265102Q	143.8700		32,500.00	1,840,805.95	4,675,775.00	
POLYCOM INC.	0.000	PLCM	73172K104	15.3000		112,200.00	2,238,856.78	1,716,660.00	
POPULAR INC	3.026	BPOP	733174106	21.1500		38,400.00	795,674.09	812,160.00	
PPL CORPORATION	3.401	PPL	69351T106Q	29.4000		54,200.00	1,185,578.42	1,593,480.00	
PRINCIPAL FINANCIAL GROUP	1.370	PFG	74251V102	47.4300		49,000.00	1,597,734.71	2,324,070.00	
PROCTER & GAMBLE CO	1.935	PG	742718109Q	57.8800		581,065.00	19,565,513.06	33,632,042.20	
PROGRESSIVE CORP	0.102	PGR	743315103	116.7800		53,600.00	4,677,829.35	6,259,408.00	
PRUDENTIAL FINANCIAL INC	1.065	PRU	744320102	73.1900		112,000.00	4,404,884.62	8,197,280.00	
QUALCOMM INC	0.835	QCOM	747525103	43.0800		227,200.00	5,173,289.57	9,787,776.00	
QUEST DIAGNOSTICS INC	0.699	DGX	74834L100	51.4800		102,600.00	4,674,048.94	5,281,848.00	
QWEST COMMUNICATIONS INTL.	0.885	Q	749121109	5.6500	3,470,000.00	23,389,049.34	19,605,500.00		
RADIAN GROUP INC.	0.136	RDN	750236101	58.5900		52,000.00	2,060,291.18	3,046,680.00	
RAYTHEON COMPANY	2.191	RTN	755111507Q	40.1500		67,600.00	2,389,882.05	2,714,140.00	
REPUBLIC SERVICES INC	1.491	RSG	760759100	37.5500		76,200.00	1,622,818.77	2,861,310.00	
REYNOLDS AMERICAN INC	5.244	RAI	761713106	95.3300		44,800.00	2,553,341.22	4,270,784.00	
RITE AID CORP.	0.000	RAD	767754104Q	3.4800		522,400.00	2,108,753.88	1,817,952.00	
ROBERT HALF INTL INC	0.739	RHI	770323103	37.8900		62,400.00	1,389,405.71	2,364,336.00	
ROCKWELL AUTOMATION INC	1.521	ROK	773903109Q	59.1600		89,800.00	3,349,547.12	5,312,568.00	
ROCKWELL COLLINS	1.032	COL	774341101	46.4700		68,800.00	2,277,308.70	3,197,136.00	
ROHM & HAAS CO	2.395	ROH	775371107Q	48.4200		67,000.00	2,414,147.58	3,244,140.00	
SABRE HOLDINGS CORP.	1.493	TSG	785905100	24.1100		110,000.00	2,786,857.08	2,652,100.00	
SAFECO CORP.	1.769	SAFC	786429100Q	56.5000		58,000.00	2,173,834.00	3,277,000.00	

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LC1 LARGE-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
SARA LEE CORP.		4.179	SLE	803111103Q		18.9000	115,000.00	2,393,479.09	2,173,500.00
SCHERING-PLOUGH		1.055	SGP	806605101Q		20.8500	417,600.00	8,295,412.31	8,706,960.00
SEARS HOLDINGS CORP		0.000	SHLD	812350106		115.5300	27,100.00	2,011,527.04	3,130,863.00
SEMPRA ENERGY		2.587	SRE	816851109		44.8400	77,800.00	3,138,779.08	3,488,552.00
SLM CORP		1.597	SLM	78442P106		55.0900	34,800.00	1,102,824.25	1,917,132.00
SOUTHERN CO		4.315	SO	842587107Q		34.5300	113,400.00	3,194,032.51	3,915,702.00
SPRINT NEXTEL CORP		0.428	S	852061100Q		23.3600	875,384.00	19,525,335.98	20,448,970.24
ST JUDE MED. INC.		0.000	STJ	790849103		50.2000	104,200.00	1,875,316.95	5,230,840.00
ST PAUL TRAVELERS COS INC		2.059	STA	792860108Q		44.6700	311,000.00	12,715,985.27	13,892,370.00
STANLEY WORKS		2.414	SWK	854616109Q		48.0400	49,600.00	1,998,860.71	2,382,784.00
STAPLES INC		0.735	SPLS	855030102		22.7100	201,450.00	2,817,637.48	4,574,929.50
STARWOOD RESORTS		1.315	HOT	85590A203		63.8600	30,900.00	1,391,471.58	1,973,274.00
STRYKER CORP.		0.247	SYK	863667101		44.4300	43,100.00	1,258,902.89	1,914,933.00
SUN MICROSYSTEMS INC.		0.000	SUNW	866810104		4.1900	2,512,800.00	22,274,807.95	10,528,632.00
SUNOCO, INC.		1.020	SUN	86764P109Q		78.3800	64,200.00	1,507,539.20	5,031,996.00
SUPER VALU STORES INC.		2.001	SVU	868536103Q		32.4800	77,600.00	1,846,926.21	2,520,448.00
SYMANTEC CORP		0.000	SYMC	871503108		17.5000	98,700.00	1,067,932.47	1,727,250.00
T ROWE PRICE GROUP INC.		1.554	TROW	74144T108Q		72.0300	18,400.00	1,069,447.01	1,325,352.00
TARGET CORP		0.727	TGT	87612E106Q		54.9700	104,900.00	3,081,155.52	5,766,353.00
TELLABS INC.		0.000	TLAB	879664100		10.9000	304,199.00	3,136,318.73	3,315,769.10
TENET HEALTHCARE CORP		0.000	THC	88033G100		7.6600	959,400.00	8,341,066.85	7,349,004.00
TEXAS INSTRS INC		0.374	TXN	882508104Q		32.0700	447,600.00	12,465,238.17	14,354,532.00
TEXTRON INC.		1.818	TXT	883203101Q		76.9800	20,000.00	1,480,578.00	1,539,600.00
TIME WARNER INC.		1.146	TWX	887317105		17.4400	678,300.00	20,511,100.74	11,829,552.00
TIMKEN CO.		1.873	TKR	887389104Q		32.0200	95,000.00	2,503,814.00	3,041,900.00
TXU CORPORATION		3.287	TXU	873168108Q		50.1900	87,400.00	1,744,572.26	4,386,606.00
TYCO INTERNATIONAL LTD		1.386	TYC	902124106Q		28.8600	914,000.00	25,082,886.20	26,378,040.00
TYSON FOODS INC. CL-A		0.935	TSN	902494103		17.1000	131,600.00	1,872,728.82	2,250,360.00
UNITED PARCEL SERVICES INC		1.756	UPS	911312106		75.1500	59,200.00	3,959,596.57	4,448,880.00
UNITED STATES STEEL CORP.		0.832	X	912909108Q		48.0700	52,900.00	1,448,608.80	2,542,903.00
UNITED TECHNOLOGIES		1.574	UTX	913017109Q		55.9100	156,200.00	5,594,074.30	8,733,142.00
UNITEDHEALTH GROUP INC		0.024	UNH	91324P102A		62.1400	172,980.00	3,008,969.91	10,748,977.20
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		29.3900	99,700.00	2,933,140.37	2,930,183.00
US BANCORP		4.416	USB	902973304		29.8900	349,700.00	8,400,725.03	10,452,533.00
VERIZON COMMUNICATIONS		5.378	VZ	92343V104Q		30.1200	219,300.00	8,953,101.70	6,605,316.00
WACHOVIA CORP.		3.859	WB	929903102Q		52.8600	307,000.00	12,437,604.48	16,228,020.00
WAL MART STORES INC		1.282	WMT	931142103Q		46.8000	392,000.00	12,823,311.35	18,345,600.00
WALGREEN CO.		0.587	WAG	931422109Q		44.2600	109,400.00	2,444,039.13	4,842,044.00
WELLPOINT INC.		0.000	WLP	94973V107		79.7900	73,800.00	2,555,271.68	5,888,502.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value
Group - COMMON STOCK Portfolio - LC1 LARGE-CAP GROWTH (F) Instrument - COM COMMON STOCK										
WELLS FARGO COMPANY		3.310		WFC	949746101		62.8300	203,800.00	6,278,329.18	12,804,754.00
WEYERHAEUSER CO.		3.014		WY	962166104Q		66.3400	67,500.00	3,926,615.65	4,477,950.00
WYETH		2.170		WYE	983024100Q		46.0700	376,500.00	14,827,617.56	17,345,355.00
YUM BRANDS, INC.		0.981		YUM	988498101		46.8800	81,900.00	2,118,903.69	3,839,472.00
Instrument Total	277							77,784,584.00	1,603,181,319.05	2,058,248,168.90
Instrument -REIT REAL ESTATE INVESTMENT TRUST										
CRESCENT RE EQT. CO.		7.568		CEI	225756105		19.8200	112,300.00	1,926,785.61	2,225,786.00
EQUITY OFFICE PROP		6.594		EOP	294741103		30.3300	122,400.00	3,368,459.73	3,712,392.00
HRPT PROPERTIES TRUST		8.115		HRP	40426W101		10.3500	173,000.00	1,788,603.25	1,790,550.00
Instrument Total	3							407,700.00	7,083,848.59	7,728,728.00
Portfolio Total	280							78,192,284.00	1,610,265,167.64	2,065,976,896.90

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCV LARGE-CAP VALUE (F)									
Instrument - COM COMMON STOCK									
3M COMPANY		2.167	MMM	88579Y101Q		77.5000	714,300.00	44,788,763.24	55,358,250.00
ABBOTT LABORATORIES		2.789	ABT	002824100Q		39.4300	713,900.00	24,636,341.33	28,149,077.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		30.6000	623,700.00	9,503,633.02	19,085,220.00
ALCOA INC.		2.029	AA	013817101Q		29.5700	1,341,600.00	36,632,162.13	39,671,112.00
ALLIANT TECHSYSTEMS INC.		0.000	ATK	018804104		76.1700	164,900.00	10,643,399.27	12,560,433.00
ALLSTATE CORP		2.367	ALL	020002101Q		54.0700	429,300.00	15,337,381.86	23,212,251.00
ALTRIA GROUP INC		4.282	MO	02209S103Q		74.7200	515,400.00	18,379,215.88	38,510,688.00
AMERICAN AXLE & MFG HOLDINGS		3.273	AXL	024061103		18.3300	710,000.00	17,262,880.87	13,014,300.00
AMERICAN INTL GROUP		0.879	AIG	026874107Q		68.2300	793,700.00	38,140,797.69	54,154,151.00
AMGEN INC		0.000	AMGN	031162100		78.8600	258,400.00	9,098,362.13	20,377,424.00
ANALOG DEVICES		1.338	ADI	032654105		35.8700	469,100.00	20,279,547.05	16,826,617.00
ANHEUSER-BUSCH		2.514	BUD	035229103Q		42.9600	552,700.00	21,352,911.11	23,743,992.00
APPLIED MATERIALS INC.		0.668	AMAT	038222105		17.9400	691,500.00	13,699,837.81	12,405,510.00
ARCHER DANIELS MIDLAND CO		1.378	ADM	039483102Q		24.6600	475,700.00	8,251,758.56	11,730,762.00
AT&T INC		5.430	T	00206R102Q		24.4900	1,109,445.00	35,654,190.08	27,170,308.05
AUTOLIV, INC		2.818	ALV	052800109		45.4200	300,000.00	13,303,873.35	13,626,000.00
BAKER HUGHES CORP		0.855	BHI	057224107Q		60.7800	191,400.00	8,216,772.23	11,633,292.00
BANK OF AMERICA CORP.		4.333	BAC	060505104Q		46.1500	956,300.00	27,174,371.22	44,133,245.00
BECKMAN COULTER INC.		0.984	BEC	075811109		56.9000	159,300.00	11,168,390.72	9,064,170.00
BEST BUY COMPANY INC		0.736	BBY	086516101		43.4800	374,700.00	10,781,873.15	16,291,956.00
BIOGEN IDEC INC		0.000	BIIB	09062X103		45.3300	120,000.00	4,354,482.00	5,439,600.00
BJ SERVICES CO		0.545	BJS	055482103		36.6700	255,800.00	6,039,135.53	9,380,186.00
BLACK & DECKER		1.287	BDK	091797100Q		86.9600	130,000.00	9,539,966.57	11,304,800.00
BOEING CO		1.708	BA	097023105Q		70.2400	282,900.00	12,307,198.45	19,870,896.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		24.4900	955,100.00	23,557,041.97	23,390,399.00
BRISTOL-MYERS SQUIBB		4.873	BMJ	110122108Q		22.9800	892,000.00	25,513,026.29	20,498,160.00
CANON INC - ADR		1.429	CAJ	138006309		58.8300	383,100.00	19,601,946.66	22,537,773.00
CARDINAL HEALTH INC.		0.349	CAH	14149Y108Q		68.7500	198,500.00	9,409,648.73	13,646,875.00
CBS CORP. CL. B		0.858	CBS	124857202		32.6000	430,700.00	16,482,488.76	14,040,820.00
CENDANT CORP.		2.550	CD	151313103		17.2500	484,900.00	9,354,904.37	8,364,525.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107		42.3700	241,900.00	11,224,785.62	10,249,303.00
CHEVRONTXACO CORP		3.170	CVX	166764100Q		56.7700	622,200.00	22,680,718.84	35,322,294.00
CHUBB CORP		1.761	CB	171232101Q		97.6500	214,900.00	13,163,041.30	20,984,985.00
CISCO SYSTEMS		0.000	CSCO	17275R102		17.1200	1,448,600.00	27,358,800.12	24,800,032.00
CITIGROUP INC.		3.626	C	172967101Q		48.5300	1,397,000.00	39,048,866.52	67,796,410.00
COCA COLA CO.		2.778	KO	191216100Q		40.3100	528,800.00	24,283,858.88	21,315,928.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101		25.9600	1,260,300.00	36,304,837.50	32,717,388.00
CONSTELLATION BRANDS INC-A		0.000	STZ	21036P108		26.2300	500,000.00	12,499,068.37	13,115,000.00
DISNEY (WALT) CO.		1.126	DIS	254687106Q		23.9700	1,251,900.00	33,152,838.21	30,008,043.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCV LARGE-CAP VALUE (F)									
Instrument - COM COMMON STOCK									
DOMINION RESOURCES INC-VA	3.471	D		25746U109Q		77.2000	315,900.00	18,738,939.22	24,387,480.00
DOW CHEMICAL CO	3.058	DOW		260543103Q		43.8200	331,200.00	11,330,946.37	14,513,184.00
DUKE ENERGY CORPORATION	4.517	DUK		264399106Q		27.4500	710,700.00	17,732,459.80	19,508,715.00
E I DUPONT DE NEM.	3.482	DD		263534109Q		42.5000	346,200.00	16,591,002.10	14,713,500.00
EMERSON ELECTRIC CO	2.382	EMR		291011104Q		74.7000	260,400.00	13,288,795.63	19,451,880.00
ENTERGY CORP.	3.146	ETR		29364G103Q		68.6500	212,200.00	12,341,342.00	14,567,530.00
EXELON CORP	3.010	EXC		30161N101Q		53.1400	336,900.00	10,809,847.56	17,902,866.00
EXXON MOBIL CORPORATION	2.065	XOM		30231G102Q		56.1700	800,000.00	47,342,360.92	44,936,000.00
FED. NATL. MTG. ASSN.	2.130	FNM		313586109Q		48.8100	216,200.00	10,732,393.99	10,552,722.00
FEDERATED INVESTORS INC.-CL B	1.619	FII		314211103		37.0400	378,100.00	10,964,111.93	14,004,824.00
FOREST LABORATORIES INC.	0.000	FRX		345838106		40.6800	266,800.00	8,441,089.08	10,853,424.00
FREDDIE MAC	2.876	FRE		313400301Q		65.3500	323,200.00	15,829,863.95	21,121,120.00
GAP INC	1.020	GPS		364760108Q		17.6400	663,900.00	11,160,122.73	11,711,196.00
GENERAL DYNAMICS CORP.	1.402	GD		369550108Q		114.0500	107,300.00	8,971,741.87	12,237,565.00
GENERAL ELECTRIC CO	2.853	GE		369604103Q		35.0500	775,700.00	19,942,831.29	27,188,285.00
GLAXOSMITHKLINE PLC-ADR	3.025	GSK		37733W105		50.4800	234,700.00	10,530,405.60	11,847,656.00
HARLEY-DAVIDSON INC	1.398	HDI		412822108Q		51.4900	200,000.00	9,751,700.00	10,298,000.00
HCA INC	1.188	HCA		404119109		50.5000	433,900.00	17,220,267.70	21,911,950.00
HEWLETT-PACKARD CO	1.117	HPQ		428236103Q		28.6300	977,800.00	21,643,454.56	27,994,414.00
HOME DEPOT INC.	0.988	HD		437076102Q		40.4800	633,100.00	18,628,180.29	25,627,888.00
IMCLONE SYSTEMS	0.000	IMCL		45245W109		34.2400	143,600.00	5,673,217.55	4,916,864.00
INTEL CORP.	1.282	INTC		458140100Q		24.9600	250,000.00	6,151,600.00	6,240,000.00
INTL BUS MACH CORP	0.973	IBM		459200101Q		82.2000	200,000.00	15,192,260.00	16,440,000.00
JOHNSON & JOHNSON	2.196	JNJ		478160104Q		60.1000	348,600.00	12,104,121.64	20,950,860.00
JPMORGAN CHASE & CO.	3.426	JPM		46625H100Q		39.6900	1,670,100.00	56,828,381.92	66,286,269.00
KIMBERLY-CLARK CORP	3.017	KMB		494368103Q		59.6500	84,500.00	4,444,431.61	5,040,425.00
KOHL'S CORP	0.000	KSS		500255104		48.6000	206,900.00	9,905,144.16	10,055,340.00
KRAFT FOODS INC - A	3.269	KFT		50075N104		28.1400	317,300.00	10,020,820.18	8,928,822.00
LOUISIANA PACIFIC	1.820	LPX		546347105Q		27.4700	804,900.00	19,293,031.96	22,110,603.00
LUBRIZOL CORP	2.394	LZ		549271104		43.4300	304,800.00	10,615,840.98	13,237,464.00
MARSH & MCLENNAN COS.	2.141	MMC		571748102Q		31.7600	347,600.00	11,887,966.24	11,039,776.00
MERCK & CO INC	4.778	MRK		589331107Q		31.8100	880,100.00	35,864,895.24	27,995,981.00
MERRILL LYNCH & CO. INC.	1.181	MER		590188108Q		67.7300	378,600.00	16,672,985.28	25,642,578.00
MICROSOFT CORP.	1.376	MSFT		594918104		26.1500	1,960,800.00	49,612,204.86	51,274,920.00
MORGAN STANLEY DEAN WITTER & C	1.903	MS		617446448Q		56.7400	606,300.00	29,137,270.70	34,401,462.00
MOTOROLA INC	0.708	MOT		620076109Q		22.5900	659,400.00	11,514,739.60	14,895,846.00
NEWELL RUBBERMAID INC.	3.532	NWL		651229106Q		23.7800	475,100.00	11,388,030.20	11,297,878.00
NEWMONT MNG. CORP. HLDG CO	0.749	NEM		651639106Q		53.4000	400,500.00	14,884,440.25	21,386,700.00
NOKIA CORP - ADR	1.983	NOK		654902204A		18.3000	1,524,800.00	21,937,829.77	27,903,840.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCV LARGE-CAP VALUE (F)									
Instrument - COM COMMON STOCK									
OMNICARE INC.		0.157	OCR	681904108		57.2200	100,900.00	3,100,091.52	5,773,498.00
OSHKOSH TRUCK CORPORATION		0.605	OSK	688239201		44.5900	305,892.00	9,928,557.36	13,639,724.28
PFIZER INC.		4.116	PFE	717081103Q		23.3200	2,149,600.00	48,777,907.36	50,128,672.00
PRECISION CASTPARTS CORP		0.231	PCP	740189105		51.8100	157,600.00	4,287,607.65	8,165,256.00
PROCTER & GAMBLE CO		1.935	PG	742718109Q		57.8800	581,100.00	18,626,606.40	33,634,068.00
PUBLIC SVC ENTERPRISES		3.447	PEG	744573106Q		64.9700	214,400.00	8,153,745.95	13,929,568.00
ROCKWELL AUTOMATION INC		1.521	ROK	773903109Q		59.1600	50,000.00	2,424,925.00	2,958,000.00
ROCKWELL COLLINS		1.032	COL	774341101		46.4700	108,630.00	3,595,698.30	5,048,036.10
SARA LEE CORP.		4.179	SLE	803111103Q		18.9000	1,696,200.00	33,678,705.17	32,058,180.00
SMITHFIELD FOODS INC		0.000	SFD	832248108		30.6000	355,900.00	10,222,369.78	10,890,540.00
SOUTHERN CO		4.315	SO	842587107Q		34.5300	73,000.00	2,056,123.21	2,520,690.00
SPRINT NEXTEL CORP		0.428	S	852061100Q		23.3600	937,000.00	22,722,766.15	21,888,320.00
ST PAUL TRAVELERS COS INC		2.059	STA	792860108Q		44.6700	745,600.00	27,626,117.64	33,305,952.00
STRYKER CORP.		0.247	SYK	863667101		44.4300	291,000.00	10,140,742.50	12,929,130.00
SYMANTEC CORP		0.000	SYMC	871503108		17.5000	335,632.00	7,213,525.47	5,873,560.00
TARGET CORP		0.727	TGT	87612E106Q		54.9700	139,100.00	4,085,688.60	7,646,327.00
TEVA PHARMACEUTICAL INDUSTRIES		0.506	TEVA	881624209		43.0100	90,100.00	2,504,228.16	3,875,201.00
TEXAS INSTRS INC		0.374	TXN	882508104Q		32.0700	342,600.00	9,541,087.14	10,987,182.00
TJX COS. INC.		1.033	TJX	872540109Q		23.2300	831,700.00	17,626,216.28	19,320,391.00
TYCO INTERNATIONAL LTD		1.386	TYC	902124106Q		28.8600	1,778,400.00	57,375,972.77	51,324,624.00
US BANCORP		4.416	USB	902973304		29.8900	699,500.00	16,803,852.31	20,908,055.00
VERIZON COMMUNICATIONS		5.378	VZ	92343V104Q		30.1200	738,400.00	30,145,783.41	22,240,608.00
VODAFONE GROUP PLC-ADR		3.539	VOD	92857W100		21.4700	1,239,500.00	29,209,539.35	26,612,065.00
WACHOVIA CORP.		3.859	WB	929903102Q		52.8600	506,400.00	20,515,970.40	26,768,304.00
WAL MART STORES INC		1.282	WMT	931142103Q		46.8000	1,104,400.00	43,958,995.45	51,685,920.00
WASTE MANAGEMENT INC.		2.899	WMI	94106L109		30.3500	186,800.00	6,042,761.39	5,669,380.00
XL CAPITAL LTD - CLASS A		2.968	XL	G98255105		67.3800	110,000.00	7,540,400.00	7,411,800.00
Instrument Total	105						59,101,399.00	1,873,210,170.84	2,178,071,053.43
Portfolio Total	105						59,101,399.00	1,873,210,170.84	2,178,071,053.43

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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Group - COMMON STOCK									
Portfolio - MCV MID-CAP VALUE (F)									
Instrument - COM COMMON STOCK									
99 CENTS ONLY STORES		0.000	NDN	65440K106		10.4600	725,000.00	10,655,874.69	7,583,500.00
ACTUANT CORP CL A		0.143	ATU	00508X203		55.8000	350,000.00	16,863,297.61	19,530,000.00
AFFILIATED COMPUTER SERVICES		0.000	ACS	008190100		59.1800	780,000.00	41,073,682.28	46,160,400.00
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108		80.2500	251,000.00	15,666,541.94	20,142,750.00
AGCO CORP.		0.000	AG	001084102		16.5700	775,000.00	15,108,999.14	12,841,750.00
ALBERTO CULVER CL-B		1.005	ACV	013068101Q		45.7500	250,000.00	10,926,824.82	11,437,500.00
ALBERTSON'S, INC.		3.559	ABS	013104104Q		21.3500	906,100.00	23,335,463.48	19,345,235.00
ALCOA INC.		2.029	AA	013817101Q		29.5700	1,075,000.00	29,618,691.71	31,787,750.00
ALLERGAN PHARMACEUTICALS INC.		0.370	AGN	018490102Q		107.9600	80,000.00	5,942,555.61	8,636,800.00
AMERICAN AXLE & MFG HOLDINGS		3.273	AXL	024061103		18.3300	260,583.00	6,536,509.66	4,776,486.39
AMERICAN FINANCIAL GROUP INC.		1.435	AFG	025932104Q		38.3100	680,000.00	20,008,061.01	26,050,800.00
AMERIPRISE FINANCIAL INC		1.073	AMP	03076C106		41.0000	190,800.00	6,271,402.74	7,822,800.00
AMERISOURCEBERGEN CORP		0.241	ABC	03073E105		41.4000	285,800.00	8,489,539.16	11,832,120.00
AMPHENOL CORP-CL A		0.271	APH	032095101		44.2600	270,000.00	10,041,559.05	11,950,200.00
APPLEBEES INT'L. INC.		0.885	APPB	037899101		22.5900	800,000.00	21,477,668.77	18,072,000.00
ARCHER DANIELS MIDLAND CO		1.378	ADM	039483102Q		24.6600	673,900.00	11,689,846.74	16,618,374.00
ASSOCIATED BANC-CORP.		3.318	ASBC	045487105		32.5500	320,001.00	8,697,476.60	10,416,032.55
AUTOLIV, INC		2.818	ALV	052800109		45.4200	240,000.00	10,853,018.14	10,900,800.00
AUTOZONE INC		0.000	AZO	053332102		91.7500	60,000.00	5,174,159.76	5,505,000.00
AVERY DENNISON		2.822	AVY	053611109Q		55.2700	205,000.00	11,322,529.92	11,330,350.00
BARNES GROUP INC.		2.666	B	067806109		33.0000	160,000.00	4,310,894.26	5,280,000.00
BAUSCH & LOMB INC		0.765	BOL	071707103Q		67.9000	275,000.00	20,339,811.11	18,672,500.00
BEBE STORES INC		1.140	BEBE	075571109		14.0300	775,000.00	11,327,626.84	10,873,250.00
BOWATER INC.		2.604	BOW	102183100Q		30.7200	765,000.00	25,871,053.39	23,500,800.00
BUFFALO WILD WINGS INC		0.000	BWLD	119848109		33.2100	470,000.00	17,183,408.23	15,608,700.00
CABLEVISION SYSTEMS CORP		0.000	CVC	12686C109		23.4700	170,000.00	4,878,643.00	3,989,900.00
CADENCE DESIGN SYS INC		0.000	CDNS	127387108		16.9200	1,650,000.00	21,627,122.32	27,918,000.00
CALLAWAY GOLF COMPANY		2.023	ELY	131193104		13.8400	365,000.00	4,727,281.31	5,051,600.00
CELADON GROUP INC		0.000	CLDN	150838100		28.8000	192,408.00	3,976,208.37	5,541,350.40
CENTURYTEL, INC.		0.723	CTL	156700106		33.1600	310,500.00	9,960,886.21	10,296,180.00
CHARTER COMMUNICATIONS		0.000	CHTR	16117M107		1.2200	8,000,000.00	18,012,327.52	9,760,000.00
CHEROKEE INC		6.978	CHKE	16444H102		34.3900	195,106.00	6,372,652.56	6,709,695.34
CINERGY CORP		4.521	CIN	172474108Q		42.4600	634,800.00	23,817,528.03	26,953,608.00
CITADEL BROADCASTING CORP		5.357	CDL	17285T106		13.4400	435,700.00	6,215,049.81	5,855,808.00
CITIZENS COMMUNICATIONS CO		8.176	CZN	17453B101		12.2300	769,500.00	10,302,921.61	9,410,985.00
COEUR D'ALENE MINES CORP.		0.000	CDE	192108108		4.0000	1,000,000.00	3,214,039.33	4,000,000.00
CONSTELLATION BRANDS INC-A		0.000	STZ	21036P108		26.2300	412,800.00	8,115,487.09	10,827,744.00
CONSTELLATION ENERGY GROUP INC		2.326	CEG	210371100Q		57.6000	342,100.00	13,317,478.84	19,704,960.00
COX RADIO INC		0.000	CXR	224051102		14.0800	323,300.00	5,369,934.09	4,552,064.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - MCV MID-CAP VALUE (F)									
Instrument - COM COMMON STOCK									
CTS CORP.		1.085	CTS	126501105		11.0600	1,250,000.00	15,063,294.20	13,825,000.00
DEAN FOODS CO		0.000	DF	242370104		37.6600	300,900.00	7,711,992.10	11,331,894.00
DISCOVERY HOLDING CO-A		0.000	DISCA	25468Y107		15.1500	340,000.00	4,887,902.03	5,151,000.00
DOVER CORP.		1.679	DOV	260003108Q		40.4900	895,000.00	33,325,595.86	36,238,550.00
EAST WEST BANCORP INC.		0.548	EWBC	27579R104		36.4900	550,000.00	19,433,167.71	20,069,500.00
EMMIS COMMUNICATIONS CL A		0.000	EMMS	291525103		19.9100	300,899.00	5,398,065.90	5,990,899.09
ENBRIDGE ENERGY MANAGEMENT		0.000	EEQ	29250X103		45.3500	115,000.00	5,402,162.64	5,215,250.00
ENDO PHARMACEUTICALS		0.000	ENDP	29264F205		30.2600	800,000.00	18,182,147.28	24,208,000.00
ENGELHARD CORP.		1.592	EC	292845104Q		30.1500	799,600.00	23,193,824.59	24,107,940.00
ERIE INDTY CO		2.706	ERIE	29530P102		53.2000	97,000.00	5,127,369.26	5,160,400.00
F5 NETWORKS INC		0.000	FFIV	315616102		57.1900	100,000.00	4,452,777.56	5,719,000.00
FIFTH THIRD BANCORP		4.029	FITB	316773100Q		37.7200	800,000.00	36,009,472.70	30,176,000.00
FIRST HORIZON NATIONAL CORPORA		4.682	FHN	320517105		38.4400	635,000.00	25,593,353.40	24,409,400.00
FLAGSTAR BANCORP INC		4.166	FBC	337930101		14.4000	1,480,000.00	29,096,809.40	21,312,000.00
FRIEDMAN BILLINGS RAMSEY -A		8.080	FBR	358434108		9.9000	1,350,000.00	24,147,807.68	13,365,000.00
GALLAGHER (ARTHUR) J & CO.		3.626	AJG	363576109Q		30.8800	330,000.00	9,530,506.09	10,190,400.00
GANNETT INC		1.915	GCI	364730101Q		60.5700	275,000.00	19,737,270.18	16,656,750.00
GEMSTAR-TV GUIDE INTL INC		0.000	GMST	36866W106		2.6100	3,150,000.00	16,123,001.77	8,221,500.00
GENERAL CABLE CORP		1.015	BGC	369300108		19.7000	1,794,300.00	24,089,673.79	35,347,710.00
GENERAL COMMUNICATION		0.000	GNCMA	369385109		10.3300	2,450,000.00	24,631,732.87	25,308,500.00
GERDAU AMERISTEEL CORP		1.418	GNA	37373P105		5.6400	1,250,000.00	6,452,623.40	7,050,000.00
GIBALTAR INDUSTRIES INC		0.871	ROCK	374689107		22.9400	280,000.00	6,478,001.54	6,423,200.00
GOODRICH CORP.		1.946	GR	382388106Q		41.1000	150,000.00	5,273,250.00	6,165,000.00
GOODYEAR T & R		2.761	GT	382550101Q		17.3800	1,000,000.00	14,881,481.00	17,380,000.00
GULFMARK OFFSHORE INC		0.000	GMRK	402629109		29.6200	205,000.00	4,813,554.42	6,072,100.00
HANOVER COMPRESSOR COMPANY		0.000	HC	410768105		14.1100	2,800,000.00	34,041,661.10	39,508,000.00
HARLEY-DAVIDSON INC		1.398	HDI	412822108Q		51.4900	460,000.00	21,569,957.29	23,685,400.00
HARRAH'S ENTERTAINMENT INC.		2.033	HET	413619107		71.2900	200,000.00	12,409,016.89	14,258,000.00
HEALTH MGMT ASSOCIATES CL A		1.092	HMA	421933102		21.9600	347,700.00	7,261,580.50	7,635,492.00
HEALTH NET		0.000	HNT	42222G108		51.5500	165,000.00	4,671,560.50	8,505,750.00
HENRY (JACK) & ASSOCIATES		0.943	JKHY	426281101		19.0800	150,000.00	2,585,820.00	2,862,000.00
HILB ROGAL & HOBBS CO		1.194	HRH	431294107Q		38.5100	150,000.00	5,210,129.98	5,776,500.00
HILLENBRAND IND.		2.287	HB	431573104Q		49.4100	92,700.00	5,132,800.47	4,580,307.00
HORACE MANN EDUCATORS		2.215	HMN	440327104Q		18.9600	535,000.00	9,545,101.94	10,143,600.00
ILLINOIS TOOL WORKS		1.500	ITW	452308109Q		87.9900	356,500.00	24,720,052.82	31,368,435.00
INGERSOLL-RAND CO-A		1.411	IR	4776G101Q		40.3700	199,789.00	7,392,163.51	8,065,481.93
INNOVATIVE SOLUTIONS & SUPPORT		0.000	ISSC	45769N105		12.7800	885,000.00	15,464,325.10	11,310,300.00
INTEGRATED ALARM SERVICES GROU		0.000	IASG	45890M109		2.8600	1,225,000.00	6,056,631.68	3,503,500.00
INTL GAME TECHNOLOGY		1.624	IGT	459902102		30.7800	700,000.00	17,582,659.68	21,546,000.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - MCV MID-CAP VALUE (F)									
Instrument - COM COMMON STOCK									
IPASS INC		0.000		IPAS	46261V108	6.5600	1,000,000.00	6,003,548.14	6,560,000.00
J C PENNEY INC		0.899		JCP	708160106Q	55.6000	450,000.00	22,938,621.50	25,020,000.00
JEFFRIES GROUP INC		1.333		JEF	472319102	44.9800	135,000.00	4,770,418.31	6,072,300.00
JETBLUE AIRWAYS CORP		0.000		JBLU	477143101	15.3800	611,400.00	9,473,757.70	9,403,332.00
KINDER MORGAN MANAGEMENT LLC		0.000		KMR	49455U100	45.4600	485,000.60	23,062,968.24	22,048,127.29
KOHL'S CORP		0.000		KSS	500255104	48.6000	240,000.00	11,216,670.78	11,664,000.00
LABORATORY CRP OF AMER HLDGS		0.000		LH	50540R409	53.8500	172,400.00	8,060,046.26	9,283,740.00
LIBERTY GOLBAL INC-SERIES C		0.000		LBTYK	530555309	21.2000	1,400,000.00	30,630,961.43	29,680,000.00
LIBERTY MEDIA CORP-A		0.000		L	530718105	7.8700	2,000,000.00	16,003,573.04	15,740,000.00
MAINSOURCE FINANCIAL		2.913		MSFG	56062Y102	17.8500	305,300.00	5,372,136.38	5,449,605.00
MANPOWER INC		1.161		MAN	56418H100	46.5000	798,625.00	35,865,888.23	37,136,062.50
MATRIX SERVICE CO		0.000		MTRX	576853105	9.8400	665,000.00	5,753,924.45	6,543,600.00
MATTEL INC.		3.160		MAT	577081102Q	15.8200	650,000.00	11,339,135.61	10,283,000.00
MBIA INC.		1.861		MBI	55262C100Q	60.1600	340,000.00	17,653,637.86	20,454,400.00
MCGRATH RENTCORP		2.014		MGRC	580589109	27.8000	200,000.00	5,284,733.01	5,560,000.00
MEDIACOM COMMUNICATIONS CORP		0.000		MCCC	58446K105	5.4900	900,000.00	6,113,289.05	4,941,000.00
MOLSON COORS BREWING CO		1.910		TAP	60871R209Q	66.9900	136,700.00	9,797,251.72	9,157,533.00
MONACO COACH CORPORATION		1.804		MNC	60886R103	13.3000	362,756.00	6,432,458.47	4,824,654.80
NARA BANCORP INC		0.618		NARA	63080P105	17.7800	550,000.00	10,567,495.52	9,779,000.00
NAVARRE CORP		0.000		NAVR	639208107	5.5300	752,395.00	6,195,803.38	4,160,744.35
NCO GROUP INC.		0.000		NCOG	628858102	16.9200	950,000.00	18,765,300.06	16,074,000.00
NEW YORK COMMUNITY BANCORP		6.053		NYB	649445103	16.5200	1,460,000.00	26,160,398.99	24,119,200.00
NIC INC		0.000		EGOV	62914B100	6.1600	526,869.00	3,165,187.91	3,245,513.04
NISOURCE INCORPORATED		4.410		NI	65473P105Q	20.8600	79,400.00	1,611,855.78	1,656,284.00
NORTH FORK BANK		3.655		NFB	659424105	27.3600	830,000.00	19,451,032.62	22,708,800.00
NORTHERN TRUST CORP		1.775		NTRS	665859104	51.8200	235,000.00	10,767,410.90	12,177,700.00
OFFSHORE LOGISTICS		0.000		OLG	676255102	29.2000	355,600.00	10,691,816.80	10,383,520.00
OMNICARE INC.		0.157		OCR	681904108	57.2200	175,000.00	5,376,769.23	10,013,500.00
ORIENTAL FINL GROUP		4.530		OFG	68618W100	12.3600	500,000.00	12,706,087.15	6,180,000.00
PACIFIC GAS & ELEC. CO.		3.556		PCG	69331C108Q	37.1200	898,200.00	24,486,921.67	33,341,184.00
PACKAGING CORP OF AMERICA		4.357		PKG	695156109	22.9500	520,000.00	10,746,695.42	11,934,000.00
PANERA BREAD CO		0.000		PNRA	69840W108	65.6800	60,000.00	2,928,171.98	3,940,800.00
PEPCO HOLDINGS INC.		4.470		POM	713291102	22.3700	400,000.00	8,498,190.00	8,948,000.00
PETSMART INC		0.467		PETM	716768106	25.6600	425,000.00	10,767,545.00	10,905,500.00
PINNACLE WEST CAPITAL CORP		4.836		PNW	723484101Q	41.3500	300,000.00	11,980,525.01	12,405,000.00
PITNEY-BOWES, INC.		2.934		PBI	724479100Q	42.2500	200,000.00	8,486,028.12	8,450,000.00
PLAINS EXPLORATION & PR		0.000		PXP	726505100	39.7300	235,000.00	6,453,224.03	9,336,550.00
POPULAR INC		3.026		BPOP	733174106	21.1500	400,000.00	8,377,737.43	8,460,000.00
PPL CORPORATION		3.401		PPL	69351T106Q	29.4000	969,800.00	21,213,541.71	28,512,120.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - MCV MID-CAP VALUE (F)									
Instrument - COM COMMON STOCK									
RADIO ONE INC CL-D		0.000	ROI	AK	75040P405	10.3500	339,000.00	5,566,001.19	3,508,650.00
REWARDS NETWORK INC		0.000	IRN		761557107	6.4000	1,025,000.00	5,872,426.78	6,560,000.00
REYNOLDS AMERICAN INC		5.244	RAI		761713106	95.3300	192,700.00	10,982,786.88	18,370,091.00
RUBY TUESDAY INC		0.173	RI		781182100	25.8900	407,200.00	10,342,302.25	10,542,408.00
RUSS BERRIE & CO INC		3.502	RUS		782233100	11.4200	451,500.00	10,585,274.86	5,156,130.00
SCOTTISH RE GROUP LTD		0.814	SCT		G7885T104	24.5500	900,000.00	21,022,674.18	22,095,000.00
SEALED AIR CORP.		0.000	SEE		81211K100	56.1700	211,100.00	9,481,935.77	11,857,487.00
SERVICEMASTER COMPANY		3.682	SVM		81760N109	11.9500	665,000.00	8,007,639.30	7,946,750.00
SIGMA-ALDRICH		1.200	SIAL		826552101Q	63.2900	165,400.00	8,382,463.78	10,468,166.00
SMURFIT-STONE CONTAINER CORP		0.000	SSCC		832727101	14.1700	2,100,000.00	29,383,276.02	29,757,000.00
SPARTECH CORP		2.277	SEH		847220209	21.9500	350,000.00	7,465,674.89	7,682,500.00
ST PAUL TRAVELERS COS INC		2.059	STA		792860108Q	44.6700	230,000.00	8,420,891.50	10,274,100.00
STARWOOD RESORTS		1.315	HOT		85590A203	63.8600	350,000.00	16,811,986.34	22,351,000.00
STATION CASINOS INC		1.474	STN		857689103	67.8000	312,900.00	19,012,873.63	21,214,620.00
SYNOVUS FINANCIAL CORP		2.702	SNV		87161C105	27.0100	380,000.00	10,087,943.70	10,263,800.00
T.G.C. INDUSTRIES INC.		0.000	TGE		872417308	6.8000	740,000.00	5,395,313.97	5,032,000.00
TARO PHARMACEUTICAL INDUS		0.000	TARO		M8737E108	13.9700	300,000.00	5,596,070.00	4,191,000.00
TAYLOR CAPITAL GROUP INC		0.594	TAYC		876851106	40.4000	135,000.00	5,113,135.36	5,454,000.00
TCF FINANCIAL CORP		3.389	TCB		872275102	27.1400	380,000.00	10,844,631.78	10,313,200.00
TIERONE CORP		0.816	TONE		88650R108	29.4100	200,000.00	4,855,775.74	5,882,000.00
TORTOISE ENERGY CAPITAL CORP		6.115	TYT		89147U100	22.2400	1,085,000.00	25,956,267.49	24,130,400.00
TORTOISE ENERGY INFRASTRUCTURE		6.733	TYG		89147L100	27.0300	710,000.00	20,201,799.74	19,191,300.00
TORTOISE NORTH AMERICAN ENERGY		0.000	TYN		89147T103	21.2500	210,000.00	5,243,000.00	4,462,500.00
TREEHOUSE FOODS INC		0.000	THS		89469A104	18.7200	60,180.00	1,375,774.55	1,126,569.60
TXU CORPORATION		3.287	TXU		873168108Q	50.1900	550,000.00	10,978,429.53	27,604,500.00
UNIVISION COMMUNICATIONS		0.000	UVN		914906102	29.3900	810,000.00	23,716,531.44	23,805,900.00
UST INC.		5.388	UST		902911106Q	40.8300	206,200.00	7,219,893.31	8,419,146.00
VALSPAR CORP		1.783	VAL		920355104	24.6700	440,000.00	10,417,640.23	10,854,800.00
VISHAY INTERTECHNOLOGY INC.		0.000	VSH		928298108	13.7600	1,800,000.00	22,593,574.51	24,768,000.00
WAUSAU-MOSINEE PAPER CORP.		2.869	WPP		943315101	11.8500	535,000.00	7,762,254.54	6,339,750.00
WERNER ENTERPRISES INC		0.812	WERN		950755108	19.7000	1,175,000.00	21,346,232.89	23,147,500.00
WESTWOOD ONE		2.454	WON		961815107	16.3000	203,500.00	4,724,300.97	3,317,050.00
WILLIAMS-SONOMA INC		0.000	WSM		969904101	43.1500	135,700.00	4,024,826.43	5,855,455.00
X-RITE INC		1.000	XRIT		983857103	10.0000	540,000.00	5,872,349.48	5,400,000.00
XCEL ENERGY INC		4.658	XEL		98389B100Q	18.4600	846,500.00	16,088,321.06	15,626,390.00
XEROX CORP		0.000	XXR		984121103Q	14.6500	2,525,000.00	33,928,521.93	36,991,250.00
XL CAPITAL LTD - CLASS A		2.968	XL		G98255105	67.3800	325,000.00	23,094,196.22	21,898,500.00
ZIONS BANCORPORATION		1.905	ZION		989701107	75.5600	290,080.00	20,807,321.21	21,918,444.80
ZORAN CORP		0.000	ZRAN		98975F101	16.2100	525,000.00	5,249,268.31	8,510,250.00
Instrument Total			156				99,870,191.60	2,030,376,696.23	2,133,931,929.08

Monthly Market Portfolio

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

				Group	- COMMON STOCK				
				Portfolio	- MCV	MID-CAP VALUE (F)			
				Instrument	- REIT	REAL ESTATE INVESTMENT TRUST			
HEALTH CARE PPTY INV		6.572	HCP	421915109		25.5600	250,000.00	6,502,649.19	6,390,000.00
PROLOGIS TRUST		3.167	PLD	743410102Q		46.7200	298,276.00	9,772,103.22	13,935,454.72
VENTAS INC.		4.497	VTR	92276F100		32.0200	900,000.00	22,796,849.29	28,818,000.00
Instrument Total	3						1,448,276.00	39,071,601.70	49,143,454.72
Portfolio Total	159						101,318,467.60	2,069,448,297.93	2,183,075,383.80

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
ABERCROMBIE & FITCH CO		1.073	ANF	002896207		65.1800	350,000.00	16,118,375.52	22,813,000.00
ADVANCE AUTO PARTS INC		0.000	AAP	00751Y106		43.4600	458,000.00	15,293,512.73	19,904,680.00
AES CORP		0.000	AES	00130H105		15.8300	331,000.00	5,998,801.76	5,239,730.00
ALLERGAN PHARMACEUTICALS INC.		0.370	AGN	018490102Q		107.9600	270,000.00	19,758,745.80	29,149,200.00
AMERICAN POWER CONVERSION		1.818	APCC	029066107		22.0000	434,000.00	10,514,560.97	9,548,000.00
AMPHENOL CORP-CL A		0.271	APH	032095101		44.2600	480,000.00	18,815,771.12	21,244,800.00
AMR CORP.		0.000	AMR	001765106		22.2300	1,000,000.00	13,092,751.18	22,230,000.00
ANALOG DEVICES		1.338	ADI	032654105		35.8700	710,000.00	28,466,061.24	25,467,700.00
APPLEBEES INT'L. INC.		0.885	APPB	037899101		22.5900	330,000.00	7,384,090.43	7,454,700.00
ASM LITHOGRAPHY HOLD - NY REG		0.000	ASML	N07059111		20.0800	700,000.00	11,701,329.27	14,056,000.00
AUTODESK INC.		0.139	ADSK	052769106Q		42.9500	575,000.00	13,594,505.29	24,696,250.00
BARD C. R. INC.		0.788	BCR	067383109Q		65.9200	320,000.00	15,276,181.52	21,094,400.00
BARR PHARMACEUTICALS INC.		0.000	BRL	068306109		62.2900	391,000.00	16,433,447.33	24,355,390.00
BAUSCH & LOMB INC		0.765	BOL	071707103Q		67.9000	240,000.00	19,340,686.03	16,296,000.00
BEA SYSTEMS INC		0.000	BEAS	073325102		9.4000	1,200,000.00	11,037,735.62	11,280,000.00
BEBE STORES INC		1.140	BEBE	075571109		14.0300	391,000.00	10,296,467.21	5,485,730.00
BERKLEY (WR) CORP		0.420	BER	084423102		47.6200	320,000.00	10,766,565.84	15,238,400.00
BIOMET INC.		0.683	BMET	090613100		36.5700	700,000.00	21,937,215.55	25,599,000.00
BMC SOFTWARE		0.000	BMC	055921100		20.4900	300,000.00	6,301,521.44	6,147,000.00
BROWN & BROWN INC		0.654	BRO	115236101		30.5400	520,000.00	11,302,545.11	15,880,800.00
BROWN-FORMAN -CL B		1.615	BF.B	115637209Q		69.3200	200,000.00	11,701,802.42	13,864,000.00
CADENCE DESIGN SYS INC		0.000	CDNS	127387108		16.9200	800,000.00	12,273,571.67	13,536,000.00
CAREMARK RX INC		0.000	CMX	141705103		51.7900	235,000.00	12,463,128.00	12,170,650.00
CB RICHARD ELLIS GROUP INC-A		0.000	CBG	12497T101		58.8500	300,000.00	13,296,746.68	17,655,000.00
CELGENE CORP		0.000	CELG	151020104		64.8000	304,000.00	9,770,889.96	19,699,200.00
CERNER CORP.		0.000	CERN	156782104		90.9100	150,000.00	10,768,968.29	13,636,500.00
CHEESECAKE FACTORY (THE)		0.000	CAKE	163072101		37.3900	380,000.00	11,429,966.98	14,208,200.00
CHICAGO MERCANTILE EXCHANGE		0.500	CME	167760107		367.4900	60,000.00	11,735,094.83	22,049,400.00
CHICO'S FAS INC		0.000	CHS	168615102		43.9300	382,000.00	11,770,439.24	16,781,260.00
CITRIX SYSTEMS INC		0.000	CTXS	177376100		28.7800	550,000.00	15,457,494.80	15,829,000.00
COACH INC		0.000	COH	189754104		33.3400	860,000.00	18,447,754.19	28,672,400.00
COMPUWARE CORP		0.000	CPWR	205638109		8.9700	1,800,000.00	13,947,055.60	16,146,000.00
COMVERSE TECHNOLOGY INC.		0.000	CMVT	205862402		26.5900	485,000.00	12,288,450.43	12,896,150.00
CONSTELLATION BRANDS INC-A		0.000	STZ	21036P108		26.2300	550,000.00	13,528,062.36	14,426,500.00
CORPORATE EXECUTIVE BOARD CO		0.445	EXBD	21988R102		89.7000	215,000.00	16,713,410.02	19,285,500.00
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104		56.9600	430,000.00	16,912,624.68	24,492,800.00
DAVITA INC.		0.000	DVA	23918K108		50.6400	340,000.00	12,461,442.69	17,217,600.00
DIAMOND OFFSHORE DRILLING		0.718	DO	25271C102		69.5600	285,000.00	15,563,396.27	19,824,600.00
DOLLAR GENERAL		0.943	DG	256669102		19.0700	734,000.00	13,104,587.67	13,997,380.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
DST SYSTEMS INC		0.000	DST	233326107		59.9100	224,000.00	10,095,278.02	13,419,840.00
DUN & BRADSTREET CORP		0.000	DNB	26483E100		66.9600	249,955.00	14,039,098.12	16,736,986.80
EMC CORP		0.000	EMC	268648102		13.6200	1,205,000.00	16,465,366.47	16,412,100.00
EOG RESOURCES INC		0.218	EOG	26875P101		73.3700	430,000.00	23,781,962.46	31,549,100.00
EQUIFAX INC		0.420	EFX	294429105		38.0200	550,000.00	16,631,016.98	20,911,000.00
EQUITABLE RESOURCES INC		2.289	EQT	294549100		36.6900	370,000.00	13,699,869.46	13,575,300.00
EXPRESS SCRIPTS		0.000	ESRX	302182100		83.8000	240,000.00	9,334,652.19	20,112,000.00
FLORIDA ROCK INDS		1.223	FRK	341140101S		49.0600	310,000.00	14,279,239.11	15,208,600.00
FOREST LABORATORIES INC.		0.000	FRX	345838106		40.6800	183,000.00	5,789,802.48	7,444,440.00
FORTUNE BRANDS INC.		1.845	FO	349631101Q		78.0200	300,000.00	13,841,419.54	23,406,000.00
FREESCALE SEMICONDUCTOR INC -		0.000	FSL.B	35687M206		25.1700	610,000.00	12,182,860.03	15,353,700.00
GETTY IMAGES INC.		0.000	GYI	374276103		89.2700	250,000.00	16,891,292.02	22,317,500.00
GLOBAL PAYMENTS INC		0.171	GPN	37940X102		46.6100	465,000.00	15,365,412.36	21,673,650.00
GRANT PRIDECO INC.		0.000	GRP	38821G101		44.1200	485,000.00	11,491,075.59	21,398,200.00
H & R BLOCK INC.		2.036	HRB	093671105Q		24.5500	916,000.00	24,229,494.89	22,487,800.00
HARRIS CORP.		0.744	HRS	413875105Q		43.0100	450,000.00	13,375,798.68	19,354,500.00
HUMANA INC.		0.000	HUM	444859102		54.3300	161,000.00	6,878,864.00	8,747,130.00
IMCLONE SYSTEMS		0.000	IMCL	45245W109		34.2400	308,300.00	10,482,913.25	10,556,192.00
ITT INDUSTRIES INC		0.700	ITT	450911102		102.8200	250,000.00	24,420,658.38	25,705,000.00
JACOBS ENGINEERING GROUP		0.000	JEC	469814107		67.8700	185,000.00	8,708,197.26	12,555,950.00
JOY GLOBAL INC		1.125	JOYG	481165108		40.0000	460,000.00	10,336,498.16	18,400,000.00
JUNIPER NETWORKS INC		0.000	JNPR	48203R104		22.3000	500,000.00	11,321,005.00	11,150,000.00
KLA-TENCOR CORP.		0.973	KLAC	482480100		49.3300	510,000.00	24,708,960.57	25,158,300.00
LABORATORY CRP OF AMER HLDGS		0.000	LH	50540R409		53.8500	400,000.00	16,239,273.81	21,540,000.00
LEGG MASON INC.		0.601	LM	524901105		119.6900	221,000.00	14,088,881.10	26,451,490.00
LEHMAN BROTHERS HOLDING		0.624	LEH	524908100Q		128.1700	75,000.00	7,146,462.89	9,612,750.00
LIBERTY GOLBAL INC-SERIES C		0.000	LBTYK	530555309		21.2000	600,000.00	13,289,369.14	12,720,000.00
LINCARE HOLDINGS INC.		0.000	LNCR	532791100		41.9100	380,000.00	14,576,638.71	15,925,800.00
LSI LOGIC CORP		0.000	LSI	502161102		8.0000	1,700,000.00	14,646,236.14	13,600,000.00
LUCENT TECHNOLOGIES		0.000	LU	549463107		2.6600	4,250,000.00	12,554,495.73	11,305,000.00
MCAFEES INC		0.000	MFE	579064106		27.1300	650,000.00	15,324,083.28	17,634,500.00
MEDIMMUNE INC		0.000	MEDI	584699102		35.0200	575,000.00	17,961,549.63	20,136,500.00
MGM MIRAGE		0.000	MGM	552953101		36.6700	500,000.00	19,407,497.21	18,335,000.00
MICROCHIP TECHNOLOGY INC.		1.990	MCHP	595017104		32.1500	530,000.00	13,759,483.03	17,039,500.00
MOODY'S CORPORATION		0.455	MCO	615369105		61.4200	567,000.00	17,910,321.29	34,825,140.00
NCR CORPORATION		0.000	NCR	62886E108		33.9400	215,000.00	5,898,451.43	7,297,100.00
NEWFIELD EXPLORATION COMPANY		0.000	NFX	651290108		50.0700	300,000.00	12,482,227.40	15,021,000.00
NEXTEL PARTNERS INC		0.000	NXTP	65333F107		27.9400	537,000.00	11,657,007.38	15,003,780.00
NII HOLDINGS INC		0.000	NIHD	62913F201		43.6800	350,000.00	9,508,231.14	15,288,000.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
NORDSTROM INC		0.909	JWN	655664100Q		37.4000	409,000.00	8,926,720.96	15,296,600.00
NORFOLK SOUTHERN CORP.		1.159	NSC	655844108Q		44.8300	375,000.00	11,919,327.12	16,811,250.00
NOVELLUS SYSTEMS INC.		0.621	NVLS	670008101		24.1200	437,000.00	10,216,957.16	10,540,440.00
PAYCHEX INC		1.678	PAYX	704326107		38.1200	700,000.00	23,501,873.77	26,684,000.00
PEABODY ENERGY CORP		0.461	BTU	704549104		82.4200	300,000.00	17,851,338.70	24,726,000.00
PHELPS DODGE CORP.		1.042	PD	717265102Q		143.8700	160,000.00	17,235,122.30	23,019,200.00
PITNEY-BOWES, INC.		2.934	PBI	724479100Q		42.2500	375,000.00	15,312,816.30	15,843,750.00
PRECISION CASTPARTS CORP		0.231	PCP	740189105		51.8100	350,000.00	11,835,274.72	18,133,500.00
REPUBLIC SERVICES INC		1.491	RSG	760759100		37.5500	307,000.00	11,173,219.26	11,527,850.00
ROCKWELL COLLINS		1.032	COL	774341101		46.4700	482,000.00	16,548,613.77	22,398,540.00
ROSS STORES INC		0.830	ROST	778296103		28.9000	628,000.00	15,809,840.14	18,149,200.00
SEPRACOR INC.		0.000	SEPR	817315104		51.6000	400,000.00	18,675,177.11	20,640,000.00
SOUTHWESTERN ENERGY COMPANY		0.000	SWN	845467109		35.9400	366,000.00	7,429,322.13	13,154,040.00
STARWOOD RESORTS		1.315	HOT	85590A203		63.8600	308,000.00	15,443,674.38	19,668,880.00
STATION CASINOS INC		1.474	STN	857689103		67.8000	248,000.00	12,349,270.05	16,814,400.00
SUN MICROSYSTEMS INC.		0.000	SUNW	866810104		4.1900	2,060,000.00	20,367,468.77	8,631,400.00
SUNOCO, INC.		1.020	SUN	86764P109Q		78.3800	300,000.00	16,807,545.35	23,514,000.00
SYNOPSYS INC.		0.000	SNPS	871607107		20.0600	607,000.00	12,431,740.76	12,176,420.00
T ROWE PRICE GROUP INC.		1.554	TROW	74144T108Q		72.0300	250,000.00	10,831,124.70	18,007,500.00
TAIWAN SEMICONDUCTOR ADR		2.351	TSM	874039100		9.9100	1,750,000.36	14,614,910.98	17,342,503.64
TECHNE CORPORATION		0.000	TECH	878377100		56.1500	275,000.00	13,186,594.79	15,441,250.00
TESORO CORP		0.649	TSO	881609101		61.5500	280,000.00	12,036,469.32	17,234,000.00
TEVA PHARMACEUTICAL INDUSTRIES		0.506	TEVA	881624209		43.0100	285,000.00	8,345,197.98	12,257,850.00
THE MEN'S WEARHOUSE INC.		0.000	MW	587118100		29.4400	450,000.00	14,319,523.05	13,248,000.00
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		29.3900	425,000.00	11,825,063.09	12,490,750.00
UST INC.		5.388	UST	902911106Q		40.8300	425,000.00	19,004,409.10	17,352,750.00
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105		50.3400	493,000.00	16,767,617.29	24,817,620.00
WILEY JOHN & SONS IN		0.922	JW.A	968223206		39.0400	340,000.00	14,448,631.46	13,273,600.00
WILLIAMS COS. INC.		1.294	WMB	969457100Q		23.1700	703,000.00	14,385,406.50	16,288,510.00
XM SATELLITE RADIO HOLD-CL A		0.000	XMSR	983759101		27.2800	530,000.00	15,962,689.83	14,458,400.00
XTO ENERGY INC.		0.682	XTO	98385X106		43.9400	200,000.00	8,861,193.35	8,788,000.00
Instrument Total	109						55,760,255.36	1,520,290,836.26	1,873,667,972.44
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
VENTAS INC.		4.497	VTR	92276F100		32.0200	270,000.00	7,378,973.87	8,645,400.00
Instrument Total	1						270,000.00	7,378,973.87	8,645,400.00
Portfolio Total	110						56,030,255.36	1,527,669,810.13	1,882,313,372.44

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
3M COMPANY		2.167	MMM	88579Y101Q		77.5000	847,900.00	47,627,544.21	65,712,250.00
ABBOTT LABORATORIES		2.789	ABT	002824100Q		39.4300	1,708,600.00	55,021,517.30	67,370,098.00
ADOBE SYSTEMS INC.		0.067	ADBE	00724F101Q		36.9600	653,300.00	14,497,792.15	24,145,968.00
AETNA INC.		0.042	AET	00817Y108		94.3100	320,000.00	7,643,063.36	30,179,200.00
AFLAC INC		0.947	AFL	001055102		46.4200	552,800.00	16,821,212.99	25,660,976.00
AIR PROD. & CHEM.		2.162	APD	009158106Q		59.1900	252,600.00	15,039,804.00	14,951,394.00
ALCOA INC.		2.029	AA	013817101Q		29.5700	961,000.00	26,794,590.58	28,416,770.00
ALLSTATE CORP		2.367	ALL	020002101Q		54.0700	736,300.00	26,305,414.11	39,811,741.00
ALLTEL CORP		2.440	AT	020039103Q		63.1000	410,800.00	23,614,305.22	25,921,480.00
ALTRIA GROUP INC		4.282	MO	02209S103Q		74.7200	2,281,900.00	81,372,783.60	170,503,568.00
AMAZON COM INC		0.000	AMZN	023135106		47.1500	336,400.00	14,420,466.00	15,861,260.00
AMERICAN EXPRESS CO.		0.932	AXP	025816109Q		51.4600	1,205,300.00	39,371,331.37	62,024,738.00
AMERICAN INTL GROUP		0.879	AIG	026874107Q		68.2300	2,528,300.00	119,380,932.00	172,505,909.00
AMERIPRISE FINANCIAL INC		1.073	AMP	03076C106		41.0000	241,060.00	5,606,577.82	9,883,460.00
AMGEN INC		0.000	AMGN	031162100		78.8600	1,363,500.00	48,009,352.82	107,525,610.00
ANADARKO PETROLEUM CORP		0.759	APC	032511107Q		94.7500	259,700.00	13,396,613.90	24,606,575.00
ANHEUSER-BUSCH		2.514	BUD	035229103Q		42.9600	855,400.00	33,047,367.80	36,747,984.00
APACHE CORP.		0.583	APA	037411105		68.5200	361,600.00	13,839,748.04	24,776,832.00
APOLLO GROUP INC		0.000	APOL	037604105		60.4600	158,100.00	7,642,834.64	9,558,726.00
APPLE COMPUTER INC.		0.000	AAPL	037833100		71.8900	907,800.00	25,041,361.56	65,261,742.00
APPLIED MATERIALS INC.		0.668	AMAT	038222105		17.9400	1,837,700.00	36,408,086.75	32,968,338.00
AT&T INC		5.430	T	00206R102Q		24.4900	4,327,416.00	138,899,127.09	105,978,417.84
AUTOMATIC DATA PROC.		1.612	ADP	053015103Q		45.8900	642,800.00	23,085,901.05	29,498,092.00
AVON PRODUCTS		2.311	AVP	054303102Q		28.5500	520,100.00	14,852,685.75	14,848,855.00
BAKER HUGHES CORP		0.855	BHI	057224107Q		60.7800	373,300.00	12,389,161.78	22,689,174.00
BANK OF AMERICA CORP.		4.333	BAC	060505104Q		46.1500	4,431,100.00	125,914,834.48	204,495,265.00
BANK OF NEW YORK CO, INC		2.637	BK	064057102Q		31.8500	855,700.00	26,414,058.84	27,254,045.00
BAXTER INTL		1.545	BAX	071813109Q		37.6500	683,900.00	18,448,844.50	25,748,835.00
BB&T CORPORATION		3.626	BBT	054937107		41.9100	602,000.00	20,437,829.89	25,229,820.00
BECTON DICKINSON & COMPANY		1.431	BDX	075887109Q		60.0800	278,200.00	9,792,923.02	16,714,256.00
BELLSOUTH		4.280	BLS	079860102Q		27.1000	2,017,500.00	64,722,814.25	54,674,250.00
BEST BUY COMPANY INC		0.736	BBY	086516101		43.4800	445,800.00	12,827,753.05	19,383,384.00
BOEING CO		1.708	BA	097023105Q		70.2400	910,500.00	39,610,124.26	63,953,520.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		24.4900	727,100.00	16,591,217.73	17,806,679.00
BRISTOL-MYERS SQUIBB		4.873	BMJ	110122108Q		22.9800	2,153,300.00	61,588,788.69	49,482,834.00
BURLINGTON NORTHERN SANTA FE		1.129	BNI	12189T104Q		70.8200	414,900.00	19,375,830.00	29,383,218.00
BURLINGTON RESOURCES		0.464	BR	122014103Q		86.2000	424,700.00	13,407,186.20	36,609,140.00
CAPITAL ONE FINANCIAL CORP.		0.123	COF	14040H105		86.4000	329,300.00	19,872,859.32	28,451,520.00
CARDINAL HEALTH INC.		0.349	CAH	14149Y108Q		68.7500	471,900.00	22,369,839.96	32,443,125.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
CAREMARK RX INC		0.000	CMX	141705103		51.7900	499,800.00	11,397,612.02	25,884,642.00
CATERPILLAR INC.		1.731	CAT	149123101Q		57.7700	753,000.00	24,871,049.03	43,500,810.00
CBS CORP. CL. B		0.858	CBS	124857202		32.6000	1,568,600.00	60,028,864.38	51,136,360.00
CENDANT CORP.		2.550	CD	151313103		17.2500	1,158,700.00	22,373,088.36	19,987,575.00
CHEVRONTXACO CORP		3.170	CVX	166764100Q		56.7700	2,496,991.00	95,768,939.60	141,754,179.07
CHUBB CORP		1.761	CB	171232101Q		97.6500	215,200.00	13,197,752.74	21,014,280.00
CISCO SYSTEMS		0.000	CSCO	17275R102		17.1200	7,122,200.00	147,758,832.99	121,932,064.00
CITIGROUP INC.		3.626	C	172967101Q		48.5300	5,732,000.00	148,656,973.53	278,173,960.00
CLEAR CHANNEL COMMUNICATIONS		2.384	CCU	184502102		31.4500	604,000.00	28,479,071.82	18,995,800.00
COCA COLA CO.		2.778	KO	191216100Q		40.3100	2,294,800.00	105,383,130.39	92,503,388.00
COLGATE PALMOLIVE		2.114	CL	194162103Q		54.8500	576,500.00	22,908,975.91	31,621,025.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101		25.9600	2,240,500.00	67,431,921.98	58,163,380.00
COMPUTER ASSOCIATE INTL. INC.		0.567	CA	204912109S		28.1900	512,100.00	12,593,588.37	14,436,099.00
CONOCOPHILLIPS		2.131	COP	20825C104Q		58.1800	1,534,100.00	39,008,828.45	89,253,938.00
CORNING INC		0.000	GLW	219350105Q		19.6600	1,679,400.00	25,224,081.54	33,017,004.00
COSTCO WHOLESALE CORP.		0.929	COST	22160K105		49.4700	526,300.00	20,449,018.20	26,036,061.00
COUNTRYWIDE FINANCIAL CORP		1.754	CFC	222372104Q		34.1900	647,500.00	9,390,299.16	22,138,025.00
CVS CORP.		0.586	CVS	126650100Q		26.4200	892,600.00	15,145,611.98	23,582,492.00
DANAHER CORP		0.143	DHR	235851102		55.7800	259,900.00	9,437,781.14	14,497,222.00
DEERE & CO.		2.290	DE	244199105Q		68.1100	271,600.00	14,733,972.97	18,498,676.00
DELL INC		0.000	DELL	24702R101		29.9900	2,709,400.00	68,858,179.44	81,254,906.00
DEVON ENERGY CORPORATION		0.479	DVN	25179M103		62.5400	489,600.00	14,362,071.50	30,619,584.00
DISCOVERY HOLDING CO-A		0.000	DISCA	25468Y107		15.1500	308,630.00	4,340,317.80	4,675,744.50
DISNEY (WALT) CO.		1.126	DIS	254687106Q		23.9700	2,119,500.00	57,867,136.47	50,804,415.00
DOMINION RESOURCES INC-VA		3.471	D	25746U109Q		77.2000	375,200.00	22,532,544.15	28,965,440.00
DOW CHEMICAL CO		3.058	DOW	260543103Q		43.8200	1,059,100.00	36,237,207.91	46,409,762.00
DUKE ENERGY CORPORATION		4.517	DUK	264399106Q		27.4500	1,021,100.00	25,477,155.88	28,029,195.00
E I DUPONT DE NEM.		3.482	DD	263534109Q		42.5000	1,013,000.00	48,546,173.11	43,052,500.00
EBAY INC		0.000	EBAY	278642103		43.2500	1,200,200.00	33,910,315.35	51,908,650.00
ELECTRONIC ARTS, INC		0.000	ERTS	285512109		52.3100	339,300.00	12,179,391.16	17,748,783.00
ELI LILLY & COMPANY		2.827	LLY	532457108Q		56.5900	1,081,200.00	52,943,718.09	61,185,108.00
EMC CORP		0.000	EMC	268648102		13.6200	2,647,500.00	37,203,156.35	36,058,950.00
EMERSON ELECTRIC CO		2.382	EMR	291011104Q		74.7000	459,100.00	23,428,901.98	34,294,770.00
ENTERGY CORP.		3.146	ETR	29364G103Q		68.6500	233,600.00	13,585,944.77	16,036,640.00
EXELON CORP		3.010	EXC	30161N101Q		53.1400	736,600.00	23,634,709.76	39,142,924.00
EXPEDIA INC		0.000	EXPE	30212P105		23.9600	199,050.00	10,722,732.37	4,769,238.00
EXXON MOBIL CORPORATION		2.065	XOM	30231G102Q		56.1700	7,014,100.00	185,812,591.70	393,981,997.00
FED. NATL. MTG. ASSN.		2.130	FNM	313586109Q		48.8100	1,066,500.00	52,080,262.22	52,055,865.00
FEDEX CORPORATION		0.309	FDX	31428X106		103.3900	332,800.00	17,497,222.35	34,408,192.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
FIFTH THIRD BANCORP		4.029	FITB	316773100Q		37.7200	522,300.00	25,257,361.14	19,701,156.00
FIRST DATA CORP		0.558	FDC	319963104Q		43.0100	857,900.00	24,236,031.71	36,898,279.00
FIRST ENERGY CORP.		3.674	FE	337932107Q		48.9900	363,400.00	12,117,195.60	17,802,966.00
FORD MOTOR COMPANY		5.181	F	345370860		7.7200	1,948,700.00	31,676,997.81	15,043,964.00
FPL GROUP INC.		3.416	FPL	302571104Q		41.5600	432,900.00	17,851,085.51	17,991,324.00
FRANKLIN RESOURCES INC		0.510	BEN	354613101Q		94.0100	178,000.00	7,995,301.38	16,733,780.00
FREDDIE MAC		2.876	FRE	313400301Q		65.3500	758,600.00	37,155,120.03	49,574,510.00
GANNETT INC		1.915	GCI	364730101Q		60.5700	273,700.00	19,796,993.03	16,578,009.00
GAP INC		1.020	GPS	364760108Q		17.6400	656,000.00	13,370,889.75	11,571,840.00
GENENTECH INC.		0.000	DNA	368710406		92.5000	511,000.00	21,341,302.49	47,267,500.00
GENERAL DYNAMICS CORP.		1.402	GD	369550108Q		114.0500	220,800.00	18,461,888.31	25,182,240.00
GENERAL ELECTRIC CO		2.853	GE	369604103Q		35.0500	11,686,200.00	272,582,272.69	409,601,310.00
GENERAL MILLS INC		2.757	GIS	370334104Q		49.3200	322,600.00	14,316,344.46	15,910,632.00
GENERAL MOTORS CORP		10.298	GM	370442105Q		19.4200	509,000.00	23,869,969.20	9,884,780.00
GENZYME CORP. GEN. DIV.		0.000	GENZ	372917104		70.7800	278,000.00	10,699,854.97	19,676,840.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		52.6300	497,800.00	10,593,708.52	26,199,214.00
GOLDEN WEST FINANCIAL CORP		0.484	GDW	381317106Q		66.0000	279,600.00	12,332,248.69	18,453,600.00
GOLDMAN SACHS GROUP INC		0.783	GS	38141G104		127.7100	431,100.00	35,056,491.65	55,055,781.00
GOOGLE INC - CL A		0.000	GOOG	38259P508		414.8600	181,600.00	50,960,474.50	75,338,576.00
GUIDANT CORP.		0.617	GDT	401698105Q		64.7500	358,100.00	12,900,284.86	23,186,975.00
HALLIBURTON COMPANY		0.807	HAL	406216101Q		61.9600	491,500.00	14,742,274.54	30,453,340.00
HARLEY-DAVIDSON INC		1.398	HDI	412822108Q		51.4900	313,700.00	13,596,438.75	16,152,413.00
HARTFORD FINL SERVICES		1.397	HIG	416515104		85.8900	326,800.00	15,331,038.53	28,068,852.00
HCA INC		1.188	HCA	404119109		50.5000	486,100.00	18,880,504.36	24,548,050.00
HERSHEY FOODS CORP.		1.773	HSY	427866108Q		55.2500	188,200.00	10,041,563.12	10,398,050.00
HEWLETT-PACKARD CO		1.117	HPQ	428236103Q		28.6300	3,190,400.00	70,619,019.63	91,341,152.00
HOME DEPOT INC.		0.988	HD	437076102Q		40.4800	2,378,500.00	65,029,448.51	96,281,680.00
HONEYWELL INTERNATIONAL INC		2.214	HON	438516106Q		37.2500	939,900.00	36,833,525.70	35,011,275.00
IAC/INTERACTIVE CORP		0.000	IACI	44919P300		28.3100	199,050.00	2,668,768.94	5,635,105.50
ILLINOIS TOOL WORKS		1.500	ITW	452308109Q		87.9900	277,100.00	18,400,891.57	24,382,029.00
INTEL CORP.		1.282	INTC	458140100Q		24.9600	6,801,700.00	144,626,489.26	169,770,432.00
INTERNATIONAL PAPER		2.975	IP	460146103Q		33.6100	540,400.00	20,123,629.85	18,162,844.00
INTL BUS MACH CORP		0.973	IBM	459200101Q		82.2000	1,777,600.00	133,642,555.23	146,118,720.00
JOHNSON & JOHNSON		2.196	JNJ	478160104Q		60.1000	3,276,400.00	113,763,465.67	196,911,640.00
JPMORGAN CHASE & CO.		3.426	JPM	46625H100Q		39.6900	3,877,000.00	130,141,218.51	153,878,130.00
JUNIPER NETWORKS INC		0.000	JNPR	48203R104		22.3000	600,500.00	12,770,687.07	13,391,150.00
KELLOGG CO.		2.568	K	487836108Q		43.2200	276,000.00	9,577,836.42	11,928,720.00
KIMBERLY-CLARK CORP		3.017	KMB	494368103Q		59.6500	527,100.00	27,723,785.80	31,441,515.00
KOHL'S CORP		0.000	KSS	500255104		48.6000	337,500.00	16,157,497.09	16,402,500.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
KRAFT FOODS INC - A	3.269	KFT	50075N104	28.1400	275,900.00	8,713,344.71	7,763,826.00		
LEHMAN BROTHERS HOLDING	0.624	LEH	524908100Q	128.1700	304,800.00	16,720,987.45	39,066,216.00		
LIBERTY MEDIA CORP-A	0.000	L	530718105	7.8700	3,086,300.00	24,624,361.85	24,289,181.00		
LIVE NATION	0.000	LYV	538034109	13.1000	75,500.00	1,248,627.84	989,050.00		
LOCKHEED MARTIN CORPORATION	1.885	LMT	539830109Q	63.6300	407,000.00	18,064,350.10	25,897,410.00		
LOEWS CORP	0.632	LTR	540424108Q	94.8500	164,000.00	12,876,175.75	15,555,400.00		
LOWE'S COS	0.360	LOW	548661107Q	66.6600	853,300.00	21,567,224.35	56,880,978.00		
MARATHON OIL CORP	2.165	MRO	565849106Q	60.9700	400,300.00	21,914,093.50	24,406,291.00		
MARRIOTT INT'L INC CL-A	0.627	MAR	571903202	66.9700	193,800.00	8,738,345.64	12,978,786.00		
MARSH & MCLENNAN COS.	2.141	MMC	571748102Q	31.7600	587,200.00	20,082,318.11	18,649,472.00		
MASCO CORP.	2.649	MAS	574599106Q	30.1900	477,900.00	13,536,691.02	14,427,801.00		
MBNA CORP	2.062	KRB	55262L100Q	27.1500	1,396,800.00	23,397,570.67	37,923,120.00		
MCDONALDS CORPORATION	1.987	MCD	580135101Q	33.7200	1,396,600.00	41,661,875.58	47,093,352.00		
MCGRAW HILL INC	1.278	MHP	580645109Q	51.6300	412,700.00	14,116,786.50	21,307,701.00		
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	55.8000	332,100.00	15,476,843.78	18,531,180.00		
MEDTRONIC INC	0.668	MDT	585055106Q	57.5700	1,332,700.00	39,937,018.91	76,723,539.00		
MERCK & CO INC	4.778	MRK	589331107Q	31.8100	2,427,500.00	105,008,367.47	77,218,775.00		
MERRILL LYNCH & CO. INC.	1.181	MER	590188108Q	67.7300	1,038,600.00	45,738,411.30	70,344,378.00		
METLIFE INC	1.061	MET	59156R108	49.0000	458,900.00	16,117,609.97	22,486,100.00		
MICROSOFT CORP.	1.376	MSFT	594918104	26.1500	10,202,300.00	257,211,448.04	266,790,145.00		
MONSANTO COMPANY	1.031	MON	61166W101	77.5300	295,500.00	19,386,512.50	22,910,115.00		
MORGAN STANLEY DEAN WITTER & C	1.903	MS	617446448Q	56.7400	1,207,200.00	54,797,738.15	68,496,528.00		
MOTOROLA INC	0.708	MOT	620076109Q	22.5900	2,702,000.00	48,261,375.59	61,038,180.00		
NATIONAL CITY CORP	4.408	NCC	635405103Q	33.5700	624,400.00	20,278,975.89	20,961,108.00		
NEWMONT MNG. CORP. HLDG CO	0.749	NEM	651639106Q	53.4000	454,300.00	16,566,292.88	24,259,620.00		
NEWS CORP INC-CL A	0.900	NWS.A	65248E104	15.5500	2,567,800.00	43,447,176.00	39,929,290.00		
NIKE INC. -CL B	1.428	NKE	654106103Q	86.7900	206,800.00	13,702,597.00	17,948,172.00		
NORTHROP GRUMMAN CORP.	1.730	NOC	666807102Q	60.1100	395,600.00	17,652,838.74	23,779,516.00		
OCCIDENTAL PETROLEUM CORP.	1.802	OXY	674599105Q	79.8800	438,800.00	11,160,302.17	35,051,344.00		
OMNICOM GROUP	1.174	OMC	681919106	85.1300	202,100.00	14,389,236.75	17,204,773.00		
ORACLE SYS. CORP.	0.000	ORCL	68389X105	12.2100	4,169,400.00	41,514,931.19	50,908,374.00		
PEPSICO INC.	1.760	PEP	713448108Q	59.0800	1,845,100.00	59,730,219.39	109,008,508.00		
PFIZER INC.	4.116	PFE	717081103Q	23.3200	8,192,600.00	179,971,583.86	191,051,432.00		
PNC FINANCIAL SERVICES GROUP	3.234	PNC	693475105Q	61.8300	312,352.00	16,140,357.56	19,312,724.16		
PRAXAIR INC.	1.359	PX	74005P104Q	52.9600	356,400.00	16,569,036.00	18,874,944.00		
PROCTER & GAMBLE CO	1.935	PG	742718109Q	57.8800	3,710,923.00	123,747,939.07	214,788,223.24		
PROGRESSIVE CORP	0.102	PGR	743315103	116.7800	219,000.00	19,112,772.84	25,574,820.00		
PRUDENTIAL FINANCIAL INC	1.065	PRU	744320102	73.1900	570,700.00	22,445,246.92	41,769,533.00		
QUALCOMM INC	0.835	QCOM	747525103	43.0800	1,800,000.00	40,985,568.86	77,544,000.00		

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
RAYTHEON COMPANY	2.191	RTN		755111	1507Q	40.1500	498,300.00	17,616,541.90	20,006,745.00
REGIONS FINANCIAL CORP.	3.981	RF		7591EP	100	34.1600	511,200.00	16,983,121.89	17,462,592.00
SARA LEE CORP.	4.179	SLE		803111	1103Q	18.9000	867,500.00	18,055,157.58	16,395,750.00
SCHERING-PLOUGH	1.055	SGP		806605	101Q	20.8500	1,625,300.00	32,285,760.59	33,887,505.00
SCHWAB (CHARLES) CORP	0.681	SCHW		808513	105	14.6700	1,158,800.00	15,631,001.81	16,999,596.00
SEARS HOLDINGS CORP	0.000	SHLD		812350	106	115.5300	109,100.00	16,073,265.35	12,604,323.00
SLM CORP	1.597	SLM		78442P	106	55.0900	462,300.00	14,650,449.58	25,468,107.00
SOUTHERN CO	4.315	SO		842587	107Q	34.5300	820,100.00	23,098,995.12	28,318,053.00
SPRINT NEXTEL CORP	0.428	S		852061	100Q	23.3600	3,068,389.00	61,047,392.01	71,677,567.04
ST JUDE MED. INC.	0.000	STJ		790849	103	50.2000	399,200.00	7,214,686.89	20,039,840.00
ST PAUL TRAVELERS COS INC	2.059	STA		792860	108Q	44.6700	742,400.00	27,181,173.16	33,163,008.00
STAPLES INC	0.735	SPLS		855030	102	22.7100	811,600.00	11,351,673.23	18,431,436.00
STARBUCKS CORP.	0.000	SBUX		855244	109	30.0100	859,000.00	10,254,823.47	25,778,590.00
STATE STREET CORP	1.370	STT		857477	103	55.4400	364,700.00	16,147,251.43	20,218,968.00
STRYKER CORP.	0.247	SYK		863667	101	44.4300	322,900.00	9,431,548.62	14,346,447.00
SUNTRUST BANKS INC.	3.023	STI		867914	103Q	72.7600	398,300.00	25,641,502.42	28,980,308.00
SYMANTEC CORP	0.000	SYMC		871503	108	17.5000	1,191,552.00	19,440,801.75	20,852,160.00
SYSCO CORP.	2.190	SY		871829	107Q	31.0500	697,500.00	17,245,671.09	21,657,375.00
TARGET CORP	0.727	TGT		87612E	106Q	54.9700	975,700.00	28,658,564.78	53,634,229.00
TEXAS INSTRS INC	0.374	TXN		882508	104Q	32.0700	1,831,400.00	51,002,764.09	58,732,998.00
THE DIRECTV GROUP INC	0.000	DTV		25459L	106	14.1200	773,600.00	11,231,764.61	10,923,232.00
TIME WARNER INC.	1.146	TWX		887317	105	17.4400	5,054,500.00	151,500,857.16	88,150,480.00
TXU CORPORATION	3.287	TXU		873168	108Q	50.1900	528,200.00	21,709,020.00	26,510,358.00
UNION PACIFIC CORP.	1.490	UNP		907818	108Q	80.5100	289,800.00	15,765,216.28	23,331,798.00
UNITED PARCEL SERVICES INC	1.756	UPS		911312	106	75.1500	676,300.00	45,288,333.80	50,823,945.00
UNITED TECHNOLOGIES	1.574	UTX		913017	109Q	55.9100	1,127,900.00	40,394,087.16	63,060,889.00
UNITEDHEALTH GROUP INC	0.024	UNH		91324P	102A	62.1400	1,500,600.00	30,426,828.03	93,247,284.00
US BANCORP	4.416	USB		902973	304	29.8900	2,019,400.00	48,511,364.33	60,359,866.00
VALERO ENERGY CORP.	0.387	VLO		91913Y	100Q	51.6000	653,200.00	26,966,678.41	33,705,120.00
VERIZON COMMUNICATIONS	5.378	VZ		92343V	104Q	30.1200	3,049,000.00	124,477,916.61	91,835,880.00
WACHOVIA CORP.	3.859	WB		929903	102Q	52.8600	1,737,000.00	70,371,723.12	91,817,820.00
WAL MART STORES INC	1.282	WMT		931142	103Q	46.8000	2,775,100.00	90,780,538.95	129,874,680.00
WALGREEN CO.	0.587	WAG		931422	109Q	44.2600	1,126,500.00	25,166,454.30	49,858,890.00
WASHINGTON MUTUAL INC.	4.505	WM		939322	103	43.5000	1,089,700.00	35,055,810.95	47,401,950.00
WASTE MANAGEMENT INC.	2.899	WMI		94106L	109	30.3500	625,900.00	20,247,132.47	18,996,065.00
WELLPOINT INC.	0.000	WLP		94973V	107	79.7900	675,000.00	35,193,588.86	53,858,250.00
WELLS FARGO COMPANY	3.310	WFC		949746	101	62.8300	1,859,200.00	57,275,120.78	116,813,536.00
WEYERHAEUSER CO.	3.014	WY		962166	104Q	66.3400	267,500.00	15,561,032.46	17,745,950.00
WRIGLEY WM JR CO	1.684	WWY		982526	105Q	66.4900	192,900.00	10,217,999.41	12,825,921.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value
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				Group - COMMON STOCK						
				Portfolio - LCP		LARGE-CAP PASSIVE (Q				
				Instrument - COM		COMMON STOCK				
WYETH			2.170	WYE	983024100Q		46.0700	1,474,800.00	56,040,755.26	67,944,036.00
YAHOO INC			0.000	YHOO	984332106		39.1800	1,334,000.00	44,344,262.49	52,266,120.00
YUM BRANDS, INC.			0.981	YUM	988498101		46.8800	319,300.00	8,750,903.02	14,968,784.00
ZIMMER HOLDINGS INC			0.000	ZMH	98956P102		67.4400	272,100.00	11,690,746.66	18,350,424.00
Instrument Total	199							246,685,513.00	7,456,799,497.63	9,861,560,346.35
				Instrument -REIT		REAL ESTATE INVESTMENT TRUST				
SIMON PROP GROUP INC.			3.134	SPG	828806109Q		76.6300	189,700.00	13,614,769.00	14,536,711.00
Instrument Total	1							189,700.00	13,614,769.00	14,536,711.00
Portfolio Total	200							246,875,213.00	7,470,414,266.63	9,876,097,057.35

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
3M COMPANY		2.167	MMM	88579Y101Q		77.5000	48,500.00	2,616,487.16	3,758,750.00
ABBOTT LABORATORIES		2.789	ABT	002824100Q		39.4300	95,900.00	3,493,096.90	3,781,337.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		30.6000	321,700.00	8,275,234.49	9,844,020.00
AETNA INC.		0.042	AET	00817Y108		94.3100	37,700.00	2,106,532.88	3,555,487.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		33.2900	281,500.00	9,158,598.55	9,371,135.00
AIRGAS INC		0.729	ARG	009363102		32.9000	138,600.00	4,493,700.19	4,559,940.00
ALLERGAN PHARMACEUTICALS INC.		0.370	AGN	018490102Q		107.9600	85,900.00	6,738,676.76	9,273,764.00
ALLIED CAP CORP		7.899	ALD	01903Q108		29.3700	255,000.00	7,315,175.65	7,489,350.00
ALTRIA GROUP INC		4.282	MO	02209S103Q		74.7200	340,200.00	11,581,640.22	25,419,744.00
AMERADA HESS CORP.		0.946	AHC	023551104Q		126.8200	46,800.00	4,657,735.10	5,935,176.00
AMERICAN CAPITAL STRATEGIES		8.726	ACAS	024937104		36.2100	197,300.00	7,278,590.03	7,144,233.01
AMERICAN ELECTRIC POWER		3.990	AEP	025537101Q		37.0900	252,900.00	8,682,529.59	9,380,061.00
AMERICAN EXPRESS CO.		0.932	AXP	025816109Q		51.4600	60,900.00	2,226,193.03	3,133,914.00
AMERICAN GREETING CL A		1.456	AM	026375105Q		21.9700	268,200.00	5,989,211.80	5,892,354.00
AMERICAN INTL GROUP		0.879	AIG	026874107Q		68.2300	301,800.00	12,896,603.27	20,591,814.00
AMERIPRISE FINANCIAL INC		1.073	AMP	03076C106		41.0000	193,600.00	7,532,630.46	7,937,599.99
AMERUS GROUP CO		0.705	AMH	03072M108		56.6700	124,300.00	5,880,623.07	7,044,081.00
AMETEK INC.		0.564	AME	031100100Q		42.5400	118,900.00	4,487,874.16	5,058,006.00
AMGEN INC		0.000	AMGN	031162100		78.8600	302,900.00	16,365,715.12	23,886,694.01
AMR CORP.		0.000	AMR	001765106		22.2300	379,700.00	4,505,760.48	8,440,731.00
ANALOG DEVICES		1.338	ADI	032654105		35.8700	236,900.00	9,128,917.81	8,497,603.00
ANN TAYLOR STORES CORP		0.000	ANN	036115103		34.5200	220,400.00	7,479,536.12	7,608,208.00
AON CORP		1.669	AOC	037389103Q		35.9500	244,700.00	8,194,544.99	8,796,965.00
APPLE COMPUTER INC.		0.000	AAPL	037833100		71.8900	54,100.00	1,980,288.56	3,889,249.00
ARROW ELECTRONICS		0.000	ARW	042735100		32.0300	226,600.00	7,388,732.77	7,257,998.00
ASHLAND INC		1.899	ASH	044209104Q		57.9000	69,800.00	3,855,121.85	4,041,420.00
ASSURANT INC		0.735	AIZ	04621X108		43.4900	173,000.00	6,527,273.49	7,523,770.00
AT&T INC		5.430	T	00206R102Q		24.4900	959,300.00	26,895,178.09	23,493,257.00
AUTODESK INC.		0.139	ADSK	052769106Q		42.9500	191,100.00	3,862,798.98	8,207,744.97
AUTONATION INC		0.000	AN	05329W102		21.7300	341,900.00	7,217,715.72	7,429,487.00
AVNET INC.		1.253	AVT	053807103Q		23.9400	305,200.00	6,965,133.08	7,306,488.00
BANK OF AMERICA CORP.		4.333	BAC	060505104Q		46.1500	696,400.00	22,366,982.89	32,138,860.00
BARNES & NOBLE INC.		1.406	BKS	067774109		42.6700	171,500.00	6,844,146.41	7,317,905.00
BEA SYSTEMS INC		0.000	BEAS	073325102		9.4000	801,000.00	7,241,947.21	7,529,400.00
BEAR STEARNS COMPANIES INC		0.969	BSC	073902108		115.5300	80,200.00	8,936,792.77	9,265,506.00
BEAZER HOMES USA INC		0.549	BZH	07556Q105		72.8400	105,900.00	7,545,939.26	7,713,756.00
BELLSOUTH		4.280	BLS	079860102Q		27.1000	80,300.00	2,586,857.98	2,176,130.00
BERKLEY (WR) CORP		0.420	BER	084423102		47.6200	162,300.00	5,472,590.40	7,728,726.00
BMC SOFTWARE		0.000	BMC	055921100		20.4900	369,100.00	6,638,485.43	7,562,859.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
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BOEING CO	1.708	BA	097023105Q	70.2400		135,800.00	5,781,957.59	9,538,592.00	
BRISTOL-MYERS SQUIBB	4.873	BM	110122108Q	22.9800		31,700.00	987,720.10	728,466.00	
BROADCOM CORP CL A	0.000	BR	111320107	47.1500		146,300.00	7,003,321.75	6,898,045.00	
BROWN-FORMAN -CL B	1.615	BF.B	115637209Q	69.3200		106,300.00	6,595,993.85	7,368,716.00	
BURLINGTON NORTHERN SANTA FE	1.129	BNI	12189T104Q	70.8200		168,400.00	8,918,424.14	11,926,088.00	
BURLINGTON RESOURCES	0.464	BR	122014103Q	86.2000		148,900.00	4,325,648.78	12,835,180.00	
CADENCE DESIGN SYS INC	0.000	CDNS	127387108	16.9200		424,100.00	6,148,343.28	7,175,772.00	
CATERPILLAR INC.	1.731	CAT	149123101Q	57.7700		3,900.00	145,953.52	225,303.00	
CBS CORP. CL. B	0.858	CBS	124857202	32.6000		442,600.00	15,763,269.20	14,428,760.00	
CERNER CORP.	0.000	CERN	156782104	90.9100		100.00	9,606.81	9,091.00	
CHEVRONTEXACO CORP	3.170	CVX	166764100Q	56.7700		285,400.00	11,264,619.42	16,202,158.00	
CHIRON CORP	0.000	CHIR	170040109	44.4600		112,000.00	4,993,311.68	4,979,520.00	
CHOICE HOTELS INTL INC	1.245	CHH	169905106	41.7600		136,200.00	4,480,654.67	5,687,712.00	
CIGNA CORP.	0.089	CI	125509109Q	111.7000		82,600.00	6,170,085.76	9,226,420.00	
CISCO SYSTEMS	0.000	CS	17275R102	17.1200		759,400.00	15,702,340.89	13,000,928.00	
CITIGROUP INC.	3.626	C	172967101Q	48.5300		777,500.00	19,085,029.35	37,732,075.00	
CITRIX SYSTEMS INC	0.000	CTXS	177376100	28.7800		275,700.00	7,447,822.06	7,934,646.00	
CLAIRE'S STORES INC	1.368	CLE	179584107	29.2200		255,800.00	6,954,734.81	7,474,476.00	
CMS ENERGY CORP	4.962	CMS	125896100Q	14.5100		518,200.00	7,486,489.30	7,519,082.00	
COCA COLA CO.	2.778	KO	191216100Q	40.3100		525,900.00	23,832,350.99	21,199,029.00	
COCA-COLA ENTERPRISE	0.834	CCE	191219104	19.1700		394,100.00	8,172,106.08	7,554,897.00	
COMCAST CORP - CL A	0.000	CMCSA	20030N101	25.9600		109,600.00	3,355,056.19	2,845,216.00	
COMPUTER ASSOCIATE INTL. INC.	0.567	CA	204912109S	28.1900		315,700.00	8,639,027.20	8,899,583.00	
COMPUWARE CORP	0.000	CPWR	205638109	8.9700		812,900.00	5,978,234.81	7,291,713.00	
CONOCOPHILLIPS	2.131	COP	20825C104Q	58.1800		337,300.00	12,626,641.82	19,624,113.99	
CONSECO INC	0.000	CNO	208464883	23.1700		323,900.00	7,405,094.37	7,504,763.00	
COOPER CAMERON CORP.	0.000	CAM	216640102	41.4000		110,200.00	4,616,856.55	4,562,280.00	
CORPORATE EXECUTIVE BOARD CO	0.445	EXBD	21988R102	89.7000		84,000.00	7,569,217.22	7,534,800.00	
COVENTRY HEALTH CARE INC.	0.000	CVH	222862104	56.9600		144,600.00	8,425,861.39	8,236,416.01	
CSX CORP.	1.024	CSX	126408103Q	50.7700		177,800.00	7,993,694.20	9,026,906.00	
CUMMINS INC.	1.337	CMI	231021106Q	89.7300		84,100.00	7,029,576.24	7,546,293.00	
DANA CORP	0.557	DCN	235811106Q	7.1800		856,700.00	7,142,381.31	6,151,106.00	
DEAN FOODS CO	0.000	DF	242370104	37.6600		197,100.00	7,632,438.92	7,422,786.00	
DELL INC	0.000	DELL	24702R101	29.9900		221,200.00	6,082,011.93	6,633,788.00	
DEVON ENERGY CORPORATION	0.479	DVN	25179M103	62.5400		174,100.00	5,680,533.65	10,888,214.00	
DILLARDS INC. CL-A	0.644	DDS	254067101Q	24.8200		300,600.00	7,370,380.63	7,460,892.00	
DISNEY (WALT) CO.	1.126	DIS	254687106Q	23.9700		97,300.00	2,567,891.01	2,332,281.00	
DOW CHEMICAL CO	3.058	DOW	260543103Q	43.8200		18,800.00	674,481.45	823,816.00	
DUKE ENERGY CORPORATION	4.517	DUK	264399106Q	27.4500		419,300.00	11,712,090.41	11,509,785.00	

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
DUN & BRADSTREET CORP		0.000	DNB	26483E100		66.9600	116,800.00	7,328,048.43	7,820,928.00
E I DUPONT DE NEM.		3.482	DD	263534109Q		42.5000	5,700.00	272,048.72	242,250.00
EBAY INC		0.000	EBAY	278642103		43.2500	150,600.00	5,300,190.32	6,513,450.00
EDISON INTERNATIONAL		2.476	EIX	281020107Q		43.6100	207,300.00	7,230,707.69	9,040,353.00
ELI LILLY & COMPANY		2.827	LLY	532457108Q		56.5900	45,700.00	2,368,647.82	2,586,163.00
ENDO PHARMACEUTICALS		0.000	ENDP	29264F205		30.2600	232,000.00	6,214,300.92	7,020,320.00
ENERGEN CORP.		1.101	EGN	29265N108		36.3200	22,400.00	603,326.11	813,568.00
EXPEDIA INC		0.000	EXPE	30212P105		23.9600	305,400.00	9,007,180.29	7,317,384.00
EXPRESS SCRIPTS		0.000	ESRX	302182100		83.8000	78,400.00	3,977,014.02	6,569,920.00
EXXON MOBIL CORPORATION		2.065	XOM	30231G102Q		56.1700	1,006,400.00	27,471,537.36	56,529,488.00
FAIR ISAAC INC.		0.181	FIC	303250104		44.1700	153,600.00	6,418,742.76	6,784,512.00
FED. NATL. MTG. ASSN.		2.130	FNM	313586109Q		48.8100	28,300.00	1,337,455.23	1,381,323.00
FEDERATED DEPARTMENT STORES		1.507	FD	31410H101		66.3300	144,900.00	7,475,950.76	9,611,217.00
FIDELITY NATIONAL FINL INC		2.718	FNF	316326107		36.7900	202,800.00	6,158,483.91	7,461,012.00
FIRST AMERICAN CORP.		1.589	FAF	318522307		45.3000	156,700.00	7,393,919.97	7,098,510.00
FIRST ENERGY CORP.		3.674	FE	337932107Q		48.9900	201,600.00	8,490,429.80	9,876,384.00
FORD MOTOR COMPANY		5.181	F	345370860		7.7200	617,500.00	8,134,410.65	4,767,100.00
FOREST OIL CORP.		0.000	FST	346091705		45.5700	151,900.00	7,351,161.50	6,922,083.00
FRANKLIN RESOURCES INC		0.510	BEN	354613101Q		94.0100	2,100.00	145,790.78	197,421.00
FREDDIE MAC		2.876	FRE	313400301Q		65.3500	15,000.00	693,226.08	980,250.00
FREEPORT MCMORAN CLASS B		2.323	FCX	35671D857		53.8000	154,400.00	6,484,384.57	8,306,720.00
FREESCALE SEMICONDUCTOR INC -		0.000	FSL.B	35687M206		25.1700	324,600.00	8,516,719.04	8,170,182.00
GENENTECH INC.		0.000	DNA	368710406		92.5000	22,400.00	1,258,125.86	2,072,000.00
GENERAL ELECTRIC CO		2.853	GE	369604103Q		35.0500	1,677,600.00	38,674,652.48	58,799,880.00
GENERAL MILLS INC		2.757	GIS	370334104Q		49.3200	37,900.00	1,847,579.09	1,869,228.00
GENERAL MOTORS CORP		10.298	GM	370442105Q		19.4200	373,200.00	8,236,012.20	7,247,544.00
GENWORTH FINANCIAL INC-CL A		0.867	GNW	37247D106		34.5800	238,700.00	8,001,327.82	8,254,246.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		52.6300	165,100.00	7,676,627.41	8,689,213.00
GLOBAL PAYMENTS INC		0.171	GPN	37940X102		46.6100	162,700.00	6,475,520.66	7,583,447.00
GOLDMAN SACHS GROUP INC		0.783	GS	38141G104		127.7100	120,600.00	13,864,192.99	15,401,826.00
GOOGLE INC - CL A		0.000	GOOG	38259P508		414.8600	12,400.00	3,603,083.52	5,144,264.00
HARTFORD FINL SERVICES		1.397	HIG	416515104		85.8900	130,600.00	8,036,708.68	11,217,234.00
HASBRO INC		1.783	HAS	418056107Q		20.1800	355,700.00	6,874,914.67	7,178,026.00
HEALTH NET		0.000	HNT	42222G108		51.5500	151,700.00	7,753,372.11	7,820,135.00
HELMERICH & PAYNE, INC		0.533	HP	423452101Q		61.9100	80,600.00	5,108,089.09	4,989,946.00
HEWLETT-PACKARD CO		1.117	HPQ	428236103Q		28.6300	737,300.00	18,281,801.44	21,108,899.00
HOME DEPOT INC.		0.988	HD	437076102Q		40.4800	218,000.00	6,313,989.85	8,824,640.00
HUMANA INC.		0.000	HUM	444859102		54.3300	168,900.00	4,592,284.60	9,176,337.00
HUNTSMAN CORP		0.000	HUN	447011107		17.2200	245,800.00	4,670,914.79	4,232,676.00

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
IAC/INTERACTIVE CORP		0.000	IACI	44919P300	28.3100	270,700.00	5,783,249.02	7,663,517.00	
INTEL CORP.		1.282	INTC	458140100Q	24.9600	829,300.00	17,519,923.83	20,699,328.00	
INTERSIL HOLDINGS CORP		0.803	ISIL	46069S109	24.8800	284,100.00	7,265,198.12	7,068,408.00	
INTL BUS MACH CORP		0.973	IBM	459200101Q	82.2000	208,100.00	15,567,649.51	17,105,820.00	
INTUIT INC.		0.000	INTU	461202103	53.3000	155,700.00	8,186,830.63	8,298,810.00	
J C PENNEY INC		0.899	JCP	708160106Q	55.6000	101,200.00	5,363,570.28	5,626,720.00	
JOHNSON & JOHNSON		2.196	JNJ	478160104Q	60.1000	411,300.00	14,753,232.19	24,719,130.00	
JPMORGAN CHASE & CO.		3.426	JPM	46625H100Q	39.6900	794,100.00	26,749,061.24	31,517,829.00	
KING PHARMACEUTICALS		0.000	KG	495582108	16.9200	465,500.00	7,014,306.18	7,876,260.00	
KOS PHARMACEUTICALS		0.000	KOSP	500648100	51.7300	102,100.00	6,354,833.73	5,281,633.00	
LAIDLAW INTERNATIONAL INC		2.582	LI	50730R102	23.2300	324,700.00	6,491,947.38	7,542,781.00	
LANDSTAR SYSTEM INC.		0.239	LSTR	515098101	41.7400	65,200.00	2,681,870.49	2,721,448.00	
LEHMAN BROTHERS HOLDING		0.624	LEH	524908100Q	128.1700	102,000.00	9,876,113.15	13,073,340.00	
LINCOLN NATIONAL CORP		2.866	LNC	534187109Q	53.0300	161,100.00	7,519,149.17	8,543,133.00	
LOEWS CORP		0.632	LTR	540424108Q	94.8500	96,400.00	7,162,420.53	9,143,540.00	
LOEWS CORP - CAROLINA GROUP		4.137	CG	540424207	43.9900	175,000.00	7,610,553.07	7,698,250.00	
LOWE'S COS		0.360	LOW	548661107Q	66.6600	37,200.00	940,232.92	2,479,752.00	
LSI LOGIC CORP		0.000	LSI	502161102	8.0000	389,400.00	3,285,769.96	3,115,200.00	
MANPOWER INC		1.161	MAN	56418H100	46.5000	158,200.00	7,442,780.63	7,356,300.00	
MARATHON OIL CORP		2.165	MRO	565849106Q	60.9700	173,300.00	9,205,858.28	10,566,100.99	
MBIA INC.		1.861	MBI	55262C100Q	60.1600	133,600.00	7,268,178.06	8,037,376.00	
MCAFEЕ INC		0.000	MFE	579064106	27.1300	269,900.00	6,227,603.10	7,322,387.00	
MCDONALDS CORPORATION		1.987	MCD	580135101Q	33.7200	32,300.00	910,676.74	1,089,156.00	
MCGRAW HILL INC		1.278	MHP	580645109Q	51.6300	12,900.00	434,500.14	666,027.00	
MCI INC		8.109	MCIP	552691107	19.7300	388,300.00	8,703,820.59	7,661,159.00	
MDU RESOURCES GROUP		2.321	MDU	552690109	32.7400	227,300.00	7,450,982.74	7,441,802.00	
MEDIMMUNE INC		0.000	MEDI	584699102	35.0200	238,400.00	8,240,772.80	8,348,768.00	
MEDTRONIC INC		0.668	MDT	585055106Q	57.5700	93,500.00	3,348,101.12	5,382,795.00	
MERCK & CO INC		4.778	MRK	589331107Q	31.8100	609,800.00	24,829,428.99	19,397,738.00	
MEREDITH CORPORATION		1.069	MDP	589433101Q	52.3400	140,400.00	7,218,929.75	7,348,536.00	
MERRILL LYNCH & CO. INC.		1.181	MER	590188108Q	67.7300	66,300.00	2,594,284.84	4,490,499.00	
METLIFE INC		1.061	MET	59156R108	49.0000	206,200.00	7,551,174.58	10,103,800.00	
MGIC INVESTMENT CORP		0.911	MTG	552848103Q	65.8200	119,400.00	7,699,344.90	7,858,907.99	
MICROSOFT CORP.		1.376	MSFT	594918104	26.1500	1,387,300.00	34,825,244.68	36,277,895.00	
MILLENNIUM PHARMACEUTICALS		0.000	MLNM	599902103	9.7000	722,000.00	7,267,730.56	7,003,400.00	
MILLIPORE CORPORATION		0.666	MIL	601073109Q	66.0400	112,100.00	7,436,199.07	7,403,084.00	
MONSANTO COMPANY		1.031	MON	61166W101	77.5300	133,900.00	4,651,579.11	10,381,267.00	
MORGAN STANLEY DEAN WITTER & C		1.903	MS	617446448Q	56.7400	73,400.00	3,503,538.08	4,164,716.00	
MOTOROLA INC		0.708	MOT	620076109Q	22.5900	723,200.00	13,360,792.17	16,337,088.00	

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Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
NATIONWIDE FINANCIAL SERVICE		1.727	NFS	638612101		44.0000	171,200.00	7,400,374.65	7,532,800.01
NEWMONT MNG. CORP. HLDG CO		0.749	NEM	651639106Q		53.4000	136,700.00	6,940,149.64	7,299,780.00
NISOURCE INCORPORATED		4.410	NI	65473P105Q		20.8600	364,800.00	8,211,475.92	7,609,728.00
NORDSTROM INC		0.909	JWN	655664100Q		37.4000	222,400.00	6,559,547.95	8,317,760.00
NORFOLK SOUTHERN CORP.		1.159	NSC	655844108Q		44.8300	228,800.00	9,425,506.30	10,257,104.00
NORTHROP GRUMMAN CORP.		1.730	NOC	666807102Q		60.1100	179,500.00	8,942,767.61	10,789,745.00
NOVELL INC		0.000	NOVL	670006105		8.8300	867,300.00	7,244,195.19	7,658,259.00
NOVELLUS SYSTEMS INC.		0.621	NVLs	670008101		24.1200	500.00	12,932.27	12,060.00
NUCOR CORP		0.899	NUE	670346105Q		66.7200	126,000.00	7,860,170.85	8,406,720.02
OCCIDENTAL PETROLEUM CORP.		1.802	OXY	674599105Q		79.8800	138,700.00	7,886,149.59	11,079,355.99
OFFICE DEPOT INC		0.000	ODP	676220106		31.4000	215,500.00	6,491,413.42	6,766,700.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105		12.2100	128,400.00	1,467,388.44	1,567,764.00
OVERSEAS SHIPHOLDING GROUP		1.389	OSG	690368105		50.3900	132,000.00	6,472,920.73	6,651,480.00
PANAMSAT HOLDING CORP		6.326	PA	69831Y105		24.5000	227,200.00	4,703,390.17	5,566,400.00
PDL BIOPHARMA INC.		0.000	PDLI	69329Y104		28.4200	177,000.00	4,954,138.18	5,030,340.00
PEPSI BOTTLING GROUP INC		1.118	PBG	713409100		28.6100	253,700.00	6,776,798.45	7,258,357.00
PEPSIAMERICAS INC		1.461	PAS	71343P200Q		23.2600	304,400.00	7,340,278.75	7,080,344.00
PEPSICO INC.		1.760	PEP	713448108Q		59.0800	181,200.00	7,187,839.04	10,705,296.00
PFIZER INC.		4.116	PFE	717081103Q		23.3200	1,627,400.00	36,070,772.79	37,950,968.00
PHELPS DODGE CORP.		1.042	PD	717265102Q		143.8700	64,800.00	6,570,900.87	9,322,776.00
PILGRIMS PRIDE CORP		0.271	PPC	721467108		33.1600	207,400.00	6,795,786.44	6,877,384.00
PMI GROUP INC.		0.511	PMI	69344M101		41.0700	181,200.00	7,333,651.07	7,441,884.00
POGO PRODUCING CO		0.501	PPP	730448107		49.8100	143,100.00	7,110,917.40	7,127,811.00
PROCTER & GAMBLE CO		1.935	PG	742718109Q		57.8800	474,900.00	16,023,825.26	27,487,212.00
PROGRESS ENERGY, INC		5.510	PGN	743263105Q		43.9200	180,800.00	8,012,049.01	7,940,736.00
PRUDENTIAL FINANCIAL INC		1.065	PRU	744320102		73.1900	180,200.00	8,611,571.87	13,188,838.00
PULTE HOMES, INC.		0.406	PHM	745867101Q		39.3600	98,400.00	2,603,549.05	3,873,024.00
QUALCOMM INC		0.835	QCOM	747525103		43.0800	138,100.00	3,678,031.53	5,949,348.00
QWEST COMMUNICATIONS INTL.		0.885	Q	749121109		5.6500	1,541,700.00	17,738,529.74	8,710,605.00
RADIAN GROUP INC.		0.136	RDN	750236101		58.5900	133,700.00	6,389,915.07	7,833,483.00
RAYTHEON COMPANY		2.191	RTN	755111507Q		40.1500	251,600.00	9,876,081.31	10,101,740.00
RED HAT INC		0.000	RHAT	756577102		27.2400	188,500.00	4,723,404.73	5,134,740.00
REYNOLDS AMERICAN INC		5.244	RAI	761713106		95.3300	88,000.00	8,091,627.39	8,389,040.00
SABRE HOLDINGS CORP.		1.493	TSG	785905100		24.1100	329,300.00	7,625,916.53	7,939,423.00
SAFECO CORP.		1.769	SAFC	786429100Q		56.5000	141,700.00	7,269,217.42	8,006,050.00
SAFEWAY INC		0.845	SWY	786514208		23.6600	360,900.00	8,776,548.12	8,538,894.00
SAKS INCORPORATED		0.000	SKS	79377W108		16.8600	426,500.00	7,170,739.41	7,190,790.00
SCHERING-PLOUGH		1.055	SGP	806605101Q		20.8500	95,700.00	1,902,757.94	1,995,345.02
SCOTTS COMPANY		1.105	SMG	810186106		45.2400	131,200.00	4,654,857.49	5,935,488.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
SEPRACOR INC.		0.000	SEPR	817315104		51.6000	140,000.00	6,983,257.87	7,224,000.00
SIEBEL SYSTEMS INC.		0.945	SEBL	826170102		10.5800	729,600.00	6,567,836.38	7,719,168.00
SIRIUS SATELLITE RADIO INC.		0.000	SIRI	82966U103		6.7000	1,154,300.00	7,613,719.03	7,733,810.00
SNAP-ON TOOLS CORP.		2.662	SNA	833034101Q		37.5600	188,100.00	7,145,939.34	7,065,036.00
SPRINT NEXTEL CORP		0.428	S	852061100Q		23.3600	216,800.00	4,817,121.79	5,064,448.00
SPX CORP.		2.184	SPW	784635104Q		45.7700	152,900.00	7,225,891.84	6,998,233.00
ST PAUL TRAVELERS COS INC		2.059	STA	792860108Q		44.6700	269,700.00	11,653,873.94	12,047,499.00
SUNOCO, INC.		1.020	SUN	86764P109Q		78.3800	15,100.00	733,793.67	1,183,538.00
SUPER VALU STORES INC.		2.001	SVU	868536103Q		32.4800	227,200.00	6,684,929.19	7,379,456.00
SYBASE INC.		0.000	SY	871130100		21.8600	317,200.00	6,338,303.57	6,933,992.00
SYNOPSYS INC.		0.000	SNPS	871607107		20.0600	350,600.00	6,389,470.48	7,033,036.00
TARGET CORP		0.727	TGT	87612E106Q		54.9700	29,200.00	1,181,580.06	1,605,124.00
TD BANKNORTH INC		3.029	BNK	87235A101		29.0500	240,300.00	7,125,660.76	6,980,715.00
TELEFLEX INC		1.538	TFX	879369106Q		64.9800	108,300.00	6,614,596.98	7,037,334.00
TELEWEST GLOBAL INC		0.000	TLWT	87956T107		23.8200	338,800.00	7,784,631.97	8,070,216.00
TELLABS INC.		0.000	TLAB	879664100		10.9000	699,900.00	7,522,579.92	7,628,910.00
TEREX CORP		0.000	TEX	880779103		59.4000	119,400.00	6,623,299.01	7,092,360.00
TESORO CORP		0.649	TSO	881609101		61.5500	127,400.00	5,622,021.64	7,841,470.00
TEXAS INSTRS INC		0.374	TXN	882508104Q		32.0700	92,100.00	2,537,834.16	2,953,647.00
THE HANOVER INSURANCE GROUP		0.598	THG	410867105		41.7700	185,800.00	7,030,937.58	7,760,866.00
THE MEN'S WEARHOUSE INC.		0.000	MW	587118100		29.4400	233,300.00	6,722,971.64	6,868,352.00
THOMAS & BETTS CORP.		0.000	TNB	884315102Q		41.9600	117,100.00	3,016,499.72	4,913,516.00
TIFFANY & CO		0.835	TIF	886547108		38.2900	189,500.00	7,596,966.19	7,255,955.00
TIME WARNER INC.		1.146	TWX	887317105		17.4400	1,178,500.00	31,076,149.18	20,553,040.00
TXU CORPORATION		3.287	TXU	873168108Q		50.1900	36,400.00	1,023,861.45	1,826,916.00
TYSON FOODS INC. CL-A		0.935	TSN	902494103		17.1000	455,400.00	7,544,135.21	7,787,340.00
UNION PACIFIC CORP.		1.490	UNP	907818108Q		80.5100	135,800.00	10,591,074.97	10,933,258.00
UNITED PARCEL SERVICES INC		1.756	UPS	911312106		75.1500	20,900.00	1,419,683.92	1,570,635.00
UNITED TECHNOLOGIES		1.574	UTX	913017109Q		55.9100	57,400.00	2,370,495.17	3,209,234.00
UNITEDHEALTH GROUP INC		0.024	UNH	91324P102A		62.1400	215,500.00	9,637,897.11	13,391,170.01
UNUMPROVIDENT CORP.		1.318	UNM	91529Y106Q		22.7500	358,900.00	7,851,894.92	8,164,975.00
US BANCORP		4.416	USB	902973304		29.8900	99,000.00	2,328,799.38	2,959,110.00
USG CORPORATION		0.153	USG	903293405		65.0000	116,400.00	6,671,061.59	7,566,000.00
V F CORP		2.096	VFC	918204108Q		55.3400	132,000.00	7,580,567.40	7,304,880.00
VALERO ENERGY CORP.		0.387	VLO	91913Y100Q		51.6000	139,400.00	5,198,036.93	7,193,040.00
VALHI INC		2.162	VHI	918905100		18.5000	24,600.00	361,453.42	455,100.00
VERIZON COMMUNICATIONS		5.378	VZ	92343V104Q		30.1200	582,700.00	22,288,138.87	17,550,924.00
WACHOVIA CORP.		3.859	WB	929903102Q		52.8600	149,900.00	5,590,219.67	7,923,714.00
WAL MART STORES INC		1.282	WMT	931142103Q		46.8000	302,400.00	9,269,157.09	14,152,320.00

Monthly Market Portfolio

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

	Group - COMMON STOCK							
	Portfolio - QN1		QUANTITATIVE 1000 (Q					
	Instrument - COM		COMMON STOCK					
WALGREEN CO.		0.587	WAG	931422109Q	44.2600	35,800.00	943,394.86	1,584,508.00
WASHINGTON MUTUAL INC.		4.505	WM	939322103	43.5000	338,100.00	13,207,133.29	14,707,349.98
WATSON PHARMACEUTICALS INC.		0.000	WPI	942683103	32.5100	225,500.00	7,430,257.43	7,331,005.00
WEIGHT WATCHERS INTL		0.000	WTW	948626106	49.4300	146,900.00	7,598,184.42	7,261,267.00
WELLPOINT INC.		0.000	WLP	94973V107	79.7900	209,938.62	9,022,907.18	16,751,002.49
WELLS FARGO COMPANY		3.310	WFC	949746101	62.8300	189,400.00	6,630,946.76	11,900,002.00
WESTCORP INC		1.921	WES	957907108	66.6100	7,700.00	395,350.81	512,897.00
WFS FINL INC		0.183	WFSI	92923B106	76.1500	10,100.00	767,652.52	769,115.00
WHIRLPOOL CORP		2.053	WHR	963320106Q	83.7600	92,200.00	7,655,048.42	7,722,672.00
WILEY JOHN & SONS IN		0.922	JW.A	968223206	39.0400	122,400.00	4,783,150.20	4,778,496.00
WPS RESOURCES CORP.		4.086	WPS	92931B106	55.3100	129,700.00	7,282,814.10	7,173,707.00
WYETH		2.170	WYE	983024100Q	46.0700	393,100.00	15,760,197.87	18,110,117.01
YAHOO INC		0.000	YHOO	984332106	39.1800	45,500.00	1,587,609.92	1,782,690.00
YELLOW ROADWAY CORP		0.000	YRCW	984249102	44.6100	160,700.00	7,412,573.22	7,168,827.00
Instrument Total	248					63,471,438.62	1,882,844,803.97	2,182,368,575.53
		Instrument -REIT		REAL ESTATE INVESTMENT TRUST				
ARDEN REALTY GROUP INC		4.505	ARI	039793104Q	44.8300	161,700.00	7,311,950.36	7,249,011.00
CRESCENT RE EQT. CO.		7.568	CEI	225756105	19.8200	351,600.00	6,667,882.47	6,968,712.00
DEVELOPERS DIVERSIFIED RE		4.593	DDR	251591103Q	47.0200	168,200.00	7,779,007.67	7,908,764.00
PUBLIC STORAGE INC		2.953	PSA	74460D109	67.7200	17,600.00	1,244,490.88	1,191,872.00
THORNBURG MTG INC		10.381	TMA	885218107	26.2000	270,000.00	7,330,410.12	7,074,000.00
Instrument Total	5					969,100.00	30,333,741.50	30,392,359.00
Portfolio Total	253					64,440,538.62	1,913,178,545.47	2,212,760,934.53

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
TUPPERWARE BRANDS CORP	3.928	TUP	899896104	22.4000	68,300.00	1,191,387.48	1,529,920.00		
1ST SOURCE CORP	2.067	SRCE	336901103	25.1500	12,400.00	287,468.36	311,860.00		
21ST CENTY INS GROUP	0.988	TW	90130N103	16.1800	50,300.00	725,178.95	813,854.00		
3COM CORP.	0.000	COMS	885535104	3.6000	404,700.00	1,514,063.64	1,456,920.00		
4KIDS ENTERTAINMENT INC.	0.000	KDE	350865101	15.6900	14,000.00	291,129.11	219,660.00		
AAI CORP	0.966	UIC	910671106	41.3700	10,400.00	252,813.84	430,248.00		
AAON INC	0.000	AAON	000360206	17.9200	9,300.00	150,941.49	166,656.00		
AAR CORPORATION	0.417	AIR	000361105Q	23.9500	34,200.00	436,036.92	819,090.00		
AARON RENTS INC	0.265	RNT	002535201	21.0800	41,100.00	373,640.06	866,388.00		
ABAXIS INC	0.000	ABAX	002567105	16.4800	20,900.00	288,849.31	344,432.00		
ABGENIX INC	0.000	ABGX	00339B107	21.5100	58,800.00	699,048.46	1,264,788.00		
ABM INDUSTRIES INC.	2.250	ABM	000957100	19.5500	41,800.00	678,218.51	817,190.00		
ABX AIR INC	0.000	ABXA	00080S101	7.8300	61,500.00	499,669.05	481,545.00		
ACADIA PHARMACEUTICALS INC	0.000	ACAD	004225108	9.8500	17,200.00	157,295.72	169,420.00		
ACCREDITED HOME LENDERS HOLDIN	0.000	LEND	00437P107	49.5800	26,950.00	886,143.71	1,336,181.00		
ACE CASH EXPRESS INC	0.000	AACE	004403101	23.3500	27,700.00	542,547.13	646,795.00		
ACTEL CORPORATION	0.000	ACTL	004934105	12.7300	26,500.00	659,067.73	337,345.00		
ACTUANT CORP CL A	0.143	ATU	00508X203	55.8000	17,550.00	596,382.39	979,290.00		
ACUITY BRANDS INC	1.886	AYI	00508Y102	31.8000	46,500.00	776,684.51	1,478,700.00		
ACXIOM CORP.	0.869	ACXM	005125109	23.0000	69,500.00	1,350,202.91	1,598,500.00		
ADAMS RESPIRATORY THERAPEUTICS	0.000	ARXT	00635P107	40.6600	8,400.00	271,404.00	341,544.00		
ADAPTEC INC	0.000	ADPT	00651F108	5.8200	117,700.00	1,488,827.26	685,014.00		
ADE CORP MASS	0.000	ADEX	00089C107	24.0600	26,100.00	574,682.91	627,966.00		
ADEZA BIOMEDICAL CORP	0.000	ADZA	006864102	21.0500	4,400.00	57,779.79	92,620.00		
ADMINISTAFF INC	0.665	ASF	007094105	42.0500	28,300.00	501,410.93	1,190,015.00		
ADOLOR CORP	0.000	ADLR	00724X102	14.6000	41,296.00	434,982.03	602,921.60		
ADTRAN INC.	1.210	ADTN	00738A106	29.7400	69,600.00	1,766,928.24	2,069,904.00		
ADVANCE AMERICA CASH ADVANCE C	3.548	AEA	00739W107	12.4000	91,300.00	1,368,311.01	1,132,120.00		
ADVANCED ANALOGIC TECHNOLOGIES	0.000	AATI	00752J108	13.8500	9,800.00	109,858.00	135,730.00		
ADVANCED DIGITAL INFO CORP	0.000	ADIC	007525108	9.7900	102,800.00	1,022,237.70	1,006,412.00		
ADVANCED ENERGY INDUSTRIES	0.000	AEIS	007973100	11.8300	29,300.00	271,001.07	346,619.00		
ADVANTA CORP	1.676	ADVNB	007942204	32.4400	30,758.00	431,931.71	997,789.52		
ADVENT SOFTWARE INC	0.000	ADVS	007974108	28.9100	29,800.00	506,337.38	861,518.00		
ADVISORY BOARD CO/THE	0.000	ABCO	00762W107	47.6700	20,200.00	886,409.04	962,934.00		
ADVO INC.	1.561	AD	007585102	28.1800	18,650.00	527,495.58	525,557.00		
AEROFLEX INC	0.000	ARXX	007768104	10.7500	78,639.00	1,059,868.72	845,369.25		
AEROPOSTALE INC	0.000	ARO	007865108	26.3000	74,150.00	1,617,914.24	1,950,145.00		
AFFIRMATIVE INSURANCE HOLDINGS	0.548	AFFM	008272106	14.5900	30,400.00	443,873.65	443,536.00		
AFTERMARKET TECHNOLOGY	0.000	ATAC	008318107	19.4400	22,400.00	367,409.98	435,456.00		

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
AGCO CORP.		0.000	AG	001084102		16.5700	114,600.00	2,177,924.38	1,898,922.00
AGILE SOFTWARE CORP.		0.000	AGIL	00846X105		5.9800	56,177.00	539,684.54	335,938.46
AGILYSYS INC		0.658	AGYS	00847J105		18.2200	48,900.00	698,417.28	890,958.00
AIRTRAN HLDGS INC		0.000	AAI	00949P108		16.0300	91,600.00	1,147,153.34	1,468,348.00
AK STEEL HOLDING CORP		3.144	AKS	001547108		7.9500	106,500.00	688,640.80	846,675.00
ALABAMA NATL BANCORP		2.084	ALAB	010317105		64.7600	14,379.00	864,925.05	931,184.04
ALAMO GROUP INC		1.170	ALG	011311107		20.5000	24,300.00	481,822.91	498,150.00
ALASKA AIRGROUP INC		0.000	ALK	011659109		35.7200	38,800.00	965,695.25	1,385,936.00
ALBANY INTL CL-A		0.995	AIN	012348108Q		36.1600	30,000.00	750,972.98	1,084,800.00
ALBANY MOLECULAR RESEARCH		0.000	AMRI	012423109		12.1500	52,287.00	666,238.72	635,287.05
ALDERWOODS GROUP INC		0.000	AWGI	014383103		15.8700	62,676.00	548,952.09	994,668.12
ALERIS INTERNATIONAL INC		0.000	ARS	014477103		32.2400	16,200.00	290,008.47	522,288.00
ALEXION PHARMACEUTICALS INC		0.000	ALXN	015351109		20.2500	15,202.00	314,501.05	307,840.50
ALFA CORP		2.484	ALFA	015385107		16.1000	53,546.00	796,896.58	862,090.60
ALIGN TECHNOLOGY INC		0.000	ALGN	016255101		6.4700	64,800.00	634,341.12	419,256.00
ALKERMES INC.		0.000	ALKS	01642T108		19.1200	95,330.00	1,301,019.18	1,822,709.60
ALLETE, INC.		2.863	ALE	018522300		44.0000	25,000.00	1,237,862.26	1,100,000.00
ALLIANCE GAMING CORP		0.000	AGI	01859P609		13.0200	13,700.00	301,396.36	178,374.00
ALLIANCE IMAGING INC		0.000	AIQ	018606202		5.9500	12,100.00	80,168.67	71,995.00
ALLIED HEALTHCARE INTL INC		0.000	AHCI	01923A109		6.1400	88,500.00	616,248.09	543,390.00
ALLION HEALTHCARE INC		0.000	ALLI	019615103		11.6500	4,200.00	75,726.00	48,930.00
ALLSCRIPTS HEALTHCARE SOLUTION		0.000	MDRX	01988P108		13.4000	29,900.00	207,942.04	400,660.00
ALON USA ENERGY INC		0.000	ALJ	020520102		19.6500	11,200.00	270,704.00	220,080.00
ALPHA NATURAL RESOURCES INC		0.000	ANR	02076X102		19.2100	15,200.00	443,100.44	291,992.00
ALPHARMA, INC.-CL A		0.631	ALO	020813101Q		28.5100	54,600.00	1,075,881.62	1,556,646.00
ALTIRIS INC		0.000	ATRS	02148M100		16.8900	23,200.00	589,349.99	391,848.00
AMBASSADORS GROUP IN		1.485	EPAX	023177108		22.8900	17,800.00	224,726.61	407,442.00
AMCOL INTERNATIONAL CORP.		1.949	ACO	02341W103		20.5200	22,800.00	380,398.60	467,856.00
AMCORE FINL INC		2.236	AMFI	023912108		30.4100	22,301.00	596,393.36	678,173.41
AMEDISYS INC		0.000	AMED	023436108		42.2400	24,600.00	824,343.89	1,039,104.00
AMERCO		0.000	UHAL	023586100		72.0500	16,400.00	534,223.26	1,181,620.00
AMERICA SERVICE GROUP INC		0.000	ASGRE	02364L109		15.8600	30,900.00	593,470.26	490,074.00
AMERICAN AXLE & MFG HOLDINGS		3.273	AXL	024061103		18.3300	56,900.00	1,374,112.24	1,042,977.00
AMERICAN DENTAL PARTNERS INC		0.000	ADPI	025353103		18.0800	24,800.00	424,122.05	448,384.00
AMERICAN ECOLOGY CORP		4.158	ECOL	025533407		14.4300	12,700.00	225,061.81	183,261.00
AMERICAN EQUITY INVESTMENT LIF		0.306	AEL	025676206		13.0500	62,500.00	685,497.70	815,625.00
AMERICAN HEALTHWAYS		0.000	AMHC	02649V104		45.2500	34,989.00	769,963.85	1,583,252.25
AMERICAN HOME MTG HL		11.175	AHM	02660R107		32.5700	56,795.00	1,396,468.79	1,849,813.15
AMERICAN MEDICAL SYS HLDINGS		0.000	AMMD	02744M108		17.8300	72,900.00	851,894.23	1,299,807.00

Monthly Market Portfolio

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

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
AMERICAN PHYSICIANS		0.000	ACAP	028884104		45.7900	14,100.00	418,451.35	645,639.00
AMERICAN REPROGRAPHICS CO		0.000	ARP	029263100		25.4100	14,100.00	248,271.96	358,281.00
AMERICAN RETIREMENT CORP		0.000	ACR	028913101		25.1300	45,600.00	726,103.57	1,145,928.00
AMERICAN SCIENCE & ENGINEERING		0.000	ASEI	029429107		62.3700	12,900.00	654,781.97	804,573.00
AMERICAN STATES WATER CO.		2.922	AWR	029899101		30.8000	17,600.00	562,988.09	542,080.00
AMERICAN VANGUARD CORP		0.255	AVD	030371108		23.5000	11,200.00	228,633.54	263,200.00
AMERICAN WOODMARK CORP.		0.484	AMWD	030506109		24.7900	11,900.00	386,355.54	295,001.00
AMERICANWEST BANCORP		0.000	AWBC	03058P109		23.6300	11,010.00	181,101.55	260,166.30
AMERICAS CAR-MART INC		0.000	CRMT	03062T105		16.5200	9,500.00	204,098.87	156,940.00
AMERIS BANCORP		2.822	ABCB	03076K108		19.8400	12,460.00	173,525.67	247,206.40
AMERISTAR CASINOS IN		1.378	ASCA	03070Q101		22.7000	25,800.00	305,496.56	585,660.00
AMERON INTERNATIONAL CORP		1.755	AMN	030710107		45.5800	16,200.00	570,666.07	738,396.00
AMES NATIONAL CORP		3.889	ATLO	031001100		25.7100	7,400.00	272,091.59	190,254.00
AMICAS INC		0.000	AMCS	001712108		4.9600	47,500.00	217,117.75	235,600.00
AMIS HOLDINGS INC		0.000	AMIS	031538101		10.6500	8,800.00	131,039.95	93,720.00
AMKOR TECHNOLOGY INC		0.000	AMKR	031652100		5.6000	1,200.00	5,855.76	6,720.00
AMN HEALTHCARE SERVICES INC		0.000	AHS	001744101		19.7800	12,200.00	182,022.21	241,316.00
AMSURG CORP		0.000	AMSG	03232P405		22.8600	31,075.00	691,883.90	710,374.50
AMYLIN PHARMACEUTICALS INC		0.000	AMLN	032346108		39.9200	114,000.00	2,869,724.20	4,550,880.00
ANALOGIC CORP.		0.835	ALOG	032657207		47.8500	14,500.00	653,522.93	693,825.00
ANAREN INC.		0.000	ANEN	032744104		15.6300	41,700.00	540,242.84	651,771.00
ANCHOR BANCORP WISCONSIN INC.		2.109	ABCW	032839102		30.3400	34,400.00	894,389.39	1,043,696.00
ANDERSONS INC/THE		0.789	ANDE	034164103		43.0800	7,000.00	241,227.25	301,560.00
ANDRX GROUP		0.000	ADRX	034553107		16.4700	97,900.00	1,914,561.23	1,612,413.00
ANGIODYNAMICS INC		0.000	ANGO	03475V101		25.5300	2,500.00	52,928.25	63,825.00
ANIXTER INTERNATIONAL INC.		0.000	AXE	035290105		39.1200	33,700.00	888,983.26	1,318,344.00
ANSOFT CORP		0.000	ANST	036384105		34.0500	16,300.00	303,632.10	555,015.00
ANSYS INC		0.000	ANSS	03662Q105		42.6900	33,400.00	560,486.31	1,425,846.00
ANTEON INTERNATIONAL CORP		0.000	ANT	03674E108		54.3500	29,200.00	932,578.94	1,587,020.00
ANTHRACITE CAPITAL INC		10.636	AHR	037023108		10.5300	85,200.00	1,011,176.32	897,156.00
ANWORTH MORTGAGE ASS		1.095	ANH	037347101		7.3000	89,900.00	870,738.02	656,270.00
APOGEE ENTERPRISES INC.		1.603	APOG	037598109		16.2200	29,300.00	389,976.43	475,246.00
APOLLO INVESTMENT CORP		9.816	AINV	03761U106		17.9300	44,000.00	615,962.48	788,920.00
APPLIED FILMS CORP		0.000	AFCO	038197109		20.7700	31,964.00	761,768.99	663,892.28
APPLIED INDUSTRIAL TECH INC.		1.780	AIT	03820C105		33.6900	40,000.00	804,776.77	1,347,600.00
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109		2.5700	324,900.00	910,537.82	834,993.00
APRIA HEALTHCARE GP. INC.		0.000	AHG	037933108		24.1100	51,700.00	1,286,438.34	1,246,487.00
AQUANTIVE INC		0.000	AQNT	03839G105		25.2400	59,700.00	692,658.72	1,506,828.00
AQUILA INC		19.444	ILA	03840P102		3.6000	373,200.00	2,093,570.16	1,343,520.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
ARBINET-THEXCHANGE INC		0.000	ARBX	03875P100		7.0100	7,000.00	139,027.00	49,070.00
ARBITRON INC		1.053	ARB	03875Q108		37.9800	33,100.00	1,148,262.62	1,257,138.00
ARCH CHEMICALS INC.		2.675	ARJ	03937R102		29.9000	24,900.00	554,027.13	744,510.00
ARCHIPELAGO HOLDINGS INC		0.000	AX	03957A104		49.7700	20,200.00	527,558.43	1,005,354.00
ARCTIC CAT INC.		1.395	ACAT	039670104		20.0600	14,420.00	309,749.19	289,265.20
ARDEN GROUP INC		1.099	ARDNA	039762109		90.9900	1,400.00	113,682.54	127,386.00
ARENA PHARMACEUTICALS INC		0.000	ARNA	040047102		14.2200	37,200.00	255,664.44	528,984.00
ARES CAPITAL CORP		8.463	ARCC	04010L103		16.0700	39,900.00	637,758.94	641,193.00
ARGON ST INC		0.000	STST	040149106		30.9800	7,700.00	270,602.64	238,546.00
ARGONAUT GROUP INC		0.000	AGII	040157109		32.7700	43,000.00	765,583.82	1,409,110.00
ARIAD PHARMACEUTICAL		0.000	ARIA	04033A100		5.8500	53,300.00	352,781.65	311,805.00
ARKANSAS BEST CORP		1.373	ABFS	040790107		43.6800	35,500.00	972,350.38	1,550,640.00
ARMOR HOLDINGS INC		0.000	AH	042260109		42.6500	36,400.00	1,025,718.58	1,552,460.00
ARQULE INC		0.000	ARQL	04269E107		6.1200	33,300.00	216,193.59	203,796.00
ARRIS GROUP INC.		0.000	ARRS	04269Q100		9.4700	68,771.00	513,336.23	651,261.37
ARROW FINL CORP		3.671	AROW	042744102		26.1500	11,184.00	295,319.50	292,461.60
ARROW INTL INC		2.069	ARRO	042764100		28.9900	22,303.00	608,594.48	646,563.97
ARTHROCARE CORP		0.000	ARTC	043136100		42.1400	14,700.00	437,780.46	619,458.00
ARVINMERITOR INC.		2.779	ARM	043353101		14.3900	68,800.00	1,282,157.10	990,032.00
ASBURY AUTOMOTIVE GROUP		0.000	ABG	043436104		16.4600	33,400.00	515,842.94	549,764.00
ASHFORD HOSPITALITY TRUST INC		7.626	AHT	044103109		10.4900	36,700.00	380,580.51	384,983.00
ASIAINFO HLDGS INC		0.000	ASIA	04518A104		3.9800	91,200.00	574,716.27	362,976.00
ASPECT MEDICAL SYSTEMS INC		0.000	ASPM	045235108		34.3500	17,100.00	240,560.87	587,385.00
ASPEN TECHNOLOGY INC		0.000	AZPN	045327103		7.8500	45,400.00	256,455.13	356,390.00
ASSET ACCEPTANCE CAPITAL CORP		0.000	AACC	04543P100		22.4600	18,500.00	462,155.83	415,510.00
ASTA FUNDING INC		0.585	ASFI	046220109		27.3400	21,200.00	409,702.74	579,608.00
ASTEC INDUSTRIES INC		0.000	ASTE	046224101		32.6600	16,530.00	266,445.65	539,869.80
ATARI INC		0.000	ATAR	04651M105		1.0800	56,800.00	155,375.88	61,344.00
ATHEROGENICS INC		0.000	AGIX	047439104		20.0100	39,800.00	611,328.40	796,398.00
ATLAS AMERICA INC		0.000	ATLS	049167109		60.2200	20,037.00	560,750.36	1,206,628.14
ATMEL CORP		0.000	ATML	049513104		3.0900	443,400.00	1,228,262.34	1,370,106.00
ATMI INC		0.000	ATMI	00207R101		27.9700	36,500.00	814,900.48	1,020,905.00
ATP OIL & GAS CORPORATION		0.000	ATPG	00208J108		37.0100	5,800.00	190,075.66	214,658.00
ATWOOD OCEANICS		0.000	ATW	050095108		78.0300	13,900.00	641,032.19	1,084,617.00
AUDIOVOX CORP		0.000	VOXX	050757103		13.8600	44,000.00	603,338.60	609,840.00
AUGUST TECHNOLOGY INC		0.000	AUGT	05106U105		10.9900	15,800.00	172,021.59	173,642.00
AUTOBYTEL INC		0.000	ABTL	05275N106		4.9400	44,000.00	220,209.13	217,360.00
AVATAR HLDGS INC		0.000	AVTR	053494100		54.9200	6,171.00	254,091.43	338,911.32
AVIALL INC.		0.138	AVL	05366B102Q		28.8000	32,700.00	693,460.44	941,760.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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AVISTA CORP		3.162	AVA	05379B107		17.7100	65,900.00	1,182,531.07	1,167,089.00
AVOCENT CORPORATION		0.000	AVCT	053893103		27.1900	52,400.00	1,485,355.85	1,424,756.00
AXCELIS TECHNOLOGIES INC		0.000	ACLS	054540109		4.7700	90,200.00	710,752.74	430,254.00
AZTAR CORP.		0.000	AZR	054802103		30.3900	22,700.00	398,390.28	689,853.00
BADGER METER INC		1.529	BMI	056525108		39.2400	5,900.00	239,870.47	231,516.00
BALCHEM CORP		0.301	BCP	057665200		29.8100	8,100.00	240,382.80	241,461.00
BALDOR ELECTRIC		2.495	BEZ	057741100		25.6500	35,050.00	786,705.72	899,032.50
BALDWIN & LYONS INC		1.646	BWINB	057755209		24.3000	7,900.00	200,679.96	191,970.00
BANC CORP		0.000	TBNC	05944B103		11.4100	14,200.00	150,111.58	162,022.00
BANCFIRST CORP		1.620	BANF	05945F103		79.0000	4,200.00	291,983.13	331,800.00
BANCORPSOUTH INC		3.443	BXS	059692103		22.0700	82,500.00	1,808,090.84	1,820,775.00
BANCTRUST FINANCIAL GROUP INC		2.587	BTFG	05978R107		20.1000	9,900.00	196,387.14	198,990.00
BANDAG INC		3.140	BDG	059815100Q		42.6700	19,100.00	802,178.43	814,997.00
BANK MUTUAL CORP		2.452	BKMU	063750103		10.6000	18,327.00	206,926.79	194,266.20
BANK OF GRANITE CORP		3.022	GRAN	062401104		18.5300	13,900.00	277,042.59	257,567.00
BANK OF THE OZARKS INC		1.084	OZRK	063904106		36.9000	12,000.00	346,341.96	442,800.00
BANKATLANTIC BANCORP INC		1.085	BBX	065908501		14.0000	46,100.00	522,921.71	645,400.00
BANKFINANCIAL CORP		0.000	BFIN	06643P104		14.6800	21,500.00	305,730.00	315,620.00
BANKRATE INC		0.000	RATE	06646V108		29.5200	10,000.00	180,493.87	295,200.00
BANKUNITED FINANCIAL CORP-A		0.075	BKUNA	06652B103		26.5700	8,178.00	168,314.84	217,289.46
BANNER CORP		2.307	BANR	06652V109		31.2000	11,100.00	294,332.42	346,320.00
BANTA CORP		1.445	BN	066821109		49.8000	32,900.00	1,262,376.70	1,638,420.00
BARNES GROUP INC.		2.666	B	067806109		33.0000	18,300.00	452,931.45	603,900.00
BASSETT FURNITURE INDS.		4.324	BSET	070203104Q		18.5000	10,937.00	202,239.96	202,334.50
BE AEROSPACE INC.		0.000	BEAV	073302101		22.0000	33,600.00	313,853.17	739,200.00
BEACON ROOFING SUPPLY INC		0.000	BECN	073685109		28.7300	15,100.00	467,522.10	433,823.00
BEARINGPOINT INC		0.000	BE	074002106		7.8600	193,600.00	1,415,709.68	1,521,696.00
BEASLEY BROADCAST GR		1.850	BEGI	074014101		13.5100	6,600.00	95,276.28	89,166.00
BEL FUSE INC-CL B		0.628	BELFB	077347300		31.8000	19,900.00	642,688.39	632,820.00
BELDEN CDT INC		0.818	BDC	077454106		24.4300	45,700.00	981,881.96	1,116,451.00
BELL MICROPRODUCTS INC		0.000	BELM	078137106		7.6500	58,900.00	567,588.83	450,585.00
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101		33.6300	44,100.00	1,178,549.73	1,483,083.00
BENTLEY PHARMACEUTIC		0.000	BNT	082657107		16.4100	45,800.00	519,372.67	751,578.00
BERKSHIRE HILLS BANC		1.671	BHLB	084680107		33.5000	6,800.00	240,879.83	227,800.00
BERRY PETROLEUM CO		0.909	BRY	085789105		57.2000	23,800.00	648,423.85	1,361,360.00
BEVERLY ENTERPRISES		0.000	BEV	087851309		11.6700	142,050.00	1,041,771.08	1,657,723.50
BEVERLY HILLS BANCORP INC		4.821	BHBC	087866109		10.3700	44,782.00	460,003.20	464,389.34
BFC FINANCIAL CORP		0.000	BFCF	055384200		5.5200	21,300.00	184,370.37	117,576.00
BIG 5 SPORTING GOODS CORP		1.279	BGFV	08915P101		21.8900	21,427.00	508,772.18	469,037.03

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
BIG LOTS, INC.		0.000	BLI	089302103		12.0100	119,800.00	1,614,778.28	1,438,798.00
BILL BARRETT CORP		0.000	BBG	06846N104		38.6100	13,800.00	404,347.28	532,818.00
BIO RAD LABS INC		0.000	BIO	090572207		65.4400	24,300.00	1,402,782.27	1,590,192.00
BIO-REFERENCE LABS I		0.000	BRLI	09057G602		18.8100	10,700.00	182,058.26	201,267.00
BIOMARIN PHARMACEUTI		0.000	BMRN	09061G101		10.7800	109,400.00	742,837.68	1,179,332.00
BIOSCRIP INC		0.000	BIOS	09069N108		7.5400	39,000.00	237,775.20	294,060.00
BIOSITE INC.		0.000	BSTE	090945106		56.2900	23,119.00	1,089,359.56	1,301,368.51
BKF CAP GROUP INC		2.638	BKF	05548G102		18.9500	6,000.00	206,071.32	113,700.00
BLACK BOX CORPORATION		0.506	BBOX	091826107		47.3800	25,534.00	1,122,042.21	1,209,800.92
BLACK HILLS CORP		3.698	BKH	092113109		34.6100	39,700.00	1,259,023.82	1,374,017.00
BLACKBAUD INC		1.171	BLKB	09227Q100		17.0800	10,920.00	131,436.47	186,513.60
BLACKBOARD INC		0.000	BBBB	091935502		28.9800	32,400.00	713,506.62	938,952.00
BLAIR CORP.		3.081	BL	092828102Q		38.9400	12,566.00	437,112.38	489,320.04
BLOCKBUSTER INC. CLASS A		2.133	BBI	093679108Q		3.7500	102,700.00	956,950.92	385,125.00
BLOUNT INTERNATIONAL		0.000	BLT	095180105		15.9300	6,100.00	101,806.49	97,173.00
BLUE COAT SYSTEMS INC		0.000	BCSI	09534T508		45.7200	17,700.00	755,997.02	809,244.00
BLUE NILE INC		0.000	NILE	09578R103		40.3100	15,600.00	501,360.05	628,836.00
BLUEGREEN CORP		0.000	BXG	096231105		15.8000	21,800.00	286,226.98	344,440.00
BLYTH INC.		2.195	BTH	09643P108		20.9500	28,100.00	755,331.20	588,695.00
BOB EVANS FARMS		2.081	BOBE	096761101Q		23.0600	37,368.00	1,087,255.90	861,706.08
BON-TON STORES		0.522	BONT	09776J101		19.1300	24,300.00	350,173.66	464,859.00
BORLAND SOFTWARE CORPORATION		0.000	BORL	099849101		6.5300	83,900.00	826,304.36	547,867.00
BOSTON BEER INC		0.000	SAM	100557107		25.0000	10,250.00	167,127.65	256,250.00
BOSTON PRIVATE FINL HOLDING		0.920	BPFH	101119105		30.4200	36,154.00	873,400.90	1,099,804.68
BOTTOMLINE TECHNOLOGIES INC		0.000	EPAY	101388106		11.0200	13,100.00	195,452.99	144,362.00
BOWATER INC.		2.604	BOW	102183100Q		30.7200	59,000.00	2,010,043.54	1,812,480.00
BOWNE & CO INC.		1.482	BNE	103043105		14.8400	36,200.00	572,518.62	537,208.00
BRADY CORPORATION		1.437	BRC	104674106		36.1800	43,500.00	728,693.34	1,573,830.00
BRIGGS & STRATTON		2.268	BGG	109043109Q		38.7900	54,400.00	1,863,551.00	2,110,176.00
BRIGHAM EXPLORATION CO		0.000	BEXP	109178103		11.8600	26,900.00	234,869.21	319,034.00
BRIGHT HORIZON FAMIL		0.000	BFAM	109195107		37.0500	28,600.00	508,814.55	1,059,630.00
BRIGHTPOINT INC.		0.000	CELL	109473405		27.7300	28,750.00	305,801.59	797,237.50
BRISTOL WEST HOLDINGS INC		1.471	BRW	11037M105		19.0300	35,800.00	659,500.91	681,274.00
BROCADE COMMUNICATIONS SYSTEM		0.000	BRCD	111621108		4.0700	172,400.00	1,052,524.71	701,668.00
BRONCO DRILLING CO INC		0.000	BRNC	112211107		23.0100	5,400.00	148,878.00	124,254.00
BROOKDALE SENIOR LIVING INC		3.354	BKD	112463104		29.8100	11,700.00	339,534.00	348,777.00
BROOKFIELD HOMES CORP		0.643	BHS	112723101		49.7300	20,900.00	610,191.54	1,039,357.00
BROOKLINE BANCORP IN		2.399	BRKL	11373M107		14.1700	36,316.00	528,640.91	514,597.72
BROOKS AUTOMATION INC		0.000	BRKS	114340102		12.5300	71,909.00	1,192,366.61	901,019.77

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BROWN SHOE COMPANY INC		0.942	BWS	115736100Q		42.4300	19,300.00	532,445.74	818,899.00
BRUKER BIOSCIENCES CORP		0.000	BRKR	116794108		4.8600	111,200.00	476,931.71	540,432.00
BRUSH ENGINEERED MATERIALS		3.018	BW	117421107		15.9000	20,200.00	281,602.05	321,180.00
BUCKEYE TECHNOLOGIES INC.		0.000	BKI	118255108		8.0500	32,500.00	391,014.48	261,625.00
BUCKLE INC		2.109	BKE	118440106		32.2400	17,900.00	501,898.29	577,096.00
BUCYRUS INTERNATIONAL INC-A		0.436	BUCY	118759109		52.7000	12,100.00	453,777.43	637,670.00
BUFFALO WILD WINGS INC		0.000	BWLD	119848109		33.2100	7,300.00	194,227.40	242,433.00
BUILDERS FIRSTSOURCE INC		0.000	BLDR	12008R107		21.3700	10,800.00	241,380.00	230,796.00
BUILDING MATERIALS HLDG. CORP.		0.879	BMHC	120113105		68.2100	18,432.00	574,136.92	1,257,246.72
BURLINGTON COAT FACTORY WAREHO		0.099	BCF	121579106		40.2100	26,300.00	488,885.23	1,057,523.00
C-COR INC		0.000	CCBL	125010108		4.8600	42,000.00	280,625.30	204,120.00
CABELAS INC		0.000	CAB	126804301		16.6000	32,500.00	635,577.24	539,500.00
CABOT MICROELECTRONICS CORPORA		0.000	CCMP	12709P103		29.3300	26,078.00	1,003,756.33	764,867.74
CABOT OIL & GAS CORP.		0.354	COG	127097103Q		45.1000	51,550.00	1,185,348.07	2,324,905.00
CACHE INC		0.000	CACH	127150308		17.3200	13,000.00	199,558.06	225,160.00
CAL DIVE INTERNATIONAL INC		0.000	CDIS	127914109		35.8900	81,700.00	1,040,147.86	2,932,213.00
CALAMOS ASSET MANAGEMENT-A		0.890	CLMS	12811R104		31.4500	34,900.00	879,824.69	1,097,605.00
CALIFORNIA COASTAL COMM INC		0.000	CALC	129915203		39.2300	8,300.00	277,816.77	325,609.00
CALIFORNIA PIZZA KITCHEN INC		0.000	CPKI	13054D109		31.9700	20,300.00	417,934.33	648,991.00
CALIFORNIA WTR SVC G		2.982	CWT	130788102		38.2300	18,200.00	579,486.37	695,786.00
CALIPER LIFE SCIENCES INC		0.000	CALP	130872104		5.8800	29,000.00	173,251.80	170,520.00
CALLAWAY GOLF COMPANY		2.023	ELY	131193104		13.8400	99,800.00	1,438,454.10	1,381,232.00
CALLON PETROLEUM CORP		0.000	CPE	13123X102		17.6500	32,200.00	443,351.44	568,330.00
CAMBREX CORP.		0.639	CBM	132011107		18.7700	4,600.00	112,730.39	86,342.00
CAMDEN NATL CORP		2.676	CAC	133034108		32.8800	8,100.00	258,444.76	266,328.00
CANDELA CORP		0.000	CLZR	136907102		14.4400	55,600.00	566,805.47	802,864.00
CANTEL MEDICAL CORP		0.000	CMN	138098108		17.9400	11,900.00	186,542.38	213,486.00
CAPITAL CITY BK GROU		1.895	CCBG	139674105		34.2900	1,000.00	37,198.33	34,290.00
CAPITAL CORP OF THE WEST		0.616	CCOW	140065202		32.4500	9,800.00	219,242.63	318,010.00
CAPITAL CROSSING BANK		0.000	CAPX	140071101		33.4000	15,200.00	472,403.39	507,680.00
CAPITAL SOUTHWEST CORP		0.884	CSWC	140501107		90.5000	2,900.00	226,112.50	262,450.00
CAPITOL BANCORP LTD		2.029	CBC	14056D105		37.4400	13,200.00	369,796.81	494,208.00
CARACO PHARM LABS INC		0.000	CPD	14075T107		8.9800	10,200.00	80,129.08	91,596.00
CARBO CERAMICS, INC.		0.707	CRR	140781105		56.5200	20,500.00	766,145.31	1,158,660.00
CARDINAL FINANCIAL CORP		0.090	CFNL	14149F109		11.0000	21,400.00	199,780.07	235,400.00
CARPENTER TECHNOLOGY		0.851	CRS	144285103		70.4700	31,600.00	987,638.59	2,226,852.00
CARRIZO OIL & GAS INC		0.000	CRZO	144577103		24.7100	18,000.00	306,470.05	444,780.00
CARTERS INC		0.000	CRI	146229109		58.8500	18,200.00	931,313.81	1,071,070.00
CASCADE BANCORP		1.564	CACB	147154108		23.0100	17,700.00	339,624.55	407,277.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
CASCADE CORP.		1.279	CAE	147195101Q		46.9100	20,200.00	651,853.20	947,582.00
CASCADE NATURAL GAS CORP.		4.920	CGC	147339105		19.5100	12,000.00	262,425.10	234,120.00
CASEY'S GENERAL STORES INC.		0.725	CASY	147528103		24.8000	52,900.00	778,348.72	1,311,920.00
CASH AMERICAN INT'L. INC.		0.431	CSH	14754D100		23.1900	30,900.00	633,376.75	716,571.00
CASTLE (A.M.) & CO.		1.098	CAS	148411101		21.8400	29,700.00	436,657.06	648,648.00
CASUAL MALE RETAIL GROUP INC		0.000	CMRG	148711104		6.1300	64,100.00	440,137.94	392,933.00
CATALINA MARKETING CORP		1.183	POS	148867104		25.3500	52,600.00	940,618.51	1,333,410.00
CATAPULT COMMUNICATIONS CORP		0.000	CATT	149016107		14.7900	10,335.00	203,834.11	152,854.65
CATHAY GENERAL BANCORP		1.001	CATY	149150104		35.9400	47,886.00	1,308,268.85	1,721,022.84
CATO CORP CL A		2.424	CTR	149205106		21.4500	49,250.00	692,563.81	1,056,412.50
CBEYOND COMMUNICATIONS INC		0.000	CBEY	149847105		10.3000	5,400.00	64,260.00	55,620.00
CBIZ INC.		0.000	CBIZ	124805102		6.0200	128,653.00	527,704.29	774,491.06
CCC INFORMATION SVCS		0.000	CCCG	12487Q109		26.2200	18,818.00	392,684.66	493,407.96
CDI CORP.		1.605	CDI	125071100		27.4000	13,200.00	288,815.24	361,680.00
CEC ENTERTAINMENT, INC.		0.000	CEC	125137109		34.0400	37,050.00	860,931.16	1,261,182.00
CELERA GENOMICS GROUP		0.000	CRA	038020202		10.9600	105,600.00	1,235,237.95	1,157,376.00
CENTENE CORP		0.000	CNC	15135B101		26.2900	44,300.00	645,625.66	1,164,647.00
CENTENNIAL BANK HOLDINGS		0.000	CBHI	151345303		12.3700	58,400.00	753,944.00	722,408.00
CENTENNIAL COMMUNCTN		0.000	CYCL	15133V208		15.5200	23,200.00	317,196.51	360,064.00
CENTER FINANCIAL CORP		0.635	CLFC	15146E102		25.1600	11,784.00	187,335.52	296,485.44
CENTRAL COAST BANCOR		0.000	CCBN	153145107		24.7400	12,200.00	199,785.20	301,828.00
CENTRAL EUROPEAN DISTRIBUTION		0.000	CEDC	153435102		40.1400	18,600.00	752,243.10	746,604.00
CENTRAL GARDEN & PET		0.000	CENT	153527106		45.9400	20,300.00	617,729.77	932,582.00
CENTRAL PACIFIC FINANCIAL CORP		2.115	CPF	154760102		35.9200	32,017.00	968,605.49	1,150,050.64
CENTRAL PARKING CORP.		0.437	CPC	154785109		13.7200	21,100.00	321,470.71	289,492.00
CENTRAL VERMONT PUB SERV		5.108	CV	155771108		18.0100	12,900.00	254,597.10	232,329.00
CENTURY ALUMINUM COMPANY		0.763	CENX	156431108		26.2100	36,600.00	826,034.92	959,286.00
CENVEO INC		0.000	CVO	15670S105		13.1600	9,100.00	91,976.45	119,756.00
CEPHEID		0.000	CPHD	15670R107		8.7800	44,800.00	472,678.69	393,344.00
CERADYNE INC		0.000	CRDN	156710105		43.8000	14,075.00	399,353.11	616,485.00
CERES GROUP INC		0.000	CERG	156772105		5.1700	92,783.00	549,556.12	479,688.11
CF INDUSTRIES HOLDINGS INC		0.524	CF	125269100		15.2500	43,500.00	645,105.00	663,375.00
CH ENERGY GROUP INC		4.705	CHG	12541M102		45.9000	21,600.00	942,242.38	991,440.00
CHAMPION ENTERPRISES INC.		0.000	CHB	158496109		13.6200	79,800.00	698,006.29	1,086,876.00
CHAPARRAL STEEL CO		0.000	CHAP	159423102		30.2500	37,200.00	556,238.66	1,125,300.00
CHARLES & COLVARD LTD		0.247	CTHR	159765106		20.2000	12,900.00	321,578.85	260,580.00
CHARLOTTE RUSSE HOLDING INC		0.000	CHIC	161048103		20.8300	15,800.00	208,329.32	329,114.00
CHARMING SHOPPES		0.000	CHRS	161133103		13.2000	126,800.00	795,058.23	1,673,760.00
CHARTER COMMUNICATIONS		0.000	CHTR	16117M107		1.2200	87,836.00	130,782.53	107,159.92

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
CHARTERMAC		7.932	CHC	160908109		21.1800	42,600.00	862,069.81	902,268.00
CHATTEM INC		0.000	CHTT	162456107		36.3900	16,767.00	487,360.78	610,151.13
CHECKPOINT SYSTEMS INC.		0.000	CKP	162825103		24.6500	39,900.00	648,700.13	983,535.00
CHEMED CORP		0.483	CHE	16359R103		49.6800	26,700.00	744,929.45	1,326,456.00
CHEMICAL FINL CORP		3.463	CHFC	163731102		31.7600	26,520.00	821,047.13	842,275.20
CHENIERE ENERGY INC		0.000	LNG	16411R208		37.2200	39,600.00	645,400.01	1,473,912.00
CHEROKEE INC		6.978	CHKE	16444H102		34.3900	15,600.00	467,665.20	536,484.00
CHESAPEAKE CORP		5.182	CSK	165159104		16.9800	20,800.00	485,967.69	353,184.00
CHILDREN'S PLACE		0.000	PLCE	168905107		49.4200	28,550.00	1,002,665.45	1,410,941.00
CHIQUITA BRANDS		1.999	QCB	170032809Q		20.0100	55,000.00	1,059,938.08	1,100,550.00
CHITTENDEN CORPORATION		2.589	CHZ	170228100		27.8100	48,924.00	1,153,628.17	1,360,576.44
CHRISTOPHER & BANKS CORP		0.852	CBK	171046105		18.7800	37,750.00	796,139.21	708,945.00
CIBER INC.		0.000	CBR	17163B102		6.6000	101,000.00	977,510.62	666,600.00
CIENA CORP.		0.000	CIEN	171779101		2.9700	442,200.00	1,025,771.34	1,313,334.00
CIMAREX ENERGY		0.372	XEC	171798101		43.0100	85,726.00	1,871,196.97	3,687,075.26
CINCINNATI BELL INC		0.000	CBB	171871106		3.5100	154,800.00	997,488.74	543,348.00
CIRCOR INTERNATIONAL INC		0.584	CIR	17273K109		25.6600	27,500.00	577,844.37	705,650.00
CIRRUS LOGIC INC		0.000	CRUS	172755100		6.6800	135,800.00	929,107.99	907,144.00
CITADEL BROADCASTING CORP		5.357	CDL	17285T106		13.4400	67,000.00	803,745.45	900,480.00
CITI TRENDS INC		0.000	CTRN	17306X102		42.6900	4,300.00	70,282.64	183,567.00
CITIZENS & NORTHERN CORP		3.745	CZNC	172922106		25.6300	8,787.00	281,672.94	225,210.81
CITIZENS BKG CORP MI		4.108	CBCF	174420109		27.7500	45,461.00	1,236,998.82	1,261,542.75
CITIZENS INC		0.000	CIA	174740100		5.4500	29,845.00	171,019.24	162,655.25
CITY BK LYNNWOOD WAS		2.249	CTBK	17770A109		35.5700	8,200.00	264,013.37	291,674.00
CITY HLDG CO		2.781	CHCO	177835105		35.9500	19,000.00	615,938.89	683,050.00
CKE RESTARUANTS INC.		1.184	CKR	12561E105		13.5100	62,200.00	659,923.17	840,322.00
CLARCOR INC.		0.908	CLC	179895107Q		29.7100	54,300.00	756,856.74	1,613,253.00
CLARK INC		1.811	CLK	181457102		13.2500	34,400.00	515,892.63	455,800.00
CLAYTON WILLIAMS ENERGY INC		0.000	CWEI	969490101		41.7400	6,000.00	184,259.64	250,440.00
CLEAN HARBORS INC		0.000	CLHB	184496107		28.8100	16,000.00	359,299.20	460,960.00
CLECO CORP. HOLDING CO.		4.316	CNL	12561W105		20.8500	64,800.00	1,268,258.36	1,351,080.00
CLEVELAND-CLIFFS INC		0.903	CLF	185896107Q		88.5700	26,900.00	756,836.18	2,382,533.00
CLICK COMMERCE INC		0.000	CKCM	18681D208		21.0200	8,700.00	188,599.47	182,874.00
CMGI INC		0.000	CMGI	125750109		1.5200	240,900.00	399,337.07	366,168.00
CNET NETWORKS INC		0.000	CNET	12613R104		14.6900	103,500.00	793,540.47	1,520,415.00
CNS INC		1.095	CNXS	126136100		21.9100	25,800.00	589,129.74	565,278.00
COACHMEN INDUSTRIES INC		2.032	COA	189873102		11.8100	15,000.00	232,177.30	177,150.00
COASTAL FINL CORP DE		1.555	CFCP	19046E105		12.8600	14,074.00	156,435.57	180,991.64
COEUR D'ALENE MINES CORP.		0.000	CDE	192108108		4.0000	148,500.00	403,371.34	594,000.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
COGENT COMMUNICATIONS GROUP		0.000		COI	19239V302	5.4900	6,300.00	44,474.22	34,587.00
COGENT INC		0.000		COGT	19239Y108	22.6800	6,900.00	191,752.27	156,492.00
COGNEX CORP.		1.063		CGNX	192422103	30.0900	43,700.00	1,139,670.42	1,314,933.00
COHERENT INC.		0.000		COHR	192479103	29.6800	43,500.00	1,166,720.96	1,291,080.00
COHU INC.		1.049		COHU	192576106	22.8700	36,200.00	1,077,901.78	827,894.00
COINSTAR INC		0.000		CSTR	19259P300	22.8300	3,000.00	63,902.96	68,490.00
COLDWATER CREEK INC.		0.000		CWTR	193068103	30.5300	37,537.00	295,523.17	1,146,004.61
COLEY PHARMACEUTICAL GROUP		0.000		COLY	19388P106	15.1600	7,000.00	127,540.00	106,120.00
COLLEGIATE FUNDING SERVICES		0.000		CFSI	19458M108	19.7500	35,900.00	526,391.64	709,025.00
COLONY BANKCORP		1.201		CBAN	19623P101	24.9800	4,800.00	146,956.80	119,904.00
COLUMBIA BANCORP		1.842		CBMD	197227101	41.2500	5,865.00	197,785.25	241,931.25
COLUMBIA BANKING SYSTEM INC		1.681		COLB	197236102	28.5500	16,429.00	377,713.73	469,047.95
COMFORT SYS USA INC		1.087		FIX	199908104	9.2000	80,800.00	624,623.15	743,360.00
COMMERCIAL BANKSHARES INC/FL		2.261		CLBK	201607108	35.3700	5,000.00	197,538.00	176,850.00
COMMERCIAL CAPITAL BANCORP INC		1.752		CCBI	20162L105	17.1200	65,072.00	1,105,429.68	1,114,032.64
COMMERCIAL METALS CO.		0.639		CMC	201723103	37.5400	74,000.00	1,072,774.63	2,777,960.00
COMMERCIAL VEHICLE GROUP INC		0.000		CVGI	202608105	18.7800	25,400.00	516,394.21	477,012.00
COMMONWEALTH TELEPHONE ENTERPR		5.922		CTCO	203349105	33.7700	22,300.00	965,333.09	753,071.00
COMMScope INC.		0.000		CTV	203372107	20.1300	57,500.00	877,184.97	1,157,475.00
COMMUNITY BANCORP		0.000		CBON	20343T100	31.6100	4,300.00	127,580.65	135,923.00
COMMUNITY BANK SYSTEM INC		3.370		CBU	203607106	22.5500	45,900.00	1,058,588.09	1,035,045.00
COMMUNITY BKS INC MI		2.857		CMTY	203628102	28.0000	20,143.00	489,618.53	564,004.00
COMMUNITY TR BANCORP		3.382		CTBI	204149108	30.7500	15,785.00	446,527.08	485,388.75
COMPASS MINERALS INTERNATIONAL		4.482		CMP	20451N101	24.5400	2,300.00	44,707.68	56,442.00
COMPUcredit CORP		0.000		CCRT	20478N100	38.4800	30,906.00	664,629.86	1,189,262.88
COMPUTER PROGRAMS &		2.124		CPSI	205306103	41.4300	17,400.00	457,715.08	720,882.00
COMPX INTERNATIONAL		3.121		CIX	20563P101	16.0200	2,100.00	32,658.36	33,642.00
COMSTOCK HOMEBUILDING COS-A		0.000		CHCI	205684103	14.1100	4,500.00	96,845.99	63,495.00
COMSTOCK RESOURCES INC		0.000		CRK	205768203	30.5100	29,250.00	454,476.39	892,417.50
COMSYS IT PARTNERS INC		0.000		CITP	20581E104	11.0500	11,100.00	183,036.45	122,655.00
COMTECH TELECOMMUNICATIONS		0.000		CMTL	205826209	30.5400	27,200.00	675,773.25	830,688.00
CONCUR TECHNOLOGIES INC		0.000		CNQR	206708109	12.8900	30,500.00	375,594.44	393,145.00
CONEXANT SYSTEMS INC.		0.000		CNXT	207142100	2.2600	497,100.00	861,126.33	1,123,446.00
CONMED CORPORATION		0.000		CNMD	207410101	23.6600	30,937.00	709,413.44	731,969.42
CONNECTICUT WTR SVC		3.468		CTWS	207797101	24.5100	8,500.00	226,106.96	208,335.00
CONNETICS CORP		0.000		CNCT	208192104	14.4500	10,100.00	212,644.69	145,945.00
CONNS INC		0.000		CONN	208242107	36.8700	16,600.00	294,570.02	612,042.00
CONOR MEDSYSTEMS INC		0.000		CONR	208264101	19.3500	8,800.00	146,385.88	170,280.00
CONSOLIDATED COMMUNICATIONS HO		11.932		CNSL	209034107	12.9900	13,800.00	187,956.00	179,262.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
CONSOLIDATED GRAPHICS INC.		0.000		CGX	209341106	47.3400	11,900.00	497,307.38	563,346.00
CONSOLIDATED-TOMOKA LAND CO		0.451		CTO	210226106	70.9000	11,000.00	438,623.51	779,900.00
CONTINENTAL AIRLINES INC - CLA		0.000		CAL	210795308	21.3000	43,000.00	573,026.82	915,900.00
COOPER TIRE & RUBBER		2.741		CTB	216831107Q	15.3200	67,700.00	1,338,505.61	1,037,164.00
CORINTHIAN COLLEGES INC		0.000		COCO	218868107	11.7800	96,000.00	1,261,028.40	1,130,880.00
CORN PRODUCTS INT'L INC.		1.172		CPO	219023108	23.8900	79,300.00	1,089,848.86	1,894,477.00
CORRECTIONS CORP OF		0.000		CXW	22025Y407	44.9700	30,200.00	836,839.99	1,358,094.00
CORUS BANKSHARES INC		2.488		CORS	220873103	56.2700	25,300.00	881,772.57	1,423,631.00
CORVEL CORP		0.000		CRVL	221006109	18.9900	20,200.00	528,332.06	383,598.00
COSTAR GROUP INC		0.000		CSGP	22160N109	43.1700	17,100.00	739,421.00	738,207.00
COTHERIX INC		0.000		CTRX	22163T103	10.6200	13,300.00	182,206.90	141,246.00
COURIER CORP		1.397		CRRC	222660102	34.3400	10,475.00	250,239.95	359,711.50
COVANSYS CORP		0.000		CVNS	22281W103	13.6100	50,583.00	691,603.64	688,434.63
COVANTA HOLDING CORP.		0.000		CVA	22282E102	15.0600	80,230.00	865,194.77	1,208,263.80
COVENANT TRANSPORT INC CL-A		0.000		CVTI	22284P105	13.9800	8,900.00	150,303.68	124,422.00
COX RADIO INC		0.000		CXR	224051102	14.0800	40,500.00	633,178.09	570,240.00
CRA INTERNATIONAL INC		0.000		CRAI	12618T105	47.6900	3,000.00	129,221.73	143,070.00
CRANE CO		1.417		CR	224399105Q	35.2700	54,800.00	1,462,160.19	1,932,796.00
CRAWFORD & CO		4.166		CRD.B	224633107	5.7600	20,600.00	153,985.53	118,656.00
CREDENCE SYSTEMS CORP		0.000		CMOS	225302108	6.9600	38,200.00	504,931.01	265,872.00
CROSS COUNTRY INC		0.000		CCRN	227483104	17.7800	34,000.00	536,272.27	604,520.00
CROWN MEDIA HLDGS IN		0.000		CRWN	228411104	9.1700	12,900.00	137,930.84	118,293.00
CSG SYSTEMS INTL. INC.		0.000		CSGS	126349109	22.3200	53,100.00	739,601.19	1,185,192.00
CSK AUTO CORP		0.000		CAO	125965103	15.0800	47,600.00	735,505.73	717,808.00
CSS INDS INC		1.562		CSS	125906107	30.7300	16,507.00	551,120.47	507,260.11
CT COMMUNICATIONS IN		3.294		CTCI	126426402	12.1400	43,490.00	557,569.25	527,968.60
CTS CORP.		1.085		CTS	126501105	11.0600	38,800.00	591,044.37	429,128.00
CUBISTS PHARMACEUTICALS		0.000		CBST	229678107	21.2500	34,297.00	540,873.75	728,811.25
CUMULUS MEDIA INC. CL. A		0.000		CMLS	231082108	12.4100	59,400.00	955,955.72	737,154.00
CURTISS-WRIGHT CORP.		0.879		CW	231561101	54.6000	22,800.00	734,156.64	1,244,880.00
CV THERAPEUTICS INC		0.000		CVTX	126667104	24.7300	29,400.00	653,617.10	727,062.00
CVB FINL CORP		1.772		CVBF	126600105	20.3100	49,650.00	845,559.63	1,008,391.50
CYBERGUARD CORP		0.000		CGFW	231910100	8.8300	18,600.00	153,074.88	164,238.00
CYBERONICS INC		0.000		CYBX	23251P102	32.3000	20,130.00	535,014.01	650,199.00
CYMER INC		0.000		CYMI	232572107	35.5100	49,400.00	1,526,807.33	1,754,194.00
CYPRESS BIOSCIENCE INC		0.000		CYPB	232674507	5.7800	32,100.00	435,790.94	185,538.00
CYPRESS SEMICONDUCTOR CORP		0.000		CY	232806109	14.2500	107,400.00	1,503,367.72	1,530,450.00
DAKTRONICS INC		0.338		DAKT	234264109	29.5700	15,800.00	283,325.99	467,206.00
DARLING INTERNATIONAL INC		0.000		DAR	237266101	3.9700	56,200.00	189,976.07	223,114.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
DATASCOPE CORP		0.847	DSCP	238113104		33.0500	12,400.00	388,810.89	409,820.00
DAVE & BUSTERS INC		0.000	DAB	23833N104		17.6100	14,800.00	215,904.81	260,628.00
DEB SHOPS INC		1.681	DEBS	242728103		29.7300	4,593.00	111,170.26	136,549.89
DECKERS OUTDOOR CORP		0.000	DECK	243537107		27.6200	10,700.00	274,483.70	295,534.00
DECODE GENETICS INC		0.000	DCGN	243586104		8.2600	4,500.00	36,796.40	37,170.00
DELPHI FINANCIAL GROUP CL-A		0.782	DFG	247131105		46.0100	36,000.00	1,131,209.83	1,656,360.00
DELTA & PINE LAND CO.		2.607	DLP	247357106		23.0100	37,600.00	983,196.83	865,176.00
DELTA FINANCIAL CORP		2.386	DFC	247918105		8.3800	11,500.00	110,842.42	96,370.00
DELTA PETROLEUM CORP		0.000	DPTR	247907207		21.7700	37,100.00	512,392.92	807,667.00
DELTIC TIMBER CORP		0.578	DEL	247850100		51.8600	900.00	41,538.50	46,674.00
DENDREON CORP		0.000	DNDN	24823Q107		5.4200	62,700.00	536,972.67	339,834.00
DENDRITE INTERNATIONAL INC.		0.000	DRTE	248239105		14.4100	58,900.00	983,684.63	848,749.00
DEVRY INC.		0.000	DV	251893103		20.0000	38,400.00	724,147.23	768,000.00
DEXCOM INC		0.000	DXCM	252131107		14.9200	4,200.00	51,062.76	62,664.00
DIAGNOSTIC PRODUCTS CORP		0.576	DP	252450101		48.5500	30,300.00	916,452.06	1,471,065.00
DIAMOND FOODS INC		0.607	DMND	252603105		19.7700	6,300.00	107,856.00	124,551.00
DIAMONDCUSTER INTERNATIONAL I		0.000	DTPI	25278P106		7.9400	71,500.00	654,366.99	567,710.00
DIGENE CORP		0.000	DIGE	253752109		29.1700	15,900.00	455,246.16	463,803.00
DIGI INTERNATIONAL INC		0.000	DGII	253798102		10.4900	23,900.00	266,489.31	250,711.00
DIGITAL INSIGHT		0.000	DGIN	25385P106		32.0200	19,400.00	442,450.38	621,188.00
DIGITAL RIVER INC		0.000	DRIV	25388B104		29.7400	33,600.00	993,237.74	999,264.00
DIGITAS INC		0.000	DTAS	25388K104		12.5200	94,372.00	836,531.98	1,181,537.44
DIME COMMUNITY BANCSHARES		3.833	DCOM	253922108		14.6100	28,074.00	452,041.64	410,161.14
DIODES INC		0.000	DIOD	254543101		31.0500	29,025.00	542,399.96	901,226.25
DIONEX CORP.		0.000	DNEX	254546104		49.0800	21,400.00	697,286.27	1,050,312.00
DIRECT GENERAL CORP		0.946	DRCT	25456W204		16.9000	32,500.00	639,097.24	549,250.00
DITECH COMMUNICATIONS CORP		0.000	DITC	25500M103		8.3500	33,800.00	295,372.25	282,230.00
DIVERSA CORP		0.000	DVSA	255064107		4.8000	24,600.00	247,570.65	118,080.00
DIXIE GROUP INC.		0.000	DXYN	255519100		13.7800	11,300.00	198,663.94	155,714.00
DJ ORTHOPEDICS INC		0.000	DJO	23325G104		27.5800	32,200.00	812,561.66	888,076.00
DOBSON COMMUNICATIONS CORP		0.000	DCEL	256069105		7.5000	91,200.00	609,845.53	684,000.00
DOLLAR THRIFTY AUTOM		0.000	DTG	256743105		36.0700	26,500.00	694,762.52	955,855.00
DOMINO'S PIZZA INC		1.652	DPZ	25754A201		24.2000	33,500.00	629,540.13	810,700.00
DONEGAL GROUP INC		1.721	DGICA	257701201		23.2400	24,200.00	476,150.20	562,408.00
DORAL FINANCIAL CORP.		3.018	DRL	25811P100		10.6000	114,700.00	2,516,269.09	1,215,820.00
DOT HILL SYSTEMS CORP		0.000	HILL	25848T109		6.9300	89,371.00	621,733.32	619,341.03
DOVER DOWNS GAMING &		1.696	DDE	260095104		14.1500	10,100.00	100,407.97	142,915.00
DOVER MOTORSPORTS IN		0.982	DVD	260174107		6.1100	17,700.00	80,637.06	108,147.00
DRESS BARN INC.		0.000	DBRN	261570105		38.6100	22,600.00	317,261.85	872,586.00

Monthly Market Portfolio

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

Group - COMMON STOCK										
Portfolio - QN2 QUANTITATIVE 2000 (Q										
Instrument - COM COMMON STOCK										
DRIL-QUIP INC		0.000	DRQ	262037104			47.2000	7,500.00	140,412.07	354,000.00
DRS TECHNOLOGIES INC		0.233	DRS	23330X100			51.4200	28,812.00	966,629.06	1,481,513.04
DSP GROUP INC.		0.000	DSPG	23332B106			25.0600	40,900.00	881,780.06	1,024,954.00
DSW INC-CLASS A		0.000	DSW	23334L102			26.2200	12,100.00	256,762.00	317,262.00
DTS INC		0.000	DTSI	23335C101			14.8000	15,200.00	264,779.86	224,960.00
DUQUESNE LIGHT HOLDINGS INC		6.127	DQE	266233105Q			16.3200	82,100.00	1,586,759.40	1,339,872.00
DUSA PHARMACEUTICALS INC		0.000	DUSA	266898105			10.7700	17,800.00	163,219.81	191,706.00
DYCOM INDUSTRIES INC.		0.000	DY	267475101			22.0000	46,700.00	601,693.93	1,027,400.00
DYNAMEX INC		0.000	DDMX	26784F103			19.0600	12,200.00	208,947.06	232,532.00
EAGLE MATERIALS INC		0.980	EXP	26969P108			122.3600	22,237.00	1,196,936.74	2,720,919.32
EARTHLINK INC		0.000	ELNK	270321102			11.1100	156,960.00	1,353,366.25	1,743,825.60
ECHELON CORP		0.000	ELON	27874N105			7.8300	71,500.00	767,680.01	559,845.00
ECLIPSYS CORP		0.000	ECLP	278856109			18.9300	40,423.00	528,229.41	765,207.39
ECOLLEGE.COM INC		0.000	ECLG	27887E100			18.0300	39,900.00	500,453.73	719,397.00
EDGE PETROLEUM CORP		0.000	EPEX	279862106			24.9100	18,100.00	291,773.57	450,871.00
EDO CORP		0.443	EDO	281347104			27.0600	14,000.00	378,573.68	378,840.00
EDUCATE INC		0.000	EEEE	28138P100			11.8000	16,100.00	242,575.47	189,980.00
EFUNDS CORP		0.000	EFD	28224R101			23.4400	47,700.00	840,609.81	1,118,088.00
EGL, INC.		0.000	EAGL	268484102			37.5700	17,300.00	410,227.16	649,961.00
EL PASO ELECTRIC COMPANY		0.000	EE	283677854			21.0400	50,300.00	691,662.85	1,058,312.00
ELECTRO RENT CORP		0.000	ELRC	285218103			14.9100	18,900.00	240,000.17	281,799.00
ELECTRO SCIENTIFIC INDS INC.		0.000	ESIO	285229100			24.1500	30,126.00	602,360.15	727,542.90
ELECTRONICS FOR IMAGING		0.000	EFII	286082102			26.6100	57,100.00	1,259,530.84	1,519,431.00
ELIZABETH ARDEN INC		0.000	RDEN	28660G106			20.0600	6,600.00	136,890.37	132,396.00
ELKCORP		0.594	ELK	287456107			33.6600	21,200.00	612,958.73	713,592.00
EMAGEON INC		0.000	EMAG	29076V109			15.9000	12,600.00	170,393.89	200,340.00
EMC INS GROUP INC		3.209	EMCI	268664109			19.9400	6,700.00	120,868.00	133,598.00
EMCOR GROUP INC		0.000	EME	29084Q100			67.5300	22,000.00	956,306.81	1,485,660.00
EMMIS COMMUNICATIONS CL A		0.000	EMMS	291525103			19.9100	30,002.00	657,943.50	597,339.82
EMPIRE DIST ELEC CO		6.296	EDE	291641108			20.3300	27,200.00	594,980.45	552,976.00
EMULEX CORP		0.000	ELX	292475209			19.7900	101,300.00	2,090,783.68	2,004,727.00
ENCORE ACQUISITION CO		0.000	EAC	29255W100			32.0400	51,950.00	1,080,826.38	1,664,478.00
ENCORE CAPITAL GROUP INC		0.000	ECPG	292554102			17.3500	15,500.00	280,093.41	268,925.00
ENCORE WIRE CORP		0.000	WIRE	292562105			22.7600	16,850.00	215,721.95	383,506.00
ENCYSIVE PHARMACEUTICALS INC		0.000	ENCY	29256X107			7.8900	21,437.00	201,293.47	169,137.93
ENERGY CONVERSION DE		0.000	ENER	292659109			40.7500	21,300.00	440,554.77	867,975.00
ENERGY PARTNERS LTD		0.000	EPL	29270U105			21.7900	35,250.00	532,280.49	768,097.50
ENERGYSOUTH INC		3.211	ENSI	292970100			26.7800	7,150.00	163,087.57	191,477.00
ENERSYS		0.000	ENS	29275Y102			13.0400	48,500.00	629,765.25	632,440.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
ENGINEERED SUPPORT SYSTEMS		0.086	EASI	292866100		41.6400	43,675.00	1,136,089.23	1,818,627.00
ENNIS BUSINESS FORMS		3.412	EBF	293389102		18.1700	26,900.00	454,056.29	488,773.00
ENPRO INDUSTRIES INC		0.000	NPO	29355X107		26.9500	33,000.00	395,809.33	889,350.00
ENSTAR GROUP INC		0.000	ESGR	29358R107		66.2500	2,800.00	146,775.61	185,500.00
ENTERGRIS INC		0.000	ENTG	29362U104		9.4200	117,242.00	1,221,864.21	1,104,419.64
ENTERCOM COMMUNICATIONS CORP		0.000	ETM	293639100		29.6700	38,000.00	1,289,075.05	1,127,460.00
ENTERPRISE FINANCIAL SERVICE		0.617	EFSC	293712105		22.6800	8,200.00	193,418.32	185,976.00
ENTRAVISION COMMUNIC		0.000	EVC	29382R107		7.1200	80,650.00	654,757.67	574,228.00
ENTRUST INC		0.000	ENTU	293848107		4.8400	65,400.00	369,472.55	316,536.00
ENZO BIOCHEM INC.		0.000	ENZ	294100102		12.4200	28,939.00	427,795.67	359,422.38
ENZON PHARMACEUTICALS INC		0.000	ENZN	293904108		7.4000	38,600.00	487,442.34	285,640.00
EPICOR SOFTWARE CORPORATION		0.000	EPIC	29426L108		14.1300	56,064.00	598,550.72	792,184.32
EPIQ SYSTEMS INC		0.000	EPIQ	26882D109		18.5400	14,000.00	227,764.94	259,560.00
EQUINIX INC		0.000	EQIX	29444U502		40.7600	5,700.00	228,474.68	232,332.00
ERESARCH TECHNOLOGY		0.000	ERES	29481V108		15.1000	76,800.00	1,117,251.50	1,159,680.00
ESCALA GROUP INC		0.000	ESCL	29605W107		20.2800	26,000.00	407,859.54	527,280.00
ESCALADE INC		1.274	ESCA	296056104		11.7700	8,300.00	128,929.48	97,691.00
ESCO TECHNOLOGIES INC		0.000	ESE	296315104		44.4900	26,800.00	670,502.84	1,192,332.00
ESTERLINE TECHNOLOGIES CORP		0.000	ESL	297425100		37.1900	14,800.00	352,382.39	550,412.00
ETHAN ALLEN INTERIORS INC.		1.971	ETH	297602104		36.5300	47,100.00	1,410,684.65	1,720,563.00
EUROBANCSHARES INC		0.000	EUBK	298716101		14.1700	9,800.00	146,314.00	138,866.00
EURONET WORLDWIDE IN		0.000	EEFT	298736109		27.8000	17,700.00	460,999.30	492,060.00
EV3 INC		0.000	EVVV	26928A200		14.7400	10,200.00	191,454.00	150,348.00
EXAR CORP		0.000	EXAR	300645108		12.5200	37,100.00	666,489.59	464,492.00
EXCEL TECHNOLOGY INC		0.000	XLTC	30067T103		23.7800	12,700.00	339,741.95	302,006.00
EXELIXIS INC		0.000	EXEL	30161Q104		9.4200	28,881.00	246,198.94	272,059.02
EXPONENT INC		0.000	EXPO	30214U102		28.3800	19,600.00	575,604.46	556,248.00
EXPRESSJET HOLDINGS INC		0.000	XJT	30218U108		8.0900	75,400.00	871,081.66	609,986.00
EXTREME NETWORKS INC		0.000	EXTR	30226D106		4.7500	28,400.00	167,578.04	134,900.00
F N B CORP VA		2.608	FNBP	302930102		30.6700	18,979.00	506,083.36	582,085.93
FACTSET RESEARCH SYSTEMS INC.		0.485	FDS	303075105		41.1600	23,750.00	559,545.02	977,550.00
FAIRCHILD SEMICONDUCTOR CORP		0.000	FCS	303726103		16.9100	126,300.00	1,976,633.87	2,135,733.00
FARGO ELECTRONICS		0.000	FRGO	30744P102		19.2500	13,400.00	258,213.62	257,950.00
FARMER BROS CO		2.171	FARM	307675108		19.3400	7,100.00	143,506.18	137,314.00
FARMERS CAP BK CORP		4.294	FFKT	309562106		30.7400	6,400.00	218,993.13	196,736.00
FBL FINANCIAL GROUP INC.-CL A		1.280	FFG	30239F106		32.8100	24,300.00	622,173.79	797,283.00
FEDERAL AGRIC MTG CO		1.336	AGM	313148306		29.9300	23,800.00	481,135.73	712,334.00
FEDERAL SIGNAL CORP		1.598	FSS	313855108		15.0100	51,000.00	898,039.92	765,510.00
FEI COMPANY		0.000	FEIC	30241L109		19.1700	25,200.00	577,807.43	483,084.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
FERRO CORP		3.091	FOE	315405100Q		18.7600	19,600.00	465,520.06	367,696.00
FIDELITY BANKSHARES		0.978	FFFL	31604Q107		32.7000	9,800.00	188,810.28	320,460.00
FILENET CORP		0.000	FILE	316869106		25.8500	43,200.00	906,686.10	1,116,720.00
FINANCIAL FEDERAL CORP.		1.349	FIF	317492106		44.4500	18,300.00	565,856.90	813,435.00
FINANCIAL INSTNS INC		1.631	FISI	317585404		19.6200	8,000.00	183,531.41	156,960.00
FIRST ACCEPTANCE CORP		0.000	FAC	318457108		10.2900	17,900.00	180,450.23	184,191.00
FIRST ADVANTAGE CORP		0.000	FADV	31845F100		26.7100	8,400.00	236,089.77	224,364.00
FIRST BANCORP N C		3.571	FBNC	318910106		20.1600	10,050.00	221,413.36	202,608.00
FIRST BANCORP PR		2.256	FBP	318672102		12.4100	72,200.00	1,298,456.78	896,002.00
FIRST BUSEY CORP		3.063	BUSE	319383105		20.8900	14,750.00	283,145.95	308,127.50
FIRST CASH FINANCIAL SERVICES		0.000	FCFS	31942D107		29.1600	13,500.00	284,107.78	393,660.00
FIRST CHARTER CORP		3.212	FCTR	319439105		23.6600	32,091.00	665,719.32	759,273.06
FIRST CMNTY BANCORP		1.839	FCBP	31983B101		54.3700	15,442.00	543,533.69	839,581.54
FIRST CMNTY BANCShar		3.273	FCBC	31983A103		31.1600	10,632.00	322,157.45	331,293.12
FIRST COMWLTH FINL C		5.259	FCF	319829107		12.9300	73,800.00	983,479.39	954,234.00
FIRST CTZNS BANCShS		0.630	FCNCA	31946M103		174.4200	7,900.00	960,179.87	1,377,918.00
FIRST DEFIANCE FINL		3.543	FDEF	32006W106		27.0900	7,400.00	210,770.50	200,466.00
FIRST FINANCIAL HOLDINGS INC		3.125	FFCH	320239106		30.7200	13,100.00	394,551.52	402,432.00
FIRST FINL BANCORP O		3.653	FFBC	320209109		17.5200	36,588.00	625,646.82	641,021.76
FIRST FINL BANKSHARE		3.194	FFIN	32020R109		35.0600	19,400.00	492,762.78	680,164.00
FIRST FINL CORP IND		3.111	THFF	320218100		27.0000	14,200.00	428,700.66	383,400.00
FIRST HORIZON PHARMACEUTICAL		0.000	FHRX	32051K106		17.2500	43,100.00	548,062.79	743,475.00
FIRST IND CORP		2.326	FINB	32054R108		34.3800	11,300.00	280,961.89	388,494.00
FIRST MERCHANTS CORP		3.538	FRME	320817109		26.0000	19,453.00	483,111.83	505,778.00
FIRST MIDWEST BANCORP INC.		3.137	FMBI	320867104		35.0600	48,200.00	1,213,240.44	1,689,892.00
FIRST NIAGARA FINL G		2.764	FNFG	33582V108		14.4700	90,742.00	1,217,325.57	1,313,036.74
FIRST OAK BROOK BANC		2.576	FOBB	335847208		27.9500	7,000.00	190,355.25	195,650.00
FIRST PL FINL CORP		2.328	FPFC	33610T109		24.0500	15,800.00	315,189.46	379,990.00
FIRST REGIONAL BANCORP/CAL		0.000	FRGB	33615C101		67.5500	6,500.00	438,107.25	439,075.00
FIRST REPUBLIC BANK		1.351	FRC	336158100		37.0100	22,800.00	476,180.98	843,828.00
FIRST SOUTH BANCORP		2.265	FSBK	33646W100		35.3200	5,100.00	167,896.59	180,132.00
FIRST ST BANCORPORAT		1.167	FSNM	336453105		23.9900	16,100.00	275,191.95	386,239.00
FIRSTFED FINANCIAL CORP		0.000	FED	337907109		54.5200	23,200.00	879,506.44	1,264,864.00
FISHER COMMUNICATION		0.000	FSCI	337756209		41.4300	5,800.00	286,903.62	240,294.00
FLAGSTAR BANCORP INC		4.166	FBC	337930101		14.4000	52,500.00	922,261.22	756,000.00
FLANDERS CORP		0.000	FLDR	338494107		12.1600	13,800.00	129,225.34	167,808.00
FLEETWOOD ENT.		1.295	FLE	339099103Q		12.3500	23,100.00	297,819.80	285,285.00
FLORIDA EAST COAST I		0.566	FLA	340632108		42.3700	34,200.00	1,185,147.99	1,449,054.00
FLOWERS INDUSTRIES INC.		1.451	FLO	343498101		27.5600	52,800.00	763,897.62	1,455,168.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
FLOWSERVE CORP.		0.000	FLS	34354P105Q		39.5600	68,000.00	1,528,523.07	2,690,080.00
FLUSHING FINL CORP		2.569	FFIC	343873105		15.5700	20,250.00	326,172.31	315,292.50
FNB CORP		5.414	FNB	302520101		17.3600	33,800.00	547,282.05	586,768.00
FORMFACTOR INC		0.000	FORM	346375108		24.4300	35,700.00	850,175.23	872,151.00
FORRESTER RESEARCH INC		0.000	FORR	346563109		18.7500	27,900.00	516,892.54	523,125.00
FORWARD AIR CORPORATION		0.654	FWRD	349853101		36.6500	34,100.00	1,035,112.70	1,249,765.00
FOSSIL INC.		0.000	FOSL	349882100		21.5100	51,000.00	1,105,824.65	1,097,010.00
FOUNDATION COAL HOLDINGS INC		0.526	FCL	35039W100		38.0000	23,100.00	557,899.65	877,800.00
FOUNDRY NETWORKS INC		0.000	FDRY	35063R100		13.8100	129,100.00	1,194,534.87	1,782,871.00
FOXHOLLOW TECHNOLOGIES INC		0.000	FOXH	35166A103		29.7900	12,200.00	347,049.93	363,438.00
FPIC INS GROUP INC		0.000	FPIC	302563101		34.7000	19,500.00	465,114.20	676,650.00
FRANKLIN BANK CORP		0.000	FBTX	352451108		17.9900	21,300.00	384,445.00	383,187.00
FRANKLIN ELEC INC		1.011	FELE	353514102		39.5400	23,400.00	821,702.23	925,236.00
FRED'S INC		0.491	FRED	356108100		16.2700	42,000.00	795,120.61	683,340.00
FREIGHTCAR AMERICA INC		0.249	RAIL	357023100		48.0800	7,400.00	299,346.61	355,792.00
FREMONT GENERAL CORP.		1.721	FMT	357288109		23.2300	83,100.00	1,735,528.20	1,930,413.00
FRONTIER AIRLINES INC		0.000	FRNT	359065109		9.2400	37,600.00	351,825.04	347,424.00
FRONTIER FINL CORP W		2.125	FTBK	35907K105		32.0000	26,100.00	537,612.91	835,200.00
FRONTIER OIL CORP		0.426	FTO	35914P105		37.5300	66,300.00	721,538.20	2,488,239.00
FROZEN FOOD EXPRESS INDS		0.000	FFEX	359360104		11.0300	15,900.00	166,832.38	175,377.00
FTI CONSULTING INC		0.000	FCN	302941109		27.4400	41,000.00	981,505.57	1,125,040.00
FUELCELL ENERGY INC		0.000	FCEL	35952H106		8.4700	50,800.00	499,137.80	430,276.00
FULLER H B CO		1.527	FUL	359694106Q		32.0700	30,400.00	793,845.09	974,928.00
FURNITURE BRANDS INTERNATIONAL		2.687	FBN	360921100		22.3300	70,000.00	1,801,585.88	1,563,100.00
G & K SERV. CL-A		0.178	GKSRA	361268105Q		39.2500	20,430.00	734,371.09	801,877.50
GAMESTOP CORP.		0.000	GME	36467W109		31.8200	63,728.00	1,787,014.12	2,027,824.96
GARDNER DENVER MACHINERY		0.000	GDI	365558105Q		49.3000	25,000.00	645,629.30	1,232,500.00
GARTNER INC-CL A		0.000	IT	366651107		12.9000	19,800.00	224,592.99	255,420.00
GATEWAY INC.		0.000	GTW	367626108		2.5100	100,500.00	1,399,662.12	252,255.00
GATX CORP		2.217	GMT	361448103		36.0800	54,300.00	1,760,628.67	1,959,144.00
GAYLORD ENTMT CO		0.000	GET	367905106		43.5900	42,400.00	1,298,582.59	1,848,216.00
GEHL COMPANY		0.000	GEHL	368483103		26.2500	10,400.00	288,051.75	273,000.00
GEMSTAR-TV GUIDE INTL INC		0.000	GMST	36866W106		2.6100	105,900.00	459,117.11	276,399.00
GENCORP INC		0.676	GY	368682100Q		17.7500	33,900.00	443,119.10	601,725.00
GENERAL CABLE CORP		1.015	BGC	369300108		19.7000	62,050.00	811,714.89	1,222,385.00
GENERAL COMMUNICATION		0.000	GNCMA	369385109		10.3300	51,368.00	480,765.88	530,631.44
GENESCO INC.		0.000	GCO	371532102		38.7900	23,900.00	560,544.26	927,081.00
GENESEE & WYO INC		0.000	GWR	371559105		37.5500	24,550.00	666,114.28	921,852.50
GENESIS HEALTHCARE CORP		0.000	GHCI	37184D101		36.5200	29,100.00	665,765.07	1,062,732.00

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
GENESIS MICROCHIP INC.		0.000	GNSS	37184C103		18.0900	48,300.00	711,566.93	873,747.00
GENLYTE GROUP INC		0.000	GLYT	372302109		53.5700	32,592.00	862,661.13	1,745,953.44
GENOMIC HEALTH INC		0.000	GHDX	37244C101		9.1100	5,300.00	53,106.00	48,283.00
GENTIVA HEALTH SERVICES		0.000	GTIV	37247A102		14.7400	42,836.00	583,686.88	631,402.64
GEORGIA GULF CORP		1.051	GGC	373200203		30.4200	36,000.00	1,038,987.56	1,095,120.00
GERON CORP		0.000	GERN	374163103		8.6100	67,400.00	531,149.47	580,314.00
GEVITY HR INC		1.088	GVHR	374393106		25.7200	29,150.00	608,128.47	749,738.00
GFI GROUP INC		0.000	GFIG	361652209		47.4300	6,200.00	253,968.14	294,066.00
GIANT INDUSTRIES INC		0.000	GI	374508109		51.9600	15,200.00	385,413.86	789,792.00
GIBRALTAR INDUSTRIES INC		0.871	ROCK	374689107		22.9400	40,300.00	748,491.37	924,482.00
GLACIER BANCORP INC		2.129	GBCI	37637Q105		30.0500	32,931.00	684,938.62	989,576.55
GLADSTONE CAPITAL CO		7.577	GLAD	376535100		21.3800	11,900.00	268,276.39	254,422.00
GLADSTONE INVESTMENT CORP		6.181	GAIN	376546107		13.5900	17,400.00	255,780.00	236,466.00
GLATFELTER		2.537	GLT	377316104		14.1900	46,300.00	682,392.47	656,997.00
GLENAYRE TECHNOLOGIES INC.		0.000	GEMS	377899109		3.2500	58,900.00	228,007.79	191,425.00
GLOBAL CASH ACCESS INC		0.000	GCA	378967103		14.5900	14,100.00	210,654.00	205,719.00
GLOBAL IMAGING SYSTEMS INC		0.000	GISX	37934A100		34.6300	24,700.00	667,019.66	855,361.00
GLOBAL INDUSTRIES LTD.		0.000	GLBL	379336100		11.3500	87,300.00	441,421.95	990,855.00
GLOBAL POWER EQUIPMENT GROUP		0.000	GEG	37941P108		4.5200	31,400.00	286,935.62	141,928.00
GOLD BANC CORP INC		1.097	GLDB	379907108		18.2200	61,600.00	905,380.06	1,122,352.00
GOLD KIST INC		0.000	GKIS	380614107		14.9500	72,400.00	1,239,302.67	1,082,380.00
GOLDEN TELECOM INC		3.081	GLDN	38122G107		25.9600	31,900.00	888,997.50	828,124.00
GOLF GALAXY INC		0.000	GGXY	381639103		19.1500	4,000.00	63,840.00	76,600.00
GORMAN RUPP CO		2.532	GRC	383082104		22.1100	9,700.00	203,601.78	214,467.00
GRACE W.R. & COMPANY		0.000	GRA	38388F108		9.4000	70,800.00	402,149.13	665,520.00
GRAFTECH INTERNATIONAL LTD		0.000	GTI	384313102		6.2200	20,400.00	129,389.12	126,888.00
GRAMERCY CAPITAL CORP		8.340	GKK	384871109		22.7800	17,400.00	428,346.06	396,372.00
GRANITE CONSTRUCTION INC		1.113	GVA	387328107		35.9100	44,200.00	1,075,162.95	1,587,222.00
GRAY TELEVISION INC		1.222	GTN	389375106		9.8200	38,100.00	483,835.46	374,142.00
GREAT AMERN FINL RES		0.504	GFR	389915109		19.8400	9,000.00	140,518.03	178,560.00
GREAT ATL & PAC TEA		0.000	GAP	390064103Q		31.7800	2,800.00	78,997.16	88,984.00
GREAT SOUTHN BANCORP		2.028	GSBC	390905107		27.6100	11,000.00	267,604.00	303,710.00
GREAT WOLF RESORTS INC		0.000	WOLF	391523107		10.3100	26,900.00	667,173.48	277,339.00
GREATBATCH INC.		0.000	GB	39153L106		26.0100	22,700.00	709,779.27	590,427.00
GREATER BAY BANCORP		2.341	GBBK	391648102		25.6200	54,106.00	1,282,472.03	1,386,195.72
GREEN MTN COFFEE ROA		0.000	GMCR	393122106		40.6000	4,700.00	157,446.71	190,820.00
GREENE COUNTY BANCSHARES INC		1.754	GCBS	394361208		27.3600	5,700.00	157,376.43	155,952.00
GREENFIELD ONLINE INC		0.000	SRVY	395150105		5.8600	17,400.00	109,223.70	101,964.00
GREENHILL & CO INC		0.854	GHL	395259104		56.1600	2,200.00	81,452.44	123,552.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
GREIF INC		1.448	GEF	397624107		66.2800	21,100.00	957,021.11	1,398,508.00
GREY WOLF INC		0.000	GW	397888108		7.7300	201,300.00	1,102,236.35	1,556,049.00
GRIFFON CORPORATION		0.000	GFF	398433102		23.8100	30,700.00	632,346.29	730,967.00
GROUP 1 AUTOMOTIVE		0.000	GPI	398905109		31.4300	34,000.00	943,794.99	1,068,620.00
GS1 COMMERCE INC		0.000	GSIC	36238G102		15.0900	10,700.00	125,419.53	161,463.00
GTX INC.		0.000	GTXI	40052B108		7.5600	8,000.00	86,628.40	60,480.00
GUESS INC		0.000	GES	401617105		35.6000	32,000.00	543,401.07	1,139,200.00
GUITAR CENTER INC		0.000	GTRC	402040109		50.0100	25,800.00	949,056.05	1,290,258.00
GULF ISLAND FABRICAT		1.234	GIFI	402307102		24.3100	20,600.00	425,950.66	500,786.00
GULFMARK OFFSHORE INC		0.000	GMRK	402629109		29.6200	15,600.00	247,314.09	462,072.00
GYMBOREE CORP		0.000	Gymb	403777105		23.4000	32,900.00	441,047.33	769,860.00
HAEMONETICS CORP/MASS		0.000	HAE	405024100		48.8600	34,300.00	1,117,651.24	1,675,898.00
HAIN CELESTIAL GROUP		0.000	HAIN	405217100		21.1600	30,800.00	661,807.16	651,728.00
HANCOCK HLDG CO		2.062	HBHC	410120109		37.8100	28,200.00	731,479.64	1,066,242.00
HANDLEMAN CO.		2.576	HDL	410252100		12.4200	23,100.00	412,244.63	286,902.00
HANMI FINL CORP		1.119	HAFC	410495105		17.8600	42,078.00	646,572.89	751,513.08
HANOVER COMPRESSOR COMPANY		0.000	HC	410768105		14.1100	95,100.00	1,504,205.20	1,341,861.00
HANSEN NATURAL CORP		0.000	HANS	411310105		78.8100	15,700.00	348,475.61	1,237,317.00
HARBOR FLA BANCSHARE		2.969	HARB	411901101		37.0500	21,958.00	593,209.34	813,543.90
HARLAND JOHN H CO		1.595	JH	412693103Q		37.6000	34,800.00	914,032.06	1,308,480.00
HARLEYSVILLE GROUP INC		2.641	HGIC	412824104		26.5000	27,000.00	588,998.15	715,500.00
HARLEYSVILLE NATL CO		3.979	HNBC	412850109		19.1000	29,100.00	646,218.17	555,810.00
HARMONIC INC.		0.000	HLIT	413160102		4.8500	1,200.00	9,322.15	5,820.00
HARTMARX CORP.		0.000	HMX	417119104		7.8100	68,500.00	485,111.80	534,985.00
HARVEST NATURAL RESO		0.000	HNR	41754V103		8.8800	74,100.00	756,668.51	658,008.00
HAVERTY FURNITURE		2.094	HVT	419596101		12.8900	20,600.00	382,786.12	265,534.00
HEADWATERS INC		0.000	HW	42210P102		35.4400	31,637.00	719,854.76	1,121,215.28
HEALTHCARE SVCS GRP		1.738	HCSG	421906108		20.7100	28,200.00	326,161.69	584,022.00
HEALTH EXTRAS INC		0.000	HLEX	422211102		25.1000	1,500.00	31,680.45	37,650.00
HEARTLAND EXPRESS INC.		0.394	HTLD	422347104		20.2900	47,900.00	504,860.55	971,891.00
HEARTLAND FINANCIAL USA INC		1.659	HTLF	42234Q102		21.7000	11,200.00	225,481.34	243,040.00
HEARTLAND PAYMENT SYSTEMS		0.000	HPY	42235N108		21.6600	6,800.00	163,578.14	147,288.00
HECLA MINING CO.		0.000	HL	422704106		4.0600	23,100.00	122,733.58	93,786.00
HEICO CORP		0.309	HEI	422806109		25.8800	22,700.00	367,170.26	587,476.00
HEIDRICK & STRUGGLES INTL		0.000	HSII	422819102		32.0500	29,300.00	1,048,517.97	939,065.00
HENRY (JACK) & ASSOCIATES		0.943	JKHY	426281101		19.0800	53,500.00	1,002,957.33	1,020,780.00
HERCULES INCORPORATED		0.000	HPC	427056106Q		11.3000	82,500.00	987,802.47	932,250.00
HERCULES OFFSHORE INC		0.000	HERO	427093109		28.4100	9,700.00	249,290.00	275,577.00
HERITAGE COMMERCE CORP		0.000	HTBK	426927109		21.5000	12,500.00	231,832.50	268,750.00

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HERLEY INDS INC DEL		0.000		HRLY	427398102	16.5100	13,700.00	257,434.41	226,187.00
HEXCEL CORP		0.000		HXL	428291108	18.0500	37,200.00	540,675.20	671,460.00
HI-TECH PHARMACAL CO INC		0.000		HITK	42840B101	44.2900	15,500.00	438,393.85	686,495.00
HIBBETT SPORTING GOO		0.000		HIBB	428565105	28.4800	51,925.00	805,315.68	1,478,824.00
HIGHLAND HOSPITALITY CORP		5.067		HIH	430141101	11.0500	10,500.00	109,386.41	116,025.00
HILB ROGAL & HOBBS CO		1.194		HRH	431294107Q	38.5100	31,900.00	845,544.76	1,228,469.00
HITTITE MICROWAVE CORP		0.000		HITT	43365Y104	23.1400	4,900.00	99,323.00	113,386.00
HOLLINGER INTERNATIONAL INC		2.232		HLR	435569108	8.9600	17,500.00	217,943.91	156,800.00
HOLLY CORP		0.679		HOC	435758305	58.8700	27,400.00	436,579.20	1,613,038.00
HOLOGIC INC.		0.000		HOLX	436440101	37.9200	55,200.00	489,624.52	2,093,184.00
HOMESTORE INC		0.000		HOMS	437852106	5.1000	140,800.00	292,603.32	718,080.00
HOOKER FURNITURE CORP		1.632		HOFT	439038100	17.1500	28,500.00	520,760.08	488,775.00
HOOPER HOLMES INC		2.352		HH	439104100	2.5500	152,600.00	944,973.01	389,130.00
HORACE MANN EDUCATORS		2.215		HMN	440327104Q	18.9600	61,400.00	1,050,846.88	1,164,144.00
HORIZON FINANCIAL CORP		2.655		HRZB	44041F105	21.8400	10,687.00	197,074.13	233,404.08
HORIZON HEALTH CORP		0.000		HORC	44041Y104	22.6300	9,200.00	203,845.68	208,196.00
HORIZON LINES INC - CL A		0.906		HRZ	44044K101	12.1300	12,600.00	159,516.00	152,838.00
HORNBECK OFFSHORE SERVICES INC		0.000		HOS	440543106	32.7000	17,400.00	474,834.99	568,980.00
HOT TOPIC INC		0.000		HOTT	441339108	14.2500	47,250.00	893,825.73	673,312.50
HOUSEVALUES INC		0.000		SOLD	44183Y102	13.0300	6,800.00	96,943.58	88,604.00
HOUSTON EXPL CO		0.000		THX	442120101	52.8000	34,700.00	1,575,709.09	1,832,160.00
HUB GROUP INC		0.000		HUBG	443320106	35.3500	20,500.00	700,202.91	724,675.00
HUDSON HIGHLAND GROUP INC		0.000		HHGP	443792106	17.3600	21,100.00	515,752.51	366,296.00
HUDSON UNITED BANCORP		3.550		HU	444165104	41.6800	53,300.00	1,887,925.68	2,221,544.00
HUGHES SUPPLY INC.		1.004		HUG	444482103	35.8500	70,300.00	1,967,962.21	2,520,255.00
HUMAN GENOME SCIENCE		0.000		HGSI	444903108	8.5600	129,100.00	1,533,461.17	1,105,096.00
HUNGARIAN TELEPHONE & CABLE		0.000		HTC	445542103	15.5500	3,400.00	59,658.78	52,870.00
HUTCHINSON TECH.		0.000		HTCH	448407106	28.4500	26,700.00	728,496.59	759,615.00
HUTTIG BUILDING PRODUCTS INC.		0.000		HBP	448451104	8.4000	14,800.00	163,610.19	124,320.00
HYDRIL		0.000		HYDL	448774109	62.6000	19,957.00	600,521.92	1,249,308.20
HYPERCOM CORP		0.000		HYC	44913M105	6.3900	55,700.00	363,405.73	355,923.00
IBERIABANK CORP		2.195		IBKC	450828108	51.0100	1,806.00	86,528.63	92,124.06
ICOS CORPORATION		0.000		ICOS	449295104	27.6300	67,400.00	1,548,833.75	1,862,262.00
ICU MEDICAL INC.		0.000		ICUI	44930G107	39.2100	14,600.00	469,498.84	572,466.00
IDACORP, INC.		4.095		IDA	451107106	29.3000	44,700.00	1,713,739.06	1,309,710.00
IDENIX PHARMACEUTICALS INC		0.000		IDIX	45166R204	17.1100	12,600.00	256,225.65	215,586.00
IDT CORP-CL B		0.000		IDT	448947309	11.7000	61,400.00	789,363.58	718,380.00
IDX SYSTEMS CORP		0.000		IDXC	449491109	43.9200	35,700.00	872,708.26	1,567,944.00
IGATE CORP		0.000		IGTE	45169U105	4.8600	22,500.00	80,613.26	109,350.00

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Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
IHOP CORP.		2.131	IHP	449623107		46.9100	19,700.00	595,113.83	924,127.00
IHS INC-CLASS A		0.000	IHS	451734107		20.5200	16,000.00	295,040.00	328,320.00
IKANOS COMMUNICATIONS INC		0.000	IKAN	45173E105		14.7400	5,700.00	77,349.00	84,018.00
IKON OFFICE SOLUTIONS INC.		1.537	IKN	451713101Q		10.4100	153,900.00	1,587,722.49	1,602,099.00
ILLUMINA, INC.		0.000	ILMN	452327109		14.1000	37,900.00	368,334.92	534,390.00
IMATION CORP		1.041	IMN	45245A107		46.0700	43,100.00	1,478,863.46	1,985,617.00
IMMUCOR INC		0.000	BLUD	452526106		23.3600	47,850.00	459,199.21	1,117,776.00
IMMUNOGEN INC		0.000	IMGN	45253H101		5.1300	43,305.00	218,284.63	222,154.65
INDEPENDENCE HLDG CO		0.255	IHC	453440307		19.5500	4,941.00	78,011.53	96,596.55
INDEPENDENT BANK CORP/MA		2.103	INDB	453836108		28.5300	25,050.00	679,578.93	714,676.50
INDEPENDENT BANK CORP/MI		2.791	IBCP	453838104		27.2300	34,156.00	902,123.06	930,067.88
INFINITY PROPERTY & CASUALTY C		0.645	IPCC	45665Q103		37.2100	30,700.00	895,877.75	1,142,347.00
INFOCROSSING INC		0.000	IFOX	45664X109		8.6100	21,400.00	197,245.12	184,254.00
INFORMATICA CORP.		0.000	INFA	45666Q102		12.0000	91,600.00	672,318.05	1,099,200.00
INFOSPACE INC		0.000	INSP	45678T201		25.8200	49,280.00	1,103,189.50	1,272,409.60
INFOUSA INC		1.829	IUSA	456818301		10.9300	34,500.00	313,540.93	377,085.00
INFRASTRUCTURE SERVICES INC		0.000	IFS	45684P102		13.0800	11,400.00	123,501.56	149,112.00
INGLES MKTS INC		4.217	IMKTA	457030104		15.6500	27,000.00	324,207.72	422,550.00
INNOVATIVE SOLUTIONS & SUPPORT		0.000	ISSC	45769N105		12.7800	14,050.00	235,735.02	179,559.00
INPUT/OUTPUT INC.		0.000	IO	457652105		7.0300	73,700.00	601,193.73	518,111.00
INSIGHT ENTERPRISES INC.		0.000	NSIT	45765U103		19.6100	68,800.00	1,223,574.60	1,349,168.00
INSITUFORM TECHNOLOGIES CL A		0.000	INSU	457667103		19.3700	28,250.00	494,728.21	547,202.50
INTEGRA BK CORP		2.999	IBNK	45814P105		21.3400	28,100.00	563,940.15	599,654.00
INTEGRA LIFESCIENCES HOLDINGS		0.000	IART	457985208		35.4600	21,600.00	671,229.90	765,936.00
INTEGRAL SYS INC MD		1.060	ISYS	45810H107		18.8600	11,000.00	245,545.30	207,460.00
INTEGRATED DEVICE TECH INC		0.000	IDTI	458118106		13.1800	206,820.00	3,023,180.63	2,725,887.60
INTEGRATED SILICON SOLUTION		0.000	ISSI	45812P107		6.4400	38,900.00	262,522.78	250,516.00
INTER PARFUMS INC		0.890	IPAR	458334109		17.9600	4,600.00	94,017.00	82,616.00
INTER-TEL INC.		1.635	INTL	458372109		19.5700	18,900.00	374,595.36	369,873.00
INTERCHANGE FINL SVC		2.087	IFCJ	458447109		17.2500	18,000.00	296,164.65	310,500.00
INTERCONTINENTAL EXCHANGE INC		0.000	ICE	45865V100		36.3500	19,900.00	680,580.00	723,365.00
INTERDIGITAL COMM CORP		0.000	IDCC	45866A105		18.3200	52,400.00	1,126,826.52	959,968.00
INTERGRAPH CORP.		0.000	INGR	458683109		49.8100	36,958.00	890,718.71	1,840,877.98
INTERMAC, INC		0.000	IN	458786100		33.8000	51,600.00	1,007,787.61	1,744,080.00
INTERMAGNETICS GENERAL CORP		0.000	IMGC	458771102		31.9000	14,200.00	245,985.41	452,980.00
INTERMUNE INC		0.000	ITMN	45884X103		16.8000	26,400.00	436,088.79	443,520.00
INTERNET CAPITAL GROUP INC		0.000	ICGE	46059C205		8.2200	40,600.00	278,471.51	333,732.00
INTERNET SECURITY SYSTEMS		0.000	ISSX	46060X107		20.9500	41,300.00	691,862.78	865,235.00
INTERPOOL INC		1.694	IPX	46062R108		18.8800	8,600.00	182,431.80	162,368.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
INTERVOICE INC.		0.000	INTV	461142101		7.9600	40,000.00	463,030.00	318,400.00
INTERWOVEN INC		0.000	IWOV	46114T508		8.4700	83,175.00	719,201.46	704,492.25
INTEVAC INC		0.000	IVAC	461148108		13.2000	21,500.00	242,030.28	283,800.00
INTRADO INC		0.000	TRDO	46117A100		23.0200	18,700.00	229,617.30	430,474.00
INTRALASE CORP		0.000	ILSE	461169104		17.8300	13,700.00	286,029.76	244,271.00
INTUITIVE SURGICAL INC		0.000	ISRG	46120E602		117.2700	40,277.00	956,661.21	4,723,283.79
INVACARE CORP.		0.158	IVC	461203101		31.4900	32,200.00	1,112,383.12	1,013,978.00
INVERNESS MED INNOVA		0.000	IMA	46126P106		23.7100	21,200.00	411,590.56	502,652.00
INVESTMENT TECHNOLOGY GROUP IN		0.000	ITG	46145F105		35.4400	50,600.00	873,086.66	1,793,264.00
INVESTORS BANCORP INC		0.000	ISBC	46146P102		11.0300	55,900.00	614,900.00	616,577.00
IPASS INC		0.000	IPAS	46261V108		6.5600	57,000.00	406,353.65	373,920.00
IPAYMENT INC		0.000	IPMT	46262E105		41.5200	1,400.00	53,578.72	58,128.00
IRIS INTERNATIONAL INC		0.000	IRIS	46270W105		21.8600	17,300.00	293,034.32	378,178.00
IROBOT CORP		0.000	IRBT	462726100		33.3300	4,800.00	145,584.00	159,984.00
ISIS PHARMACEUTICALS INC		0.000	ISIS	464330109		5.2400	63,400.00	272,320.15	332,216.00
ITC HOLDINGS CORP		3.738	ITC	465685105		28.0900	13,500.00	391,500.00	379,215.00
ITLA CAPITAL CORPORATION		0.000	ITLA	450565106		48.8500	12,100.00	562,736.81	591,085.00
ITRON INC.		0.000	ITRI	465741106		40.0400	16,036.00	480,879.85	642,081.44
IVILLAGE INC		0.000	IVIL	46588H105		8.0200	41,700.00	300,342.04	334,434.00
IXIA		0.000	XXIA	45071R109		14.7800	29,700.00	446,124.68	438,966.00
IXYS CORP		0.000	SYXI	46600W106		11.6900	26,100.00	309,890.53	305,109.00
J & J SNACK FOODS CORP		0.252	JJSF	466032109		59.4100	6,600.00	155,602.39	392,106.00
J2 GLOBAL COMMUNICAT		0.000	JCOM	46626E205		42.7400	33,000.00	948,700.81	1,410,420.00
JACK IN THE BOX INC.		0.000	JBX	466367109		34.9300	49,300.00	1,140,939.44	1,722,049.00
JACKSON HEWITT TAX SERVICE INC		1.154	JTX	468202106		27.7100	39,300.00	840,521.18	1,089,003.00
JACUZZI BRANDS INC		0.000	JJZ	469865109		8.4000	80,900.00	586,217.76	679,560.00
JAKKS PACIFIC INC.		0.000	JAKK	47012E106		20.9400	46,539.00	842,413.99	974,526.66
JAMES RIVER COAL CO		0.000	JRCC	470355207		38.2000	11,900.00	412,205.29	454,580.00
JAMES RIVER GROUP INC		0.000	JRVR	470359100		19.8500	3,900.00	68,718.00	77,415.00
JARDEN CORP		0.000	JAH	471109108		30.1500	59,800.00	1,567,182.13	1,802,970.00
JDA SOFTWARE GROUP INC		0.000	JDAS	46612K108		17.0100	48,967.00	805,558.21	832,928.67
JLG INDUSTRIES, INC.		0.043	JLG	466210101		45.6600	62,600.00	1,122,604.01	2,858,316.00
JOHN B. SANFILIPPO & SON INC		0.000	JBSS	800422107		12.9300	6,900.00	150,515.75	89,217.00
JONES LANG LASALLE I		0.993	JLL	48020Q107		50.3500	34,400.00	764,785.96	1,732,040.00
JOS. A. BANK CLOTHIERS INC.		0.000	JOSB	480838101		43.4100	20,874.00	729,092.43	906,140.34
JOURNAL COMMUNICATIONS INC		1.863	JRN	481130102		13.9500	48,300.00	797,463.28	673,785.00
JOURNAL REGISTER CO		0.535	JRC	481138105		14.9500	61,500.00	1,132,994.22	919,425.00
JUPITERMEDIA CORP		0.000	JUPM	48207D101		14.7800	21,400.00	371,142.86	316,292.00
K V PHARMACEUTICAL C		0.000	KV.A	482740206		20.6000	12,500.00	249,311.04	257,500.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
K-SWISS INC CL-A		0.616	KSWS	482686102		32.4400	37,400.00	677,654.38	1,213,256.00
K.C.S. ENERGY INC.		0.330	KCS	482434206		24.2200	52,500.00	545,275.68	1,271,550.00
K&F INDUSTRIES HOLDINGS INC		0.000	KFI	482241106		15.3600	14,700.00	246,225.00	225,792.00
K2 INC.		0.000	KTO	482732104		10.1100	50,150.00	611,059.88	507,016.50
KADANT INC		0.000	KAI	48282T104		18.5000	14,600.00	283,530.84	270,100.00
KAMAN CORP CL-A		2.539	KAMN	483548103		19.6900	55,851.00	910,889.07	1,099,706.19
KANBAY INTERNATIONAL INC		0.000	KBAY	48369P207		15.8900	2,300.00	47,829.48	36,547.00
KANSAS CITY LIFE INS		2.156	KCLI	484836101		50.0800	11,500.00	525,706.58	575,920.00
KANSAS CITY SOUTHERN INDS		0.000	KSU	485170302Q		24.4300	65,800.00	1,066,937.00	1,607,494.00
KAYDON CORP		1.493	KDN	486587108Q		32.1400	29,700.00	789,040.49	954,558.00
KBNT BANCORP INC		1.718	KNBT	482921103		16.2900	6,300.00	103,107.86	102,627.00
KEANE INC.		0.000	KEA	486665102		11.0100	50,000.00	907,556.71	550,500.00
KEITHLEY INSTRUMENTS INC		1.073	KEI	487584104		13.9800	13,500.00	444,457.12	188,730.00
KELLWOOD CO.		2.680	KWD	488044108		23.8800	12,300.00	402,894.29	293,724.00
KELLY SERVICES INC CL-A		1.525	KELYA	488152208		26.2200	19,300.00	505,541.94	506,046.00
KEMET CORP.		0.000	KEM	488360108		7.0700	91,200.00	1,087,018.83	644,784.00
KENEXA CORP		0.000	KNXA	488879107		21.1000	6,100.00	76,494.00	128,710.00
KENNAMETAL INC		1.489	KMT	489170100		51.0400	40,100.00	1,523,053.64	2,046,704.00
KENNETH COLE PRODUCTIONS		2.823	KCP	193294105		25.5000	9,600.00	241,298.32	244,800.00
KENSEY NASH CORP		0.000	KNSY	490057106		22.0300	9,900.00	267,093.77	218,097.00
KERYX BIOPHARMACEUTICALS INC		0.000	KERX	492515101		14.6400	24,300.00	382,360.96	355,752.00
KEYNOTE SYSTEMS INC		0.000	KEYN	493308100		12.8500	43,200.00	557,600.16	555,120.00
KEYSTONE AUTOMOTIVE		0.000	KEYS	49338N109		31.4800	16,600.00	480,898.14	522,568.00
KFORCE INC		0.000	KFRC	493732101		11.1600	66,000.00	525,473.24	736,560.00
KFX INC		0.000	KFX	48245L107		17.1100	36,000.00	377,223.69	615,960.00
KIMBALL INTL INC		6.020	KBALB	494274103		10.6300	47,500.00	677,187.96	504,925.00
KINDRED HEALTHCARE I		0.000	KND	494580103		25.7600	41,000.00	740,625.92	1,056,160.00
KIRBY CORP.		0.000	KEX	497266106		52.1700	22,900.00	610,057.36	1,194,693.00
KNIGHT CAPITAL GROUP INC		0.000	NITE	499005106		9.8900	60,700.00	594,813.67	600,323.00
KNIGHT TRANSPORTATION INC		0.385	KNX	499064103		20.7300	31,875.00	356,167.81	660,768.75
KOMAG INC		0.000	KOMG	500453204		34.6600	41,200.00	639,264.74	1,427,992.00
KOPIN CORP		0.000	KOPN	500600101		5.3500	114,700.00	619,033.48	613,645.00
KORN/FERRY INTERNATIONAL		0.000	KFY	500643200		18.6900	36,100.00	367,582.45	674,709.00
KRONOS INC.		0.000	KRON	501052104		41.8600	23,600.00	799,948.52	987,896.00
KYPHON INC		0.000	KYPH	501577100		40.8300	30,700.00	755,135.00	1,253,481.00
LA QUINTA INNS INC		0.628	LQI	50419U202		11.1400	212,800.00	1,362,247.51	2,370,592.00
LA-Z-BOY INC.		3.244	LZB	505336107		13.5600	55,200.00	1,132,100.00	748,512.00
LABARGE INC		0.000	LB	502470107		14.3700	10,700.00	184,592.12	153,759.00
LABOR READY INC		0.000	LRW	505401208		20.8200	38,400.00	385,862.26	799,488.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
LABRANCHE & CO., INC.		3.165	LAB	505447102		10.1100	56,900.00	495,001.72	575,259.00
LACLEDE GROUP HLDG. CO.		4.724	LG	505597104		29.2100	22,200.00	545,420.08	648,462.00
LAKELAND BANCORP INC		2.721	LBAI	511637100		14.7000	19,200.00	286,441.92	282,240.00
LAKELAND FINL CORP		2.278	LKFN	511656100		40.3800	6,300.00	204,602.21	254,394.00
LANCASTER COLONY CORP		2.807	LANC	513847103		37.0500	27,200.00	1,031,745.88	1,007,760.00
LANCE INC		3.435	LNCE	514606102Q		18.6300	31,500.00	424,519.44	586,845.00
LANDAMERICA FINANCIAL GROUP		1.153	LFG	514936103		62.4000	23,900.00	1,005,332.52	1,491,360.00
LANDAUER INC		3.905	LDR	51476K103		46.0900	9,500.00	420,999.69	437,855.00
LANDRY'S RESTAURANTS INC.		0.748	LNK	51508L103		26.7100	28,900.00	716,234.15	771,919.00
LASERSCOPE		0.000	LSCP	518081104		22.4600	20,900.00	571,960.25	469,414.00
LATTICE SEMICON. CORP.		0.000	LSCC	518415104		4.3200	185,400.00	1,144,703.85	800,928.00
LAWSON PRODUCTS		2.119	LAWS	520776105Q		37.7400	4,800.00	165,141.95	181,152.00
LAWSON SOFTWARE		0.000	LWSN	520780107		7.3500	65,500.00	394,586.62	481,425.00
LAYNE CHRISTENSEN COMPANY		0.000	LAYN	521050104		25.4300	8,400.00	140,194.65	213,612.00
LCA-VISION INC.		1.010	LCAV	501803308		47.5100	29,850.00	728,600.10	1,418,173.50
LEAPFROG ENTERPRISES INC		0.000	LF	52186N106		11.6500	34,200.00	498,300.31	398,430.00
LECG CORP		0.000	XPRT	523234102		17.3800	15,500.00	300,127.06	269,390.00
LENNOX INTERNATIONAL INC.		1.560	LII	526107107		28.2000	72,600.00	1,488,137.86	2,047,320.00
LEVEL 3 COMMUNICATIO		0.000	LVLN	52729N100		2.8700	544,600.00	1,195,451.46	1,563,002.00
LEVITT CORP-CL A		0.351	LEV	52742P108		22.7400	32,700.00	843,136.05	743,598.00
LEXAR MEDIA INC		0.000	LEXR	52886P104		8.2100	13,100.00	103,061.31	107,551.00
LHC GROUP INC		0.000	LHCG	50187A107		17.4300	5,100.00	78,897.00	88,893.00
LIBBEY INC		3.913	LBV	529898108		10.2200	12,200.00	184,531.51	124,684.00
LIBERTY CORP S C		2.136	LC	530370105		46.8100	22,300.00	993,311.99	1,043,863.00
LIFE TIME FITNESS INC		0.000	LTM	53217R207		38.0900	24,700.00	732,246.28	940,823.00
LIFECELL CORPORATION		0.000	LIFC	531927101		19.0700	33,900.00	380,904.43	646,473.00
LIFELINE SYS INC		0.000	LIFE	532192101		36.5600	12,900.00	214,154.58	471,624.00
LIFETIME BRANDS INC.		1.209	LCUT	53222Q103		20.6700	19,200.00	478,675.07	396,864.00
LIN TV CORP		0.000	TVL	532774106		11.1400	52,800.00	1,033,441.86	588,192.00
LINCOLN EDUCATIONAL SERVICES		0.000	LINC	533535100		14.2600	3,700.00	43,697.00	52,762.00
LINCOLN ELEC HLDGS I		1.916	LECO	533900106		39.6600	38,800.00	940,301.67	1,538,808.00
LINDSAY MANUFACTURING CO.		1.248	LNN	535555106		19.2300	12,200.00	266,896.64	234,606.00
LINENS 'N THINGS INC.		0.000	LIN	535679104		26.6000	58,300.00	1,592,212.12	1,550,780.00
LIONBRIDGE TECHNOLOGIES		0.000	LIOX	536252109		7.0200	45,300.00	309,520.00	318,006.00
LITHIA MOTORS INC - CL A		1.526	LAD	536797103		31.4400	27,700.00	651,584.93	870,888.00
LITTELFUSE INC		0.000	LFUS	537008104		27.2500	23,650.00	585,763.74	644,462.50
LKQ CORP		0.000	LKQX	501889208		34.6200	17,300.00	369,762.30	598,926.00
LODGIAN INC		0.000	LGN	54021P403		10.7300	25,900.00	273,001.54	277,907.00
LOJACK CORP		0.000	LOJN	539451104		24.1300	17,900.00	307,595.39	431,927.00

Monthly Market Portfolio

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

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q) Instrument - COM COMMON STOCK									
LONE STAR STEAKHOUSE & SALOON		3.285	STAR	542307103		23.7400	32,000.00	738,129.98	759,680.00
LONE STAR TECHNOLOGIES INC		0.000	LSS	542312103		51.6600	37,300.00	1,205,069.01	1,926,918.00
LONGS DRUG STORES INC		1.538	LDG	543162101Q		36.3900	38,100.00	856,886.91	1,386,459.00
LONGVIEW FIBRE CO		0.384	LFB	543213102		20.8100	53,800.00	622,858.60	1,119,578.00
LSI LIGHTING SYS		3.065	LYTS	50216C108Q		15.6600	39,625.00	504,266.87	620,527.50
LTC PROPERTIES INC		6.847	LTC	502175102		21.0300	40,200.00	621,133.57	845,406.00
LUBYS INC.		0.000	LUB	549282101Q		13.3000	46,000.00	521,081.58	611,800.00
LUFKIN INDUSTRIES INC		0.882	LUFK	549764108		49.8700	14,900.00	229,781.04	743,063.00
LUMINENT MORTGAGE CAPITAL INC		1.597	LUM	550278303		7.5100	86,100.00	837,590.50	646,611.00
LUMINEX CORP DEL		0.000	LMNX	55027E102		11.6200	27,000.00	236,211.29	313,740.00
LYON WILLIAM HOMES		0.000	WLS	552074106		100.9000	5,000.00	343,258.79	504,500.00
M/I HOMES INC		0.246	MHO	55305B101		40.6200	18,600.00	785,418.72	755,532.00
M&F WORLDWIDE CORP		0.000	MFW	552541104		16.3200	30,800.00	469,472.21	502,656.00
MACATAWA BK CORP		1.979	MCBC	554225102		36.3800	10,737.00	283,978.71	390,612.06
MACDERMID INC.		0.860	MRD	554273102		27.9000	15,000.00	483,904.04	418,500.00
MACROVISION CORP		0.000	MVSN	555904101		16.7300	29,800.00	569,477.42	498,554.00
MADDEN STEVEN LTD		0.000	SHOO	556269108		29.2300	28,200.00	528,556.93	824,286.00
MAF BANCORP INC		2.223	MAFB	55261R108		41.3800	41,602.00	1,534,901.08	1,721,490.76
MAGELLAN HEALTH SERVICES INC		0.000	MGLN	559079207		31.4500	37,800.00	1,274,302.00	1,188,810.00
MAGNA ENTERTAINMENT-CL A		0.000	MECA	559211107		7.1400	39,500.00	199,764.85	282,030.00
MAIDENFORM BRANDS INC		0.000	MFB	560305104		12.6600	11,300.00	155,601.00	143,058.00
MAINSOURCE FINANCIAL		2.913	MSFG	56062Y102		17.8500	10,408.00	181,135.07	185,782.80
MAIR HOLDINGS INC		0.000	MAIR	560635104		4.7100	12,800.00	113,162.24	60,288.00
MANHATTAN ASSOCIATES INC		0.000	MANH	562750109		20.4800	30,633.00	939,492.75	627,363.84
MANITOWOC COMPANY INC.		0.557	MTW	563571108		50.2200	22,600.00	633,505.83	1,134,972.00
MANNKIND CORP		0.000	MNKD	56400P201		11.2600	22,300.00	338,262.61	251,098.00
MANTECH INTERNATIONAL CORP-A		0.000	MANT	564563104		27.8600	28,700.00	605,208.90	799,582.00
MAPINFO CORP		0.000	MAPS	565105103		12.6100	21,700.00	235,950.49	273,637.00
MARCUS CORPORATION		1.276	MCS	566330106		23.5000	35,800.00	671,315.19	841,300.00
MARINEMAX INC		0.000	HZO	567908108		31.5700	14,100.00	312,080.75	445,137.00
MARITRANS INC		1.691	TUG	570363101		26.0200	17,600.00	456,408.60	457,952.00
MARKWEST HYDROCARBON INC		2.271	MWP	570762104		22.0100	5,000.00	119,067.50	110,050.00
MARLIN BUSINESS SERVICES INC		0.000	MRLN	571157106		23.8900	18,000.00	394,224.96	430,020.00
MARSHALL EDWARDS INC		0.000	MSHL	572322303		6.2500	7,900.00	66,205.88	49,375.00
MARTEK BIOSCIENCES CORP		0.000	MATK	572901106		24.6100	33,100.00	1,151,099.64	814,591.00
MARTEN TRANSPORT LTD		0.000	MRTN	573075108		18.2200	31,950.00	426,808.44	582,129.00
MARTHA STEWART LIVING OMNIMEDI		0.000	MSO	573083102		17.4300	4,800.00	90,654.86	83,664.00
MASTEC INC		0.000	MTZ	576323109		10.4700	28,600.00	232,684.86	299,442.00
MATRIA HEALTHCARE IN		0.000	MATR	576817209		38.7600	21,600.00	505,260.06	837,216.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
MATTHEWS INTL CORP		0.549		MATW	577128101	36.4100	33,750.00	886,235.99	1,228,837.50
MATTSON TECHNOLOGY INC		0.000		MTSN	577223100	10.0600	90,800.00	693,601.89	913,448.00
MAUI LD & PINEAPPLE		0.000		MLP	577345101	33.9300	3,600.00	94,113.79	122,148.00
MAVERICK TUBE CORP		0.000		MVK	577914104	39.8600	56,200.00	1,325,432.78	2,240,132.00
MAXIMUS INC		1.090		MMS	577933104	36.6900	29,300.00	1,006,534.06	1,075,017.00
MAXTOR CORP		0.000		MXO	577729205	6.9400	267,000.00	1,391,005.50	1,852,980.00
MAXYGEN INC		0.000		MAXY	577776107	7.5100	66,760.00	639,847.44	501,367.60
MAYTAG COMPANY		1.912		MYG	578592107Q	18.8200	60,000.00	969,357.64	1,129,200.00
MB FINL INC		1.694		MBFI	55264U108	35.4000	23,150.00	675,502.36	819,510.00
MBT FINANCIAL CORP		4.197		MBTF	578877102	16.2000	15,500.00	312,502.46	251,100.00
MCCORMICK & SCHMICKS SEAFOOD R		0.000		MSSR	579793100	22.6100	8,000.00	122,032.00	180,880.00
MCDATA CORPORATION-A		0.000		MCDTA	580031201	3.8000	144,200.00	938,191.55	547,960.00
MCG CAPITAL CORP		11.514		MCGC	58047P107	14.5900	52,800.00	877,558.41	770,352.00
MCGRATH RENTCORP		2.014		MGRC	580589109	27.8000	21,700.00	472,215.20	603,260.00
MEASUREMENT SPECIALITIES INC		0.000		MEAS	583421102	24.3500	12,500.00	274,446.77	304,375.00
MEDAREX INC		0.000		MEDX	583916101	13.8500	68,000.00	481,500.49	941,800.00
MEDCATH CORPORATION		0.000		MDTH	58404W109	18.5500	7,700.00	146,246.08	142,835.00
MEDIA GENERAL INC - CL A		1.656		MEG	584404107	50.7000	27,600.00	1,732,569.11	1,399,320.00
MEDIACOM COMMUNICATIONS CORP		0.000		MCCC	58446K105	5.4900	54,300.00	401,038.24	298,107.00
MEDICINES COMPANY		0.000		MDCO	584688105	17.4500	29,800.00	715,534.55	520,010.00
MEDICIS PHARMACEUTICAL CORP		0.374		MRX	584690309	32.0500	57,200.00	1,682,430.65	1,833,260.00
MENTOR CORP/MINN		1.562		MNT	587188103	46.0800	39,100.00	859,046.01	1,801,728.00
MENTOR GRAPHICS CORP.		0.000		MENT	587200106	10.3400	29,264.00	281,799.36	302,589.76
MERCANTILE BANK CORP		1.246		MBWM	587376104	38.5000	7,985.00	264,056.74	307,422.50
MERCURY COMPUTER SYSTEMS INC		0.000		MRCY	589378108	20.6300	18,500.00	626,642.44	381,655.00
MERGE TECHNOLOGIES INC.		0.000		MRGE	589981109	25.0400	21,700.00	425,204.53	543,368.00
MERIDIAN BIOSCIENCE INC		1.588		VIVO	589584101	20.1400	19,450.00	249,199.92	391,723.00
MERIDIAN RESOURCE CO		0.000		TMR	58977Q109	4.2000	91,600.00	596,671.96	384,720.00
MERIT MED SYS INC		0.000		MMSI	589889104	12.1400	43,278.00	639,266.49	525,394.92
MESA AIR GROUP INC		0.000		MESA	590479101	10.4600	69,400.00	549,462.55	725,924.00
MESTEK INC		0.000		MCC	590829107	13.1000	3,200.00	41,130.60	41,920.00
METAL MANAGEMENT INC		1.289		MTLM	591097209	23.2600	36,500.00	730,993.18	848,990.00
METHODE ELECTRONICS CL-A		2.006		METH	591520200	9.9700	38,445.00	444,064.63	383,296.65
METROLOGIC INSTRUMENTS INC		0.000		MTLG	591676101	19.2600	28,600.00	562,549.64	550,836.00
MFA MORTGAGE INVESTMENTS INC		3.508		MFA	55272X102	5.7000	142,400.00	976,716.94	811,680.00
MGE ENERGY INC		4.069		MGEE	55277P104	33.9100	21,548.00	739,041.90	730,692.68
MGI PHARMA INC		0.000		MOGN	552880106	17.1600	60,800.00	1,278,981.77	1,043,328.00
MICREL INCORPORATED		0.000		MCRL	594793101	11.6000	65,510.00	822,032.68	759,916.00
MICRO THERAPEUTICS INC		0.000		MTIX	59500W100	6.9300	11,300.00	44,908.46	78,309.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
MICROMUSE INC.		0.000		MUSE	595094103	9.8900	125,900.00	725,041.81	1,245,151.00
MICROS SYSTEMS INC.		0.000		MCRS	594901100	48.3200	40,100.00	867,402.83	1,937,632.00
MICROSEMI CORP		0.000		MSSC	595137100	27.6600	47,400.00	694,478.26	1,311,084.00
MICROSTRATEGY INC-CL A		0.000		MSTR	594972408	82.7400	19,200.00	931,824.21	1,588,608.00
MICROTUNE INC		0.000		TUNE	59514P109	4.1700	54,800.00	266,008.98	228,516.00
MID-STATE BANCSHARES		2.691		MDST	595440108	26.7500	24,100.00	487,011.50	644,675.00
MIDDLEBY CORP		0.000		MIDD	596278101	86.5000	5,400.00	292,648.95	467,100.00
MIDDLESEX WATER CO		3.921		MSEX	596680108	17.3400	12,000.00	228,186.82	208,080.00
MIDLAND CO		0.624		MLAN	597486109	36.0400	20,200.00	596,607.15	728,008.00
MIDWEST BANC HOLDING		2.157		MBHI	598251106	22.2500	14,000.00	327,770.93	311,500.00
MINE SAFETY APPLIANCES CO		1.546		MSA	602720104	36.2100	30,400.00	807,893.22	1,100,784.00
MINERALS TECHNOLOGIES INC		0.357		MTX	603158106	55.8900	21,600.00	1,190,713.92	1,207,224.00
MIPS TECHNOLOGIES IN		0.000		MIPS	604567107	5.6800	37,400.00	250,369.04	212,432.00
MKS INSTRUMENTS INC		0.000		MKSI	55306N104	17.8900	55,000.00	995,403.51	983,950.00
MOBILE MINI INC.		0.000		MINI	60740F105	47.4000	15,500.00	403,085.83	734,700.00
MOBILITY ELECTRONICS INC		0.000		MOBE	60741U101	9.6600	28,300.00	236,941.78	273,378.00
MODINE MANUFACTURING CO		2.147		MOD	607828100	32.5900	45,400.00	1,213,103.31	1,479,586.00
MOLECULAR DEVICES CORP		0.000		MDCC	60851C107	28.9300	32,904.00	676,831.86	951,912.72
MOLINA HEALTHCARE INC		0.000		MOH	60855R100	26.6400	11,700.00	444,691.15	311,688.00
MOMENTA PHARMACEUTICALS INC		0.000		MNTA	60877T100	22.0400	10,100.00	212,111.08	222,604.00
MONARCH CASINO & RES		0.000		MCRI	609027107	22.6000	9,800.00	207,228.75	221,480.00
MONEYGRAM INTERNATIONAL INC.		0.613		MGI	60935Y109	26.0800	91,100.00	1,815,525.22	2,375,888.00
MONOGRAM BIOSCIENCES INC		0.000		MGRM	60975U108	1.8700	128,300.00	336,770.82	239,921.00
MONRO MUFFLER BRAKE		0.659		MNRO	610236101	30.3200	11,062.00	242,185.43	335,399.84
MOOG INC. CL A		0.000		MOG.A	615394202	28.3800	35,700.00	752,256.28	1,013,166.00
MOVADO GROUP INC		1.092		MOV	624580106	18.3000	19,400.00	264,778.30	355,020.00
MPS GROUP INC		0.000		MPS	553409103	13.6700	137,300.00	1,060,304.15	1,876,891.00
MRO SOFTWARE INC		0.000		MROI	55347W105	14.0400	21,100.00	329,414.90	296,244.00
MRV COMMUNICATIONS I		0.000		MRVC	553477100	2.0500	109,900.00	369,123.79	225,295.00
MTR GAMING GROUP INC		0.000		MNTG	553769100	10.4100	24,500.00	227,431.29	255,045.00
MTS SYS CORP		1.154		MTSC	553777103	34.6400	28,600.00	564,288.12	990,704.00
MUELLER INDUSTRIES INC.		1.458		MLI	624756102	27.4200	38,600.00	1,125,806.58	1,058,412.00
MULTI-FINELINE ELECTRONIX INC		0.000		MFLX	62541B101	48.1700	20,100.00	338,852.98	968,217.00
MULTIMEDIA GAMES, INC.		0.000		MGAM	625453105	9.2500	64,000.00	703,105.67	592,000.00
MWI VETERINARY SUPPLY INC		0.000		MWIV	55402X105	25.8100	5,100.00	101,847.00	131,631.00
MYERS INDUSTRIES INC.		1.371		MYE	628464109Q	14.5800	27,680.00	300,827.61	403,574.40
MYOGEN INC		0.000		MYOG	62856E104	30.1600	33,100.00	795,736.03	998,296.00
MYRIAD GENETICS INC		0.000		MYGN	62855J104	20.8000	41,100.00	672,638.78	854,880.00
NABI BIOPHARMACEUTIC		0.000		NABI	629519109	3.3800	51,771.00	509,299.00	174,985.98

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
NACCO INDUSTRIES -CL A	1.587	NC		629579103Q		117.1500	8,600.00	630,195.70	1,007,490.00
NANOGEN INC	0.000	NGEN		630075109		2.6200	50,800.00	194,188.08	133,096.00
NARA BANCORP INC	0.618	NARA		63080P105		17.7800	19,600.00	305,756.59	348,488.00
NASB FINL INC	2.286	NASB		628968109		39.3600	12,399.00	492,666.84	488,024.64
NASDAQ STOCK MARKET INC	0.000	NDAQ		631103108		35.1800	29,600.00	545,367.81	1,041,328.00
NASH FINCH CO.	2.825	NAFC		631158102		25.4800	16,900.00	466,925.20	430,612.00
NATIONAL BEVERAGE CO	0.000	FIZ		635017106		9.7700	8,000.00	72,221.51	78,160.00
NATIONAL FINANCIAL PARTNERS CO	1.141	NFP		63607P208		52.5500	27,400.00	972,836.29	1,439,870.00
NATIONAL HEALTH INVESTORS INC	6.933	NHI		63633D104		25.9600	37,000.00	903,086.24	960,520.00
NATIONAL HEALTHCARE	1.605	NHC		635906100		37.3800	6,700.00	161,413.61	250,446.00
NATIONAL INTERSTATE CORP	0.839	NATL		63654U100		19.0700	22,600.00	438,850.69	430,982.00
NATIONAL PENN BANCSH	3.464	NPBC		637138108		19.0500	41,821.25	790,339.44	796,694.81
NATIONAL PRESTO INDS INC	2.074	NPK		637215104		44.3500	5,000.00	185,193.92	221,750.00
NATIONAL WESTN LIFE	0.000	NWLIA		638522102		206.9100	3,806.00	527,653.27	787,499.46
NATURES SUNSHINE PRODS INC.	1.106	NATRE		639027101		18.0800	22,200.00	415,703.76	401,376.00
NAUTILUS INC	2.143	NLS		63910B102		18.6600	31,100.00	541,812.86	580,326.00
NAVIGANT CONSULTING	0.000	NCI		63935N107		21.9800	48,300.00	791,502.60	1,061,634.00
NAVIGATORS GROUP INC	0.000	NAV		638904102		43.6100	18,800.00	655,640.48	819,868.00
NBC CAP CORP	4.203	NBY		628729105		23.7900	7,300.00	192,518.16	173,667.00
NBT BANCORP INC	3.520	NBTB		628778102		21.5900	34,200.00	691,238.15	738,378.00
NBTY INC.	0.000	NTY		628782104		16.2500	36,000.00	932,536.26	585,000.00
NCI BUILDING SYS INC	0.000	NCS		628852105		42.4800	21,900.00	519,560.71	930,312.00
NCO GROUP INC.	0.000	NCOG		628858102		16.9200	46,361.00	982,866.07	784,428.12
NDC HEALTH CORP	0.832	NDC		639480102		19.2300	14,800.00	345,363.04	284,604.00
NEENAH PAPER INC	1.428	NP		640079109		28.0000	200.00	5,955.97	5,600.00
NEKTAR THERAPEUTICS	0.000	NKTR		640268108		16.4600	89,600.00	1,604,434.08	1,474,816.00
NEOPHARM INC	0.000	NEOL		640919106		10.7900	18,100.00	142,427.09	195,299.00
NESS TECHNOLOGIES INC	0.000	NSTC		64104X108		10.7700	20,000.00	287,227.43	215,400.00
NETBANK INC	1.114	NTBK		640933107		7.1800	48,700.00	425,215.66	349,666.00
NETFLIX.COM INC	0.000	NFLX		64110L106		27.0600	38,600.00	632,042.57	1,044,516.00
NETGEAR INC	0.000	NTGR		64111Q104		19.2500	44,400.00	656,846.87	854,700.00
NETIQ CORP	0.000	NTIQ		64115P102		12.2900	69,500.00	980,441.26	854,155.00
NETLOGIC MICROSYSTEMS INC	0.000	NETL		64118B100		27.2400	11,100.00	193,544.04	302,364.00
NETSCOUT SYS INC	0.000	NTCT		64115T104		5.4500	25,255.00	169,521.78	137,639.75
NEUROCRINE BIOSCIENCES INC	0.000	NBIX		64125C109		62.7300	38,700.00	1,714,338.00	2,427,651.00
NEUROGEN CORP	0.000	NRGN		64124E106		6.5900	23,900.00	179,189.61	157,501.00
NEUROMETRIX INC	0.000	NURO		641255104		27.2800	17,300.00	330,816.49	471,944.00
NEUSTAR INC-CLASS A	0.000	NSR		64126X201		30.4900	23,000.00	736,230.00	701,270.00
NEW RIVER PHARMACEUTICALS	0.000	NRPH		648468205		51.8800	6,400.00	187,569.28	332,032.00

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
NEWALLIANCE BANCSHARES INC		1.513	NAL	650203102		14.5400	89,700.00	1,259,512.05	1,304,238.00
NEWKIRK REALTY TRUST INC		6.967	NKT	651497109		15.5000	15,800.00	251,220.00	244,900.00
NEWMARKET CORP		0.000	NEU	651587107		24.4600	38,100.00	637,649.03	931,926.00
NEWPARK RESOURCES INC.		0.000	NR	651718504		7.6300	88,800.00	574,271.44	677,544.00
NEWPORT CORP		0.147	NEWP	651824104		13.5400	38,900.00	553,708.10	526,706.00
NGP CAPITAL RESOURCES CO		4.569	NGPC	62912R107		13.1300	18,300.00	274,647.06	240,279.00
NIC INC		0.000	EGOV	62914B100		6.1600	35,400.00	225,020.10	218,064.00
NICOR INC.		4.731	GAS	654086107Q		39.3100	53,400.00	1,839,107.22	2,099,154.00
NJ RESOURCES CORP. COMMON		3.437	NJR	646025106		41.8900	34,000.00	1,094,394.49	1,424,260.00
NL INDS INC		7.097	NL	629156407		14.0900	8,300.00	117,745.58	116,947.00
NN INC		3.018	NNBR	629337106		10.6000	17,800.00	219,604.93	188,680.00
NOBLE INTERNATIONAL LTD		1.919	NOBL	655053106		20.8400	7,900.00	203,408.43	164,636.00
NORDSON CORP		1.629	NDSN	655663102		40.5100	26,400.00	837,747.13	1,069,464.00
NORTH PITTSBURGH SYS		4.027	NPSI	661562108		18.8700	27,600.00	525,904.25	520,812.00
NORTHERN EMPIRE BANCSHARES		0.000	NREB	665112108		23.6600	8,400.00	257,401.20	198,744.00
NORTHWEST NATURAL GAS CO.		4.037	NWN	667655104		34.1800	35,300.00	1,049,406.72	1,206,554.00
NORTHWESTERN CORP		3.991	NWEC	668074305		31.0700	46,800.00	1,345,213.11	1,454,076.00
NOVATEL WIRELESS INC		0.000	NVTL	66987M604		12.1100	2,400.00	36,618.00	29,064.00
NOVEN PHARMACEUTICALS INC		0.000	NOVN	670009109		15.1300	24,800.00	467,189.66	375,224.00
NPS PHARMACEUTICALS INC.		0.000	NPSP	62936P103		11.8400	7,400.00	85,877.00	87,616.00
NS GROUP INC		0.000	NSS	628916108		41.8100	32,300.00	684,165.56	1,350,463.00
NU SKIN ENTERPRISES		2.047	NUS	67018T105		17.5800	59,400.00	1,018,360.56	1,044,252.00
NUANCE COMMUNICATIONS		0.000	NUAN	67020Y100		7.6300	182,216.00	842,902.90	1,390,308.08
NUTRI/SYSTEM INC		0.000	NTRI	67069D108		36.0200	7,300.00	171,247.16	262,946.00
NUVASINE INC		0.000	NUVA	670704105		18.1000	13,500.00	190,259.08	244,350.00
NXSTAGE MEDICAL INC		0.000	NXTM	67072V103		11.9600	6,100.00	59,414.00	72,956.00
O'CHARLEYS INC		0.000	CHUX	670823103		15.5100	42,910.00	785,055.16	665,534.10
OAKLEY INC.		1.089	OO	673662102		14.6900	25,600.00	318,654.66	376,064.00
OCCULOGIX INC		0.000	RHEO	67461T107		7.2000	12,500.00	100,115.95	90,000.00
OCEANEERING INT'L. INC.		0.000	OII	675232102		49.7800	27,400.00	659,530.02	1,363,972.00
OCEANFIRST FINL CORP		3.514	OCFC	675234108		22.7600	9,500.00	218,510.64	216,220.00
OCTEL CORP		0.860	OTL	675727101		16.2700	13,100.00	250,086.49	213,137.00
OCWEN FINANCIAL CORP		0.000	OCN	675746101		8.7000	67,300.00	490,862.78	585,510.00
ODYSSEY HEALTHCARE INC		0.000	ODSY	67611V101		18.6400	55,400.00	984,384.52	1,032,656.00
ODYSSEY HOLDINGS CORP		0.498	ORH	67612W108		25.0800	20,700.00	503,833.09	519,156.00
OFFSHORE LOGISTICS		0.000	OLG	676255102		29.2000	24,600.00	610,776.02	718,320.00
OHIO CASUALTY CORP.		0.847	OCAS	677240103Q		28.3200	77,500.00	1,132,622.59	2,194,800.00
OIL STS INTL INC		0.000	OIS	678026105		31.6800	51,900.00	1,041,276.60	1,644,192.00
OLD DOMINION FREIGHT LINE		0.000	ODFL	679580100		26.9800	29,750.00	406,597.17	802,655.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
OLD NATL BANCORP IND		3.881	ONB	680033107		21.6400	72,085.00	1,658,740.01	1,559,919.40
OLD SECOND BANCORP I		1.701	OSBC	680277100		30.5700	14,200.00	353,804.70	434,094.00
OLIN CORP		4.065	OLN	680665205Q		19.6800	75,300.00	1,390,022.92	1,481,904.00
OM GROUP, INC.		2.985	OMG	670872100Q		18.7600	44,200.00	870,857.09	829,192.00
OMNIVISION TECHNOLOGIES INC		0.000	OVTI	682128103		19.9600	60,200.00	1,188,742.64	1,201,592.00
ON SEMICONDUCTOR COR		0.000	ONNN	682189105		5.5300	137,700.00	673,304.02	761,481.00
ONE LIBERTY PROPERTIES INC		7.170	OLP	682406103		18.4100	24,800.00	496,430.02	456,568.00
ONYX PHARMACEUTICALS		0.000	ONXX	683399109		28.7600	25,100.00	494,288.85	721,876.00
OPEN SOLUTIONS INC		0.000	OPEN	68371P102		22.9200	20,500.00	415,945.67	469,860.00
OPENWAVE SYS INC		0.000	OPWV	683718308		17.4700	53,533.00	555,984.11	935,221.51
OPLINK COMMUNICATION		0.000	OPLK	68375Q403		14.5000	44,979.00	601,243.04	652,195.50
OPTICAL COMMUNICATIO		0.000	OCPI	68382T101		2.3100	15,902.00	34,281.21	36,733.62
OPTION CARE INC		0.598	OPTN	683948103		13.3600	22,780.00	183,529.39	304,340.80
OPTIONSXPRESS HOLDINGS INC		0.651	OXPS	684010101		24.5500	21,700.00	413,813.43	532,735.00
ORASURE TECHNOLOGIES		0.000	OSUR	68554V108		8.8200	47,100.00	338,309.25	415,422.00
ORBITAL SCIENCES CORP.		0.000	ORB	685564106		12.8400	86,500.00	804,268.18	1,110,660.00
OREGON STEEL MILLS INC		0.000	OS	686079104Q		29.4200	37,500.00	628,515.40	1,103,250.00
ORIENTAL FINL GROUP		4.530	OFG	68618W100		12.3600	47,663.00	826,752.40	589,114.68
ORIGEN FIFNANCIAL INC		3.370	ORGN	68619E208		7.1200	18,100.00	136,604.24	128,872.00
ORLEANS HOMEBUILDERS INC		0.436	OHB	686588104		18.3500	16,900.00	335,370.48	310,115.00
OSI SYSTEMS INC		0.000	OSIS	671044105		18.3900	15,900.00	248,363.86	292,401.00
OTTER TAIL CORP		3.864	OTTR	689648103		28.9800	30,779.00	899,644.59	891,975.42
OUTDOOR CHANNEL HOLDINGS INC		0.000	OUTD	690027206		13.5000	6,700.00	98,755.14	90,450.00
OVERSTOCK COM INC DE		0.000	OSTK	690370101		28.1500	1.00	33.84	28.15
OWENS & MINOR INC.		1.888	OMI	690732102Q		27.5300	53,000.00	1,060,811.96	1,459,090.00
OXFORD INDUSTRIES INC.		1.096	OXM	691497309		54.7000	22,200.00	924,686.78	1,214,340.00
P A M TRANSN SVCS IN		0.000	PTSI	693149106		17.7900	6,600.00	133,373.39	117,414.00
P.F.CHANGS CHINA BISTRO INC		0.000	PFCB	69333Y108		49.6300	17,700.00	682,464.35	878,451.00
PACER INTERNATIONAL INC		2.302	PACR	69373H106		26.0600	39,436.00	795,567.43	1,027,702.16
PACIFIC CAP BANCORP		2.473	PCBC	69404P101		35.5800	48,533.00	1,347,999.25	1,726,804.14
PACIFIC ETHANOL INC		0.000	PEIX	69423U107		10.8200	3,300.00	32,003.40	35,706.00
PACIFIC SUNWEAR OF CALIFORNIA		0.000	PSUN	694873100		24.9200	92,800.00	1,871,744.31	2,312,576.00
PACKETEER INC		0.000	PKTR	695210104		7.7700	29,800.00	396,547.33	231,546.00
PAINCARE HOLDINGS INC		0.000	PRZ	69562E104		3.2600	38,000.00	167,230.40	123,880.00
PALM HARBOR HOMES		0.000	PHHM	696639103		18.8000	10,100.00	191,488.43	189,880.00
PALMONE INC		0.000	PALM	696643105		31.8000	44,236.00	1,041,508.78	1,406,704.80
PALOMAR MEDICAL TECHNOLOGIES I		0.000	PMTI	697529303		35.0400	17,900.00	363,894.19	627,216.00
PANTRY INC/THE		0.000	PTRY	698657103		46.9900	6,100.00	197,880.19	286,639.00
PAPA JOHN'S INTERNATIONAL		0.000	PZZA	698813102		59.3100	18,000.00	635,192.28	1,067,580.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
PAR PHARMACEUTICAL COS INC		0.000		PRX	69888P106	31.3400	36,100.00	1,353,992.27	1,131,374.00
PAR TECHNOLOGY CORP/DEL		0.000		PTC	698884103	27.7600	4,300.00	128,629.53	119,368.00
PARALLEL PETROLEUM CORP		0.000		PLLL	699157103	17.0100	5,000.00	67,228.42	85,050.00
PARAMETRIC TECHNOLOGY CORP		0.000		PMTX	699173100	6.1000	327,400.00	1,689,389.46	1,997,140.00
PAREXEL INT'L CORP.		0.000		PRXL	699462107	20.2600	27,500.00	536,449.73	557,150.00
PARK ELECTROCHEMICAL CORP.		1.231		PKE	700416209	25.9800	33,700.00	792,604.93	875,526.00
PARK NATL CORP		3.585		PRK	700658107	102.6400	12,860.00	1,514,145.61	1,319,950.40
PARKER DRILLING CO		0.000		PKD	701081101	10.8300	101,000.00	752,425.41	1,093,830.00
PARLUX FRAGRANCES INC		0.000		PARL	701645103	30.5300	16,100.00	451,672.39	491,533.00
PARTNERS TRUST FINL		2.323		PRTR	70213F102	12.0500	14,061.00	137,183.05	169,435.05
PATHMARK STORES INC		0.000		PTMK	70322A101	9.9900	45,400.00	507,132.58	453,546.00
PAXAR CORP.		0.000		PMX	704227107	19.6300	37,050.00	603,720.66	727,291.50
PAYLESS SHOESOURCE INC		0.000		PSS	704379106	25.1000	89,400.00	1,346,547.52	2,243,940.00
PEAPACK-GLADSTONE FI		2.007		PGC	704699107	27.9000	8,740.00	267,748.26	243,846.00
PEDIATRIX MEDICAL GROUP INC.		0.000		PDX	705324101	88.5700	30,100.00	1,404,532.89	2,665,957.00
PEGASUS SOLUTIONS		0.000		PEGS	705906105	8.9700	21,800.00	318,986.06	195,546.00
PEGASYSTEMS INC		0.000		PEGA	705573103	7.3100	14,100.00	108,717.44	103,071.00
PENN VA CORP		0.784		PVA	707882106	57.4000	19,500.00	465,764.39	1,119,300.00
PENNFED FINL SVCS IN		1.520		PFSB	708167101	18.4200	26,400.00	444,289.94	486,288.00
PENNSYLVANIA COMMERCE BANCORP		0.000		COBH	708677109	31.8500	3,900.00	129,388.35	124,215.00
PEOPLES BANCORP INC		2.804		PEBO	709789101	28.5300	9,900.00	258,185.14	282,447.00
PEOPLES ENERGY CORP		6.216		PGL	711030106Q	35.0700	40,100.00	1,510,257.31	1,406,307.00
PEP BOYS MM & J		1.813		PBY	713278109Q	14.8900	58,300.00	935,293.21	868,087.00
PER-SE TECHNOLOGIES		0.000		PSTI	713569309	23.3600	39,900.00	627,242.54	932,064.00
PERFORMANCE FOOD GROUP COMPANY		0.000		PFGC	713755106	28.3700	39,500.00	1,263,121.13	1,120,615.00
PERICOM SEMICONDUCTOR CORP		0.000		PSEM	713831105	7.9700	27,800.00	444,748.63	221,566.00
PERINI CORP		0.000		PCR	713839108	24.1500	20,400.00	230,440.72	492,660.00
PEROT SYSTEMS COPR. CL. A		0.000		PER	714265105	14.1400	110,100.00	1,399,023.37	1,556,814.00
PERRIGO CO.		1.140		PRGO	714290103	14.9100	57,300.00	742,688.16	854,343.00
PETCO ANIMAL SUPPLIES INC		0.000		PETC	716016209	21.9500	60,800.00	1,944,221.79	1,334,560.00
PETROHAWK ENERGY CORP		0.000		HAWK	716495106	13.2200	53,400.00	572,131.38	705,948.00
PETROLEUM DEVELOPMENT CORP		0.000		PETDE	716578109	33.3400	27,300.00	487,500.64	910,182.00
PETROQUEST ENERGY INC		0.000		PQ	716748108	8.2800	43,000.00	287,056.22	356,040.00
PFF BANCORP INC		1.965		PFB	69331W104	30.5200	20,510.00	537,220.10	625,965.20
PHARMION CORP		0.000		PHRM	71715B409	17.7700	25,870.00	722,607.43	459,709.90
PHASE FORWARD INC		0.000		PFWD	71721R406	9.7500	23,300.00	180,955.89	227,175.00
PHH CORP		0.000		PHH	693320202	28.0200	39,700.00	760,177.40	1,112,394.00
PHILLIPS-VAN HEUSEN		0.463		PVH	718592108	32.4000	34,200.00	723,352.05	1,108,080.00
PHOENIX COMPANIES INC.		1.173		PNX	71902E109	13.6400	125,500.00	1,403,825.79	1,711,820.00

Monthly Market Portfolio

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

Group - COMMON STOCK										
Portfolio - QN2 QUANTITATIVE 2000 (Q										
Instrument - COM COMMON STOCK										
PHOENIX TECHNOLOGIES LTD		0.000	PTEC	719153108			6.2600	21,900.00	184,949.88	137,094.00
PHOTON DYNAMICS INC		0.000	PHTN	719364101			18.2800	17,800.00	339,554.65	325,384.00
PHOTRONICS INC.		0.000	PLAB	719405102			15.0600	37,300.00	717,332.86	561,738.00
PICO HOLDINGS INC		0.000	PICO	693366205			32.2600	7,500.00	152,361.63	241,950.00
PIER 1 IMPORTS INC/DEL		4.581	PIR	720279108			8.7300	49,200.00	724,614.28	429,516.00
PIKE ELECTRIC CORP		0.000	PEC	721283109			16.2200	14,200.00	266,250.00	230,324.00
PINNACLE ENTERTAINMENT, INC.		0.000	PNK	723456109			24.7100	18,700.00	208,178.54	462,077.00
PIONEER COMPANIES INC		0.000	PONR	723643300			29.9700	11,900.00	258,742.89	356,643.00
PIPER JAFFRAY COMPANIES INC		0.000	PJC	724078100			40.4000	6,700.00	205,533.21	270,680.00
PLACER SIERRA BANCSHARES		1.732	PLSB	726079106			27.7100	7,100.00	179,957.92	196,741.00
PLANTRONICS INC.		0.706	PLT	727493108			28.3000	51,700.00	1,926,476.26	1,463,110.00
PLAYTEX PRODUCTS INC		0.000	PYX	72813P100			13.6700	71,900.00	652,145.53	982,873.00
PLEXUS CORP		0.000	PLXS	729132100			22.7400	64,300.00	1,009,323.27	1,462,182.00
PLUG POWER INC		0.000	PLUG	72919P103			5.1300	44,400.00	307,166.57	227,772.00
PLX TECHNOLOGY INC		0.000	PLXT	693417107			8.6000	24,600.00	207,687.41	211,560.00
PMA CAP CORP		4.600	PMACA	693419202			9.1300	33,600.00	169,317.11	306,768.00
PMC-SIERRA INC		0.000	PMCS	69344F106			7.7100	136,500.00	1,296,954.75	1,052,415.00
POLYCOM INC.		0.000	PLCM	73172K104			15.3000	103,400.00	1,736,692.64	1,582,020.00
POLYMEDICA CORP		1.792	PLMD	731738100			33.4700	25,400.00	630,109.47	850,138.00
POLYONE CORPORATION		3.888	POL	73179P106			6.4300	85,400.00	494,030.32	549,122.00
PORTALPLAYER INC		0.000	PLAY	736187204			28.3200	28,400.00	729,095.62	804,288.00
PORTFOLIO RECOVERY ASSOCIATES		0.000	PRAA	73640Q105			46.4400	16,400.00	517,656.77	761,616.00
POTLATCH CORP.		1.176	PCH	737628107Q			50.9800	29,200.00	917,165.09	1,488,616.00
POWELL INDS INC		0.000	POWL	739128106			17.9600	7,170.00	128,999.39	128,773.20
POWER INTEGRATIONS INC		0.000	POWI	739276103			23.8100	31,000.00	678,298.67	738,110.00
POWERWAVE TECHNOLOGIES		0.000	PWAV	739363109			12.5700	109,300.00	895,233.07	1,373,901.00
POZEN INC		0.000	POZN	73941U102			9.5900	25,300.00	130,547.32	242,627.00
PRA INTERNATIONAL		0.000	PRAI	69353C101			28.1500	20,900.00	505,006.05	588,335.00
PRE-PAID LEGAL SVCS		3.140	PPD	740065107			38.2100	10,300.00	382,211.52	393,563.00
PREFERRED BANK/LOS ANGELES		1.528	PFBC	740367107			44.5000	10,100.00	393,370.42	449,450.00
PREFORMED LINE PRODUCTS CO		1.869	PLPC	740444104			42.7900	2,600.00	104,288.08	111,254.00
PREMIERE GLOBAL SERVICES INC		0.000	PGI	740585104			8.1300	76,200.00	717,301.13	619,506.00
PREMIERWEST BANCORP		0.357	PRWT	740921101			14.0000	14,500.00	216,014.79	203,000.00
PREMIUM STANDARD FARMS INC		1.604	PORK	74060C105			14.9600	10,400.00	154,336.00	155,584.00
PRESIDENTIAL LIFE		2.100	PLFE	740884101			19.0400	38,761.00	655,392.84	738,009.44
PRICE COMMUNICATIONS CORP		0.000	PR	741437305			14.8700	62,205.00	899,792.46	924,988.35
PRICELINE.COM INC		0.000	PCLN	741503403			22.3200	3,087.00	77,459.44	68,901.84
PRIMEDIA INC		0.000	PRM	74157K101			1.6100	37,900.00	143,227.33	61,019.00
PRIVATEBANCORP INC		0.506	PVTB	742962103			35.5700	4,400.00	89,914.96	156,508.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
PROASSURANCE CORP		0.000	PRA	74267C106		48.6400	35,100.00	1,199,583.02	1,707,264.00
PROGENICS PHARMACEUT		0.000	PGNX	743187106		25.0100	2,100.00	37,532.70	52,521.00
PROGRESS SOFTWARE		0.000	PRGS	743312100		28.3800	41,752.00	895,815.60	1,184,921.76
PROGRESSIVE GAMING CORP		0.000	PGIC	59862K108		9.8700	11,700.00	117,292.50	115,479.00
PROQUEST COMPANY		0.000	PQE	74346P102		27.9100	24,100.00	635,521.51	672,631.00
PROSPERITY BANCSHARE		1.391	PRSP	743606105		28.7400	7,840.00	203,943.91	225,321.60
PROVIDENCE SERVICE CORP		0.000	PRSC	743815102		28.7900	8,300.00	196,413.69	238,957.00
PROVIDENT BANKSHARES CORPORATI		3.316	PBKS	743859100		33.7700	34,752.00	905,839.77	1,173,575.04
PROVIDENT FINANCIAL HLDGS		2.129	PROV	743868101		26.3000	16,600.00	407,084.06	436,580.00
PROVIDENT FINANCIAL SERVICES		1.944	PFS	74386T105		18.5100	76,509.00	1,351,506.87	1,416,181.59
PROVIDENT NEW YORK BANCORP		1.816	PBNY	744028101		11.0100	3,548.00	40,324.39	39,063.48
PSS WORLD MEDICAL INC.		0.000	PSSI	69366A100		14.8400	68,400.00	464,308.63	1,015,056.00
PSYCHIATRIC SOLUTIONS INC		0.000	PSYS	74439H108		58.7400	25,600.00	1,113,011.02	1,503,744.00
QAD INC		1.308	QADI	74727D108		7.6400	51,583.00	480,048.06	394,094.12
QUALITY SYSTEMS INC		0.000	QSII	747582104		76.7600	12,520.00	449,092.21	961,035.20
QUANEX CORP		1.240	NX	747620102		49.9700	32,100.00	956,729.22	1,604,037.00
QUANTA SERVICES INC.		0.000	PWR	74762E102		13.1700	123,100.00	978,239.69	1,621,227.00
QUANTUM CORPORATION- DLT & STO		0.000	DSS	747906204		3.0500	47,600.00	206,573.05	145,180.00
QUEST SOFTWARE INC		0.000	QSFT	74834T103		14.5900	67,650.00	863,724.34	987,013.50
R & G FINANCIAL CORP CL-B		2.840	RGF	749136107		13.2000	29,350.00	729,099.91	387,420.00
R&B INC		0.000	RBIN	749124103		9.4800	10,500.00	149,213.40	99,540.00
RACKABLE SYSTEMS INC		0.000	RACK	750077109		28.4800	6,600.00	86,988.00	187,968.00
RADIANT SYSTEMS INC		0.000	RADS	75025N102		12.1600	20,200.00	227,381.30	245,632.00
RADIATION THERAPY SERVICES INC		0.000	RTSX	750323206		35.3100	22,000.00	593,289.39	776,820.00
RADIO ONE INC CL-D		0.000	ROIAC	75040P405		10.3500	88,200.00	1,173,632.66	912,870.00
RADISYS CORPORATION		0.000	RSYS	750459109		17.3400	21,000.00	440,573.36	364,140.00
RAILAMERICA INC		0.000	RRA	750753105		10.9900	39,900.00	434,617.02	438,501.00
RALCORP HOLDINGS		0.000	RAH	751028101Q		39.9100	29,500.00	904,607.53	1,177,345.00
RAMBUS INC DEL		0.000	RMBS	750917106		16.1900	67,600.00	960,961.40	1,094,444.00
RARE HOSPITALITY INTL INC.		0.000	RARE	753820109		30.3900	36,300.00	712,800.61	1,103,157.00
RAVEN INDUSTRIES INC		0.970	RAVN	754212108		28.8500	16,400.00	233,450.93	473,140.00
RBC BEARINGS INC		0.000	ROLL	75524B104		16.2500	7,500.00	119,775.00	121,875.00
RC2 CORP		0.000	RCRC	749388104		35.5200	18,900.00	562,050.38	671,328.00
RCN CORPORATION		0.000	RCNI	749361200		23.4500	37,100.00	882,099.04	869,995.00
READERS DIGEST ASSOCIATION		2.628	RDA	755267101		15.2200	105,100.00	1,707,242.59	1,599,622.00
REALNETWORKS INC		0.000	RNWK	75605L104		7.7600	121,500.00	785,290.83	942,840.00
RED ROBIN GOURMET BURGERS		0.000	RRGB	75689M101		50.9600	5,200.00	167,786.45	264,992.00
REDBACK NETWORKS		0.000	RBAK	757209507		14.0600	71,600.00	553,635.00	1,006,696.00
REDDY ICE HOLDINGS INC		7.015	FRZ	75734R105		21.8100	9,000.00	184,770.00	196,290.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
REGAL BELOIT		1.468	RBC	758750103		35.4000	12,000.00	293,983.06	424,800.00
REGENT COMMUNICATIONS INC		0.000	RGCI	758865109		4.6400	37,400.00	211,426.24	173,536.00
REGIS CORP		0.414	RGS	758932107		38.5700	47,400.00	1,802,622.46	1,828,218.00
REHAB CARE GROUP INC		0.000	RHB	759148109		20.2000	33,400.00	817,960.24	674,680.00
RELIANCE STEEL & ALUMINUM		0.654	RS	759509102		61.1200	36,600.00	1,003,959.12	2,236,992.00
REMINGTON OIL & GAS CORP		0.000	REM	759594302		36.5000	33,800.00	673,021.76	1,233,700.00
RENAISSANCE LEARNING INC		1.057	RLRN	75968L105		18.9100	8,300.00	186,085.42	156,953.00
RENASANT CORP		2.782	RNST	75970E107		31.6300	11,000.00	345,235.78	347,930.00
REPUBLIC AIRWAYS HOLDINGS INC		0.000	RJET	760276105		15.2000	15,900.00	190,404.56	241,680.00
REPUBLIC BANCORP INC		3.697	RBNC	760282103		11.9000	81,196.00	875,277.33	966,232.40
REPUBLIC BANCORP KY		1.641	RBCAA	760281204		21.4500	7,622.00	138,086.45	163,491.90
REPUBLIC COMPANIES GROUP INC		3.100	RUTX	760349100		15.4800	6,400.00	81,152.00	99,072.00
RES-CARE INC		0.000	RSCR	760943100		17.3700	42,300.00	547,108.00	734,751.00
RESOURCE AMERICA INC		1.407	REXI	761195205		17.0500	16,708.00	157,418.65	284,871.40
RESOURCES GLOBAL PROFESSIONALS		0.000	RECN	76122Q105		26.0600	50,200.00	967,263.29	1,308,212.00
RESTORATION HARDWARE INC		0.000	RSTO	760981100		6.0200	26,500.00	170,854.70	159,530.00
RETAIL VENTURES INC		0.000	RVI	76128Y102		12.4400	14,600.00	161,289.12	181,624.00
REVLON INC - CL A		0.000	REV	761525500		3.1000	129,200.00	407,926.83	400,520.00
RF MICRO-DEVICES		0.000	RFMD	749941100		5.4100	197,800.00	1,264,895.36	1,070,098.00
RIGEL PHARMACEUTICALS INC		0.000	RIGL	766559603		8.3600	4,900.00	109,430.33	40,964.00
RIMAGE CORP		0.000	RIMG	766721104		28.9800	22,100.00	454,430.57	640,458.00
RLI CORP		1.363	RLI	749607107		49.8700	30,500.00	985,287.12	1,521,035.00
ROANOKE ELEC STL COR		1.864	RESC	769841107		23.6000	28,038.00	459,945.02	661,696.80
ROBBINS & MYERS INC.		1.081	RBN	770196103		20.3500	12,300.00	258,608.12	250,305.00
ROCK-TENN COMPANY CL A		2.637	RKT	772739207		13.6500	31,100.00	504,523.39	424,515.00
ROCKWOOD HOLDINGS INC		0.000	ROC	774415103		19.7300	18,000.00	343,260.00	355,140.00
ROFIN-SINAR TECHNOLOGIES INC		0.000	RSTI	775043102		43.4700	24,979.00	712,493.54	1,085,837.13
ROGERS CORP.		0.000	ROG	775133101		39.1800	5,800.00	274,370.32	227,244.00
ROLLINS INC		1.014	ROL	775711104		19.7100	44,700.00	761,576.48	881,037.00
ROYAL BANCSHARES PA		4.749	RBPA	780081105		23.1600	4,796.00	113,039.06	111,075.36
ROYAL GOLD INC		0.633	RGLD	780287108		34.7300	19,900.00	353,706.69	691,127.00
RPC INC		0.406	RES	749660106		26.3400	43,325.00	531,378.80	1,141,180.50
RSA SECURITY INC.		0.000	RSAS	749719100		11.2300	75,100.00	1,106,542.44	843,373.00
RTI INTERNATIONAL METALS		0.000	RTI	74973W107		37.9500	23,400.00	379,583.13	888,030.00
RUBY TUESDAY INC		0.173	RI	781182100		25.8900	68,200.00	1,796,350.72	1,765,698.00
RUDDICK CORP.		2.067	RDK	781258108Q		21.2800	36,100.00	479,553.00	768,208.00
RUDOLPH TECHNOLOGIES INC		0.000	RTEC	781270103		12.8800	13,600.00	243,318.55	175,168.00
RUSH ENTERPRISES INC - CL A		0.000	RUSHA	781846209		14.8800	21,900.00	297,158.91	325,872.00
RUSS BERRIE & CO INC		3.502	RUS	782233100		11.4200	12,400.00	254,317.66	141,608.00

Monthly Market Portfolio

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

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK									
RUSSELL CORP		1.188	RML	782352108Q		13.4600	34,700.00	623,919.85	467,062.00
RUTH'S CHRIS STEAK HOUSE INC		0.000	RUTH	783332109		18.1000	11,500.00	211,600.00	208,150.00
RYANS RESTAURANT GROUP INC		0.000	RYAN	783520109		12.0600	72,300.00	897,374.65	871,938.00
RYERSON TULL, INC.		0.822	RYI	78375P107Q		24.3200	42,300.00	507,538.93	1,028,736.00
S & T BANCORP INC		3.150	STBA	783859101		36.8200	28,042.00	879,129.19	1,032,506.44
S Y BANCORP INC		2.078	SYBT	785060104		25.0200	12,700.00	292,019.44	317,754.00
SAFENET INC		0.000	SFNT	78645R107		32.2200	25,875.00	740,376.59	833,692.50
SAFETY INSURANCE GROUP INC		1.783	SAFT	78648T100		40.3700	20,826.00	420,717.16	840,745.62
SALIX PHARMACEUTICAL		0.000	SLXP	795435106		17.5800	43,394.00	772,364.76	762,866.52
SANDERSON FARMS INC		1.572	SAFM	800013104		30.5300	26,577.00	938,613.28	811,395.81
SANDY SPRING BANCORP INC		2.522	SASR	800363103		34.8800	2,461.00	88,544.31	85,839.68
SANTANDER BANCORP		2.547	SBP	802809103		25.1200	16,320.00	399,479.28	409,958.40
SAPIENT CORP		0.000	SAPE	803062108		5.6900	7,200.00	39,247.48	40,968.00
SAUER-DANFOSS INC		2.551	SHS	804137107		18.8100	8,900.00	97,680.69	167,409.00
SAVIENT PHARMACEUTICALS INC		0.000	SVNTE	80517Q100		3.7400	156,400.00	582,563.31	584,936.00
SBA COMMUNICATIONS CORP		0.000	SBAC	78388J106		17.9000	60,400.00	556,768.41	1,081,160.00
SCANSOURCE INC		0.000	SCSC	806037107		54.6800	13,300.00	483,238.59	727,244.00
SCBT FINANCIAL CORP		2.034	SCBT	78401V102		33.4200	8,530.00	223,023.74	285,072.60
SCHNITZER STL INDS		0.222	SCHN	806882106		30.5900	33,600.00	837,680.88	1,027,824.00
SCHOLASTIC CORP		0.000	SCHL	807066105		28.5100	42,400.00	1,301,416.44	1,208,824.00
SCHOOL SPECIALTY INC.		0.000	SCHS	807863105		36.4400	15,156.00	449,550.00	552,284.64
SCHULMAN (A.) INC.		2.695	SHLM	808194104Q		21.5200	32,400.00	551,258.75	697,248.00
SCHWEITZER-MAIDUIT INTL INC		2.421	SWM	808541106		24.7800	16,000.00	447,257.81	396,480.00
SCS TRANSPORTATION INC		0.000	SCST	81111T102		21.2500	35,400.00	618,032.13	752,250.00
SEABOARD CORP		0.198	SEB	811543107	1,511.0000		600.00	201,614.08	906,600.00
SEABRIGHT INSURANCE HOLDINGS		0.000	SEAB	811656107		16.6300	8,500.00	108,038.40	141,355.00
SEACOR SMIT INC.		0.000	CKH	811904101		68.1000	23,300.00	1,194,188.86	1,586,730.00
SEATTLE GENETICS INC		0.000	SGEN	812578102		4.7200	28,000.00	143,116.40	132,160.00
SECURE COMPUTING CORP		0.000	SCUR	813705100		12.2600	38,013.00	367,721.44	466,039.38
SECURITY BANK CORP		1.116	SBKC	814047106		23.2900	9,200.00	204,360.32	214,268.00
SELECT COMFORT CORP		0.000	SCSS	81616X103		27.3500	38,200.00	859,105.63	1,044,770.00
SELECTIVE INSURANCE GROUP		1.657	SIGI	816300107		53.1000	36,290.00	990,724.06	1,926,999.00
SEMITOOL INC		0.000	SMTL	816909105		10.8800	17,600.00	177,423.80	191,488.00
SEMTECH CORPORATION		0.000	SMTC	816850101		18.2600	77,700.00	1,399,946.23	1,418,802.00
SENIOR HOUSING PROP TRUST		7.569	SNH	81721M109		16.9100	63,000.00	910,144.08	1,065,330.00
SENOMYX INC		0.000	SNMX	81724Q107		12.1200	18,600.00	305,142.30	225,432.00
SENSIENT TECHNOLOGIES		3.352	SXT	81725T100Q		17.9000	49,800.00	1,005,346.19	891,420.00
SEQUA CORP - CL A		0.000	SQA.A	817320104		69.0500	6,700.00	337,808.33	462,635.00
SERENA SOFTWARE INC		0.000	SRNA	817492101		23.4400	7,500.00	139,543.85	175,800.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
SEROLOGICALS CORP		0.000	SERO	817523103		19.7400	36,700.00	775,894.23	724,458.00
SFBC INTERNATIONAL INC		0.000	SFCC	784121105		16.0100	7,800.00	200,339.79	124,878.00
SHARPER IMAGE CORP		0.000	SHRP	820013100		9.7400	12,300.00	212,832.81	119,802.00
SHAW GROUP		0.000	SGR	820280105		29.0900	63,600.00	892,140.68	1,850,124.00
SHENANDOAH TELECOMMU		1.154	SHEN	82312B106		39.8400	7,270.00	196,532.26	289,636.80
SHOE CARNIVAL INC		0.000	SCVL	824889109		21.9200	7,900.00	109,994.55	173,168.00
SHUFFLE MASTER INC		0.000	SHFL	825549108		25.1400	20,386.00	317,880.72	512,504.04
SIERRA BANCORP		2.106	BSRR	82620P102		22.7900	5,700.00	134,422.53	129,903.00
SIERRA PACIFIC RESOURCES		6.135	SRP	826428104		13.0400	202,900.00	2,308,699.66	2,645,816.00
SIGMATEL INC		0.000	SGTL	82661W107		13.1000	51,700.00	1,333,825.37	677,270.00
SILGAN HOLDINGS INC		1.107	SLGN	827048109		36.1200	10,200.00	162,601.95	368,424.00
SILICON IMAGE INC		0.000	SIMG	82705T102		9.0500	34,500.00	312,304.26	312,225.00
SILICON LABORATORIES		0.000	SLAB	826919102		36.6600	54,300.00	1,533,192.19	1,990,638.00
SILICON STORAGE TECH		0.000	SSTI	827057100		5.0500	92,600.00	568,186.34	467,630.00
SIMMONS 1ST NATL COR		2.310	SFNC	828730200		27.7000	15,100.00	350,040.98	418,270.00
SIMPSON MANUFACTURING CO		0.880	SSD	829073105		36.3500	38,300.00	948,750.77	1,392,205.00
SIRF TECHNOLOGY HOLDINGS		0.000	SIRF	82967H101		29.8000	37,100.00	559,276.69	1,105,580.00
SIX FLAGS INC.		0.000	PKS	83001P109		7.7100	98,500.00	720,265.97	759,435.00
SJW CORP		2.351	SJW	784305104		45.5000	8,100.00	275,087.31	368,550.00
SKECHERS U S A INC		0.000	SKX	830566105		15.3200	40,800.00	556,809.74	625,056.00
SKYLINE CORP.		1.978	SKY	830830105Q		36.4000	7,200.00	221,183.05	262,080.00
SKYWEST INC		0.446	SKYW	830879102		26.8600	70,600.00	1,250,580.89	1,896,316.00
SKYWORKS SOLUTIONS INC		0.000	SWKS	83088M102		5.0900	151,700.00	5,391,637.68	772,153.00
SMART & FINAL INC		0.000	SMF	831683107		12.8800	33,000.00	403,271.64	425,040.00
SMITH (A.O.) CORP		1.823	AOS	831865209		35.1000	17,800.00	502,891.63	624,780.00
SOHU.COM INC		0.000	SOHU	83408W103		18.3400	300.00	6,275.75	5,502.00
SOMANETICS CORP		0.000	SMTS	834445405		32.0000	23,600.00	546,214.93	755,200.00
SONIC AUTOMOTIVE INC.		2.154	SAH	83545G102		22.2800	46,200.00	1,049,331.31	1,029,336.00
SONIC SOLUTIONS		0.000	SNIC	835460106		15.1100	4,000.00	80,264.80	60,440.00
SONICWALL INC		0.000	SNWL	835470105		7.9200	106,300.00	665,952.07	841,896.00
SONOSIGHT INC.		0.000	SONO	83568G104		35.0100	16,300.00	373,853.17	570,663.00
SONUS NETWORKS INC		0.000	SONS	835916107		3.7200	175,900.00	851,255.38	654,348.00
SOTHEBY'S HOLDINGS CL-A		0.000	BID	835898107		18.3600	38,500.00	603,657.82	706,860.00
SOUND FEDERAL BANCORP INC		1.570	SFFS	83607V104		19.1000	9,800.00	154,761.60	187,180.00
SOURCE CORP		0.000	SRCP	836167106		23.9800	32,400.00	793,927.98	776,952.00
SOURCE INTERLINK COS INC		0.000	SORC	836151209		11.1200	34,800.00	411,722.07	386,976.00
SOUTH JERSEY INDS IN		3.088	SJI	838518108		29.1400	29,600.00	675,232.52	862,544.00
SOUTHSIDE BANCSHARES INC		2.178	SBSI	84470P109		20.2000	10,380.00	209,493.72	209,676.00
SOUTHWEST BANCORP IN		1.500	OKSB	844767103		20.0000	14,300.00	293,977.46	286,000.00

Monthly Market Portfolio

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

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q) Instrument - COM COMMON STOCK									
SOUTHWEST GAS CORP		3.106	SWX	844895102Q		26.4000	39,750.00	895,522.98	1,049,400.00
SPARTAN STORES INC		0.000	SPTN	846822104		10.4200	50,300.00	708,107.80	524,126.00
SPARTECH CORP		2.277	SEH	847220209		21.9500	11,400.00	281,978.57	250,230.00
SPECIALTY LABORATORIES		0.000	SP	84749R100		13.0500	29,400.00	369,679.12	383,670.00
SPECTRALINK CORP		3.369	SLNK	847580107		11.8700	20,200.00	246,518.57	239,774.00
SPEEDWAY MOTORSPORTS		0.923	TRK	847788106		34.6700	16,200.00	441,470.90	561,654.00
SPHERION CORPORATION		0.000	SFN	848420105		10.0100	109,000.00	1,062,232.20	1,091,090.00
SPORTS AUTHORITY INC		0.000	TSA	84917U109		31.1300	27,425.00	793,489.03	853,740.25
SPSS INC.		0.000	SPSS	78462K102		30.9300	32,500.00	636,050.11	1,005,225.00
SSA GLOBAL TECHNOLOGIES INC		0.000	SSAG	78465P108		18.1900	26,100.00	408,782.12	474,759.00
ST MARY LAND & EXPLORATION		0.271	SM	792228108		36.8100	70,400.00	867,043.94	2,591,424.00
STAGE STORES INC		0.083	STGS	85254C305		29.7800	29,000.00	582,859.93	863,620.00
STANDARD MICROSYSTEMS CORP		0.000	SMSC	853626109		28.6900	7,236.00	146,367.32	207,600.84
STANDARD REGISTER CO		5.819	SR	853887107		15.8100	18,000.00	275,145.83	284,580.00
STANDEX INTERNATIONAL CORP		3.025	SXI	854231107		27.7600	26,800.00	647,707.49	743,968.00
STANLEY FURNITURE CO INC		1.035	STLY	854305208		23.1800	26,900.00	560,578.63	623,542.00
STARTEK INC		8.000	SRT	85569C107		18.0000	11,800.00	442,588.26	212,400.00
STATE AUTO FINL CORP		0.987	STFC	855707105		36.4600	24,500.00	687,121.71	893,270.00
STATE BANCORP INC N.		3.584	STBC	855716106		16.7400	8,618.00	156,177.73	144,265.32
STATE NATIONAL BANCSHARES INC		0.000	SNBI	857124101		26.7000	5,100.00	140,760.00	136,170.00
STEAK N SHAKE COMPANY		0.000	SNS	857873103		16.9500	29,300.00	477,011.24	496,635.00
STEEL DYNAMICS INC		1.126	STLD	858119100		35.5100	52,600.00	1,082,711.27	1,867,826.00
STEEL TECHNOLOGIES INC		1.071	STTX	858147101		27.9900	24,800.00	578,038.01	694,152.00
STEIN MART INC.		1.377	SMRT	858375108		18.1500	41,400.00	671,467.96	751,410.00
STEINWAY MUSICAL INS		0.000	LVB	858495104		25.5100	7,500.00	207,678.26	191,325.00
STELLENT INC		0.000	STEL	85856W105		9.9300	63,356.00	454,511.60	629,125.08
STEPAN CO		2.975	SCL	858586100Q		26.8900	5,600.00	135,758.25	150,584.00
STERIS CORP		0.639	STE	859152100Q		25.0200	86,600.00	1,985,960.04	2,166,732.00
STERLING BANCORP		3.852	STL	859158107		19.7300	20,280.00	384,114.22	400,124.40
STERLING BANCSHARES INC		1.554	SBIB	858907108		15.4400	17,226.00	236,742.24	265,969.44
STERLING FINL CORP		2.828	SLFI	859317109		19.8000	26,906.00	451,344.32	532,738.80
STERLING FINL CORP W		0.880	STSA	859319105		24.9800	36,564.00	760,914.14	913,368.72
STEWART & STEVENSON SERVICES		1.609	SVC	860342104Q		21.1300	42,600.00	752,779.25	900,138.00
STEWART ENTERPRISES INC. CL-A		1.848	STEIE	860370105		5.4100	112,100.00	574,985.66	606,461.00
STEWART INFO SVCS		1.541	STC	860372101		48.6700	24,200.00	755,360.14	1,177,814.00
STIFEL FINANCIAL CORP		0.000	SF	860630102		37.5900	17,566.00	349,534.33	660,305.94
STILLWATER MINING COMPANY		0.000	SWC	86074Q102		11.5700	43,129.00	380,428.36	499,002.53
STONE ENERGY CORP		0.000	SGY	861642106		45.5300	31,400.00	1,295,172.80	1,429,642.00
STRATAGENE CORP		0.000	STGN	86269H107		10.0400	43,200.00	382,442.27	433,728.00

Monthly Market Portfolio

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

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q) Instrument - COM COMMON STOCK									
STRATASYS INC		0.000	SSYS	862685104		25.0100	9,200.00	289,361.16	230,092.00
STRATTEC SECURITY CORP		0.000	STRT	863111100		40.4200	9,131.00	518,690.13	369,075.02
STRAYER EDUCATION INC		1.067	STRA	863236105		93.7000	15,400.00	1,453,451.14	1,442,980.00
STRIDE RITE CORP		1.769	SRR	863314100Q		13.5600	64,400.00	724,521.61	873,264.00
STURM RUGER & CO INC		5.706	RGR	864159108		7.0100	18,600.00	171,222.80	130,386.00
SUFFOLK BANCORP		2.369	SUBK	864739107		33.7700	11,200.00	357,009.77	378,224.00
SUMMIT BANCSHARES IN		1.557	SBIT	866011109		17.9800	10,900.00	197,568.50	195,982.00
SUMMIT FINANCIAL GROUP INC		1.392	SMMF	86606G101		22.9800	5,400.00	168,606.09	124,092.00
SUN BANCORP INC/NJ		0.000	SNBC	86663B102		19.7500	11,900.00	251,397.96	235,025.00
SUN HYDRAULICS CORP		2.069	SNHY	866942105		19.3300	7,100.00	171,428.55	137,243.00
SUNPOWER CORP. CL A		0.000	SPWR	867652109		33.9900	8,300.00	255,557.00	282,117.00
SUNRISE SENIOR LIVING INC		0.000	SRZ	86768K106		33.7100	43,400.00	719,605.02	1,463,014.00
SUPERGEN INC		0.000	SUPG	868059106		5.0500	54,000.00	336,552.79	272,700.00
SUPERIOR ENERGY SVCS		0.000	SPN	868157108		21.0500	81,900.00	955,321.33	1,723,995.00
SUPERIOR ESSEX INC		0.000	SPSX	86815V105		20.1600	18,100.00	309,879.24	364,896.00
SUPERIOR INDUSTRIES INTL		2.875	SUP	868168105		22.2600	35,700.00	1,201,787.80	794,682.00
SUPERIOR WELL SERVICES INC		0.000	SWSI	86837X105		23.7600	5,700.00	131,784.00	135,432.00
SUPERTEX INC		0.000	SUPX	868532102		44.2500	19,600.00	490,176.64	867,300.00
SUPPORTSOFT INC		0.000	SPRT	868587106		4.2200	45,300.00	227,143.21	191,166.00
SUREWEST COMMUNICATI		3.792	SURW	868733106		26.3700	15,382.00	453,436.96	405,623.34
SURMODICS INC		0.000	SRDX	868873100		36.9900	15,900.00	405,947.83	588,141.00
SUSQUEHANNA BANCSHARES INC.		4.054	SUSQ	869099101		23.6800	49,189.00	1,095,834.77	1,164,795.52
SVB FINANCIAL GROUP		0.000	SIVB	78486Q101		46.8400	37,413.00	1,232,607.79	1,752,424.92
SWIFT ENERGY COMPANY		0.000	SFY	870738101		45.0700	37,700.00	816,179.69	1,699,139.00
SWS GROUP INC		1.910	SWS	78503N107		20.9400	34,500.00	633,263.36	722,430.00
SYBRON DENTAL SPECIALTIES		0.000	SYD	871142105		39.8100	42,300.00	985,939.92	1,683,963.00
SYCAMORE NETWORKS INC		0.000	SCMR	871206108		4.3200	186,771.00	791,223.64	806,850.72
SYKES ENTERPRISES		0.000	SYKE	871237103		13.3700	54,375.00	319,035.94	726,993.75
SYMBION INC		0.000	SMBI	871507109		23.0000	28,400.00	605,167.81	653,200.00
SYMMETRY MEDICAL INC		0.000	SMA	871546206		19.3900	8,800.00	169,162.00	170,632.00
SYMS CORP		0.000	SYM	871551107		14.4400	29,900.00	421,734.92	431,756.00
SYMYX TECHNOLOGIES INC.		0.000	SMMX	87155S108		27.2900	17,121.00	339,742.50	467,232.09
SYNAPTICS INC		0.000	SYNA	87157D109		24.7200	23,200.00	410,303.55	573,504.00
SYNNEX CORP		0.000	SNX	87162W100		15.1100	28,900.00	511,830.25	436,679.00
SYNTEL INC		1.152	SYNT	87162H103		20.8300	22,900.00	405,291.89	477,007.00
SYNTROLEUM CORP.		0.000	SYNM	871630109		9.0300	9,500.00	139,248.70	85,785.00
SYSTEMAX INC		0.000	SYX	871851101		6.2400	10,300.00	65,058.09	64,272.00
TAL INTERNATIONAL GROUP		0.000	TAL	874083108		20.6500	12,100.00	251,317.00	249,865.00
TALBOTS INC		1.725	TLB	874161102Q		27.8200	34,000.00	1,054,518.12	945,880.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
TALEO CORP CL A		0.000		TLEO	87424N104	13.2800	6,400.00	89,088.00	84,992.00
TALK AMERICA HOLDINGS INC		0.000		TALK	87426R202	8.6300	60,600.00	450,351.77	522,978.00
TALX CORP		0.291		TALX	874918105	45.7100	20,000.00	311,792.25	914,200.00
TANOX INC		0.000		TNOX	87588Q109	16.3700	25,900.00	431,303.52	423,983.00
TAYLOR CAPITAL GROUP INC		0.594		TAYC	876851106	40.4000	4,724.00	145,919.26	190,849.60
TECHNICAL OLYMPIC US		0.284		TOA	878483106	21.0900	31,150.00	669,822.35	656,953.50
TECHNITROL INC.		2.046		TNL	878555101	17.1000	42,800.00	741,648.95	731,880.00
TECHNOLOGY INVSTMT CAP CORP		7.947		TICC	878717305	15.1000	14,000.00	209,028.40	211,400.00
TECUMSEH PRODUCTS CO CL-A		5.587		TECUA	878895200	22.9100	17,354.00	668,508.56	397,580.14
TEJON RANCH CO DEL		0.000		TRC	879080109	39.9200	7,700.00	375,049.29	307,384.00
TEKELEC		0.000		TKLC	879101103	13.9000	54,318.00	900,825.24	755,020.20
TELEDYNE TECHNOLOGIES INC		0.000		TDY	879360105	29.1000	35,100.00	547,738.80	1,021,410.00
TELETECH HOLDINGS INC		0.000		TTEC	879939106	12.0500	37,600.00	294,417.24	453,080.00
TELIK INC		0.000		TELK	87959M109	16.9900	28,500.00	496,745.12	484,215.00
TENNANT COMPANY		1.692		TNC	880345103	52.0000	16,900.00	679,083.68	878,800.00
TENNECO INC.		0.000		TEN	880349105Q	19.6100	21,200.00	118,529.00	415,732.00
TERRA INDS INC		0.000		TRA	880915103	5.6000	98,300.00	661,192.86	550,480.00
TESSERA TECHNOLOGIES INC		0.000		TSRA	88164L100	25.8500	43,500.00	1,272,196.06	1,124,475.00
TETRA TECH INC.		0.000		TTEK	88162G103	15.6700	55,200.00	924,844.07	864,984.00
TETRA TECHNOLOGIES INC.		0.000		TTI	88162F105	30.5200	35,825.00	818,110.00	1,093,379.00
TEXAS CAPITAL BANCSHARES		0.000		TCBI	88224Q107	22.4100	23,500.00	423,701.80	526,635.00
TEXAS INDUSTRIES INC		0.601		TXI	882491103	49.8400	22,400.00	602,570.53	1,116,416.00
TEXAS REGIONAL BANCSHARES INC		1.696		TRBS	882673106	28.3000	43,450.00	1,120,217.58	1,229,635.00
TEXAS ROADHOUSE INC-CLASS A		0.000		TXRH	882681109	15.5500	13,700.00	210,647.10	213,035.00
THE FINISH LINE-CL A		0.574		FINL	317923100	17.4200	67,200.00	1,024,407.36	1,170,624.00
THE GEO GROUP INC		0.000		GGI	36159R103	22.9300	19,000.00	425,291.83	435,670.00
THOMAS NELSON INC		0.811		TNM	640376109Q	24.6500	12,150.00	221,022.23	299,497.50
THOR INDUSTRIES INC		0.499		THO	885160101	40.0700	45,500.00	919,015.31	1,823,185.00
THORATEC CORP		0.000		THOR	885175307	20.6900	50,900.00	745,313.20	1,053,121.00
THQ INC		0.000		THQI	872443403	23.8500	65,422.00	901,012.26	1,560,314.70
THRESHOLD PHARMACEUTICALS INC		0.000		THLD	885807107	14.4500	5,900.00	39,935.29	85,255.00
TIBCO SOFTWARE INC		0.000		TIBX	88632Q103	7.4700	227,600.00	1,622,991.62	1,700,172.00
TIERONE CORP		0.816		TONE	88650R108	29.4100	19,100.00	393,964.03	561,731.00
TITAN INT'L INC.		0.115		TWI	88830M102Q	17.2500	16,200.00	220,185.26	279,450.00
TITANIUM METALS CORP		0.000		TIE	888339207	63.2600	19,750.00	217,036.84	1,249,385.00
TIVO INC		0.000		TIVO	888706108	5.1200	60,300.00	410,636.97	308,736.00
TODCO		0.000		THE	88889T107	38.0600	49,900.00	1,171,576.44	1,899,194.00
TOMPKINSTRUSTCO INC		2.678		TMP	890110109	44.8000	6,744.00	261,495.36	302,131.20
TOO INC		0.000		TOO	890333107	28.2100	36,300.00	748,533.13	1,024,023.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
TOOTSIE ROLL INDUSTRIES, INC.	1.106	TR		890516107Q		28.9300	26,300.00	789,534.60	760,859.00
TOPPS INC	2.153	TOPP		890786106		7.4300	31,245.00	284,413.91	232,150.35
TOREADOR RESOURCES CORP	0.000	TRGL		891050106		21.0700	2,200.00	78,523.42	46,354.00
TOWER GROUP INC	0.455	TWGP		891777104		21.9800	17,700.00	258,001.00	389,046.00
TRACTOR SUPPLY COMPANY	0.000	TSCO		892356106		52.9400	34,600.00	1,054,198.89	1,831,724.00
TRAMMELL CROW CO	0.000	TCC		89288R106		25.6500	36,800.00	521,736.42	943,920.00
TRANS WORLD ENTERTAINMENT CP	0.000	TWMC		89336Q100		5.7000	20,523.00	157,093.00	116,981.10
TRANSACTION SYSTEMS ARCHITECTS	0.000	TSAI		893416107		28.7900	49,842.00	851,823.99	1,434,951.18
TRANSMONTAIGNE INC	0.000	TMG		893934109		6.6000	89,400.00	631,312.16	590,040.00
TREDEGAR CORPORATION	1.241	TG		894650100		12.8900	30,200.00	524,123.28	389,278.00
TREX COMPANY INC	0.000	TWP		89531P105		28.0500	1.00	46.66	28.05
TRIAD GTY INC	0.000	TGIC		895925105		43.9900	9,400.00	444,006.86	413,506.00
TRIARC COMPANIES, INC.-B	2.424	TRY.B		895927309		14.8500	16,300.00	202,851.09	242,055.00
TRICO BANCSHARES	2.052	TCBK		896095106		23.3900	12,811.00	226,616.69	299,649.29
TRIDENT MICROSYSTEMS INC	0.000	TRID		895919108		18.0000	53,400.00	737,373.00	961,200.00
TRINITY INDUSTRIES	0.635	TRN		896522109		44.0700	32,400.00	823,542.76	1,427,868.00
TRIPATH IMAGING INC	0.000	TPTH		896942109		6.0400	31,900.00	264,264.12	192,676.00
TRIQUENT SEMICONDUCTOR	0.000	TQNT		89674K103		4.4500	239,800.00	1,259,055.86	1,067,110.00
TRIUMPH GROUP INC	0.000	TGI		896818101		36.6100	26,200.00	944,592.24	959,182.00
TRIZETTO GROUP INC	0.000	TZIX		896882107		16.9900	64,200.00	676,533.62	1,090,758.00
TRONOX INC CL A	1.530	TRX		897051108		13.0700	15,300.00	183,753.00	199,971.00
TRUSTCO BANK CORP. NY	5.153	TRST		898349105		12.4200	79,300.00	839,578.12	984,906.00
TRUSTMARK CORP	3.057	TRMK		898402102		27.4700	49,800.00	1,329,590.34	1,368,006.00
TTM TECHNOLOGIES	0.000	TTMI		87305R109		9.4000	90,400.00	830,772.76	849,760.00
TUESDAY MORNING CORP	3.107	TUES		899035505		20.9200	27,200.00	810,581.13	569,024.00
TYLER TECHNOLOGIES I	0.000	TYL		902252105		8.7800	37,300.00	291,682.75	327,494.00
U S B HLDG INC	2.585	UBH		902910108		21.6600	12,238.00	244,822.35	265,075.08
U S PHYSICAL THERAPY	0.000	USPH		90337L108		18.4700	30,200.00	564,744.44	557,794.00
UAP HOLDING CORP	3.672	UAPH		903441103		20.4200	10,600.00	170,111.08	216,452.00
UBIQUITEL INC	0.000	UPCS		903474302		9.8900	31,000.00	169,126.55	306,590.00
UCBH HOLDINGS INC	0.559	UCBH		90262T308		17.8800	96,500.00	1,672,880.69	1,725,420.00
UICI	1.408	UCI		902737105		35.5100	45,800.00	851,485.66	1,626,358.00
UIL HOLDINGS CORPORATION	6.262	UIL		902748102		45.9900	15,400.00	649,820.56	708,246.00
ULTICOM INC.	0.000	ULCM		903844108		9.8100	13,600.00	177,040.86	133,416.00
ULTRALIFE BATTERIES INC	0.000	ULBI		903899102		12.0000	37,900.00	606,358.41	454,800.00
ULTRATECH INC	0.000	UTEK		904034105		16.4200	25,180.00	514,788.26	413,455.60
UMB FINL CORP	1.564	UMBF		902788108		63.9100	15,300.00	681,515.49	977,823.00
UMPQUA HLDGS CORP	1.682	UMPQ		904214103		28.5300	46,800.00	1,032,071.21	1,335,204.00
UNDER ARMOUR INC. CL A	0.000	UARM		904311107		38.3100	12,100.00	334,565.00	463,551.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
UNICA CORP		0.000	UNCA	904583101		12.0500	4,200.00	46,200.00	50,610.00
UNIFIRST CORP		0.482	UNF	904708104Q		31.1000	17,800.00	529,997.73	553,580.00
UNION BANKSHARES COR		1.856	UBSH	905399101		43.1000	9,262.00	351,204.46	399,192.20
UNION DRILLING INC		0.000	UDRL	90653P105		14.5300	9,300.00	135,594.00	135,129.00
UNISOURCE ENERGY CORP		2.435	UNS	909205106		31.2000	34,100.00	694,563.57	1,063,920.00
UNITED AUTO GROUP INC		1.256	UAG	909440109		38.2000	38,000.00	1,058,154.79	1,451,600.00
UNITED BANKSHARES INC.		3.064	UBSI	909907107		35.2400	39,600.00	1,290,556.12	1,395,504.00
UNITED CAPITAL CORP		0.000	AFP	909912107		24.6700	3,100.00	89,120.48	76,477.00
UNITED CMNTY BKS BLA		1.050	UCBI	90984P105		26.6600	33,333.00	839,348.10	888,657.78
UNITED CMNTY FINL CO		2.794	UCFC	909839102		11.8100	28,600.00	317,810.96	337,766.00
UNITED FINANCIAL BANCORP INC		0.000	UBNK	91030R103		11.5300	7,100.00	79,023.00	81,863.00
UNITED FIRE & CAS CO		1.187	UFCS	910331107		40.4300	24,882.00	540,791.17	1,005,979.26
UNITED NATURAL FOODS INC.		0.000	UNFI	911163103		26.4000	40,300.00	932,074.29	1,063,920.00
UNITED ONLINE INC		5.625	UNTD	911268100		14.2200	88,800.00	1,314,550.88	1,262,736.00
UNITED PANAM FINANCIAL CORP		0.000	UPFC	911301109		25.8700	5,300.00	110,442.68	137,111.00
UNITED RENTALS INCORPORATED		0.000	URI	911363109		23.3900	71,100.00	1,307,390.58	1,663,029.00
UNITED SECURITY BANCSHARES		2.984	USBI	911459105		26.8100	6,100.00	180,179.36	163,541.00
UNITED STATIONERS INC		0.000	USTR	913004107		48.5000	41,960.00	1,538,636.17	2,035,060.00
UNITED SURGICAL PARTNERS		0.000	USPI	913016309		32.1500	45,550.00	886,544.13	1,464,432.50
UNITED THERAPEUTICS CORP		0.000	UTHR	91307C102		69.1200	23,800.00	648,552.08	1,645,056.00
UNIVERSAL AMERN FINL		0.000	UHCO	913377107		15.0800	23,000.00	232,027.50	346,840.00
UNIVERSAL COMPRESSION HLDGS		0.000	UCO	913431102		41.1200	18,600.00	451,813.46	764,832.00
UNIVERSAL CORP-VA		3.966	UVV	913456109Q		43.3600	27,100.00	1,173,753.04	1,175,056.00
UNIVERSAL ELECTRONICS INC		0.000	UEIC	913483103		17.2300	14,300.00	219,929.17	246,389.00
UNIVERSAL FOREST PRODUCTS		0.199	UFPI	913543104		55.2500	21,800.00	709,144.70	1,204,450.00
UNIVERSAL TECHNICAL INSTITUTE		0.000	UTI	913915104		30.9400	22,500.00	776,777.72	696,150.00
UNIVERSAL TRUCKLOAD SERVICES I		0.000	UACL	91388P105		23.0000	5,900.00	111,711.13	135,700.00
UNIVEST CORP OF PENNSYLVANIA		3.131	UVSP	915271100		24.2700	12,100.00	315,620.19	293,667.00
UNIZAN FINANCIAL CORP		2.033	UNIZ	91528W101		26.5600	5,300.00	102,525.80	140,768.00
URS CORPORATION		0.000	URS	903236107		37.6100	43,100.00	1,314,369.59	1,620,991.00
USA MOBILITY INC		0.000	USMO	90341G103		27.7200	12,194.00	360,894.20	338,017.68
USA TRUCK INC		0.000	USAK	902925106		29.1300	5,500.00	132,196.62	160,215.00
USANA HEALTH SCIENCES INC		0.000	USNA	90328M107		38.3600	14,600.00	551,224.15	560,056.00
USEC INC.		4.602	USU	90333E108		11.9500	90,800.00	775,288.67	1,085,060.00
USI HOLDINGS CORP		0.000	USIH	90333H101		13.7700	13,700.00	193,284.46	188,649.00
UTSTARCOM, INC		0.000	UTSI	918076100		8.0600	106,000.00	794,491.20	854,360.00
VAIL RESORTS INC		0.000	MTN	91879Q109		33.0300	30,200.00	578,056.90	997,506.00
VALASSIS COMMUNICATIONS INC		0.000	VCI	918866104		29.0700	50,200.00	1,327,027.11	1,459,314.00
VALMONT INDUSTRIES		1.016	VMI	920253101		33.4600	18,100.00	524,048.05	605,626.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
VALUE LINE INC		2.896	VALU	920437100		34.5300	1,400.00	52,140.98	48,342.00
VALUECLICK, INC		0.000	VCLK	92046N102		18.1100	108,400.00	986,856.78	1,963,124.00
VALUEVISION MEDIA INC		0.000	VVTV	92047K107		12.6000	28,800.00	329,824.19	362,880.00
VARIAN INC.		0.000	VARI	922206107		39.7900	43,300.00	1,492,789.84	1,722,907.00
VARIAN SEMICONDUCTOR EQUIPMENT		0.000	VSEA	922207105		43.9300	46,100.00	1,384,924.07	2,025,173.00
VASCO DATA SECURITY INTL		0.000	VDSI	92230Y104		9.8600	21,000.00	188,764.92	207,060.00
VECTOR GROUP LTD		8.805	VGR	92240M108		18.1700	30,164.00	575,239.92	548,079.88
VEECO INSTRUMENTS INC		0.000	VECO	922417100		17.3300	27,800.00	472,432.26	481,774.00
VENTANA MED SYS INC		0.000	VMSI	92276H106		42.3500	32,900.00	617,429.90	1,393,315.00
VENTIV HEALTH INC.		0.000	VTIV	922793104		23.6200	28,200.00	504,111.56	666,084.00
VERIFONE HOLDINGS INC		0.000	PAY	92342Y109		25.3000	4,500.00	91,195.50	113,850.00
VERINT SYS INC		0.000	VRNT	92343X100		34.4700	13,800.00	465,913.54	475,686.00
VERITAS DGC INC.		0.000	VTX	92343P107		35.4900	45,700.00	664,159.67	1,621,893.00
VERTEX PHARMAREUTICALS INC		0.000	VRTX	92532F100		27.6700	77,695.00	1,301,085.87	2,149,820.65
VERTUE INC		0.000	VTRU	92534N101		35.3300	8,100.00	240,069.17	286,173.00
VIAD CORP		0.545	VVI	92552R406		29.3300	23,500.00	658,655.21	689,255.00
VIASAT INC.		0.000	VSAT	92552V100		26.7300	22,693.00	565,019.94	606,583.89
VIASYS HEALTHCARE INC		0.000	VAS	92553Q209		25.7000	45,700.00	898,295.16	1,174,490.00
VICOR CORP		0.759	VICR	925815102		15.8100	42,942.00	611,744.13	678,913.02
VIGNETTE CORPORATION		0.000	VIGN	926734401		16.3100	48,420.00	871,654.28	789,730.20
VIIISAGE TECHNOLOGY INC		0.000	VISGD	92675K205		17.6100	13,720.00	142,220.91	241,609.20
VIRGINIA COMMERCE BANCORP		0.000	VCBI	92778Q109		29.0900	9,700.00	239,676.74	282,173.00
VIRGINIA FINL CORP		2.442	VFGI	927810101		36.0300	7,627.00	256,919.86	274,800.81
VISTACARE INC-CL A		0.000	VSTA	92839Y109		12.5000	11,600.00	280,629.13	145,000.00
VISTEON CORP		3.833	VC	92839U107		6.2600	88,700.00	917,680.42	555,262.00
VITAL IMAGES INC		0.000	VTAL	92846N104		26.1500	12,900.00	227,421.84	337,335.00
VITAL SIGNS INC		0.653	VITL	928469105		42.8200	13,098.00	460,698.71	560,856.36
VITESSE SEMICONDUCTOR CORP		0.000	VTSS	928497106		1.9200	800.00	3,194.70	1,536.00
VNUS MEDICAL TECHNOLOGIES		0.000	VNUS	928566108		8.3800	5,500.00	65,795.37	46,090.00
VOLCOM INC		0.000	VLCM	92864N101		34.0100	5,000.00	140,150.00	170,050.00
VOLT INFO. SCIENCES INC.		0.000	VOL	928703107		19.0200	8,500.00	208,440.89	161,670.00
W HLDG CO INC		2.308	WHI	929251106		8.2300	148,800.00	1,455,044.28	1,224,624.00
W-H ENERGY SERVICES INC		0.000	WHQ	92925E108		33.0800	29,500.00	513,801.15	975,860.00
W&T OFFSHORE INC		0.408	WTI	92922P106		29.4000	25,100.00	559,330.10	737,940.00
WABASH NATIONAL CORP		0.944	WNC	929566107		19.0500	32,900.00	672,097.53	626,745.00
WABTEC		0.148	WAB	929740108		26.9000	49,400.00	942,441.19	1,328,860.00
WADDELL & REED FINANCIAL-CL A		2.861	WDR	930059100		20.9700	57,400.00	1,048,301.14	1,203,678.00
WALTER INDS INC		0.321	WLT	93317Q105		49.7200	36,800.00	1,247,847.06	1,829,696.00
WARNACO GROUP INC/THE		0.000	WRNC	934390402		26.7200	48,900.00	774,298.06	1,306,608.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
WASHINGTON GROUP INTERNATIONAL		0.000	WGII	938862208		52.9700	27,408.00	848,352.29	1,451,801.76
WASHINGTON TR BANCORP		2.750	WASH	940610108		26.1800	12,500.00	310,522.10	327,250.00
WASTE CONNECTIONS INC		0.000	WCN	941053100		34.4600	49,350.00	1,194,710.19	1,700,601.00
WASTE INDUSTRIES USA INC		2.484	WWIN	941057101		12.8800	6,200.00	86,671.78	79,856.00
WASTE SERVICES INC		0.000	WSII	941075103		3.3300	67,300.00	270,963.26	224,109.00
WATER PIK TECHNOLOGIES INC		0.000	PIK	94113U100		21.4700	30,400.00	524,405.83	652,688.00
WATSCO INC.		1.337	WSO	942622200		59.8100	22,600.00	434,168.63	1,351,706.00
WATSON WYATT WORLDWIDE		1.075	WW	942712100		27.9000	41,600.00	988,596.06	1,160,640.00
WATTS WATER TECHNOLOGIES INC.		1.056	WTS	942749102Q		30.2900	26,400.00	565,267.18	799,656.00
WAUSAU-MOSINEE PAPER CORP.		2.869	WPP	943315101		11.8500	8,400.00	111,404.37	99,540.00
WAUWATOSA HOLDINGS INC		0.000	WAUW	94348P108		11.4400	11,200.00	131,264.00	128,128.00
WCI COMMUNITIES INC		0.000	WCI	92923C104		26.8500	49,200.00	1,156,332.48	1,321,020.00
WD-40 CO		3.351	WDFC	929236107		26.2600	17,500.00	499,590.06	459,550.00
WEBEX COMMUNICATIONS INC		0.000	WEBX	94767L109		21.6300	34,900.00	712,161.83	754,887.00
WEBMD HEALTH CORP CL A		0.000	WBMD	94770V102		29.0500	7,400.00	233,544.00	214,970.00
WEBMETHODS		0.000	WEBM	94768C108		7.7100	103,900.00	691,280.55	801,069.00
WEBSense INC		0.000	WBSN	947684106		65.6400	25,211.00	629,229.44	1,654,850.04
WEBSIDESTORY INC		0.000	WSSI	947685103		18.1300	7,900.00	95,394.43	143,227.00
WEIS MKTS INC		2.602	WMK	948849104		43.0400	15,000.00	531,507.89	645,600.00
WELLCARE HEALTH PLANS INC		0.000	WCG	94946T106		40.8500	19,700.00	631,621.43	804,745.00
WERNER ENTERPRISES INC		0.812	WERN	950755108		19.7000	53,900.00	772,184.59	1,061,830.00
WESBANCO INC		3.419	WSBC	950810101		30.4100	23,900.00	653,945.27	726,799.00
WESCO INTL INC		0.000	WCC	95082P105		42.7300	33,800.00	851,919.78	1,444,274.00
WEST BANCORPORATION		3.422	WTBA	95123P106		18.7000	17,540.00	288,414.74	327,998.00
WEST COAST BANCORP O		1.587	WCBO	952145100		26.4500	15,600.00	329,447.84	412,620.00
WEST MARINE INC		0.000	WMAR	954235107		13.9800	14,300.00	403,477.47	199,914.00
WEST PHARMACEUTICAL SERVICES		1.917	WST	955306105		25.0300	32,800.00	612,543.90	820,984.00
WESTAMERICA BANCORPORATION		2.411	WABC	957090103		53.0700	34,600.00	1,786,616.80	1,836,222.00
WESTELL TECHNOLOGIES INC-A		0.000	WSTL	957541105		4.5000	142,725.00	883,889.25	642,262.50
WESTERN ALLIANCE BANCORP		0.000	WAL	957638109		29.8700	4,100.00	115,292.00	122,467.00
WESTERN SIERRA BANCORP		0.000	WSBA	959522103		36.3900	7,000.00	260,523.49	254,730.00
WESTFIELD FINANCIAL		2.499	WFD	96008D101		24.0100	3,800.00	95,237.95	91,238.00
WESTLAKE CHEMICAL CORP.		0.381	WLK	960413102		28.8100	26,700.00	638,957.73	769,227.00
WEYCO GROUP INC		1.466	WEYS	962149100		19.1000	6,200.00	104,999.19	118,420.00
WGL HOLDINGS, INC.		4.424	WGL	92924F106		30.0600	60,200.00	1,549,003.19	1,809,612.00
WHEELING-PITTSBURGH CORP		0.000	WPSC	963142302		9.0200	9,300.00	152,920.23	83,886.00
WHITING PETROLEUM CORP		0.000	WLL	966387102		40.0000	38,000.00	1,233,649.74	1,520,000.00
WILLIAMS SCOTSMAN INTL		0.000	WLSC	96950G102		17.3100	13,600.00	219,232.00	235,416.00
WILSHIRE BANCORP INC		0.930	WIBC	97186T108		17.1900	16,200.00	247,287.24	278,478.00

Monthly Market Portfolio

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

Group - COMMON STOCK										
Portfolio - QN2 QUANTITATIVE 2000 (Q										
Instrument - COM COMMON STOCK										
WILSONS THE LEATHER		0.000		WLSN	972463103		3.6300	19,900.00	123,161.37	72,237.00
WIND RIVER SYSTEMS		0.000		WIND	973149107		14.7700	69,800.00	566,612.10	1,030,946.00
WINNEBAGO INDUSTRIES		1.081		WGO	974637100		33.2800	35,200.00	847,951.02	1,171,456.00
WINTRUST FINANCIAL CORP		0.437		WTFC	97650W108		54.9000	16,000.00	628,624.60	878,400.00
WITNESS SYS INC		0.000		WITS	977424100		19.6700	25,500.00	520,264.08	501,585.00
WMS INDUSTRIES INC		0.000		WMS	929297109		25.0900	6,300.00	137,056.71	158,067.00
WOLVERINE WORLD WIDE		1.157		WWW	978097103		22.4600	61,175.00	907,847.12	1,373,990.50
WOODWARD GOVERNOR CO.		1.395		WGOV	980745103		86.0100	10,400.00	731,418.74	894,504.00
WORLD ACCEP CORP DEL		0.000		WRLD	981419104		28.5000	20,113.00	383,281.63	573,220.50
WORLD AIR HOLDINGS INC		0.000		WLDAE	98142V104		9.6200	56,300.00	632,584.05	541,606.00
WORLD FUEL SVCS CORP		0.444		INT	981475106		33.7200	37,500.00	898,317.44	1,264,500.00
WORLD WRESTLING ENTM		6.539		WWE	98156Q108		14.6800	21,600.00	238,629.79	317,088.00
WORLDSPACE INC-CLASS A		0.000		WRSP	981579105		14.5100	10,500.00	148,155.00	152,355.00
WORTHINGTON INDS		3.539		WOR	981811102Q		19.2100	89,400.00	1,525,620.24	1,717,374.00
WPT ENTERPRISES INC		0.000		WPTE	98211W108		5.9400	5,100.00	45,748.37	30,294.00
WRIGHT EXPRESS CORP		0.000		WXS	98233Q105		22.0000	21,700.00	380,129.75	477,400.00
WRIGHT MEDICAL GROUP INC		0.000		WMGI	98235T107		20.4000	30,600.00	821,523.75	624,240.00
WSFS FINL CORP		0.457		WSFS	929328102		61.2500	11,300.00	586,086.58	692,125.00
X-RITE INC		1.000		XRIT	983857103		10.0000	22,300.00	285,354.99	223,000.00
XENOPORT INC		0.000		XNPT	98411C100		17.9800	4,400.00	72,688.00	79,112.00
YANKEE CANDLE CO		0.976		YCC	984757104		25.6000	47,800.00	1,302,381.43	1,223,680.00
YARDVILLE NATL BANCO		1.327		YANB	985021104		34.6500	9,000.00	225,566.04	311,850.00
YOUNG INNOVATIONS IN		0.469		YDNT	987520103		34.0800	13,800.00	478,422.66	470,304.00
ZALE CORP.		0.000		ZLC	988858106		25.1500	53,194.00	1,350,213.89	1,337,829.10
ZENITH NATIONAL INSURANCE CP		2.168		ZNT	989390109		46.1200	33,250.00	957,050.20	1,533,490.00
ZHONE TECHNOLOGIES INC		0.000		ZHNE	98950P108		2.1200	96,800.00	249,420.38	205,216.00
ZOLL MEDICAL CORP		0.000		ZOLL	989922109		25.1900	10,100.00	334,462.85	254,419.00
ZORAN CORP		0.000		ZRAN	98975F101		16.2100	69,086.00	1,172,250.17	1,119,884.06
ZUMIEZ INC		0.000		ZUMZ	989817101		43.2200	12,100.00	395,993.68	522,962.00
ZYMOGENETICS INC		0.000		ZGEN	98985T109		17.0100	4,710.00	70,214.48	80,117.10
Instrument Total	1,668							61,198,153.25	980,502,883.32	1,186,614,971.59

Instrument -REIT REAL ESTATE INVESTMENT TRUST										
ACADIA RLTY TR		3.690		AKR	004239109		20.0500	29,300.00	417,417.12	587,465.00
AFFORDABLE RESIDENTIAL COMMUNI		7.869		ARC	008273104		9.5300	22,900.00	231,094.62	218,237.00
AGREE REALTY CORP		6.782		ADC	008492100		28.9000	8,100.00	245,007.99	234,090.00
ALEXANDERS INC		0.000		ALX	014752109		245.5000	1,700.00	271,375.03	417,350.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - REIT REAL ESTATE INVESTMENT TRUST									
ALEXANDRIA REAL ESTATE		3.478	ARE	015271109		80.5000	23,600.00	1,305,117.61	1,899,800.00
AMERICAN CAMPUS COMMUNITIES IN		5.443	ACC	024835100		24.8000	14,600.00	323,989.78	362,080.00
AMLI RESIDENTIAL PROP		5.046	AML	001735109		38.0500	13,000.00	377,900.22	494,650.00
ARBOR REALTY TRUST INC		10.802	ABR	038923108		25.9200	25,000.00	617,021.82	648,000.00
BIOMED REALTY TRUST		4.426	BMR	09063H107		24.4000	44,000.00	958,522.10	1,073,600.00
BOYKIN LODGING CO		5.892	BOY	103430104		12.2200	44,900.00	592,033.14	548,678.00
BRANDYWINE REALTY		0.286	BDN	105368203		27.9100	56,400.00	1,540,092.49	1,574,124.00
CAPITAL TRUST-CL A		8.196	CT	14052H506		29.2800	21,200.00	603,044.36	620,736.00
CEDAR SHOPPING CENTERS INC		6.396	CDR	150602209		14.0700	22,500.00	321,545.06	316,575.00
CENTRACORE PROPERTIES TRUST		6.698	CPV	15235H107		26.8700	21,200.00	608,367.10	569,644.00
COLONIAL PROPERTIES		6.431	CLP	195872106		41.9800	47,124.00	1,852,593.99	1,978,265.52
COLUMBIA EQUITY TRUST INC		3.467	COE	197627102		16.1500	12,200.00	178,364.00	197,030.00
COMMERCIAL NET LEASE RE		6.381	NNN	202218103		20.3700	55,000.00	1,012,937.04	1,120,350.00
CORPORATE OFFICE PROPERTY		3.151	OFC	22002T108		35.5400	32,600.00	728,978.08	1,158,604.00
COUSINS PROPERTIES INC		5.229	CUZ	222795106		28.3000	52,600.00	1,642,549.03	1,488,580.00
DEERFIELD TRIARC CAPITAL CORP		10.219	DFR	244572301		13.7000	26,400.00	366,432.00	361,680.00
DIAMONDROCK HOSPITALITY		5.769	DRH	252784301		11.9600	46,400.00	552,141.52	554,944.00
DIGITAL REALTY TRUST INC		4.684	DLR	253868103		22.6300	29,900.00	540,212.04	676,637.00
EASTGROUP PROPERTY INC		3.281	EGP	277276101		45.1600	23,200.00	773,833.04	1,047,712.00
EDUCATION REALTY TRUST INC		9.309	EDR	28140H104		12.8900	19,200.00	321,733.47	247,488.00
ENTERTAINMENT PPTYS		6.135	EPR	29380T105		40.7500	27,000.00	962,857.05	1,100,250.00
EQUITY INNS INC		5.018	ENN	294703103		13.5500	56,900.00	571,279.75	770,995.00
EQUITY LIFESTYLE PROPERTIES IN		0.224	ELS	29472R108		44.5000	9,700.00	347,289.80	431,650.00
EQUITY ONE INC		5.190	EQY	294752100		23.1200	39,000.00	754,818.66	901,680.00
EXTRA SPACE STORAGE INC		5.909	EXR	30225T102		15.4000	39,500.00	568,411.77	608,300.00
FELCOR LODGING TRUST		3.486	FCH	31430F101		17.2100	52,900.00	559,386.86	910,409.00
FIELDSTONE INVESTMENT CORP		17.537	FICC	31659U300		11.8600	80,700.00	1,180,150.29	957,102.00
FIRST INDUSTRIAL RE		1.337	FR	32054K103		38.5000	34,200.00	1,100,593.99	1,316,700.00
FIRST POTOMAC REALTY TRUST		1.804	FPO	33610F109		26.6000	3,300.00	83,688.00	87,780.00
GETTY RLTY CORP		6.770	GTY	374297109		26.2900	28,100.00	719,332.37	738,749.00
GLENBOROUGH REALTY		7.734	GLB	37803P105		18.1000	29,900.00	587,087.45	541,190.00
GLIMCHER REALTY TRUST		2.158	GRT	379302102Q		24.3200	20,100.00	463,148.76	488,832.00
GMH COMMUNITIES TRUST		5.867	GCT	36188G102		15.5100	41,800.00	596,995.91	648,318.00
GOVERNMENT PROPERTIES TRUST IN		6.430	GPT	38374W107		9.3300	21,800.00	211,919.93	203,394.00
HERITAGE PROPERTY INV TRUST		6.287	HTG	42725M107		33.4000	29,000.00	843,935.47	968,600.00
HIGHWOODS PROP INC.		2.309	HIW	431284108Q		28.4500	56,700.00	1,347,156.77	1,613,115.00
HOME PROPERTIES OF NY INC.		2.696	HME	437306103		40.8000	22,000.00	829,338.75	897,600.00
HOME Banc CORP		14.973	HMB	43738R109		7.4800	59,500.00	556,070.91	445,060.00
IMPAC MTG HLDGS INC		8.501	IMH	45254P102		9.4100	106,400.00	1,968,326.24	1,001,224.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - REIT REAL ESTATE INVESTMENT TRUST									
INLAND REAL ESTATE CORP		6.490	IRC	457461200		14.7900	70,900.00	1,131,393.84	1,048,611.00
INNKEEPERS USA TRUST		3.750	KPA	4576J0104		16.0000	45,100.00	538,859.39	721,600.00
INVESTORS REAL ESTAT		7.085	IRETS	461730103		9.2300	39,200.00	378,772.12	361,816.00
JER INVESTORS TRUST INC		7.787	JRT	46614H301		16.9500	12,900.00	233,232.00	218,655.00
KILROY RE CORP		3.295	KRC	49427F108		61.9000	30,500.00	866,871.90	1,887,950.00
KITE REALTY GROUP TRUST		4.848	KRG	49803T102		15.4700	7,500.00	110,618.25	116,025.00
LASALLE HOTEL PROPERTIES		3.268	LHO	517942108		36.7200	34,300.00	861,897.40	1,259,496.00
LEXINGTON CORP PPTYS		5.028	LXP	529043101		21.3000	51,200.00	997,811.29	1,090,560.00
MAGUIRE PROPERTIES INC		5.178	MPG	559775101		30.9000	21,800.00	542,263.64	673,620.00
MEDICAL PROPERTIES TRUST INC		7.362	MPW	58463J304		9.7800	11,300.00	110,966.00	110,514.00
MERISTAR HOSPITALITY CORP.		0.425	MXH	58984Y103		9.4000	129,200.00	967,041.26	1,214,480.00
MID-AMERICAN APARTMENT		4.907	MAA	59522J103		48.5000	19,900.00	798,318.07	965,150.00
NATIONAL HEALTH REAL		7.162	NHR	635905102		18.5700	7,700.00	148,185.00	142,989.00
NATIONWIDE HEALTH PP		6.915	NHP	638620104		21.4000	70,800.00	1,320,621.55	1,515,120.00
NEWCASTLE INVESTMENT CORP		10.060	NCT	65105M108		24.8500	57,900.00	1,555,412.51	1,438,815.00
NOVASTAR FINL INC		19.921	NFI	669947400		28.1100	38,000.00	1,531,315.98	1,068,180.00
OMEGA HEALTHCARE INV		7.307	OHI	681936100		12.5900	54,000.00	571,482.81	679,860.00
PARKWAY PROPERTYS INC		5.291	PKY	70159Q104		40.1400	13,000.00	592,332.87	521,820.00
PENNSYLVANIA RI		5.629	PEI	709102107		37.3600	36,528.00	1,243,394.61	1,364,686.08
POST PROPERTIES, INC.		4.505	PPS	737464107Q		39.9500	42,200.00	1,224,955.98	1,685,890.00
PRENTISS PROPERTIES TRUST		0.245	PP	740706106		40.6800	47,600.00	1,625,257.99	1,936,368.00
PS BUSINESS PARKS INC/CA		2.357	PSB	69360J107		49.2000	17,400.00	673,147.66	856,080.00
RAIT INVT TR		9.413	RAS	749227104		25.9200	40,900.00	1,104,105.55	1,060,128.00
RAMCO-GERSHENSON PPT		3.591	RPT	751452202		26.6500	15,300.00	452,972.17	407,745.00
REDWOOD TR INC		5.206	RWT	758075402		41.2600	27,500.00	1,408,575.61	1,134,650.00
SAUL CENTERS INC		4.653	BFS	804395101		36.1000	11,500.00	389,594.34	415,150.00
SAXON CAPITAL INC		17.652	SAX	80556T106		11.3300	82,100.00	1,346,379.57	930,193.00
SIZELER PPTY INVS IN		3.112	SIZ	830137105		12.8500	19,400.00	253,438.21	249,290.00
SOVRAN SELF STORAGE		5.237	SSS	84610H108		46.9700	17,100.00	589,017.21	803,187.00
SPIRIT FINANCE CORP		7.400	SFC	848568309		11.3500	71,400.00	795,109.56	810,390.00
STRATEGIC HOTEL CAPITAL INC		4.276	SLH	86272T106		20.5800	43,600.00	795,445.82	897,288.00
SUN COMMUNITIES INC		8.025	SUI	866674104		31.4000	3,100.00	119,795.55	97,340.00
SUNSTONE HOTEL INVESTORS INC		4.516	SHO	867892101		26.5700	43,200.00	916,929.91	1,147,824.00
TANGER FACTORY OUTLET		4.488	SKT	875465106		28.7400	16,100.00	373,711.02	462,714.00
TARRAGON CORP		0.000	TARR	876287103		20.6200	29,443.00	452,860.23	607,114.66
TAUBMAN CENTERS INC		2.204	TCO	876664103Q		34.7500	39,500.00	822,809.14	1,372,625.00
TOWN & COUNTRY TRUST		2.863	TCT	892081100		33.8100	2,900.00	75,269.18	98,049.00
TRUSTREET PROPERTIES INC		9.028	TSY	898404108		14.6200	33,100.00	523,529.49	483,922.00
U-STORE-IT TRUST		5.510	YSI	91274F104		21.0500	57,700.00	1,165,275.56	1,214,585.00

Monthly Market Portfolio

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

				Group	-	COMMON STOCK				
				Portfolio	-	QN2	QUANTITATIVE 2000 (Q			
				Instrument	-	REIT	REAL ESTATE INVESTMENT TRUST			
UNIVERSAL HEALTH RLT		7.147	UHT	91359E105			31.3400	12,400.00	397,574.01	388,616.00
URSTADT BIDDLE PPTYS		5.552	UBA	917286205			16.2100	22,200.00	348,678.91	359,862.00
WASHINGTON RE INV		4.290	WRE	939653101			30.3500	29,800.00	868,397.14	904,430.00
WINSTON HOTELS INC		6.060	WXH	97563A102			9.9000	23,400.00	250,601.89	231,660.00
Instrument Total	86							2,952,095.00	62,108,313.57	67,982,315.26
Portfolio Total	1,754							64,150,248.25	1,042,611,196.89	1,254,597,286.85

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - ITR INTERNAL 1000 TRANSI									
Instrument - COM COMMON STOCK									
3COM CORP.		0.000	COMS	885535104		3.6000	111,500.00	428,986.15	401,400.00
3M COMPANY		2.167	MMM	88579Y101Q		77.5000	59,867.00	4,107,802.58	4,639,692.51
ABERCROMBIE & FITCH CO		1.073	ANF	002896207		65.1800	17,100.00	1,039,774.90	1,114,578.00
ABGENIX INC		0.000	ABGX	00339B107		21.5100	3,600.00	36,909.72	77,436.00
ACCENTURE LTD - CL A		1.039	ACN	GL150G111		28.8700	95,662.00	2,355,457.85	2,761,761.94
ACE LTD		1.684	ACE	G0070K103		53.4400	32,948.00	1,342,467.61	1,760,741.12
ADOBE SYSTEMS INC.		0.067	ADBE	00724F101Q		36.9600	64,646.00	1,490,010.66	2,389,316.16
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		30.6000	300.00	6,419.83	9,180.00
AEROPOSTALE INC		0.000	ARO	007865108		26.3000	6,503.00	189,837.26	171,028.90
AETNA INC.		0.042	AET	00817Y108		94.3100	36,146.00	1,382,091.64	3,408,929.26
AGCO CORP.		0.000	AG	001084102		16.5700	8,968.00	185,436.59	148,599.76
AGERE SYSTEMS INC		0.000	AGR	00845V308		12.9000	12,000.00	160,218.00	154,800.00
AK STEEL HOLDING CORP		3.144	AKS	001547108		7.9500	19,200.00	132,550.40	152,640.00
ALCON INC		0.760	ACL	H01301102		129.6000	12,231.00	1,379,407.25	1,585,137.61
ALLEGHENY TECHNOLOGIES INC		1.108	ATI	01741R102		36.0800	14,100.00	419,108.05	508,728.00
ALLERGAN PHARMACEUTICALS INC.		0.370	AGN	018490102Q		107.9600	7,596.00	565,798.62	820,064.16
ALLETE, INC.		2.863	ALE	018522300		44.0000	800.00	36,970.19	35,200.00
ALLIANT ENERGY CORPORATION		4.101	LNT	018802108		28.0400	22,213.00	598,689.63	622,852.52
ALLSTATE CORP		2.367	ALL	020002101Q		54.0700	83,622.00	4,687,238.69	4,521,441.53
ALTRIA GROUP INC		4.282	MO	02209S103Q		74.7200	7,874.00	533,448.39	588,345.29
AMAZON COM INC		0.000	AMZN	023135106		47.1500	28,284.00	1,119,515.83	1,333,590.60
AMERICAN EAGLE OUTFITTERS		1.305	AEOS	02553E106		22.9800	78,390.00	1,994,327.19	1,801,402.22
AMERICAN EXPRESS CO.		0.932	AXP	025816109Q		51.4600	111,900.00	5,374,635.52	5,758,374.00
AMERICAN INTL GROUP		0.879	AIG	026874107Q		68.2300	3,097.00	190,196.03	211,308.30
AMERICAN MEDICAL SYS HLDINGS		0.000	AMMD	02744M108		17.8300	2,886.00	54,545.54	51,457.38
AMERISTAR CASINOS IN		1.378	ASCA	03070Q101		22.7000	9,446.00	232,034.38	214,424.20
AMERITRADE HLDG CORP		0.000	AMTD	03074K100		24.0000	37,100.00	750,227.61	890,400.00
AMGEN INC		0.000	AMGN	031162100		78.8600	77,533.00	5,491,879.53	6,114,252.39
AMKOR TECHNOLOGY INC		0.000	AMKR	031652100		5.6000	14,456.00	253,957.99	80,953.60
ANADARKO PETROLEUM CORP		0.759	APC	032511107Q		94.7500	26,415.00	1,366,946.46	2,502,821.25
ANHEUSER-BUSCH		2.514	BUD	035229103Q		42.9600	54,286.00	2,548,818.01	2,332,126.56
ANNALY MORTGAGE MANAGEMENT		3.656	NLY	035710409		10.9400	13,653.00	228,847.60	149,363.82
APOLLO GROUP INC		0.000	APOL	037604105		60.4600	2,120.00	148,485.38	128,175.19
APPLE COMPUTER INC.		0.000	AAPL	037833100		71.8900	76,178.00	2,641,605.57	5,476,436.42
APPLEBEES INT'L INC.		0.885	APPB	037899101		22.5900	2,399.00	61,041.40	54,193.41
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109		2.5700	84,100.00	237,705.15	216,137.00
AQUANTIVE INC		0.000	AQNT	03839G105		25.2400	8,800.00	217,896.80	222,112.00
AQUILA INC		19.444	ILA	03840P102		3.6000	21,300.00	75,930.24	76,680.00
ARBITRON INC		1.053	ARB	03875Q108		37.9800	9,860.00	427,700.40	374,482.80

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - ITR INTERNAL 1000 TRANSI									
Instrument - COM COMMON STOCK									
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ARCHER DANIELS MIDLAND CO	1.378	ADM	039483102Q	24.6600	147,374.00	3,121,330.74	3,634,242.84		
AT&T INC	5.430	T	00206R102Q	24.4900	188,417.00	4,923,876.33	4,614,332.33		
ATMEL CORP	0.000	ATML	049513104	3.0900	86,900.00	210,304.40	268,521.00		
AUTODESK INC.	0.139	ADSK	052769106Q	42.9500	67,680.00	1,796,429.62	2,906,855.99		
AUTOLIV, INC	2.818	ALV	052800109	45.4200	29,537.00	1,009,804.03	1,341,570.55		
AUTOMATIC DATA PROC.	1.612	ADP	053015103Q	45.8900	99,100.00	4,139,468.71	4,547,699.00		
AXIS CAPITAL HOLDINGS LIMITED	1.918	AXS	G0692U109	31.2800	20,987.00	583,994.77	656,473.36		
BAKER HUGHES CORP	0.855	BHI	057224107Q	60.7800	7,233.00	269,999.36	439,621.74		
BANK OF AMERICA CORP.	4.333	BAC	060505104Q	46.1500	456,724.00	17,178,569.72	21,077,812.60		
BARD C. R. INC.	0.788	BCR	067383109Q	65.9200	32,700.00	1,773,232.84	2,155,584.00		
BARR PHARMACEUTICALS INC.	0.000	BRL	068306109	62.2900	23,687.00	1,085,341.01	1,475,463.23		
BECTON DICKINSON & COMPANY	1.431	BDX	075887109Q	60.0800	112,328.00	5,354,392.30	6,748,666.24		
BELLSOUTH	4.280	BLS	079860102Q	27.1000	99,600.00	2,661,732.49	2,699,160.00		
BERKLEY (WR) CORP	0.420	BER	084423102	47.6200	20,550.00	468,905.67	978,591.00		
BIO RAD LABS INC	0.000	BIO	090572207	65.4400	4,400.00	232,672.00	287,936.00		
BJ'S WHOLESALE CLUB INC.	0.000	BJ	05548J106	29.5600	3,209.00	92,021.35	94,858.04		
BLACK & DECKER	1.287	BDK	091797100Q	86.9600	9,542.00	556,618.94	829,772.32		
BLACKROCK INC	1.106	BLK	09247X101	108.4800	2,200.00	239,314.25	238,656.00		
BLYTH INC.	2.195	BTH	09643P108	20.9500	7,133.00	211,914.19	149,436.35		
BOEING CO	1.708	BA	097023105Q	70.2400	99,358.00	4,357,664.20	6,978,905.92		
BORDERS GROUP INC	1.845	BGP	099709107	21.6700	2,188.00	55,320.15	47,413.96		
BOSTON SCIENTIFIC CORP.	0.000	BSX	101137107	24.4900	154,742.00	4,583,654.96	3,789,631.57		
BRINKER INTERNATIONAL INC	1.034	EAT	109641100	38.6600	44,530.00	1,656,355.74	1,721,529.80		
BRISTOL-MYERS SQUIBB	4.873	BMJ	110122108Q	22.9800	115,400.00	2,840,171.41	2,651,892.00		
BROCADE COMMUNICATIONS SYSTEM	0.000	BRCD	111621108	4.0700	60,800.00	210,680.48	247,456.00		
BRUNSWICK CORP	1.475	BC	117043109Q	40.6600	21,465.00	862,242.71	872,766.88		
BUNGE LIMITED	1.024	BG	G16962105	56.6100	27,617.00	1,533,985.76	1,563,398.37		
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	35.8900	22,985.00	811,205.13	824,931.66		
CARDINAL HEALTH INC.	0.349	CAH	14149Y108Q	68.7500	45,800.00	2,716,546.86	3,148,750.00		
CAREER EDUCATION CORP	0.000	CECO	141665109	33.7200	29,338.00	1,076,439.65	989,277.35		
CATALINA MARKETING CORP	1.183	POS	148867104	25.3500	2,539.00	63,651.11	64,363.65		
CB RICHARD ELLIS GROUP INC-A	0.000	CBG	12497T101	58.8500	20,780.00	1,025,064.81	1,222,903.00		
CBRL GROUP INC.	1.479	CBRL	12489V106Q	35.1500	15,442.00	641,631.54	542,786.30		
CBS CORP. CL. B	0.858	CBS	124857202	32.6000	100,436.00	3,840,089.08	3,274,213.60		
CDW CORP	0.746	CDWC	12512N105	57.5700	15,170.00	904,530.67	873,336.90		
CELANESE CORP-SERIES A	0.836	CE	150870103	19.1200	5,600.00	107,866.44	107,072.00		
CELGENE CORP	0.000	CELG	151020104	64.8000	32,145.00	922,363.45	2,082,996.00		
CENDANT CORP.	2.550	CD	151313103	17.2500	191,911.00	4,038,064.25	3,310,464.75		
CENTURYTEL, INC.	0.723	CTL	156700106	33.1600	10,052.00	342,815.64	333,324.32		

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - ITR INTERNAL 1000 TRANSI									
Instrument - COM COMMON STOCK									
CHECKFREE CORP		0.000	CKFR	162813109		45.9000	9,354.00	364,846.71	429,348.60
CHEVRONTTEXACO CORP		3.170	CVX	166764100Q		56.7700	156,618.00	8,591,593.11	8,891,203.85
CHOICE HOTELS INTL INC		1.245	CHH	169905106		41.7600	13,888.00	386,338.57	579,962.88
CIENA CORP.		0.000	CIEN	171779101		2.9700	10,900.00	27,961.44	32,373.00
CIGNA CORP.		0.089	CI	125509109Q		111.7000	36,079.00	1,817,213.27	4,030,024.30
CISCO SYSTEMS		0.000	CSCO	17275R102		17.1200	375,590.00	7,903,189.46	6,430,100.80
CIT GROUP INC		1.545	CIT	125581108		51.7800	17,907.00	735,444.76	927,224.46
CITIGROUP INC.		3.626	C	172967101Q		48.5300	351,520.00	14,579,030.09	17,059,265.60
CLOROX COMPANY		2.039	CLX	189054109Q		56.8900	47,792.00	2,709,826.18	2,718,886.88
CNA FINANCIAL CORP		0.000	CNA	126117100		32.7300	19,900.00	481,503.82	651,327.00
CNF TRANSPORTATION		0.715	CNF	12612W104Q		55.8900	22,800.00	1,086,291.41	1,274,292.00
COACH INC		0.000	COH	189754104		33.3400	207,492.00	1,426,869.82	6,917,783.28
COCA COLA CO.		2.778	KO	191216100Q		40.3100	23,928.00	1,021,392.66	964,537.68
COLGATE PALMOLIVE		2.114	CL	194162103Q		54.8500	81,214.00	4,074,651.86	4,454,587.90
COMCAST CORP - CL A		0.000	CMCSA	20030N101		25.9600	330,318.00	9,626,756.85	8,575,055.28
COMCAST CP CL A SPL		0.000	CMCSK	20030N200Q		25.6900	6,582.00	207,056.04	169,091.58
COMERICA INC.		3.876	CMA	200340107Q		56.7600	1,757.00	98,706.59	99,727.32
COMPUTER SCIENCES		0.000	CSC	205363104		50.6400	32,521.00	1,596,705.05	1,646,863.44
CONOCOPHILLIPS		2.131	COP	20825C104Q		58.1800	185,865.00	7,168,646.74	10,813,625.71
CONSTELLATION ENERGY GROUP INC		2.326	CEG	210371100Q		57.6000	24,872.00	958,048.95	1,432,627.20
CONTINENTAL AIRLINES INC - CLA		0.000	CAL	210795308		21.3000	38,300.00	526,889.41	815,790.00
CONVERGYS CORPORATION		0.000	CVG	212485106		15.8500	72,594.00	1,138,980.27	1,150,614.90
COSTCO WHOLESALE CORP.		0.929	COST	22160K105		49.4700	86,272.00	3,946,304.85	4,267,875.84
COUNTRYWIDE FINANCIAL CORP		1.754	CFC	222372104Q		34.1900	128,333.00	4,406,199.32	4,387,705.27
CVS CORP.		0.586	CVS	126650100Q		26.4200	104,900.00	3,160,033.65	2,771,458.00
D.R. HORTON INC.		1.119	DHI	23331A109		35.7300	136,502.00	2,160,931.80	4,877,216.46
DADE BEHRING HOLDINGS INC		0.293	DADE	23342J206		40.8900	38,800.00	1,407,146.94	1,586,532.00
DARDEN RESTAURANTS INC		1.028	DRI	237194105		38.8800	28,000.00	676,707.37	1,088,640.00
DELUXE CORP.		5.308	DLX	248019101Q		30.1400	17,858.00	765,482.90	538,240.12
DEVON ENERGY CORPORATION		0.479	DVN	25179M103		62.5400	45,243.00	2,261,892.62	2,829,497.22
DORAL FINANCIAL CORP.		3.018	DRL	25811P100		10.6000	19,213.00	620,001.06	203,657.80
DOW CHEMICAL CO		3.058	DOW	260543103Q		43.8200	123,155.00	5,674,067.30	5,396,652.09
DOWNEY FINANCIAL CORP.		0.584	DSL	261018105		68.3900	688.00	44,835.61	47,052.32
DRESS BARN INC.		0.000	DBRN	261570105		38.6100	21,800.00	763,782.02	841,698.00
DTE ENERGY COMPANY		4.769	DTE	233331107Q		43.1900	28,600.00	1,115,525.65	1,235,234.00
EARTHLINK INC		0.000	ELNK	270321102		11.1100	26,400.00	266,998.37	293,304.00
EASTMAN CHEMICAL CO.		3.411	EMN	277432100Q		51.5900	6,394.00	327,467.53	329,866.47
EATON VANCE CORP.		1.462	EV	278265103		27.3600	23,800.00	613,434.66	651,168.00
ECHOSTAR COMMUNICATIONS - A		0.000	DISH	278762109		27.1700	63,367.00	1,806,138.78	1,721,681.37

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - ITR INTERNAL 1000 TRANSI									
Instrument - COM COMMON STOCK									
EDUCATION MANAGEMENT COPR	0.000			EDMC	28139T101	33.5100	6,849.00	229,343.17	229,509.99
ELECTRONICS FOR IMAGING	0.000			EFII	286082102	26.6100	14,550.00	341,037.52	387,175.50
EMC CORP	0.000			EMC	268648102	13.6200	199,270.00	2,756,372.04	2,714,057.40
EMERSON ELECTRIC CO	2.382			EMR	291011104Q	74.7000	26,300.00	1,925,380.43	1,964,610.00
ENTERGY CORP.	3.146			ETR	29364G103Q	68.6500	22,930.00	1,139,040.12	1,574,144.50
EQUIFAX INC	0.420			EFX	294429105	38.0200	15,124.00	536,911.28	575,014.48
EVEREST RE GROUP LTD.	0.438			RE	G3223R108	100.3500	17,500.00	1,310,268.09	1,756,125.00
EXPRESS SCRIPTS	0.000			ESRX	302182100	83.8000	15,800.00	864,461.10	1,324,040.00
EXXON MOBIL CORPORATION	2.065			XOM	30231G102Q	56.1700	359,749.00	13,574,418.13	20,207,101.33
FED. NATL. MTG. ASSN.	2.130			FNM	313586109Q	48.8100	89,145.00	5,679,347.69	4,351,167.45
FISERV INC. WISCONSIN	0.000			FISV	337738108	43.2700	1,307.00	59,106.89	56,553.89
FLORIDA ROCK INDS	1.223			FRK	341140101S	49.0600	21,200.00	1,125,325.10	1,040,072.00
FLUOR CORP	0.828			FLR	343412102	77.2600	11,400.00	824,016.56	880,764.00
FOREST LABORATORIES INC.	0.000			FRX	345838106	40.6800	10,374.00	406,621.93	422,014.32
FORTUNE BRANDS INC.	1.845			FO	349631101Q	78.0200	32,600.00	1,930,429.90	2,543,452.00
FOUNDATION COAL HOLDINGS INC	0.526			FCL	35039W100	38.0000	21,670.00	755,009.32	823,460.00
FPL GROUP INC.	3.416			FPL	302571104Q	41.5600	5,700.00	244,320.89	236,892.00
FRANKLIN RESOURCES INC	0.510			BEN	354613101Q	94.0100	45,000.00	3,211,602.45	4,230,450.00
FREDDIE MAC	2.876			FRE	313400301Q	65.3500	41,910.00	2,773,036.43	2,738,818.50
GAMESTOP CORP-CL B	0.000			GME.B	36467W208	28.9000	4,110.00	86,567.73	118,779.00
GAP INC	1.020			GPS	364760108Q	17.6400	44,814.00	1,041,551.11	790,518.96
GENERAL ELECTRIC CO	2.853			GE	369604103Q	35.0500	557,997.00	17,316,360.09	19,557,794.85
GILEAD SCIENCES INC.	0.000			GILD	375558103	52.6300	63,948.00	2,574,135.23	3,365,583.24
GOODYEAR T & R	2.761			GT	382550101Q	17.3800	15,800.00	256,155.92	274,604.00
GOOGLE INC - CL A	0.000			GOOG	38259P508	414.8600	9,009.00	1,689,171.28	3,737,473.74
GRACO INC.	1.589			GGG	384109104	36.4800	23,169.00	848,050.07	845,205.12
GRAINGER W W INC	1.350			GWW	384802104Q	71.1000	10,510.00	616,746.39	747,261.00
GUESS INC	0.000			GES	401617105	35.6000	7,100.00	237,746.70	252,760.00
GUIDANT CORP.	0.617			GDT	401698105Q	64.7500	2,580.00	169,249.49	167,055.00
H & R BLOCK INC.	2.036			HRB	093671105Q	24.5500	65,383.00	1,652,844.77	1,605,152.65
HARMAN INTERNATIONAL	0.051			HAR	413086109	97.8500	34,372.00	2,690,188.77	3,363,300.20
HARRIS CORP.	0.744			HRS	413875105Q	43.0100	30,143.00	900,267.32	1,296,450.43
HARTE-HANKS INC.	0.757			HHS	416196103	26.3900	20,400.00	382,672.93	538,356.00
HCA INC	1.188			HCA	404119109	50.5000	49,894.00	2,450,540.98	2,519,647.00
HEALTH MGMT ASSOCIATES CL A	1.092			HMA	421933102	21.9600	5,691.00	122,297.13	124,974.34
HENRY (JACK) & ASSOCIATES	0.943			JKHY	426281101	19.0800	9,201.00	178,113.08	175,555.08
HERSHEY FOODS CORP.	1.773			HSY	427866108Q	55.2500	13,300.00	806,907.92	734,825.00
HILLENBRAND IND.	2.287			HB	431573104Q	49.4100	4,660.00	241,162.29	230,250.60
HOME DEPOT INC.	0.988			HD	437076102Q	40.4800	331,519.00	12,523,744.82	13,419,889.12

Monthly Market Portfolio

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Group - COMMON STOCK									
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HORMEL FOODS CORP		1.713	HRL	440452100		32.6800	9,881.00	309,197.39	322,911.08
HOUSTON EXPL CO		0.000	THX	442120101		52.8000	17,000.00	944,885.60	897,600.00
HUDSON CITY BANCORP INC		2.475	HCBK	443683107		12.1200	215,736.00	2,537,393.48	2,614,720.32
HUMANA INC.		0.000	HUM	444859102		54.3300	67,958.00	1,333,440.89	3,692,158.15
HUNT (JB) TRANSPRT SVCS INC		1.060	JBHT	445658107		22.6400	16,250.00	279,045.85	367,900.00
IMATION CORP		1.041	IMN	45245A107		46.0700	3,900.00	172,961.22	179,672.99
IMS HEALTH INC.		0.321	RX	449934108		24.9200	3,200.00	78,511.39	79,744.01
INDEPENDENCE COMMUNITY BANK		2.718	ICBC	453414104		39.7300	2,946.00	115,101.88	117,044.58
INDYMAC BANCORP INC		4.305	NDE	456607100		39.0200	16,552.00	608,989.98	645,859.06
INGERSOLL-RAND CO-A		1.411	IR	G4776G101Q		40.3700	2,616.00	94,226.37	105,607.92
INGRAM MICRO INC CL A		0.000	IM	457153104		19.9300	82,084.00	1,488,937.98	1,635,934.12
INTEL CORP.		1.282	INTC	458140100Q		24.9600	697,438.00	16,188,677.05	17,408,052.48
INTL BUS MACH CORP		0.973	IBM	459200101Q		82.2000	111,463.00	9,325,180.98	9,162,258.60
ITT INDUSTRIES INC		0.700	ITT	450911102	102.8200		8,300.00	529,489.40	853,406.00
JOHNSON & JOHNSON		2.196	JNJ	478160104Q		60.1000	395,683.00	20,941,580.09	23,780,548.30
JOY GLOBAL INC		1.125	JOYG	481165108		40.0000	22,243.00	560,102.15	889,720.00
JPMORGAN CHASE & CO.		3.426	JPM	46625H100Q		39.6900	65,341.00	2,218,003.97	2,593,384.30
KB HOME		1.376	KBH	48666K109Q		72.6600	31,927.00	2,397,884.37	2,319,815.82
KELLOGG CO.		2.568	K	487836108Q		43.2200	43,896.00	2,001,980.87	1,897,185.12
KIMBERLY-CLARK CORP		3.017	KMB	494368103Q		59.6500	24,068.00	1,527,976.55	1,435,656.19
LAFARGE NORTH AMERICA INC.		1.744	LAF	505862102		55.0200	15,838.00	894,415.00	871,406.76
LAM RESEARCH CORP		0.000	LRCX	512807108		35.6800	59,506.00	1,768,988.08	2,123,174.08
LENNAR CORPORATION		1.048	LEN	526057104		61.0200	25,000.00	1,553,095.62	1,525,500.00
LENNOX INTERNATIONAL INC.		1.560	LII	526107107		28.2000	8,800.00	251,108.59	248,160.02
LINCOLN NATIONAL CORP		2.866	LNC	534187109Q		53.0300	78,691.00	3,561,449.55	4,172,983.74
LOCKHEED MARTIN CORPORATION		1.885	LMT	539830109Q		63.6300	74,783.00	4,562,242.72	4,758,442.29
LOUISIANA PACIFIC		1.820	LPX	546347105Q		27.4700	27,452.00	699,615.80	754,106.44
LSI LOGIC CORP		0.000	LSI	502161102		8.0000	32,000.00	305,256.87	256,000.00
MARATHON OIL CORP		2.165	MRO	565849106Q		60.9700	76,724.00	3,442,580.36	4,677,862.28
MARRIOTT INT'L INC CL-A		0.627	MAR	571903202		66.9700	5,300.00	352,595.22	354,941.00
MASCO CORP.		2.649	MAS	574599106Q		30.1900	26,285.00	792,820.69	793,544.16
MBNA CORP		2.062	KRB	55262L100Q		27.1500	33,566.00	806,554.61	911,316.90
MCGRAW HILL INC		1.278	MHP	580645109Q		51.6300	53,100.00	2,320,441.99	2,741,553.00
MDC HOLDINGS INC		1.613	MDC	552676108		61.9800	27,134.00	2,056,476.61	1,681,765.32
MEADWESTVACO		3.282	MWV	583334107		28.0300	1,509.00	38,832.58	42,297.27
MEDAREX INC		0.000	MEDX	583916101		13.8500	17,000.00	169,285.79	235,450.00
MEDCO HEALTH SOLUTIONS INC		0.000	MHS	58405U102		55.8000	49,600.00	1,683,058.20	2,767,680.00
MEDIA GENERAL INC - CL A		1.656	MEG	584404107		50.7000	1,129.00	68,996.68	57,240.30
MEDTRONIC INC		0.668	MDT	585055106Q		57.5700	96,400.00	5,335,737.83	5,549,748.00

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MERITAGE HOMES CORP		0.000	MTH	59001A102		62.9200	4,500.00	326,132.10	283,140.00
MERRILL LYNCH & CO. INC.		1.181	MER	590188108Q		67.7300	104,250.00	5,564,965.32	7,060,852.51
METLIFE INC		1.061	MET	59156R108		49.0000	111,114.00	4,598,458.87	5,444,586.00
MICHAELS STORES		1.130	MIK	594087108		35.3700	1,751.00	42,250.60	61,932.87
MICROSOFT CORP.		1.376	MSFT	594918104		26.1500	498,125.00	14,130,227.78	13,025,968.76
MILLER (HERMAN) INC		1.028	MLHR	600544100		28.1900	11,600.00	361,049.47	327,004.00
MONEYGRAM INTERNATIONAL INC.		0.613	MGI	60935Y109		26.0800	1,800.00	45,982.26	46,944.00
MOODY'S CORPORATION		0.455	MCO	615369105		61.4200	12,600.00	516,281.50	773,892.00
MORGAN STANLEY DEAN WITTER & C		1.903	MS	617446448Q		56.7400	98,801.00	5,110,499.73	5,605,968.74
MOTOROLA INC		0.708	MOT	620076109Q		22.5900	368,149.00	5,830,196.67	8,316,485.91
NATIONAL CITY CORP		4.408	NCC	635405103Q		33.5700	3,730.00	120,178.66	125,216.11
NAVISTAR INTL. CORP.		0.000	NAV	63934E108		28.6200	25,398.00	815,758.36	726,890.76
NCR CORPORATION		0.000	NCR	62886E108		33.9400	35,601.00	1,095,204.27	1,208,297.94
NEWFIELD EXPLORATION COMPANY		0.000	NFX	651290108		50.0700	28,700.00	1,158,328.83	1,437,009.00
NORDSTROM INC		0.909	JWN	655664100Q		37.4000	42,508.00	1,253,691.28	1,589,799.20
NORTHROP GRUMMAN CORP.		1.730	NOC	666807102Q		60.1100	57,146.00	2,735,466.79	3,435,046.06
NSTAR CO.		4.041	NST	67019E107		28.7000	2,780.00	68,470.66	79,786.00
NVR INC		0.000	NVR	62944T105		702.0000	3,686.00	1,407,763.52	2,587,572.00
O'REILLY AUTOMOTIVE INC.		0.000	ORLY	686091109		32.0100	18,800.00	583,786.89	601,788.00
OCCIDENTAL PETROLEUM CORP.		1.802	OXY	674599105Q		79.8800	47,769.00	2,229,070.18	3,815,787.71
OLD REPUBLIC INT'L CORP.		2.071	ORI	680223104		26.2600	49,000.00	1,199,554.35	1,286,740.00
OMNICOM GROUP		1.174	OMC	681919106		85.1300	19,300.00	1,599,294.54	1,643,009.00
ONEOK INC.		4.205	OKE	682680103Q		26.6300	9,655.00	271,757.78	257,112.64
OSHKOSH TRUCK CORPORATION		0.605	OSK	688239201		44.5900	14,370.00	586,936.90	640,758.30
PACTIV CORPORATION		0.000	PTV	695257105		22.0000	15,170.00	300,138.74	333,740.00
PARAMETRIC TECHNOLOGY CORP		0.000	PMTC	699173100		6.1000	24,393.00	151,867.13	148,797.30
PARKER-HANNIFIN CORP.		1.394	PH	701094104Q		65.9600	1,356.00	83,659.12	89,441.76
PARTNERRE LTD		2.314	PRE	G6852T105		65.6700	4,813.00	305,568.59	316,069.71
PATTERSON-UTI ENERGY INC		0.485	PTEN	703481101		32.9500	28,492.00	768,658.43	938,811.40
PAYCHEX INC		1.678	PAYX	704326107		38.1200	63,800.00	2,089,986.14	2,432,056.00
PENN VA CORP		0.784	PVA	707882106		57.4000	700.00	41,387.01	40,180.00
PEOPLES BK BRIDGEPOR		2.833	PBCT	710198102		31.0600	9,800.00	281,750.84	304,388.00
PEPCO HOLDINGS INC.		4.470	POM	713291102		22.3700	23,068.00	442,764.36	516,031.16
PEPSI BOTTLING GROUP INC		1.118	PBG	713409100		28.6100	86,048.00	1,992,444.36	2,461,833.28
PEPSICO INC.		1.760	PEP	713448108Q		59.0800	126,938.00	7,099,480.97	7,499,497.04
PETCO ANIMAL SUPPLIES INC		0.000	PETC	716016209		21.9500	8,687.00	307,467.57	190,679.65
PHARMACEUTICAL PRODUCT DEVELOP		0.322	PPDI	717124101		61.9500	400.00	23,792.00	24,780.00
PHELPS DODGE CORP.		1.042	PD	717265102Q		143.8700	5,232.00	439,485.88	752,727.84
PHH CORP		0.000	PHH	693320202		28.0200	3,500.00	101,465.56	98,070.00

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PHILLIPS-VAN HEUSEN		0.463	PVH	718592108		32.4000	7,200.00	237,462.67	233,280.00
PINNACLE WEST CAPITAL CORP		4.836	PNW	723484101Q		41.3500	10,900.00	425,638.00	450,715.00
PMC-SIERRA INC		0.000	PMCS	69344F106		7.7100	31,398.00	245,862.04	242,078.58
PNC FINANCIAL SERVICES GROUP		3.234	PNC	693475105Q		61.8300	74,831.00	4,773,224.38	4,626,800.74
POLARIS INDUSTRIES INC.		2.231	PII	731068102		50.2000	10,286.00	629,301.49	516,357.20
POLYCOM INC.		0.000	PLCM	73172K104		15.3000	4,989.00	100,838.64	76,331.70
PROCTER & GAMBLE CO		1.935	PG	742718109Q		57.8800	27,879.00	971,500.07	1,613,636.52
PROTECTIVE LIFE CORP		1.782	PL	743674103		43.7700	20,335.00	637,601.49	890,062.96
PUGET ENERGY INC		4.897	PSD	745310102Q		20.4200	15,861.00	353,887.93	323,881.62
PULTE HOMES, INC.		0.406	PHM	745867101Q		39.3600	119,604.00	2,241,565.29	4,707,613.44
QLOGIC CORPORATION		0.000	QLGC	747277101		32.5100	42,516.00	1,476,413.11	1,382,195.16
QUALCOMM INC		0.835	QCOM	747525103		43.0800	211,429.00	8,723,965.32	9,108,361.32
QUEST DIAGNOSTICS INC		0.699	DGX	74834L100		51.4800	1,600.00	76,018.77	82,368.00
QUICKSILVER INC		0.000	ZQK	74838C106		13.8400	49,800.00	777,786.92	689,232.00
REALNETWORKS INC		0.000	RNWK	75605L104		7.7600	36,400.00	294,130.20	282,464.00
REGAL ENTERTAINMENT GROUP		6.309	RGC	758766109		19.0200	20,858.00	425,535.75	396,719.16
REINSURANCE GROUP AM		0.753	RGA	759351109		47.7600	11,746.00	533,428.19	560,988.96
RENAISSANCERE HOLDINGS LTD		1.813	RNR	G7496G103		44.1100	26,038.00	1,230,724.09	1,148,536.18
RENT-A-CENTER INC		0.000	RCII	76009N100		18.8600	16,278.00	448,208.82	307,003.08
REPUBLIC SERVICES INC		1.491	RSG	760759100		37.5500	52.00	1,616.16	1,952.60
RESPIRONICS INC		0.000	RESP	761230101		37.0700	16,073.00	569,351.55	595,826.11
ROCKWELL AUTOMATION INC		1.521	ROK	773903109Q		59.1600	35,093.00	2,101,575.35	2,076,101.88
ROCKWELL COLLINS		1.032	COL	774341101		46.4700	26,687.00	644,029.95	1,240,144.89
ROYAL CARIBBEAN CRUISES LTD		1.531	RCL	V7780T103		45.0600	59,573.00	2,581,626.80	2,684,359.36
RYDER SYS. INC.		1.560	R	783549108Q		41.0200	56,181.00	1,917,436.19	2,304,544.62
SANMINA-SCI CORP		0.000	SANM	800907107		4.2600	137,000.00	519,942.59	583,620.00
SCHERING-PLOUGH		1.055	SGP	806605101Q		20.8500	174,630.00	3,477,184.84	3,641,035.51
SCHWAB (CHARLES) CORP		0.681	SCHW	808513105		14.6700	20,400.00	264,997.56	299,268.00
SCIENTIFIC ATLANTA INC.		0.092	SFA	808655104Q		43.0700	13,464.00	331,565.58	579,894.48
SCP POOL CORPORATION		0.967	POOL	784028102		37.2200	9,056.00	265,260.10	337,064.32
SEAGATE TECHNOLOGY		1.600	STX	G7945J104		19.9900	33,902.00	579,435.42	677,700.97
SEMPRA ENERGY		2.587	SRE	816851109		44.8400	14,618.00	548,107.99	655,471.11
SIERRA HEALTH SERVICES		0.000	SIE	826322109		79.9600	11,867.00	864,615.23	948,885.32
SMITH INTERNATIONAL INC		0.646	SII	832110100		37.1100	35,800.00	1,169,517.09	1,328,538.00
SMITHFIELD FOODS INC		0.000	SFD	832248108		30.6000	46,458.00	1,298,379.53	1,421,614.80
SOLETRON CORP		0.000	SLR	834182107		3.6600	117,600.00	453,478.79	430,416.00
SONIC CORP		0.000	SONC	835451105		29.5000	5,420.00	153,322.06	159,890.00
SOUTHERN COPPER CORP		10.152	PCU	84265V105		66.9800	12,450.00	669,628.74	833,901.00
SOUTHWEST AIRLINES		0.109	LUV	844741108Q		16.4300	279,282.00	4,570,952.18	4,588,603.26

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ST JUDE MED. INC.		0.000	STJ	790849103		50.2000	89,094.00	3,365,522.96	4,472,518.80
STANCORP FINANCIAL GROUP		1.251	SFG	852891100		49.9500	24,672.00	934,964.56	1,232,366.40
STANDARD-PACIFIC CORP		0.434	SPF	85375C101		36.8000	7,186.00	288,773.44	264,444.80
STAPLES INC		0.735	SPLS	855030102		22.7100	179,884.00	3,340,056.84	4,085,165.64
STARBUCKS CORP.		0.000	SBUX	855244109		30.0100	70,100.00	1,652,193.55	2,103,701.00
STEEL DYNAMICS INC		1.126	STLD	858119100		35.5100	20,697.00	704,204.01	734,950.48
STUDENT LN CORP		2.064	STU	863902102		209.2300	485.00	102,839.48	101,476.55
SUNOCO, INC.		1.020	SUN	86764P109Q		78.3800	46,133.00	3,507,150.41	3,615,904.54
SUNTRUST BANKS INC.		3.023	STI	867914103Q		72.7600	4,600.00	335,875.90	334,696.00
TCF FINANCIAL CORP		3.389	TCB	872275102		27.1400	1,907.00	52,063.05	51,755.98
TECH DATA CORP		0.000	TECD	878237106		39.6800	1,777.00	64,455.73	70,511.36
TECHNICAL OLYMPIC US		0.284	TOA	878483106		21.0900	6,000.00	165,485.40	126,540.00
TEEKAY SHIPPING CORP		1.729	TK	Y8564W103		39.9000	8,282.00	368,057.28	330,451.80
TERADYNE INC		0.000	TER	880770102		14.5700	66,500.00	1,037,347.83	968,905.00
TESORO CORP		0.649	TSO	881609101		61.5500	359.00	20,018.35	22,096.45
TEXAS INSTRS INC		0.374	TXN	882508104Q		32.0700	185,801.00	6,007,392.43	5,958,638.06
THERMO ELECTRON CORP.		0.000	TMO	883556102		30.1300	27,500.00	821,257.33	828,575.00
TIBCO SOFTWARE INC		0.000	TIBX	88632Q103		7.4700	28,700.00	234,914.15	214,389.00
TIME WARNER INC.		1.146	TWX	887317105		17.4400	345,000.00	5,811,911.49	6,016,800.00
TOLL BROTHERS INC		0.000	TOL	889478103		34.6400	27,000.00	1,186,240.27	935,280.00
TORCHMARK CORP		0.791	TMK	891027104Q		55.6000	1,881.00	97,681.13	104,583.60
TORO CO		0.822	TTC	891092108		43.7700	20,300.00	823,235.45	888,531.00
TRIAD HOSPITALS INC		0.000	TRI	89579K109		39.2300	4,113.00	170,132.85	161,352.99
TXU CORPORATION		3.287	TXU	873168108Q		50.1900	50,700.00	2,700,414.29	2,544,633.00
UGI CORP		3.276	UGI	902681105		20.6000	8,478.00	184,486.63	174,646.80
UNIONBANCAL CORPORATION		2.386	UB	908906100		68.7200	22,161.00	1,017,367.08	1,522,903.93
UNISYS CORP.		0.000	UIS	909214108		5.8300	57,600.00	315,211.96	335,808.01
UNIT CORP		0.000	UNT	909218109		55.0300	1,709.00	88,622.26	94,046.27
UNITED FIRE & CAS CO		1.187	UFCS	910331107		40.4300	460.00	21,421.83	18,597.80
UNITED TECHNOLOGIES		1.574	UTX	913017109Q		55.9100	96,000.00	4,876,304.23	5,367,360.00
UNITEDHEALTH GROUP INC		0.024	UNH	91324P102A		62.1400	13,759.00	282,615.58	854,984.26
UNIVERSAL HEALTH SERVICES CL B		0.684	UHS	913903100		46.7400	5,813.00	323,050.59	271,699.62
US AIRWAYS GROUP INC		0.000	LCC	90341W108		37.1400	15,200.00	421,274.59	564,528.00
US BANCORP		4.416	USB	902973304		29.8900	78,625.00	1,737,310.72	2,350,101.26
US CELLULAR CORP.		0.000	USM	911684108		49.4000	774.00	39,648.15	38,235.60
UST INC.		5.388	UST	902911106Q		40.8300	48,746.00	1,892,688.24	1,990,299.18
VALERO ENERGY CORP.		0.387	VLO	91913Y100Q		51.6000	143,756.00	4,777,773.18	7,417,809.60
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105		50.3400	84,321.00	3,004,778.73	4,244,719.14
VERIZON COMMUNICATIONS		5.378	VZ	92343V104Q		30.1200	185,313.00	6,776,076.71	5,581,627.56

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - ITR INTERNAL 1000 TRANSI									
Instrument - COM COMMON STOCK									
W HLDG CO INC		2.308	WHI	929251106		8.2300	3,900.00	48,771.61	32,097.00
WACHOVIA CORP.		3.859	WB	929903102Q		52.8600	106,781.00	4,850,937.07	5,644,443.66
WAL MART STORES INC		1.282	WMT	931142103Q		46.8000	242,271.00	12,115,338.41	11,338,282.81
WALGREEN CO.		0.587	WAG	931422109Q		44.2600	49,500.00	2,124,861.75	2,190,870.00
WASHINGTON MUTUAL INC.		4.505	WM	939322103		43.5000	45,958.00	1,894,405.97	1,999,173.01
WCI COMMUNITIES INC		0.000	WCI	92923C104		26.8500	7,900.00	232,496.46	212,115.00
WELLCARE HEALTH PLANS INC		0.000	WCG	94946T106		40.8500	5,010.00	176,190.68	204,658.50
WELLPOINT INC.		0.000	WLP	94973V107		79.7900	47,103.00	3,459,066.52	3,758,348.37
WELLS FARGO COMPANY		3.310	WFC	949746101		62.8300	4,540.00	192,415.65	285,248.20
WESTERN DIGITAL CORP		0.000	WDC	958102105		18.6100	28,516.00	397,757.12	530,682.76
WORLD FUEL SVCS CORP		0.444	INT	981475106		33.7200	6,380.00	228,698.31	215,133.60
WYETH		2.170	WYE	983024100Q		46.0700	50,102.00	2,224,424.98	2,308,199.13
XL CAPITAL LTD - CLASS A		2.968	XL	G98255105		67.3800	8,544.00	628,964.51	575,694.72
YUM BRANDS, INC.		0.981	YUM	988498101		46.8800	24,576.00	1,225,675.94	1,152,122.88
Instrument Total	326						17,925,622.00	603,344,888.72	691,227,084.05
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
CBL & ASSOC PROP		4.112	CBL	124830100		39.5100	6,831.00	270,518.89	269,892.81
EQUITY OFFICE PROP		6.594	EOP	294741103		30.3300	103,300.00	2,934,550.37	3,133,089.00
EQUITY RESIDENTIAL PROP		4.524	EQR	29476L107Q		39.1200	27,000.00	967,326.84	1,056,240.00
HEALTH CARE PPTY INV		6.572	HCP	421915109		25.5600	4,571.00	112,355.09	116,834.76
HEALTH CARE REIT INC		7.315	HCN	42217K106		33.9000	23,099.00	808,538.44	783,056.10
HIGHWOODS PROP INC.		2.309	HIW	431284108Q		28.4500	3,454.00	95,296.33	98,266.30
HOSPITALITY PROPERTIES		7.281	HPT	44106M102		40.1000	11,037.00	473,321.45	442,583.70
HRPT PROPERTIES TRUST		8.115	HRP	40426W101		10.3500	12,783.00	159,635.87	132,304.05
KIMCO REALTY CORP		4.114	KIM	49446R109Q		32.0800	46,962.00	1,035,480.59	1,506,540.96
KKR FINANCIAL CORP		5.335	KFN	482476306		23.9900	1,202.00	26,824.92	28,835.98
LIBERTY PROPERTY TRUST		5.741	LRY	531172104Q		42.8500	3,869.00	163,628.60	165,786.63
MACERICH CO		4.051	MAC	554382101		67.1400	2,887.00	132,971.32	193,833.18
MACK-CALI RE CORP.		5.833	CLI	554489104		43.2000	13,434.00	587,927.37	580,348.78
MILLS CORP.		5.984	MLS	601148109		41.9400	10,330.00	420,923.56	433,240.19
NEW PLAN EXCEL RE TRUST		5.392	NXL	648053106Q		23.1800	2,717.00	58,926.70	62,980.06
TRIZEC PROPERTIES INC		3.490	TRZ	89687P107		22.9200	40,581.00	766,431.35	930,116.52
VENTAS INC.		4.497	VTR	92276F100		32.0200	7,661.00	205,262.46	245,305.22
Instrument Total	17						321,718.00	9,219,920.15	10,179,254.24
Portfolio Total	343						18,247,340.00	612,564,808.87	701,406,338.29

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
TUPPERWARE BRANDS CORP		3.928	TUP	899896104		22.4000	2,700.00	47,097.31	60,480.00
21ST CENTY INS GROUP		0.988	TW	90130N103		16.1800	3,400.00	49,018.06	55,012.00
3COM CORP.		0.000	COMS	885535104		3.6000	1,300.00	4,863.56	4,680.00
4KIDS ENTERTAINMENT INC.		0.000	KDE	350865101		15.6900	100.00	2,079.49	1,569.00
AAR CORPORATION		0.417	AIR	000361105Q		23.9500	100.00	1,274.96	2,395.00
AARON RENTS INC		0.265	RNT	002535201		21.0800	100.00	909.10	2,108.00
ABX AIR INC		0.000	ABXA	00080S101		7.8300	200.00	1,624.94	1,566.00
ACADIA PHARMACEUTICALS INC		0.000	ACAD	004225108		9.8500	100.00	914.51	985.00
ACCREDITED HOME LENDERS HOLDIN		0.000	LEND	00437P107		49.5800	500.00	16,440.51	24,790.00
ACE CASH EXPRESS INC		0.000	AACE	004403101		23.3500	600.00	11,751.92	14,010.00
ACTEL CORPORATION		0.000	ACTL	004934105		12.7300	100.00	2,487.05	1,273.00
ACUITY BRANDS INC		1.886	AYI	00508Y102		31.8000	200.00	3,340.58	6,360.00
ADAPTEC INC		0.000	ADPT	00651F108		5.8200	400.00	5,059.74	2,328.00
ADE CORP MASS		0.000	ADEX	00089C107		24.0600	500.00	11,009.25	12,030.00
ADMINISTAFF INC		0.665	ASF	007094105		42.0500	1,400.00	24,804.78	58,870.00
ADOLOR CORP		0.000	ADLR	00724X102		14.6000	100.00	1,053.33	1,460.00
ADVANCE AMERICA CASH ADVANCE C		3.548	AEA	00739W107		12.4000	4,100.00	61,446.61	50,840.00
ADVANCED ANALOGIC TECHNOLOGIES		0.000	AATI	00752J108		13.8500	2,000.00	22,420.00	27,700.00
ADVANCED DIGITAL INFO CORP		0.000	ADIC	007525108		9.7900	700.00	6,960.76	6,853.00
ADVANCED ENERGY INDUSTRIES		0.000	AEIS	007973100		11.8300	100.00	924.92	1,183.00
ADVANTA CORP		1.676	ADVNB	007942204		32.4400	300.00	4,212.87	9,732.00
ADVENT SOFTWARE INC		0.000	ADVS	007974108		28.9100	4,600.00	78,159.46	132,986.00
ADVISORY BOARD CO/THE		0.000	ABCO	00762W107		47.6700	100.00	4,388.16	4,767.00
ADVO INC.		1.561	AD	007585102		28.1800	400.00	11,313.58	11,272.00
AEROFLEX INC		0.000	ARXX	007768104		10.7500	300.00	4,043.29	3,225.00
AEROPOSTALE INC		0.000	ARO	007865108		26.3000	1,000.00	21,819.48	26,300.00
AFFIRMATIVE INSURANCE HOLDINGS		0.548	AFFM	008272106		14.5900	100.00	1,460.11	1,459.00
AFTERMARKET TECHNOLOGY		0.000	ATAC	008318107		19.4400	100.00	1,640.22	1,944.00
AGCO CORP.		0.000	AG	001084102		16.5700	300.00	5,701.37	4,971.00
AGILE SOFTWARE CORP.		0.000	AGIL	00846X105		5.9800	200.00	1,921.37	1,196.00
AGILYSYS INC		0.658	AGYS	00847J105		18.2200	3,500.00	49,988.97	63,770.00
AIRTRAN HLDGS INC		0.000	AAI	00949P108		16.0300	300.00	3,757.05	4,809.00
AK STEEL HOLDING CORP		3.144	AKS	001547108		7.9500	9,700.00	62,721.27	77,115.00
ALASKA AIRGROUP INC		0.000	ALK	011659109		35.7200	500.00	12,444.53	17,860.00
ALBANY INTL CL-A		0.995	AIN	012348108Q		36.1600	100.00	2,503.24	3,616.00
ALBANY MOLECULAR RESEARCH		0.000	AMRI	012423109		12.1500	500.00	6,370.98	6,075.00
ALDERWOODS GROUP INC		0.000	AWGI	014383103		15.8700	400.00	3,503.43	6,348.00
ALEXION PHARMACEUTICALS INC		0.000	ALXN	015351109		20.2500	1,000.00	20,688.14	20,250.00
ALFA CORP		2.484	ALFA	015385107		16.1000	100.00	1,488.25	1,610.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
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ALIGN TECHNOLOGY INC		0.000		ALGN	016255101	6.4700	200.00	1,957.84	1,294.00
ALKERMES INC.		0.000		ALKS	01642T108	19.1200	300.00	4,094.26	5,736.00
ALLETE, INC.		2.863		ALE	018522300	44.0000	1,800.00	89,126.08	79,200.00
ALLIANCE IMAGING INC		0.000		AIQ	018606202	5.9500	2,500.00	16,563.77	14,875.00
ALLIED HEALTHCARE INTL INC		0.000		AHCI	01923A109	6.1400	1,400.00	9,748.56	8,596.00
ALLSCRIPTS HEALTHCARE SOLUTION		0.000		MDRX	01988P108	13.4000	5,600.00	38,945.67	75,040.00
ALPHA NATURAL RESOURCES INC		0.000		ANR	02076X102	19.2100	1,500.00	43,727.02	28,815.00
ALPHARMA, INC.-CL A		0.631		ALO	020813101Q	28.5100	600.00	11,822.87	17,106.00
ALTIRIS INC		0.000		ATRS	02148M100	16.8900	100.00	2,540.30	1,689.00
AMCOL INTERNATIONAL CORP.		1.949		ACO	02341W103	20.5200	100.00	1,668.41	2,052.00
AMCORE FINL INC		2.236		AMFI	023912108	30.4100	100.00	2,674.29	3,041.00
AMEDISYS INC		0.000		AMED	023436108	42.2400	300.00	10,052.97	12,672.00
AMERCO		0.000		UHAL	023586100	72.0500	300.00	9,772.38	21,615.00
AMERICA SERVICE GROUP INC		0.000		ASGRE	02364L109	15.8600	100.00	1,920.62	1,586.00
AMERICAN AXLE & MFG HOLDINGS		3.273		AXL	024061103	18.3300	2,500.00	60,374.00	45,825.00
AMERICAN DENTAL PARTNERS INC		0.000		ADPI	025353103	18.0800	2,500.00	42,754.24	45,200.00
AMERICAN ECOLOGY CORP		4.158		ECOL	025533407	14.4300	100.00	1,772.14	1,443.00
AMERICAN HEALTHWAYS		0.000		AMHC	02649V104	45.2500	100.00	2,200.59	4,525.00
AMERICAN HOME MTG HL		11.175		AHM	02660R107	32.5700	100.00	2,458.79	3,257.00
AMERICAN MEDICAL SYS HLDINGS		0.000		AMMD	02744M108	17.8300	200.00	2,337.16	3,566.00
AMERICAN RETIREMENT CORP		0.000		ACR	028913101	25.1300	900.00	14,330.99	22,617.00
AMERICAN SCIENCE & ENGINEERING		0.000		ASEI	029429107	62.3700	900.00	45,682.46	56,133.00
AMERICAN STATES WATER CO.		2.922		AWR	029899101	30.8000	100.00	3,198.80	3,080.00
AMERICAN WOODMARK CORP.		0.484		AMWD	030506109	24.7900	100.00	3,246.69	2,479.00
AMERIS BANCORP		2.822		ABCB	03076K108	19.8400	100.00	1,392.66	1,984.00
AMERISTAR CASINOS IN		1.378		ASCA	03070Q101	22.7000	100.00	1,184.10	2,270.00
AMERON INTERNATIONAL CORP		1.755		AMN	030710107	45.5800	200.00	7,045.26	9,116.00
AMES NATIONAL CORP		3.889		ATLO	031001100	25.7100	1,500.00	55,153.70	38,565.00
AMIS HOLDINGS INC		0.000		AMIS	031538101	10.6500	900.00	13,401.81	9,585.00
AMSURG CORP		0.000		AMSG	03232P405	22.8600	100.00	2,226.50	2,286.00
AMYLIN PHARMACEUTICALS INC		0.000		AMLN	032346108	39.9200	2,200.00	55,380.64	87,824.00
ANAREN INC.		0.000		ANEN	032744104	15.6300	600.00	7,773.28	9,378.00
ANCHOR BANCORP WISCONSIN INC.		2.109		ABCW	032839102	30.3400	200.00	5,199.94	6,068.00
ANDRX GROUP		0.000		ADRX	034553107	16.4700	700.00	13,689.41	11,529.00
ANIXTER INTERNATIONAL INC.		0.000		AXE	035290105	39.1200	100.00	2,637.93	3,912.00
ANSOFT CORP		0.000		ANST	036384105	34.0500	1,900.00	35,392.70	64,695.00
ANSYS INC		0.000		ANSS	03662Q105	42.6900	100.00	1,678.10	4,269.00
ANTEON INTERNATIONAL CORP		0.000		ANT	03674E108	54.3500	100.00	3,193.76	5,435.00
APOGEE ENTERPRISES INC.		1.603		APOG	037598109	16.2200	100.00	1,330.98	1,622.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
APPLIED FILMS CORP		0.000		AFCO	038197109	20.7700	200.00	4,766.42	4,154.00
APPLIED INDUSTRIAL TECH INC.		1.780		AIT	03820C105	33.6900	1,800.00	36,214.95	60,642.00
APPLIED MICRO CIRCUITS CORP		0.000		AMCC	03822W109	2.5700	1,100.00	3,082.77	2,827.00
APRIA HEALTHCARE GP. INC.		0.000		AHG	037933108	24.1100	200.00	4,976.55	4,822.00
AQUANTIVE INC		0.000		AQNT	03839G105	25.2400	200.00	2,320.46	5,048.00
AQUILA INC		19.444		ILA	03840P102	3.6000	21,800.00	122,293.22	78,480.00
ARBITRON INC		1.053		ARB	03875Q108	37.9800	100.00	3,469.07	3,798.00
ARCH CHEMICALS INC.		2.675		ARJ	03937R102	29.9000	100.00	2,225.01	2,990.00
ARENA PHARMACEUTICALS INC		0.000		ARNA	040047102	14.2200	100.00	687.27	1,422.00
ARES CAPITAL CORP		8.463		ARCC	04010L103	16.0700	100.00	1,598.40	1,607.00
ARGON ST INC		0.000		STST	040149106	30.9800	1,600.00	56,229.12	49,568.00
ARGONAUT GROUP INC		0.000		AGII	040157109	32.7700	500.00	8,902.14	16,385.00
ARIAD PHARMACEUTICAL		0.000		ARIA	04033A100	5.8500	10,800.00	71,482.96	63,180.00
ARKANSAS BEST CORP		1.373		ABFS	040790107	43.6800	600.00	16,434.09	26,208.00
ARMOR HOLDINGS INC		0.000		AH	042260109	42.6500	100.00	2,817.91	4,265.00
ARQULE INC		0.000		ARQL	04269E107	6.1200	100.00	649.23	612.00
ARRIS GROUP INC.		0.000		ARRS	04269Q100	9.4700	1,500.00	11,196.64	14,205.00
ARROW INTL INC		2.069		ARRO	042764100	28.9900	100.00	2,728.76	2,899.00
ARVINMERITOR INC.		2.779		ARM	043353101	14.3900	5,400.00	100,634.42	77,706.00
ASBURY AUTOMOTIVE GROUP		0.000		ABG	043436104	16.4600	400.00	6,177.76	6,584.00
ASIAINFO HLDGS INC		0.000		ASIA	04518A104	3.9800	10,700.00	67,428.33	42,586.00
ASPECT MEDICAL SYSTEMS INC		0.000		ASPM	045235108	34.3500	100.00	1,406.79	3,435.00
ASSET ACCEPTANCE CAPITAL CORP		0.000		AACC	04543P100	22.4600	1,800.00	44,966.51	40,428.00
ASTEC INDUSTRIES INC		0.000		ASTE	046224101	32.6600	100.00	1,611.89	3,266.00
ATARI INC		0.000		ATAR	04651M105	1.0800	200.00	547.10	216.00
ATHEROGENICS INC		0.000		AGIX	047439104	20.0100	100.00	1,536.00	2,001.00
ATLAS AMERICA INC		0.000		ATLS	049167109	60.2200	400.00	11,194.30	24,088.00
ATMEL CORP		0.000		ATML	049513104	3.0900	1,400.00	3,878.14	4,326.00
ATMI INC		0.000		ATMI	00207R101	27.9700	2,800.00	62,512.91	78,316.00
ATWOOD OCEANICS		0.000		ATW	050095108	78.0300	100.00	4,611.74	7,803.00
AUDIOVOX CORP		0.000		VOXX	050757103	13.8600	600.00	8,227.34	8,316.00
AUGUST TECHNOLOGY INC		0.000		AUGT	05106U105	10.9900	3,200.00	34,839.81	35,168.00
AUTOBYTEL INC		0.000		ABTL	05275N106	4.9400	200.00	1,000.95	988.00
AVIAL INC.		0.138		AVL	05366B102Q	28.8000	2,700.00	57,258.20	77,760.00
AVOCENT CORPORATION		0.000		AVCT	053893103	27.1900	200.00	5,669.30	5,438.00
AXCELIS TECHNOLOGIES INC		0.000		ACLS	054540109	4.7700	15,800.00	124,499.92	75,366.00
BALDOR ELECTRIC		2.495		BEZ	057741100	25.6500	100.00	2,244.52	2,565.00
BANCORPSOUTH INC		3.443		BXS	059692103	22.0700	300.00	6,574.88	6,621.00
BANDAG INC		3.140		BDG	059815100Q	42.6700	200.00	8,399.77	8,534.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
BANK MUTUAL CORP		2.452		BKMU	063750103	10.6000	100.00	1,129.08	1,060.00
BANK OF GRANITE CORP		3.022		GRAN	062401104	18.5300	100.00	1,993.11	1,853.00
BANKATLANTIC BANCORP INC		1.085		BBX	065908501	14.0000	200.00	2,268.64	2,800.00
BANKFINANCIAL CORP		0.000		BFIN	06643P104	14.6800	4,400.00	62,568.00	64,592.00
BANTA CORP		1.445		BN	066821109	49.8000	200.00	7,674.02	9,960.00
BARNES GROUP INC.		2.666		B	067806109	33.0000	100.00	2,475.04	3,300.00
BEACON ROOFING SUPPLY INC		0.000		BECN	073685109	28.7300	2,400.00	74,308.15	68,952.00
BEARINGPOINT INC		0.000		BE	074002106	7.8600	600.00	4,387.53	4,716.00
BEASLEY BROADCAST GR		1.850		BBGI	074014101	13.5100	1,300.00	18,766.54	17,563.00
BEL FUSE INC-CL B		0.628		BELFB	077347300	31.8000	1,600.00	51,673.44	50,880.00
BELL MICROPRODUCTS INC		0.000		BELM	078137106	7.6500	5,800.00	55,891.60	44,370.00
BENTLEY PHARMACEUTIC		0.000		BNT	082657107	16.4100	1,700.00	19,278.02	27,897.00
BERKSHIRE HILLS BANC		1.671		BHLB	084680107	33.5000	1,400.00	49,592.91	46,900.00
BEVERLY ENTERPRISES		0.000		BEV	087851309	11.6700	500.00	3,666.92	5,835.00
BEVERLY HILLS BANCORP INC		4.821		BHBC	087866109	10.3700	200.00	2,054.41	2,074.00
BFC FINANCIAL CORP		0.000		BFCF	055384200	5.5200	4,300.00	37,220.31	23,736.00
BIG 5 SPORTING GOODS CORP		1.279		BGFV	08915P101	21.8900	100.00	2,374.44	2,189.00
BIG LOTS, INC.		0.000		BLI	089302103	12.0100	400.00	5,391.58	4,804.00
BIO RAD LABS INC		0.000		BIO	090572207	65.4400	300.00	17,318.30	19,632.00
BIOMARIN PHARMACEUTI		0.000		BMRN	09061G101	10.7800	6,800.00	46,172.73	73,304.00
BIOSCRIP INC		0.000		BIOS	09069N108	7.5400	100.00	609.68	754.00
BIOSITE INC.		0.000		BSTE	090945106	56.2900	100.00	4,711.97	5,629.00
BKF CAP GROUP INC		2.638		BKF	05548G102	18.9500	1,200.00	41,214.26	22,740.00
BLACK BOX CORPORATION		0.506		BBOX	091826107	47.3800	300.00	13,182.92	14,214.00
BLACK HILLS CORP		3.698		BKH	092113109	34.6100	1,200.00	38,056.14	41,532.00
BLACKBOARD INC		0.000		BBBB	091935502	28.9800	500.00	11,010.90	14,490.00
BLAIR CORP.		3.081		BL	092828102Q	38.9400	200.00	6,957.06	7,788.00
BLOCKBUSTER INC. CLASS A		2.133		BBI	093679108Q	3.7500	4,500.00	41,930.66	16,875.00
BLUE COAT SYSTEMS INC		0.000		BCSI	09534T508	45.7200	1,200.00	51,254.03	54,864.00
BLUE NILE INC		0.000		NILE	09578R103	40.3100	100.00	3,213.85	4,031.00
BLUEGREEN CORP		0.000		BXG	096231105	15.8000	100.00	1,312.97	1,580.00
BOB EVANS FARMS		2.081		BOBE	096761101Q	23.0600	100.00	2,909.59	2,306.00
BON-TON STORES		0.522		BONT	09776J101	19.1300	400.00	5,764.18	7,652.00
BORLAND SOFTWARE CORPORATION		0.000		BORL	099849101	6.5300	300.00	2,954.60	1,959.00
BOSTON PRIVATE FINL HOLDING		0.920		BPFH	101119105	30.4200	100.00	2,415.78	3,042.00
BOTTOMLINE TECHNOLOGIES INC		0.000		EPAY	101388106	11.0200	2,700.00	40,284.21	29,754.00
BOWATER INC.		2.604		BOW	102183100Q	30.7200	200.00	6,813.71	6,144.00
BRADY CORPORATION		1.437		BRC	104674106	36.1800	100.00	1,675.16	3,618.00
BRIGGS & STRATTON		2.268		BGG	109043109Q	38.7900	200.00	6,851.29	7,758.00

Monthly Market Portfolio

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<hr/>									
Group - COMMON STOCK									
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BRIGHT HORIZON FAMIL	0.000	BFAM	109195107	37.0500		100.00		1,779.07	3,705.00
BRISTOL WEST HOLDINGS INC	1.471	BRW	11037M105	19.0300		300.00		5,526.54	5,709.00
BROOKFIELD HOMES CORP	0.643	BHS	112723101	49.7300		1,100.00		32,115.34	54,703.00
BROOKLINE BANCORP IN	2.399	BRKL	11373M107	14.1700		700.00		10,189.69	9,919.00
BRUKER BIOSCIENCES CORP	0.000	BRKR	116794108	4.8600		1,900.00		8,149.01	9,234.00
BRUSH ENGINEERED MATERIALS	3.018	BW	117421107	15.9000		100.00		1,394.07	1,590.00
BUCKEYE TECHNOLOGIES INC.	0.000	BKI	118255108	8.0500		100.00		1,203.12	805.00
BUCKLE INC	2.109	BKE	118440106	32.2400		100.00		2,803.90	3,224.00
BUILDERS FIRSTSOURCE INC	0.000	BLDR	12008R107	21.3700		2,200.00		49,170.00	47,014.00
BURLINGTON COAT FACTORY WAREHO	0.099	BCF	121579106	40.2100		300.00		5,576.64	12,063.00
C-COR INC	0.000	CCBL	125010108	4.8600		8,500.00		56,793.22	41,310.00
CABELAS INC	0.000	CAB	126804301	16.6000		100.00		1,955.62	1,660.00
CABOT MICROELECTRONICS CORPORA	0.000	CCMP	12709P103	29.3300		100.00		3,849.05	2,933.00
CABOT OIL & GAS CORP.	0.354	COG	127097103Q	45.1000		200.00		4,598.83	9,020.00
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	35.8900		300.00		3,819.39	10,767.00
CALAMOS ASSET MANAGEMENT-A	0.890	CLMS	12811R104	31.4500		2,200.00		55,461.73	69,190.00
CALIFORNIA PIZZA KITCHEN INC	0.000	CPKI	13054D109	31.9700		100.00		2,058.79	3,197.00
CALIFORNIA WTR SVC G	2.982	CWT	130788102	38.2300		100.00		3,183.99	3,823.00
CALLAWAY GOLF COMPANY	2.023	ELY	131193104	13.8400		4,200.00		60,536.14	58,128.00
CANDELA CORP	0.000	CLZR	136907102	14.4400		2,200.00		22,427.55	31,768.00
CAPITAL CITY BK GROU	1.895	CCBG	139674105	34.2900		200.00		7,439.67	6,858.00
CAPITAL CROSSING BANK	0.000	CAPX	140071101	33.4000		100.00		3,107.92	3,340.00
CARBO CERAMICS, INC.	0.707	CRR	140781105	56.5200		100.00		3,737.29	5,652.00
CARDINAL FINANCIAL CORP	0.090	CFNL	14149F109	11.0000		4,300.00		40,142.73	47,300.00
CARPENTER TECHNOLOGY	0.851	CRS	144285103	70.4700		300.00		9,376.32	21,141.00
CARRIZO OIL & GAS INC	0.000	CRZO	144577103	24.7100		3,100.00		52,780.95	76,601.00
CARTERS INC	0.000	CRI	146229109	58.8500		1,300.00		66,522.42	76,505.00
CASCADE BANCORP	1.564	CACB	147154108	23.0100		100.00		1,918.78	2,301.00
CASCADE CORP.	1.279	CAE	147195101Q	46.9100		200.00		6,453.99	9,382.00
CASEY'S GENERAL STORES INC.	0.725	CASY	147528103	24.8000		200.00		2,942.72	4,960.00
CASH AMERICAN INT'L. INC.	0.431	CSH	14754D100	23.1900		100.00		2,049.76	2,319.00
CASTLE (A.M.) & CO.	1.098	CAS	148411101	21.8400		1,000.00		14,702.26	21,840.00
CASUAL MALE RETAIL GROUP INC	0.000	CMRG	148711104	6.1300		12,900.00		88,576.90	79,077.00
CATHAY GENERAL BANCORP	1.001	CATY	149150104	35.9400		200.00		5,464.10	7,188.00
CATO CORP CL A	2.424	CTR	149205106	21.4500		700.00		9,843.55	15,015.00
CBEYOND COMMUNICATIONS INC	0.000	CBEY	149847105	10.3000		1,100.00		13,090.00	11,330.00
CBIZ INC.	0.000	CBIZ	124805102	6.0200		3,200.00		13,125.65	19,264.00
CCC INFORMATION SVCS	0.000	CCCG	12487Q109	26.2200		2,000.00		41,735.00	52,440.00
CEC ENTERTAINMENT, INC.	0.000	CEC	125137109	34.0400		100.00		2,323.70	3,404.00

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Instrument - COM COMMON STOCK									
CELERA GENOMICS GROUP		0.000		CRA	038020202	10.9600	300.00	3,509.20	3,288.00
CENTENNIAL BANK HOLDINGS		0.000		CBHI	151345303	12.3700	6,100.00	78,751.00	75,457.00
CENTENNIAL COMMUNCTN		0.000		CYCL	15133V208	15.5200	100.00	1,367.23	1,552.00
CENTRAL EUROPEAN DISTRIBUTION		0.000		CEDC	153435102	40.1400	1,900.00	76,842.04	76,266.00
CENTRAL GARDEN & PET		0.000		CENT	153527106	45.9400	100.00	3,043.00	4,594.00
CENTRAL PACIFIC FINANCIAL CORP		2.115		CPF	154760102	35.9200	100.00	3,025.28	3,592.00
CENTRAL PARKING CORP.		0.437		CPC	154785109	13.7200	100.00	1,523.56	1,372.00
CENTRAL VERMONT PUB SERV		5.108		CV	155771108	18.0100	100.00	1,973.62	1,801.00
CENTURY ALUMINUM COMPANY		0.763		CENX	156431108	26.2100	2,600.00	58,680.08	68,146.00
CEPHEID		0.000		CPHD	15670R107	8.7800	100.00	1,055.09	878.00
CF INDUSTRIES HOLDINGS INC		0.524		CF	125269100	15.2500	100.00	1,483.00	1,525.00
CH ENERGY GROUP INC		4.705		CHG	12541M102	45.9000	1,000.00	43,622.33	45,900.00
CHAMPION ENTERPRISES INC.		0.000		CHB	158496109	13.6200	300.00	2,624.08	4,086.00
CHAPARRAL STEEL CO		0.000		CHAP	159423102	30.2500	700.00	10,466.86	21,175.00
CHARTER COMMUNICATIONS		0.000		CHTR	16117M107	1.2200	11,700.00	17,420.60	14,274.00
CHARTERMAC		7.932		CHC	160908109	21.1800	100.00	2,023.64	2,118.00
CHATTEM INC		0.000		CHTT	162456107	36.3900	2,100.00	61,040.00	76,419.00
CHECKPOINT SYSTEMS INC.		0.000		CKP	162825103	24.6500	100.00	1,625.81	2,465.00
CHEMED CORP		0.483		CHE	16359R103	49.6800	100.00	2,790.00	4,968.00
CHEMICAL FINL CORP		3.463		CHFC	163731102	31.7600	100.00	3,095.95	3,176.00
CHENIERE ENERGY INC		0.000		LNG	16411R208	37.2200	400.00	6,519.19	14,888.00
CHEROKEE INC		6.978		CHKE	16444H102	34.3900	1,700.00	50,963.52	58,463.00
CHESAPEAKE CORP		5.182		CSK	165159104	16.9800	100.00	2,336.38	1,698.00
CHILDREN'S PLACE		0.000		PLCE	168905107	49.4200	3,200.00	112,382.82	158,144.00
CHITTENDEN CORPORATION		2.589		CHZ	170228100	27.8100	200.00	4,716.00	5,562.00
CHRISTOPHER & BANKS CORP		0.852		CBK	171046105	18.7800	100.00	2,108.98	1,878.00
CIMAREX ENERGY		0.372		XEC	171798101	43.0100	300.00	6,548.29	12,903.00
CINCINNATI BELL INC		0.000		CBB	171871106	3.5100	5,000.00	32,218.63	17,550.00
CIRCOR INTERNATIONAL INC		0.584		CIR	17273K109	25.6600	2,300.00	48,328.80	59,018.00
CITADEL BROADCASTING CORP		5.357		CDL	17285T106	13.4400	4,400.00	52,783.28	59,136.00
CITIZENS BKG CORP MI		4.108		CBCF	174420109	27.7500	200.00	5,442.02	5,550.00
CITIZENS INC		0.000		CIA	174740100	5.4500	6,000.00	34,381.49	32,700.00
CKE RESTAURANTS INC.		1.184		CKR	12561E105	13.5100	200.00	2,121.94	2,702.00
CLARCOR INC.		0.908		CLC	179895107Q	29.7100	200.00	2,787.69	5,942.00
CLARK INC		1.811		CLK	181457102	13.2500	3,600.00	53,988.76	47,700.00
CLEVELAND-CLIFFS INC		0.903		CLF	185896107Q	88.5700	200.00	5,627.03	17,714.00
CNS INC		1.095		CNXS	126136100	21.9100	2,200.00	50,235.87	48,202.00
COASTAL FINL CORP DE		1.555		CFCP	19046E105	12.8600	2,800.00	31,122.61	36,008.00
COEUR D'ALENE MINES CORP.		0.000		CDE	192108108	4.0000	1,900.00	5,160.98	7,600.00

Monthly Market Portfolio

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<hr/>									
Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
COGENT COMMUNICATIONS GROUP		0.000		COI	19239V302	5.4900	1,300.00	9,177.22	7,137.00
COGENT INC		0.000		COGT	19239Y108	22.6800	300.00	8,337.06	6,804.00
COGNEX CORP.		1.063		CGNX	192422103	30.0900	100.00	2,607.94	3,009.00
COHERENT INC.		0.000		COHR	192479103	29.6800	200.00	5,364.23	5,936.00
COHU INC.		1.049		COHU	192576106	22.8700	2,800.00	83,373.62	64,036.00
COLDWATER CREEK INC.		0.000		CWTR	193068103	30.5300	100.00	787.29	3,053.00
COLLEGIATE FUNDING SERVICES		0.000		CFSI	19458M108	19.7500	1,000.00	14,662.72	19,750.00
COLONY BANKCORP		1.201		CBAN	19623P101	24.9800	1,000.00	30,616.00	24,980.00
COLUMBIA BANKING SYSTEM INC		1.681		COLB	197236102	28.5500	100.00	2,299.07	2,855.00
COMFORT SYS USA INC		1.087		FIX	199908104	9.2000	1,400.00	10,822.68	12,880.00
COMMERCIAL CAPITAL BANCORP INC		1.752		CCBI	20162L105	17.1200	200.00	3,397.56	3,424.00
COMMERCIAL METALS CO.		0.639		CMC	201723103	37.5400	600.00	8,698.17	22,524.00
COMMERCIAL VEHICLE GROUP INC		0.000		CVGI	202608105	18.7800	5,100.00	103,685.45	95,778.00
COMMONWEALTH TELEPHONE ENTERPR		5.922		CTCO	203349105	33.7700	100.00	4,328.85	3,377.00
COMMSCOPE INC.		0.000		CTV	203372107	20.1300	200.00	3,051.08	4,026.00
COMMUNITY BANCORP		0.000		CBON	20343T100	31.6100	900.00	26,702.93	28,449.00
COMMUNITY BANK SYSTEM INC		3.370		CBU	203607106	22.5500	200.00	4,612.58	4,510.00
COMMUNITY BKS INC MI		2.857		CMTY	203628102	28.0000	2,700.00	65,629.25	75,600.00
COMPUTER PROGRAMS &		2.124		CPSI	205306103	41.4300	400.00	10,522.19	16,572.00
COMSTOCK HOMEBUILDING COS-A		0.000		CHCI	205684103	14.1100	900.00	19,369.20	12,699.00
COMSTOCK RESOURCES INC		0.000		CRK	205768203	30.5100	300.00	4,661.30	9,153.00
COMSYS IT PARTNERS INC		0.000		CITP	20581E104	11.0500	2,300.00	37,926.47	25,415.00
COMTECH TELECOMMUNICATIONS		0.000		CMTL	205826209	30.5400	3,900.00	96,893.96	119,106.00
CONCUR TECHNOLOGIES INC		0.000		CNQR	206708109	12.8900	100.00	1,231.46	1,289.00
CONEXANT SYSTEMS INC.		0.000		CNXT	207142100	2.2600	1,600.00	2,771.68	3,616.00
CONMED CORPORATION		0.000		CNMD	207410101	23.6600	100.00	2,293.09	2,366.00
CONNETICS CORP		0.000		CNCT	208192104	14.4500	900.00	18,948.54	13,005.00
CONNS INC		0.000		CONN	208242107	36.8700	700.00	12,421.63	25,809.00
CONSOLIDATED COMMUNICATIONS HO		11.932		CNSL	209034107	12.9900	2,800.00	38,136.00	36,372.00
CONSOLIDATED-TOMOKA LAND CO		0.451		CTO	210226106	70.9000	200.00	7,974.97	14,180.00
CORINTHIAN COLLEGES INC		0.000		COCO	218868107	11.7800	300.00	3,940.71	3,534.00
CORN PRODUCTS INT'L INC.		1.172		CPO	219023108	23.8900	300.00	4,123.01	7,167.00
CORUS BANKSHARES INC		2.488		CORS	220873103	56.2700	100.00	3,485.27	5,627.00
COSTAR GROUP INC		0.000		CSGP	22160N109	43.1700	100.00	4,324.10	4,317.00
COVANSYS CORP		0.000		CVNS	22281W103	13.6100	3,800.00	51,956.07	51,718.00
COX RADIO INC		0.000		CXR	224051102	14.0800	100.00	1,563.40	1,408.00
CRA INTERNATIONAL INC		0.000		CRAI	12618T105	47.6900	100.00	4,307.39	4,769.00
CRAWFORD & CO		4.166		CRD.B	224633107	5.7600	4,200.00	31,395.11	24,192.00
CROSS COUNTRY INC		0.000		CCRN	227483104	17.7800	100.00	1,577.27	1,778.00

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CROWN MEDIA HLDGS IN		0.000		CRWN	228411104	9.1700	2,600.00	27,800.02	23,842.00
CSG SYSTEMS INTL. INC.		0.000		CSGS	126349109	22.3200	200.00	2,785.69	4,464.00
CSK AUTO CORP		0.000		CAO	125965103	15.0800	200.00	3,090.36	3,016.00
CSS INDS INC		1.562		CSS	125906107	30.7300	100.00	3,338.71	3,073.00
CTS CORP.		1.085		CTS	126501105	11.0600	100.00	1,523.31	1,106.00
CUMULUS MEDIA INC. CL. A		0.000		CMLS	231082108	12.4100	900.00	14,484.18	11,169.00
CURTISS-WRIGHT CORP.		0.879		CW	231561101	54.6000	100.00	3,219.99	5,460.00
CV THERAPEUTICS INC		0.000		CVTX	126667104	24.7300	400.00	8,892.75	9,892.00
CVB FINL CORP		1.772		CVBF	126600105	20.3100	200.00	3,406.08	4,062.00
CYBERGUARD CORP		0.000		CGFW	231910100	8.8300	3,800.00	31,273.36	33,554.00
CYBERONICS INC		0.000		CYBX	23251P102	32.3000	2,400.00	63,787.06	77,520.00
CYMER INC		0.000		CYMI	232572107	35.5100	600.00	18,544.22	21,306.00
CYPRESS BIOSCIENCE INC		0.000		CYPB	232674507	5.7800	100.00	1,357.60	578.00
CYPRESS SEMICONDUCTOR CORP		0.000		CY	232806109	14.2500	300.00	4,199.35	4,275.00
DAKTRONICS INC		0.338		DAKT	234264109	29.5700	100.00	1,793.20	2,957.00
DARLING INTERNATIONAL INC		0.000		DAR	237266101	3.9700	11,400.00	38,536.07	45,258.00
DECODE GENETICS INC		0.000		DCGN	243586104	8.2600	200.00	1,635.40	1,652.00
DELPHI FINANCIAL GROUP CL-A		0.782		DFG	247131105	46.0100	100.00	3,142.25	4,601.00
DELTA & PINE LAND CO.		2.607		DLP	247357106	23.0100	100.00	2,614.89	2,301.00
DELTA PETROLEUM CORP		0.000		DPTR	247907207	21.7700	100.00	1,381.12	2,177.00
DENDRITE INTERNATIONAL INC.		0.000		DRTE	248239105	14.4100	3,000.00	50,102.78	43,230.00
DEXCOM INC		0.000		DXCM	252131107	14.9200	800.00	9,726.24	11,936.00
DIAGNOSTIC PRODUCTS CORP		0.576		DP	252450101	48.5500	100.00	3,024.59	4,855.00
DIAMONDCLUSTER INTERNATIONAL I		0.000		DTPI	25278P106	7.9400	8,200.00	75,046.28	65,108.00
DIGITAL RIVER INC		0.000		DRIV	25388B104	29.7400	2,600.00	76,857.68	77,324.00
DIME COMMUNITY BANCSHARES		3.833		DCOM	253922108	14.6100	100.00	1,610.18	1,461.00
DIODES INC		0.000		DIOD	254543101	31.0500	2,400.00	44,849.61	74,520.00
DIONEX CORP.		0.000		DNEX	254546104	49.0800	100.00	3,258.35	4,908.00
DIVERSA CORP		0.000		DVSA	255064107	4.8000	100.00	1,006.38	480.00
DJ ORTHOPEDICS INC		0.000		DJO	23325G104	27.5800	1,900.00	47,946.18	52,402.00
DOBSON COMMUNICATIONS CORP		0.000		DCEL	256069105	7.5000	600.00	4,012.14	4,500.00
DOLLAR THRIFTY AUTOM		0.000		DTG	256743105	36.0700	100.00	2,621.75	3,607.00
DOMINO'S PIZZA INC		1.652		DPZ	25754A201	24.2000	100.00	1,879.22	2,420.00
DONEGAL GROUP INC		1.721		DGICA	257701201	23.2400	200.00	3,935.13	4,648.00
DOT HILL SYSTEMS CORP		0.000		HILL	25848T109	6.9300	8,900.00	61,915.24	61,677.00
DOVER MOTORSPORTS IN		0.982		DVD	260174107	6.1100	400.00	1,822.31	2,444.00
DRS TECHNOLOGIES INC		0.233		DRS	23330X100	51.4200	100.00	3,354.95	5,142.00
DSP GROUP INC.		0.000		DSPG	23332B106	25.0600	2,300.00	49,586.65	57,638.00
DTS INC		0.000		DTSI	23335C101	14.8000	3,100.00	54,001.15	45,880.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
DUSA PHARMACEUTICALS INC		0.000		DUSA	266898105	10.7700	100.00	916.97	1,077.00
DYCOM INDUSTRIES INC.		0.000		DY	267475101	22.0000	5,000.00	64,421.19	110,000.00
DYNAMEX INC		0.000		DDMX	26784F103	19.0600	100.00	1,712.68	1,906.00
EAGLE MATERIALS INC		0.980		EXP	26969P108	122.3600	100.00	5,382.64	12,236.00
EARTHLINK INC		0.000		ELNK	270321102	11.1100	1,100.00	9,484.60	12,221.00
ECLIPSYS CORP		0.000		ECLP	278856109	18.9300	100.00	1,306.75	1,893.00
ECOLLEGE.COM INC		0.000		ECLG	27887E100	18.0300	800.00	10,034.16	14,424.00
EDO CORP		0.443		EDO	281347104	27.0600	2,800.00	75,714.74	75,768.00
EDUCATE INC		0.000		EEEE	28138P100	11.8000	3,300.00	49,720.44	38,940.00
EFUNDS CORP		0.000		EFD	28224R101	23.4400	200.00	3,524.57	4,688.00
EL PASO ELECTRIC COMPANY		0.000		EE	283677854	21.0400	200.00	2,750.15	4,208.00
ELECTRO RENT CORP		0.000		ELRC	285218103	14.9100	100.00	1,269.84	1,491.00
ELECTRO SCIENTIFIC INDS INC.		0.000		ESIO	285229100	24.1500	100.00	1,999.47	2,415.00
ELECTRONICS FOR IMAGING		0.000		EFII	286082102	26.6100	200.00	4,411.67	5,322.00
ELIZABETH ARDEN INC		0.000		RDEN	28660G106	20.0600	400.00	8,296.39	8,024.00
ELKCORP		0.594		ELK	287456107	33.6600	100.00	2,891.31	3,366.00
EMAGEON INC		0.000		EMAG	29076V109	15.9000	2,600.00	35,160.65	41,340.00
EMCOR GROUP INC		0.000		EME	29084Q100	67.5300	300.00	13,040.55	20,259.00
EMMS COMMUNICATIONS CL A		0.000		EMMS	291525103	19.9100	3,800.00	83,333.96	75,658.00
EMPIRE DIST ELEC CO		6.296		EDE	291641108	20.3300	100.00	2,187.43	2,033.00
EMULEX CORP		0.000		ELX	292475209	19.7900	3,000.00	61,918.57	59,370.00
ENCORE ACQUISITION CO		0.000		EAC	29255W100	32.0400	200.00	4,161.03	6,408.00
ENCORE WIRE CORP		0.000		WIRE	292562105	22.7600	100.00	1,280.25	2,276.00
ENCYSIVE PHARMACEUTICALS INC		0.000		ENCY	29256X107	7.8900	3,400.00	31,926.01	26,826.00
ENERGY CONVERSION DE		0.000		ENER	292659109	40.7500	100.00	2,068.33	4,075.00
ENERGY PARTNERS LTD		0.000		EPL	29270U105	21.7900	100.00	1,510.02	2,179.00
ENERSYS		0.000		ENS	29275Y102	13.0400	200.00	2,596.97	2,608.00
ENGINEERED SUPPORT SYSTEMS		0.086		EASI	292866100	41.6400	200.00	5,202.47	8,328.00
ENSTAR GROUP INC		0.000		ESGR	29358R107	66.2500	600.00	31,451.92	39,750.00
ENTEGRIS INC		0.000		ENTG	29362U104	9.4200	8,200.00	85,458.17	77,244.00
ENTERCOM COMMUNICATIONS CORP		0.000		ETM	293639100	29.6700	100.00	3,392.30	2,967.00
ENTRAVISION COMMUNIC		0.000		EVC	29382R107	7.1200	300.00	2,435.55	2,136.00
ENTRUST INC		0.000		ENTU	293848107	4.8400	200.00	1,129.89	968.00
ENZO BIOCHEM INC.		0.000		ENZ	294100102	12.4200	100.00	1,478.27	1,242.00
ENZON PHARMACEUTICALS INC		0.000		ENZN	293904108	7.4000	7,800.00	98,498.71	57,720.00
EPIQ SYSTEMS INC		0.000		EPIQ	26882D109	18.5400	100.00	1,626.89	1,854.00
EQUINIX INC		0.000		EQIX	29444U502	40.7600	100.00	4,008.33	4,076.00
ERESearch TECHNOLOGY		0.000		ERES	29481V108	15.1000	800.00	11,638.04	12,080.00
ESCALA GROUP INC		0.000		ESCL	29605W107	20.2800	1,000.00	15,686.91	20,280.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
ESCO TECHNOLOGIES INC	0.000	ESE	296315104	44.4900		100.00		2,501.88	4,449.00
ETHAN ALLEN INTERIORS INC.	1.971	ETH	297602104	36.5300		500.00		14,975.42	18,265.00
EURONET WORLDWIDE IN	0.000	EEFT	298736109	27.8000		300.00		7,813.55	8,340.00
EXAR CORP	0.000	EXAR	300645108	12.5200		100.00		1,796.47	1,252.00
EXCEL TECHNOLOGY INC	0.000	XLTC	30067T103	23.7800		100.00		2,675.13	2,378.00
EXPONENT INC	0.000	EXPO	30214U102	28.3800		200.00		5,873.51	5,676.00
EXPRESSJET HOLDINGS INC	0.000	XJT	30218U108	8.0900		6,000.00		69,316.84	48,540.00
F N B CORP VA	2.608	FBNP	302930102	30.6700		100.00		2,666.54	3,067.00
FAIRCHILD SEMICONDUTOR CORP	0.000	FCS	303726103	16.9100		400.00		6,260.12	6,764.00
FBL FINANCIAL GROUP INC.-CL A	1.280	FFG	30239F106	32.8100		300.00		7,681.16	9,843.00
FEDERAL AGRIC MTG CO	1.336	AGM	313148306	29.9300		400.00		8,086.31	11,972.00
FEDERAL SIGNAL CORP	1.598	FSS	313855108	15.0100		200.00		3,521.73	3,002.00
FEI COMPANY	0.000	FEIC	30241L109	19.1700		100.00		2,292.89	1,917.00
FILENET CORP	0.000	FILE	316869106	25.8500		100.00		2,098.81	2,585.00
FINANCIAL FEDERAL CORP.	1.349	FIF	317492106	44.4500		100.00		3,092.11	4,445.00
FINANCIAL INSTNS INC	1.631	FISI	317585404	19.6200		1,600.00		36,706.28	31,392.00
FIRST ACCEPTANCE CORP	0.000	FAC	318457108	10.2900		100.00		1,008.10	1,029.00
FIRST BANCORP N C	3.571	FBNC	318910106	20.1600		2,000.00		44,062.36	40,320.00
FIRST BANCORP PR	2.256	FBP	318672102	12.4100		200.00		3,596.83	2,482.00
FIRST CHARTER CORP	3.212	FCTR	319439105	23.6600		100.00		2,074.47	2,366.00
FIRST COMWLTH FINL C	5.259	FCF	319829107	12.9300		200.00		2,665.26	2,586.00
FIRST CTZNS BANC SHS	0.630	FCNCA	31946M103	174.4200		300.00		36,462.53	52,326.00
FIRST FINL BANCORP O	3.653	FFBC	320209109	17.5200		700.00		11,969.85	12,264.00
FIRST FINL BANKSHARE	3.194	FFIN	32020R109	35.0600		100.00		2,540.01	3,506.00
FIRST FINL CORP IND	3.111	THFF	320218100	27.0000		100.00		3,019.02	2,700.00
FIRST HORIZON PHARMACEUTICAL	0.000	FHRX	32051K106	17.2500		2,900.00		36,876.61	50,025.00
FIRST MERCHANTS CORP	3.538	FRME	320817109	26.0000		100.00		2,483.48	2,600.00
FIRST MIDWEST BANCORP INC.	3.137	FMBI	320867104	35.0600		200.00		5,034.19	7,012.00
FIRST NIAGARA FINL G	2.764	FNFG	33582V108	14.4700		200.00		2,683.05	2,894.00
FIRST PL FINL CORP	2.328	FPFC	33610T109	24.0500		100.00		1,994.87	2,405.00
FIRST REPUBLIC BANK	1.351	FRC	336158100	37.0100		100.00		2,088.51	3,701.00
FIRST ST BANCORPORAT	1.167	FSNM	336453105	23.9900		100.00		1,709.27	2,399.00
FIRSTFED FINANCIAL CORP	0.000	FED	337907109	54.5200		100.00		3,790.98	5,452.00
FISHER COMMUNICATION	0.000	FSCI	337756209	41.4300		1,200.00		59,359.37	49,716.00
FLAGSTAR BANCORP INC	4.166	FBC	337930101	14.4000		3,400.00		59,727.39	48,960.00
FLANDERS CORP	0.000	FLDR	338494107	12.1600		100.00		936.42	1,216.00
FLORIDA EAST COAST I	0.566	FLA	340632108	42.3700		100.00		3,465.34	4,237.00
FLOWERS INDUSTRIES INC.	1.451	FLO	343498101	27.5600		200.00		2,893.55	5,512.00
FLOWERVE CORP.	0.000	FLS	34354P105Q	39.5600		500.00		11,239.14	19,780.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
FLUSHING FINL CORP		2.569	FFIC	343873105		15.5700	100.00	1,610.73	1,557.00
FORMFACTOR INC		0.000	FORM	346375108		24.4300	100.00	2,381.44	2,443.00
FORRESTER RESEARCH INC		0.000	FORR	346563109		18.7500	2,900.00	53,727.18	54,375.00
FORWARD AIR CORPORATION		0.654	FWRD	349853101		36.6500	100.00	3,035.52	3,665.00
FOSSIL INC.		0.000	FOSL	349882100		21.5100	200.00	4,336.57	4,302.00
FOUNDATION COAL HOLDINGS INC		0.526	FCL	35039W100		38.0000	2,000.00	48,303.00	76,000.00
FOUNDRY NETWORKS INC		0.000	FDRY	35063R100		13.8100	400.00	3,701.11	5,524.00
FOXHOLLOW TECHNOLOGIES INC		0.000	FOXH	35166A103		29.7900	2,500.00	71,116.79	74,475.00
FRANKLIN BANK CORP		0.000	FBTX	352451108		17.9900	100.00	1,804.91	1,799.00
FRANKLIN ELEC INC		1.011	FELE	353514102		39.5400	100.00	3,511.55	3,954.00
FRED'S INC		0.491	FRED	356108100		16.2700	100.00	1,893.14	1,627.00
FREIGHTCAR AMERICA INC		0.249	RAIL	357023100		48.0800	1,500.00	60,678.37	72,120.00
FREMONT GENERAL CORP.		1.721	FMT	357288109		23.2300	500.00	10,442.41	11,615.00
FRONTIER AIRLINES INC		0.000	FRNT	359065109		9.2400	100.00	935.70	924.00
FRONTIER FINL CORP W		2.125	FTBK	35907K105		32.0000	100.00	2,059.82	3,200.00
FRONTIER OIL CORP		0.426	FTO	35914P105		37.5300	100.00	1,088.29	3,753.00
FTI CONSULTING INC		0.000	FCN	302941109		27.4400	100.00	2,393.92	2,744.00
FUELCELL ENERGY INC		0.000	FCEL	35952H106		8.4700	200.00	1,965.11	1,694.00
FULLER H B CO		1.527	FUL	359694106Q		32.0700	100.00	2,611.33	3,207.00
FURNITURE BRANDS INTERNATIONAL		2.687	FBN	360921100		22.3300	1,100.00	28,310.64	24,563.00
G & K SERV. CL-A		0.178	GKSRA	361268105Q		39.2500	100.00	3,594.57	3,925.00
GAMESTOP CORP.		0.000	GME	36467W109		31.8200	4,200.00	117,773.34	133,644.00
GARDNER DENVER MACHINERY		0.000	GDI	365558105Q		49.3000	1,600.00	41,320.27	78,880.00
GATEWAY INC.		0.000	GTW	367626108		2.5100	1,600.00	22,283.18	4,016.00
GAYLORD ENTMT CO		0.000	GET	367905106		43.5900	100.00	3,062.69	4,359.00
GEHL COMPANY		0.000	GEHL	368483103		26.2500	2,100.00	58,164.29	55,125.00
GEMSTAR-TV GUIDE INTL INC		0.000	GMST	36866W106		2.6100	3,700.00	16,040.92	9,657.00
GENCORP INC		0.676	GY	368682100Q		17.7500	400.00	5,228.54	7,100.00
GENERAL CABLE CORP		1.015	BGC	369300108		19.7000	1,000.00	13,081.63	19,700.00
GENERAL COMMUNICATION		0.000	GNCMA	369385109		10.3300	7,300.00	68,322.51	75,409.00
GENESEE & WYO INC		0.000	GWR	371559105		37.5500	100.00	2,713.30	3,755.00
GENESIS MICROCHIP INC.		0.000	GNSS	37184C103		18.0900	2,300.00	33,884.14	41,607.00
GENLYTE GROUP INC		0.000	GLYT	372302109		53.5700	300.00	7,940.55	16,071.00
GEORGIA GULF CORP		1.051	GGC	373200203		30.4200	100.00	2,886.08	3,042.00
GERON CORP		0.000	GERN	374163103		8.6100	200.00	1,576.11	1,722.00
GEVITY HR INC		1.088	GVHR	374393106		25.7200	100.00	2,086.20	2,572.00
GIANT INDUSTRIES INC		0.000	GI	374508109		51.9600	100.00	2,535.62	5,196.00
GIBRALTAR INDUSTRIES INC		0.871	ROCK	374689107		22.9400	400.00	7,429.19	9,176.00
GLACIER BANCORP INC		2.129	GBCI	37637Q105		30.0500	100.00	2,079.92	3,005.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
GLADSTONE CAPITAL CO	7.577	GLAD	376535100	21.3800		100.00		2,254.42	2,138.00
GLADSTONE INVESTMENT CORP	6.181	GAIN	376546107	13.5900		100.00		1,470.00	1,359.00
GLATFELTER	2.537	GLT	377316104	14.1900		200.00		2,947.70	2,838.00
GLENAYRE TECHNOLOGIES INC.	0.000	GEMS	377899109	3.2500		11,900.00		46,066.09	38,675.00
GLOBAL CASH ACCESS INC	0.000	GCA	378967103	14.5900		2,900.00		43,326.00	42,311.00
GLOBAL IMAGING SYSTEMS INC	0.000	GISX	37934A100	34.6300		100.00		2,700.48	3,463.00
GLOBAL INDUSTRIES LTD.	0.000	GLBL	379336100	11.3500		300.00		1,516.91	3,405.00
GLOBAL POWER EQUIPMENT GROUP	0.000	GEG	37941P108	4.5200		6,400.00		58,483.69	28,928.00
GOLD BANC CORP INC	1.097	GLDB	379907108	18.2200		800.00		11,758.18	14,576.00
GOLF GALAXY INC	0.000	GGXY	381639103	19.1500		800.00		12,768.00	15,320.00
GRAMERCY CAPITAL CORP	8.340	GKK	384871109	22.7800		100.00		2,461.76	2,278.00
GRANITE CONSTRUCTION INC	1.113	GVA	387328107	35.9100		1,700.00		41,352.42	61,047.00
GRAY TELEVISION INC	1.222	GTN	389375106	9.8200		7,700.00		97,783.02	75,614.00
GREAT WOLF RESORTS INC	0.000	WOLF	391523107	10.3100		100.00		2,480.20	1,031.00
GREATBATCH INC.	0.000	GB	39153L106	26.0100		100.00		3,126.78	2,601.00
GREENE COUNTY BANCSHARES INC	1.754	GCBS	394361208	27.3600		1,200.00		33,131.88	32,832.00
GREIF INC	1.448	GEF	397624107	66.2800		1,000.00		45,356.45	66,280.00
GREY WOLF INC	0.000	GW	397888108	7.7300		700.00		3,832.91	5,411.00
GRIFFON CORPORATION	0.000	GFF	398433102	23.8100		100.00		2,059.76	2,381.00
GROUP 1 AUTOMOTIVE	0.000	GPI	398905109	31.4300		500.00		13,879.34	15,715.00
GSI COMMERCE INC	0.000	GSIC	36238G102	15.0900		1,200.00		14,065.74	18,108.00
GUESS INC	0.000	GES	401617105	35.6000		1,400.00		23,773.80	49,840.00
GUITAR CENTER INC	0.000	GTRC	402040109	50.0100		1,600.00		58,856.19	80,016.00
GULF ISLAND FABRICAT	1.234	GIFI	402307102	24.3100		2,200.00		45,489.88	53,482.00
GULFMARK OFFSHORE INC	0.000	GMRK	402629109	29.6200		100.00		1,585.35	2,962.00
GYMBOREE CORP	0.000	GYMB	403777105	23.4000		100.00		1,340.57	2,340.00
HAEMONETICS CORP/MASS	0.000	HAE	405024100	48.8600		200.00		6,516.92	9,772.00
HAIN CELESTIAL GROUP	0.000	HAIN	405217100	21.1600		100.00		2,148.72	2,116.00
HANCOCK HLDG CO	2.062	HBHC	410120109	37.8100		100.00		2,593.90	3,781.00
HANMI FINL CORP	1.119	HAFC	410495105	17.8600		100.00		1,536.61	1,786.00
HANOVER COMPRESSOR COMPANY	0.000	HC	410768105	14.1100		300.00		4,745.13	4,233.00
HANSEN NATURAL CORP	0.000	HANS	411310105	78.8100		100.00		2,219.59	7,881.00
HARBOR FLA BANCSHARE	2.969	HARB	411901101	37.0500		100.00		2,701.56	3,705.00
HARLAND JOHN H CO	1.595	JH	412693103Q	37.6000		1,300.00		34,144.88	48,880.00
HARLEYSVILLE GROUP INC	2.641	HGIC	412824104	26.5000		400.00		8,725.90	10,600.00
HARLEYSVILLE NATL CO	3.979	HNBC	412850109	19.1000		100.00		2,220.68	1,910.00
HARMONIC INC.	0.000	HLIT	413160102	4.8500		200.00		1,553.69	970.00
HARTMARX CORP.	0.000	HMX	417119104	7.8100		8,400.00		59,488.16	65,604.00
HEADWATERS INC	0.000	HW	42210P102	35.4400		200.00		4,550.71	7,088.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
HEARTLAND EXPRESS INC.		0.394		HTLD	422347104	20.2900	200.00	2,107.98	4,058.00
HEARTLAND PAYMENT SYSTEMS		0.000		HPY	42235N108	21.6600	1,400.00	33,677.86	30,324.00
HECLA MINING CO.		0.000		HL	422704106	4.0600	1,700.00	9,032.34	6,902.00
HEICO CORP		0.309		HEI	422806109	25.8800	100.00	1,617.49	2,588.00
HEIDRICK & STRUGGLES INTL		0.000		HSII	422819102	32.0500	1,800.00	64,414.07	57,690.00
HENRY (JACK) & ASSOCIATES		0.943		JKHY	426281101	19.0800	200.00	3,749.37	3,816.00
HERCULES INCORPORATED		0.000		HPC	427056106Q	11.3000	800.00	9,578.69	9,040.00
HERITAGE COMMERCE CORP		0.000		HTBK	426927109	21.5000	100.00	1,854.66	2,150.00
HEXCEL CORP		0.000		HXL	428291108	18.0500	200.00	2,906.86	3,610.00
HI-TECH PHARMACAL CO INC		0.000		HITK	42840B101	44.2900	700.00	19,798.43	31,003.00
HIBBETT SPORTING GOO		0.000		HIBB	428565105	28.4800	900.00	13,958.29	25,632.00
HILB ROGAL & HOBBS CO		1.194		HRH	431294107Q	38.5100	2,000.00	53,012.21	77,020.00
HOLLY CORP		0.679		HOC	435758305	58.8700	100.00	1,593.35	5,887.00
HOLOGIC INC.		0.000		HOLX	436440101	37.9200	2,000.00	17,740.02	75,840.00
HOMESTORE INC		0.000		HOMS	437852106	5.1000	15,000.00	31,172.23	76,500.00
HOOKER FURNITURE CORP		1.632		HOFT	439038100	17.1500	3,500.00	63,952.99	60,025.00
HORACE MANN EDUCATORS		2.215		HMN	440327104Q	18.9600	100.00	1,711.48	1,896.00
HORIZON HEALTH CORP		0.000		HORC	44041Y104	22.6300	1,900.00	42,098.57	42,997.00
HORIZON LINES INC - CL A		0.906		HRZ	44044K101	12.1300	2,600.00	32,916.00	31,538.00
HORNBECK OFFSHORE SERVICES INC		0.000		HOS	440543106	32.7000	2,300.00	62,765.54	75,210.00
HOT TOPIC INC		0.000		HOTT	441339108	14.2500	200.00	3,783.39	2,850.00
HOUSTON EXPL CO		0.000		THX	442120101	52.8000	1,000.00	45,409.48	52,800.00
HUB GROUP INC		0.000		HUBG	443320106	35.3500	100.00	3,415.62	3,535.00
HUDSON HIGHLAND GROUP INC		0.000		HHGP	443792106	17.3600	4,300.00	105,105.96	74,648.00
HUDSON UNITED BANCORP		3.550		HU	444165104	41.6800	1,400.00	49,589.04	58,352.00
HUMAN GENOME SCIENCE		0.000		HGSI	444903108	8.5600	9,100.00	108,090.60	77,896.00
HUNGARIAN TELEPHONE & CABLE		0.000		HTC	445542103	15.5500	700.00	12,282.69	10,885.00
HUTTIG BUILDING PRODUCTS INC.		0.000		HBP	448451104	8.4000	100.00	1,105.47	840.00
HYDRIL		0.000		HYDL	448774109	62.6000	100.00	3,009.08	6,260.00
IBERIABANK CORP		2.195		IBKC	450828108	51.0100	100.00	4,791.18	5,101.00
ICOS CORPORATION		0.000		ICOS	449295104	27.6300	200.00	4,595.95	5,526.00
IDENIX PHARMACEUTICALS INC		0.000		IDIX	45166R204	17.1100	2,600.00	52,871.95	44,486.00
IDT CORP-CL B		0.000		IDT	448947309	11.7000	200.00	2,571.22	2,340.00
IHOP CORP.		2.131		IHP	449623107	46.9100	100.00	3,020.88	4,691.00
IKANOS COMMUNICATIONS INC		0.000		IKAN	45173E105	14.7400	1,100.00	14,927.00	16,214.00
IKON OFFICE SOLUTIONS INC.		1.537		IKN	451713101Q	10.4100	2,400.00	24,759.80	24,984.00
ILLUMINA, INC.		0.000		ILMN	452327109	14.1000	100.00	971.86	1,410.00
IMATION CORP		1.041		IMN	45245A107	46.0700	300.00	10,293.71	13,821.00
IMMUCOR INC		0.000		BLUD	452526106	23.3600	200.00	1,919.33	4,672.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
IMMUNOGEN INC		0.000		IMGN	45253H101	5.1300	100.00	504.06	513.00
INDEPENDENT BANK CORP/MA		2.103		INDB	453836108	28.5300	1,800.00	48,832.02	51,354.00
INFINITY PROPERTY & CASUALTY C		0.645		IPCC	45665Q103	37.2100	200.00	5,836.34	7,442.00
INFORMATICA CORP.		0.000		INFA	45666Q102	12.0000	300.00	2,201.91	3,600.00
INFOSPACE INC		0.000		INSP	45678T201	25.8200	1,100.00	24,624.77	28,402.00
INFOUSA INC		1.829		IUSA	456818301	10.9300	100.00	908.81	1,093.00
INFRASTRUCTURE SERVICES INC		0.000		IFS	45684P102	13.0800	2,300.00	24,916.98	30,084.00
INGLES MKTS INC		4.217		IMKTA	457030104	15.6500	3,100.00	37,223.85	48,515.00
INNOVATIVE SOLUTIONS & SUPPORT		0.000		ISSC	45769N105	12.7800	100.00	1,677.83	1,278.00
INPUT/OUTPUT INC.		0.000		IO	457652105	7.0300	200.00	1,631.46	1,406.00
INSIGHT ENTERPRISES INC.		0.000		NSIT	45765U103	19.6100	600.00	10,670.71	11,766.00
INSITUFORM TECHNOLOGIES CL A		0.000		INSU	457667103	19.3700	100.00	1,751.25	1,937.00
INTEGRA BK CORP		2.999		IBNK	45814P105	21.3400	2,500.00	50,172.61	53,350.00
INTEGRA LIFESCIENCES HOLDINGS		0.000		IART	457985208	35.4600	100.00	3,107.55	3,546.00
INTEGRATED DEVICE TECH INC		0.000		IDTI	458118106	13.1800	700.00	10,232.21	9,226.00
INTEGRATED SILICON SOLUTION		0.000		ISSI	45812P107	6.4400	100.00	674.87	644.00
INTER-TEL INC.		1.635		INTL	458372109	19.5700	3,800.00	75,315.47	74,366.00
INTERCHANGE FINL SVC		2.087		IFCJ	458447109	17.2500	100.00	1,645.36	1,725.00
INTERDIGITAL COMM CORP		0.000		IDCC	45866A105	18.3200	4,200.00	90,318.16	76,944.00
INTERGRAPH CORP.		0.000		INGR	458683109	49.8100	300.00	7,230.25	14,943.00
INTERMAC, INC		0.000		IN	458786100	33.8000	200.00	3,906.15	6,760.00
INTERMUNE INC		0.000		ITMN	45884X103	16.8000	100.00	1,651.85	1,680.00
INTERNET SECURITY SYSTEMS		0.000		ISSX	46060X107	20.9500	100.00	1,675.21	2,095.00
INTERVOICE INC.		0.000		INTV	461142101	7.9600	100.00	1,157.58	796.00
INTERWOVEN INC		0.000		IWOV	46114T508	8.4700	500.00	4,323.42	4,235.00
INTEVAC INC		0.000		IVAC	461148108	13.2000	100.00	1,125.72	1,320.00
INTUITIVE SURGICAL INC		0.000		ISRG	46120E602	117.2700	900.00	21,376.84	105,543.00
INVACARE CORP.		0.158		IVC	461203101	31.4900	100.00	3,454.61	3,149.00
INVERNESS MED INNOVA		0.000		IMA	46126P106	23.7100	100.00	1,941.46	2,371.00
INVESTMENT TECHNOLOGY GROUP IN		0.000		ITG	46145F105	35.4400	1,900.00	32,783.89	67,336.00
INVESTORS BANCORP INC		0.000		ISBC	46146P102	11.0300	200.00	2,200.00	2,206.00
IRIS INTERNATIONAL INC		0.000		IRIS	46270W105	21.8600	100.00	1,693.84	2,186.00
ISIS PHARMACEUTICALS INC		0.000		ISIS	464330109	5.2400	12,800.00	54,979.46	67,072.00
ITC HOLDINGS CORP		3.738		ITC	465685105	28.0900	100.00	2,900.00	2,809.00
ITRON INC.		0.000		ITRI	465741106	40.0400	300.00	8,996.25	12,012.00
IVILLAGE INC		0.000		IVIL	46588H105	8.0200	8,400.00	60,500.55	67,368.00
IXIA		0.000		XXIA	45071R109	14.7800	5,100.00	76,607.27	75,378.00
J2 GLOBAL COMMUNICAT		0.000		JCOM	46626E205	42.7400	200.00	5,749.70	8,548.00
JACK IN THE BOX INC.		0.000		JBX	466367109	34.9300	600.00	13,885.67	20,958.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
JACKSON HEWITT TAX SERVICE INC		1.154	JTX	468202106		27.7100	500.00	10,693.65	13,855.00
JACUZZI BRANDS INC		0.000	JJZ	469865109		8.4000	300.00	2,173.86	2,520.00
JAKKS PACIFIC INC.		0.000	JAKK	47012E106		20.9400	1,200.00	21,721.50	25,128.00
JAMES RIVER COAL CO		0.000	JRCC	470355207		38.2000	2,000.00	69,278.20	76,400.00
JAMES RIVER GROUP INC		0.000	JRVR	470359100		19.8500	800.00	14,096.00	15,880.00
JARDEN CORP		0.000	JAH	471109108		30.1500	800.00	20,965.64	24,120.00
JDA SOFTWARE GROUP INC		0.000	JDAS	46612K108		17.0100	3,800.00	62,513.96	64,638.00
JLG INDUSTRIES, INC.		0.043	JLG	466210101		45.6600	1,900.00	34,072.65	86,754.00
JOHN B. SANFILIPPO & SON INC		0.000	JBSS	800422107		12.9300	1,400.00	30,539.43	18,102.00
JONES LANG LASALLE I		0.993	JLL	48020Q107		50.3500	1,600.00	35,571.44	80,560.00
JOS. A. BANK CLOTHIERS INC.		0.000	JOSB	480838101		43.4100	1,400.00	48,899.56	60,774.00
JOURNAL COMMUNICATIONS INC		1.863	JRN	481130102		13.9500	3,900.00	64,391.45	54,405.00
JOURNAL REGISTER CO		0.535	JRC	481138105		14.9500	3,700.00	68,163.88	55,315.00
K-SWISS INC CL-A		0.616	KSWS	482686102		32.4400	500.00	9,059.55	16,220.00
K.C.S. ENERGY INC.		0.330	KCS	482434206		24.2200	200.00	2,077.24	4,844.00
K&F INDUSTRIES HOLDINGS INC		0.000	KFI	482241106		15.3600	3,000.00	50,250.00	46,080.00
K2 INC.		0.000	KTO	482732104		10.1100	200.00	2,436.93	2,022.00
KADANT INC		0.000	KAI	48282T104		18.5000	100.00	1,941.99	1,850.00
KAMAN CORP CL-A		2.539	KAMN	483548103		19.6900	6,600.00	107,641.19	129,954.00
KANBAY INTERNATIONAL INC		0.000	KBAY	48369P207		15.8900	500.00	10,397.71	7,945.00
KANSAS CITY LIFE INS		2.156	KCLI	484836101		50.0800	300.00	13,714.08	15,024.00
KANSAS CITY SOUTHERN INDS		0.000	KSU	485170302Q		24.4300	1,500.00	24,322.27	36,645.00
KAYDON CORP		1.493	KDN	486587108Q		32.1400	100.00	2,656.70	3,214.00
KBNT BANCORP INC		1.718	KNBT	482921103		16.2900	300.00	4,909.90	4,887.00
KEANE INC.		0.000	KEA	486665102		11.0100	600.00	10,890.68	6,606.00
KELLY SERVICES INC CL-A		1.525	KELYA	488152208		26.2200	100.00	2,619.39	2,622.00
KEMET CORP.		0.000	KEM	488360108		7.0700	300.00	3,575.72	2,121.00
KENNAMETAL INC		1.489	KMT	489170100		51.0400	100.00	3,798.14	5,104.00
KERYX BIOPHARMACEUTICALS INC		0.000	KERX	492515101		14.6400	4,900.00	77,101.59	71,736.00
KEYNOTE SYSTEMS INC		0.000	KEYN	493308100		12.8500	200.00	2,581.48	2,570.00
KEYSTONE AUTOMOTIVE		0.000	KEYS	49338N109		31.4800	100.00	2,896.98	3,148.00
KFORCE INC		0.000	KFRC	493732101		11.1600	1,200.00	9,554.06	13,392.00
KIMBALL INTL INC		6.020	KBALB	494274103		10.6300	4,900.00	69,857.28	52,087.00
KIRBY CORP.		0.000	KEX	497266106		52.1700	100.00	2,664.01	5,217.00
KOMAG INC		0.000	KOMG	500453204		34.6600	400.00	6,206.45	13,864.00
KOPIN CORP		0.000	KOPN	500600101		5.3500	8,400.00	45,334.62	44,940.00
KRONOS INC.		0.000	KRON	501052104		41.8600	200.00	6,779.22	8,372.00
KYPHON INC		0.000	KYPH	501577100		40.8300	100.00	2,459.72	4,083.00
LA QUINTA INNS INC		0.628	LQI	50419U202		11.1400	700.00	4,481.08	7,798.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
LABOR READY INC		0.000	LRW	505401208		20.8200	800.00	8,038.80	16,656.00
LABRANCHE & CO., INC.		3.165	LAB	505447102		10.1100	200.00	1,739.90	2,022.00
LACLEDE GROUP HLDG. CO.		4.724	LG	505597104		29.2100	100.00	2,456.85	2,921.00
LAKELAND BANCORP INC		2.721	LBAI	511637100		14.7000	100.00	1,491.88	1,470.00
LANCASTER COLONY CORP		2.807	LANC	513847103		37.0500	100.00	3,793.18	3,705.00
LANCE INC		3.435	LNCE	514606102Q		18.6300	100.00	1,347.68	1,863.00
LANDAMERICA FINANCIAL GROUP		1.153	LFG	514936103		62.4000	100.00	4,206.41	6,240.00
LANDRY'S RESTAURANTS INC.		0.748	LNK	51508L103		26.7100	100.00	2,478.32	2,671.00
LASERSCOPE		0.000	LSCP	518081104		22.4600	100.00	2,736.65	2,246.00
LATTICE SEMICON. CORP.		0.000	LSCC	518415104		4.3200	13,600.00	83,969.65	58,752.00
LAWSON SOFTWARE		0.000	LWSN	520780107		7.3500	200.00	1,204.84	1,470.00
LAYNE CHRISTENSEN COMPANY		0.000	LAYN	521050104		25.4300	1,700.00	28,372.73	43,231.00
LCA-VISION INC.		1.010	LCAV	501803308		47.5100	500.00	12,204.36	23,755.00
LEAPFROG ENTERPRISES INC		0.000	LF	52186N106		11.6500	100.00	1,457.02	1,165.00
LECG CORP		0.000	XPRT	523234102		17.3800	100.00	1,936.30	1,738.00
LENNOX INTERNATIONAL INC.		1.560	LII	526107107		28.2000	600.00	12,298.66	16,920.00
LEVITT CORP-CL A		0.351	LEV	52742P108		22.7400	300.00	7,735.19	6,822.00
LIBBEY INC		3.913	LB	529898108		10.2200	2,500.00	37,813.83	25,550.00
LIBERTY CORP S C		2.136	LC	530370105		46.8100	1,300.00	57,906.08	60,853.00
LIFE TIME FITNESS INC		0.000	LTM	53217R207		38.0900	100.00	2,964.56	3,809.00
LIFECCELL CORPORATION		0.000	LIFC	531927101		19.0700	100.00	1,123.61	1,907.00
LIFELINE SYS INC		0.000	LIFE	532192101		36.5600	100.00	1,660.11	3,656.00
LIFETIME BRANDS INC.		1.209	LCUT	53222Q103		20.6700	2,200.00	54,848.18	45,474.00
LINCOLN EDUCATIONAL SERVICES		0.000	LINC	533535100		14.2600	800.00	9,448.00	11,408.00
LINDSAY MANUFACTURING CO.		1.248	LNN	535555106		19.2300	100.00	2,187.68	1,923.00
LINENS 'N THINGS INC.		0.000	LIN	535679104		26.6000	2,300.00	62,814.54	61,180.00
LIONBRIDGE TECHNOLOGIES		0.000	LIOX	536252109		7.0200	9,200.00	62,860.58	64,584.00
LITHIA MOTORS INC - CL A		1.526	LAD	536797103		31.4400	400.00	9,409.17	12,576.00
LITTELFUSE INC		0.000	LFUS	537008104		27.2500	100.00	2,476.80	2,725.00
LKQ CORP		0.000	LKQX	501889208		34.6200	100.00	2,137.35	3,462.00
LODGIAN INC		0.000	LGN	54021P403		10.7300	100.00	1,054.06	1,073.00
LONE STAR STEAKHOUSE & SALOON		3.285	STAR	542307103		23.7400	200.00	4,613.31	4,748.00
LONE STAR TECHNOLOGIES INC		0.000	LSS	542312103		51.6600	100.00	3,230.75	5,166.00
LONGS DRUG STORES INC		1.538	LDG	543162101Q		36.3900	1,200.00	26,988.56	43,668.00
LONGVIEW FIBRE CO		0.384	LFB	543213102		20.8100	200.00	2,315.46	4,162.00
LUBYS INC.		0.000	LUB	549282101Q		13.3000	3,900.00	44,178.66	51,870.00
M/I HOMES INC		0.246	MHO	55305B101		40.6200	1,200.00	50,672.18	48,744.00
MADDEN STEVEN LTD		0.000	SHOO	556269108		29.2300	700.00	13,120.21	20,461.00
MAF BANCORP INC		2.223	MAFB	55261R108		41.3800	200.00	7,378.98	8,276.00

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
MAGNA ENTERTAINMENT-CL A		0.000	MECA	559211107		7.1400	100.00	505.73	714.00
MAIDENFORM BRANDS INC		0.000	MFB	560305104		12.6600	2,300.00	31,671.00	29,118.00
MAINSOURCE FINANCIAL		2.913	MSFG	56062Y102		17.8500	2,100.00	36,547.24	37,485.00
MAIR HOLDINGS INC		0.000	MAIR	560635104		4.7100	100.00	884.08	471.00
MANHATTAN ASSOCIATES INC		0.000	MANH	562750109		20.4800	400.00	12,267.72	8,192.00
MANNKIND CORP		0.000	MNKD	56400P201		11.2600	4,500.00	68,259.27	50,670.00
MANTECH INTERNATIONAL CORP-A		0.000	MANT	564563104		27.8600	200.00	4,217.48	5,572.00
MAPINFO CORP		0.000	MAPS	565105103		12.6100	100.00	1,087.33	1,261.00
MARCUS CORPORATION		1.276	MCS	566330106		23.5000	3,000.00	56,255.46	70,500.00
MARINEMAX INC		0.000	HZO	567908108		31.5700	100.00	2,213.34	3,157.00
MARITRANS INC		1.691	TUG	570363101		26.0200	1,100.00	28,525.54	28,622.00
MARKWEST HYDROCARBON INC		2.271	MWP	570762104		22.0100	1,000.00	23,813.50	22,010.00
MARLIN BUSINESS SERVICES INC		0.000	MRLN	571157106		23.8900	2,300.00	50,373.19	54,947.00
MARTEK BIOSCIENCES CORP		0.000	MATK	572901106		24.6100	100.00	3,477.64	2,461.00
MARTEN TRANSPORT LTD		0.000	MRTN	573075108		18.2200	8,240.50	114,408.38	150,141.91
MARTHA STEWART LIVING OMNIMEDI		0.000	MSO	573083102		17.4300	1,000.00	18,886.43	17,430.00
MASTEC INC		0.000	MTZ	576323109		10.4700	100.00	813.58	1,047.00
MATRIA HEALTHCARE IN		0.000	MATR	576817209		38.7600	100.00	2,339.17	3,876.00
MATTHEWS INTL CORP		0.549	MATW	577128101		36.4100	100.00	2,625.88	3,641.00
MATTSON TECHNOLOGY INC		0.000	MTSN	577223100		10.0600	3,000.00	22,916.36	30,180.00
MAVERICK TUBE CORP		0.000	MVK	577914104		39.8600	800.00	18,867.37	31,888.00
MAXIMUS INC		1.090	MMS	577933104		36.6900	300.00	10,305.81	11,007.00
MAXTOR CORP		0.000	MXO	577729205		6.9400	900.00	4,688.78	6,246.00
MB FINL INC		1.694	MBFI	55264U108		35.4000	100.00	2,917.94	3,540.00
MBT FINANCIAL CORP		4.197	MBTF	578877102		16.2000	100.00	2,016.14	1,620.00
MCDATA CORPORATION-A		0.000	MCDTA	580031201		3.8000	20,000.00	130,123.65	76,000.00
MCGRATH RENTCORP		2.014	MGRC	580589109		27.8000	100.00	2,176.11	2,780.00
MEDIA GENERAL INC - CL A		1.656	MEG	584404107		50.7000	1,100.00	69,051.67	55,770.00
MEDIACOM COMMUNICATIONS CORP		0.000	MCCC	58446K105		5.4900	11,000.00	81,241.63	60,390.00
MEDICINES COMPANY		0.000	MDCO	584688105		17.4500	700.00	16,807.86	12,215.00
MEDICIS PHARMACEUTICAL CORP		0.374	MRX	584690309		32.0500	200.00	5,882.62	6,410.00
MENTOR CORP/MINN		1.562	MNT	587188103		46.0800	1,100.00	24,167.53	50,688.00
MERCURY COMPUTER SYSTEMS INC		0.000	MRCY	589378108		20.6300	3,700.00	125,328.49	76,331.00
MERGE TECHNOLOGIES INC.		0.000	MRGE	589981109		25.0400	100.00	1,959.47	2,504.00
MERIDIAN BIOSCIENCE INC		1.588	VIVO	589584101		20.1400	100.00	1,281.23	2,014.00
MERIT MED SYS INC		0.000	MMSI	589889104		12.1400	3,200.00	47,267.73	38,848.00
MESA AIR GROUP INC		0.000	MESA	590479101		10.4600	2,200.00	17,418.12	23,012.00
METAL MANAGEMENT INC		1.289	MTLM	591097209		23.2600	200.00	4,005.44	4,652.00
METROLOGIC INSTRUMENTS INC		0.000	MTLG	591676101		19.2600	3,300.00	64,909.57	63,558.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
MGE ENERGY INC		4.069		MGEE	55277P104	33.9100	100.00	3,429.75	3,391.00
MGI PHARMA INC		0.000		MOGN	552880106	17.1600	1,300.00	27,346.65	22,308.00
MICREL INCORPORATED		0.000		MCRL	594793101	11.6000	200.00	2,509.64	2,320.00
MICRO THERAPEUTICS INC		0.000		MTIX	59500W100	6.9300	100.00	397.42	693.00
MICROMUSE INC.		0.000		MUSE	595094103	9.8900	2,000.00	11,517.74	19,780.00
MICROS SYSTEMS INC.		0.000		MCRS	594901100	48.3200	100.00	2,163.10	4,832.00
MICROSTRATEGY INC-CL A		0.000		MSTR	594972408	82.7400	200.00	9,706.50	16,548.00
MICROTUNE INC		0.000		TUNE	59514P109	4.1700	200.00	970.84	834.00
MID-STATE BANCSHARES		2.691		MDST	595440108	26.7500	100.00	2,020.79	2,675.00
MIDLAND CO		0.624		MLAN	597486109	36.0400	100.00	2,953.50	3,604.00
MIDWEST BANC HOLDING		2.157		MBHI	598251106	22.2500	100.00	2,341.22	2,225.00
MINE SAFETY APPLIANCES CO		1.546		MSA	602720104	36.2100	100.00	2,657.54	3,621.00
MINERALS TECHNOLOGIES INC		0.357		MTX	603158106	55.8900	100.00	5,512.56	5,589.00
MIPS TECHNOLOGIES IN		0.000		MIPS	604567107	5.6800	7,500.00	50,207.70	42,600.00
MKS INSTRUMENTS INC		0.000		MKSI	55306N104	17.8900	600.00	10,858.95	10,734.00
MOBILE MINI INC.		0.000		MINI	60740F105	47.4000	100.00	2,600.55	4,740.00
MOBILITY ELECTRONICS INC		0.000		MOBE	60741U101	9.6600	100.00	837.25	966.00
MODINE MANUFACTURING CO		2.147		MOD	607828100	32.5900	100.00	2,672.03	3,259.00
MOLECULAR DEVICES CORP		0.000		MDCC	60851C107	28.9300	1,000.00	20,569.90	28,930.00
MONEYGRAM INTERNATIONAL INC.		0.613		MGI	60935Y109	26.0800	300.00	5,978.68	7,824.00
MONOGRAM BIOSCIENCES INC		0.000		MGRM	60975U108	1.8700	400.00	1,049.95	748.00
MOOG INC. CL A		0.000		MOG.A	615394202	28.3800	100.00	2,107.16	2,838.00
MPS GROUP INC		0.000		MPS	553409103	13.6700	1,500.00	11,583.80	20,505.00
MRO SOFTWARE INC		0.000		MROI	55347W105	14.0400	100.00	1,561.21	1,404.00
MRV COMMUNICATIONS I		0.000		MRVC	553477100	2.0500	400.00	1,343.49	820.00
MTR GAMING GROUP INC		0.000		MNTG	553769100	10.4100	300.00	2,784.87	3,123.00
MTS SYS CORP		1.154		MTSC	553777103	34.6400	1,600.00	31,568.57	55,424.00
MUELLER INDUSTRIES INC.		1.458		MLI	624756102	27.4200	100.00	2,916.60	2,742.00
MULTI-FINELINE ELECTRONIX INC		0.000		MFLX	62541B101	48.1700	1,000.00	16,858.36	48,170.00
MULTIMEDIA GAMES, INC.		0.000		MGAM	625453105	9.2500	600.00	6,591.62	5,550.00
MYERS INDUSTRIES INC.		1.371		MYE	628464109Q	14.5800	100.00	1,086.80	1,458.00
MYOGEN INC		0.000		MYOG	62856E104	30.1600	2,300.00	55,292.84	69,368.00
MYRIAD GENETICS INC		0.000		MYGN	62855J104	20.8000	100.00	1,636.59	2,080.00
NABI BIOPHARMACEUTIC		0.000		NABI	629519109	3.3800	10,500.00	103,294.11	35,490.00
NACCO INDUSTRIES -CL A		1.587		NC	629579103Q	117.1500	100.00	7,327.86	11,715.00
NASH FINCH CO.		2.825		NAFC	631158102	25.4800	3,400.00	93,937.61	86,632.00
NATIONAL INTERSTATE CORP		0.839		NATL	63654U100	19.0700	400.00	7,767.27	7,628.00
NATIONAL PENN BANCSH		3.464		NPBC	637138108	19.0500	4,000.00	75,592.14	76,200.00
NATURES SUNSHINE PRODS INC.		1.106		NATRE	639027101	18.0800	2,100.00	39,323.33	37,968.00

Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
NAUTILUS INC		2.143	NLS	63910B102		18.6600	4,100.00	71,428.71	76,506.00
NAVIGANT CONSULTING		0.000	NCI	63935N107		21.9800	3,500.00	57,355.26	76,930.00
NAVIGATORS GROUP INC		0.000	NAV	638904102		43.6100	1,500.00	52,311.74	65,415.00
NBT BANCORP INC		3.520	NBTB	628778102		21.5900	100.00	2,021.16	2,159.00
NBTY INC.		0.000	NTY	628782104		16.2500	1,100.00	28,494.16	17,875.00
NCI BUILDING SYS INC		0.000	NCS	628852105		42.4800	100.00	2,372.42	4,248.00
NCO GROUP INC.		0.000	NCOG	628858102		16.9200	2,700.00	57,240.75	45,684.00
NDC HEALTH CORP		0.832	NDC	639480102		19.2300	100.00	2,333.53	1,923.00
NEENAH PAPER INC		1.428	NP	640079109		28.0000	100.00	2,977.63	2,800.01
NEKTAR THERAPEUTICS		0.000	NKTR	640268108		16.4600	300.00	5,371.99	4,938.00
NEOPHARM INC		0.000	NEOL	640919106		10.7900	100.00	786.89	1,079.00
NESS TECHNOLOGIES INC		0.000	NSTC	64104X108		10.7700	100.00	1,436.14	1,077.00
NETBANK INC		1.114	NTBK	640933107		7.1800	200.00	1,746.27	1,436.00
NETFLIX.COM INC		0.000	NFLX	64110L106		27.0600	100.00	1,637.42	2,706.00
NETGEAR INC		0.000	NTGR	64111Q104		19.2500	2,300.00	34,025.85	44,275.00
NETIQ CORP		0.000	NTIQ	64115P102		12.2900	5,300.00	74,767.46	65,137.00
NEUROCRINE BIOSCIENCES INC		0.000	NBIX	64125C109		62.7300	100.00	4,429.81	6,273.00
NEUROGEN CORP		0.000	NRGN	64124E106		6.5900	100.00	749.75	659.00
NEUROMETRIX INC		0.000	NURO	641255104		27.2800	100.00	1,912.23	2,728.00
NEUSTAR INC-CLASS A		0.000	NSR	64126X201		30.4900	2,500.00	80,025.00	76,225.00
NEWALLIANCE BANCSHARES INC		1.513	NAL	650203102		14.5400	300.00	4,212.41	4,362.00
NEWMARKET CORP		0.000	NEU	651587107		24.4600	1,600.00	26,777.91	39,136.00
NEWPARK RESOURCES INC.		0.000	NR	651718504		7.6300	300.00	1,940.11	2,289.00
NEWPORT CORP		0.147	NEWP	651824104		13.5400	100.00	1,423.41	1,354.00
NGP CAPITAL RESOURCES CO		4.569	NGPC	62912R107		13.1300	100.00	1,500.80	1,313.00
NIC INC		0.000	EGOV	62914B100		6.1600	100.00	635.65	616.00
NJ RESOURCES CORP. COMMON		3.437	NJR	646025106		41.8900	1,100.00	35,406.88	46,079.00
NN INC		3.018	NNBR	629337106		10.6000	100.00	1,233.74	1,060.00
NORTH PITTSBURGH SYS		4.027	NPSI	661562108		18.8700	2,400.00	45,730.80	45,288.00
NORTHWEST NATURAL GAS CO.		4.037	NWN	667655104		34.1800	1,400.00	41,619.53	47,852.00
NOVEN PHARMACEUTICALS INC		0.000	NOVN	670009109		15.1300	100.00	1,883.83	1,513.00
NS GROUP INC		0.000	NSS	628916108		41.8100	400.00	8,472.64	16,724.00
NU SKIN ENTERPRISES		2.047	NUS	67018T105		17.5800	200.00	3,428.82	3,516.00
NUANCE COMMUNICATIONS		0.000	NUAN	67020Y100		7.6300	900.00	4,163.26	6,867.00
NUVASINE INC		0.000	NUVA	670704105		18.1000	2,700.00	38,051.82	48,870.00
O'CHARLEYS INC		0.000	CHUX	670823103		15.5100	4,000.00	73,181.56	62,040.00
OAKLEY INC.		1.089	OO	673662102		14.6900	100.00	1,244.74	1,469.00
OCEANEERING INT'L. INC.		0.000	OII	675232102		49.7800	100.00	2,407.04	4,978.00
OCTEL CORP		0.860	OTL	675727101		16.2700	100.00	1,909.06	1,627.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
OCWEN FINANCIAL CORP	0.000	OCN	675746101	8.7000		13,600.00	99,193.67	118,320.00	
ODYSSEY HEALTHCARE INC	0.000	ODSY	67611V101	18.6400		700.00	12,438.07	13,048.00	
ODYSSEY HOLDINGS CORP	0.498	ORH	67612W108	25.0800		4,200.00	102,227.00	105,336.00	
OFFSHORE LOGISTICS	0.000	OLG	676255102	29.2000		100.00	2,482.83	2,920.00	
OHIO CASUALTY CORP.	0.847	OCAS	677240103Q	28.3200		300.00	4,384.35	8,496.00	
OIL STS INTL INC	0.000	OIS	678026105	31.6800		2,000.00	40,126.27	63,360.00	
OLD DOMINION FREIGHT LINE	0.000	ODFL	679580100	26.9800		100.00	1,366.71	2,698.00	
OLD NATL BANCORP IND	3.881	ONB	680033107	21.6400		200.00	4,602.18	4,328.00	
OLD SECOND BANCORP I	1.701	OSBC	680277100	30.5700		100.00	2,491.58	3,057.00	
OM GROUP, INC.	2.985	OMG	670872100Q	18.7600		2,900.00	57,137.68	54,404.00	
ON SEMICONDUCTOR COR	0.000	ONNN	682189105	5.5300		13,800.00	67,477.09	76,314.00	
OPEN SOLUTIONS INC	0.000	OPEN	68371P102	22.9200		100.00	2,029.00	2,292.00	
OPLINK COMMUNICATION	0.000	OPLK	68375Q403	14.5000		1,500.00	20,050.79	21,750.00	
OPTICAL COMMUNICATIO	0.000	OCPI	68382T101	2.3100		100.00	215.58	231.00	
OPTION CARE INC	0.598	OPTN	683948103	13.3600		100.00	805.66	1,336.00	
OPTIONSXPRESS HOLDINGS INC	0.651	OXPS	684010101	24.5500		100.00	1,906.97	2,455.00	
ORASURE TECHNOLOGIES	0.000	OSUR	68554V108	8.8200		200.00	1,436.56	1,764.00	
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	12.8400		800.00	7,438.32	10,272.00	
ORIENTAL FINL GROUP	4.530	OFG	68618W100	12.3600		200.00	3,469.16	2,472.00	
ORIGEN FINANCIAL INC	3.370	ORGN	68619E208	7.1200		100.00	754.72	712.00	
ORLEANS HOMEBUILDERS INC	0.436	OHB	686588104	18.3500		2,500.00	49,611.02	45,875.00	
OTTER TAIL CORP	3.864	OTTR	689648103	28.9800		100.00	2,922.92	2,898.00	
OUTDOOR CHANNEL HOLDINGS INC	0.000	OUTD	690027206	13.5000		1,300.00	19,161.45	17,550.00	
OWENS & MINOR INC.	1.888	OMI	690732102Q	27.5300		200.00	4,003.06	5,506.00	
OXFORD INDUSTRIES INC.	1.096	OXM	691497309	54.7000		400.00	16,661.02	21,880.00	
PACER INTERNATIONAL INC	2.302	PACR	69373H106	26.0600		100.00	2,017.36	2,606.00	
PACIFIC SUNWEAR OF CALIFORNIA	0.000	PSUN	694873100	24.9200		2,900.00	58,492.01	72,268.00	
PACKETEER INC	0.000	PKTR	695210104	7.7700		6,000.00	79,841.75	46,620.00	
PAINCARE HOLDINGS INC	0.000	PRZ	69562E104	3.2600		7,700.00	33,886.16	25,102.00	
PAPA JOHN'S INTERNATIONAL	0.000	PZZA	698813102	59.3100		300.00	10,586.54	17,793.00	
PAR PHARMACEUTICAL COS INC	0.000	PRX	69888P106	31.3400		100.00	3,750.67	3,134.00	
PARAMETRIC TECHNOLOGY CORP	0.000	PMTX	699173100	6.1000		9,200.00	47,472.15	56,120.00	
PAREXEL INT'L CORP.	0.000	PRXL	699462107	20.2600		100.00	1,950.73	2,026.00	
PARK ELECTROCHEMICAL CORP.	1.231	PKE	700416209	25.9800		100.00	2,351.94	2,598.00	
PARKER DRILLING CO	0.000	PKD	701081101	10.8300		300.00	2,234.93	3,249.00	
PARLUX FRAGRANCES INC	0.000	PARL	701645103	30.5300		1,900.00	53,302.95	58,007.00	
PATHMARK STORES INC	0.000	PTMK	70322A101	9.9900		7,600.00	84,894.44	75,924.00	
PAXAR CORP.	0.000	PXR	704227107	19.6300		100.00	1,629.48	1,963.00	
PAYLESS SHOESOURCE INC	0.000	PSS	704379106	25.1000		1,600.00	24,099.28	40,160.00	

Monthly Market Portfolio

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	Group - COMMON STOCK								
	Portfolio - 2TR			RUSSELL TRANSITION 2					
	Instrument - COM			COMMON STOCK					
PEDIATRIX MEDICAL GROUP INC.		0.000	PDX	705324101		88.5700	200.00	9,332.44	17,714.00
PEGASUS SOLUTIONS		0.000	PEGS	705906105		8.9700	100.00	1,463.24	897.00
PENN VA CORP		0.784	PVA	707882106		57.4000	100.00	2,388.54	5,740.00
PENNFED FINL SVCS IN		1.520	PFSB	708167101		18.4200	100.00	1,682.92	1,842.00
PENNSYLVANIA COMMERCE BANCORP		0.000	COBH	708677109		31.8500	800.00	26,541.20	25,480.00
PEOPLES ENERGY CORP		6.216	PGL	711030106Q		35.0700	100.00	3,766.23	3,507.00
PEP BOYS MM & J		1.813	PBY	713278109Q		14.8900	200.00	3,208.55	2,978.00
PER-SE TECHNOLOGIES		0.000	PSTI	713569309		23.3600	700.00	11,004.26	16,352.00
PERFORMANCE FOOD GROUP COMPANY		0.000	PFGC	713755106		28.3700	100.00	3,197.78	2,837.00
PERICOM SEMICONDUCTOR CORP		0.000	PSEM	713831105		7.9700	100.00	1,599.82	797.00
PEROT SYSTEMS COPR. CL. A		0.000	PER	714265105		14.1400	500.00	6,353.42	7,070.00
PETCO ANIMAL SUPPLIES INC		0.000	PETC	716016209		21.9500	200.00	6,395.47	4,390.00
PETROLEUM DEVELOPMENT CORP		0.000	PETDE	716578109		33.3400	100.00	1,785.72	3,334.00
PETROQUEST ENERGY INC		0.000	PQ	716748108		8.2800	100.00	667.57	828.00
PFF BANCORP INC		1.965	PFB	69331W104		30.5200	100.00	2,619.31	3,052.00
PHARMION CORP		0.000	PHRM	71715B409		17.7700	100.00	2,793.23	1,777.00
PHASE FORWARD INC		0.000	PFWD	71721R406		9.7500	100.00	776.63	975.00
PHILLIPS-VAN HEUSEN		0.463	PVH	718592108		32.4000	100.00	2,115.06	3,240.00
PHOENIX COMPANIES INC.		1.173	PNX	71902E109		13.6400	900.00	10,067.28	12,276.00
PHOENIX TECHNOLOGIES LTD		0.000	PTEC	719153108		6.2600	4,400.00	37,158.88	27,544.00
PHOTON DYNAMICS INC		0.000	PHTN	719364101		18.2800	100.00	1,907.61	1,828.00
PHOTRONICS INC.		0.000	PLAB	719405102		15.0600	5,000.00	96,157.22	75,300.00
PICO HOLDINGS INC		0.000	PICO	693366205		32.2600	1,500.00	30,472.33	48,390.00
PIER 1 IMPORTS INC/DEL		4.581	PIR	720279108		8.7300	2,000.00	29,455.86	17,460.00
PIKE ELECTRIC CORP		0.000	PEC	721283109		16.2200	100.00	1,875.00	1,622.00
PLANTRONICS INC.		0.706	PLT	727493108		28.3000	200.00	7,452.52	5,660.00
PLAYTEX PRODUCTS INC		0.000	PYX	72813P100		13.6700	1,600.00	14,512.28	21,872.00
PLEXUS CORP		0.000	PLXS	729132100		22.7400	1,000.00	15,697.10	22,740.00
PLUG POWER INC		0.000	PLUG	72919P103		5.1300	9,000.00	62,263.49	46,170.00
PLX TECHNOLOGY INC		0.000	PLXT	693417107		8.6000	100.00	844.26	860.00
PMA CAP CORP		4.600	PMACA	693419202		9.1300	100.00	503.92	913.00
PMC-SIERRA INC		0.000	PMCS	69344F106		7.7100	1,300.00	12,351.95	10,023.00
POLYCOM INC.		0.000	PLCM	73172K104		15.3000	300.00	5,038.76	4,590.00
POLYMEDICA CORP		1.792	PLMD	731738100		33.4700	100.00	2,480.75	3,347.00
POLYONE CORPORATION		3.888	POL	73179P106		6.4300	11,800.00	68,261.80	75,874.00
PORTALPLAYER INC		0.000	PLAY	736187204		28.3200	300.00	7,701.71	8,496.00
PORTFOLIO RECOVERY ASSOCIATES		0.000	PRAA	73640Q105		46.4400	100.00	3,156.44	4,644.00
POTLATCH CORP.		1.176	PCH	737628107Q		50.9800	1,500.00	47,114.64	76,470.00
POWER INTEGRATIONS INC		0.000	POWI	739276103		23.8100	100.00	2,188.06	2,381.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
POWERWAVE TECHNOLOGIES		0.000	PWAV	739363109		12.5700	6,200.00	50,781.75	77,934.00
PRA INTERNATIONAL		0.000	PRAI	69353C101		28.1500	1,800.00	43,493.34	50,670.00
PREFERRED BANK/LOS ANGELES		1.528	PFBC	740367107		44.5000	2,000.00	77,895.13	89,000.00
PREMIERWEST BANCORP		0.357	PRWT	740921101		14.0000	100.00	1,489.76	1,400.00
PRESIDENTIAL LIFE		2.100	PLFE	740884101		19.0400	300.00	5,072.57	5,712.00
PRICE COMMUNICATIONS CORP		0.000	PR	741437305		14.8700	3,000.00	43,394.86	44,610.00
PRIMEDIA INC		0.000	PRM	74157K101		1.6100	7,700.00	29,098.96	12,397.00
PROASSURANCE CORP		0.000	PRA	74267C106		48.6400	1,200.00	41,011.39	58,368.00
PROGRESS SOFTWARE		0.000	PRGS	743312100		28.3800	100.00	2,145.56	2,838.00
PROGRESSIVE GAMING CORP		0.000	PGIC	59862K108		9.8700	2,400.00	24,060.00	23,688.00
PROQUEST COMPANY		0.000	PQE	74346P102		27.9100	2,700.00	71,199.50	75,357.00
PROSPERITY BANCSHARE		1.391	PRSP	743606105		28.7400	200.00	5,202.65	5,748.00
PROVIDENCE SERVICE CORP		0.000	PRSC	743815102		28.7900	1,700.00	40,229.31	48,943.00
PROVIDENT BANKSHARES CORPORATI		3.316	PBKS	743859100		33.7700	100.00	2,606.58	3,377.00
PROVIDENT FINANCIAL SERVICES		1.944	PFS	74386T105		18.5100	300.00	5,299.40	5,553.00
PROVIDENT NEW YORK BANCORP		1.816	PBNY	744028101		11.0100	700.00	7,955.77	7,707.00
PSYCHIATRIC SOLUTIONS INC		0.000	PSYS	74439H108		58.7400	1,300.00	56,520.09	76,362.00
QUALITY SYSTEMS INC		0.000	QSII	747582104		76.7600	200.00	7,174.00	15,352.00
QUANTA SERVICES INC.		0.000	PWR	74762E102		13.1700	400.00	3,178.68	5,268.00
QUEST SOFTWARE INC		0.000	QSFT	74834T103		14.5900	200.00	2,553.51	2,918.00
R & G FINANCIAL CORP CL-B		2.840	RGF	749136107		13.2000	100.00	2,484.16	1,320.00
RADIANT SYSTEMS INC		0.000	RADS	75025N102		12.1600	4,100.00	46,151.65	49,856.00
RADIATION THERAPY SERVICES INC		0.000	RTSX	750323206		35.3100	400.00	10,787.08	14,124.00
RADIO ONE INC CL-D		0.000	ROIAK	75040P405		10.3500	300.00	3,991.95	3,105.00
RADISYS CORPORATION		0.000	RSYS	750459109		17.3400	100.00	2,097.97	1,734.00
RAILAMERICA INC		0.000	RRA	750753105		10.9900	100.00	1,089.27	1,099.00
RALCORP HOLDINGS		0.000	RAH	751028101Q		39.9100	1,900.00	58,262.86	75,829.00
RAVEN INDUSTRIES INC		0.970	RAVN	754212108		28.8500	100.00	1,423.48	2,885.00
RBC BEARINGS INC		0.000	ROLL	75524B104		16.2500	1,500.00	23,955.00	24,375.00
RC2 CORP		0.000	RCRC	749388104		35.5200	100.00	2,973.81	3,552.00
READERS DIGEST ASSOCIATION		2.628	RDA	755267101		15.2200	300.00	4,873.19	4,566.00
REALNETWORKS INC		0.000	RNWK	75605L104		7.7600	400.00	2,585.32	3,104.00
REDBACK NETWORKS		0.000	RBAK	757209507		14.0600	5,700.00	44,074.30	80,142.00
REDDY ICE HOLDINGS INC		7.015	FRZ	75734R105		21.8100	1,800.00	36,954.00	39,258.00
REGENT COMMUNICATIONS INC		0.000	RGCI	758865109		4.6400	100.00	565.31	464.00
REGIS CORP		0.414	RGS	758932107		38.5700	200.00	7,606.00	7,714.00
REHABCARE GROUP INC		0.000	RHB	759148109		20.2000	200.00	4,897.97	4,040.00
RELIANCE STEEL & ALUMINUM		0.654	RS	759509102		61.1200	400.00	10,972.23	24,448.00
REMINGTON OIL & GAS CORP		0.000	REM	759594302		36.5000	100.00	1,991.19	3,650.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
REPUBLIC AIRWAYS HOLDINGS INC		0.000	RJET	760276105		15.2000	100.00	1,197.51	1,520.00
REPUBLIC BANCORP INC		3.697	RBNC	760282103		11.9000	300.00	3,233.94	3,570.00
RES-CARE INC		0.000	RSCR	760943100		17.3700	700.00	9,053.80	12,159.00
RESOURCE AMERICA INC		1.407	REXI	761195205		17.0500	100.00	942.18	1,705.00
RESOURCES GLOBAL PROFESSIONALS		0.000	RECN	76122Q105		26.0600	200.00	3,853.64	5,212.00
RESTORATION HARDWARE INC		0.000	RSTO	760981100		6.0200	5,400.00	34,815.68	32,508.00
RETAIL VENTURES INC		0.000	RVI	76128Y102		12.4400	3,000.00	33,141.60	37,320.00
REVLON INC - CL A		0.000	REV	761525500		3.1000	24,300.00	76,723.08	75,330.00
RF MICRO-DEVICES		0.000	RFMD	749941100		5.4100	600.00	3,836.89	3,246.00
RIGEL PHARMACEUTICALS INC		0.000	RIGL	766559603		8.3600	1,000.00	22,332.72	8,360.00
RIMAGE CORP		0.000	RIMG	766721104		28.9800	300.00	6,168.74	8,694.00
RLI CORP		1.363	RLI	749607107		49.8700	200.00	6,460.90	9,974.00
ROANOKE ELEC STL COR		1.864	RESC	769841107		23.6000	3,300.00	54,134.34	77,880.00
ROCK-TENN COMPANY CL A		2.637	RKT	772739207		13.6500	100.00	1,622.26	1,365.00
ROCKWOOD HOLDINGS INC		0.000	ROC	774415103		19.7300	3,600.00	68,652.00	71,028.00
ROFIN-SINAR TECHNOLOGIES INC		0.000	RSTI	775043102		43.4700	400.00	11,409.48	17,388.00
ROLLINS INC		1.014	ROL	775711104		19.7100	3,000.00	51,112.52	59,130.00
ROYAL GOLD INC		0.633	RGLD	780287108		34.7300	100.00	1,777.42	3,473.00
RPC INC		0.406	RES	749660106		26.3400	1,600.00	19,623.91	42,144.00
RSA SECURITY INC.		0.000	RSAS	749719100		11.2300	300.00	4,420.28	3,369.00
RTI INTERNATIONAL METALS		0.000	RTI	74973W107		37.9500	100.00	1,622.15	3,795.00
RUDDICK CORP.		2.067	RDK	781258108Q		21.2800	100.00	1,328.40	2,128.00
RUDOLPH TECHNOLOGIES INC		0.000	RTEC	781270103		12.8800	100.00	1,789.11	1,288.00
RUSSELL CORP		1.188	RML	782352108Q		13.4600	100.00	1,798.04	1,346.00
RUTH'S CHRIS STEAK HOUSE INC		0.000	RUTH	783332109		18.1000	2,300.00	42,320.00	41,630.00
RYANS RESTAURANT GROUP INC		0.000	RYAN	783520109		12.0600	800.00	9,929.46	9,648.00
RYERSON TULL, INC.		0.822	RYI	78375P107Q		24.3200	800.00	9,598.85	19,456.00
S & T BANCORP INC		3.150	STBA	783859101		36.8200	100.00	3,135.04	3,682.00
SAFENET INC		0.000	SFNT	78645R107		32.2200	100.00	2,861.36	3,222.00
SAFETY INSURANCE GROUP INC		1.783	SAFT	78648T100		40.3700	200.00	4,040.31	8,074.00
SALIX PHARMACEUTICAL		0.000	SLXP	795435106		17.5800	4,400.00	78,315.09	77,352.00
SANTANDER BANCORP		2.547	SBP	802809103		25.1200	2,200.00	53,851.37	55,264.00
SAPIENT CORP		0.000	SAPE	803062108		5.6900	200.00	1,090.21	1,138.00
SAUER-DANFOSS INC		2.551	SHS	804137107		18.8100	1,800.00	19,755.65	33,858.00
SAVIENT PHARMACEUTICALS INC		0.000	SVNTE	80517Q100		3.7400	2,300.00	8,567.11	8,602.00
SCANSOURCE INC		0.000	SCSC	806037107		54.6800	100.00	3,633.37	5,468.00
SCHNITZER STL INDS		0.222	SCHN	806882106		30.5900	200.00	4,986.20	6,118.00
SCHOLASTIC CORP		0.000	SCHL	807066105		28.5100	1,600.00	49,110.05	45,616.00
SCHWEITZER-MAIDUIT INTL INC		2.421	SWM	808541106		24.7800	100.00	2,795.36	2,478.00

Monthly Market Portfolio

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<hr/>									
Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
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SCS TRANSPORTATION INC		0.000	SCST	81111T102		21.2500	1,300.00	22,696.10	27,625.00
SEACOR SMIT INC.		0.000	CKH	811904101		68.1000	900.00	46,127.47	61,290.00
SEATTLE GENETICS INC		0.000	SGEN	812578102		4.7200	100.00	511.13	472.00
SECURITY BANK CORP		1.116	SBKC	814047106		23.2900	1,900.00	42,204.85	44,251.00
SELECTIVE INSURANCE GROUP		1.657	SIGI	816300107		53.1000	200.00	5,460.04	10,620.00
SEMTECH CORPORATION		0.000	SMTC	816850101		18.2600	300.00	5,405.20	5,478.00
SENIOR HOUSING PROP TRUST		7.569	SNH	81721M109		16.9100	200.00	2,889.35	3,382.00
SENOYX INC		0.000	SNMX	81724Q107		12.1200	3,700.00	60,700.35	44,844.00
SENSIENT TECHNOLOGIES		3.352	SXT	81725T100Q		17.9000	200.00	4,037.53	3,580.00
SEROLOGICALS CORP		0.000	SERO	817523103		19.7400	100.00	2,114.15	1,974.00
SFBC INTERNATIONAL INC		0.000	SFCC	784121105		16.0100	1,600.00	41,095.34	25,616.00
SHUFFLE MASTER INC		0.000	SHFL	825549108		25.1400	200.00	3,118.62	5,028.00
SIERRA PACIFIC RESOURCES		6.135	SRP	826428104		13.0400	9,300.00	105,820.14	121,272.00
SIGMATEL INC		0.000	SGTL	82661W107		13.1000	3,000.00	77,397.99	39,300.00
SILICON LABORATORIES		0.000	SLAB	826919102		36.6600	2,000.00	56,471.17	73,320.00
SILICON STORAGE TECH		0.000	SSTI	827057100		5.0500	300.00	1,840.78	1,515.00
SIMMONS 1ST NATL COR		2.310	SFNC	828730200		27.7000	100.00	2,318.15	2,770.00
SIMPSON MANUFACTURING CO		0.880	SSD	829073105		36.3500	100.00	2,477.16	3,635.00
SIRF TECHNOLOGY HOLDINGS		0.000	SIRF	82967H101		29.8000	100.00	1,507.48	2,980.00
SKECHERS U S A INC		0.000	SKX	830566105		15.3200	3,500.00	47,765.54	53,620.00
SKYWEST INC		0.446	SKYW	830879102		26.8600	2,200.00	38,969.94	59,092.00
SKYWORKS SOLUTIONS INC		0.000	SWKS	83088M102		5.0900	15,000.00	533,121.72	76,350.00
SMART & FINAL INC		0.000	SMF	831683107		12.8800	3,900.00	47,659.38	50,232.00
SOMANETICS CORP		0.000	SMTS	834445405		32.0000	700.00	16,201.29	22,400.00
SONIC AUTOMOTIVE INC.		2.154	SAH	83545G102		22.2800	400.00	9,085.12	8,912.00
SONIC SOLUTIONS		0.000	SNIC	835460106		15.1100	800.00	16,052.96	12,088.00
SONICWALL INC		0.000	SNWL	835470105		7.9200	2,000.00	12,529.67	15,840.00
SONUS NETWORKS INC		0.000	SONS	835916107		3.7200	7,300.00	35,327.82	27,156.00
SOTHEBY'S HOLDINGS CL-A		0.000	BID	835898107		18.3600	100.00	1,567.94	1,836.00
SOUND FEDERAL BANCORP INC		1.570	SFFS	83607V104		19.1000	2,000.00	31,584.00	38,200.00
SOURCE CORP		0.000	SRCP	836167106		23.9800	700.00	17,152.77	16,786.00
SOURCE INTERLINK COS INC		0.000	SORC	836151209		11.1200	100.00	1,183.11	1,112.00
SOUTHWEST BANCORP IN		1.500	OKSB	844767103		20.0000	100.00	2,055.79	2,000.00
SOUTHWEST GAS CORP		3.106	SWX	844895102Q		26.4000	100.00	2,252.89	2,640.00
SPECIALTY LABORATORIES		0.000	SP	84749R100		13.0500	4,300.00	54,068.71	56,115.00
SPECTRALINK CORP		3.369	SLNK	847580107		11.8700	100.00	1,220.39	1,187.00
SPEEDWAY MOTORSPORTS		0.923	TRK	847788106		34.6700	100.00	2,725.13	3,467.00
SPHERION CORPORATION		0.000	SFN	848420105		10.0100	3,000.00	29,235.75	30,030.00
SPSS INC.		0.000	SPSS	78462K102		30.9300	700.00	13,699.54	21,651.00

Monthly Market Portfolio

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Group - COMMON STOCK									
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SSA GLOBAL TECHNOLOGIES INC		0.000	SSAG	78465P108		18.1900	3,400.00	53,251.31	61,846.00
ST MARY LAND & EXPLORATION		0.271	SM	792228108		36.8100	400.00	4,926.39	14,724.00
STANDARD REGISTER CO		5.819	SR	853887107		15.8100	100.00	1,528.59	1,581.00
STANDEX INTERNATIONAL CORP		3.025	SXI	854231107		27.7600	500.00	12,084.10	13,880.00
STANLEY FURNITURE CO INC		1.035	STLY	854305208		23.1800	100.00	2,083.94	2,318.00
STATE AUTO FINL CORP		0.987	STFC	855707105		36.4600	300.00	8,413.74	10,938.00
STATE BANCORP INC N.		3.584	STBC	855716106		16.7400	1,800.00	32,620.09	30,132.00
STEAK N SHAKE COMPANY		0.000	SNS	857873103		16.9500	100.00	1,628.02	1,695.00
STEEL DYNAMICS INC		1.126	STLD	858119100		35.5100	400.00	8,233.55	14,204.00
STEEL TECHNOLOGIES INC		1.071	STTX	858147101		27.9900	500.00	11,653.99	13,995.00
STEIN MART INC.		1.377	SMRT	858375108		18.1500	3,000.00	48,657.10	54,450.00
STELLENT INC		0.000	STEL	85856W105		9.9300	1,200.00	8,608.72	11,916.00
STERIS CORP		0.639	STE	859152100Q		25.0200	500.00	11,466.28	12,510.00
STERLING BANCORP		3.852	STL	859158107		19.7300	100.00	1,894.05	1,973.00
STERLING FINL CORP		2.828	SLFI	859317109		19.8000	100.00	1,677.49	1,980.00
STEWART & STEVENSON SERVICES		1.609	SVC	860342104Q		21.1300	2,500.00	44,177.19	52,825.00
STEWART ENTERPRISES INC. CL-A		1.848	STEIE	860370105		5.4100	400.00	2,051.69	2,164.00
STEWART INFO SVCS		1.541	STC	860372101		48.6700	100.00	3,121.32	4,867.00
STIFEL FINANCIAL CORP		0.000	SF	860630102		37.5900	100.00	1,989.83	3,759.00
STRATAGENE CORP		0.000	STGN	86269H107		10.0400	1,000.00	8,852.83	10,040.00
STRATASYS INC		0.000	SSYS	862685104		25.0100	1,900.00	59,759.37	47,519.00
STRATEC SECURITY CORP		0.000	STRT	863111100		40.4200	1,000.00	56,805.40	40,420.00
STRAYER EDUCATION INC		1.067	STRA	863236105		93.7000	100.00	9,437.99	9,370.00
STRIDE RITE CORP		1.769	SRR	863314100Q		13.5600	900.00	10,125.30	12,204.00
STURM RUGER & CO INC		5.706	RGR	864159108		7.0100	3,800.00	34,981.00	26,638.00
SUNRISE SENIOR LIVING INC		0.000	SRZ	86768K106		33.7100	1,800.00	29,845.37	60,678.00
SUPERGEN INC		0.000	SUPG	868059106		5.0500	200.00	1,246.49	1,010.00
SUPERIOR ENERGY SVCS		0.000	SPN	868157108		21.0500	300.00	3,499.35	6,315.00
SUPERIOR INDUSTRIES INTL		2.875	SUP	868168105		22.2600	2,600.00	87,525.16	57,876.00
SUPERIOR WELL SERVICES INC		0.000	SWSI	86837X105		23.7600	1,100.00	25,432.00	26,136.00
SUPERTEX INC		0.000	SUPX	868532102		44.2500	1,900.00	47,517.12	84,075.00
SUPPORTSOFT INC		0.000	SPRT	868587106		4.2200	200.00	1,002.84	844.00
SUREWEST COMMUNICATI		3.792	SURW	868733106		26.3700	100.00	2,947.84	2,637.00
SURMODICS INC		0.000	SRDX	868873100		36.9900	100.00	2,553.13	3,699.00
SUSQUEHANNA BANCSHARES INC.		4.054	SUSQ	869099101		23.6800	200.00	4,455.61	4,736.00
SVB FINANCIAL GROUP		0.000	SIVB	78486Q101		46.8400	100.00	3,294.60	4,684.00
SWIFT ENERGY COMPANY		0.000	SFY	870738101		45.0700	200.00	4,329.87	9,014.00
SWS GROUP INC		1.910	SWS	78503N107		20.9400	800.00	14,684.37	16,752.00
SYBRON DENTAL SPECIALTIES		0.000	SYD	871142105		39.8100	100.00	2,330.83	3,981.00

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SYKES ENTERPRISES		0.000		SYKE	871237103	13.3700	700.00	4,107.13	9,359.00
SYMBION INC		0.000		SMBI	871507109	23.0000	2,100.00	44,748.32	48,300.00
SYNTEL INC		1.152		SYNT	87162H103	20.8300	3,000.00	53,095.01	62,490.00
SYNTROLEUM CORP.		0.000		SYNM	871630109	9.0300	1,900.00	27,849.74	17,157.00
TALBOTS INC		1.725		TLB	874161102Q	27.8200	2,000.00	62,030.48	55,640.00
TALEO CORP CL A		0.000		TLEO	87424N104	13.2800	1,300.00	18,096.00	17,264.00
TALX CORP		0.291		TALX	874918105	45.7100	100.00	1,558.96	4,571.00
TECHNOLOGY INVSTMT CAP CORP		7.947		TICC	878717305	15.1000	100.00	1,493.06	1,510.00
TECUMSEH PRODUCTS CO CL-A		5.587		TECUA	878895200	22.9100	100.00	3,852.19	2,291.00
TEJON RANCH CO DEL		0.000		TRC	879080109	39.9200	1,500.00	73,061.55	59,880.00
TEKELEC		0.000		TKLC	879101103	13.9000	5,500.00	91,213.57	76,450.00
TELEDYNE TECHNOLOGIES INC		0.000		TDY	879360105	29.1000	100.00	1,560.51	2,910.00
TELETECH HOLDINGS INC		0.000		TTEC	879939106	12.0500	100.00	783.02	1,205.00
TELIK INC		0.000		TELK	87959M109	16.9900	100.00	1,742.97	1,699.00
TENNANT COMPANY		1.692		TNC	880345103	52.0000	500.00	20,091.23	26,000.00
TESSERA TECHNOLOGIES INC		0.000		TSRA	88164L100	25.8500	3,000.00	87,737.66	77,550.00
TETRA TECH INC.		0.000		TTEK	88162G103	15.6700	200.00	3,350.88	3,134.00
TETRA TECHNOLOGIES INC.		0.000		TTI	88162F105	30.5200	100.00	2,283.63	3,052.00
TEXAS CAPITAL BANCSHARES		0.000		TCBI	88224Q107	22.4100	100.00	1,802.99	2,241.00
TEXAS INDUSTRIES INC		0.601		TXI	882491103	49.8400	1,600.00	43,040.75	79,744.00
TEXAS REGIONAL BANCSHARES INC		1.696		TRBS	882673106	28.3000	100.00	2,578.18	2,830.00
THE FINISH LINE-CL A		0.574		FINL	317923100	17.4200	1,300.00	19,817.40	22,646.00
THE GEO GROUP INC		0.000		GGI	36159R103	22.9300	3,800.00	85,058.37	87,134.00
THOR INDUSTRIES INC		0.499		THO	885160101	40.0700	500.00	10,099.07	20,035.00
THORATEC CORP		0.000		THOR	885175307	20.6900	200.00	2,928.54	4,138.00
THQ INC		0.000		THQI	872443403	23.8500	200.00	2,754.46	4,770.00
TIBCO SOFTWARE INC		0.000		TIBX	88632Q103	7.4700	700.00	4,991.63	5,229.00
TIERONE CORP		0.816		TONE	88650R108	29.4100	100.00	2,062.64	2,941.00
TITAN INT'L INC.		0.115		TWI	88830M102Q	17.2500	100.00	1,359.17	1,725.00
TITANIUM METALS CORP		0.000		TIE	888339207	63.2600	700.00	7,692.44	44,282.00
TODCO		0.000		THE	88889T107	38.0600	200.00	4,695.70	7,612.00
TOOTSIE ROLL INDUSTRIES, INC.		1.106		TR	890516107Q	28.9300	100.00	3,002.03	2,893.00
TOPPS INC		2.153		TOPP	890786106	7.4300	6,300.00	57,347.02	46,809.00
TOREADOR RESOURCES CORP		0.000		TRGL	891050106	21.0700	400.00	14,276.98	8,428.00
TRACTOR SUPPLY COMPANY		0.000		TSCO	892356106	52.9400	100.00	3,046.82	5,294.00
TRAMMELL CROW CO		0.000		TCC	89288R106	25.6500	100.00	1,417.76	2,565.00
TRANSACTION SYSTEMS ARCHITECTS		0.000		TSAI	893416107	28.7900	2,200.00	37,599.07	63,338.00
TREDEGAR CORPORATION		1.241		TG	894650100	12.8900	100.00	1,735.51	1,289.00
TRIARC COMPANIES, INC.-B		2.424		TRY.B	895927309	14.8500	100.00	1,244.49	1,485.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
TRIDENT MICROSYSTEMS INC		0.000		TRID	895919108	18.0000	200.00	2,761.70	3,600.00
TRIPATH IMAGING INC		0.000		TPTH	896942109	6.0400	100.00	828.41	604.00
TRIQUENT SEMICONDUCTOR		0.000		TQNT	89674K103	4.4500	4,800.00	25,202.12	21,360.00
TRIUMPH GROUP INC		0.000		TGI	896818101	36.6100	200.00	7,210.63	7,322.00
TRIZETTO GROUP INC		0.000		TZIX	896882107	16.9900	300.00	3,161.37	5,097.00
TRONOX INC CL A		1.530		TRX	897051108	13.0700	3,100.00	37,231.00	40,517.00
TRUSTCO BANK CORP. NY		5.153		TRST	898349105	12.4200	300.00	3,176.21	3,726.00
TRUSTMARK CORP		3.057		TRMK	898402102	27.4700	200.00	5,339.72	5,494.00
TTM TECHNOLOGIES		0.000		TTMI	87305R109	9.4000	2,700.00	24,812.90	25,380.00
TUESDAY MORNING CORP		3.107		TUES	899035505	20.9200	100.00	2,980.08	2,092.00
TYLER TECHNOLOGIES I		0.000		TYL	902252105	8.7800	100.00	781.99	878.00
U S PHYSICAL THERAPY		0.000		USPH	90337L108	18.4700	300.00	5,610.04	5,541.00
UCBH HOLDINGS INC		0.559		UCBH	90262T308	17.8800	300.00	5,200.67	5,364.00
UICI		1.408		UCI	902737105	35.5100	100.00	1,859.14	3,551.00
UIL HOLDINGS CORPORATION		6.262		UIL	902748102	45.9900	100.00	4,219.61	4,599.00
ULTICOM INC.		0.000		ULCM	903844108	9.8100	100.00	1,301.77	981.00
ULTRALIFE BATTERIES INC		0.000		ULBI	903899102	12.0000	4,600.00	73,594.95	55,200.00
ULTRATECH INC		0.000		UTEK	904034105	16.4200	100.00	2,044.43	1,642.00
UMB FINL CORP		1.564		UMBF	902788108	63.9100	1,200.00	53,452.19	76,692.00
UMPQUA HLDGS CORP		1.682		UMPQ	904214103	28.5300	200.00	4,410.56	5,706.00
UNICA CORP		0.000		UNCA	904583101	12.0500	900.00	9,900.00	10,845.00
UNIFIRST CORP		0.482		UNF	904708104Q	31.1000	1,700.00	50,617.76	52,870.00
UNISOURCE ENERGY CORP		2.435		UNS	909205106	31.2000	2,500.00	50,921.08	78,000.00
UNITED AUTO GROUP INC		1.256		UAG	909440109	38.2000	500.00	13,923.09	19,100.00
UNITED CMNTY BKS BLA		1.050		UCBI	90984P105	26.6600	100.00	2,518.07	2,666.00
UNITED FINANCIAL BANCORP INC		0.000		UBNK	91030R103	11.5300	1,400.00	15,582.00	16,142.00
UNITED NATURAL FOODS INC.		0.000		UNFI	911163103	26.4000	2,900.00	67,072.34	76,560.00
UNITED ONLINE INC		5.625		UNTD	911268100	14.2200	800.00	11,842.80	11,376.00
UNITED RENTALS INCORPORATED		0.000		URI	911363109	23.3900	200.00	3,677.61	4,678.00
UNITED STATIONERS INC		0.000		USTR	913004107	48.5000	300.00	11,000.74	14,550.00
UNITED SURGICAL PARTNERS		0.000		USPI	913016309	32.1500	200.00	3,892.62	6,430.00
UNITED THERAPEUTICS CORP		0.000		UTHR	91307C102	69.1200	100.00	2,725.01	6,912.00
UNIVERSAL AMERN FINL		0.000		UHCO	913377107	15.0800	4,700.00	47,414.32	70,876.00
UNIVERSAL COMPRESSION HLDGS		0.000		UCO	913431102	41.1200	200.00	4,858.21	8,224.00
UNIVERSAL FOREST PRODUCTS		0.199		UFPI	913543104	55.2500	1,100.00	35,782.53	60,775.00
UNIVERSAL TECHNICAL INSTITUTE		0.000		UTI	913915104	30.9400	100.00	3,452.35	3,094.00
URS CORPORATION		0.000		URS	903236107	37.6100	100.00	3,049.58	3,761.00
USA TRUCK INC		0.000		USAK	902925106	29.1300	1,100.00	26,439.33	32,043.00
USANA HEALTH SCIENCES INC		0.000		USNA	90328M107	38.3600	3,000.00	113,265.24	115,080.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - COM COMMON STOCK									
USEC INC.		4.602	USU	90333E108		11.9500	300.00	2,561.53	3,585.00
VAIL RESORTS INC		0.000	MTN	91879Q109		33.0300	2,300.00	44,024.20	75,969.00
VALASSIS COMMUNICATIONS INC		0.000	VCI	918866104		29.0700	2,700.00	71,373.97	78,489.00
VALMONT INDUSTRIES		1.016	VMI	920253101		33.4600	100.00	2,895.29	3,346.00
VALUECLICK, INC		0.000	VCLK	92046N102		18.1100	3,600.00	32,773.84	65,196.00
VALUEVISION MEDIA INC		0.000	VVTV	92047K107		12.6000	100.00	1,145.22	1,260.00
VARIAN INC.		0.000	VARI	922206107		39.7900	400.00	13,790.21	15,916.00
VARIAN SEMICONDUCTOR EQUIPMENT		0.000	VSEA	922207105		43.9300	1,600.00	48,066.78	70,288.00
VASCO DATA SECURITY INTL		0.000	VDSI	92230Y104		9.8600	4,300.00	38,651.86	42,398.00
VEECO INSTRUMENTS INC		0.000	VECO	922417100		17.3300	100.00	1,699.40	1,733.00
VENTANA MED SYS INC		0.000	VMSI	92276H106		42.3500	100.00	1,876.69	4,235.00
VENTIV HEALTH INC.		0.000	VTIV	922793104		23.6200	100.00	1,787.63	2,362.00
VERITAS DGC INC.		0.000	VTI	92343P107		35.4900	300.00	4,359.91	10,647.00
VIAD CORP		0.545	VVI	92552R406		29.3300	100.00	2,802.79	2,933.00
VIASAT INC.		0.000	VSAT	92552V100		26.7300	100.00	2,489.84	2,673.00
VIASYS HEALTHCARE INC		0.000	VAS	92553Q209		25.7000	300.00	5,896.90	7,710.00
VICOR CORP		0.759	VICR	925815102		15.8100	600.00	8,547.49	9,486.00
VIGNETTE CORPORATION		0.000	VIGN	926734401		16.3100	3,700.00	66,607.20	60,347.00
VISTACARE INC-CL A		0.000	VSTA	92839Y109		12.5000	100.00	2,419.22	1,250.00
VITAL IMAGES INC		0.000	VTAL	92846N104		26.1500	100.00	1,762.96	2,615.00
VITESSE SEMICONDUCTOR CORP		0.000	VTSS	928497106		1.9200	200.00	798.67	384.00
W-H ENERGY SERVICES INC		0.000	WHQ	92925E108		33.0800	100.00	1,741.70	3,308.00
W&T OFFSHORE INC		0.408	WTI	92922P106		29.4000	200.00	4,456.81	5,880.00
WABTEC		0.148	WAB	929740108		26.9000	200.00	3,815.55	5,380.00
WALTER INDS INC		0.321	WLT	93317Q105		49.7200	1,600.00	54,254.22	79,552.00
WASHINGTON GROUP INTERNATIONAL		0.000	WGII	938862208		52.9700	100.00	3,095.27	5,297.00
WASTE CONNECTIONS INC		0.000	WCN	941053100		34.4600	200.00	4,841.78	6,892.00
WASTE SERVICES INC		0.000	WSII	941075103		3.3300	200.00	805.24	666.00
WATER PIK TECHNOLOGIES INC		0.000	PIK	94113U100		21.4700	800.00	13,800.15	17,176.00
WATSCO INC.		1.337	WSO	942622200		59.8100	100.00	1,921.10	5,981.00
WATSON WYATT WORLDWIDE		1.075	WW	942712100		27.9000	2,800.00	66,540.12	78,120.00
WATTS WATER TECHNOLOGIES INC.		1.056	WTS	942749102Q		30.2900	100.00	2,141.16	3,029.00
WCI COMMUNITIES INC		0.000	WCI	92923C104		26.8500	300.00	7,050.81	8,055.00
WD-40 CO		3.351	WDFC	929236107		26.2600	100.00	2,854.80	2,626.00
WEBEX COMMUNICATIONS INC		0.000	WEBX	94767L109		21.6300	100.00	2,040.58	2,163.00
WEBMETHODS		0.000	WEBM	94768C108		7.7100	1,400.00	9,314.66	10,794.00
WEBSense INC		0.000	WBSN	947684106		65.6400	100.00	2,495.85	6,564.00
WEBSIDE STORY INC		0.000	WSSI	947685103		18.1300	1,600.00	19,320.39	29,008.00
WERNER ENTERPRISES INC		0.812	WERN	950755108		19.7000	200.00	2,865.25	3,940.00

Monthly Market Portfolio

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

Group - COMMON STOCK Portfolio - 2TR RUSSELL TRANSITION 2 Instrument - COM COMMON STOCK									
WESBANCO INC		3.419	WSBC	950810101		30.4100	100.00	2,736.17	3,041.00
WESCO INTL INC		0.000	WCC	95082P105		42.7300	100.00	2,520.47	4,273.00
WEST BANCORPORATION		3.422	WTBA	95123P106		18.7000	100.00	1,644.33	1,870.00
WEST COAST BANCORP O		1.587	WCBO	952145100		26.4500	100.00	2,111.85	2,645.00
WEST MARINE INC		0.000	WMAR	954235107		13.9800	100.00	2,821.52	1,398.00
WEST PHARMACEUTICAL SERVICES		1.917	WST	955306105		25.0300	100.00	1,867.51	2,503.00
WESTAMERICA BANCORPORATION		2.411	WABC	957090103		53.0700	100.00	5,163.63	5,307.00
WESTELL TECHNOLOGIES INC-A		0.000	WSTL	957541105		4.5000	3,100.00	19,198.15	13,950.00
WESTFIELD FINANCIAL		2.499	WFD	96008D101		24.0100	800.00	20,050.09	19,208.00
WESTLAKE CHEMICAL CORP.		0.381	WLK	960413102		28.8100	500.00	11,965.50	14,405.00
WILLIAMS SCOTSMAN INTL		0.000	WLSC	96950G102		17.3100	2,700.00	43,524.00	46,737.00
WILSHIRE BANCORP INC		0.930	WIBC	97186T108		17.1900	100.00	1,526.46	1,719.00
WILSONS THE LEATHER		0.000	WLSN	972463103		3.6300	100.00	618.90	363.00
WIND RIVER SYSTEMS		0.000	WIND	973149107		14.7700	5,200.00	42,211.79	76,804.00
WINNEBAGO INDUSTRIES		1.081	WGO	974637100		33.2800	100.00	2,408.95	3,328.00
WITNESS SYS INC		0.000	WITS	977424100		19.6700	3,000.00	61,207.54	59,010.00
WMS INDUSTRIES INC		0.000	WMS	929297109		25.0900	400.00	8,702.01	10,036.00
WORLD AIR HOLDINGS INC		0.000	WLDAE	98142V104		9.6200	400.00	4,494.38	3,848.00
WORLD FUEL SVCS CORP		0.444	INT	981475106		33.7200	1,900.00	45,514.75	64,068.00
WORLDSPACE INC-CLASS A		0.000	WRSP	981579105		14.5100	2,100.00	29,631.00	30,471.00
WORTHINGTON INDS		3.539	WOR	981811102Q		19.2100	400.00	6,826.04	7,684.00
WPT ENTERPRISES INC		0.000	WPTE	98211W108		5.9400	1,000.00	8,970.27	5,940.00
WRIGHT MEDICAL GROUP INC		0.000	WMGI	98235T107		20.4000	100.00	2,684.72	2,040.00
WSFS FINL CORP		0.457	WSFS	929328102		61.2500	200.00	10,373.21	12,250.00
X-RITE INC		1.000	XRIT	983857103		10.0000	100.00	1,279.62	1,000.00
XENOPORT INC		0.000	XNPT	98411C100		17.9800	900.00	14,868.00	16,182.00
YANKEE CANDLE CO		0.976	YCC	984757104		25.6000	200.00	5,449.29	5,120.00
ZALE CORP.		0.000	ZLC	988858106		25.1500	200.00	5,076.56	5,030.00
ZENITH NATIONAL INSURANCE CP		2.168	ZNT	989390109		46.1200	1,200.00	34,540.16	55,344.00
ZHONE TECHNOLOGIES INC		0.000	ZHNE	98950P108		2.1200	19,500.00	50,244.81	41,340.00
ZORAN CORP		0.000	ZRAN	98975F101		16.2100	800.00	13,574.39	12,968.00
ZUMIEZ INC		0.000	ZUMZ	989817101		43.2200	1,800.00	58,908.15	77,796.00
Instrument Total	1,124						1,489,340.50	22,019,890.34	23,710,469.92
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
ACADIA RLTY TR		3.690	AKR	004239109		20.0500	100.00	1,424.63	2,005.00
AFFORDABLE RESIDENTIAL COMMUNI		7.869	ARC	008273104		9.5300	4,600.00	46,420.75	43,838.00

Monthly Market Portfolio

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

Group - COMMON STOCK									
Portfolio - 2TR RUSSELL TRANSITION 2									
Instrument - REIT REAL ESTATE INVESTMENT TRUST									
ALEXANDERS INC		0.000	ALX	014752109		245.5000	300.00	47,889.71	73,650.00
ALEXANDRIA REAL ESTATE		3.478	ARE	015271109		80.5000	100.00	5,530.16	8,050.00
AMERICAN CAMPUS COMMUNITIES IN		5.443	ACC	024835100		24.8000	3,000.00	66,573.24	74,400.00
BIOMED REALTY TRUST		4.426	BMR	09063H107		24.4000	3,200.00	69,710.70	78,080.00
BRANDYWINE REALTY		0.286	BDN	105368203		27.9100	2,800.00	76,458.49	78,148.00
CAPITAL TRUST-CL A		8.196	CT	14052H506		29.2800	1,800.00	51,201.88	52,704.00
CEDAR SHOPPING CENTERS INC		6.396	CDR	150602209		14.0700	4,600.00	65,738.11	64,722.00
CENTRACORE PROPERTIES TRUST		6.698	CPV	15235H107		26.8700	2,000.00	57,393.12	53,740.00
COLONIAL PROPERTIES		6.431	CLP	195872106		41.9800	100.00	3,931.32	4,198.00
COLUMBIA EQUITY TRUST INC		3.467	COE	197627102		16.1500	2,500.00	36,550.00	40,375.00
COMMERCIAL NET LEASE RE		6.381	NNN	202218103		20.3700	200.00	3,683.41	4,074.00
CORPORATE OFFICE PROPERTY		3.151	OFC	22002T108		35.5400	100.00	2,236.12	3,554.00
DEERFIELD TRIARC CAPITAL CORP		10.219	DFR	244572301		13.7000	100.00	1,388.00	1,370.00
DIAMONDROCK HOSPITALITY		5.769	DRH	252784301		11.9600	9,400.00	111,856.26	112,424.00
DIGITAL REALTY TRUST INC		4.684	DLR	253868103		22.6300	500.00	9,033.65	11,315.00
EASTGROUP PROPERTY INC		3.281	EGP	277276101		45.1600	100.00	3,335.49	4,516.00
EDUCATION REALTY TRUST INC		9.309	EDR	28140H104		12.8900	3,900.00	65,352.11	50,271.00
ENTERTAINMENT PPTYS		6.135	EPR	29380T105		40.7500	100.00	3,566.14	4,075.00
EQUITY INNS INC		5.018	ENN	294703103		13.5500	200.00	2,008.01	2,710.00
EQUITY ONE INC		5.190	EQY	294752100		23.1200	100.00	1,935.43	2,312.00
GETTY RLTY CORP		6.770	GTY	374297109		26.2900	2,000.00	51,198.03	52,580.00
GLENBOROUGH REALTY		7.734	GLB	37803P105		18.1000	4,200.00	82,467.13	76,020.00
GMH COMMUNITIES TRUST		5.867	GCT	36188G102		15.5100	100.00	1,428.22	1,551.00
GOVERNMENT PROPERTIES TRUST IN		6.430	GPT	38374W107		9.3300	100.00	972.11	933.00
HERITAGE PROPERTY INV TRUST		6.287	HTG	42725M107		33.4000	100.00	2,910.12	3,340.00
HIGHWOODS PROP INC.		2.309	HIW	431284108Q		28.4500	200.00	4,751.88	5,690.00
HOMEBANC CORP		14.973	HMB	43738R109		7.4800	200.00	1,869.15	1,496.00
INLAND REAL ESTATE CORP		6.490	IRC	457461200		14.7900	200.00	3,191.52	2,958.00
INNKEEPERS USA TRUST		3.750	KPA	4576J0104		16.0000	200.00	2,389.62	3,200.00
INVESTORS REAL ESTAT		7.085	IRETS	461730103		9.2300	7,900.00	76,334.18	72,917.00
KILROY RE CORP		3.295	KRC	49427F108		61.9000	100.00	2,842.20	6,190.00
KITE REALTY GROUP TRUST		4.848	KRG	49803T102		15.4700	1,500.00	22,123.65	23,205.00
LASALLE HOTEL PROPERTIES		3.268	LHO	517942108		36.7200	100.00	2,512.82	3,672.00
LEXINGTON CORP PPTYS		5.028	LXP	529043101		21.3000	3,600.00	70,158.61	76,680.00
MEDICAL PROPERTIES TRUST INC		7.362	MPW	58463J304		9.7800	2,300.00	22,586.00	22,494.00
MERISTAR HOSPITALITY CORP.		0.425	MHX	58984Y103		9.4000	100.00	748.48	940.00
MID-AMERICAN APARTMENT		4.907	MAA	59522J103		48.5000	100.00	4,011.65	4,850.00
NATIONWIDE HEALTH PP		6.915	NHP	638620104		21.4000	200.00	3,730.57	4,280.00
PARKWAY PROPERTYS INC		5.291	PKY	70159Q104		40.1400	1,900.00	86,571.73	76,266.00

Monthly Market Portfolio

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

				Group	-	COMMON STOCK			
				Portfolio	-	2TR		RUSSELL TRANSITION 2	
				Instrument	-	REIT		REAL ESTATE INVESTMENT TRUST	
PENNSYLVANIA RI		5.629	PEI	709102107		37.3600	2,100.00	71,482.94	78,456.00
PRENTISS PROPERTIES TRUST		0.245	PP	740706106		40.6800	200.00	6,828.82	8,136.00
RAMCO-GERSHENSON PPT		3.591	RPT	751452202		26.6500	100.00	2,960.60	2,665.00
SAUL CENTERS INC		4.653	BFS	804395101		36.1000	100.00	3,387.78	3,610.00
SIZELER PPTY INVS IN		3.112	SIZ	830137105		12.8500	100.00	1,306.38	1,285.00
SPIRIT FINANCE CORP		7.400	SFC	848568309		11.3500	200.00	2,227.20	2,270.00
SUNSTONE HOTEL INVESTORS INC		4.516	SHO	867892101		26.5700	2,400.00	50,940.55	63,768.00
U-STORE-IT TRUST		5.510	YSI	91274F104		21.0500	2,900.00	58,566.71	61,045.00
URSTADT BIDDLE PPTYS		5.552	UBA	917286205		16.2100	100.00	1,570.63	1,621.00
WINSTON HOTELS INC		6.060	WXH	97563A102		9.9000	4,700.00	50,334.57	46,530.00
Instrument Total	51						77,800.00	1,425,620.58	1,479,179.00
Portfolio Total	1,175						1,567,140.50	23,445,510.92	25,189,648.92

Monthly Market Portfolio

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

				Group	-	COMMON STOCK				
				Portfolio	-	6TR S&P600 TRANSITION				
				Instrument	-	WARRANT WARRANT				
TIMCO AVIATION SERVICES INC.-W		0.000		TMASW	887151116		0.0300	9,550.00	0.00	286.50
Instrument Total	1							9,550.00	0.00	286.50
Portfolio Total	1							9,550.00	0.00	286.50
Group Total	4,702						0.00 /	743,367,247.83	19,787,746,101.37	24,417,365,940.31

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
3M COMPANY		2.167	MMM	88579Y101Q		77.5000	52,900.00	4,065,571.31	4,099,750.00
ACCENTURE LTD - CL A		1.039	ACN	G1150G111		28.8700	34,800.00	920,679.24	1,004,676.00
AETNA INC.		0.042	AET	00817Y108		94.3100	55,100.00	4,058,159.48	5,196,481.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		33.2900	75,800.00	2,360,404.42	2,523,382.00
ALBERTSON'S, INC.		3.559	ABS	013104104Q		21.3500	111,300.00	2,423,194.02	2,376,255.00
ALLERGAN PHARMACEUTICALS INC.		0.370	AGN	018490102Q		107.9600	36,600.00	3,023,331.57	3,951,336.00
ALTRIA GROUP INC		4.282	MO	02209S103Q		74.7200	195,300.00	11,213,332.40	14,592,816.00
AMBAC FINANCIAL GROUP INC.		0.778	ABK	023139108Q		77.0600	10,200.00	816,727.50	786,012.00
AMERICAN ELECTRIC POWER		3.990	AEP	025537101Q		37.0900	78,600.00	2,882,869.60	2,915,274.00
AMERICAN INTL GROUP		0.879	AIG	026874107Q		68.2300	74,300.00	4,344,642.88	5,069,489.00
AMERICREDIT CORP.		0.000	ACF	03060R101		25.6300	199,900.00	4,249,400.22	5,123,437.00
AMERIPRISE FINANCIAL INC		1.073	AMP	03076C106		41.0000	84,200.00	3,459,193.12	3,452,200.00
AMERISOURCEBERGEN CORP		0.241	ABC	03073E105		41.4000	129,500.00	3,837,648.97	5,361,300.00
AMERITRADE HLDG CORP		0.000	AMTD	03074K100		24.0000	96,900.00	2,175,153.64	2,325,600.00
AMGEN INC		0.000	AMGN	031162100		78.8600	138,100.00	8,261,385.11	10,890,566.00
ANADARKO PETROLEUM CORP		0.759	APC	032511107Q		94.7500	55,000.00	3,464,869.21	5,211,250.00
APACHE CORP.		0.583	APA	037411105		68.5200	65,400.00	4,116,857.11	4,481,208.00
APPLE COMPUTER INC.		0.000	AAPL	037833100		71.8900	14,300.00	609,578.87	1,028,027.00
APPLERA CORP - APPLIED BIOSYST		0.640	ABI	038020103Q		26.5600	40,500.00	825,495.73	1,075,680.00
ARCHER DANIELS MIDLAND CO		1.378	ADM	039483102Q		24.6600	235,100.00	3,561,105.76	5,797,566.00
ASHLAND INC		1.899	ASH	044209104Q		57.9000	28,700.00	1,534,526.13	1,661,730.00
AT&T INC		5.430	T	00206R102Q		24.4900	68,800.00	2,575,298.20	1,684,912.00
AUTODESK INC.		0.139	ADSK	052769106Q		42.9500	113,400.00	2,726,901.75	4,870,530.00
AUTONATION INC		0.000	AN	05329W102		21.7300	233,400.00	4,083,313.10	5,071,782.00
AUTOZONE INC		0.000	AZO	053332102		91.7500	12,400.00	983,287.76	1,137,700.00
AVNET INC.		1.253	AVT	053807103Q		23.9400	200,400.00	2,919,349.76	4,797,576.00
BANK OF AMERICA CORP.		4.333	BAC	060505104Q		46.1500	361,000.00	12,730,853.68	16,660,150.00
BARNES & NOBLE INC.		1.406	BKS	067774109		42.6700	63,600.00	1,797,557.33	2,713,812.00
BARR PHARMACEUTICALS INC.		0.000	BRL	068306109		62.2900	18,600.00	941,275.55	1,158,594.00
BECTON DICKINSON & COMPANY		1.431	BDX	075887109Q		60.0800	61,300.00	3,599,085.85	3,682,904.00
BERKLEY (WR) CORP		0.420	BER	084423102		47.6200	72,550.00	2,488,932.51	3,454,831.00
BLOCKBUSTER INC-CL B		2.402	BBI.B	093679207		3.3300	1.00	8.12	3.33
BLOCKBUSTER INC. CLASS A		2.133	BBI	093679108Q		3.7500	1.00	8.13	3.75
BMC SOFTWARE		0.000	BMC	055921100		20.4900	47,600.00	809,845.49	975,324.00
BOEING CO		1.708	BA	097023105Q		70.2400	121,300.00	5,186,543.85	8,520,112.00
BRINKER INTERNATIONAL INC		1.034	EAT	109641100		38.6600	20,300.00	791,052.43	784,798.00
BURLINGTON NORTHERN SANTA FE		1.129	BNI	12189T104Q		70.8200	92,800.00	4,613,176.84	6,572,096.00
BURLINGTON RESOURCES		0.464	BR	122014103Q		86.2000	81,000.00	3,206,091.99	6,982,200.00
CARNIVAL CORP		1.870	CCL	143658300Q		53.4700	37,900.00	2,117,412.36	2,026,513.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
CBS CORP. CL. B	0.858	CBS	124857202	32.6000		237,276.00	9,299,788.34	7,735,197.60	
CENTURYTEL, INC.	0.723	CTL	156700106	33.1600		139,900.00	4,316,046.21	4,639,084.00	
CHEVRONTXACO CORP	3.170	CVX	166764100Q	56.7700		60,700.00	3,050,278.57	3,445,939.00	
CHUBB CORP	1.761	CB	171232101Q	97.6500		62,200.00	5,195,495.14	6,073,830.00	
CIGNA CORP.	0.089	CI	125509109Q	111.7000		8,900.00	1,015,117.09	994,130.00	
CIRCUIT CITY STORES	0.309	CC	172737108Q	22.5900		152,400.00	2,770,985.77	3,442,716.00	
CISCO SYSTEMS	0.000	CSCO	17275R102	17.1200		270,500.00	7,765,769.94	4,630,960.00	
CIT GROUP INC	1.545	CIT	125581108	51.7800		18,300.00	729,766.39	947,574.00	
CITIGROUP INC.	3.626	C	172967101Q	48.5300		296,300.00	10,437,500.75	14,379,439.00	
CLEAR CHANNEL COMMUNICATIONS	2.384	CCU	184502102	31.4500		150,900.00	4,758,989.12	4,745,805.00	
CMS ENERGY CORP	4.962	CMS	125896100Q	14.5100		56,000.00	871,070.63	812,560.00	
COACH INC	0.000	COH	189754104	33.3400		162,200.00	3,117,951.63	5,407,748.00	
COCA COLA CO.	2.778	KO	191216100Q	40.3100		122,800.00	5,555,107.42	4,950,068.00	
COLGATE PALMOLIVE	2.114	CL	194162103Q	54.8500		121,400.00	6,515,952.20	6,658,790.00	
COMCAST CORP - CL A	0.000	CMCSA	20030N101	25.9600		128,919.00	4,314,063.18	3,346,737.24	
COMERICA INC.	3.876	CMA	200340107Q	56.7600		19,300.00	1,071,701.98	1,095,468.00	
COMPUTER SCIENCES	0.000	CSC	205363104	50.6400		101,500.00	4,577,683.88	5,139,960.00	
CONOCOPHILLIPS	2.131	COP	20825C104Q	58.1800		82,318.00	2,070,778.14	4,789,261.24	
CONVERGYS CORPORATION	0.000	CVG	212485106	15.8500		73,400.00	1,265,126.12	1,163,390.00	
CORNING INC	0.000	GLW	219350105Q	19.6600		139,400.00	2,713,637.28	2,740,604.00	
CSX CORP.	1.024	CSX	126408103Q	50.7700		90,500.00	3,890,994.16	4,594,685.00	
DARDEN RESTAURANTS INC	1.028	DRI	237194105	38.8800		60,700.00	1,882,143.42	2,360,016.00	
DEAN FOODS CO	0.000	DF	242370104	37.6600		41,200.00	1,540,923.64	1,551,592.00	
DELL INC	0.000	DELL	24702R101	29.9900		115,900.00	4,021,375.77	3,475,841.00	
DEVON ENERGY CORPORATION	0.479	DVN	25179M103	62.5400		104,100.00	4,019,089.80	6,510,414.00	
DILLARDS INC. CL-A	0.644	DDS	254067101Q	24.8200		142,200.00	3,429,895.96	3,529,404.00	
DOW CHEMICAL CO	3.058	DOW	260543103Q	43.8200		22,000.00	985,384.40	964,040.00	
E*TRADE GROUP INC.	0.000	ET	269246104	20.8600		254,000.00	3,759,582.77	5,298,440.00	
EDISON INTERNATIONAL	2.476	EIX	281020107Q	43.6100		120,900.00	2,173,147.72	5,272,449.00	
ELECTRONIC DATA SYSTEMS	0.831	EDS	285661104Q	24.0400		121,300.00	2,853,632.61	2,916,052.00	
EMC CORP	0.000	EMC	268648102	13.6200		102,400.00	1,425,172.48	1,394,688.00	
ENERGIZER HOLDINGS INC.	0.000	ENR	29266R108	49.7900		35,000.00	1,663,294.50	1,742,650.00	
ENTERGY CORP.	3.146	ETR	29364G103Q	68.6500		54,300.00	3,237,825.08	3,727,695.00	
EOG RESOURCES INC	0.218	EOG	26875P101	73.3700		45,600.00	1,961,858.50	3,345,672.00	
EQUIFAX INC	0.420	EFX	294429105	38.0200		22,400.00	801,048.64	851,648.00	
EXELON CORP	3.010	EXC	30161N101Q	53.1400		15,300.00	514,154.96	813,042.00	
EXPRESS SCRIPTS	0.000	ESRX	302182100	83.8000		55,800.00	4,366,351.35	4,676,040.00	
EXXON MOBIL CORPORATION	2.065	XOM	30231G102Q	56.1700		321,400.00	10,330,762.59	18,053,038.00	
FAIR ISAAC INC.	0.181	FIC	303250104	44.1700		21,300.00	989,121.20	940,821.00	

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
FORD MOTOR COMPANY	5.181	F		345370860		7.7200	442,000.00	5,493,303.92	3,412,240.00
FRANKLIN RESOURCES INC	0.510	BEN		354613101Q		94.0100	15,700.00	930,412.93	1,475,957.00
FREESCALE SEMICONDUCTOR INC -	0.000	FSL.B		35687M206		25.1700	146,056.00	2,826,494.57	3,676,229.52
GENENTECH INC.	0.000	DNA		368710406		92.5000	77,200.00	6,187,702.29	7,141,000.00
GENERAL ELECTRIC CO	2.853	GE		369604103Q		35.0500	659,600.00	19,681,406.52	23,118,980.00
GENWORTH FINANCIAL INC-CL A	0.867	GNW		37247D106		34.5800	120,700.00	3,789,702.39	4,173,806.00
GENZYME CORP. GEN. DIV.	0.000	GENZ		372917104		70.7800	46,200.00	3,043,149.77	3,270,036.00
GLOBAL PAYMENTS INC	0.171	GPN		37940X102		46.6100	43,000.00	1,565,231.55	2,004,230.00
GOLDEN WEST FINANCIAL CORP	0.484	GDW		381317106Q		66.0000	12,500.00	741,668.75	825,000.00
GOOGLE INC - CL A	0.000	GOOG		38259P508		414.8600	21,900.00	4,861,443.95	9,085,434.00
GTECH HOLDINGS CORP	1.071	GTK		400518106		31.7400	109,200.00	2,699,400.21	3,466,008.00
GUIDANT CORP.	0.617	GDT		401698105Q		64.7500	21,800.00	1,565,646.68	1,411,550.00
HEWLETT-PACKARD CO	1.117	HPQ		428236103Q		28.6300	353,600.00	7,842,812.90	10,123,568.00
HOME DEPOT INC.	0.988	HD		437076102Q		40.4800	19,900.00	753,976.66	805,552.00
HUDSON CITY BANCORP INC	2.475	HCBK		443683107		12.1200	75,600.00	898,377.48	916,272.00
HUMANA INC.	0.000	HUM		444859102		54.3300	98,900.00	2,650,087.80	5,373,237.00
INGRAM MICRO INC CL A	0.000	IM		457153104		19.9300	54,400.00	1,007,650.24	1,084,192.00
INTEL CORP.	1.282	INTC		458140100Q		24.9600	563,800.00	15,577,312.57	14,072,448.00
INTL BUS MACH CORP	0.973	IBM		459200101Q		82.2000	70,500.00	6,203,089.67	5,795,100.00
ITT INDUSTRIES INC	0.700	ITT		450911102		102.8200	46,700.00	4,786,003.37	4,801,694.00
JABIL CIRCUIT INC	0.000	JBL		466313103		37.0900	51,500.00	1,589,297.69	1,910,135.00
JOHNSON & JOHNSON	2.196	JNJ		478160104Q		60.1000	257,500.00	10,010,845.55	15,475,750.00
JPMORGAN CHASE & CO.	3.426	JPM		46625H100Q		39.6900	218,780.00	8,030,120.25	8,683,378.20
KOS PHARMACEUTICALS	0.000	KOSP		500648100		51.7300	14,100.00	997,007.89	729,393.00
KROGER CO.	0.000	KR		501044101		18.8800	81,000.00	1,549,959.30	1,529,280.00
LAFARGE NORTH AMERICA INC.	1.744	LAF		505862102		55.0200	11,700.00	793,361.46	643,734.00
LIBERTY GLOBAL INC	0.000	LBTYA		530555101		22.5000	19,500.00	327,313.06	438,750.00
LIBERTY MEDIA CORP-A	0.000	L		530718105		7.8700	650,600.00	5,738,633.14	5,120,222.00
LIVE NATION	0.000	LYV		538034109		13.1000	6,250.00	69,325.84	81,875.00
LOCKHEED MARTIN CORPORATION	1.885	LMT		539830109Q		63.6300	46,000.00	2,851,562.82	2,926,980.00
LOEWS CORP	0.632	LTR		540424108Q		94.8500	60,500.00	2,982,657.79	5,738,425.00
LOUISIANA PACIFIC	1.820	LPX		546347105Q		27.4700	34,900.00	871,184.27	958,703.00
LUBRIZOL CORP	2.394	LZ		549271104		43.4300	66,700.00	2,332,453.15	2,896,781.00
MARRIOTT INT'L INC CL-A	0.627	MAR		571903202		66.9700	46,300.00	2,973,008.41	3,100,711.00
MBIA INC.	1.861	MBI		55262C100Q		60.1600	88,300.00	5,169,984.74	5,312,128.00
MCAFEE INC	0.000	MFE		579064106		27.1300	85,500.00	2,427,711.22	2,319,615.00
MCGRAW HILL INC	1.278	MHP		580645109Q		51.6300	104,500.00	4,095,868.26	5,395,335.00
MCKESSON CORP	0.465	MCK		58155Q103Q		51.5900	111,900.00	4,521,600.93	5,772,921.00
MEDTRONIC INC	0.668	MDT		585055106Q		57.5700	35,700.00	2,005,948.26	2,055,249.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
MERCK & CO INC	4.778	MRK	589331107Q	31.8100	255,100.00	7,453,517.30	8,114,731.00		
MERRILL LYNCH & CO. INC.	1.181	MER	590188108Q	67.7300	131,300.00	6,938,410.27	8,892,949.00		
METLIFE INC	1.061	MET	59156R108	49.0000	120,100.00	3,163,864.50	5,884,900.00		
MGM MIRAGE	0.000	MGM	552953101	36.6700	35,100.00	1,334,710.28	1,287,117.00		
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	13.3100	372,900.00	4,651,127.90	4,963,299.00		
MICROSOFT CORP.	1.376	MSFT	594918104	26.1500	412,200.00	13,463,984.70	10,779,030.00		
MONSANTO COMPANY	1.031	MON	61166W101	77.5300	80,200.00	2,650,259.25	6,217,906.00		
MOODY'S CORPORATION	0.455	MCO	615369105	61.4200	94,600.00	2,421,075.28	5,810,332.00		
NATIONAL SEMICONDUCTOR CORP.	0.461	NSM	637640103	25.9800	48,700.00	1,149,738.82	1,265,226.00		
NATIONWIDE FINANCIAL SERVICE	1.727	NFS	638612101	44.0000	27,600.00	844,526.15	1,214,400.00		
NEWMONT MNG. CORP. HLDG CO	0.749	NEM	651639106Q	53.4000	14,600.00	549,151.26	779,640.00		
NORDSTROM INC	0.909	JWN	655664100Q	37.4000	28,400.00	768,673.10	1,062,160.00		
NORFOLK SOUTHERN CORP.	1.159	NSC	655844108Q	44.8300	103,500.00	3,456,589.90	4,639,905.00		
NORTH FORK BANK	3.655	NFB	659424105	27.3600	134,950.00	3,734,259.13	3,692,232.00		
NORTHEAST UTILITIES	3.555	NU	664397106	19.6900	50,600.00	957,699.79	996,314.00		
NORTHROP GRUMMAN CORP.	1.730	NOC	666807102Q	60.1100	104,500.00	5,706,675.19	6,281,495.00		
NUCOR CORP	0.899	NUE	670346105Q	66.7200	79,000.00	3,598,325.77	5,270,880.00		
OCCIDENTAL PETROLEUM CORP.	1.802	OXY	674599105Q	79.8800	66,200.00	2,802,422.22	5,288,056.00		
OFFICE DEPOT INC	0.000	ODP	676220106	31.4000	66,800.00	1,835,641.48	2,097,520.00		
PACIFIC GAS & ELEC. CO.	3.556	PCG	69331C108Q	37.1200	142,900.00	4,757,201.19	5,304,448.00		
PAYLESS SHOESOURCE INC	0.000	PSS	704379106	25.1000	63,100.00	1,534,020.98	1,583,810.00		
PEPSI BOTTLING GROUP INC	1.118	PBG	713409100	28.6100	46,600.00	1,381,764.56	1,333,226.00		
PEPSICO INC.	1.760	PEP	713448108Q	59.0800	33,500.00	1,572,289.26	1,979,180.00		
PFIZER INC.	4.116	PFE	717081103Q	23.3200	677,320.00	17,184,166.48	15,795,102.40		
PLUM CREEK TIMBER CO INC	4.216	PCL	729251108	36.0500	67,200.00	2,422,941.98	2,422,560.00		
POLARIS INDUSTRIES INC.	2.231	PII	731068102	50.2000	48,300.00	2,545,521.61	2,424,660.00		
PRIME MONEY MARKET - 5GS	0.000	IT-GOL	IT-GOL	1.0000	2,529,986.10	2,529,986.10	2,529,986.10		
PRINCIPAL FINANCIAL GROUP	1.370	PFG	74251V102	47.4300	110,800.00	3,373,824.30	5,255,244.00		
PROCTER & GAMBLE CO	1.935	PG	742718109Q	57.8800	204,772.00	7,840,510.93	11,852,203.36		
PRUDENTIAL FINANCIAL INC	1.065	PRU	744320102	73.1900	76,000.00	2,598,543.99	5,562,440.00		
QUALCOMM INC	0.835	QCOM	747525103	43.0800	97,500.00	3,055,253.44	4,200,300.00		
QUESTAR CORP	1.188	STR	748356102Q	75.7000	11,300.00	769,576.33	855,410.00		
RADIAN GROUP INC.	0.136	RDN	750236101	58.5900	39,300.00	1,974,546.46	2,302,587.00		
RAYTHEON COMPANY	2.191	RTN	755111507Q	40.1500	143,900.00	4,965,123.07	5,777,585.00		
REPUBLIC SERVICES INC	1.491	RSG	760759100	37.5500	136,800.00	3,686,985.60	5,136,840.00		
SAFEWAY INC	0.845	SWY	786514208	23.6600	61,700.00	1,451,733.13	1,459,822.00		
SIERRA PACIFIC RESOURCES	6.135	SRP	826428104	13.0400	61,500.00	751,523.85	801,960.00		
SLM CORP	1.597	SLM	78442P106	55.0900	34,600.00	1,868,920.96	1,906,114.00		
SOUTHERN COPPER CORP	10.152	PCU	84265V105	66.9800	22,100.00	1,256,111.68	1,480,258.00		

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
SPRINT NEXTEL CORP		0.428	S	852061100Q		23.3600	180,000.00	3,160,655.96	4,204,800.00
ST JUDE MED. INC.		0.000	STJ	790849103		50.2000	116,800.00	4,507,712.69	5,863,360.00
ST PAUL TRAVELERS COS INC		2.059	STA	792860108Q		44.6700	45,700.00	1,915,245.87	2,041,419.00
STARBUCKS CORP.		0.000	SBUX	855244109		30.0100	26,700.00	299,037.33	801,267.00
SUNOCO, INC.		1.020	SUN	86764P109Q		78.3800	69,400.00	1,920,010.83	5,439,572.00
SUNTRUST BANKS INC.		3.023	STI	867914103Q		72.7600	26,800.00	1,681,947.92	1,949,968.00
SUPER VALU STORES INC.		2.001	SVU	868536103Q		32.4800	130,700.00	3,497,137.53	4,245,136.00
SWIFT TRANSPORTATION CO.		0.000	SWFT	870756103		20.3000	88,600.00	1,973,663.99	1,798,580.00
SYMANTEC CORP		0.000	SYMC	871503108		17.5000	71,000.00	1,548,870.72	1,242,500.00
SYNOPSYS INC.		0.000	SNPS	871607107		20.0600	39,700.00	816,053.35	796,382.00
TEKTRONIX, INC.		0.850	TEK	879131100Q		28.2100	27,900.00	686,585.52	787,059.00
TELEPHONE & DATA		0.971	TDS	879433100		36.0300	26,800.00	898,395.41	965,604.00
TELEPHONE & DATA SYSTEMS-SPECI		1.011	TDS.S	879433860		34.6100	40,800.00	1,302,877.73	1,412,088.00
TELEWEST GLOBAL INC		0.000	TLWT	87956T107		23.8200	35,000.00	781,760.00	833,700.00
TELLABS INC.		0.000	TLAB	879664100		10.9000	320,600.00	2,562,753.94	3,494,540.00
TEXAS INSTRS INC		0.374	TXN	882508104Q		32.0700	216,000.00	6,819,541.37	6,927,120.00
THE MEN'S WEARHOUSE INC.		0.000	MW	587118100		29.4400	85,350.00	2,817,569.95	2,512,704.00
THERMO ELECTRON CORP.		0.000	TMO	883556102		30.1300	25,800.00	444,965.11	777,354.00
TIDEWATER INC		1.349	TDW	886423102Q		44.4600	19,300.00	635,613.60	858,078.00
TIME WARNER INC.		1.146	TWX	887317105		17.4400	570,600.00	10,328,565.50	9,951,264.00
TORO CO		0.822	TTC	891092108		43.7700	18,100.00	764,080.64	792,237.00
TXU CORPORATION		3.287	TXU	873168108Q		50.1900	112,500.00	5,440,744.77	5,646,375.00
TYSON FOODS INC. CL-A		0.935	TSN	902494103		17.1000	294,100.00	4,169,015.59	5,029,110.00
ULTRA PETROLEUM CORP		0.000	UPL	903914109		55.8000	24,100.00	1,212,750.56	1,344,780.00
UNIONBANCAL CORPORATION		2.386	UB	908906100		68.7200	59,600.00	3,441,320.61	4,095,712.00
UNIT CORP		0.000	UNT	909218109		55.0300	15,000.00	749,533.50	825,450.00
UNITEDHEALTH GROUP INC		0.024	UNH	91324P102A		62.1400	12,800.00	732,904.96	795,392.00
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		29.3900	68,700.00	2,073,715.44	2,019,093.00
US BANCORP		4.416	USB	902973304		29.8900	252,100.00	5,389,224.60	7,535,269.00
US CELLULAR CORP.		0.000	USM	911684108		49.4000	36,300.00	1,120,054.04	1,793,220.00
USG CORPORATION		0.153	USG	903293405		65.0000	20,600.00	932,755.11	1,339,000.00
VALERO ENERGY CORP.		0.387	VLO	91913Y100Q		51.6000	30,000.00	1,531,413.00	1,548,000.00
VERIZON COMMUNICATIONS		5.378	VZ	92343V104Q		30.1200	336,100.00	13,891,055.18	10,123,332.00
WACHOVIA CORP.		3.859	WB	929903102Q		52.8600	189,400.00	7,257,633.46	10,011,684.00
WAL MART STORES INC		1.282	WMT	931142103Q		46.8000	61,800.00	2,430,436.64	2,892,240.00
WASHINGTON MUTUAL INC.		4.505	WM	939322103		43.5000	172,900.00	6,611,222.58	7,521,150.00
WATSON PHARMACEUTICALS INC.		0.000	WPI	942683103		32.5100	32,000.00	1,122,595.67	1,040,320.00
WELLS FARGO COMPANY		3.310	WFC	949746101		62.8300	72,300.00	2,620,547.71	4,542,609.00
WESTERN DIGITAL CORP		0.000	WDC	958102105		18.6100	4,802.00	71,450.88	89,365.22

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 5GS GOLDMAN SACHS - 1000 Instrument - COM COMMON STOCK									
WHIRLPOOL CORP		2.053	WHR	963320106Q		83.7600	47,400.00	3,862,857.02	3,970,224.00
WYETH		2.170	WYE	983024100Q		46.0700	44,500.00	2,034,660.15	2,050,115.00
YUM BRANDS, INC.		0.981	YUM	988498101		46.8800	45,900.00	2,316,400.65	2,151,792.00
Instrument Total	198						23,510,331.10	664,851,943.84	794,858,054.96
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
ARCHSTONE COMMUNITIES		4.153	ASN	039583109Q		41.8900	19,900.00	817,611.40	833,611.00
EQUITY OFFICE PROP		6.594	EOP	294741103		30.3300	164,600.00	4,451,811.29	4,992,318.00
PROLOGIS TRUST		3.167	PLD	743410102Q		46.7200	118,900.00	4,856,260.85	5,555,008.01
Instrument Total	3						303,400.00	10,125,683.54	11,380,937.01
Portfolio Total	201						23,813,731.10	674,977,627.38	806,238,991.97

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
3M COMPANY		2.167	MMM	88579Y101Q		77.5000	20,900.00	1,347,913.89	1,619,750.00
ABBOTT LABORATORIES		2.789	ABT	002824100Q		39.4300	31,300.00	1,236,700.07	1,234,159.00
ABERCROMBIE & FITCH CO		1.073	ANF	002896207		65.1800	10,400.00	465,980.06	677,872.00
ACTIVISION INC		0.000	ATVI	004930202		13.7400	4,000.00	34,346.85	54,960.00
ADC COMMUNICATIONS INC		0.000	ADCT	000886309		22.3400	13,700.00	277,152.61	306,058.00
ADESA INC		1.228	KAR	00686U104		24.4200	19,500.00	438,696.44	476,190.00
ADOBE SYSTEMS INC.		0.067	ADBE	00724F101Q		36.9600	8,418.00	140,765.77	311,129.28
ADVANCE AUTO PARTS INC		0.000	AAP	00751Y106		43.4600	15,650.00	609,303.15	680,149.00
AETNA INC.		0.042	AET	00817Y108		94.3100	10,100.00	432,181.50	952,531.00
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108		80.2500	1,600.00	113,502.82	128,400.00
AFFYMETRIX INC		0.000	AFFX	00826T108		47.7500	12,000.00	585,383.07	573,000.00
AFLAC INC		0.947	AFL	001055102		46.4200	21,000.00	787,923.88	974,820.00
AGERE SYSTEMS INC		0.000	AGR	00845V308		12.9000	25,800.00	288,425.37	332,820.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		33.2900	7,400.00	243,435.12	246,346.00
AGL RESOURCES INC		4.251	ATG	001204106		34.8100	10,500.00	373,310.90	365,505.00
AIR PROD. & CHEM.		2.162	APD	009158106Q		59.1900	6,500.00	320,558.22	384,735.00
AKAMAI TECHNOLOGIES		0.000	AKAM	00971T101		19.9300	8,400.00	132,660.48	167,412.00
ALBERTO CULVER CL-B		1.005	ACV	013068101Q		45.7500	1,200.00	57,217.80	54,900.00
ALEXANDER & BALDWIN INC		1.659	ALEX	014482103		54.2400	7,500.00	374,027.66	406,800.00
ALLEGHENY ENERGY INC.		5.434	AYE	017361106Q		31.6500	1,000.00	16,387.71	31,650.00
ALLERGAN PHARMACEUTICALS INC.		0.370	AGN	018490102Q		107.9600	6,400.00	620,015.98	690,944.00
ALLIANT TECHSYSTEMS INC.		0.000	ATK	018804104		76.1700	1,100.00	77,522.93	83,787.00
ALLIED CAP CORP		7.899	ALD	01903Q108		29.3700	9,100.00	252,517.69	267,267.00
ALLSTATE CORP		2.367	ALL	020002101Q		54.0700	23,100.00	1,020,853.51	1,249,017.00
ALLTEL CORP		2.440	AT	020039103Q		63.1000	23,277.00	1,268,706.13	1,468,778.70
ALTERA CORP		0.000	ALTR	021441100		18.5300	10,200.00	192,949.62	189,006.00
ALTRIA GROUP INC		4.282	MO	02209S103Q		74.7200	23,100.00	1,347,087.46	1,726,032.00
AMERADA HESS CORP.		0.946	AHC	023551104Q		126.8200	3,000.00	249,792.16	380,460.00
AMEREN CORP.		4.957	AEE	023608102Q		51.2400	7,800.00	404,516.75	399,672.00
AMERICAN CAPITAL STRATEGIES		8.726	ACAS	024937104		36.2100	16,100.00	576,589.82	582,981.00
AMERICAN EAGLE OUTFITTERS		1.305	AEOS	02553E106		22.9800	2,600.00	44,200.83	59,748.00
AMERICAN ELECTRIC POWER		3.990	AEP	025537101Q		37.0900	2,500.00	83,274.30	92,725.00
AMERICAN EXPRESS CO.		0.932	AXP	025816109Q		51.4600	15,600.00	488,957.00	802,776.00
AMERICAN FINANCIAL GROUP INC.		1.435	AFG	025932104Q		38.3100	1,900.00	71,459.00	72,789.00
AMERICAN INTL GROUP		0.879	AIG	026874107Q		68.2300	30,300.00	1,748,909.45	2,067,369.00
AMERICAN POWER CONVERSION		1.818	APCC	029066107		22.0000	37,700.00	943,294.54	829,400.00
AMERICAN STANDARD COMPANIES		1.501	ASD	029712106		39.9500	9,300.00	345,735.47	371,535.00
AMERICAN TOWER CORP		0.000	AMT	029912201		27.1000	11,400.00	191,553.84	308,940.00
AMERIPRISE FINANCIAL INC		1.073	AMP	03076C106		41.0000	1,800.00	40,170.41	73,800.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
AMERISOURCEBERGEN CORP		0.241	ABC	03073E105		41.4000	10,200.00	308,003.86	422,280.00
AMERITRADE HLDG CORP		0.000	AMTD	03074K100		24.0000	7,900.00	127,878.36	189,600.00
AMETEK INC.		0.564	AME	031100100Q		42.5400	5,200.00	143,130.83	221,208.00
AMGEN INC		0.000	AMGN	031162100		78.8600	14,029.00	818,105.57	1,106,326.94
AMPHENOL CORP-CL A		0.271	APH	032095101		44.2600	7,400.00	317,140.78	327,524.00
AMR CORP.		0.000	AMR	001765106		22.2300	6,200.00	107,214.74	137,826.00
AMSOUTH BANCORPORATION		3.968	ASO	032165102		26.2100	9,200.00	232,142.85	241,132.00
ANADARKO PETROLEUM CORP		0.759	APC	032511107Q		94.7500	3,900.00	263,774.83	369,525.00
ANALOG DEVICES		1.338	ADI	032654105		35.8700	6,300.00	233,140.29	225,981.00
ANDREW CORP.		0.000	ANDW	034425108		10.7300	12,700.00	134,354.77	136,271.00
ANHEUSER-BUSCH		2.514	BUD	035229103Q		42.9600	8,300.00	335,392.49	356,568.00
ANNALY MORTGAGE MANAGEMENT		3.656	NLY	035710409		10.9400	9,000.00	163,503.83	98,460.00
ANNTAYLOR STORES CORP		0.000	ANN	036115103		34.5200	2,900.00	86,802.80	100,108.00
AON CORP		1.669	AOC	037389103Q		35.9500	21,900.00	770,926.83	787,305.00
APACHE CORP.		0.583	APA	037411105		68.5200	1,110.00	29,777.68	76,057.20
APOLLO GROUP INC		0.000	APOL	037604105		60.4600	2,400.00	151,735.27	145,104.00
APPLE COMPUTER INC.		0.000	AAPL	037833100		71.8900	10,700.00	312,674.64	769,223.00
APPLEBEES INT'L INC.		0.885	APPB	037899101		22.5900	10,600.00	238,504.36	239,454.00
APPLERA CORP - APPLIED BIOSYST		0.640	ABI	038020103Q		26.5600	6,600.00	135,445.92	175,296.00
APPLIED MATERIALS INC.		0.668	AMAT	038222105		17.9400	18,400.00	299,736.66	330,096.00
AQUA AMERICA INC		1.564	WTR	03836W103		27.3000	24,933.00	577,370.08	680,670.90
ARAMARK CORP. - CL B		1.007	RMK	038521100		27.7800	13,100.00	352,613.05	363,918.00
ARCH COAL INC.		0.402	ACI	039380100Q		79.5000	7,200.00	506,138.84	572,400.00
ARCHER DANIELS MIDLAND CO		1.378	ADM	039483102Q		24.6600	31,700.00	609,708.85	781,722.00
ARROW ELECTRONICS		0.000	ARW	042735100		32.0300	13,800.00	424,630.59	442,014.00
ASHLAND INC		1.899	ASH	044209104Q		57.9000	6,900.00	303,482.82	399,510.00
ASSOCIATED BANC-CORP.		3.318	ASBC	045487105		32.5500	1,400.00	43,789.46	45,570.00
ASTORIA FINANCIAL CORP.		2.721	AF	046265104		29.4000	4,600.00	118,498.81	135,240.00
AT&T INC		5.430	T	00206R102Q		24.4900	112,100.00	3,110,746.32	2,745,329.00
AUTODESK INC.		0.139	ADSK	052769106Q		42.9500	13,500.00	214,680.03	579,825.00
AUTOLIV, INC		2.818	ALV	052800109		45.4200	5,400.00	179,903.81	245,268.00
AUTOMATIC DATA PROC.		1.612	ADP	053015103Q		45.8900	13,200.00	543,305.54	605,748.00
AUTONATION INC		0.000	AN	05329W102		21.7300	9,200.00	175,389.94	199,916.00
AUTOZONE INC		0.000	AZO	053332102		91.7500	4,400.00	414,894.23	403,700.00
AVAYA INC		0.000	AV	053499109		10.6700	4,400.00	61,559.66	46,948.00
AVERY DENNISON		2.822	AVY	053611109Q		55.2700	6,300.00	383,887.31	348,201.00
AVNET INC.		1.253	AVT	053807103Q		23.9400	18,800.00	441,248.84	450,072.00
BAKER HUGHES CORP		0.855	BHI	057224107Q		60.7800	7,500.00	369,308.85	455,850.00
BALL CORPORATION		1.007	BLL	058498106Q		39.7200	7,200.00	255,109.49	285,984.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
BANK OF AMERICA CORP.	4.333	BAC	060505104Q	46.1500	68,230.00	2,366,459.81	3,148,814.50		
BANK OF HAWAII CORP	2.561	BOH	062540109	51.5400	2,300.00	80,339.00	118,542.00		
BARD C. R. INC.	0.788	BCR	067383109Q	65.9200	16,000.00	717,483.21	1,054,720.00		
BARNES & NOBLE INC.	1.406	BKS	067774109	42.6700	7,800.00	289,709.74	332,826.00		
BARR PHARMACEUTICALS INC.	0.000	BRL	068306109	62.2900	19,500.00	952,632.05	1,214,655.00		
BAUSCH & LOMB INC	0.765	BOL	071707103Q	67.9000	4,600.00	320,594.83	312,340.00		
BAXTER INTL	1.545	BAX	071813109Q	37.6500	17,500.00	598,550.26	658,875.00		
BB&T CORPORATION	3.626	BBT	054937107	41.9100	2,400.00	93,508.65	100,584.00		
BEAR STEARNS COMPANIES INC	0.969	BSC	073902108	115.5300	5,200.00	314,883.44	600,756.00		
BEAZER HOMES USA INC	0.549	BZH	07556Q105	72.8400	100.00	6,299.67	7,284.00		
BECKMAN COULTER INC.	0.984	BEC	075811109	56.9000	200.00	11,975.51	11,380.00		
BECTON DICKINSON & COMPANY	1.431	BDX	075887109Q	60.0800	10,800.00	548,071.99	648,864.00		
BED BATH & BEYOND INC	0.000	BBBY	075896100	36.1500	3,500.00	132,855.06	126,525.00		
BELLSOUTH	4.280	BLS	079860102Q	27.1000	44,500.00	1,441,298.68	1,205,950.00		
BELO CORP	1.868	BLC	080555105Q	21.4100	20,100.00	471,901.45	430,341.00		
BEMIS CO.	2.583	BMS	081437105Q	27.8700	2,000.00	53,933.73	55,740.00		
BERKLEY (WR) CORP	0.420	BER	084423102	47.6200	16,225.00	632,076.49	772,634.50		
BEST BUY COMPANY INC	0.736	BBY	086516101	43.4800	1,700.00	74,429.74	73,916.00		
BJ SERVICES CO	0.545	BJS	055482103	36.6700	8,300.00	297,845.81	304,361.00		
BLACK & DECKER	1.287	BDK	091797100Q	86.9600	500.00	37,306.19	43,480.00		
BLACKROCK INC	1.106	BLK	09247X101	108.4800	1,100.00	83,237.55	119,328.00		
BMC SOFTWARE	0.000	BMC	055921100	20.4900	30,600.00	609,389.05	626,994.00		
BOEING CO	1.708	BA	097023105Q	70.2400	4,400.00	215,872.44	309,056.00		
BOSTON SCIENTIFIC CORP.	0.000	BSX	101137107	24.4900	2,100.00	38,271.82	51,429.00		
BRINKER INTERNATIONAL INC	1.034	EAT	109641100	38.6600	17,500.00	646,785.07	676,550.00		
BRISTOL-MYERS SQUIBB	4.873	BMJ	110122108Q	22.9800	50,800.00	1,300,129.18	1,167,384.00		
BROADCOM CORP CL A	0.000	BRM	111320107	47.1500	12,400.00	568,922.76	584,660.00		
BROWN & BROWN INC	0.654	BRO	115236101	30.5400	8,200.00	238,002.06	250,428.00		
BROWN-FORMAN -CL B	1.615	BF.B	115637209Q	69.3200	10,400.00	546,957.23	720,928.00		
BURLINGTON NORTHERN SANTA FE	1.129	BNI	12189T104Q	70.8200	23,500.00	939,547.04	1,664,270.00		
BURLINGTON RESOURCES	0.464	BR	122014103Q	86.2000	7,800.00	360,845.35	672,360.00		
C.H.ROBINSON WORLDWIDE INC	1.404	CHRW	12541W209	37.0300	5,100.00	129,789.03	188,853.00		
CABLEVISION SYSTEMS CORP	0.000	CVC	12686C109	23.4700	18,300.00	495,920.25	429,501.00		
CADENCE DESIGN SYS INC	0.000	CDNS	127387108	16.9200	8,100.00	132,793.08	137,052.00		
CAMPBELL SOUP CO.	2.418	CPB	134429109Q	29.7700	7,600.00	220,670.54	226,252.00		
CAPITAL ONE FINANCIAL CORP.	0.123	COF	14040H105	86.4000	5,276.00	398,826.46	455,846.40		
CARDINAL HEALTH INC.	0.349	CAH	14149Y108Q	68.7500	20,700.00	1,248,534.68	1,423,125.00		
CAREER EDUCATION CORP	0.000	CECO	141665109	33.7200	3,600.00	126,519.30	121,392.00		
CAREMARK RX INC	0.000	CMX	141705103	51.7900	11,973.00	374,704.04	620,081.67		

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
CARLISLE COS INC		1.446	CSL	142339100		69.1500	4,400.00	271,470.41	304,260.00
CARMAX INC.		0.000	KMX	143130102		27.6800	2,700.00	75,995.62	74,736.00
CATERPILLAR INC.		1.731	CAT	149123101Q		57.7700	8,900.00	314,711.41	514,153.00
CBRL GROUP INC.		1.479	CBRL	12489V106Q		35.1500	8,600.00	327,917.84	302,290.00
CBS CORP. CL. B		0.858	CBS	124857202		32.6000	14,300.00	497,710.85	466,180.00
CDW CORP		0.746	CDWC	12512N105		57.5700	5,700.00	340,485.16	328,149.00
CELGENE CORP		0.000	CELG	151020104		64.8000	9,500.00	491,810.58	615,600.00
CENTEX CORP		0.223	CTX	152312104Q		71.4900	2,000.00	130,861.40	142,980.00
CENTURYTEL, INC.		0.723	CTL	156700106		33.1600	1,300.00	41,885.78	43,108.00
CEPHALON INC		0.000	CEPH	156708109		64.7400	6,100.00	254,129.49	394,914.00
CERIDIAN CORP		0.000	CEN	156779100		24.8500	6,300.00	151,357.29	156,555.00
CERNER CORP.		0.000	CERN	156782104		90.9100	1,900.00	133,107.38	172,729.00
CERTEGY INC		0.493	CEY	156880106		40.5600	1,800.00	72,939.06	73,008.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107		42.3700	2,000.00	88,412.25	84,740.00
CHECKFREE CORP		0.000	CKFR	162813109		45.9000	2,000.00	76,943.00	91,800.00
CHEESECAKE FACTORY (THE)		0.000	CAKE	163072101		37.3900	13,800.00	464,642.89	515,982.00
CHESAPEAKE ENERGY CORP		0.630	CHK	165167107		31.7300	4,000.00	132,572.60	126,920.00
CHEVRONTXACO CORP		3.170	CVX	166764100Q		56.7700	39,465.00	1,722,645.26	2,240,428.05
CHICAGO MERCANTILE EXCHANGE		0.500	CME	167760107		367.4900	500.00	134,284.03	183,745.00
CHICO'S FAS INC		0.000	CHS	168615102		43.9300	20,600.00	558,286.21	904,958.00
CHIRON CORP		0.000	CHIR	170040109		44.4600	10,900.00	464,926.66	484,614.00
CHOICEPOINT INC.		0.000	CPS	170388102		44.5100	1,600.00	67,814.93	71,216.00
CHUBB CORP		1.761	CB	171232101Q		97.6500	4,300.00	312,886.66	419,895.00
CHURCH & DWIGHT INC		0.726	CHD	171340102Q		33.0300	11,250.00	389,643.12	371,587.50
CIGNA CORP.		0.089	CI	125509109Q		111.7000	8,300.00	683,044.21	927,110.00
CINERGY CORP		4.521	CIN	172474108Q		42.4600	5,700.00	183,508.16	242,022.00
CISCO SYSTEMS		0.000	CSCO	17275R102		17.1200	96,600.00	2,200,991.33	1,653,792.00
CITIGROUP INC.		3.626	C	172967101Q		48.5300	87,400.00	2,933,776.78	4,241,522.00
CITIZENS COMMUNICATIONS CO		8.176	CZN	17453B101		12.2300	44,400.00	586,951.14	543,012.00
CITRIX SYSTEMS INC		0.000	CTXS	177376100		28.7800	16,200.00	389,845.48	466,236.00
CITY NATIONAL CORP		1.987	CYN	178566105		72.4400	500.00	31,002.56	36,220.00
CLEAR CHANNEL COMMUNICATIONS		2.384	CCU	184502102		31.4500	10,700.00	333,564.65	336,515.00
CLOXOX COMPANY		2.039	CLX	189054109Q		56.8900	17,200.00	845,429.99	978,508.00
CMS ENERGY CORP		4.962	CMS	125896100Q		14.5100	400.00	6,062.84	5,804.00
CNF TRANSPORTATION		0.715	CNF	12612W104Q		55.8900	1,300.00	56,540.88	72,657.00
COACH INC		0.000	COH	189754104		33.3400	7,800.00	104,639.95	260,052.00
COCA COLA CO.		2.778	KO	191216100Q		40.3100	34,100.00	1,534,829.23	1,374,571.00
COCA-COLA ENTERPRISE		0.834	CCE	191219104		19.1700	46,300.00	955,801.39	887,571.00
COGNIZANT TECH SOLUTIONS CORP		0.000	CTSH	192446102		50.3500	6,200.00	283,938.99	312,170.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
COLGATE PALMOLIVE		2.114	CL	194162103Q		54.8500	15,500.00	826,958.12	850,175.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101		25.9600	53,765.00	1,616,501.08	1,395,739.40
COMMERCE BANCORP INC		1.394	CBH	200519106		34.4100	21,100.00	681,132.05	726,051.00
COMMERCE BANCSHARES		1.841	CBSH	200525103		52.1200	10,461.00	460,451.20	545,227.32
COMMERCE GROUP INC M		2.653	CGI	200641108		57.2800	2,700.00	162,952.68	154,656.00
COMMUNITY HEALTH SYS		0.000	CYH	203668108		38.3400	10,700.00	390,008.68	410,238.00
COMPASS BANCSHARES INC		2.899	CBSS	20449H109		48.2900	400.00	18,092.17	19,316.00
COMPUTER ASSOCIATE INTL. INC.		0.567	CA	204912109S		28.1900	3,000.00	66,628.08	84,570.00
CONAGRA FOODS, INC.		5.374	CAG	205887102Q		20.2800	31,300.00	793,194.87	634,764.00
CONOCOPHILLIPS		2.131	COP	20825C104Q		58.1800	36,202.00	1,486,651.28	2,106,232.36
CONSECO INC		0.000	CNO	208464883		23.1700	18,600.00	397,538.61	430,962.00
CONSOL ENERGY INC.		0.859	CNX	20854P109		65.1800	2,700.00	165,488.88	175,986.00
CONSOLIDATED EDISON INC.		4.921	ED	209115104Q		46.3300	8,800.00	407,913.73	407,704.00
CONSTELLATION BRANDS INC-A		0.000	STZ	21036P108		26.2300	4,300.00	101,598.17	112,789.00
CONSTELLATION ENERGY GROUP INC		2.326	CEG	210371100Q		57.6000	5,500.00	232,448.93	316,800.00
COOPER CAMERON CORP.		0.000	CAM	216640102		41.4000	7,100.00	260,003.65	293,940.00
CORNING INC		0.000	GLW	219350105Q		19.6600	23,400.00	449,971.56	460,044.00
CORPORATE EXECUTIVE BOARD CO		0.445	EXBD	21988R102		89.7000	1,200.00	77,574.92	107,640.00
COSTCO WHOLESALE CORP.		0.929	COST	22160K105		49.4700	5,500.00	248,558.30	272,085.00
COUNTRYWIDE FINANCIAL CORP		1.754	CFC	222372104Q		34.1900	3,900.00	74,001.50	133,341.00
COVANCE INC		0.000	CVD	222816100		48.5500	10,200.00	493,292.84	495,210.00
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104		56.9600	4,875.00	138,324.17	277,680.00
CREE INC		0.000	CREE	225447101		25.2400	5,400.00	131,183.62	136,296.00
CROWN CASTLE INTL CO		0.000	CCI	228227104		26.9100	6,000.00	152,784.56	161,460.00
CSX CORP.		1.024	CSX	126408103Q		50.7700	7,800.00	316,677.74	396,006.00
CVS CORP.		0.586	CVS	126650100Q		26.4200	24,300.00	502,329.10	642,006.00
DADE BEHRING HOLDINGS INC		0.293	DADE	23342J206		40.8900	4,200.00	126,576.45	171,738.00
DANAHER CORP		0.143	DHR	235851102		55.7800	6,600.00	277,532.15	368,148.00
DARDEN RESTAURANTS INC		1.028	DRI	237194105		38.8800	18,500.00	597,586.34	719,280.00
DAVITA INC.		0.000	DVA	23918K108		50.6400	17,250.00	761,317.35	873,540.00
DEAN FOODS CO		0.000	DF	242370104		37.6600	21,100.00	767,161.34	794,626.00
DEERE & CO.		2.290	DE	244199105Q		68.1100	1,000.00	54,623.31	68,110.00
DEL MONTE FOODS CO		1.534	DLM	24522P103		10.4300	18,800.00	198,194.64	196,084.00
DELL INC		0.000	DELL	24702R101		29.9900	37,700.00	1,282,025.46	1,130,623.00
DELUXE CORP.		5.308	DLX	248019101Q		30.1400	9,100.00	298,321.04	274,274.00
DENTSPLY INTERNATIONAL INC.		0.521	XRAY	249030107Q		53.6900	1,000.00	55,171.13	53,690.00
DEVON ENERGY CORPORATION		0.479	DVN	25179M103		62.5400	8,600.00	223,094.85	537,844.00
DEX MEDIA INC		1.328	DEX	25212E100		27.0900	5,100.00	134,193.46	138,159.00
DIAMOND OFFSHORE DRILLING		0.718	DO	25271C102		69.5600	9,000.00	352,243.01	626,040.00

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Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
DIEBOLD INC		2.157	DBD	253651103		38.0000	2,100.00	94,886.68	79,800.00
DISCOVERY HOLDING CO-A		0.000	DISCA	25468Y107		15.1500	30,620.00	452,315.89	463,893.00
DISNEY (WALT) CO.		1.126	DIS	254687106Q		23.9700	21,800.00	571,086.67	522,546.00
DOMINION RESOURCES INC-VA		3.471	D	25746U109Q		77.2000	8,500.00	587,097.76	656,200.00
DONNELLEY (R.R.) & SONS CO.		3.040	RRD	257867101Q		34.2100	300.00	9,333.82	10,263.00
DOW CHEMICAL CO		3.058	DOW	260543103Q		43.8200	2,900.00	117,406.30	127,078.00
DPL INC		3.690	DPL	233293109Q		26.0100	13,500.00	297,398.99	351,135.00
DST SYSTEMS INC		0.000	DST	233326107		59.9100	1,900.00	86,712.74	113,829.00
DTE ENERGY COMPANY		4.769	DTE	233331107Q		43.1900	13,100.00	583,760.58	565,789.00
DUKE ENERGY CORPORATION		4.517	DUK	264399106Q		27.4500	7,300.00	161,051.58	200,385.00
DUN & BRADSTREET CORP		0.000	DNB	26483E100		66.9600	600.00	31,728.19	40,176.00
E I DUPONT DE NEM.		3.482	DD	263534109Q		42.5000	21,500.00	1,070,241.05	913,750.00
EASTMAN CHEMICAL CO.		3.411	EMN	277432100Q		51.5900	10,900.00	488,972.16	562,331.00
EASTMAN KODAK		2.136	EK	277461109Q		23.4000	4,500.00	129,983.07	105,300.00
EATON CORP.		1.848	ETN	278058102Q		67.0900	900.00	41,931.36	60,381.00
EATON VANCE CORP.		1.462	EV	278265103		27.3600	6,100.00	146,202.98	166,896.00
ECHOSTAR COMMUNICATIONS - A		0.000	DISH	278762109		27.1700	900.00	30,997.31	24,453.00
ECOLAB INC		1.102	ECL	278865100Q		36.2700	15,700.00	449,521.88	569,439.00
EDISON INTERNATIONAL		2.476	EIX	281020107Q		43.6100	13,700.00	285,789.82	597,457.00
EDWARDS (A.G.) INC		1.707	AGE	281760108		46.8600	8,600.00	356,467.08	402,996.00
EDWARDS LIFESCIENCES		0.000	EW	28176E108		41.6100	13,700.00	548,251.78	570,057.00
ELECTRONIC ARTS, INC		0.000	ERTS	285512109		52.3100	2,100.00	103,889.57	109,851.00
ELI LILLY & COMPANY		2.827	LLY	532457108Q		56.5900	18,400.00	961,903.05	1,041,256.00
EMC CORP		0.000	EMC	268648102		13.6200	17,500.00	234,444.82	238,350.00
EMERSON ELECTRIC CO		2.382	EMR	291011104Q		74.7000	2,000.00	100,368.17	149,400.00
ENDO PHARMACEUTICALS		0.000	ENDP	29264F205		30.2600	7,600.00	214,228.34	229,976.00
ENERGIZER HOLDINGS INC.		0.000	ENR	29266R108		49.7900	10,800.00	603,764.65	537,732.00
ENERGY EAST CORP.		5.087	EAS	29266M109		22.8000	9,600.00	251,549.78	218,880.00
ENTERGY CORP.		3.146	ETR	29364G103Q		68.6500	3,800.00	215,938.56	260,870.00
EOG RESOURCES INC		0.218	EOG	26875P101		73.3700	12,900.00	544,751.93	946,473.00
EQUIFAX INC		0.420	EFX	294429105		38.0200	22,300.00	749,609.46	847,846.00
EQUITABLE RESOURCES INC		2.289	EQT	294549100		36.6900	15,000.00	339,441.21	550,350.00
ERIE INDY CO		2.706	ERIE	29530P102		53.2000	1,900.00	94,311.99	101,080.00
EXELON CORP		3.010	EXC	30161N101Q		53.1400	12,400.00	428,548.59	658,936.00
EXPEDIA INC		0.000	EXPE	30212P105		23.9600	14,600.00	311,396.18	349,816.00
EXPEDITORS INT'L. WASH INC.		0.444	EXPD	302130109		67.5100	300.00	15,867.34	20,253.00
EXPRESS SCRIPTS		0.000	ESRX	302182100		83.8000	10,000.00	710,860.92	838,000.00
EXXON MOBIL CORPORATION		2.065	XOM	30231G102Q		56.1700	131,200.00	4,976,556.05	7,369,504.00
F5 NETWORKS INC		0.000	FFIV	315616102		57.1900	100.00	4,167.93	5,719.00

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Instrument - COM COMMON STOCK									
FAIR ISAAC INC.	0.181	FIC		303250104		44.1700	13,000.00	506,637.06	574,210.00
FED. NATL. MTG. ASSN.	2.130	FNM		313586109Q		48.8100	1,600.00	95,597.31	78,096.00
FEDERATED DEPARTMENT STORES	1.507	FD		31410H101		66.3300	10,462.00	674,226.38	693,944.46
FEDERATED INVESTORS INC.-CL B	1.619	FII		314211103		37.0400	6,000.00	207,212.12	222,240.00
FEDEX CORPORATION	0.309	FDX		31428X106		103.3900	600.00	41,947.37	62,034.00
FIDELITY NATIONAL FINL INC	2.718	FNF		316326107		36.7900	15,230.00	512,240.06	560,311.70
FIDELITY NATIONAL TITLE GROUP	4.106	FNT		31620R105		24.3500	1,825.00	36,042.43	44,438.75
FIRST AMERICAN CORP.	1.589	FAF		318522307		45.3000	17,200.00	702,124.12	779,160.00
FIRST DATA CORP	0.558	FDC		319963104Q		43.0100	9,100.00	370,387.59	391,391.00
FIRST ENERGY CORP.	3.674	FE		337932107Q		48.9900	12,800.00	554,421.19	627,072.00
FIRST HORIZON NATIONAL CORPORA	4.682	FHN		320517105		38.4400	2,100.00	82,971.21	80,724.00
FISERV INC. WISCONSIN	0.000	FISV		337738108		43.2700	5,400.00	238,537.96	233,658.00
FISHER SCIENTIFIC INT'L.	0.000	FSH		338032204		61.8600	4,336.00	219,114.23	268,224.96
FLORIDA ROCK INDS	1.223	FRK		341140101S		49.0600	2,850.00	118,205.06	139,821.00
FOOT LOCKER INC	1.526	FL		344849104		23.5900	6,700.00	156,749.86	158,053.00
FOREST CITY ENTERPRI	0.632	FCE.A		345550107		37.9300	10,100.00	337,531.25	383,093.00
FOREST LABORATORIES INC.	0.000	FRX		345838106		40.6800	30,900.00	1,243,306.87	1,257,012.00
FOREST OIL CORP.	0.000	FST		346091705		45.5700	7,400.00	331,923.25	337,218.00
FORTUNE BRANDS INC.	1.845	FO		349631101Q		78.0200	5,700.00	334,378.16	444,714.00
FPL GROUP INC.	3.416	FPL		302571104Q		41.5600	8,500.00	260,017.99	353,260.00
FRANKLIN RESOURCES INC	0.510	BEN		354613101Q		94.0100	26,200.00	1,640,275.03	2,463,062.00
FREDDIE MAC	2.876	FRE		313400301Q		65.3500	3,400.00	193,205.43	222,190.00
FREESCALE SEMICONDUCTOR INC -	0.000	FSL.B		35687M206		25.1700	8,300.00	204,410.13	208,911.00
FULTON FINANCIAL CORP	3.295	FULT		360271100		17.6000	2,668.00	47,093.20	46,956.80
GALLAGHER (ARTHUR) J & CO.	3.626	AJG		363576109Q		30.8800	1,500.00	43,806.03	46,320.00
GANNETT INC	1.915	GCI		364730101Q		60.5700	17,400.00	1,211,257.93	1,053,918.00
GAP INC	1.020	GPS		364760108Q		17.6400	4,300.00	69,141.85	75,852.00
GENENTECH INC.	0.000	DNA		368710406		92.5000	9,800.00	807,621.40	906,500.00
GENERAL DYNAMICS CORP.	1.402	GD		369550108Q		114.0500	2,400.00	228,460.18	273,720.00
GENERAL ELECTRIC CO	2.853	GE		369604103Q		35.0500	217,600.00	6,418,417.09	7,626,880.00
GENERAL MILLS INC	2.757	GIS		370334104Q		49.3200	12,400.00	562,764.41	611,568.00
GENUINE PARTS CO	2.846	GPC		372460105Q		43.9200	29,900.00	1,243,146.61	1,313,208.00
GENZYME CORP. GEN. DIV.	0.000	GENZ		372917104		70.7800	3,100.00	222,652.04	219,418.00
GETTY IMAGES INC.	0.000	GYI		374276103		89.2700	4,300.00	287,836.73	383,861.00
GILEAD SCIENCES INC.	0.000	GILD		375558103		52.6300	3,400.00	182,187.64	178,942.00
GLOBAL PAYMENTS INC	0.171	GPN		37940X102		46.6100	10,000.00	335,125.96	466,100.00
GOLDEN WEST FINANCIAL CORP	0.484	GDW		381317106Q		66.0000	7,100.00	278,982.39	468,600.00
GOLDMAN SACHS GROUP INC	0.783	GS		38141G104		127.7100	6,700.00	695,549.11	855,657.00
GOODRICH CORP.	1.946	GR		382388106Q		41.1000	1,100.00	32,120.02	45,210.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
GOOGLE INC - CL A		0.000		GOOG	38259P508	414.8600	400.00	108,992.94	165,944.00
GRAINGER W W INC		1.350		GWV	384802104Q	71.1000	1,100.00	64,280.94	78,210.00
GRANT PRIDECO INC.		0.000		GRP	38821G101	44.1200	3,900.00	149,619.75	172,068.00
GREAT PLAINS ENERGY INC		5.937		GXP	391164100	27.9600	12,700.00	382,403.20	355,092.00
GTECH HOLDINGS CORP		1.071		GTK	400518106	31.7400	22,600.00	692,210.10	717,324.00
GUIDANT CORP.		0.617		GDT	401698105Q	64.7500	16,700.00	1,006,726.69	1,081,325.00
H & R BLOCK INC.		2.036		HRB	093671105Q	24.5500	2,700.00	63,984.87	66,285.00
HALLIBURTON COMPANY		0.807		HAL	406216101Q	61.9600	8,700.00	190,126.91	539,052.00
HARRAH'S ENTERTAINMENT INC.		2.033		HET	413619107	71.2900	16,667.00	1,043,523.15	1,188,190.43
HARTE-HANKS INC.		0.757		HHS	416196103	26.3900	6,800.00	159,693.82	179,452.00
HARTFORD FINL SERVICES		1.397		HIG	416515104	85.8900	7,700.00	507,000.37	661,353.00
HCA INC		1.188		HCA	404119109	50.5000	29,500.00	1,496,216.39	1,489,750.00
HCC INSURANCE HOLDINGS INC.		1.010		HCC	404132102	29.6800	20,800.00	562,415.94	617,344.00
HEALTH MGMT ASSOCIATES CL A		1.092		HMA	421933102	21.9600	29,400.00	723,613.98	645,624.00
HEALTH NET		0.000		HNT	42222G108	51.5500	14,400.00	582,345.72	742,320.00
HEINZ H. J. CO.		3.558		HNZ	423074103Q	33.7200	1,400.00	53,159.62	47,208.00
HELMERICH & PAYNE, INC		0.533		HP	423452101Q	61.9100	3,700.00	202,285.50	229,067.00
HENRY SCHEIN INC		0.000		HSIC	806407102	43.6400	7,100.00	288,280.86	309,844.00
HERSHEY FOODS CORP.		1.773		HSY	427866108Q	55.2500	24,100.00	988,303.92	1,331,525.00
HEWLETT-PACKARD CO		1.117		HPQ	428236103Q	28.6300	48,400.00	1,220,938.92	1,385,692.00
HILLENBRAND IND.		2.287		HB	431573104Q	49.4100	5,900.00	288,473.98	291,519.00
HILTON HOTELS CORP.		0.663		HLT	432848109Q	24.1100	5,300.00	106,716.78	127,783.00
HNI CORP		1.128		HNI	404251100	54.9300	4,800.00	256,813.03	263,664.00
HONEYWELL INTERNATIONAL INC		2.214		HON	438516106Q	37.2500	2,200.00	76,732.46	81,950.00
HORMEL FOODS CORP		1.713		HRL	440452100	32.6800	13,200.00	413,943.96	431,376.00
HOSPIRA INC		0.000		HSP	441060100	42.7800	9,590.00	337,847.23	410,260.20
HOVNANIAN ENTERPRISES-A		0.000		HOV	442487203	49.6400	4,200.00	247,732.42	208,488.00
HUBBELL INC		2.925		HUB.B	443510201Q	45.1200	500.00	21,101.07	22,560.00
HUMANA INC.		0.000		HUM	444859102	54.3300	7,500.00	263,830.63	407,475.00
IAC/INTERACTIVE CORP		0.000		IACI	44919P300	28.3100	11,600.00	315,554.22	328,396.00
IDEXX LABS INC.		0.000		IDXX	45168D104	71.9800	6,100.00	391,668.19	439,078.00
IMCLONE SYSTEMS		0.000		IMCL	45245W109	34.2400	2,400.00	77,358.00	82,176.00
IMS HEALTH INC.		0.321		RX	449934108	24.9200	5,800.00	141,337.97	144,536.00
INAMED CORP		0.000		IMDC	453235103	87.6800	500.00	30,197.38	43,840.00
INDYMAC BANCORP INC		4.305		NDE	456607100	39.0200	7,200.00	277,496.92	280,944.00
INTEL CORP.		1.282		INTC	458140100Q	24.9600	98,200.00	2,578,235.08	2,451,072.00
INTERNATIONAL BANCSH		2.179		IBOC	459044103	29.3600	4,300.00	129,927.14	126,248.00
INTERNATL FLAVORS & FRAGRANCES		2.209		IFF	459506101Q	33.5000	4,300.00	144,301.54	144,050.00
INTERPUBLIC GROUP		3.937		IPG	460690100Q	9.6500	16,900.00	193,847.85	163,085.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
INTERSIL HOLDINGS CORP		0.803	ISIL	46069S109		24.8800	13,100.00	266,489.27	325,928.00
INTL BUS MACH CORP		0.973	IBM	459200101Q		82.2000	21,400.00	1,819,571.72	1,759,080.00
INTUIT INC.		0.000	INTU	461202103		53.3000	10,200.00	456,936.01	543,660.00
INVITROGEN CORP		0.000	IVGN	46185R100		66.6400	10,400.00	809,320.81	693,056.00
IRON MTN INC PA		0.000	IRM	462846106		42.2200	9,000.00	390,423.24	379,980.00
ITT EDUCATIONAL SERVICES INC		0.000	ESI	45068B109		59.1100	3,700.00	182,905.88	218,707.00
ITT INDUSTRIES INC		0.700	ITT	450911102		102.8200	6,200.00	518,954.48	637,484.00
IVAX CORP		0.000	IVX	465823102		31.3300	20,925.00	569,132.17	655,580.25
J C PENNEY INC		0.899	JCP	708160106Q		55.6000	13,900.00	626,041.58	772,840.00
JABIL CIRCUIT INC		0.000	JBL	466313103		37.0900	7,000.00	215,397.56	259,630.00
JACOBS ENGINEERING GROUP		0.000	JEC	469814107		67.8700	10,400.00	615,629.58	705,848.00
JM SMUCKER CO		2.454	SJM	832696405		44.0000	10,600.00	500,989.04	466,400.00
JOHNSON & JOHNSON		2.196	JNJ	478160104Q		60.1000	68,100.00	3,285,496.11	4,092,810.00
JOHNSON CONTROLS		1.536	JCI	478366107Q		72.9100	1,400.00	72,659.70	102,074.00
JOY GLOBAL INC		1.125	JOYG	481165108		40.0000	1,450.00	33,167.59	58,000.00
JPMORGAN CHASE & CO.		3.426	JPM	46625H100Q		39.6900	32,912.00	1,139,217.46	1,306,277.28
JUNIPER NETWORKS INC		0.000	JNPR	48203R104		22.3000	920.00	14,680.89	20,516.00
KB HOME		1.376	KBH	48666K109Q		72.6600	9,000.00	614,422.88	653,940.00
KELLOGG CO.		2.568	K	487836108Q		43.2200	14,600.00	574,331.37	631,012.00
KERR MCGEE CORP.		0.220	KMG	492386107Q		90.8600	11,000.00	785,142.29	999,460.00
KEYCORP		3.947	KEY	493267108Q		32.9300	6,700.00	163,628.71	220,631.00
KEYSPAN CORPORATION		5.211	KSE	49337W100		35.6900	3,500.00	129,889.16	124,915.00
KIMBERLY-CLARK CORP		3.017	KMB	494368103Q		59.6500	200.00	12,632.37	11,930.00
KINDER MORGAN INC.		3.262	KMI	49455P101		91.9500	10,300.00	841,899.84	947,085.00
KING PHARMACEUTICALS		0.000	KG	495582108		16.9200	23,400.00	290,855.26	395,928.00
KLA-TENCOR CORP.		0.973	KLAC	482480100		49.3300	2,800.00	122,216.75	138,124.00
KNIGHT RIDDER		2.338	KRI	499040103Q		63.3000	6,400.00	397,447.73	405,120.00
KOHL'S CORP		0.000	KSS	500255104		48.6000	6,700.00	324,077.41	325,620.00
KRAFT FOODS INC - A		3.269	KFT	50075N104		28.1400	4,400.00	138,954.81	123,816.00
L-3 COMMUNICATIONS HOLDINGS IN		0.672	LLL	502424104		74.3500	400.00	26,829.41	29,740.00
LABORATORY CRP OF AMER HLDGS		0.000	LH	50540R409		53.8500	8,000.00	345,794.35	430,800.00
LAFARGE NORTH AMERICA INC.		1.744	LAF	505862102		55.0200	6,000.00	379,815.29	330,120.00
LAIDLAW INTERNATIONAL INC		2.582	LI	50730R102		23.2300	17,800.00	434,829.61	413,494.00
LAM RESEARCH CORP		0.000	LRCX	512807108		35.6800	8,700.00	239,852.95	310,416.00
LAMAR ADVERTISING CO		0.000	LAMR	512815101		46.1400	5,900.00	269,950.75	272,226.00
LAUREATE EDUCATION INC		0.000	LAUR	518613104		52.5100	700.00	30,195.99	36,757.00
LEGG MASON INC.		0.601	LM	524901105		119.6900	15,150.00	1,217,789.83	1,813,303.50
LEHMAN BROTHERS HOLDING		0.624	LEH	524908100Q		128.1700	14,868.00	1,088,786.82	1,905,631.56
LENNAR CORPORATION		1.048	LEN	526057104		61.0200	1,300.00	82,842.05	79,326.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
LEXMARK INTERNATIONAL INC.	0.000	LXK	529771107	44.8300		1,900.00	147,132.18	85,177.00	
LIBERTY GLOBAL INC	0.000	LBTYA	530555101	22.5000		37,100.00	862,025.40	834,750.00	
LIBERTY MEDIA CORP-A	0.000	L	530718105	7.8700		27,200.00	240,724.37	214,064.00	
LIFEPOINT HOSPITALS INC.	0.000	LPNT	53219L109	37.5000		8,300.00	371,654.29	311,250.00	
LINCARE HOLDINGS INC.	0.000	LNCR	532791100	41.9100		14,500.00	616,188.20	607,695.00	
LINCOLN NATIONAL CORP	2.866	LNC	534187109Q	53.0300		1,500.00	67,135.08	79,545.00	
LINEAR TECHNOLOGY CORP	1.663	LLTC	535678106	36.0700		14,700.00	517,080.66	530,229.00	
LIVE NATION	0.000	LYV	538034109	13.1000		1,337.00	14,619.25	17,514.70	
LIZ CLAIBORNE	0.628	LIZ	539320101Q	35.8200		1,700.00	65,635.31	60,894.00	
LOCKHEED MARTIN CORPORATION	1.885	LMT	539830109Q	63.6300		7,400.00	430,320.60	470,862.00	
LOEWS CORP	0.632	LTR	540424108Q	94.8500		27,200.00	2,037,861.35	2,579,920.00	
LOEWS CORP - CAROLINA GROUP	4.137	CG	540424207	43.9900		7,400.00	220,633.67	325,526.00	
LOWE'S COS	0.360	LOW	548661107Q	66.6600		1,200.00	68,341.37	79,992.00	
LUBRIZOL CORP	2.394	LZ	549271104	43.4300		12,300.00	440,641.96	534,189.00	
LYONDELL CHEMICAL COMPANY	3.778	LYO	552078107Q	23.8200		4,600.00	110,860.94	109,572.00	
M&T BANK CORPORATION	1.650	MTB	55261F104	109.0500		6,900.00	704,380.29	752,445.00	
MANOR CARE INC.	1.508	HCR	564055101	39.7700		5,000.00	187,993.78	198,850.00	
MARATHON OIL CORP	2.165	MRO	565849106Q	60.9700		13,160.00	686,512.57	802,365.20	
MARKEL CORP	0.000	MKL	570535104	317.0500		1,600.00	521,340.52	507,280.00	
MARRIOTT INT'L INC CL-A	0.627	MAR	571903202	66.9700		4,100.00	233,164.00	274,577.00	
MARSH & MCLENNAN COS.	2.141	MMC	571748102Q	31.7600		16,300.00	489,359.55	517,688.00	
MARSHALL & ILSLEY CORP	2.230	MI	571834100	43.0400		3,700.00	124,583.77	159,248.00	
MARTIN MARIETTA MATERIALS	1.199	MLM	573284106	76.7200		3,800.00	215,550.79	291,536.00	
MASSEY ENERGY CO	0.422	MEE	576206106Q	37.8700		1,500.00	69,198.15	56,805.00	
MATTEL INC.	3.160	MAT	577081102Q	15.8200		21,700.00	390,114.37	343,294.00	
MAXIM INTGRD PRDCTS INC.	1.379	MXIM	57772K101	36.2400		5,700.00	223,507.34	206,568.00	
McCORMICK & CO	2.328	MKC	579780206Q	30.9200		9,700.00	314,036.72	299,924.00	
MCAFFEE INC	0.000	MFE	579064106	27.1300		2,200.00	41,205.30	59,686.00	
MCCLATCHY CO	1.218	MNI	579489105	59.1000		1,500.00	105,812.81	88,650.00	
MCDONALDS CORPORATION	1.987	MCD	580135101Q	33.7200		700.00	20,100.27	23,604.00	
MCGRAW HILL INC	1.278	MHP	580645109Q	51.6300		13,500.00	449,806.96	697,005.00	
MCI INC	8.109	MCIP	552691107	19.7300		7,500.00	193,415.25	147,975.00	
MCKESSON CORP	0.465	MCK	58155Q103Q	51.5900		13,900.00	638,779.61	717,101.00	
MDU RESOURCES GROUP	2.321	MDU	552690109	32.7400		1,500.00	39,203.85	49,110.00	
MEADWESTVACO	3.282	MWV	583334107	28.0300		4,400.00	138,244.69	123,332.00	
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	55.8000		55,021.00	2,736,621.68	3,070,171.80	
MEDIMMUNE INC	0.000	MEDI	584699102	35.0200		7,600.00	250,437.41	266,152.00	
MEDTRONIC INC	0.668	MDT	585055106Q	57.5700		26,600.00	1,151,250.29	1,531,362.00	
MEMC ELECTR MATLS IN	0.000	WFR	552715104	22.1700		17,800.00	326,135.08	394,626.00	

Monthly Market Portfolio

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MERCANTILE BANC.	2.693	MRBK	587405101Q	56.4400		6,600.00	315,312.49	372,504.00	
MERCK & CO INC	4.778	MRK	589331107Q	31.8100	59,300.00	1,812,523.00	1,886,333.00		
MERCURY INTERACTIVE CORP.	0.000	MERQ	589405109	27.7900	2,000.00	66,912.69	55,580.00		
MERITAGE HOMES CORP	0.000	MTH	59001A102	62.9200	1,500.00	123,249.03	94,380.00		
MERRILL LYNCH & CO. INC.	1.181	MER	590188108Q	67.7300	6,600.00	297,810.84	447,018.00		
METLIFE INC	1.061	MET	59156R108	49.0000	16,300.00	552,187.22	798,700.00		
METTLER-TOLEDO INTERNATIONAL	0.000	MTD	592688105	55.2000	3,000.00	134,563.38	165,600.00		
MGIC INVESTMENT CORP	0.911	MTG	552848103Q	65.8200	2,600.00	171,024.38	171,132.00		
MGM MIRAGE	0.000	MGM	552953101	36.6700	20,800.00	759,734.87	762,736.00		
MICHAELS STORES	1.130	MIK	594087108	35.3700	2,200.00	74,079.53	77,814.00		
MICROCHIP TECHNOLOGY INC.	1.990	MCHP	595017104	32.1500	2,400.00	77,761.20	77,160.00		
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	13.3100	5,100.00	72,591.87	67,881.00		
MICROSOFT CORP.	1.376	MSFT	594918104	26.1500	177,600.00	5,574,400.41	4,644,240.00		
MILLER (HERMAN) INC	1.028	MLHR	600544100	28.1900	5,500.00	160,074.20	155,045.00		
MILLIPORE CORPORATION	0.666	MIL	601073109Q	66.0400	7,300.00	460,855.49	482,092.00		
MONSANTO COMPANY	1.031	MON	61166W101	77.5300	10,500.00	477,299.01	814,065.00		
MOODY'S CORPORATION	0.455	MCO	615369105	61.4200	8,600.00	293,315.52	528,212.00		
MORGAN STANLEY DEAN WITTER & C	1.903	MS	617446448Q	56.7400	8,500.00	454,083.34	482,290.00		
MOTOROLA INC	0.708	MOT	620076109Q	22.5900	15,800.00	275,656.72	356,922.00		
MURPHY OIL CORP	0.833	MUR	626717102Q	53.9900	3,200.00	86,230.18	172,768.00		
MYLAN LABS	1.202	MYL	628530107Q	19.9600	26,500.00	477,406.37	528,940.00		
NATIONAL FUEL & GAS	3.719	NFG	636180101Q	31.1900	1,400.00	39,368.56	43,666.00		
NATIONAL OILWELL VARCO INC	0.000	NOV	637071101	62.7000	8,300.00	506,906.17	520,410.00		
NATIONAL SEMICONDUCTOR CORP.	0.461	NSM	637640103	25.9800	18,800.00	441,330.97	488,424.00		
NCR CORPORATION	0.000	NCR	62886E108	33.9400	11,100.00	279,542.95	376,734.00		
NETWORK APPLIANCE INC.	0.000	NTAP	64120L104	27.0000	8,500.00	252,167.50	229,500.00		
NEW YORK COMMUNITY BANCORP	6.053	NYB	649445103	16.5200	25,600.00	458,311.66	422,912.00		
NEW YORK TIMES CO. CL A	2.495	NYT	650111107Q	26.4500	5,700.00	220,999.69	150,765.00		
NEWELL RUBBERMAID INC.	3.532	NWL	651229106Q	23.7800	40,700.00	891,708.64	967,846.00		
NEWFIELD EXPLORATION COMPANY	0.000	NFX	651290108	50.0700	1,800.00	81,543.60	90,126.00		
NEWS CORP INC-CL A	0.900	NWS.A	65248E104	15.5500	70,100.00	1,127,660.30	1,090,055.00		
NEXTEL PARTNERS INC	0.000	NXTP	65333F107	27.9400	14,800.00	362,487.30	413,512.00		
NII HOLDINGS INC	0.000	NIHD	62913F201	43.6800	8,000.00	215,203.28	349,440.00		
NIKE INC. -CL B	1.428	NKE	654106103Q	86.7900	3,500.00	189,391.65	303,765.00		
NORDSTROM INC	0.909	JWN	655664100Q	37.4000	19,500.00	434,617.47	729,300.00		
NORFOLK SOUTHERN CORP.	1.159	NSC	655844108Q	44.8300	3,000.00	96,373.56	134,490.00		
NORTH FORK BANK	3.655	NFB	659424105	27.3600	1,750.00	48,527.99	47,880.00		
NORTHERN TRUST CORP	1.775	NTRS	665859104	51.8200	4,500.00	207,290.01	233,190.00		
NORTHROP GRUMMAN CORP.	1.730	NOC	666807102Q	60.1100	6,406.00	334,239.91	385,064.66		

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
NOVELLUS SYSTEMS INC.		0.621	NVLS	670008101		24.1200	7,700.00	198,305.91	185,724.00
NRG ENERGY INC.		0.000	NRG	629377508		47.1200	5,100.00	227,323.50	240,312.00
NSTAR CO.		4.041	NST	67019E107		28.7000	14,500.00	419,487.52	416,150.00
NUVEEN INVESTMENTS INC-CL A		1.970	JNC	67090F106		42.6200	200.00	7,604.49	8,524.00
NVIDIA CORP		0.000	NVDA	67066G104		36.5600	4,700.00	96,433.34	171,832.00
NVR INC		0.000	NVR	62944T105		702.0000	300.00	230,020.00	210,600.00
O'REILLY AUTOMOTIVE INC.		0.000	ORLY	686091109		32.0100	5,400.00	164,090.85	172,854.00
OCCIDENTAL PETROLEUM CORP.		1.802	OXY	674599105Q		79.8800	13,100.00	492,939.65	1,046,428.00
OFFICE DEPOT INC		0.000	ODP	676220106		31.4000	27,600.00	786,911.70	866,640.00
OGE ENERGY CORP		4.964	OGE	670837103		26.7900	2,500.00	62,098.48	66,975.00
OMNICARE INC.		0.157	OCR	681904108		57.2200	19,600.00	1,052,595.42	1,121,512.00
OMNICOM GROUP		1.174	OMC	681919106		85.1300	6,700.00	548,360.56	570,371.00
ONEOK INC.		4.205	OKE	682680103Q		26.6300	18,500.00	553,006.75	492,655.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105		12.2100	69,500.00	890,608.18	848,595.00
OSHKOSH TRUCK CORPORATION		0.605	OSK	688239201		44.5900	14,400.00	580,164.01	642,096.00
OUTBACK STEAKHOUSE INC		1.249	OSI	689899102		41.6100	13,600.00	565,342.75	565,896.00
PACCAR INC		1.444	PCAR	693718108Q		69.2300	1,100.00	44,170.37	76,153.00
PACIFIC GAS & ELEC. CO.		3.556	PCG	69331C108Q		37.1200	17,900.00	451,935.30	664,448.00
PACTIV CORPORATION		0.000	PTV	695257105		22.0000	800.00	18,304.63	17,600.00
PALL CORPORATION		1.489	PLL	696429307Q		26.8600	5,200.00	139,969.84	139,672.00
PANERA BREAD CO		0.000	PNRA	69840W108		65.6800	5,500.00	311,047.29	361,240.00
PATTERSON COS INC		0.000	PDCO	703395103		33.4000	6,100.00	253,868.95	203,740.00
PATTERSON-UTI ENERGY INC		0.485	PTEN	703481101		32.9500	20,300.00	653,338.45	668,885.00
PAYCHEX INC		1.678	PAYX	704326107		38.1200	2,200.00	75,542.94	83,864.00
PDL BIOPHARMA INC.		0.000	PDLI	69329Y104		28.4200	16,900.00	398,358.69	480,298.00
PEABODY ENERGY CORP		0.461	BTU	704549104		82.4200	2,000.00	152,268.64	164,840.00
PENTAIR INC.		1.622	PNR	709631105Q		34.5200	5,000.00	187,535.69	172,600.00
PEOPLES BK BRIDGEPOR		2.833	PBCT	710198102		31.0600	3,550.00	105,024.51	110,263.00
PEPCO HOLDINGS INC.		4.470	POM	713291102		22.3700	19,600.00	456,406.09	438,452.00
PEPSI BOTTLING GROUP INC		1.118	PBG	713409100		28.6100	12,300.00	342,743.60	351,903.00
PEPSIAMERICAS INC		1.461	PAS	71343P200Q		23.2600	7,800.00	188,952.00	181,428.00
PEPSICO INC.		1.760	PEP	713448108Q		59.0800	32,900.00	1,366,765.03	1,943,732.00
PFIZER INC.		4.116	PFE	717081103Q		23.3200	202,080.00	5,077,251.25	4,712,505.60
PHARMACEUTICAL PRODUCT DEVELOP		0.322	PPDI	717124101		61.9500	6,300.00	347,528.36	390,285.00
PHILADELPHIA CONS HLDG CO		0.000	PHLY	717528103		96.6900	3,600.00	293,564.60	348,084.00
PIONEER NATURAL RESOURCES CO.		0.468	PXD	723787107		51.2700	4,800.00	245,013.74	246,096.00
PITNEY-BOWES, INC.		2.934	PBI	724479100Q		42.2500	1,200.00	53,413.90	50,700.00
PIXAR		0.000	PIXR	725811103		52.7200	5,900.00	272,198.86	311,048.00
PLAINS EXPLORATION & PR		0.000	PXP	726505100		39.7300	3,800.00	141,990.56	150,974.00

Monthly Market Portfolio

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
PLUM CREEK TIMBER CO INC	4.216	PCL		729251108		36.0500	1,600.00	54,216.63	57,680.00
PNC FINANCIAL SERVICES GROUP	3.234	PNC		693475105Q		61.8300	2,300.00	127,188.98	142,209.00
POLO RALPH LAUREN CORP	0.356	RL		731572103		56.1400	2,800.00	154,704.56	157,192.00
PPG INDUSTRIES INC.	3.247	PPG		693506107Q		57.9000	3,500.00	223,966.76	202,650.00
PPL CORPORATION	3.401	PPL		69351T106Q		29.4000	3,000.00	54,626.02	88,200.00
PRAXAIR INC.	1.359	PX		74005P104Q		52.9600	3,300.00	84,919.17	174,768.00
PRECISION CASTPARTS CORP	0.231	PCP		740189105		51.8100	11,500.00	246,201.64	595,815.00
PRIME MONEY MARKET - 5IN	0.000	IT-INT		IT-INT		1.0000	2,134,269.76	2,134,269.81	2,134,269.81
PRINCIPAL FINANCIAL GROUP	1.370	PFG		74251V102		47.4300	1,400.00	39,111.54	66,402.00
PROCTER & GAMBLE CO	1.935	PG		742718109Q		57.8800	60,582.00	2,491,012.24	3,506,486.16
PROGRESSIVE CORP	0.102	PGR		743315103		116.7800	8,600.00	613,297.11	1,004,308.00
PROTECTIVE LIFE CORP	1.782	PL		743674103		43.7700	300.00	11,040.82	13,131.00
PRUDENTIAL FINANCIAL INC	1.065	PRU		744320102		73.1900	11,800.00	670,482.45	863,642.00
PUBLIC SVC ENTERPRISES	3.447	PEG		744573106Q		64.9700	23,000.00	1,331,465.03	1,494,310.00
PUGET ENERGY INC	4.897	PSD		745310102Q		20.4200	4,100.00	89,474.92	83,722.00
PULTE HOMES, INC.	0.406	PHM		745867101Q		39.3600	1,800.00	66,823.92	70,848.00
QLOGIC CORPORATION	0.000	QLGC		747277101		32.5100	6,500.00	216,835.10	211,315.00
QUALCOMM INC	0.835	QCOM		747525103		43.0800	25,200.00	811,536.19	1,085,616.00
QUEST DIAGNOSTICS INC	0.699	DGX		74834L100		51.4800	7,900.00	340,269.79	406,692.00
QUESTAR CORP	1.188	STR		748356102Q		75.7000	9,700.00	535,672.68	734,290.00
QUICKSILVER RESOURCE	0.000	KWK		74837R104		42.0100	3,800.00	146,926.57	159,638.00
R.H. DONNELLEY CORP.	0.000	RHD		74955W307Q		61.6200	1,300.00	82,864.34	80,106.00
RAYMOND JAMES FINANCIAL INC	1.274	RJF		754730109		37.6700	2,000.00	57,139.32	75,340.00
RAYONIER INC.	4.148	RYN		754907103Q		39.8500	2,100.00	85,615.74	83,685.00
RAYTHEON COMPANY	2.191	RTN		755111507Q		40.1500	10,500.00	392,296.56	421,575.00
RED HAT INC	0.000	RHAT		756577102		27.2400	16,100.00	307,072.59	438,564.00
REEBOK INTERNATIONAL LTD.	0.515	RBK		758110100Q		58.2300	10,200.00	483,784.98	593,946.00
REGIONS FINANCIAL CORP.	3.981	RF		7591EP100		34.1600	9,927.00	328,730.75	339,106.32
RENAL CARE GROUP INC.	0.000	RCI		759930100		47.3100	13,550.00	558,348.90	641,050.50
REPUBLIC SERVICES INC	1.491	RSG		760759100		37.5500	5,500.00	158,467.22	206,525.00
RESMED INC	0.000	RMD		761152107		38.3100	14,500.00	548,745.71	555,495.00
RESPIRONICS INC	0.000	RESP		761230101		37.0700	15,600.00	599,342.70	578,292.00
REYNOLDS & REYNOLDS CL-A	1.567	REY		761695105		28.0700	13,000.00	349,490.97	364,910.00
REYNOLDS AMERICAN INC	5.244	RAI		761713106		95.3300	8,000.00	483,585.60	762,640.00
ROCKWELL AUTOMATION INC	1.521	ROK		773903109Q		59.1600	7,100.00	227,967.65	420,036.00
ROCKWELL COLLINS	1.032	COL		774341101		46.4700	12,600.00	447,190.63	585,522.00
ROHM & HAAS CO	2.395	ROH		775371107Q		48.4200	2,600.00	114,629.39	125,892.00
ROPER INDUSTRIES INC	0.594	ROP		776696106		39.5100	8,200.00	273,913.43	323,982.00
ROSS STORES INC	0.830	ROST		778296103		28.9000	19,700.00	516,605.68	569,330.00

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Portfolio - 5IN INTECH - 1000									
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RYLAND GROUP INC		0.665	RYL	783764103		72.1300	400.00	25,154.29	28,852.00
SABRE HOLDINGS CORP.		1.493	TSG	785905100		24.1100	3,200.00	78,496.96	77,152.00
SAFECO CORP.		1.769	SAFC	786429100Q		56.5000	20,500.00	950,010.84	1,158,250.00
SAFEWAY INC		0.845	SWY	786514208		23.6600	21,500.00	504,788.81	508,690.00
SAKS INCORPORATED		0.000	SKS	79377W108		16.8600	14,100.00	255,593.76	237,726.00
SALESFORCE.COM INC		0.000	CRM	79466L302		32.0500	9,100.00	241,795.54	291,655.00
SANDISK CORP		0.000	SNDK	80004C101		62.8200	3,700.00	137,275.13	232,434.00
SARA LEE CORP.		4.179	SLE	803111103Q		18.9000	19,200.00	403,618.46	362,880.00
SCANA CORP		3.961	SCG	80589M102Q		39.3800	11,100.00	408,854.01	437,118.00
SCHERING-PLOUGH		1.055	SGP	806605101Q		20.8500	45,500.00	866,291.82	948,675.00
SCHWAB (CHARLES) CORP		0.681	SCHW	808513105		14.6700	42,400.00	510,633.37	622,008.00
SCIENTIFIC ATLANTA INC.		0.092	SFA	808655104Q		43.0700	1,900.00	80,473.55	81,833.00
SCOTTS COMPANY		1.105	SMG	810186106		45.2400	8,800.00	345,014.72	398,112.00
SCRIPPS CO. E.W. CL A		0.916	SSP	811054204Q		48.0200	13,300.00	621,095.03	638,666.00
SEALED AIR CORP.		0.000	SEE	81211K100		56.1700	5,500.00	263,554.35	308,935.00
SEARS HOLDINGS CORP		0.000	SHLD	812350106		115.5300	3,471.00	426,657.77	401,004.63
SEMPRA ENERGY		2.587	SRE	816851109		44.8400	12,400.00	423,498.93	556,016.00
SEPRACOR INC.		0.000	SEPR	817315104		51.6000	3,700.00	203,380.79	190,920.00
SERVICEMASTER COMPANY		3.682	SVM	81760N109		11.9500	25,200.00	318,085.92	301,140.00
SHERWIN-WILLIAMS CO		1.805	SHW	824348106Q		45.4200	12,300.00	456,291.50	558,666.00
SIEBEL SYSTEMS INC.		0.945	SEBL	826170102		10.5800	37,200.00	383,128.86	393,576.00
SIGMA-ALDRICH		1.200	SIAL	826552101Q		63.2900	1,200.00	75,543.52	75,948.00
SKY FINL GROUP INC		3.307	SKYF	83080P103		27.8200	15,400.00	435,667.53	428,428.00
SLM CORP		1.597	SLM	78442P106		55.0900	16,900.00	767,205.15	931,021.00
SMITH INTERNATIONAL INC		0.646	SII	832110100		37.1100	2,400.00	89,989.71	89,064.00
SMITHFIELD FOODS INC		0.000	SFD	832248108		30.6000	14,000.00	401,733.45	428,400.00
SNAP-ON TOOLS CORP.		2.662	SNA	833034101Q		37.5600	12,300.00	442,305.58	461,988.00
SONIC CORP		0.000	SONC	835451105		29.5000	7,800.00	237,189.71	230,100.00
SONOCO PRODUCTS CO		3.129	SON	835495102		29.4000	6,100.00	166,438.02	179,340.00
SOUTHERN CO		4.315	SO	842587107Q		34.5300	13,300.00	383,702.52	459,249.00
SOVEREIGN BANCORP INC		1.110	SOV	845905108		21.6200	5,600.00	112,516.53	121,072.00
SPRINT NEXTEL CORP		0.428	S	852061100Q		23.3600	38,956.00	728,925.87	910,012.16
SPX CORP.		2.184	SPW	784635104Q		45.7700	1,500.00	58,347.00	68,655.00
ST JUDE MED. INC.		0.000	STJ	790849103		50.2000	12,700.00	456,607.38	637,540.00
ST PAUL TRAVELERS COS INC		2.059	STA	792860108Q		44.6700	26,646.00	1,144,293.12	1,190,276.82
STANDARD-PACIFIC CORP		0.434	SPF	85375C101		36.8000	13,500.00	574,766.65	496,800.00
STANLEY WORKS		2.414	SWK	854616109Q		48.0400	1,200.00	49,586.62	57,648.00
STARBUCKS CORP.		0.000	SBUX	855244109		30.0100	7,000.00	148,754.37	210,070.00
STARWOOD RESORTS		1.315	HOT	85590A203		63.8600	5,900.00	290,086.97	376,774.00

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Group - COMMON STOCK - EXTERNALLY MANAGED									
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STATE STREET CORP		1.370	STT	857477103		55.4400	5,600.00	286,213.82	310,464.00
STATION CASINOS INC		1.474	STN	857689103		67.8000	2,200.00	116,190.49	149,160.00
STERICYCLE INC		0.000	SRCL	858912108		58.8800	6,700.00	397,552.36	394,496.00
STRYKER CORP.		0.247	SYK	863667101		44.4300	20,700.00	827,790.88	919,701.00
SUNOCO, INC.		1.020	SUN	86764P109Q		78.3800	17,900.00	870,288.10	1,403,002.00
SUNTRUST BANKS INC.		3.023	STI	867914103Q		72.7600	12,127.00	854,269.49	882,360.52
SUPER VALU STORES INC.		2.001	SVU	868536103Q		32.4800	6,400.00	171,850.92	207,872.00
SYBASE INC.		0.000	SY	871130100		21.8600	18,900.00	376,420.43	413,154.00
SYMANTEC CORP		0.000	SYMC	871503108		17.5000	20,763.00	398,360.07	363,352.50
SYMBOL TECHNOLOGIES INC		0.156	SBL	871508107		12.8200	4,900.00	63,964.84	62,818.00
SYNOPSIS INC.		0.000	SNPS	871607107		20.0600	30,900.00	579,870.62	619,854.00
SYNOVUS FINANCIAL CORP		2.702	SNV	87161C105		27.0100	8,800.00	247,089.84	237,688.00
SYSCO CORP.		2.190	SY	871829107Q		31.0500	36,400.00	1,204,241.01	1,130,220.00
T ROWE PRICE GROUP INC.		1.554	TROW	74144T108Q		72.0300	5,700.00	173,220.94	410,571.00
TARGET CORP		0.727	TGT	87612E106Q		54.9700	9,800.00	419,950.90	538,706.00
TD BANKNORTH INC		3.029	BNK	87235A101		29.0500	7,223.00	215,599.39	209,828.15
TECHNE CORPORATION		0.000	TECH	878377100		56.1500	4,700.00	261,896.77	263,905.00
TECO ENERGY		4.423	TE	872375100Q		17.1800	13,600.00	232,775.96	233,648.00
TELEFLEX INC		1.538	TFX	879369106Q		64.9800	3,400.00	212,721.49	220,932.00
TELEWEST GLOBAL INC		0.000	TLWT	87956T107		23.8200	3,600.00	81,465.12	85,752.00
TEMPLE-INLAND INC.		2.006	TIN	879868107Q		44.8500	7,900.00	270,390.46	354,315.00
TENET HEALTHCARE CORP		0.000	THC	88033G100		7.6600	24,400.00	268,516.02	186,904.00
TERADYNE INC		0.000	TER	880770102		14.5700	8,900.00	129,570.36	129,673.00
TESORO CORP		0.649	TSO	881609101		61.5500	1,500.00	86,682.60	92,325.00
TEXAS INSTRS INC		0.374	TXN	882508104Q		32.0700	17,300.00	542,791.79	554,811.00
TEXTRON INC.		1.818	TXT	883203101Q		76.9800	5,700.00	366,235.01	438,786.00
THE HANOVER INSURANCE GROUP		0.598	THG	410867105		41.7700	2,100.00	84,217.98	87,717.00
THE ST. JOE COMPANY		0.952	JOE	790148100		67.2200	14,700.00	1,069,811.25	988,134.00
THERMO ELECTRON CORP.		0.000	TMO	883556102		30.1300	600.00	13,438.71	18,078.00
TIDEWATER INC		1.349	TDW	886423102Q		44.4600	1,900.00	60,561.70	84,474.00
TIMBERLAND CO CL-A		0.000	TBL	887100105		32.5500	10,500.00	336,463.59	341,775.00
TIME WARNER INC.		1.146	TWX	887317105		17.4400	21,700.00	598,894.22	378,448.00
TJX COS. INC.		1.033	TJX	872540109Q		23.2300	11,500.00	225,515.41	267,145.00
TOLL BROTHERS INC		0.000	TOL	889478103		34.6400	18,500.00	808,168.37	640,840.00
TORCHMARK CORP		0.791	TMK	891027104Q		55.6000	8,100.00	365,949.10	450,360.00
TRANSATLANTIC HOLDINGS INC		0.714	TRH	893521104Q		67.2000	5,400.00	312,995.06	362,880.00
TRIAD HOSPITALS INC		0.000	TRI	89579K109		39.2300	8,800.00	431,603.58	345,224.00
TRIBUNE CO		2.379	TRB	896047107Q		30.2600	5,800.00	227,918.89	175,508.00
TRIMBLE NAVIGATION LTD		0.000	TRMB	896239100		35.4900	5,100.00	154,292.51	180,999.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED							
Portfolio - 5IN INTECH - 1000							
Instrument - COM COMMON STOCK							
TXU CORPORATION	3.287	TXU	873168108Q	50.1900	1,000.00	17,385.30	50,190.00
TYSON FOODS INC. CL-A	0.935	TSN	902494103	17.1000	6,700.00	113,930.22	114,570.00
UGI CORP	3.276	UGI	902681105	20.6000	25,400.00	644,151.69	523,240.00
UNION PACIFIC CORP.	1.490	UNP	907818108Q	80.5100	9,900.00	644,470.72	797,049.00
UNITED TECHNOLOGIES	1.574	UTX	913017109Q	55.9100	18,300.00	703,110.65	1,023,153.00
UNITEDHEALTH GROUP INC	0.024	UNH	91324P102A	62.1400	33,692.00	969,327.92	2,093,620.88
UNITRIN INC.	3.773	UTR	913275103	45.0500	2,400.00	112,394.32	108,120.00
UNIVERSAL HEALTH SERVICES CL B	0.684	UHS	913903100	46.7400	10,200.00	578,063.90	476,748.00
UNUMPROVIDENT CORP.	1.318	UNM	91529Y106Q	22.7500	9,300.00	160,373.85	211,575.00
US BANCORP	4.416	USB	902973304	29.8900	18,100.00	385,661.90	541,009.00
UST INC.	5.388	UST	902911106Q	40.8300	16,400.00	663,125.55	669,612.00
V F CORP	2.096	VFC	918204108Q	55.3400	9,500.00	493,861.59	525,730.00
VALERO ENERGY CORP.	0.387	VLO	91913Y100Q	51.6000	34,804.00	1,257,578.44	1,795,886.40
VARIAN MEDICAL SYSTEMS	0.000	VAR	92220P105	50.3400	5,500.00	238,628.06	276,870.00
VCA ANTECH INC	0.000	WOOF	918194101	28.2000	6,300.00	176,791.86	177,660.00
VERIZON COMMUNICATIONS	5.378	VZ	92343V104Q	30.1200	60,700.00	2,421,586.39	1,828,284.00
VINTAGE PETROLEUM INC.	0.412	VPI	927460105Q	53.3300	1,200.00	65,697.96	63,996.00
VULCAN MATERIALS CO	1.712	VMC	929160109	67.7500	5,900.00	338,498.46	399,725.00
WACHOVIA CORP.	3.859	WB	929903102Q	52.8600	27,996.00	1,171,846.43	1,479,868.56
WAL MART STORES INC	1.282	WMT	931142103Q	46.8000	33,600.00	1,496,389.98	1,572,480.00
WALGREEN CO.	0.587	WAG	931422109Q	44.2600	23,200.00	738,318.99	1,026,832.00
WASHINGTON MUTUAL INC.	4.505	WM	939322103	43.5000	3,200.00	130,247.04	139,200.00
WASHINGTON POST CL. B	0.967	WPO	939640108Q	765.0000	400.00	342,309.08	306,000.00
WATSON PHARMACEUTICALS INC.	0.000	WPI	942683103	32.5100	23,800.00	752,891.01	773,738.00
WEIGHT WATCHERS INTL	0.000	WTW	948626106	49.4300	9,300.00	415,570.93	459,699.00
WELLPOINT INC.	0.000	WLP	94973V107	79.7900	15,986.29	826,853.66	1,275,546.08
WELLS FARGO COMPANY	3.310	WFC	949746101	62.8300	21,700.00	948,101.45	1,363,411.00
WENDY'S INTL	1.230	WEN	950590109Q	55.2600	5,700.00	260,411.16	314,982.00
WESTCORP INC	1.921	WES	957907108	66.6100	2,300.00	150,816.12	153,203.00
WESTERN DIGITAL CORP	0.000	WDC	958102105	18.6100	21,600.00	293,389.72	401,976.00
WESTERN GAS RESOURCES INC	0.637	WGR	958259103	47.0900	10,100.00	468,370.62	475,609.00
WESTWOOD ONE	2.454	WON	961815107	16.3000	11,400.00	229,690.03	185,820.00
WEYERHAEUSER CO.	3.014	WY	962166104Q	66.3400	3,000.00	182,149.25	199,020.00
WHIRLPOOL CORP	2.053	WHR	963320106Q	83.7600	3,300.00	261,404.63	276,408.00
WHOLE FOODS MARKET INC	0.775	WFMI	966837106	77.3900	16,800.00	872,039.91	1,300,152.00
WILEY JOHN & SONS IN	0.922	JW.A	968223206	39.0400	6,400.00	246,800.44	249,856.00
WILMINGTON TRUST CO, DELAWARE	3.084	WL	971807102Q	38.9100	4,600.00	165,237.00	178,986.00
WISCONSIN ENERGY CORP.	2.252	WEC	976657106Q	39.0600	2,100.00	61,323.02	82,026.00
WPS RESOURCES CORP.	4.086	WPS	92931B106	55.3100	7,700.00	429,651.08	425,887.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
WRIGLEY WM JR CO		1.684	WWY	982526105Q		66.4900	19,800.00	1,129,728.31	1,316,502.00
WYETH		2.170	WYE	983024100Q		46.0700	22,600.00	944,608.08	1,041,182.00
WYNN RESORTS LTD		0.000	WYNN	983134107		54.8500	1,000.00	52,145.84	54,850.00
XCEL ENERGY INC		4.658	XEL	98389B100Q		18.4600	7,400.00	123,045.77	136,604.00
XILINX INC		1.110	XLNX	983919101		25.2100	11,100.00	289,839.89	279,831.00
XTO ENERGY INC.		0.682	XTO	98385X106		43.9400	9,633.00	240,402.97	423,274.02
YAHOO INC		0.000	YHOO	984332106		39.1800	10,200.00	270,402.54	399,636.00
YUM BRANDS, INC.		0.981	YUM	988498101		46.8800	6,500.00	296,504.63	304,720.00
ZIMMER HOLDINGS INC		0.000	ZMH	98956P102		67.4400	8,800.00	589,825.34	593,472.00
ZIONS BANCORPORATION		1.905	ZION	989701107		75.5600	2,900.00	195,473.08	219,124.00
Instrument Total	634						10,183,692.05	284,676,177.96	326,675,026.08
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
AMB PROPERTY CORP.		0.823	AMB	00163T109		49.1700	1,600.00	68,488.00	78,672.00
AMERICAN FINANCIAL REALTY TRUS		9.000	AFR	02607P305		12.0000	15,200.00	210,072.02	182,400.00
APARTMENT INVT & MGMT		6.337	AIV	03748R101		37.8700	2,200.00	81,810.85	83,314.00
ARCHSTONE COMMUNITIES		4.153	ASN	039583109Q		41.8900	4,900.00	168,898.55	205,261.00
ARDEN REALTY GROUP INC		4.505	ARI	039793104Q		44.8300	400.00	13,270.27	17,932.00
AVALONBAY COMMUNITIES		0.286	AVB	053484101Q		89.2500	1,000.00	67,902.30	89,250.00
BOSTON PROPERTIES INC		3.669	BXP	101121101		74.1300	5,400.00	276,146.79	400,302.00
CAMDEN PROPERTY TRUST		0.151	CPT	133131102		57.9200	800.00	34,318.00	46,336.00
CARRAMERICA RE CORP		3.300	CRE	144418100		34.6300	2,100.00	74,694.69	72,723.00
CBL & ASSOC PROP		4.112	CBL	124830100		39.5100	6,800.00	262,889.90	268,668.00
DEVELOPERS DIVERSIFIED RE		4.593	DDR	251591103Q		47.0200	1,500.00	47,550.57	70,530.00
EQUITY OFFICE PROP		6.594	EOP	294741103		30.3300	11,600.00	345,444.42	351,828.00
EQUITY RESIDENTIAL PROP		4.524	EQR	29476L107Q		39.1200	2,200.00	70,501.86	86,064.00
FEDERAL REALTY INV.		3.660	FRT	313747206Q		60.6500	5,300.00	250,889.46	321,445.00
GENERAL GROWTH PROP		3.490	GGP	370021107Q		46.9900	4,300.00	96,718.89	202,057.00
HEALTH CARE REIT INC		7.315	HCN	42217K106		33.9000	1,800.00	63,804.06	61,020.00
HOSPITALITY PROPERTIES		7.281	HPT	44106M102		40.1000	1,600.00	71,044.96	64,160.00
HRPT PROPERTIES TRUST		8.115	HRP	40426W101		10.3500	29,000.00	352,034.59	300,150.00
KIMCO REALTY CORP		4.114	KIM	49446R109Q		32.0800	2,700.00	53,143.79	86,616.00
MACERICH CO		4.051	MAC	554382101		67.1400	3,200.00	170,161.52	214,848.00
MILLS CORP.		5.984	MLS	601148109		41.9400	300.00	15,894.68	12,582.00
PAN PACIFIC RETAIL		3.528	PNP	69806L104		66.8900	5,900.00	374,498.96	394,651.00
PROLOGIS TRUST		3.167	PLD	743410102Q		46.7200	2,035.00	76,530.41	95,075.20
PUBLIC STORAGE INC		2.953	PSA	74460D109		67.7200	1,100.00	49,668.85	74,492.00

Monthly Market Portfolio

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

				Group -	COMMON STOCK -	EXTERNALLY MANAGED			
				Portfolio -	5IN	INTECH -	1000		
				Instrument -	REIT	REAL ESTATE INVESTMENT TRUST			
REGENCY CENTERS CORP		2.948	REG	758849103		58.9500	4,900.00	274,247.24	288,855.00
SHURGARD STORAGE CTRS		3.949	SHU	82567D104		56.7100	3,000.00	122,798.85	170,130.00
SIMON PROP GROUP INC.		3.134	SPG	828806109Q		76.6300	4,779.00	237,952.05	366,214.77
SL GREEN RE CORP		3.141	SLG	78440X101		76.3900	1,100.00	57,808.58	84,029.00
THORNBURG MTG INC		10.381	TMA	885218107		26.2000	2,600.00	75,850.06	68,120.00
TRIZEC PROPERTIES INC		3.490	TRZ	89687P107		22.9200	2,200.00	34,991.46	50,424.00
UNITED DOMINION RE TRUST		5.119	UDR	910197102		23.4400	6,200.00	132,411.35	145,328.00
VORNADO REALTY TRUST		3.833	VNO	929042109		83.4700	3,400.00	228,671.95	283,798.00
Instrument Total	32						141,114.00	4,461,109.93	5,237,274.97
Portfolio Total	666						10,324,806.05	289,137,287.89	331,912,301.05

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6CH CHARTWELL - 2000 VAL									
Instrument - COM COMMON STOCK									
AAR CORPORATION		0.417	AIR	000361105Q		23.9500	42,200.00	572,402.73	1,010,690.01
ADVANTA CORP		1.676	ADVNB	007942204		32.4400	45,800.00	1,186,303.12	1,485,752.00
ALABAMA NATL BANCORP		2.084	ALAB	010317105		64.7600	5,989.00	392,085.21	387,847.64
ALASKA COMMUNICATION		7.874	ALSK	01167P101		10.1600	85,600.00	693,257.11	869,696.00
ALBANY INTL CL-A		0.995	AIN	012348108Q		36.1600	19,175.00	598,877.05	693,368.00
AMERICAN COMMERCIAL LINES INC		0.000	ACLI	025195207		30.2900	20,425.00	548,819.42	618,673.25
AMERUS GROUP CO		0.705	AMH	03072M108		56.6700	16,150.00	567,438.56	915,220.50
AMIS HOLDINGS INC		0.000	AMIS	031538101		10.6500	114,300.00	1,468,200.43	1,217,295.00
AMR CORP.		0.000	AMR	001765106		22.2300	30,675.00	426,572.92	681,905.25
AMSURG CORP		0.000	AMSG	03232P405		22.8600	32,650.00	730,940.32	746,379.00
ANIXTER INTERNATIONAL INC.		0.000	AXE	035290105		39.1200	32,225.00	1,159,071.26	1,260,642.00
APOGEE ENTERPRISES INC.		1.603	APOG	037598109		16.2200	79,325.00	1,144,101.11	1,286,651.50
AQUILA INC		19.444	ILA	03840P102		3.6000	179,125.00	697,578.15	644,850.00
ARCH CAPITAL GROUP LTD		0.000	ACGL	G0450A105		54.7500	21,675.00	1,045,777.16	1,186,706.25
ARGONAUT GROUP INC		0.000	AGII	040157109		32.7700	38,600.00	665,696.16	1,264,922.00
ASPEN INSURANCE HOLDINGS LTD		2.534	AHL	G05384105		23.6700	44,075.00	1,126,073.26	1,043,255.25
BE AEROSPACE INC.		0.000	BEAV	073302101		22.0000	38,350.00	399,659.21	843,700.00
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101		33.6300	30,275.00	899,975.37	1,018,148.25
BIG 5 SPORTING GOODS CORP		1.279	BGFV	08915P101		21.8900	40,150.00	959,153.79	878,883.50
BRIGGS & STRATTON		2.268	BGG	109043109Q		38.7900	30,675.00	1,067,939.12	1,189,883.25
CASELLA WASTE SYS IN		0.000	CWST	147448104		12.7900	50,450.00	599,355.13	645,255.50
CHATTEM INC		0.000	CHTT	162456107		36.3900	21,175.00	756,787.24	770,558.25
CHEMED CORP		0.483	CHE	16359R103		49.6800	9,925.00	285,592.44	493,074.00
CITIZENS BKG CORP MI		4.108	CBCF	174420109		27.7500	23,975.00	816,152.29	665,306.25
COMMERCIAL CAPITAL BANCORP INC		1.752	CCBI	20162L105		17.1200	65,975.00	1,211,169.70	1,129,492.00
CRANE CO		1.417	CR	224399105Q		35.2700	28,575.00	846,596.00	1,007,840.25
CROWN CORK & SEAL INC.		5.120	CCK	228368106		19.5300	57,072.00	560,484.11	1,114,616.16
CULLEN/FROST BANKERS INC		2.235	CFR	229899109		53.6800	21,125.00	772,493.40	1,133,990.00
DIAGNOSTIC PRODUCTS CORP		0.576	DP	252450101		48.5500	21,425.00	1,012,165.86	1,040,183.75
EMCOR GROUP INC		0.000	EME	29084Q100		67.5300	9,925.00	455,377.02	670,235.25
ENPRO INDUSTRIES INC		0.000	NPO	29355X107		26.9500	31,200.00	886,567.83	840,840.00
FIRST MIDWEST BANCORP INC.		3.137	FMBI	320867104		35.0600	25,033.00	778,956.76	877,656.98
FOSSIL INC.		0.000	FOSL	349882100		21.5100	28,350.00	646,092.90	609,808.50
GATX CORP		2.217	GMT	361448103		36.0800	24,425.00	638,348.21	881,254.00
GENTIVA HEALTH SERVICES		0.000	GTIV	37247A102		14.7400	33,800.00	551,442.42	498,212.00
GLOBAL IMAGING SYSTEMS INC		0.000	GISX	37934A100		34.6300	25,975.00	889,289.77	899,514.25
GOLD BANC CORP INC		1.097	GLDB	379907108		18.2200	56,125.00	845,674.80	1,022,597.50
GRAMERCY CAPITAL CORP		8.340	GKK	384871109		22.7800	44,100.00	909,766.15	1,004,598.00
GRIFFON CORPORATION		0.000	GFF	398433102		23.8100	42,450.00	893,907.56	1,010,734.50

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6CH CHARTWELL - 2000 VAL									
Instrument - COM COMMON STOCK									
HARBOR FLA BANCSHARE		2.969	HARB	411901101		37.0500	19,350.00	702,402.47	716,917.49
HOT TOPIC INC		0.000	HOTT	441339108		14.2500	66,650.00	1,024,993.92	949,762.50
HUTCHINSON TECH.		0.000	HTCH	448407106		28.4500	35,625.00	1,108,062.12	1,013,531.25
INSIGHT ENTERPRISES INC.		0.000	NSIT	45765U103		19.6100	33,625.00	680,389.45	659,386.25
INTEGRATED DEVICE TECH INC		0.000	IDTI	458118106		13.1800	105,250.00	1,239,499.61	1,387,195.00
INTERNATIONAL COAL GROUP INC		0.000	ICO	45928H106		9.5000	113,550.00	1,201,357.54	1,078,725.00
INTERNET SECURITY SYSTEMS		0.000	ISSX	46060X107		20.9500	39,300.00	951,697.98	823,335.00
JARDEN CORP		0.000	JAH	471109108		30.1500	27,850.00	759,385.94	839,677.50
JEFFRIES GROUP INC		1.333	JEF	472319102		44.9800	25,100.00	922,865.29	1,128,998.00
KADANT INC		0.000	KAI	48282T104		18.5000	37,175.00	724,234.32	687,737.50
KEY ENERGY SERVICES INC		0.000	KEGS	492914106		13.4700	55,475.00	776,782.73	747,248.25
LINCOLN ELEC HLDGS I		1.916	LECO	533900106		39.6600	13,950.00	438,581.08	553,257.00
MATTSON TECHNOLOGY INC		0.000	MTSN	577223100		10.0600	111,675.00	981,380.84	1,123,450.50
NETIQ CORP		0.000	NTIQ	64115P102		12.2900	67,875.00	800,157.65	834,183.75
NORTHWEST NATURAL GAS CO.		4.037	NWN	667655104		34.1800	23,225.00	761,515.90	793,830.50
NORTHWESTERN CORP		3.991	NWEC	668074305		31.0700	25,875.00	717,769.14	803,936.25
OLIN CORP		4.065	OLN	680665205Q		19.6800	36,250.00	760,310.70	713,400.00
OXFORD INDUSTRIES INC.		1.096	OXM	691497309		54.7000	16,400.00	604,089.89	897,080.00
PARAMETRIC TECHNOLOGY CORP		0.000	PMTC	699173100		6.1000	175,575.00	1,074,993.88	1,071,007.50
PEDIATRIX MEDICAL GROUP INC.		0.000	PDX	705324101		88.5700	12,800.00	842,557.89	1,133,696.00
PEROT SYSTEMS COPR. CL. A		0.000	PER	714265105		14.1400	62,175.00	868,713.82	879,154.50
PLAYTEX PRODUCTS INC		0.000	PYX	72813P100		13.6700	66,650.00	748,898.80	911,105.50
PNM RESOURCES INC		3.266	PNM	69349H107		24.4900	29,750.00	617,475.28	728,577.50
PRIME MONEY MARKET - 6CH		0.000	IT-CIP	IT-CIP		1.0000	1,749,790.76	1,749,790.86	1,749,790.74
RADIO ONE INC CL-D		0.000	ROIAK	75040P405		10.3500	46,175.00	507,909.31	477,911.25
RBC BEARINGS INC		0.000	ROLL	75524B104		16.2500	48,975.00	757,288.25	795,843.75
RC2 CORP		0.000	RCRC	749388104		35.5200	23,600.00	784,129.91	838,272.00
REGIS CORP		0.414	RGS	758932107		38.5700	20,725.00	832,821.57	799,363.25
REMINGTON OIL & GAS CORP		0.000	REM	759594302		36.5000	24,125.00	888,004.25	880,562.50
RLI CORP		1.363	RLI	749607107		49.8700	21,250.00	764,105.47	1,059,737.50
ROGERS CORP.		0.000	ROG	775133101		39.1800	23,350.00	913,373.79	914,853.00
RSA SECURITY INC.		0.000	RSAS	749719100		11.2300	75,000.00	903,131.11	842,250.00
SEACOR SMIT INC.		0.000	CKH	811904101		68.1000	15,875.00	813,408.69	1,081,087.50
SIGNATURE BANK		0.000	SBNY	82669G104		28.0700	39,000.00	1,006,771.64	1,094,730.00
STEEL DYNAMICS INC		1.126	STLD	858119100		35.5100	16,250.00	530,069.13	577,037.50
STERLING FINL CORP W		0.880	STSA	859319105		24.9800	36,637.00	927,538.00	915,192.26
UNITED BANKSHARES INC.		3.064	UBSI	909907107		35.2400	26,875.00	867,311.76	947,075.00
W-H ENERGY SERVICES INC		0.000	WHQ	92925E108		33.0800	37,800.00	693,815.17	1,250,424.00
WARNACO GROUP INC/THE		0.000	WRNC	934390402		26.7200	28,550.00	673,256.73	762,856.00
Instrument Total	78						5,003,646.76	63,626,982.93	71,022,414.78

Monthly Market Portfolio

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

				Group -	COMMON STOCK -	EXTERNALLY MANAGED			
				Portfolio -	6CH	CHARTWELL - 2000 VAL			
				Instrument -	REIT	REAL ESTATE INVESTMENT TRUST			
ALEXANDRIA REAL ESTATE		3.478	ARE	015271109		80.5000	7,350.00	530,502.80	591,675.00
BIOMED REALTY TRUST		4.426	BMR	09063H107		24.4000	27,625.00	426,955.49	674,050.00
CEDAR SHOPPING CENTERS INC		6.396	CDR	150602209		14.0700	52,450.00	621,786.08	737,971.50
CENTERPOINT PROP CORP.		3.738	CNT	151895109		49.4800	21,375.00	945,281.56	1,057,635.00
FIRST POTOMAC REALTY TRUST		1.804	FPO	33610F109		26.6000	30,700.00	571,562.83	816,620.00
HOME PROPERTIES OF NY INC.		2.696	HME	437306103		40.8000	14,575.00	580,645.71	594,660.00
RECKSON ASSOCIATES RE		4.719	RA	75621K106Q		35.9800	19,300.00	576,034.77	694,414.00
U-STORE-IT TRUST		5.510	YSI	91274F104		21.0500	32,683.00	671,845.53	687,977.15
Instrument Total	8						206,058.00	4,924,614.77	5,855,002.65
Portfolio Total	86						5,209,704.76	68,551,597.70	76,877,417.43

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6DG DAVID J. GREENE - 20									
Instrument - COM COMMON STOCK									
ACCELRY INC		0.000		ACCL	00430U103	8.0300	103,600.00	829,176.35	831,908.00
ADESA INC		1.228		KAR	00686U104	24.4200	41,400.00	655,326.08	1,010,988.00
ALLETE, INC.		2.863		ALE	018522300	44.0000	18,800.00	640,352.00	827,200.00
ALLIANCE GAMING CORP		0.000		AGI	01859P609	13.0200	100,300.00	1,035,459.64	1,305,906.00
ALLIANCE SEMICONDUCTOR CORP		0.000		ALSC	01877H100	2.6000	98,900.00	591,080.60	257,140.00
ARRIS GROUP INC.		0.000		ARRS	04269Q100	9.4700	74,500.00	475,297.82	705,515.00
ARVINMERITOR INC.		2.779		ARM	043353101	14.3900	83,000.00	1,492,014.46	1,194,370.00
AVANEX CORP		0.000		AVNX	05348W109	1.3700	137,000.00	184,287.29	187,690.00
BEARINGPOINT INC		0.000		BE	074002106	7.8600	168,500.00	1,418,633.21	1,324,410.00
BROCADE COMMUNICATIONS SYSTEM		0.000		BRCD	111621108	4.0700	204,300.00	886,442.05	831,501.00
CAMBREX CORP.		0.639		CBM	132011107	18.7700	53,100.00	981,349.13	996,687.00
CELERA GENOMICS GROUP		0.000		CRA	038020202	10.9600	106,700.00	1,387,679.68	1,169,432.00
CENTERPOINT ENERGY INC		1.867		CNP	15189T107Q	12.8500	68,400.00	767,388.20	878,940.00
CLAIRE'S STORES INC		1.368		CLE	179584107	29.2200	26,000.00	598,031.42	759,720.00
CMS ENERGY CORP		4.962		CMS	125896100Q	14.5100	96,200.00	811,890.37	1,395,862.00
CNH GLOBAL N.V.		1.014		CNH	N20935206	18.5400	51,900.00	749,645.93	962,226.00
COMMUNITY HEALTH SYS		0.000		CYH	203668108	38.3400	31,000.00	713,266.31	1,188,540.00
CONSTAR INTL INC		0.000		CNST	21036U107	3.5000	70,300.00	379,751.82	246,050.00
CORINTHIAN COLLEGES INC		0.000		COCO	218868107	11.7800	61,000.00	764,539.73	718,580.00
CROWN CORK & SEAL INC.		5.120		CCK	228368106	19.5300	41,000.00	266,995.23	800,730.00
CUBIC CORP		0.901		CUB	229669106	19.9600	13,800.00	261,545.27	275,448.00
CYTEC INDUSTRIES		0.839		CYT	232820100Q	47.6300	53,400.00	1,913,912.98	2,543,442.00
EARTHLINK INC		0.000		ELNK	270321102	11.1100	89,100.00	812,252.22	989,901.00
EXIDE TECHNOLOGIES		0.000		XIDE	302051206	3.7000	103,100.00	1,085,540.30	381,470.00
FAIRCHILD SEMICONDUCTOR CORP		0.000		FCS	303726103	16.9100	104,300.00	1,602,468.97	1,763,713.00
FIRST AMERICAN CORP.		1.589		FAF	318522307	45.3000	43,000.00	917,151.24	1,947,900.00
FLAMEL TECHNOLOGIES - SP ADR		0.000		FLML	338488109	18.8800	28,800.00	505,175.30	543,744.00
FLOWERVE CORP.		0.000		FLS	34354P105Q	39.5600	32,700.00	965,793.33	1,293,612.00
FOUNDRY NETWORKS INC		0.000		FDRY	35063R100	13.8100	66,300.00	645,008.65	915,603.00
GATX CORP		2.217		GMT	361448103	36.0800	10,000.00	363,410.63	360,800.00
GLOBAL INDUSTRIES LTD.		0.000		GLBL	379336100	11.3500	96,500.00	1,160,111.32	1,095,275.00
GRUPO TMM SA - ADR A		0.000		TMM	40051D105	3.8500	116,500.00	409,186.52	448,525.00
HERCULES INCORPORATED		0.000		HPC	427056106Q	11.3000	103,000.00	1,205,290.47	1,163,900.00
INFOCUS CORPORATION		0.000		INFS	45665B106	4.0100	123,100.00	601,046.89	493,631.00
INPUT/OUTPUT INC.		0.000		IO	457652105	7.0300	86,400.00	589,449.13	607,392.00
JACUZZI BRANDS INC		0.000		JJZ	469865109	8.4000	145,600.00	750,634.59	1,223,040.00
JO-ANN STORES INC		0.000		JAS	47758P307	11.8000	73,400.00	1,478,470.46	866,120.00
KANSAS CITY SOUTHERN INDS		0.000		KSU	485170302Q	24.4300	49,300.00	716,170.35	1,204,399.00
KEYNOTE SYSTEMS INC		0.000		KEYN	493308100	12.8500	76,400.00	762,268.38	981,740.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6DG DAVID J. GREENE - 20									
Instrument - COM COMMON STOCK									
LEAPFROG ENTERPRISES INC	0.000	LF		52186N106		11.6500	62,100.00	1,147,891.10	723,465.00
MAGELLAN HEALTH SERVICES INC	0.000	MGLN		559079207		31.4500	38,600.00	1,263,506.02	1,213,970.00
MANITOWOC COMPANY INC.	0.557	MTW		563571108		50.2200	16,400.00	474,672.71	823,608.00
MAXTOR CORP	0.000	MXO		577729205		6.9400	341,800.00	1,768,912.76	2,372,092.00
MAXWELL TECHNOLOGIES INC	0.000	MXWL		577767106		14.1700	21,600.00	160,667.72	306,072.00
MILACRON, INC.	3.174	MZ		598709103Q		1.2600	199,148.00	561,672.16	250,926.48
MOLSON COORS BREWING CO	1.910	TAP		60871R209Q		66.9900	29,600.00	1,790,254.76	1,982,904.00
MOSAIC COMPANY	0.546	MOS		61945A107Q		14.6300	54,400.00	726,468.75	795,872.00
MYRIAD GENETICS INC	0.000	MYGN		62855J104		20.8000	60,700.00	956,170.50	1,262,560.00
NATIONAL OILWELL VARCO INC	0.000	NOV		637071101		62.7000	16,000.00	321,371.14	1,003,200.00
NAVISTAR INTL. CORP.	0.000	NAV		63934E108		28.6200	58,300.00	1,680,212.76	1,668,546.00
ORBITAL SCIENCES CORP.	0.000	ORB		685564106		12.8400	59,200.00	264,418.52	760,128.00
ORMAT TECHNOLOGIES INC	0.459	ORA		686688102		26.1400	22,000.00	491,677.14	575,080.00
PALL CORPORATION	1.489	PLL		696429307Q		26.8600	88,100.00	2,181,385.58	2,366,366.00
PAREXEL INT'L CORP.	0.000	PRXL		699462107		20.2600	39,000.00	553,647.21	790,140.00
PATHMARK STORES INC	0.000	PTMK		70322A101		9.9900	67,500.00	721,756.06	674,325.00
PHARMACOEPIA DRUG DISCOVERY IN	0.000	PCOP		7171EP101		3.5600	66,000.00	393,746.78	234,960.00
PIER 1 IMPORTS INC/DEL	4.581	PIR		720279108		8.7300	139,600.00	1,875,199.72	1,218,708.00
POWERDSINE LTD	0.000	PDSN		M41415106		6.8700	20,200.00	128,053.04	138,774.00
PRIME MONEY MARKET - 6DG	0.000	IT-DAV		IT-DAV		1.0000	3,039,367.55	3,039,368.18	3,039,367.59
QUANTUM CORPORATION- DLT & STO	0.000	DSS		747906204		3.0500	437,800.00	2,944,275.52	1,335,290.00
QUICKSILVER INC	0.000	ZQK		74838C106		13.8400	64,200.00	840,101.14	888,528.00
RADIOSHACK CORP	1.188	RSH		750438103Q		21.0300	58,400.00	1,469,880.75	1,228,152.00
RADWARE LTD	0.000	RDWR		M81873107		18.1600	24,000.00	401,021.56	435,840.00
RSA SECURITY INC.	0.000	RSAS		749719100		11.2300	116,100.00	1,429,316.13	1,303,803.00
RYDER SYS. INC.	1.560	R		783549108Q		41.0200	41,700.00	1,394,757.89	1,710,534.00
SCHOLASTIC CORP	0.000	SCHL		807066105		28.5100	24,400.00	696,953.47	695,644.00
SEACHANGE INTERNATIONAL	0.000	SEAC		811699107		7.9000	73,300.00	508,730.23	579,070.00
SOLECTRON CORP	0.000	SLR		834182107		3.6600	501,200.00	1,886,131.75	1,834,392.00
SOUTHERN UNION COMPANY	0.000	SUG		844030106		23.6300	24,900.00	600,027.24	588,387.00
SYBRON DENTAL SPECIALTIES	0.000	SYD		871142105		39.8100	27,500.00	657,908.09	1,094,775.00
TECUMSEH PRODUCTS CO CL-A	5.587	TECUA		878895200		22.9100	63,200.00	1,990,458.11	1,447,912.00
TEKELEC	0.000	TKLC		879101103		13.9000	44,300.00	590,260.46	615,770.00
TELEDYNE TECHNOLOGIES INC	0.000	TDY		879360105		29.1000	28,300.00	497,543.35	823,530.00
TIBCO SOFTWARE INC	0.000	TIBX		88632Q103		7.4700	215,200.00	1,410,174.65	1,607,544.00
ULTRATECH INC	0.000	UTEK		904034105		16.4200	13,600.00	197,800.76	223,312.00
UNIFI INC	0.000	UFI		904677101		3.0400	41,200.00	251,905.65	125,248.00
UNISYS CORP.	0.000	UIS		909214108		5.8300	304,700.00	2,749,726.73	1,776,401.00
UTSTARCOM, INC	0.000	UTSI		918076100		8.0600	121,300.00	1,533,265.33	977,678.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 6DG DAVID J. GREENE - 20 Instrument - COM COMMON STOCK										
VALASSIS COMMUNICATIONS INC		0.000	VCI	918866104	29.0700		41,300.00	1,174,750.24	1,200,591.00	
VISTEON CORP		3.833	VC	92839U107	6.2600		105,800.00	696,038.69	662,308.00	
WATCHGUARD TECHNOLOGIES INC		0.000	WGRD	941105108	3.7000		58,000.00	198,267.20	214,600.00	
WAVECOM SA-ADR		0.000	WVCM	943531103	11.8000		33,800.00	382,732.04	398,840.00	
ZORAN CORP		0.000	ZRAN	98975F101	16.2100		56,100.00	673,716.19	909,381.00	
Instrument Total	83						10,010,515.55	78,050,290.10	81,571,644.07	
Instrument -WARRANT WARRANT										
DIME BANCORP-WT		0.000	DIMEZ	25429Q110	0.1300		431,800.00	115,334.87	56,134.00	
Instrument Total	1						431,800.00	115,334.87	56,134.00	
Portfolio Total	84						10,442,315.55	78,165,624.97	81,627,778.07	

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6EA EAGLE ASSET - 2000 C									
Instrument - COM COMMON STOCK									
ACTUANT CORP CL A		0.143	ATU	00508X203		55.8000	7,430.00	290,579.87	414,594.00
ADE CORP MASS		0.000	ADEX	00089C107		24.0600	24,873.00	565,546.05	598,444.38
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108		80.2500	13,920.00	720,993.53	1,117,080.00
ALKERMES INC.		0.000	ALKS	01642T108		19.1200	12,775.00	236,820.40	244,258.00
ALLIANCE ATLANTIS COMMUN		0.000	AACB	01853E204		28.7500	12,270.00	359,111.33	352,762.50
ALLIANT TECHSYSTEMS INC.		0.000	ATK	018804104		76.1700	10,160.00	772,952.96	773,887.20
AMCOL INTERNATIONAL CORP.		1.949	ACO	02341W103		20.5200	22,345.00	435,010.05	458,519.40
AMERICAN MEDICAL SYS HLDINGS		0.000	AMMD	02744M108		17.8300	44,960.00	761,004.45	801,636.80
AMERICAN REPROGRAPHICS CO		0.000	ARP	029263100		25.4100	43,765.00	791,903.38	1,112,068.65
AMERUS GROUP CO		0.705	AMH	03072M108		56.6700	6,815.00	385,483.28	386,206.05
AMETEK INC.		0.564	AME	031100100Q		42.5400	24,540.00	574,968.83	1,043,931.60
AMPHENOL CORP-CL A		0.271	APH	032095101		44.2600	35,740.00	939,767.71	1,581,852.40
ANSYS INC		0.000	ANSS	03662Q105		42.6900	29,320.00	714,382.44	1,251,670.80
ARCH CAPITAL GROUP LTD		0.000	ACGL	G0450A105		54.7500	20,790.00	1,011,142.09	1,138,252.50
AVOCENT CORPORATION		0.000	AVCT	053893103		27.1900	23,895.00	768,087.09	649,705.05
BALCHEM CORP		0.301	BCP	057665200		29.8100	19,985.00	442,267.08	595,752.85
BANK OF HAWAII CORP		2.561	BOH	062540109		51.5400	15,085.00	705,450.07	777,480.90
BIRCH MOUNTAIN RESOURCES LTD		0.000	BMD	09066X109		7.1700	39,790.00	220,923.57	285,294.30
BLACKBAUD INC		1.171	BLKB	09227Q100		17.0800	80,750.00	1,064,833.40	1,379,210.00
BROWN & BROWN INC		0.654	BRO	115236101		30.5400	12,605.00	254,361.38	384,956.70
CACI INTERNATIONAL INC._CL A		0.000	CAI	127190304		57.3800	8,210.00	455,621.64	471,089.80
CHICAGO BRIDGE & IRON COMPANY		0.357	CBI	167250109		25.2100	30,365.00	714,061.16	765,501.65
CNA SURETY CORP		0.000	SUR	12612L108		14.5700	59,035.00	723,656.91	860,139.95
COGNEX CORP.		1.063	CGNX	192422103		30.0900	19,945.00	591,951.86	600,145.05
CORE LABORATORIES N.V.		0.000	CLB	N22717107		37.3600	10,945.00	372,897.42	408,905.20
CRA INTERNATIONAL INC		0.000	CRAI	12618T105		47.6900	19,525.00	884,780.61	931,147.25
CYTYC CORPORATION		0.000	CYTC	232946103		28.2300	27,340.00	727,273.38	771,808.20
DAKTRONICS INC		0.338	DAKT	234264109		29.5700	29,175.00	634,524.36	862,704.75
DELTIC TIMBER CORP		0.578	DEL	247850100		51.8600	19,095.00	805,903.54	990,266.70
DIGENE CORP		0.000	DIGE	253752109		29.1700	14,065.00	370,961.69	410,276.05
DIODES INC		0.000	DIOD	254543101		31.0500	16,117.00	326,868.75	500,432.85
DIONEX CORP.		0.000	DNEX	254546104		49.0800	6,080.00	293,595.76	298,406.40
DOBSON COMMUNICATIONS CORP		0.000	DCEL	256069105		7.5000	40,680.00	294,551.32	305,100.00
DOLBY LABORATORIES INC-CL A		0.000	DLB	25659T107		17.0500	40,425.00	706,388.75	689,246.25
DRIL-QUIP INC		0.000	DRQ	262037104		47.2000	26,140.00	1,054,185.64	1,233,808.01
EATON VANCE CORP.		1.462	EV	278265103		27.3600	29,965.00	573,256.04	819,842.40
EDWARDS LIFESCIENCES		0.000	EW	28176E108		41.6100	33,545.00	1,250,839.92	1,395,807.45
ENTEGRIS INC		0.000	ENTG	29362U104		9.4200	101,262.00	1,048,046.93	953,888.04
ESCO TECHNOLOGIES INC		0.000	ESE	296315104		44.4900	29,830.00	843,240.20	1,327,136.70

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6EA EAGLE ASSET - 2000 C									
Instrument - COM COMMON STOCK									
EXCEL TECHNOLOGY INC		0.000		XLTC	30067T103	23.7800	14,951.00	441,848.99	355,534.78
FMC TECHNOLOGIES INC		0.000		FTI	30249U101	42.9200	43,550.00	1,162,582.42	1,869,166.00
FOREST OIL CORP.		0.000		FST	346091705	45.5700	20,610.00	1,069,479.80	939,197.70
FORWARD AIR CORPORATION		0.654		FWRD	349853101	36.6500	35,145.00	835,365.61	1,288,064.25
FRANKLIN ELEC INC		1.011		FELE	353514102	39.5400	7,605.00	323,324.55	300,701.70
GAYLORD ENTMT CO		0.000		GET	367905106	43.5900	23,930.00	724,160.61	1,043,108.70
GFI GROUP INC		0.000		GFIG	361652209	47.4300	8,290.00	259,938.33	393,194.70
GRACO INC.		1.589		GGG	384109104	36.4800	30,690.00	1,036,486.73	1,119,571.20
GTECH HOLDINGS CORP		1.071		GTK	400518106	31.7400	50,360.00	1,340,144.23	1,598,426.40
HERITAGE COMMERCE CORP		0.000		HTBK	426927109	21.5000	10,825.00	202,868.41	232,737.50
HOLOGIC INC.		0.000		HOLX	436440101	37.9200	4,185.00	157,273.00	158,695.20
HUNT (JB) TRANSPRT SVCS INC		1.060		JBHT	445658107	22.6400	39,545.00	881,321.62	895,298.80
INTERACTIVE DATA CORP		0.000		IDC	45840J107	22.7100	43,130.00	732,920.51	979,482.30
INTERMAGNETICS GENERAL CORP		0.000		IMGC	458771102	31.9000	18,725.00	512,591.49	597,327.50
ITT EDUCATIONAL SERVICES INC		0.000		ESI	45068B109	59.1100	12,300.00	734,301.76	727,053.00
JACKSON HEWITT TAX SERVICE INC		1.154		JTX	468202106	27.7100	34,290.00	913,820.29	950,175.90
KRONOS INC.		0.000		KRON	501052104	41.8600	21,904.00	827,350.62	916,901.44
LAYNE CHRISTENSEN COMPANY		0.000		LAYN	521050104	25.4300	15,350.00	365,591.89	390,350.50
LIGAND PHARMACEUTICA		0.000		LGND	53220K207	11.1500	8,065.00	89,912.29	89,924.75
LOGITECH INTERNATIONAL - ADR		0.000		LOGI	541419107	46.7700	8,403.00	325,313.22	393,008.31
MACDERMID INC.		0.860		MRD	554273102	27.9000	29,975.00	1,007,084.81	836,302.50
MEDICAL ACTION INDUSTRIES INC		0.000		MDCI	58449L100	20.4400	12,535.00	228,982.99	256,215.40
MERCURY GENERAL CORP.		2.954		MCY	589400100	58.2200	15,945.00	879,609.35	928,317.90
MERIDIAN BIOSCIENCE INC		1.588		VIVO	589584101	20.1400	47,460.00	396,000.72	955,844.40
MICROS SYSTEMS INC.		0.000		MCRS	594901100	48.3200	7,670.00	251,810.92	370,614.40
MINERALS TECHNOLOGIES INC		0.357		MTX	603158106	55.8900	6,970.00	451,017.26	389,553.30
MOLECULAR DEVICES CORP		0.000		MDCC	60851C107	28.9300	13,665.00	383,252.72	395,328.45
NETRATINGS INC		0.000		NTRT	64116M108	12.3300	19,750.00	227,808.50	243,517.50
NEUROCRINE BIOSCIENCES INC		0.000		NBIX	64125C109	62.7300	2,580.00	158,375.62	161,843.40
NEWPARK RESOURCES INC.		0.000		NR	651718504	7.6300	89,995.00	693,648.83	686,661.85
NII HOLDINGS INC		0.000		NIHD	62913F201	43.6800	26,215.00	625,841.61	1,145,071.20
ORBOTECH LTD		0.000		ORBK	2661784	23.9700	28,135.00	668,365.95	674,395.95
ORIENT EXPRESS HOTELS LTD -A		0.317		OEH	G67743107	31.5200	32,570.00	919,285.22	1,026,606.40
OUTDOOR CHANNEL HOLDINGS INC		0.000		OUTD	690027206	13.5000	9,779.00	137,599.32	132,016.50
PARTNERRE LTD		2.314		PRE	G6852T105	65.6700	22,400.00	1,418,203.09	1,471,008.00
PEROT SYSTEMS COPR. CL. A		0.000		PER	714265105	14.1400	17,585.00	249,315.13	248,651.90
PHILADELPHIA CONS HLDG CO		0.000		PHLY	717528103	96.6900	4,685.00	259,303.31	452,992.65
PRIME MONEY MARKET - 6EA		0.000		IT-EAG	IT-EAG	1.0000	702,148.09	702,148.12	702,148.09
PRIMUS GUARANTY LTD		0.000		PRS	G72457107	13.0500	53,950.00	709,717.97	704,047.50

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6EA EAGLE ASSET - 2000 C									
Instrument - COM COMMON STOCK									
REGAL ENTERTAINMENT GROUP		6.309	RGC	758766109		19.0200	61,885.00	1,193,152.08	1,177,052.70
REGIS CORP		0.414	RGS	758932107		38.5700	18,275.00	696,052.82	704,866.75
RENOVIS INC		0.000	RNVS	759885106		15.3000	4,975.00	81,144.25	76,117.50
RESPIRONICS INC		0.000	RESP	761230101		37.0700	34,590.00	1,205,961.66	1,282,251.30
RLI CORP		1.363	RLI	749607107		49.8700	13,275.00	466,972.10	662,024.25
ROFIN-SINAR TECHNOLOGIES INC		0.000	RSTI	775043102		43.4700	15,335.00	521,187.21	666,612.45
SCHAWK INC		0.626	SGK	806373106		20.7500	31,610.00	710,851.00	655,907.50
SCHOOL SPECIALTY INC.		0.000	SCHS	807863105		36.4400	15,270.00	528,632.65	556,438.80
SCOTTS COMPANY		1.105	SMG	810186106		45.2400	13,160.00	455,514.46	595,358.40
SCP POOL CORPORATION		0.967	POOL	784028102		37.2200	7,095.00	235,799.62	264,075.90
SELECTIVE INSURANCE GROUP		1.657	SIGI	816300107		53.1000	9,005.00	439,780.98	478,165.50
SHUFFLE MASTER INC		0.000	SHFL	825549108		25.1400	13,970.00	368,000.01	351,205.80
STANCORP FINANCIAL GROUP		1.251	SFG	852891100		49.9500	24,060.00	1,026,587.85	1,201,797.00
STANDARD REGISTER CO		5.819	SR	853887107		15.8100	35,520.00	581,071.86	561,571.20
TANOX INC		0.000	TNOX	87588Q109		16.3700	9,440.00	157,393.12	154,532.80
TELEDYNE TECHNOLOGIES INC		0.000	TDY	879360105		29.1000	39,395.00	900,624.24	1,146,394.50
THOMAS NELSON INC		0.811	TNM	640376109Q		24.6500	13,060.00	306,327.90	321,929.00
THORATEC CORP		0.000	THOR	885175307		20.6900	22,495.00	364,337.39	465,421.55
TIMKEN CO.		1.873	TKR	887389104Q		32.0200	11,995.00	375,950.26	384,079.90
TRIARC COM		1.911	TRY	895927101		16.7400	52,995.00	670,617.83	887,136.30
TUESDAY MORNING CORP		3.107	TUES	899035505		20.9200	31,115.00	768,819.38	650,925.80
UNITED FIRE & CAS CO		1.187	UFCS	910331107		40.4300	9,430.00	432,960.09	381,254.90
UNIVERSAL TECHNICAL INSTITUTE		0.000	UTI	913915104		30.9400	2,470.00	76,370.81	76,421.80
VAIL RESORTS INC		0.000	MTN	91879Q109		33.0300	33,690.00	832,643.06	1,112,780.70
VARIAN INC.		0.000	VARI	922206107		39.7900	8,665.00	349,028.20	344,780.35
VARIAN SEMICONDUCTOR EQUIPMENT		0.000	VSEA	922207105		43.9300	14,015.00	561,232.38	615,678.96
WARWICK VALLEY TELEPHONE CO		4.190	WWVY	936750108		19.0900	7,765.00	194,822.61	148,233.85
WASTE CONNECTIONS INC		0.000	WCN	941053100		34.4600	34,207.00	1,021,208.30	1,178,773.22
WESTWOOD ONE		2.454	WON	961815107		16.3000	53,190.00	933,971.02	866,997.00
WHITING PETROLEUM CORP		0.000	WLL	966387102		40.0000	8,860.00	371,740.12	354,400.00
WILEY JOHN & SONS IN		0.922	JW.A	968223206		39.0400	23,860.00	798,839.69	931,494.40
WILLBROS GROUP INC		0.000	WG	969199108		14.4400	26,750.00	388,623.88	386,270.00
WOODWARD GOVERNOR CO.		1.395	WGOV	980745103		86.0100	1,720.00	145,884.30	147,937.20
Instrument Total	111						3,362,564.09	66,154,265.78	76,751,161.98
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
DEERFIELD TRIARC CAPITAL CORP		10.219	DFR	244572301		13.7000	22,850.00	318,307.54	313,045.00
Instrument Total	1						22,850.00	318,307.54	313,045.00
Portfolio Total	112						3,385,414.09	66,472,573.32	77,064,206.98

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FT FULLER & THALER - 20									
Instrument - COM COMMON STOCK									
24/7 REAL MEDIA INC	0.000			TFSM	901314203	7.3400	164,300.00	889,249.38	1,205,962.00
ACTUATE CORPORATION	0.000			ACTU	00508B102	3.1400	126,600.00	454,439.91	397,524.00
ALBANY MOLECULAR RESEARCH	0.000			AMRI	012423109	12.1500	61,400.00	563,491.34	746,010.00
ALLOY INC	0.000			ALOY	019855105	2.8900	143,600.00	360,236.85	415,004.00
AMERICAN SCIENCE & ENGINEERING	0.000			ASEI	029429107	62.3700	20,900.00	904,021.14	1,303,533.00
BLUE COAT SYSTEMS INC	0.000			BCSI	09534T508	45.7200	27,700.00	442,827.20	1,266,444.00
BRUKER BIOSCIENCES CORP	0.000			BRKR	116794108	4.8600	156,900.00	735,165.98	762,534.00
BTU INTERNATIONAL INC	0.000			BTUI	056032105	12.6099	54,500.00	767,910.11	687,239.55
BUCA INC.	0.000			BUCA	117769109	5.4500	154,100.00	880,606.52	839,845.00
CALIFORNIA MICRO DEVICES CORP	0.000			CAMD	130439102	6.5100	31,000.00	272,255.35	201,810.01
CAPTARIS INC.	0.000			CAPA	14071N104	3.6900	117,200.00	614,539.47	432,468.00
CASUAL MALE RETAIL GROUP INC	0.000			CMRG	148711104	6.1300	155,500.00	801,849.69	953,215.00
CELLEGY PHARMACEUTICALS INC	0.000			CLGY	15115L103	0.5600	111,700.00	712,474.47	62,552.00
CENTILLIUM COMMUNICATIONS INC	0.000			CTLM	152319109	3.5000	203,767.00	595,005.45	713,184.50
CHARLOTTE RUSSE HOLDING INC	0.000			CHIC	161048103	20.8300	67,200.00	707,423.46	1,399,776.00
CROWN MEDIA HLDGS IN	0.000			CRWN	228411104	9.1700	92,700.00	666,154.07	850,059.00
CUTERA INC	0.000			CUTR	232109108	26.3600	48,500.00	853,748.07	1,278,460.00
CYBERSOURCE CORP	0.000			CYBS	23251J106	6.6000	117,700.00	823,747.35	776,820.00
DELIA*S INC	0.000			DLIA	246911101	8.3000	71,800.00	522,721.29	595,940.00
DENDREON CORP	0.000			DNDN	24823Q107	5.4200	92,200.00	550,905.88	499,724.00
DESIGN WITHIN REACH INC	0.000			DWRI	250557105	5.3000	114,700.00	689,867.08	607,910.00
DIAMONDCLUSTER INTERNATIONAL I	0.000			DTPI	25278P106	7.9400	83,033.00	264,224.54	659,282.02
DISTRIBUTED ENERGY SYSTEMS COR	0.000			DESC	25475V104	7.5600	112,600.00	625,768.58	851,256.00
EMERSON RADIO CORP	0.000			MSN	291087203	3.0600	179,800.00	539,400.00	550,188.00
FREIGHTCAR AMERICA INC	0.249			RAIL	357023100	48.0800	23,700.00	753,317.08	1,139,496.00
GENERAL CABLE CORP	1.015			BGC	369300108	19.7000	61,800.00	172,653.71	1,217,460.00
GRAY TELEVISION INC	1.222			GTN	389375106	9.8200	96,000.00	878,243.79	942,720.00
GTX INC.	0.000			GTXI	40052B108	7.5600	70,000.00	880,269.99	529,200.00
HAYES LEMMERZ INTERNATIONAL IN	0.000			HAYZ	420781304	3.5200	78,800.00	463,018.95	277,376.00
HOUSEVALUES INC	0.000			SOLD	44183Y102	13.0300	47,300.00	633,963.77	616,319.00
HURCO COMPANIES INC	0.000			HURC	447324104	30.8200	33,300.00	904,074.53	1,026,306.00
IBASIS INC	0.000			IBAS	450732102	1.8300	153,600.00	325,632.00	281,088.00
ICU MEDICAL INC.	0.000			ICUI	44930G107	39.2100	26,600.00	863,837.66	1,042,986.00
INTEVAC INC	0.000			IVAC	461148108	13.2000	63,164.00	882,724.25	833,764.80
J. JILL GROUP INC	0.000			JILL	466189107	19.0300	47,500.00	858,293.08	903,925.00
JDA SOFTWARE GROUP INC	0.000			JDAS	46612K108	17.0100	52,900.00	884,325.39	899,829.00
LADISH INC	0.000			LDSh	505754200	22.3500	39,400.00	613,456.45	880,590.00
LIFECORE BIOMEDICAL	0.000			LCBM	532187101	16.2300	51,700.00	758,400.91	839,091.00
LOJACK CORP	0.000			LOJN	539451104	24.1300	38,500.00	817,230.11	929,005.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FT FULLER & THALER - 20									
Instrument - COM COMMON STOCK									
MADDEN STEVEN LTD		0.000		SHOO	556269108	29.2300	39,500.00	860,612.05	1,154,585.00
MANUGISTICS GROUP INC.		0.000		MANU	565011103	1.7500	247,300.00	490,855.64	432,775.00
MCF CORP		0.000		MEM	580395101	1.0500	152,400.00	249,058.76	160,020.00
MDU COMMUNICATIONS INC		0.000		MDTV	582828109	1.4700	224,500.00	556,760.00	330,015.00
MERIDIAN BIOSCIENCE INC		1.588		VIVO	589584101	20.1400	49,350.00	813,604.31	993,909.00
MESA AIR GROUP INC		0.000		MESA	590479101	10.4600	98,400.00	813,920.72	1,029,264.00
MONOLITHIC POWER SYSTEMS INC		0.000		MPWRE	609839105	14.9900	67,000.00	851,223.91	1,004,330.00
MULTIMEDIA GAMES, INC.		0.000		MGAM	625453105	9.2500	85,900.00	693,461.50	794,575.00
NAPSTER INC		0.000		NAPS	630797108	3.5200	179,900.00	666,299.84	633,248.00
NATUS MEDICAL INC		0.000		BABY	639050103	16.1400	55,800.00	316,299.24	900,612.00
NEOSE TECHNOLOGIES I		0.000		NTEC	640522108	1.9300	125,900.00	807,019.00	242,987.00
NEOWARE SYSTEMS INC		0.000		NWRE	64065P102	23.3000	58,300.00	780,403.23	1,358,390.00
OMNICELL INC		0.000		OMCL	68213N109	11.9500	114,000.00	837,749.50	1,362,300.00
ON ASSIGNMENT INC		0.000		ASGN	682159108	10.9100	68,500.00	583,043.38	747,335.00
ORASURE TECHNOLOGIES		0.000		OSUR	68554V108	8.8200	82,100.00	690,497.93	724,122.00
PETROQUEST ENERGY INC		0.000		PQ	716748108	8.2800	87,000.00	755,886.81	720,360.00
PICO HOLDINGS INC		0.000		PICO	693366205	32.2600	29,400.00	380,489.62	948,444.00
PRIME MONEY MARKET - 6FT		0.000		IT-FUL		1.0000	44,628.92	44,628.90	44,628.91
RACKABLE SYSTEMS INC		0.000		RACK	750077109	28.4800	52,300.00	871,759.16	1,489,504.00
RADYNE COMSTREAM INC		0.000		RADN	750611402	14.5700	86,700.00	823,268.52	1,263,219.00
REDBACK NETWORKS		0.000		RBK	757209507	14.0600	114,200.00	475,229.36	1,605,652.00
REWARDS NETWORK INC		0.000		IRN	761557107	6.4000	92,700.00	494,159.99	593,280.00
RITA MED SYS INC DEL		0.000		RITA	76774E103	3.9100	150,800.00	465,297.54	589,628.00
SABA SOFTWARE INC		0.000		SABA	784932600	4.0800	140,724.00	539,584.39	574,153.92
SAFEGUARD SCIENTIFIC		0.000		SFE	786449108	1.9300	274,700.00	352,099.93	530,171.00
SEACHANGE INTERNATIONAL		0.000		SEAC	811699107	7.9000	142,300.00	950,986.40	1,124,170.00
SELECTICA INC		0.000		SLTC	816288104	2.8500	105,850.00	333,697.68	301,672.50
SHARPER IMAGE CORP		0.000		SHRP	820013100	9.7400	58,400.00	812,727.23	568,816.00
SOUTHERN ENERGY HOMES INC		0.000		SEHI	842814105	5.7500	49,800.00	67,401.23	286,350.00
STAMPS COM INC		0.000		STMP	852857200	22.9600	36,300.00	699,081.49	833,448.00
SUPERTEX INC		0.000		SUPX	868532102	44.2500	34,800.00	866,524.04	1,539,900.00
SYKES ENTERPRISES		0.000		SYKE	871237103	13.3700	81,100.00	685,689.17	1,084,307.00
TALK AMERICA HOLDINGS INC		0.000		TALK	87426R202	8.6300	87,700.00	728,139.04	756,851.00
THE SPORTSMAN'S GUIDE INC		0.000		SGDE	848907200	23.8500	36,500.00	803,271.19	870,525.00
TOPPS INC		2.153		TOPP	890786106	7.4300	39,000.00	288,749.90	289,770.00
TRANSWITCH CORP		0.000		TXCC	894065101	1.8300	383,500.00	493,145.56	701,805.00
UNIFI INC		0.000		UFI	904677101	3.0400	208,500.00	657,292.29	633,840.00
VALUEVISION MEDIA INC		0.000		VVTV	92047K107	12.6000	75,400.00	683,901.78	950,040.00
VENTIV HEALTH INC.		0.000		VTIV	922793104	23.6200	50,500.00	493,065.12	1,192,810.00
WATCHGUARD TECHNOLOGIES INC		0.000		WGRD	941105108	3.7000	136,200.00	665,351.37	503,940.00

Monthly Market Portfolio

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

				Group - COMMON STOCK - EXTERNALLY MANAGED				
				Portfolio - 6FT FULLER & THALER - 20				
				Instrument - COM COMMON STOCK				
Instrument Total	79					7,641,516.92	50,369,711.57	62,281,648.21
				Instrument -REIT REAL ESTATE INVESTMENT TRUST				
ECC CAPITAL CORP		31.858	ECR	26826M108	2.2600	239,000.00	729,727.80	540,140.00
Instrument Total	1					239,000.00	729,727.80	540,140.00
Portfolio Total	80					7,880,516.92	51,099,439.37	62,821,788.21

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
3COM CORP.		0.000	COMS	885535104		3.6000	190,200.00	629,184.31	684,720.00
ADTRAN INC.		1.210	ADTN	00738A106		29.7400	33,300.00	986,123.68	990,342.00
ADVENT SOFTWARE INC		0.000	ADVS	007974108		28.9100	16,400.00	280,220.99	474,124.00
ALLEGHENY ENERGY INC.		5.434	AYE	017361106Q		31.6500	29,100.00	393,111.27	921,015.00
ALLIANCE GAMING CORP		0.000	AGI	01859P609		13.0200	42,200.00	480,547.36	549,444.00
ALPHARMA, INC.-CL A		0.631	ALO	020813101Q		28.5100	40,000.00	796,873.83	1,140,400.00
ANDREW CORP.		0.000	ANDW	034425108		10.7300	41,900.00	540,490.72	449,587.00
AQUANTIVE INC		0.000	AQNT	03839G105		25.2400	48,500.00	674,308.82	1,224,140.00
ARRIS GROUP INC.		0.000	ARRS	04269Q100		9.4700	72,100.00	813,813.05	682,787.00
AVID TECHNOLOGY INC.		0.000	AVID	05367P100		54.7600	19,900.00	974,222.83	1,089,724.00
AVOCENT CORPORATION		0.000	AVCT	053893103		27.1900	29,200.00	994,377.06	793,948.00
AXCELIS TECHNOLOGIES INC		0.000	ACLS	054540109		4.7700	80,200.00	595,002.66	382,554.00
BANNER CORP		2.307	BANR	06652V109		31.2000	16,700.00	389,330.18	521,040.00
BOMBAY COMPANY		0.000	BBA	097924104		2.9600	73,300.00	518,868.00	216,968.00
BOWNE & CO INC.		1.482	BNE	103043105		14.8400	31,800.00	441,708.36	471,912.00
CATALINA MARKETING CORP		1.183	POS	148867104		25.3500	18,000.00	469,079.25	456,300.00
CATO CORP CL A		2.424	CTR	149205106		21.4500	21,750.00	444,580.74	466,537.50
CEC ENTERTAINMENT, INC.		0.000	CEC	125137109		34.0400	13,600.00	531,799.97	462,944.00
CHIQUITA BRANDS		1.999	CQB	170032809Q		20.0100	28,400.00	558,952.88	568,284.00
CHURCH & DWIGHT INC		0.726	CHD	171340102Q		33.0300	29,600.00	907,090.25	977,688.00
CIRRUS LOGIC INC		0.000	CRUS	172755100		6.6800	104,200.00	780,318.79	696,056.00
CITY HLDG CO		2.781	CHCO	177835105		35.9500	14,200.00	432,777.75	510,490.00
COLDWATER CREEK INC.		0.000	CWTR	193068103		30.5300	26,400.00	789,352.31	805,992.00
COMMERCIAL METALS CO.		0.639	CMC	201723103		37.5400	21,400.00	530,329.60	803,356.00
CONVERGYS CORPORATION		0.000	CVG	212485106		15.8500	38,200.00	548,603.51	605,470.00
CSK AUTO CORP		0.000	CAO	125965103		15.0800	9,200.00	135,892.28	138,736.00
DADE BEHRING HOLDINGS INC		0.293	DADE	23342J206		40.8900	32,000.00	787,375.14	1,308,480.00
DEL MONTE FOODS CO		1.534	DLM	24522P103		10.4300	47,300.00	516,304.58	493,339.00
DOMINO'S PIZZA INC		1.652	DPZ	25754A201		24.2000	41,600.00	884,923.87	1,006,720.00
DRESS BARN INC.		0.000	DBRN	261570105		38.6100	22,700.00	777,414.04	876,447.00
DYCOM INDUSTRIES INC.		0.000	DY	267475101		22.0000	25,700.00	540,559.18	565,400.00
EDGEWATER TECHNOLOGIN INC.		0.000	EDGW	280358102		5.9000	60,000.00	303,650.19	354,000.00
ELECTRONICS FOR IMAGING		0.000	EFII	286082102		26.6100	40,400.00	987,088.86	1,075,044.00
EMULEX CORP		0.000	ELX	292475209		19.7900	52,900.00	891,236.39	1,046,891.00
ENTERCOM COMMUNICATIONS CORP		0.000	ETM	293639100		29.6700	14,400.00	508,541.02	427,248.00
ESPEED INC		0.000	ESPD	296643109		7.7100	51,900.00	466,202.91	400,149.00
FILENET CORP		0.000	FILE	316869106		25.8500	24,800.00	671,492.36	641,080.00
FIRST HORIZON PHARMACEUTICAL		0.000	FHRX	32051K106		17.2500	26,400.00	322,316.50	455,400.00
FOUNDRY NETWORKS INC		0.000	FDRY	35063R100		13.8100	80,900.00	992,575.67	1,117,229.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
FURNITURE BRANDS INTERNATIONAL		2.687	FBN	360921100		22.3300	28,400.00	484,564.68	634,172.00
GATX CORP		2.217	GMT	361448103		36.0800	35,300.00	881,441.99	1,273,624.00
GEN-PROBE INC		0.000	GPRO	36866T103		48.7900	30,900.00	868,883.47	1,507,611.00
GENERAL CABLE CORP		1.015	BGC	369300108		19.7000	56,100.00	376,152.91	1,105,170.00
GENESIS MICROCHIP INC.		0.000	GNSS	37184C103		18.0900	41,500.00	673,560.13	750,735.00
GETTY IMAGES INC.		0.000	GYI	374276103		89.2700	16,900.00	777,417.62	1,508,663.00
GREAT AMERN FINL RES		0.504	GFR	389915109		19.8400	34,000.00	549,348.24	674,560.00
GRIFFON CORPORATION		0.000	GFF	398433102		23.8100	19,000.00	339,497.95	452,390.00
GUITAR CENTER INC		0.000	GTRC	402040109		50.0100	14,900.00	664,167.50	745,149.00
HEADWATERS INC		0.000	HW	42210P102		35.4400	18,200.00	805,048.56	645,008.00
HEALTH NET		0.000	HNT	42222G108		51.5500	18,100.00	437,429.34	933,055.00
HERCULES INCORPORATED		0.000	HPC	427056106Q		11.3000	34,700.00	411,991.65	392,110.00
HOT TOPIC INC		0.000	HOTT	441339108		14.2500	34,400.00	530,015.31	490,200.00
HUDSON HIGHLAND GROUP INC		0.000	HHGP	443792106		17.3600	42,200.00	552,645.13	732,592.00
INFORMATICA CORP.		0.000	INFA	45666Q102		12.0000	78,900.00	616,344.05	946,800.00
INTERMUNE INC		0.000	ITMN	45884X103		16.8000	42,300.00	472,192.59	710,640.00
INTERSIL HOLDINGS CORP		0.803	ISIL	46069S109		24.8800	43,300.00	996,587.97	1,077,304.00
INTUITIVE SURGICAL INC		0.000	ISRG	46120E602		117.2700	27,800.00	623,403.90	3,260,106.00
INVESTMENT TECHNOLOGY GROUP IN		0.000	ITG	46145F105		35.4400	21,800.00	366,321.58	772,592.00
JACUZZI BRANDS INC		0.000	JJZ	469865109		8.4000	45,700.00	293,045.09	383,880.00
K2 INC.		0.000	KTO	482732104		10.1100	37,600.00	508,246.46	380,136.00
KBNT BANCORP INC		1.718	KNBT	482921103		16.2900	24,200.00	411,207.45	394,218.00
KOS PHARMACEUTICALS		0.000	KOSP	500648100		51.7300	17,100.00	609,338.31	884,583.00
KYPHON INC		0.000	KYPH	501577100		40.8300	34,400.00	954,762.58	1,404,552.00
LA-Z-BOY INC.		3.244	LZB	505336107		13.5600	33,700.00	606,714.24	456,972.00
LABOR READY INC		0.000	LRW	505401208		20.8200	39,500.00	715,121.24	822,390.00
LEAP WIRELESS INTERNATIONAL IN		0.000	LEAP	521863308		37.8800	21,300.00	772,771.29	806,844.00
LEAPFROG ENTERPRISES INC		0.000	LF	52186N106		11.6500	53,600.00	761,849.90	624,440.00
LITTELFUSE INC		0.000	LFUS	537008104		27.2500	15,300.00	483,635.70	416,925.00
LONGVIEW FIBRE CO		0.384	LFB	543213102		20.8100	64,800.00	651,940.59	1,348,488.00
MCDATA CORPORATION-A		0.000	MCDTA	580031201		3.8000	122,700.00	528,944.93	466,260.00
MERCANTILE BANK CORP		1.246	MBWM	587376104		38.5000	8,730.00	287,355.58	336,105.00
MICROS SYSTEMS INC.		0.000	MCRS	594901100		48.3200	20,400.00	624,886.25	985,728.00
MICROSTRATEGY INC-CL A		0.000	MSTR	594972408		82.7400	9,900.00	590,483.49	819,126.00
MIDWEST BANC HOLDING		2.157	MBHI	598251106		22.2500	13,400.00	318,021.56	298,150.00
MILLIPORE CORPORATION		0.666	MIL	601073109Q		66.0400	13,900.00	662,720.23	917,956.00
NAUTILUS INC		2.143	NLS	63910B102		18.6600	27,500.00	522,851.39	513,150.00
NETIQ CORP		0.000	NTIQ	64115P102		12.2900	42,500.00	496,991.14	522,325.00
NEWALLIANCE BANCSHARES INC		1.513	NAL	650203102		14.5400	57,300.00	791,116.45	833,142.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
NEWPARK RESOURCES INC.		0.000	NR	651718504		7.6300	91,400.00	529,552.80	697,382.00
NVIDIA CORP		0.000	NVDA	67066G104		36.5600	56,900.00	842,753.43	2,080,264.00
NYFIX INCORPORATED		0.000	NYFX	670712108		4.2600	59,400.00	368,533.96	253,044.00
OAKLEY INC.		1.089	OO	673662102		14.6900	34,200.00	487,489.93	502,398.00
OHIO CASUALTY CORP.		0.847	OCAS	677240103Q		28.3200	20,300.00	321,737.84	574,896.00
OMNIVISION TECHNOLOGIES INC		0.000	OVTI	682128103		19.9600	37,300.00	814,607.06	744,508.00
ORTHOLOGIC CORP		0.000	OLGC	68750J107		4.9000	72,700.00	425,068.17	356,230.00
PARK NATL CORP		3.585	PRK	700658107		102.6400	5,250.00	591,539.12	538,860.00
PARKER DRILLING CO		0.000	PKD	701081101		10.8300	102,200.00	267,895.42	1,106,826.00
PARTNERS TRUST FINL		2.323	PRTR	70213F102		12.0500	46,200.00	485,130.80	556,710.00
PAYLESS SHOESOURCE INC		0.000	PSS	704379106		25.1000	45,800.00	1,038,042.30	1,149,580.00
PENN NATIONAL GAMING INC		0.000	PENN	707569109		32.9500	41,000.00	493,331.93	1,350,950.00
PEP BOYS MM & J		1.813	PBY	713278109Q		14.8900	32,700.00	639,931.34	486,903.00
PER-SE TECHNOLOGIES		0.000	PSTI	713569309		23.3600	30,900.00	447,739.62	721,824.00
PHARMION CORP		0.000	PHRM	71715B409		17.7700	31,300.00	778,329.47	556,201.00
PINNACLE ENTERTAINMENT, INC.		0.000	PNK	723456109		24.7100	31,300.00	753,744.44	773,423.00
PLACER SIERRA BANCSHARES		1.732	PLSB	726079106		27.7100	24,100.00	478,885.00	667,811.00
POLYCOM INC.		0.000	PLCM	73172K104		15.3000	28,900.00	502,962.47	442,170.00
POWER ONE INC.		0.000	PWER	739308104		6.0200	102,000.00	551,128.00	614,040.00
POWERWAVE TECHNOLOGIES		0.000	PWAV	739363109		12.5700	75,900.00	696,377.35	954,063.00
PRESIDENTIAL LIFE		2.100	PLFE	740884101		19.0400	15,700.00	245,611.57	298,928.00
PRESTIGE BRANDS HOLDINGS INC		0.000	PBH	74112D101		12.5000	50,700.00	598,981.68	633,750.00
PRICELINE.COM INC		0.000	PCLN	741503403		22.3200	42,100.00	1,002,283.12	939,672.00
PRIME MONEY MARKET - 6FC		0.000	IT-FUL6	IT-FUL6		1.0000	2,375,695.36	2,375,695.42	2,375,695.38
PROVIDENT NEW YORK BANCORP		1.816	PBNY	744028101		11.0100	35,400.00	441,779.88	389,754.00
QUEST SOFTWARE INC		0.000	QSFT	74834T103		14.5900	51,200.00	770,331.72	747,008.00
REALNETWORKS INC		0.000	RNWK	75605L104		7.7600	106,000.00	756,184.15	822,560.00
RESTORATION HARDWARE INC		0.000	RSTO	760981100		6.0200	112,700.00	565,528.09	678,454.00
S1 CORPORATION		0.000	SONE	78463B101		4.3500	97,312.00	451,908.20	423,307.20
SABA SOFTWARE INC		0.000	SABA	784932600		4.0800	63,600.00	272,961.40	259,488.00
SEACOR SMIT INC.		0.000	CKH	811904101		68.1000	8,800.00	484,606.90	599,280.00
SELECTICA INC		0.000	SLTC	816288104		2.8500	103,300.00	429,103.76	294,405.00
SERVICE CORP INTERNATIONAL		1.222	SCI	817565104Q		8.1800	74,900.00	367,531.45	612,682.00
SIRF TECHNOLOGY HOLDINGS		0.000	SIRF	82967H101		29.8000	36,000.00	767,389.34	1,072,800.00
SONICWALL INC		0.000	SNWL	835470105		7.9200	77,400.00	457,674.72	613,008.00
SOUTHERN UNION COMPANY		0.000	SUG	844030106		23.6300	18,157.65	288,975.72	429,065.27
SPARTECH CORP		2.277	SEH	847220209		21.9500	27,200.00	501,024.00	597,040.00
SPORTS AUTHORITY INC		0.000	TSA	84917U109		31.1300	24,700.00	804,165.77	768,911.00
STEAK N SHAKE COMPANY		0.000	SNS	857873103		16.9500	18,500.00	296,992.34	313,575.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
STEWART & STEVENSON SERVICES		1.609	SVC	860342104Q		21.1300	26,400.00	446,114.11	557,832.00
SWIFT TRANSPORTATION CO.		0.000	SWFT	870756103		20.3000	35,280.00	606,231.99	716,184.00
SYNAPTICS INC		0.000	SYNA	87157D109		24.7200	30,700.00	506,876.34	758,904.00
TELEDYNE TECHNOLOGIES INC		0.000	TDY	879360105		29.1000	35,800.00	559,306.01	1,041,780.00
TESORO CORP		0.649	TSO	881609101		61.5500	15,600.00	356,274.55	960,180.00
THE BANCORP INC		0.000	TBBK	05969A105		17.0000	20,470.00	296,107.26	347,990.00
THE MEN'S WEARHOUSE INC.		0.000	MW	587118100		29.4400	36,000.00	1,041,456.04	1,059,840.00
THOMAS & BETTS CORP.		0.000	TNB	884315102Q		41.9600	36,100.00	909,783.90	1,514,756.00
THORATEC CORP		0.000	THOR	885175307		20.6900	51,700.00	642,359.39	1,069,673.00
THQ INC		0.000	THQI	872443403		23.8500	50,400.00	933,392.06	1,202,040.00
TIBCO SOFTWARE INC		0.000	TIBX	88632Q103		7.4700	101,100.00	797,450.43	755,217.00
TRIMERIS INC		0.000	TRMS	896263100		11.4900	34,700.00	494,036.77	398,703.00
UNITED THERAPEUTICS CORP		0.000	UTHR	91307C102		69.1200	11,700.00	808,578.97	808,704.00
USI HOLDINGS CORP		0.000	USIH	90333H101		13.7700	44,600.00	584,677.95	614,142.00
VALASSIS COMMUNICATIONS INC		0.000	VCI	918866104		29.0700	16,400.00	613,753.90	476,748.00
VIGNETTE CORPORATION		0.000	VIGN	926734401		16.3100	36,900.00	561,591.15	601,839.00
VITESSE SEMICONDUCTOR CORP		0.000	VTSS	928497106		1.9200	230,900.00	776,162.98	443,328.00
WESTWOOD ONE		2.454	WON	961815107		16.3000	23,300.00	454,373.41	379,790.00
WIND RIVER SYSTEMS		0.000	WIND	973149107		14.7700	38,900.00	294,772.85	574,553.00
WMS INDUSTRIES INC		0.000	WMS	929297109		25.0900	21,400.00	487,240.30	536,926.00
ZALE CORP.		0.000	ZLC	988858106		25.1500	17,600.00	528,516.07	442,640.00
ZORAN CORP		0.000	ZRAN	98975F101		16.2100	44,400.00	469,986.69	719,724.00
Instrument Total	139						8,222,445.01	83,868,212.40	103,058,795.35
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
AMERICAN FINANCIAL REALTY TRUS		9.000	AFR	02607P305		12.0000	41,400.00	513,947.29	496,800.00
CAPITAL LEASE FUNDING INC		7.597	LSE	140288101		10.5300	42,600.00	487,088.92	448,578.00
CRESCENT RE EQT. CO.		7.568	CEI	225756105		19.8200	26,000.00	498,099.58	515,320.00
INLAND REAL ESTATE CORP		6.490	IRC	457461200		14.7900	36,000.00	454,867.44	532,440.00
KITE REALTY GROUP TRUST		4.848	KRG	49803T102		15.4700	37,200.00	504,051.88	575,484.00
NEW YORK MORTGAGE TRUST INC		12.688	NTR	649604105		6.6200	44,900.00	411,327.25	297,238.00
Instrument Total	6						228,100.00	2,869,382.36	2,865,860.00
Portfolio Total	145						8,450,545.01	86,737,594.76	105,924,655.35

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LC LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
ACTUANT CORP CL A		0.143	ATU	00508X203		55.8000	121,400.00	4,910,816.81	6,774,120.00
ALLIANCE GAMING CORP		0.000	AGI	01859P609		13.0200	80,400.00	1,036,775.34	1,046,808.00
AMEDISYS INC		0.000	AMED	023436108		42.2400	98,266.00	3,523,456.53	4,150,755.84
ARCH COAL INC.		0.402	ACI	039380100Q		79.5000	19,200.00	1,397,211.78	1,526,400.00
AVID TECHNOLOGY INC.		0.000	AVID	05367P100		54.7600	39,600.00	1,699,732.62	2,168,496.00
BEACON ROOFING SUPPLY INC		0.000	BECN	073685109		28.7300	78,600.00	1,605,848.34	2,258,178.00
BROOKLINE BANCORP IN		2.399	BRKL	11373M107		14.1700	141,646.00	2,121,301.71	2,007,123.82
CACI INTERNATIONAL INC._CL A		0.000	CAI	127190304		57.3800	47,800.00	2,586,102.10	2,742,764.00
CARPENTER TECHNOLOGY		0.851	CRS	144285103		70.4700	35,900.00	2,502,366.57	2,529,873.00
CENTEX CORP		0.223	CTX	152312104Q		71.4900	45,800.00	2,035,581.27	3,274,242.00
CHEMED CORP		0.483	CHE	16359R103		49.6800	22,200.00	907,049.40	1,102,896.00
CLEVELAND-CLIFFS INC		0.903	CLF	185896107Q		88.5700	47,100.00	3,463,913.78	4,171,647.00
COMMERCIAL METALS CO.		0.639	CMC	201723103		37.5400	107,000.00	3,202,929.97	4,016,780.00
COPART INC		0.000	CPRT	217204106		23.0600	19,405.00	444,901.05	447,479.30
DIGENE CORP		0.000	DIGE	253752109		29.1700	34,000.00	949,040.75	991,780.00
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101		33.5100	75,995.00	2,572,215.05	2,546,592.45
ELKCORP		0.594	ELK	287456107		33.6600	102,400.00	2,664,599.16	3,446,784.00
ENTRAVISION COMMUNIC		0.000	EVC	29382R107		7.1200	421,400.00	3,356,517.04	3,000,368.00
EXCEL MARITIME CARRIERS LTD		0.000	EXM	V3267N107		11.4500	47,800.00	969,082.16	547,310.00
FIRST ACCEPTANCE CORP		0.000	FAC	318457108		10.2900	58,100.00	538,866.63	597,849.00
GENLYTE GROUP INC		0.000	GLYT	372302109		53.5700	55,180.00	2,316,467.36	2,955,992.60
GIBRALTAR INDUSTRIES INC		0.871	ROCK	374689107		22.9400	75,100.00	1,784,821.09	1,722,794.00
GLOBAL IMAGING SYSTEMS INC		0.000	GISX	37934A100		34.6300	74,306.00	2,488,403.95	2,573,216.78
GREENBRIER COS INC		1.126	GBX	393657101		28.4000	37,100.00	971,312.75	1,053,640.00
GREY WOLF INC		0.000	GW	397888108		7.7300	62,300.00	272,890.16	481,579.00
HANMI FINL CORP		1.119	HAFC	410495105		17.8600	52,500.00	615,613.37	937,650.00
HARRIS INTERACTIVE INC		0.000	HPOL	414549105		4.3100	380,330.00	1,891,777.46	1,639,222.30
HCC INSURANCE HOLDINGS INC.		1.010	HCC	404132102		29.6800	220,950.00	4,815,884.73	6,557,796.00
HEXCEL CORP		0.000	HXL	428291108		18.0500	226,500.00	3,336,822.74	4,088,325.00
HILB ROGAL & HOBBS CO		1.194	HRH	431294107Q		38.5100	147,800.00	4,978,332.94	5,691,778.00
HUGHES SUPPLY INC.		1.004	HUG	444482103		35.8500	104,500.00	2,919,832.98	3,746,325.00
ICON PLC - ADR		0.000	ICLR	45103T107		41.1400	89,600.00	3,166,344.44	3,686,144.00
INSIGHT ENTERPRISES INC.		0.000	NSIT	45765U103		19.6100	136,003.00	2,634,129.69	2,667,018.83
INVESTORS FINANCIAL SERVICES C		0.217	IFIN	461915100		36.8300	19,600.00	652,917.93	721,868.00
J & J SNACK FOODS CORP		0.252	JJSF	466032109		59.4100	64,909.00	2,612,762.68	3,856,243.69
JOY GLOBAL INC		1.125	JOYG	481165108		40.0000	22,050.00	533,302.38	882,000.00
KANBAY INTERNATIONAL INC		0.000	KBAY	48369P207		15.8900	32,580.00	532,671.21	517,696.20
KENSEY NASH CORP		0.000	KNSY	490057106		22.0300	48,360.00	1,478,524.99	1,065,370.80
KEY ENERGY SERVICES INC		0.000	KEGS	492914106		13.4700	71,550.00	728,694.35	963,778.50

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LC LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
KYPHON INC		0.000		KYPH	501577100	40.8300	78,261.00	2,986,604.62	3,195,396.63
LCA-VISION INC.		1.010		LCAV	501803308	47.5100	113,314.00	3,762,034.13	5,383,548.14
LITHIA MOTORS INC - CL A		1.526		LAD	536797103	31.4400	9,900.00	271,755.66	311,256.00
MASSEY ENERGY CO		0.422		MEE	576206106Q	37.8700	155,700.00	5,273,448.64	5,896,359.00
MEASUREMENT SPECIALITIES INC		0.000		MEAS	583421102	24.3500	174,700.00	3,832,810.18	4,253,945.00
OHIO CASUALTY CORP.		0.847		OCAS	677240103Q	28.3200	196,700.00	3,548,143.49	5,570,544.00
OPTION CARE INC		0.598		OPTN	683948103	13.3600	211,879.00	2,276,491.75	2,830,703.44
PAR PHARMACEUTICAL COS INC		0.000		PRX	69888P106	31.3400	98,900.00	2,883,476.64	3,099,526.00
PILGRIMS PRIDE CORP		0.271		PPC	721467108	33.1600	29,100.00	1,027,742.35	964,956.00
PRIDE INTERNATIONAL INC.		0.000		PDE	74153Q102	30.7500	214,000.00	3,981,364.97	6,580,500.00
PRIME MONEY MARKET - 6LC		0.000		IT-LOR6	IT-LOR6	1.0000	5,341,634.16	5,341,634.77	5,341,634.15
PRIVATEBANCORP INC		0.506		PVTB	742962103	35.5700	31,100.00	951,625.56	1,106,227.00
PSYCHIATRIC SOLUTIONS INC		0.000		PSYS	74439H108	58.7400	9,600.00	482,304.00	563,904.00
RADISYS CORPORATION		0.000		RSYS	750459109	17.3400	94,137.00	1,351,217.76	1,632,335.58
REGENT COMMUNICATIONS INC		0.000		RGCI	758865109	4.6400	344,400.00	2,028,832.32	1,598,016.00
REPUBLIC AIRWAYS HOLDINGS INC		0.000		RJET	760276105	15.2000	41,805.00	523,792.10	635,436.00
RUSH ENTERPRISES INC - CL A		0.000		RUSHA	781846209	14.8800	95,100.00	1,338,408.48	1,415,088.00
RYLAND GROUP INC		0.665		RYL	783764103	72.1300	93,200.00	3,864,326.66	6,722,516.00
SELECT COMFORT CORP		0.000		SCSS	81616X103	27.3500	289,807.00	5,022,292.79	7,926,221.45
SM&A		0.000		WINS	78465D105	8.2300	237,202.00	2,154,061.50	1,952,172.46
SPECTRALINK CORP		3.369		SLNK	847580107	11.8700	87,407.00	951,812.62	1,037,521.09
STRATASYS INC		0.000		SSYS	862685104	25.0100	114,200.00	2,592,118.33	2,856,142.00
STRAYER EDUCATION INC		1.067		STRA	863236105	93.7000	24,862.00	2,254,050.15	2,329,569.40
SYMMETRY MEDICAL INC		0.000		SMA	871546206	19.3900	134,600.00	2,884,396.86	2,609,894.00
TEXAS UNITED BANCSHARES INC		1.762		TXUI	882838105	18.1600	15,130.00	261,583.16	274,760.80
TRIPATH IMAGING INC		0.000		TPTH	896942109	6.0400	220,542.00	1,860,028.30	1,332,073.68
TUESDAY MORNING CORP		3.107		TUES	899035505	20.9200	117,400.00	3,150,726.41	2,456,008.00
UNIT CORP		0.000		UNT	909218109	55.0300	50,900.00	2,654,340.45	2,801,027.00
UNIVERSAL ELECTRONICS INC		0.000		UEIC	913483103	17.2300	133,422.00	2,071,345.78	2,298,861.06
USI HOLDINGS CORP		0.000		USIH	90333H101	13.7700	331,272.00	4,375,263.68	4,561,615.44
VITRAN CORP INC-A		0.000		VTNC	92850E107	19.7000	93,911.00	1,462,850.03	1,850,046.70
WABASH NATIONAL CORP		0.944		WNC	929566107	19.0500	128,900.00	2,824,117.78	2,455,545.00
WARNACO GROUP INC/THE		0.000		WRNC	934390402	26.7200	120,500.00	2,835,415.81	3,219,760.00
WEBEX COMMUNICATIONS INC		0.000		WEBX	94767L109	21.6300	66,900.00	1,606,190.79	1,447,047.00
WEBSense INC		0.000		WBSN	947684106	65.6400	79,600.00	2,779,754.36	5,224,944.00
X-RITE INC		1.000		XRIT	983857103	10.0000	162,153.00	2,212,497.43	1,621,530.00
Instrument Total	75						13,307,368.16	170,898,675.57	200,513,315.13
Portfolio Total	75						13,307,368.16	170,898,675.57	200,513,315.13

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
AAR CORPORATION		0.417	AIR	000361105Q		23.9500	117,700.00	1,613,216.32	2,818,915.00
AFTERMARKET TECHNOLOGY		0.000	ATAC	008318107		19.4400	57,600.00	890,412.67	1,119,744.00
ALABAMA NATL BANCORP		2.084	ALAB	010317105		64.7600	11,300.00	635,943.73	731,788.00
ALEXANDER & BALDWIN INC		1.659	ALEX	014482103		54.2400	12,200.00	448,846.19	661,728.00
AMERICAN AXLE & MFG HOLDINGS		3.273	AXL	024061103		18.3300	43,100.00	886,944.20	790,023.00
AMETEK INC.		0.564	AME	031100100Q		42.5400	40,500.00	906,651.79	1,722,870.00
ANAREN INC.		0.000	ANEN	032744104		15.6300	20,800.00	324,229.87	325,104.00
ANIXTER INTERNATIONAL INC.		0.000	AXE	035290105		39.1200	100,800.00	3,925,049.17	3,943,296.00
ANN TAYLOR STORES CORP		0.000	ANN	036115103		34.5200	30,600.00	680,247.05	1,056,312.00
ARGONAUT GROUP INC		0.000	AGII	040157109		32.7700	72,400.00	1,912,465.96	2,372,548.00
ARRIS GROUP INC.		0.000	ARRS	04269Q100		9.4700	135,100.00	1,172,257.25	1,279,397.00
ATMI INC		0.000	ATMI	00207R101		27.9700	61,030.00	1,607,852.92	1,707,009.10
AVIALL INC.		0.138	AVL	05366B102Q		28.8000	32,400.00	902,228.06	933,120.00
BALDOR ELECTRIC		2.495	BEZ	057741100		25.6500	96,800.00	2,573,511.80	2,482,920.00
BE AEROSPACE INC.		0.000	BEAV	073302101		22.0000	124,900.00	2,028,017.46	2,747,800.00
BENIHANA INC		0.000	BNHNA	082047200		23.0400	37,400.00	700,958.95	861,696.00
BLOUNT INTERNATIONAL		0.000	BLT	095180105		15.9300	6,300.00	63,435.92	100,359.00
BRUSH ENGINEERED MATERIALS		3.018	BW	117421107		15.9000	2,800.00	51,926.33	44,520.00
C-COR INC		0.000	CCBL	125010108		4.8600	184,100.00	1,210,868.38	894,726.00
CARLISLE COS INC		1.446	CSL	142339100		69.1500	55,100.00	3,408,236.54	3,810,165.00
CARPENTER TECHNOLOGY		0.851	CRS	144285103		70.4700	49,900.00	3,169,491.88	3,516,453.00
CASEY'S GENERAL STORES INC.		0.725	CASY	147528103		24.8000	54,000.00	752,341.55	1,339,200.00
COMMERCIAL CAPITAL BANCORP INC		1.752	CCBI	20162L105		17.1200	25,700.00	451,389.49	439,984.00
COMMERCIAL VEHICLE GROUP INC		0.000	CVGI	202608105		18.7800	94,000.00	1,619,841.76	1,765,320.00
COURIER CORP		1.397	CRRC	222660102		34.3400	7,500.00	249,803.37	257,550.00
CULLEN/FROST BANKERS INC		2.235	CFR	229899109		53.6800	50,700.00	1,747,657.57	2,721,576.00
CURTISS-WRIGHT CORP.		0.879	CW	231561101		54.6000	25,500.00	1,285,431.24	1,392,300.00
DATASCOPE CORP		0.847	DSCP	238113104		33.0500	17,000.00	528,038.68	561,850.00
DENDRITE INTERNATIONAL INC.		0.000	DRTE	248239105		14.4100	81,400.00	1,491,080.71	1,172,974.00
ELECTRO SCIENTIFIC INDS INC.		0.000	ESIO	285229100		24.1500	70,000.00	1,517,277.89	1,690,500.00
ETHAN ALLEN INTERIORS INC.		1.971	ETH	297602104		36.5300	98,600.00	3,425,221.94	3,601,858.00
FINANCIAL FEDERAL CORP.		1.349	FIF	317492106		44.4500	53,600.00	2,068,143.91	2,382,520.00
FRONTIER AIRLINES INC		0.000	FRNT	359065109		9.2400	180,400.00	1,734,723.10	1,666,896.00
GENESEE & WYO INC		0.000	GWR	371559105		37.5500	56,350.00	1,462,681.44	2,115,942.50
GENLYTE GROUP INC		0.000	GLYT	372302109		53.5700	31,900.00	1,339,361.84	1,708,883.00
GIBRALTAR INDUSTRIES INC		0.871	ROCK	374689107		22.9400	81,700.00	1,753,419.12	1,874,198.00
GRANT PRIDECO INC.		0.000	GRP	38821G101		44.1200	5,300.00	59,407.52	233,836.00
GREY WOLF INC		0.000	GW	397888108		7.7300	56,500.00	218,124.02	436,745.00
GUITAR CENTER INC		0.000	GTRC	402040109		50.0100	12,100.00	611,336.63	605,121.00

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
GULFMARK OFFSHORE INC		0.000		GMRK	402629109	29.6200	20,800.00	526,337.92	616,096.00
HEARTLAND EXPRESS INC.		0.394		HTLD	422347104	20.2900	143,100.00	2,783,512.76	2,903,499.00
HELMERICH & PAYNE, INC		0.533		HP	423452101Q	61.9100	12,700.00	371,298.92	786,257.00
HEXCEL CORP		0.000		HXL	428291108	18.0500	172,200.00	2,230,975.29	3,108,210.00
HUB INTERNATIONAL LIMITED		0.930		HBG	44332P101	25.8000	84,800.00	1,820,805.34	2,187,840.00
HUGHES SUPPLY INC.		1.004		HUG	444482103	35.8500	104,500.00	2,528,830.50	3,746,325.00
IDACORP, INC.		4.095		IDA	451107106	29.3000	71,500.00	2,115,436.47	2,094,950.00
IDEX CORPORATION		1.167		IEX	45167R104	41.1100	38,700.00	1,190,414.77	1,590,957.00
II VI INC		0.000		IIVI	902104108	17.8700	113,000.00	1,966,333.74	2,019,310.00
INTERLINE BRANDS INC		0.000		IBI	458743101	22.7500	77,100.00	1,489,937.36	1,754,025.00
JLG INDUSTRIES, INC.		0.043		JLG	466210101	45.6600	25,300.00	457,309.07	1,155,198.00
JOHN B. SANFILIPPO & SON INC		0.000		JBSS	800422107	12.9300	12,100.00	295,797.43	156,453.00
K.C.S. ENERGY INC.		0.330		KCS	482434206	24.2200	75,100.00	1,029,825.67	1,818,922.00
KBNT BANCORP INC		1.718		KNBT	482921103	16.2900	42,960.00	713,504.86	699,818.40
KENSEY NASH CORP		0.000		KNSY	490057106	22.0300	33,200.00	882,596.02	731,396.00
KEY ENERGY SERVICES INC		0.000		KEGS	492914106	13.4700	181,800.00	1,925,806.90	2,448,846.00
KEYSTONE AUTOMOTIVE		0.000		KEYS	49338N109	31.4800	48,200.00	1,149,621.24	1,517,336.00
KIRBY CORP.		0.000		KEX	497266106	52.1700	43,900.00	1,257,788.30	2,290,263.00
LADISH INC		0.000		LDSH	505754200	22.3500	19,900.00	230,439.08	444,765.00
LSI LIGHTING SYS		3.065		LYTS	50216C108Q	15.6600	84,460.00	1,234,170.58	1,322,643.60
MCCORMICK & SCHMICKS SEAFOOD R		0.000		MSSR	579793100	22.6100	47,100.00	644,262.79	1,064,931.00
METAL MANAGEMENT INC		1.289		MTLM	591097209	23.2600	51,900.00	1,235,778.42	1,207,194.00
MIDDLEBY CORP		0.000		MIDD	596278101	86.5000	17,100.00	1,103,749.87	1,479,150.00
MODINE MANUFACTURING CO		2.147		MOD	607828100	32.5900	50,500.00	1,467,277.54	1,645,795.00
MOLECULAR DEVICES CORP		0.000		MDCC	60851C107	28.9300	38,500.00	808,350.68	1,113,805.00
MOOG INC. CL A		0.000		MOG.A	615394202	28.3800	38,262.00	626,199.72	1,085,875.56
MUELLER INDUSTRIES INC.		1.458		MLI	624756102	27.4200	55,200.00	1,617,923.49	1,513,584.00
NAVIGATORS GROUP INC		0.000		NAVG	638904102	43.6100	49,100.00	1,493,577.31	2,141,251.00
NCI BUILDING SYS INC		0.000		NCS	628852105	42.4800	88,400.00	2,752,649.61	3,755,232.00
NICOR INC.		4.731		GAS	654086107Q	39.3100	36,100.00	1,485,792.03	1,419,091.00
ODYSSEY HOLDINGS CORP		0.498		ORH	67612W108	25.0800	31,500.00	549,250.21	790,020.00
PETCO ANIMAL SUPPLIES INC		0.000		PETC	716016209	21.9500	5,700.00	119,717.46	125,115.00
PIEDMONT NATURAL GAS CO INC NO		3.807		PNY	720186105	24.1600	76,400.00	1,831,328.07	1,845,824.00
PIKE ELECTRIC CORP		0.000		PEC	721283109	16.2200	46,200.00	660,936.88	749,364.00
PNM RESOURCES INC		3.266		PNM	69349H107	24.4900	81,200.00	2,136,706.55	1,988,588.00
POSSIS MEDICAL INC		0.000		POSS	737407106	9.9500	35,900.00	427,574.80	357,205.00
PRIME MONEY MARKET - 6LA		0.000		IT-LOR	IT-LOR	1.0000	7,546,874.25	7,546,875.78	7,546,874.25
PROVIDENT BANKSHARES CORPORATI		3.316		PBKS	743859100	33.7700	36,800.00	1,212,042.15	1,242,736.00
PSS WORLD MEDICAL INC.		0.000		PSSI	69366A100	14.8400	59,730.00	654,690.37	886,393.20

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
QUANEX CORP		1.240	NX	747620102		49.9700	120,400.00	3,347,941.81	6,016,388.00
QUANTA SERVICES INC.		0.000	PWR	74762E102		13.1700	33,600.00	302,132.28	442,512.00
RANGE RES CORP		0.303	RRC	75281A109		26.3400	24,200.00	232,047.35	637,428.00
RAYMOND JAMES FINANCIAL INC		1.274	RJF	754730109		37.6700	16,200.00	404,093.01	610,254.00
ROGERS CORP.		0.000	ROG	775133101		39.1800	61,000.00	2,361,510.53	2,389,980.00
RUBY TUESDAY INC		0.173	RI	781182100		25.8900	38,800.00	995,157.35	1,004,532.00
SBS TECHNOLOGIES INC		0.000	SBSE	78387P103		10.0700	47,500.00	470,376.39	478,325.00
SCANSOURCE INC		0.000	SCSC	806037107		54.6800	24,400.00	1,137,323.43	1,334,192.00
SCHOOL SPECIALTY INC.		0.000	SCHS	807863105		36.4400	19,710.00	726,737.45	718,232.40
SEACOAST BKG CORP FL		2.614	SBCF	811707306		22.9500	17,620.00	363,963.02	404,379.00
SELECTIVE INSURANCE GROUP		1.657	SIGI	816300107		53.1000	17,500.00	470,856.02	929,250.00
SHAW GROUP		0.000	SGR	820280105		29.0900	78,800.00	1,320,663.07	2,292,292.00
SIGNATURE BANK		0.000	SBNY	82669G104		28.0700	69,500.00	1,704,762.40	1,950,865.00
SIMPSON MANUFACTURING CO		0.880	SSD	829073105		36.3500	90,300.00	2,367,785.12	3,282,405.01
STEEL DYNAMICS INC		1.126	STLD	858119100		35.5100	115,600.00	3,517,516.93	4,104,956.00
STEEL TECHNOLOGIES INC		1.071	STTX	858147101		27.9900	75,100.00	1,493,136.80	2,102,049.00
SUPERIOR ENERGY SVCS		0.000	SPN	868157108		21.0500	66,100.00	1,446,870.71	1,391,405.00
SYNIVERSE HOLDINGS INC		0.000	SVR	87163F106		20.9000	111,000.00	1,548,850.57	2,319,900.00
TELEDYNE TECHNOLOGIES INC		0.000	TDY	879360105		29.1000	18,310.00	523,574.61	532,821.00
TENNECO INC.		0.000	TEN	880349105Q		19.6100	148,700.00	2,271,131.43	2,916,007.00
TEXAS REGIONAL BANCSHARES INC		1.696	TRBS	882673106		28.3000	53,500.00	1,591,658.88	1,514,050.00
TRC COS INC		0.000	TRR	872625108		10.9500	35,600.00	538,424.94	389,820.00
TRINITY INDUSTRIES		0.635	TRN	896522109		44.0700	160,480.00	4,893,248.81	7,072,353.60
U S CONCRETE INC		0.000	RMIX	90333L102		9.4800	57,000.00	454,253.97	540,360.00
UNITED CMNTY BKS BLA		1.050	UCBI	90984P105		26.6600	21,800.00	569,224.95	581,188.00
UNITED RENTALS INCORPORATED		0.000	URI	911363109		23.3900	26,700.00	627,696.39	624,513.00
UNIVERSAL FOREST PRODUCTS		0.199	UFPI	913543104		55.2500	61,600.00	2,190,591.99	3,403,400.00
URS CORPORATION		0.000	URS	903236107		37.6100	70,600.00	1,943,240.59	2,655,266.00
VALMONT INDUSTRIES		1.016	VMI	920253101		33.4600	56,200.00	1,378,216.02	1,880,452.00
VISHAY INTERTECHNOLOGY INC.		0.000	VSH	928298108		13.7600	102,200.00	1,198,190.80	1,406,272.00
WABTEC		0.148	WAB	929740108		26.9000	51,300.00	888,861.22	1,379,970.00
WARNACO GROUP INC/THE		0.000	WRNC	934390402		26.7200	123,900.00	2,412,725.44	3,310,608.00
WEBSTER FINANCIAL CORPORATION		2.132	WBS	947890109		46.9000	35,600.00	1,271,041.93	1,669,640.00
WERNER ENTERPRISES INC		0.812	WERN	950755108		19.7000	261,100.00	4,818,840.42	5,143,670.00
WEST PHARMACEUTICAL SERVICES		1.917	WST	955306105		25.0300	76,200.00	1,961,468.56	1,907,286.00
WILLIAMS SCOTSMAN INTL		0.000	WLSC	96950G102		17.3100	12,000.00	200,730.66	207,720.00
WOODWARD GOVERNOR CO.		1.395	WGOV	980745103		86.0100	27,400.00	1,404,780.69	2,356,674.00
Instrument Total	115						14,520,386.25	161,353,126.71	197,140,299.62

Monthly Market Portfolio

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

				Group -	COMMON STOCK -	EXTERNALLY MANAGED			
				Portfolio -	6LA	LORD, ABBETT -	2000		
				Instrument -	REIT	REAL ESTATE INVESTMENT TRUST			
DIAMONDROCK HOSPITALITY		5.769	DRH	252784301		11.9600	166,600.00	1,800,040.13	1,992,536.00
NATIONWIDE HEALTH PP		6.915	NHP	638620104		21.4000	129,000.00	2,550,832.26	2,760,600.00
Instrument Total	2						295,600.00	4,350,872.39	4,753,136.00
Portfolio Total	117						14,815,986.25	165,703,999.10	201,893,435.62

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6MA M.A. WEATHERBIE - 20									
Instrument - COM COMMON STOCK									
ADEZA BIOMEDICAL CORP		0.000	ADZA	006864102		21.0500	65,047.00	1,124,104.80	1,369,239.35
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108		80.2500	65,140.00	3,291,006.13	5,227,485.00
AKAMAI TECHNOLOGIES		0.000	AKAM	00971T101		19.9300	69,380.00	1,024,168.03	1,382,743.40
AMERICAN REPROGRAPHICS CO		0.000	ARP	029263100		25.4100	121,357.00	1,906,868.97	3,083,681.37
ATWOOD OCEANICS		0.000	ATW	050095108		78.0300	10,149.00	783,448.47	791,926.47
AVOCENT CORPORATION		0.000	AVCT	053893103		27.1900	44,248.00	1,422,207.52	1,203,103.12
BRIGHT HORIZON FAMIL		0.000	BFAM	109195107		37.0500	50,665.00	1,379,530.52	1,877,138.25
BROWN & BROWN INC		0.654	BRO	115236101		30.5400	104,080.00	2,072,156.16	3,178,603.20
CARBO CERAMICS, INC.		0.707	CRR	140781105		56.5200	24,552.00	1,080,114.30	1,387,679.04
CARMIKE CINEMAS INC		2.760	CKEC	143436400		25.3600	32,755.00	1,093,148.49	830,666.80
CHARLES RIVER LABORATORIES		0.000	CRL	159864107		42.3700	33,666.00	1,418,643.00	1,426,428.42
CHEESECAKE FACTORY (THE)		0.000	CAKE	163072101		37.3900	118,534.00	3,041,496.38	4,431,986.26
CHEMED CORP		0.483	CHE	16359R103		49.6800	40,255.00	1,700,245.38	1,999,868.40
CHICAGO BRIDGE & IRON COMPANY		0.357	CBI	167250109		25.2100	44,470.00	889,722.36	1,121,088.70
CINTAS CORP		0.777	CTAS	172908105		41.1800	53,877.00	2,262,950.16	2,218,654.86
COGNEX CORP.		1.063	CGNX	192422103		30.0900	73,453.00	1,803,881.49	2,210,200.77
CORPORATE EXECUTIVE BOARD CO		0.445	EXBD	21988R102		89.7000	61,926.00	3,125,152.45	5,554,762.20
CRA INTERNATIONAL INC		0.000	CRAI	12618T105		47.6900	16,479.00	733,734.86	785,883.51
DOLLAR TREE STORES INC		0.000	DLTR	256747106		23.9400	94,218.00	2,228,006.29	2,255,578.92
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101		33.5100	143,731.00	3,708,517.86	4,816,425.81
ENZON PHARMACEUTICALS INC		0.000	ENZN	293904108		7.4000	93,314.00	1,040,936.29	690,523.60
FASTENAL CO		0.791	FAST	311900104		39.1900	195,444.00	4,053,617.26	7,659,450.36
FINANCIAL FEDERAL CORP.		1.349	FIF	317492106		44.4500	95,120.00	2,883,265.90	4,228,084.00
FORRESTER RESEARCH INC		0.000	FORR	346563109		18.7500	72,965.00	1,361,012.66	1,368,093.75
GOLAR LNG LTD		0.000	GLNG	G9456A100		13.2500	98,646.00	1,393,519.67	1,307,059.50
GUITAR CENTER INC		0.000	GTRC	402040109		50.0100	38,048.00	2,149,906.43	1,902,780.48
HYDRIL		0.000	HYDL	448774109		62.6000	21,408.00	1,206,635.68	1,340,140.80
IHS INC-CLASS A		0.000	IHS	451734107		20.5200	47,526.00	896,333.34	975,233.52
INTERWOVEN INC		0.000	IWOV	46114T508		8.4700	47,626.00	380,298.66	403,392.22
IXIA		0.000	XXIA	45071R109		14.7800	95,313.00	1,329,043.00	1,408,726.14
LIFE TIME FITNESS INC		0.000	LTM	53217R207		38.0900	68,122.00	2,015,966.07	2,594,766.98
LINCARE HOLDINGS INC.		0.000	LNCR	532791100		41.9100	99,697.00	3,405,765.97	4,178,301.27
LKQ CORP		0.000	LKQX	501889208		34.6200	77,274.00	2,228,803.65	2,675,225.88
MARTEK BIOSCIENCES CORP		0.000	MATK	572901106		24.6100	93,625.00	3,272,961.59	2,304,111.25
MICROCHIP TECHNOLOGY INC.		1.990	MCHP	595017104		32.1500	145,331.00	3,899,732.31	4,672,391.65
NATIONAL INSTRUMENTS CORP.		0.624	NATI	636518102		32.0500	89,531.00	2,057,364.38	2,869,468.55
NEUSTAR INC-CLASS A		0.000	NSR	64126X201		30.4900	79,985.00	2,253,777.56	2,438,742.65
P.F.CHANGS CHINA BISTRO INC		0.000	PFCB	69333Y108		49.6300	45,145.00	2,224,243.63	2,240,546.35
PATTERSON COS INC		0.000	PDCO	703395103		33.4000	29,049.00	830,069.44	970,236.60

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6MA M.A. WEATHERBIE - 20									
Instrument - COM COMMON STOCK									
PATTERSON-UTI ENERGY INC		0.485	PTEN	703481101		32.9500	50,700.00	1,045,597.49	1,670,565.00
POLYCOM INC.		0.000	PLCM	73172K104		15.3000	147,980.00	2,194,005.18	2,264,094.00
POLYMEDICA CORP		1.792	PLMD	731738100		33.4700	107,441.00	2,586,800.72	3,596,050.27
PRIME MONEY MARKET - 6MA		0.000	IT-MAW	IT-MAW		1.0000	4,783,090.17	4,783,090.84	4,783,090.25
RESMED INC		0.000	RMD	761152107		38.3100	163,012.00	3,318,445.96	6,244,989.72
RESOURCES GLOBAL PROFESSIONALS		0.000	RECN	76122Q105		26.0600	80,199.00	2,196,266.11	2,089,985.94
SEMTECH CORPORATION		0.000	SMTC	816850101		18.2600	102,957.00	1,711,327.86	1,879,994.82
SRA INTERNATIONAL INC - CLASS		0.000	SRX	78464R105		30.5400	82,178.00	1,933,729.43	2,509,716.12
STERICYCLE INC		0.000	SRCL	858912108		58.8800	38,232.00	1,972,397.90	2,251,100.16
SURMODICS INC		0.000	SRDX	868873100		36.9900	18,275.00	747,623.58	675,992.25
TEXAS ROADHOUSE INC-CLASS A		0.000	TXRH	882681109		15.5500	101,141.00	1,391,884.53	1,572,742.55
THOR INDUSTRIES INC		0.499	THO	885160101		40.0700	76,323.00	2,375,228.60	3,058,262.61
UNITED NATURAL FOODS INC.		0.000	UNFI	911163103		26.4000	62,221.00	1,535,063.64	1,642,634.40
UNIVERSAL TECHNICAL INSTITUTE		0.000	UTI	913915104		30.9400	78,831.00	2,619,033.23	2,439,031.14
UTI WORLDWIDE INC		0.161	UTIW	G87210103		92.8400	70,049.00	2,978,921.74	6,503,349.16
VCA ANTECH INC		0.000	WOOF	918194101		28.2000	124,446.00	2,682,895.14	3,509,377.20
VISTAPRINT LTD		0.000	VPRT	G93762204		22.7540	40,025.00	597,929.20	910,728.85
WASTE CONNECTIONS INC		0.000	WCN	941053100		34.4600	53,715.00	1,890,502.42	1,851,018.90
WEBEX COMMUNICATIONS INC		0.000	WEBX	94767L109		21.6300	84,062.00	1,647,522.58	1,818,261.06
WEST CORP.		0.000	WSTC	952355105		42.1500	114,811.00	3,204,982.13	4,839,283.65
WESTWOOD ONE		2.454	WON	961815107		16.3000	72,573.00	2,124,494.04	1,182,939.90
ZEBRA TECHNOLOGIES CORP CL-A		0.000	ZBRA	989207105		42.8500	57,940.00	1,852,907.84	2,482,729.00
Instrument Total	61						9,311,352.17	122,363,007.27	153,156,356.35
Portfolio Total	61						9,311,352.17	122,363,007.27	153,156,356.35

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6NC NEXT CENTURY - 2000									
Instrument - COM COMMON STOCK									
ADAMS RESPIRATORY THERAPEUTICS	0.000	ARXT	00635P107	40.6600	25,335.00	1,133,024.11	1,030,121.10		
ALLION HEALTHCARE INC	0.000	ALLI	019615103	11.6500	54,135.00	839,747.60	630,672.75		
AMERICAN HEALTHWAYS	0.000	AMHC	02649V104	45.2500	44,263.00	1,299,805.94	2,002,900.75		
AQUANTIVE INC	0.000	AQNT	03839G105	25.2400	48,890.00	951,546.87	1,233,983.60		
ASPECT MEDICAL SYSTEMS INC	0.000	ASPM	045235108	34.3500	29,200.00	797,235.37	1,003,020.00		
ASV INC	0.000	ASVI	001963107	24.9800	86,025.00	1,462,001.62	2,148,904.50		
BJ'S RESTAURANTS INC	0.000	BJRI	09180C106	22.8600	58,145.00	428,336.45	1,329,194.70		
BUCYRUS INTERNATIONAL INC-A	0.436	BU CY	118759109	52.7000	33,905.00	901,124.61	1,786,793.50		
CARBO CERAMICS, INC.	0.707	CRR	140781105	56.5200	16,820.00	869,979.57	950,666.40		
CARRIZO OIL & GAS INC	0.000	CRZO	144577103	24.7100	23,140.00	407,554.30	571,789.40		
CHICAGO BRIDGE & IRON COMPANY	0.357	CBI	167250109	25.2100	39,200.00	552,100.59	988,232.00		
COLDWATER CREEK INC.	0.000	CWTR	193068103	30.5300	25,405.00	653,825.48	775,614.65		
CORPORATE EXECUTIVE BOARD CO	0.445	EXBD	21988R102	89.7000	8,000.00	252,585.63	717,600.00		
COSI INC	0.000	COSI	22122P101	8.3000	67,170.00	649,850.83	557,511.00		
COSTAR GROUP INC	0.000	CSGP	22160N109	43.1700	38,470.00	1,542,531.11	1,660,749.90		
DRIL-QUIP INC	0.000	DRQ	262037104	47.2000	19,970.00	1,038,440.00	942,584.00		
EQUINIX INC	0.000	EQIX	29444U502	40.7600	45,020.00	1,716,261.53	1,835,015.20		
ESSEX CORP	0.000	KEYW	296744105	17.0500	36,090.00	802,966.90	615,334.50		
FREIGHTCAR AMERICA INC	0.249	RAIL	357023100	48.0800	15,000.00	610,448.47	721,200.00		
HEALTH EXTRAS INC	0.000	HLEX	422211102	25.1000	64,665.00	985,719.61	1,623,091.50		
HIBBETT SPORTING GOO	0.000	HIBB	428565105	28.4800	32,088.00	509,001.44	913,866.24		
HOLOGIC INC.	0.000	HOLX	436440101	37.9200	53,600.00	900,514.04	2,032,512.00		
HORNBECK OFFSHORE SERVICES INC	0.000	HOS	440543106	32.7000	20,405.00	672,718.97	667,243.50		
HYDRIL	0.000	HYDL	448774109	62.6000	14,780.00	994,138.01	925,228.00		
INTERMAGNETICS GENERAL CORP	0.000	IMGC	458771102	31.9000	20,465.00	702,806.13	652,833.50		
JLG INDUSTRIES, INC.	0.043	JLG	466210101	45.6600	35,240.00	596,018.58	1,609,058.40		
JOY GLOBAL INC	1.125	JOYG	481165108	40.0000	49,717.00	626,852.46	1,988,680.00		
KNIGHT TRANSPORTATION INC	0.385	KNX	499064103	20.7300	36,757.50	318,801.17	761,982.98		
KYPHON INC	0.000	KYPH	501577100	40.8300	44,240.00	537,989.04	1,806,319.20		
LANDSTAR SYSTEM INC.	0.239	LSTR	515098101	41.7400	23,785.00	592,536.39	992,785.90		
LAUREATE EDUCATION INC	0.000	LAUR	518613104	52.5100	27,475.00	1,212,152.19	1,442,712.25		
LCA-VISION INC.	1.010	LCAV	501803308	47.5100	26,292.00	311,439.13	1,249,132.92		
LIFECELL CORPORATION	0.000	LIFC	531927101	19.0700	35,355.00	488,792.50	674,219.85		
MATRIA HEALTHCARE IN	0.000	MATR	576817209	38.7600	29,672.00	862,906.26	1,150,086.72		
MICROS SYSTEMS INC.	0.000	MCRS	594901100	48.3200	19,295.00	893,213.64	932,334.40		
NEUROMETRIX INC	0.000	NURO	641255104	27.2800	20,645.00	606,201.67	563,195.60		
NEUSTAR INC-CLASS A	0.000	NSR	64126X201	30.4900	21,445.00	667,353.23	653,858.05		
NUTRI/SYSTEM INC	0.000	NTRI	67069D108	36.0200	39,875.00	1,015,421.44	1,436,297.50		
PDF SOLUTIONS INC	0.000	PDFS	693282105	16.2500	40,055.00	624,139.22	650,893.75		

Monthly Market Portfolio

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

Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6NC NEXT CENTURY - 2000									
Instrument - COM COMMON STOCK									
PEETS COFFEE & TEA I		0.000		PEET	705560100	30.3500	28,970.00	694,231.51	879,239.50
PENWEST PHARMACEUTIC		0.000		PPCO	709754105	19.5200	39,775.00	681,179.45	776,408.00
PRIME MONEY MARKET - 6NC		0.000		IT-NEX	IT-NEX	1.0000	1,397,549.63	1,397,549.60	1,397,549.66
PROASSURANCE CORP		0.000		PRA	74267C106	48.6400	17,460.00	484,547.59	849,254.40
RACKABLE SYSTEMS INC		0.000		RACK	750077109	28.4800	30,265.00	597,528.72	861,947.20
RANGE RES CORP		0.303		RRC	75281A109	26.3400	31,725.00	308,200.55	835,636.50
RTI INTERNATIONAL METALS		0.000		RTI	74973W107	37.9500	18,150.00	704,225.41	688,792.50
SIERRA HEALTH SERVICES		0.000		SIE	826322109	79.9600	12,615.00	808,285.77	1,008,695.40
SIRF TECHNOLOGY HOLDINGS		0.000		SIRF	82967H101	29.8000	24,505.00	669,682.71	730,249.00
SRA INTERNATIONAL INC - CLASS		0.000		SRX	78464R105	30.5400	20,550.00	693,046.01	627,597.00
SURMODICS INC		0.000		SRDX	868873100	36.9900	35,469.00	1,470,913.73	1,311,998.31
SYMYX TECHNOLOGIES INC.		0.000		SMMX	87155S108	27.2900	31,610.00	851,020.57	862,636.90
TERCICA INC		0.000		TRCA	88078L105	7.1700	52,400.00	637,639.83	375,708.00
TEREX CORP		0.000		TEX	880779103	59.4000	38,790.00	1,566,093.68	2,304,126.00
TITANIUM METALS CORP		0.000		TIE	888339207	63.2600	20,675.00	574,303.37	1,307,900.50
TRIDENT MICROSYSTEMS INC		0.000		TRID	895919108	18.0000	117,154.00	1,120,095.17	2,108,772.00
UNITED PANAM FINANCIAL CORP		0.000		UPFC	911301109	25.8700	28,025.00	545,859.25	725,006.75
UTI WORLDWIDE INC		0.161		UTIW	G87210103	92.8400	17,205.00	401,510.66	1,597,312.20
VENTANA MED SYS INC		0.000		VMSI	92276H106	42.3500	24,865.00	654,698.03	1,053,032.75
VIROPHARMA INC		0.000		VPHM	928241108	18.5500	72,327.00	1,045,215.25	1,341,665.85
WEBSIDESTORY INC		0.000		WSSI	947685103	18.1300	35,816.00	636,158.56	649,344.08
Instrument Total	60						3,465,935.13	47,570,067.52	66,521,092.71
Portfolio Total	60						3,465,935.13	47,570,067.52	66,521,092.71
Group Total	1,687					0.00 /	110,407,675.25	1,821,677,494.85	2,164,551,338.87

Monthly Market Portfolio

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

Group - ALTERNATIVE INVESTMENTS									
Portfolio - AI-DPE DOMESTIC PRIVATE EQU									
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS									
APOLLO INVESTMENT FUND IV		0.000		9940479WAA	POLLOIV	0.0000	4,733,040.37	4,733,040.31	50,584,213.99
APOLLO INVESTMENT FUND V		0.000		9940510BAB	APOLLO5	0.0000	605,722.99	605,722.88	46,249,426.00
BAIN CAPITAL FUND VII		0.000		9940479XAB	BAIN7	0.0000	35,440,603.07	35,440,602.11	50,137,424.00
BAIN CAPITAL FUND VIII		0.000		9940800TAB	BAIN8	0.0000	39,667,365.00	39,667,364.96	44,577,441.01
BLACKSTONE CAPITAL PTNRS III		0.000		BCPMB	VEA02554	0.0000	21,699.10	21,699.08	27,835,328.00
BLACKSTONE COMMUNICATION I		0.000		9940479ZAB	BCOM1	0.0000	16,408,351.66	16,408,351.43	25,156,075.99
BLACKSTONE MANAGEMENT PARTNERS		0.000		9940728SAB	BCP4	0.0000	16,861,705.00	16,861,703.99	49,743,090.98
CARLYLE PARTNERS IV LP		0.000		9940822NAB	CARLYLE	0.0000	10,994,065.00	10,994,065.00	10,994,065.00
CID MEZZANINE CAPITAL		0.000		CIDMEZ	VEA02624	0.0000	10,370,876.31	10,370,875.86	9,660,912.00
CLAYTON, DUBLILIER & RICE VI		0.000		CLDURI	ACLAYDURI	0.0000	29,360,498.00	29,360,497.07	23,899,205.98
FOX PAINE CAPITAL FUND		0.000		FOXPAIN	EAFoxPAINE	0.0000	0.99	0.94	8,306,448.90
FOX PAINE CAPITAL FUND II		0.000		9940480DAB	FOXPAIN	0.0000	999.99	999.93	22,907,830.01
FRANCISCO PARTNERS		0.000		9940480EAB	FRISCO1	0.0000	30,076,431.33	30,076,430.62	28,379,512.99
FRIEDMAN FLEISCHER & LOWE CAPI		0.000		9940796BAB	FFL2	0.0000	7,623,523.40	7,623,523.39	6,365,572.83
FS EQUITY PARTNERS IV		0.000		FSEP4	VEA02586	0.0000	999.99	999.99	12,312,978.00
FS EQUITY PARTNERS V		0.000		9940729MAB	FSV	0.0000	20,790,063.00	20,790,062.82	21,435,351.98
HARBOURVEST PARTNERS VII BUYOU		0.000		9940735PAB	HVP7	0.0000	10,463,000.00	10,462,999.80	12,211,565.01
HEARTLAND INDUSTRIAL PARTNERS		0.000		9940480GAB	HEART	0.0000	23,308,421.00	23,308,420.85	13,647,518.98
LEHMAN BROTHERS II		0.000		LBBP	VEA02551	0.0000	999.98	999.86	7,587,587.01
LINSALATA CAPITAL PARTNERS FUN		0.000		9940829CAB	LINCAP5	0.0000	5,470,588.00	5,470,588.00	5,182,356.00
LINSALATA CAPITAL PARTNERS III		0.000		9940480JAL	LINCAP	0.0000	999.99	999.91	4,450,290.11
LINSALATA CAPITAL PARTNERS IV		0.000		ABLINCAP	ABLINCAP4	0.0000	575,577.99	575,577.78	19,346,334.02
MONITOR CLIPPER EQUITY PARTNER		0.000		9940776UAB	MONITOR	0.0000	17,889,501.42	17,889,501.42	16,611,467.28
OAK HILL CAPITAL PARTNERS		0.000		9940480LAO	AKHILL	0.0000	13,063,154.18	13,063,154.09	22,659,531.54
PROVIDENCE EQUITY PARTNERS IV		0.000		9940480MAB	PROV4	0.0000	28,804,407.03	28,804,404.39	65,113,687.00
PROVIDENCE EQUITY PARTNERS V		0.000		9940821SAB	PROV5	0.0000	47,257,201.00	47,257,200.96	47,127,895.00
SILVER LAKE PARTNERS		0.000		ASILLAKE	ASILLAKE	0.0000	999.22	999.10	11,550,894.48
SILVER LAKE PARTNERS II		0.000		9940800ZAB	SLP2	0.0000	11,058,657.50	11,058,657.41	10,810,450.13
SKM EQUITY FUND III		0.000		9940480PAB	SKM3	0.0000	26,348,988.01	26,348,987.09	22,843,381.98
TPG PARTNERS IV		0.000		9940778TAB	TPG4	0.0000	38,441,115.00	38,441,114.65	51,298,722.00
Instrument Total	30						445,639,555.59	445,639,545.69	748,986,558.20
Portfolio Total	30						445,639,555.59	445,639,545.69	748,986,558.20

Monthly Market Portfolio

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

				Group -	ALTERNATIVE INVESTMENTS				
				Portfolio -	AI-GIP GLOBAL/INT'L PRIVATE				
				Instrument -	AIF ALTERNATIVE INVESTMENT FUNDS				
AIG GLOBAL EMERGING MARKETS		0.000		AIGG	VEA02504	0.0000	10,456,855.72	10,456,855.64	22,597,999.02
GILBERT GLOBAL EQUITY PARTNERS		0.000		GILBERTG	GILBERTG	0.0000	61,356,003.73	61,356,003.71	28,666,931.01
HARBOURVEST INT'L III-DIRECT		0.000		HVIPE	VEA02633	0.0000	9,909,071.00	9,909,070.44	3,668,854.04
HARBOURVEST INT'L III-PARTNERS		0.000		9940482FAH	ARBPART	0.0000	37,222,634.16	37,222,634.05	49,862,940.00
HARBOURVEST INT'L IV-DIRECT		0.000		9940550GAG	HIPEP4D	0.0000	24,338,656.00	24,338,655.68	24,916,312.02
HARBOURVEST INT'L IV-PARTNERSH		0.000		9940510DAG	HIPEP4P	0.0000	42,914,889.00	42,914,888.07	58,953,070.00
Instrument Total	6						186,198,109.61	186,198,107.59	188,666,106.09
Portfolio Total	6						186,198,109.61	186,198,107.59	188,666,106.09

Monthly Market Portfolio

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

				Group -	ALTERNATIVE INVESTMENTS			
				Portfolio -	AI-OTH ALTERNATIVE INVESTME			
				Instrument -	AIF ALTERNATIVE INVESTMENT FUNDS			
ARES CORPORATE OPPORTUNITES FU		0.000		9940740XAOARES	0.0000	31,414,933.41	31,414,932.85	51,763,247.66
BEACON GROUP ENERGY FUND II		0.000		9940482GABEACONGR	0.0000	999.34	999.34	3,028,796.00
BROOKSIDE CAPITAL PARTNERS FUN		0.000		9940737YAOBROOKSI	0.0000	50,000,000.00	50,000,000.00	59,215,739.00
LIME ROCK PARTNERS II		0.000		9940667TAOLIMERO	0.0000	16,425,533.00	16,425,532.57	37,342,704.02
LIME ROCK PARTNERS III		0.000		AOLIMEROAOLIMERO	0.0000	5,347,776.00	5,347,776.00	5,090,697.00
SUNRISE CAPITAL PARTNERS		0.000		ASUNRISEASUNRISE	0.0000	27,025,964.00	27,025,963.81	12,622,985.00
Instrument Total	6					130,215,205.75	130,215,204.57	169,064,168.68
Portfolio Total	6					130,215,205.75	130,215,204.57	169,064,168.68

Monthly Market Portfolio

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

Group - ALTERNATIVE INVESTMENTS									
Portfolio - AI-SD STOCK DISTRIBUTION									
Instrument - COM COMMON STOCK									
ADVANCE AUTO PARTS INC		0.000	AAP	00751Y106		43.4600	105,024.00	539,791.60	4,564,343.04
AMERICAN MEDICAL SYS HLDINGS		0.000	AMMD	02744M108		17.8300	115,500.00	2,188,905.15	2,059,365.00
ARADIGM CORP		0.000	ARDMD	038505301		0.7300	60,268.00	125,796.59	43,995.64
AVAYA INC		0.000	AV	053499109		10.6700	604,500.00	5,909,355.01	6,450,015.00
BOOKHAM INC		0.000	BKHM	09856E105		5.7200	11,894.00	5,351,805.53	68,033.68
BROADWING CORP		0.000	BWNG	11161E101		6.0500	30,758.00	7,391,547.25	186,085.90
CIENA CORP.		0.000	CIEN	171779101		2.9700	726,572.00	2,572,826.15	2,157,918.84
ENCORE ACQUISITION CO		0.000	EAC	29255W100		32.0400	65,587.00	1,461,431.40	2,101,407.48
EXACT SCIENCES CORP		0.000	EXAS	30063P105		2.2100	26,276.00	435,657.00	58,069.96
MELLON FINANCIAL CORP.	2.335	MEL	58551A108Q		34.2500	40,200.00	1,527,238.20	1,376,850.00	1,376,850.00
MOMENTA PHARMACEUTICALS INC		0.000	MNTA	60877T100		22.0400	432,462.00	12,372,737.82	9,531,462.48
MYOGEN INC		0.000	MYOG	62856E104		30.1600	36,193.00	1,011,628.00	1,091,580.88
NETWORK APPLIANCE INC.		0.000	NTAP	64120L104		27.0000	11,649.00	319,532.00	314,523.00
NUANCE COMMUNICATIONS		0.000	NUAN	67020Y100		7.6300	15,950.00	0.00	121,698.50
PAIN THERAPEUTICS INC.		0.000	PTIE	69562K100		6.7600	7,191.00	70,112.25	48,611.16
PANTRY INC/THE		0.000	PTRY	698657103		46.9900	37,150.00	245,901.36	1,745,678.50
PDL BIOPHARMA INC.		0.000	PDLI	69329Y104		28.4200	14,574.00	273,714.29	414,193.08
PHARMION CORP		0.000	PHRM	71715B409		17.7700	12,458.00	672,184.00	221,378.66
SALESFORCE.COM INC		0.000	CRM	79466L302		32.0500	27,982.00	483,033.78	896,823.10
SONICWALL INC		0.000	SNWL	835470105		7.9200	32,019.00	602,350.92	253,590.48
TIVO INC		0.000	TIVO	888706108		5.1200	18,214.00	162,305.19	93,255.68
VOLTERRA SEMICONDUCTOR CORP		0.000	VLTR	928708106		15.0000	68,063.00	1,118,002.84	1,020,945.00
WRIGHT MEDICAL GROUP INC		0.000	WMGI	98235T107		20.4000	40,000.00	1,118,587.08	815,999.99
Instrument Total	23						2,540,484.00	45,954,443.41	35,635,825.05
Portfolio Total	23						2,540,484.00	45,954,443.41	35,635,825.05

Monthly Market Portfolio

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

Group - ALTERNATIVE INVESTMENTS									
Portfolio - AI-VC VENTURE CAPITAL									
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS									
ADAMS CAPITAL MANAGEMENT III		0.000		9940480Q	AVADAMS3	0.0000	13,068,398.29	13,068,398.21	9,675,255.33
ADVANCED TECHNOLOGY VII		0.000		9940550H	AVATV7	0.0000	7,588,327.38	7,588,327.07	6,382,007.26
ALPHA CAPITAL FUND II		0.000		ACFD	020997011	0.0000	2,023,974.56	2,023,974.54	148,835.01
ATHENIAN VENTURE PARTNERS		0.000		OVVF	VEA01458	0.0000	123,787.00	123,786.93	650,095.99
BAIN CAPITAL VENTURE FUND		0.000		9940510C	AVBAIN	0.0000	8,115,311.00	8,115,310.78	7,794,048.98
BAIN CAPITAL VENTURE FUND 2005		0.000		9940822A	AVBAIN200	0.0000	3,975,000.00	3,975,000.00	3,633,500.00
BAKER COMMUNICATIONS FUND		0.000		BAKERCOM	AVBAKERCO	0.0000	12,231,623.64	12,231,623.59	11,055,207.01
BAKER COMMUNICATIONS FUND II		0.000		AVBAKER2	ABAKERCOM	0.0000	39,774,678.07	39,774,677.98	26,942,330.01
BLUE CHIP CAPITAL FUND		0.000		BCCF	095334991	0.0000	1,000.00	1,000.00	143,350.00
BLUE CHIP CAPITAL FUND II		0.000		BCCII	VEA01432	0.0000	2,352,810.69	2,352,810.64	2,801,091.98
BLUE CHIP CAPITAL FUND III		0.000		A01433	A01433	0.0000	19,446,474.00	19,446,473.82	6,132,120.99
BLUE CHIP CAPITAL FUND IV		0.000		AVBLUECH	AVBLUECHI	0.0000	28,047,695.00	28,047,694.84	20,801,928.01
BRANTLEY VENTURE PARTNERS II		0.000		BVII	VEA05387	0.0000	1,000.00	1,000.00	156,600.00
BRANTLEY VENTURE PARTNERS III		0.000		BIII	VEA06289	0.0000	2,842,285.75	2,842,285.72	2,075,276.01
CARDINAL HEALTH PARTNERS		0.000		CHPL	VEA02552	0.0000	3,774,591.37	3,774,591.09	1,758,092.01
CB HEALTHCARE FUND		0.000		CBHCF	VEA02614	0.0000	10,064,406.91	10,064,406.83	10,623,218.02
CB HEALTHCARE FUND II		0.000		9940550J	AVCBHF2	0.0000	12,020,627.50	12,020,627.13	10,065,156.99
CHP II		0.000		9940481E	AVCHP2	0.0000	8,949,923.18	8,949,922.92	18,873,758.98
COMMONWEALTH CAPITAL III		0.000		9940481G	AVCCV3	0.0000	15,375,000.00	15,374,999.15	11,383,804.00
ESSEX WOODLAND HEALTH VENTURES		0.000		9940788Y	AVVEWHV6	0.0000	10,695,000.00	10,695,000.00	10,076,299.01
FOUNDATION MEDICAL PARTNERS		0.000		9940550K	AVFNDMED	0.0000	12,292,739.00	12,292,738.92	10,212,714.99
FOUNDATION MEDICAL PARTNERS II		0.000		9940837E	AVFNDMED2	0.0000	494,430.00	494,430.00	494,430.00
GENERAL CATALYST GROUP II		0.000		9940585Q	AVGCG2	0.0000	7,500,000.00	7,500,000.00	6,883,706.00
GENERAL CATALYST GROUP III		0.000		AVGCG3	AVGCG3	0.0000	7,080,000.00	7,080,000.00	7,275,899.01
GLOBESPAN CAPITAL PARTNERS IV		0.000		9940746Q	AVGLBSPN4	0.0000	13,273,475.11	13,273,475.06	11,689,249.11
HARBOURVEST PARTNERS VI DIRECT		0.000		9940481H	AHARBOURD	0.0000	21,550,999.61	21,550,999.59	14,535,728.00
HARBOURVEST PARTNERS VI PARTNE		0.000		9940481J	AHARBOURP	0.0000	43,596,729.00	43,596,727.67	38,620,045.01
HARBOURVEST PARTNERS VII VENTU		0.000		9940736B	AVHVP7	0.0000	11,378,750.00	11,378,749.87	11,683,967.06
LIGHTHOUSE CAPITAL PARTNERS V		0.000		9940778U	AVVLIGHTHS	0.0000	16,913,236.68	16,913,236.66	16,736,680.01
MERITAGE PRIVATE EQUITY I		0.000		AMERIT	AMERIT	0.0000	23,362,196.83	23,362,196.73	12,561,446.99
MERITAGE PRIVATE EQUITY II		0.000		AVMERIT2	AVMERIT2	0.0000	12,424,724.93	12,424,724.89	9,659,146.97
MIAMI VALLEY VENTURE FUND		0.000		MVVF	VEA01492	0.0000	2,580,187.24	2,580,186.92	904,578.90
MORGENTHALER PARTNERS IV		0.000		MGVP	VEA01176	0.0000	999.99	999.99	169,575.02
MORGENTHALER PARTNERS V		0.000		MGVPV	VEA01177	0.0000	5,248,510.18	5,248,509.71	5,567,070.97
MORGENTHALER PARTNERS VI		0.000		MGVPVI	AVMORG6	0.0000	10,713,608.50	10,713,608.08	7,508,115.02
MORGENTHALER PARTNERS VII		0.000		9940550L	AVMORG7	0.0000	23,684,165.05	23,684,164.87	20,313,357.02
MORGENTHALER PARTNERS VIII		0.000		9940835D	AVMORG8	0.0000	1,500,000.00	1,500,000.00	1,500,000.00
NORTHWEST OHIO VENTURE FUND		0.000		NOVF	VEA05606	0.0000	1,693,615.53	1,693,615.50	-18,467.80
NEW ENTERPRISE ASSOCIATES 10		0.000		AVNEA10	AVNEA10	0.0000	9,526,601.59	9,526,600.39	11,628,919.01

Monthly Market Portfolio

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

Group - ALTERNATIVE INVESTMENTS									
Portfolio - AI-VC VENTURE CAPITAL									
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS									
NEW ENTERPRISE ASSOCIATES 11		0.000		AVNEA11	AVNEA11	0.0000	3,855,425.00	3,855,424.98	4,992,886.01
NORTHCOAST FUND		0.000		NCFD	VEA06027	0.0000	1,000.00	1,000.00	1.00
NORTHCOAST FUND II		0.000		9940481FAVCNC		0.0000	11,789,370.00	11,789,370.00	2,871,317.54
OHIO INNOVATION FUND I		0.000		OIF1	VEA02581	0.0000	2,000,000.00	2,000,000.00	1,142,111.00
PARK ST CAPITAL PRIVATE EQUITY		0.000		AVPARK5	AVPARK5	0.0000	4,953,550.68	4,953,550.68	4,857,158.99
PARK STREET CAPITAL PRIVATE EQ		0.000		AVPARK6	AVPARK6	0.0000	2,000,000.00	2,000,000.00	1,873,303.00
PRIMUS CAPITAL FUND III-A PFD		0.000		PCFZ	VEA06130	0.0000	1,000.00	999.99	1,559,388.65
PRIMUS CAPITAL FUND III-B		0.000		PCFY	VEA06129	0.0000	1,000.00	1,000.00	1,781,788.84
PRIMUS CAPITAL FUND IV		0.000		PCF4	VEA02451	0.0000	10,074,826.33	10,074,826.06	9,133,738.38
PRIMUS CAPITAL FUND V		0.000		9940481YAVPRIMUS5		0.0000	22,770,000.00	22,769,999.86	20,704,352.22
PRISM VENTURE PARTNERS IV		0.000		9940608YAVPRISM4		0.0000	12,247,787.29	12,247,787.23	7,393,665.27
SPACEVEST II		0.000		VEASPVE	VEASPVE	0.0000	12,610,923.26	12,610,923.22	6,765,471.00
TUCKER ANTHONY PRIVATE EQUITY F		0.000		AVTAPE3	AVTAPE3	0.0000	5,050,000.00	5,049,999.04	5,961,943.97
TUCKER ANTHONY PRIVATE EQUITY		0.000		9940608ZAVTAPE4		0.0000	7,462,500.00	7,462,499.80	8,220,286.97
WARBURG PINCUS EQUITY PARTNERS		0.000		9940482BAWARBURG		0.0000	1,000.12	1,000.10	25,127,603.26
WARBURG PINCUS PRIVATE EQUITY		0.000		AVWPPE9	AVWPPE9	0.0000	13,875,000.00	13,875,000.00	13,801,978.00
WARBURG PINCUS VIII		0.000		AWARBURGAWARBURG8		0.0000	35,243,175.00	35,243,173.96	42,538,236.02
Instrument Total	56						569,223,441.26	569,223,431.01	507,823,367.00
Portfolio Total	56						569,223,441.26	569,223,431.01	507,823,367.00
Group Total	121					0.00 /	1,333,816,796.23	1,377,230,732.27	1,650,176,025.02

Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value

		Group -	COMMON STOCK			
		Instrument -	WARRANT WARRANT			
DIME BANCORP-WT	0.000	25429Q110	DIMEZ	431,800	115,334.87	56,134.00
TIMCO AVIATION SERVICES INC.-WARRANTS	0.000	887151116	TMASW	9,550	0.00	286.50
Instrument Total	2			441,350	115,334.87	56,420.50

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - REIT REAL ESTATE INVESTMENT TRUST						
ACADIA RLTY TR	3.690	004239109	AKR	29,400	418,841.75	589,470.00
AFFORDABLE RESIDENTIAL COMMUNITIES	7.869	008273104	ARC	27,500	277,515.37	262,075.00
AGREE REALTY CORP	6.782	008492100	ADC	8,100	245,007.99	234,090.00
ALEXANDERS INC	0.000	014752109	ALX	2,000	319,264.74	491,000.00
ALEXANDRIA REAL ESTATE	3.478	015271109	ARE	31,050	1,841,150.57	2,499,525.00
AMB PROPERTY CORP.	0.823	00163T109	AMB	1,600	68,488.00	78,672.00
AMERICAN CAMPUS COMMUNITIES INC	5.443	024835100	ACC	17,600	390,563.02	436,480.00
AMERICAN FINANCIAL REALTY TRUST	9.000	02607P305	AFR	56,600	724,019.31	679,200.00
AMLI RESIDENTIAL PROP	5.046	001735109	AML	13,000	377,900.22	494,650.00
APARTMENT INVT & MGMT	6.337	03748R101	AIV	12,600	451,897.44	477,162.00
ARBOR REALTY TRUST INC	10.802	038923108	ABR	25,000	617,021.82	648,000.00
ARCHSTONE COMMUNITIES	4.153	039583109	Q ASN	39,200	1,391,684.49	1,642,088.00
ARDEN REALTY GROUP INC	4.505	039793104	Q ARI	162,100	7,325,220.63	7,266,943.00
AVALONBAY COMMUNITIES	0.286	053484101	Q AVB	1,000	67,902.30	89,250.00
BIOMED REALTY TRUST	4.426	09063H107	BMR	74,825	1,455,188.29	1,825,730.00
BOSTON PROPERTIES INC	3.669	101121101	BXP	5,400	276,146.79	400,302.00
BOYKIN LODGING CO	5.892	103430104	BOY	44,900	592,033.14	548,678.00
BRANDYWINE REALTY	0.286	105368203	BDN	59,200	1,616,550.98	1,652,272.00
CAMDEN PROPERTY TRUST	0.151	133131102	CPT	800	34,318.00	46,336.00
CAPITAL LEASE FUNDING INC	7.597	140288101	LSE	42,600	487,088.92	448,578.00
CAPITAL TRUST-CL A	8.196	14052H506	CT	23,000	654,246.24	673,440.00
CARRAMERICA RE CORP	3.300	144418100	CRE	2,100	74,694.69	72,723.00
CBL & ASSOC PROP	4.112	124830100	CBL	13,631	533,408.79	538,560.81
CEDAR SHOPPING CENTERS INC	6.396	150602209	CDR	79,550	1,009,069.25	1,119,268.50
CENTERPOINT PROP CORP.	3.738	151895109	CNT	21,375	945,281.56	1,057,635.00
CENTRACORE PROPERTIES TRUST	6.698	15235H107	CPV	23,200	665,760.22	623,384.00
COLONIAL PROPERTIES	6.431	195872106	CLP	47,224	1,856,525.31	1,982,463.52
COLUMBIA EQUITY TRUST INC	3.467	197627102	COE	14,700	214,914.00	237,405.00
COMMERCIAL NET LEASE RE	6.381	202218103	NNN	55,200	1,016,620.45	1,124,424.00
CORPORATE OFFICE PROPERTY	3.151	22002T108	OFC	32,700	731,214.20	1,162,158.00
COUSINS PROPERTIES INC	5.229	222795106	CUZ	52,600	1,642,549.03	1,488,580.00
CRESCENT RE EQT. CO.	7.568	225756105	CEI	489,900	9,092,767.66	9,709,818.00
DEERFIELD TRIARC CAPITAL CORP	10.219	244572301	DFR	49,350	686,127.54	676,095.00
DEVELOPERS DIVERSIFIED RE	4.593	251591103	Q DDR	186,600	8,459,886.34	8,773,932.00
DIAMONDROCK HOSPITALITY	5.769	252784301	DRH	222,400	2,464,037.91	2,659,904.00
DIGITAL REALTY TRUST INC	4.684	253868103	DLR	30,400	549,245.69	687,952.00
EASTGROUP PROPERTY INC	3.281	277276101	EGP	23,300	777,168.53	1,052,228.00
ECC CAPITAL CORP	31.858	26826M108	ECR	239,000	729,727.80	540,140.00
EDUCATION REALTY TRUST INC	9.309	28140H104	EDR	23,100	387,085.58	297,759.00
ENTERTAINMENT PPTYS	6.135	29380T105	EPR	27,100	966,423.19	1,104,325.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - REIT		REAL ESTATE INVESTMENT TRUST				
EQUITY INNS INC	5.018	294703103	ENN	57,100	573,287.76	773,705.00
EQUITY LIFESTYLE PROPERTIES INC	0.224	29472R108	ELS	9,700	347,289.80	431,650.00
EQUITY OFFICE PROP	6.594	294741103	EOP	447,800	12,363,438.20	13,581,774.00
EQUITY ONE INC	5.190	294752100	EQY	39,100	756,754.09	903,992.00
EQUITY RESIDENTIAL PROP	4.524	29476L107	Q EQR	29,200	1,037,828.70	1,142,304.00
EXTRA SPACE STORAGE INC	5.909	30225T102	EXR	39,500	568,411.77	608,300.00
FEDERAL REALTY INV.	3.660	313747206	Q FRT	5,300	250,889.46	321,445.00
FELCOR LODGING TRUST	3.486	31430F101	FCH	52,900	559,386.86	910,409.00
FIELDSTONE INVESTMENT CORP	17.537	31659U300	FICC	80,700	1,180,150.29	957,102.00
FIRST INDUSTRIAL RE	1.337	32054K103	FR	34,200	1,100,593.99	1,316,700.00
FIRST POTOMAC REALTY TRUST	1.804	33610F109	FPO	34,000	655,250.83	904,400.00
GENERAL GROWTH PROP	3.490	370021107	Q GGP	22,700	579,331.74	1,066,673.00
GETTY RLTY CORP	6.770	374297109	GTY	30,100	770,530.40	791,329.00
GLENBOROUGH REALTY	7.734	37803P105	GLB	34,100	669,554.58	617,210.00
GLIMCHER REALTY TRUST	2.158	379302102	Q GRT	20,100	463,148.76	488,832.00
GMH COMMUNITIES TRUST	5.867	36188G102	GCT	41,900	598,424.13	649,869.00
GOVERNMENT PROPERTIES TRUST INC	6.430	38374W107	GPT	21,900	212,892.04	204,327.00
HEALTH CARE PPTY INV	6.572	421915109	HCP	276,271	7,179,581.63	7,061,486.76
HEALTH CARE REIT INC	7.315	42217K106	HCN	33,399	1,164,220.63	1,132,226.10
HERITAGE PROPERTY INV TRUST	6.287	42725M107	HTG	29,100	846,845.59	971,940.00
HIGHWOODS PROP INC.	2.309	431284108	Q HIW	60,354	1,447,204.98	1,717,071.30
HOME PROPERTIES OF NY INC.	2.696	437306103	HME	36,575	1,409,984.46	1,492,260.00
HOMEBANC CORP	14.973	43738R109	HMB	59,700	557,940.06	446,556.00
HOSPITALITY PROPERTIES	7.281	44106M102	HPT	23,837	961,669.64	955,863.70
HOST MARRIOTT CORP	2.533	44107P104	HMT	57,900	692,478.95	1,097,205.00
HRPT PROPERTIES TRUST	8.115	40426W101	HRP	244,283	2,605,266.75	2,528,329.05
IMPAC MTG HLDGS INC	8.501	45254P102	IMH	106,400	1,968,326.24	1,001,224.00
INLAND REAL ESTATE CORP	6.490	457461200	IRC	107,100	1,589,452.80	1,584,009.00
INNKEEPERS USA TRUST	3.750	4576J0104	KPA	45,300	541,249.01	724,800.00
INVESTORS REAL ESTAT	7.085	461730103	IRETS	47,100	455,106.30	434,733.00
ISTAR FINANCIAL INC	8.218	45031U101	SFI	18,100	712,187.73	645,265.00
JER INVESTORS TRUST INC	7.787	46614H301	JRT	12,900	233,232.00	218,655.00
KILROY RE CORP	3.295	49427F108	KRC	30,600	869,714.10	1,894,140.00
KIMCO REALTY CORP	4.114	49446R109	Q KIM	82,062	1,807,849.85	2,632,548.96
KITE REALTY GROUP TRUST	4.848	49803T102	KRG	46,200	636,793.78	714,714.00
KKR FINANCIAL CORP	5.335	482476306	KFN	1,202	26,824.92	28,835.98
LASALLE HOTEL PROPERTIES	3.268	517942108	LHO	34,400	864,410.22	1,263,168.00
LEXINGTON CORP PPTYS	5.028	529043101	LXP	54,800	1,067,969.90	1,167,240.00
LIBERTY PROPERTY TRUST	5.741	531172104	Q LRY	17,869	696,424.91	765,686.63
MACERICH CO	4.051	554382101	MAC	15,787	816,047.61	1,059,939.18

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - REIT REAL ESTATE INVESTMENT TRUST						
MACK-CALI RE CORP.	5.833	554489104	CLI	23,434	956,359.95	1,012,348.78
MAGUIRE PROPERTIES INC	5.178	559775101	MPG	21,800	542,263.64	673,620.00
MEDICAL PROPERTIES TRUST INC	7.362	58463J304	MPW	13,600	133,552.00	133,008.00
MERISTAR HOSPITALITY CORP.	0.425	58984Y103	MHX	129,300	967,789.74	1,215,420.00
MID-AMERICAN APARTMENT	4.907	59522J103	MAA	20,000	802,329.72	970,000.00
MILLS CORP.	5.984	601148109	MLS	19,430	865,388.57	814,894.19
NATIONAL HEALTH REAL	7.162	635905102	NHR	7,700	148,185.00	142,989.00
NATIONWIDE HEALTH PP	6.915	638620104	NHP	200,000	3,875,184.38	4,280,000.00
NEW PLAN EXCEL RE TRUST	5.392	648053106	Q NXL	19,317	461,318.00	447,768.06
NEW YORK MORTGAGE TRUST INC	12.688	649604105	NTR	44,900	411,327.25	297,238.00
NEWCASTLE INVESTMENT CORP	10.060	65105M108	NCT	57,900	1,555,412.51	1,438,815.00
NOVASTAR FINL INC	19.921	669947400	NFI	38,000	1,531,315.98	1,068,180.00
OMEGA HEALTHCARE INV	7.307	681936100	OHI	54,000	571,482.81	679,860.00
PAN PACIFIC RETAIL	3.528	69806L104	PNP	5,900	374,498.96	394,651.00
PARKWAY PROPERTYS INC	5.291	70159Q104	PKY	14,900	678,904.60	598,086.00
PENNSYLVANIA RI	5.629	709102107	PEI	38,628	1,314,877.55	1,443,142.08
POST PROPERTIES, INC.	4.505	737464107	Q PPS	42,200	1,224,955.98	1,685,890.00
PRENTISS PROPERTIES TRUST	0.245	740706106	PP	47,800	1,632,086.81	1,944,504.00
PROLOGIS TRUST	3.167	743410102	Q PLD	459,372	15,960,841.74	21,461,859.85
PS BUSINESS PARKS INC/CA	2.357	69360J107	PSB	17,400	673,147.66	856,080.00
PUBLIC STORAGE INC	2.953	74460D109	PSA	18,700	1,294,159.73	1,266,364.00
RAIT INVT TR	9.413	749227104	RAS	40,900	1,104,105.55	1,060,128.00
RAMCO-GERSHENSON PPT	3.591	751452202	RPT	15,400	455,932.77	410,410.00
RECKSON ASSOCIATES RE	4.719	75621K106	Q RA	31,800	968,542.16	1,144,164.00
REDWOOD TR INC	5.206	758075402	RWT	27,500	1,408,575.61	1,134,650.00
REGENCY CENTERS CORP	2.948	758849103	REG	11,300	557,455.00	666,135.00
SAUL CENTERS INC	4.653	804395101	BFS	11,600	392,982.12	418,760.00
SAXON CAPITAL INC	17.652	80556T106	SAX	82,100	1,346,379.57	930,193.00
SHURGARD STORAGE CTRS	3.949	82567D104	SHU	3,000	122,798.85	170,130.00
SIMON PROP GROUP INC.	3.134	828806109	Q SPG	208,480	14,482,855.88	15,975,822.40
SIZELER PPTY INVS IN	3.112	830137105	SIZ	19,500	254,744.59	250,575.00
SL GREEN RE CORP	3.141	78440X101	SLG	1,100	57,808.58	84,029.00
SOVRAN SELF STORAGE	5.237	84610H108	SSS	17,100	589,017.21	803,187.00
SPIRIT FINANCE CORP	7.400	848568309	SFC	71,600	797,336.76	812,660.00
STRATEGIC HOTEL CAPITAL INC	4.276	86272T106	SLH	43,600	795,445.82	897,288.00
SUN COMMUNITIES INC	8.025	866674104	SUI	3,100	119,795.55	97,340.00
SUNSTONE HOTEL INVESTORS INC	4.516	867892101	SHO	45,600	967,870.46	1,211,592.00
TANGER FACTORY OUTLET	4.488	875465106	SKT	16,100	373,711.02	462,714.00
TARRAGON CORP	0.000	876287103	TARR	29,443	452,860.23	607,114.66
TAUBMAN CENTERS INC	2.204	876664103	Q TCO	39,500	822,809.14	1,372,625.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - REIT		REAL ESTATE INVESTMENT TRUST				
THORNBURG MTG INC	10.381	885218107	TMA	272,600	7,406,260.18	7,142,120.00
TOWN & COUNTRY TRUST	2.863	892081100	TCT	2,900	75,269.18	98,049.00
TRIZEC PROPERTIES INC	3.490	89687P107	TRZ	48,481	888,271.03	1,111,184.52
TRUSTREET PROPERTIES INC	9.028	898404108	TSY	33,100	523,529.49	483,922.00
U-STORE-IT TRUST	5.510	91274F104	YSI	93,283	1,895,687.80	1,963,607.15
UNITED DOMINION RE TRUST	5.119	910197102	UDR	6,200	132,411.35	145,328.00
UNIVERSAL HEALTH RLT	7.147	91359E105	UHT	12,400	397,574.01	388,616.00
URSTADT BIDDLE PPTYS	5.552	917286205	UBA	22,300	350,249.54	361,483.00
VENTAS INC.	4.497	92276F100	VTR	1,191,561	30,717,184.37	38,153,783.22
VORNADO REALTY TRUST	3.833	929042109	VNO	19,300	1,044,514.90	1,610,971.00
WASHINGTON RE INV	4.290	939653101	WRE	29,800	868,397.14	904,430.00
WEINGARTEN RE INVST	3.779	948741103	WRI	12,699	399,761.00	480,149.19
WINSTON HOTELS INC	6.060	97563A102	WXH	28,100	300,936.46	278,190.00
Instrument Total	133			8,538,172	211,318,959.11	238,056,681.59

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
TUPPERWARE BRANDS CORP	3.928	899896104	TUP	71,000	1,238,484.79	1,590,400.00
1ST SOURCE CORP	2.067	336901103	SRCE	12,400	287,468.36	311,860.00
21ST CENTY INS GROUP	0.988	90130N103	TW	53,700	774,197.01	868,866.00
24/7 REAL MEDIA INC	0.000	901314203	TFSM	164,300	889,249.38	1,205,962.00
3COM CORP.	0.000	885535104	COMS	707,700	2,577,097.66	2,547,720.00
3M COMPANY	2.167	88579Y101	Q MMM	1,990,367	119,391,570.87	154,253,442.51
4KIDS ENTERTAINMENT INC.	0.000	350865101	KDE	14,100	293,208.60	221,229.00
99 CENTS ONLY STORES	0.000	65440K106	NDN	725,000	10,655,874.69	7,583,500.00
AAI CORP	0.966	910671106	UIC	10,400	252,813.84	430,248.00
AAON INC	0.000	000360206	AAON	9,300	150,941.49	166,656.00
AAR CORPORATION	0.417	000361105	Q AIR	194,200	2,622,930.93	4,651,090.01
AARON RENTS INC	0.265	002535201	RNT	41,200	374,549.16	868,496.00
ABAXIS INC	0.000	002567105	ABAX	20,900	288,849.31	344,432.00
ABBOTT LABORATORIES	2.789	002824100	Q ABT	3,034,986	100,053,931.72	119,669,497.98
ABERCROMBIE & FITCH CO	1.073	002896207	ANF	426,900	20,084,393.08	27,825,342.00
ABGENIX INC	0.000	00339B107	ABGX	62,400	735,958.18	1,342,224.00
ABM INDUSTRIES INC.	2.250	000957100	ABM	41,800	678,218.51	817,190.00
ABX AIR INC	0.000	00080S101	ABXA	61,700	501,293.99	483,111.00
ACADIA PHARMACEUTICALS INC	0.000	004225108	ACAD	17,300	158,210.23	170,405.00
ACCELRYIS INC	0.000	00430U103	ACCL	103,600	829,176.35	831,908.00
ACCENTURE LTD - CL A	1.039	G1150G111	ACN	130,462	3,276,137.09	3,766,437.94
ACCREDITED HOME LENDERS HOLDING CO	0.000	00437P107	LEND	27,450	902,584.22	1,360,971.00
ACE CASH EXPRESS INC	0.000	004403101	AACE	28,300	554,299.05	660,805.00
ACE LTD	1.684	G0070K103	ACE	32,948	1,342,467.61	1,760,741.12
ACTEL CORPORATION	0.000	004934105	ACTL	26,600	661,554.78	338,618.00
ACTIVISION INC	0.000	004930202	ATVI	4,000	34,346.85	54,960.00
ACTUANT CORP CL A	0.143	00508X203	ATU	496,380	22,661,076.68	27,698,004.00
ACTUATE CORPORATION	0.000	00508B102	ACTU	126,600	454,439.91	397,524.00
ACUITY BRANDS INC	1.886	00508Y102	AYI	46,700	780,025.09	1,485,060.00
ACXIOM CORP.	0.869	005125109	ACXM	69,500	1,350,202.91	1,598,500.00
ADAMS RESPIRATORY THERAPEUTICS	0.000	00635P107	ARXT	33,735	1,404,428.11	1,371,665.10
ADAPTEC INC	0.000	00651F108	ADPT	118,100	1,493,887.00	687,342.00
ADC COMMUNICATIONS INC	0.000	000886309	ADCT	13,700	277,152.61	306,058.00
ADE CORP MASS	0.000	00089C107	ADEX	51,473	1,151,238.21	1,238,440.38
ADESA INC	1.228	00686U104	KAR	60,900	1,094,022.52	1,487,178.00
ADEZA BIOMEDICAL CORP	0.000	006864102	ADZA	69,447	1,181,884.59	1,461,859.35
ADMINISTAFF INC	0.665	007094105	ASF	29,700	526,215.71	1,248,885.00
ADOBE SYSTEMS INC.	0.067	00724F101	Q ADBE	959,446	20,581,558.41	35,461,124.16
ADOLOR CORP	0.000	00724X102	ADLR	41,396	436,035.36	604,381.60
ADTRAN INC.	1.210	00738A106	ADTN	213,300	5,262,789.21	6,343,542.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ADVANCE AMERICA CASH ADVANCE CENTERS INC	3.548	00739W107 AEA	95,400	1,429,757.62	1,182,960.00
ADVANCE AUTO PARTS INC	0.000	00751Y106 AAP	571,450	18,677,794.20	24,835,217.00
ADVANCED ANALOGIC TECHNOLOGIES INC	0.000	00752J108 AATI	11,800	132,278.00	163,430.00
ADVANCED DIGITAL INFO CORP	0.000	007525108 ADIC	103,500	1,029,198.46	1,013,265.00
ADVANCED ENERGY INDUSTRIES	0.000	007973100 AEIS	29,400	271,925.99	347,802.00
ADVANCED MICRO DEVICES INC.	0.000	007903107 AMD	945,700	17,785,287.34	28,938,420.00
ADVANTA CORP	1.676	007942204 ADVNB	76,858	1,622,447.70	2,493,273.52
ADVENT SOFTWARE INC	0.000	007974108 ADVS	50,800	864,717.83	1,468,628.00
ADVISORY BOARD CO/THE	0.000	00762W107 ABCO	20,300	890,797.20	967,701.00
ADVO INC.	1.561	007585102 AD	19,050	538,809.16	536,829.00
AEROFLEX INC	0.000	007768104 ARXX	78,939	1,063,912.01	848,594.25
AEROPOSTALE INC	0.000	007865108 ARO	81,653	1,829,570.98	2,147,473.90
AES CORP	0.000	00130H105 AES	526,600	9,530,311.30	8,336,078.00
AETNA INC.	0.042	00817Y108 AET	610,646	21,231,463.32	57,590,024.26
AFFILIATED COMPUTER SERVICES	0.000	008190100 ACS	944,500	49,893,511.85	55,895,510.00
AFFILIATED MANAGERS GROUP	0.000	008252108 AMG	331,660	19,792,044.42	26,615,715.00
AFFIRMATIVE INSURANCE HOLDINGS INC	0.548	008272106 AFFM	30,500	445,333.76	444,995.00
AFFYMETRIX INC	0.000	00826T108 AFFX	12,000	585,383.07	573,000.00
AFLAC INC	0.947	001055102 AFL	735,000	22,518,317.38	34,118,700.00
AFTERMARKET TECHNOLOGY	0.000	008318107 ATAC	80,100	1,259,462.87	1,557,144.00
AGCO CORP.	0.000	001084102 AG	898,868	17,478,061.48	14,894,242.76
AGERE SYSTEMS INC	0.000	00845V308 AGR	37,800	448,643.37	487,620.00
AGILE SOFTWARE CORP.	0.000	00846X105 AGIL	56,377	541,605.91	337,134.46
AGILENT TECHNOLOGIES INC	0.000	00846U101 A	758,900	23,827,424.17	25,263,781.00
AGILYSYS INC	0.658	00847J105 AGYS	52,400	748,406.25	954,728.00
AGL RESOURCES INC	4.251	001204106 ATG	23,900	781,791.74	831,959.00
AIR PROD. & CHEM.	2.162	009158106 Q APD	379,400	20,941,253.17	22,456,686.00
AIRGAS INC	0.729	009363102 ARG	138,600	4,493,700.19	4,559,940.00
AIRTRAN HLDGS INC	0.000	00949P108 AAI	91,900	1,150,910.39	1,473,157.00
AK STEEL HOLDING CORP	3.144	001547108 AKS	135,400	883,912.47	1,076,430.00
AKAMAI TECHNOLOGIES	0.000	00971T101 AKAM	77,780	1,156,828.51	1,550,155.40
ALABAMA NATL BANCORP	2.084	010317105 ALAB	31,668	1,892,953.99	2,050,819.68
ALAMO GROUP INC	1.170	011311107 ALG	24,300	481,822.91	498,150.00
ALASKA AIRGROUP INC	0.000	011659109 ALK	39,300	978,139.78	1,403,796.00
ALASKA COMMUNICATION	7.874	01167P101 ALSK	85,600	693,257.11	869,696.00
ALBANY INTL CL-A	0.995	012348108 Q AIN	49,275	1,352,353.27	1,781,784.00
ALBANY MOLECULAR RESEARCH	0.000	012423109 AMRI	114,187	1,236,101.04	1,387,372.05
ALBERTO CULVER CL-B	1.005	013068101 Q ACV	306,200	13,510,535.20	14,008,650.00
ALBERTSON'S, INC.	3.559	013104104 Q ABS	1,017,400	25,758,657.50	21,721,490.00
ALCOA INC.	2.029	013817101 Q AA	3,818,500	105,340,267.38	112,913,045.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ALCON INC	0.760	H01301102 ACL	12,231	1,379,407.25	1,585,137.61
ALDERWOODS GROUP INC	0.000	014383103 AWGI	63,076	552,455.52	1,001,016.12
ALERIS INTERNATIONAL INC	0.000	014477103 ARS	16,200	290,008.47	522,288.00
ALEXANDER & BALDWIN INC	1.659	014482103 ALEX	19,700	822,873.85	1,068,528.00
ALEXION PHARMACEUTICALS INC	0.000	015351109 ALXN	16,202	335,189.19	328,090.50
ALFA CORP	2.484	015385107 ALFA	53,646	798,384.83	863,700.60
ALIGN TECHNOLOGY INC	0.000	016255101 ALGN	65,000	636,298.96	420,550.00
ALKERMES INC.	0.000	01642T108 ALKS	108,405	1,541,933.84	2,072,703.60
ALLEGHENY ENERGY INC.	5.434	017361106 Q AYE	52,700	792,040.26	1,667,955.00
ALLEGHENY TECHNOLOGIES INC	1.108	01741R102 ATI	14,100	419,108.05	508,728.00
ALLERGAN PHARMACEUTICALS INC.	0.370	018490102 Q AGN	593,696	44,620,531.11	64,095,420.16
ALLETE, INC.	2.863	018522300 ALE	46,400	2,004,310.53	2,041,600.00
ALLIANCE ATLANTIS COMMUN	0.000	01853E204 AACB	12,270	359,111.33	352,762.50
ALLIANCE GAMING CORP	0.000	01859P609 AGI	236,600	2,854,178.70	3,080,532.00
ALLIANCE IMAGING INC	0.000	018606202 AIQ	14,600	96,732.44	86,870.00
ALLIANCE SEMICONDUCTOR CORP	0.000	01877H100 ALSC	98,900	591,080.60	257,140.00
ALLIANT ENERGY CORPORATION	4.101	018802108 LNT	22,213	598,689.63	622,852.52
ALLIANT TECHSYSTEMS INC.	0.000	018804104 ATK	176,160	11,493,875.16	13,418,107.20
ALLIED CAP CORP	7.899	01903Q108 ALD	264,100	7,567,693.34	7,756,617.00
ALLIED HEALTHCARE INTL INC	0.000	01923A109 AHCI	89,900	625,996.65	551,986.00
ALLION HEALTHCARE INC	0.000	019615103 ALLI	58,335	915,473.60	679,602.75
ALLOY INC	0.000	019855105 ALOY	143,600	360,236.85	415,004.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	0.000	01988P108 MDRX	35,500	246,887.71	475,700.00
ALLSTATE CORP	2.367	020002101 Q ALL	1,666,122	61,428,470.36	90,087,216.53
ALLTEL CORP	2.440	020039103 Q AT	574,077	32,607,805.35	36,224,258.70
ALON USA ENERGY INC	0.000	020520102 ALJ	11,200	270,704.00	220,080.00
ALPHA NATURAL RESOURCES INC	0.000	02076X102 ANR	16,700	486,827.46	320,807.00
ALPHARMA, INC.-CL A	0.631	020813101 Q ALO	95,200	1,884,578.32	2,714,152.00
ALTERA CORP	0.000	021441100 ALTR	10,200	192,949.62	189,006.00
ALTIRIS INC	0.000	02148M100 ATRS	23,300	591,890.29	393,537.00
ALTRIA GROUP INC	4.282	02209S103 Q MO	4,109,074	151,005,159.67	307,030,009.29
AMAZON COM INC	0.000	023135106 AMZN	364,684	15,539,981.83	17,194,850.60
AMBAC FINANCIAL GROUP INC.	0.778	023139108 Q ABK	25,800	1,859,780.90	1,988,148.00
AMBASSADORS GROUP IN	1.485	023177108 EPAX	17,800	224,726.61	407,442.00
AMCOL INTERNATIONAL CORP.	1.949	02341W103 ACO	45,245	817,077.06	928,427.40
AMCORE FINL INC	2.236	023912108 AMFI	22,401	599,067.65	681,214.41
AMEDSYS INC	0.000	023436108 AMED	123,166	4,357,853.39	5,202,531.84
AMERADA HESS CORP.	0.946	023551104 Q AHC	49,800	4,907,527.26	6,315,636.00
AMERCO	0.000	023586100 UHAL	16,700	543,995.64	1,203,235.00
AMEREN CORP.	4.957	023608102 Q AEE	40,300	1,809,512.36	2,064,972.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
AMERICA SERVICE GROUP INC	0.000	02364L109 ASGRE	31,000	595,390.88	491,660.00
AMERICAN AXLE & MFG HOLDINGS	3.273	024061103 AXL	1,483,083	35,966,946.72	27,184,911.39
AMERICAN CAPITAL STRATEGIES	8.726	024937104 ACAS	213,400	7,855,179.85	7,727,214.01
AMERICAN COMMERCIAL LINES INC	0.000	025195207 ACLI	20,425	548,819.42	618,673.25
AMERICAN DENTAL PARTNERS INC	0.000	025353103 ADPI	27,300	466,876.29	493,584.00
AMERICAN EAGLE OUTFITTERS	1.305	02553E106 AEOS	80,990	2,038,528.02	1,861,150.22
AMERICAN ECOLOGY CORP	4.158	025533407 ECOL	12,800	226,833.95	184,704.00
AMERICAN ELECTRIC POWER	3.990	025537101 Q AEP	391,900	13,537,909.20	14,535,571.00
AMERICAN EQUITY INVESTMENT LIFE HOLDING	0.306	025676206 AEL	62,500	685,497.70	815,625.00
AMERICAN EXPRESS CO.	0.932	025816109 Q AXP	1,654,300	57,865,197.28	85,130,278.00
AMERICAN FINANCIAL GROUP INC.	1.435	025932104 Q AFG	681,900	20,079,520.01	26,123,589.00
AMERICAN GREETING CL A	1.456	026375105 Q AM	268,200	5,989,211.80	5,892,354.00
AMERICAN HEALTHWAYS	0.000	02649V104 AMHC	79,352	2,071,970.38	3,590,678.00
AMERICAN HOME MTG HL	11.175	02660R107 AHM	56,895	1,398,927.58	1,853,070.15
AMERICAN INTL GROUP	0.879	026874107 Q AIG	4,704,497	223,795,281.35	320,987,830.29
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	120,946	1,669,781.38	2,156,467.18
AMERICAN PHYSICIANS	0.000	028884104 ACAP	14,100	418,451.35	645,639.00
AMERICAN POWER CONVERSION	1.818	029066107 APCC	471,700	11,457,855.51	10,377,400.00
AMERICAN REPROGRAPHICS CO	0.000	029263100 ARP	179,222	2,947,044.31	4,554,031.02
AMERICAN RETIREMENT CORP	0.000	028913101 ACR	46,500	740,434.56	1,168,545.00
AMERICAN SCIENCE & ENGINEERING	0.000	029429107 ASEI	34,700	1,604,485.57	2,164,239.00
AMERICAN STANDARD COMPANIES	1.501	029712106 ASD	9,300	345,735.47	371,535.00
AMERICAN STATES WATER CO.	2.922	029899101 AWR	17,700	566,186.89	545,160.00
AMERICAN TOWER CORP	0.000	029912201 AMT	76,200	1,113,054.61	2,065,020.00
AMERICAN VANGUARD CORP	0.255	030371108 AVD	11,200	228,633.54	263,200.00
AMERICAN WOODMARK CORP.	0.484	030506109 AMWD	12,000	389,602.23	297,480.00
AMERICANWEST BANCORP	0.000	03058P109 AWBC	11,010	181,101.55	260,166.30
AMERICAS CAR-MART INC	0.000	03062T105 CRMT	9,500	204,098.87	156,940.00
AMERICREDIT CORP.	0.000	03060R101 ACF	199,900	4,249,400.22	5,123,437.00
AMERIPRISE FINANCIAL INC	1.073	03076C106 AMP	920,580	29,708,755.30	37,743,779.99
AMERIS BANCORP	2.822	03076K108 ABCB	12,560	174,918.33	249,190.40
AMERISOURCEBERGEN CORP	0.241	03073E105 ABC	425,500	12,635,191.99	17,615,700.00
AMERISTAR CASINOS IN	1.378	03070Q101 ASCA	35,346	538,715.04	802,354.20
AMERITRADE HLDG CORP	0.000	03074K100 AMTD	141,900	3,053,259.61	3,405,600.00
AMERON INTERNATIONAL CORP	1.755	030710107 AMN	16,400	577,711.33	747,512.00
AMERUS GROUP CO	0.705	03072M108 AMH	147,265	6,833,544.91	8,345,507.55
AMES NATIONAL CORP	3.889	031001100 ATLO	8,900	327,245.29	228,819.00
AMETEK INC.	0.564	031100100 Q AME	240,940	7,321,701.60	10,249,587.60
AMGEN INC	0.000	031162100 AMGN	2,500,262	101,537,644.68	197,170,661.34
AMICAS INC	0.000	001712108 AMCS	47,500	217,117.75	235,600.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
AMIS HOLDINGS INC	0.000	031538101 AMIS	124,000	1,612,642.19	1,320,600.00
AMKOR TECHNOLOGY INC	0.000	031652100 AMKR	15,656	259,813.75	87,673.60
AMN HEALTHCARE SERVICES INC	0.000	001744101 AHS	12,200	182,022.21	241,316.00
AMPHENOL CORP-CL A	0.271	032095101 APH	793,140	30,114,238.66	35,104,376.40
AMR CORP.	0.000	001765106 AMR	3,286,575	37,121,290.86	73,060,562.25
AMSOUTH BANCORPORATION	3.968	032165102 ASO	9,200	232,142.85	241,132.00
AMSURG CORP	0.000	03232P405 AMSG	63,825	1,425,050.72	1,459,039.50
AMYLIN PHARMACEUTICALS INC	0.000	032346108 AMLN	116,200	2,925,104.84	4,638,704.00
ANADARKO PETROLEUM CORP	0.759	032511107 Q APC	436,715	23,222,545.19	41,378,746.25
ANALOG DEVICES	1.338	032654105 ADI	1,799,200	74,410,434.71	64,537,304.00
ANALOGIC CORP.	0.835	032657207 ALOG	14,500	653,522.93	693,825.00
ANAREN INC.	0.000	032744104 ANEN	63,100	872,245.99	986,253.00
ANCHOR BANCORP WISCONSIN INC.	2.109	032839102 ABCW	34,600	899,589.33	1,049,764.00
ANDERSONS INC/THE	0.789	034164103 ANDE	7,000	241,227.25	301,560.00
ANDREW CORP.	0.000	034425108 ANDW	54,600	674,845.49	585,858.00
ANDRX GROUP	0.000	034553107 ADRX	215,600	3,979,892.66	3,550,932.00
ANGIODYNAMICS INC	0.000	03475V101 ANGO	2,500	52,928.25	63,825.00
ANHEUSER-BUSCH	2.514	035229103 Q BUD	1,558,086	60,661,085.07	66,935,374.56
ANIXTER INTERNATIONAL INC.	0.000	035290105 AXE	166,825	5,975,741.62	6,526,194.00
ANNALY MORTGAGE MANAGEMENT	3.656	035710409 NLY	41,653	725,327.79	455,683.82
ANN TAYLOR STORES CORP	0.000	036115103 ANN	253,900	8,246,585.97	8,764,628.00
ANSOFT CORP	0.000	036384105 ANST	18,200	339,024.80	619,710.00
ANSYS INC	0.000	03662Q105 ANSS	62,820	1,276,546.85	2,681,785.80
ANTEON INTERNATIONAL CORP	0.000	03674E108 ANT	29,300	935,772.70	1,592,455.00
ANTHRACITE CAPITAL INC	10.636	037023108 AHR	85,200	1,011,176.32	897,156.00
ANWORTH MORTGAGE ASS	1.095	037347101 ANH	89,900	870,738.02	656,270.00
AON CORP	1.669	037389103 Q AOC	266,600	8,965,471.82	9,584,270.00
APACHE CORP.	0.583	037411105 APA	642,471	27,585,867.13	44,022,112.92
APOGEE ENTERPRISES INC.	1.603	037598109 APOG	108,725	1,535,408.52	1,763,519.50
APOLLO GROUP INC	0.000	037604105 APOL	162,620	7,943,055.29	9,832,005.19
APOLLO INVESTMENT CORP	9.816	03761U106 AINV	44,000	615,962.48	788,920.00
APPLE COMPUTER INC.	0.000	037833100 AAPL	1,133,678	31,442,993.47	81,500,111.42
APPLEBEES INT'L. INC.	0.885	037899101 APPB	1,276,999	32,808,774.29	28,847,407.41
APPLERA CORP - APPLIED BIOSYSTEM	0.640	038020103 Q ABI	47,100	960,941.65	1,250,976.00
APPLIED FILMS CORP	0.000	038197109 AFCO	32,164	766,535.41	668,046.28
APPLIED INDUSTRIAL TECH INC.	1.780	03820C105 AIT	41,800	840,991.72	1,408,242.00
APPLIED MATERIALS INC.	0.668	038222105 AMAT	2,822,700	55,866,080.29	50,639,238.00
APPLIED MICRO CIRCUITS CORP	0.000	03822W109 AMCC	410,100	1,151,325.74	1,053,957.00
APRIA HEALTHCARE GP. INC.	0.000	037933108 AHG	51,900	1,291,414.89	1,251,309.00
AQUA AMERICA INC	1.564	03836W103 WTR	45,599	915,767.34	1,244,852.70

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
AQUANTIVE INC	0.000	03839G105 AQNT	166,090	2,538,731.67	4,192,111.60
AQUILA INC	19.444	03840P102 ILA	595,425	2,989,371.77	2,143,530.00
ARAMARK CORP. - CL B	1.007	038521100 RMK	13,100	352,613.05	363,918.00
ARBINET-THEXCHANGE INC	0.000	03875P100 ARBX	7,000	139,027.00	49,070.00
ARBITRON INC	1.053	03875Q108 ARB	43,060	1,579,432.09	1,635,418.80
ARCH CAPITAL GROUP LTD	0.000	G0450A105 ACGL	42,465	2,056,919.25	2,324,958.75
ARCH CHEMICALS INC.	2.675	03937R102 ARJ	25,000	556,252.14	747,500.00
ARCH COAL INC.	0.402	039380100 Q ACI	26,400	1,903,350.62	2,098,800.00
ARCHER DANIELS MIDLAND CO	1.378	039483102 Q ADM	1,855,974	32,302,415.45	45,768,318.84
ARCHIPELAGO HOLDINGS INC	0.000	03957A104 AX	20,200	527,558.43	1,005,354.00
ARCTIC CAT INC.	1.395	039670104 ACAT	14,420	309,749.19	289,265.20
ARDEN GROUP INC	1.099	039762109 ARDNA	1,400	113,682.54	127,386.00
ARENA PHARMACEUTICALS INC	0.000	040047102 ARNA	37,300	256,351.71	530,406.00
ARES CAPITAL CORP	8.463	04010L103 ARCC	40,000	639,357.34	642,800.00
ARGON ST INC	0.000	040149106 STST	9,300	326,831.76	288,114.00
ARGONAUT GROUP INC	0.000	040157109 AGII	154,500	3,352,648.08	5,062,965.00
ARIAD PHARMACEUTICAL	0.000	04033A100 ARIA	64,100	424,264.61	374,985.00
ARKANSAS BEST CORP	1.373	040790107 ABFS	36,100	988,784.47	1,576,848.00
ARMOR HOLDINGS INC	0.000	042260109 AH	36,500	1,028,536.49	1,556,725.00
ARQLE INC	0.000	04269E107 ARQL	33,400	216,842.82	204,408.00
ARRIS GROUP INC.	0.000	04269Q100 ARRS	351,971	2,985,900.99	3,333,165.37
ARROW ELECTRONICS	0.000	042735100 ARW	240,400	7,813,363.36	7,700,012.00
ARROW FINL CORP	3.671	042744102 AROW	11,184	295,319.50	292,461.60
ARROW INTL INC	2.069	042764100 ARRO	22,403	611,323.24	649,462.97
ARTHROCARE CORP	0.000	043136100 ARTC	14,700	437,780.46	619,458.00
ARVINMERITOR INC.	2.779	043353101 ARM	157,200	2,874,805.98	2,262,108.00
ASBURY AUTOMOTIVE GROUP	0.000	043436104 ABG	33,800	522,020.70	556,348.00
ASHFORD HOSPITALITY TRUST INC	7.626	044103109 AHT	36,700	380,580.51	384,983.00
ASHLAND INC	1.899	044209104 Q ASH	105,400	5,693,130.80	6,102,660.00
ASIAINFO HLDGS INC	0.000	04518A104 ASIA	101,900	642,144.60	405,562.00
ASM LITHOGRAPHY HOLD - NY REG	0.000	N07059111 ASML	700,000	11,701,329.27	14,056,000.00
ASPECT MEDICAL SYSTEMS INC	0.000	045235108 ASPM	46,400	1,039,203.03	1,593,840.00
ASPEN INSURANCE HOLDINGS LTD	2.534	G05384105 AHL	44,075	1,126,073.26	1,043,255.25
ASPEN TECHNOLOGY INC	0.000	045327103 AZPN	45,400	256,455.13	356,390.00
ASSET ACCEPTANCE CAPITAL CORP	0.000	04543P100 AACC	20,300	507,122.34	455,938.00
ASSOCIATED BANC-CORP.	3.318	045487105 ASBC	321,401	8,741,266.06	10,461,602.55
ASSURANT INC	0.735	04621X108 AIZ	173,000	6,527,273.49	7,523,770.00
ASTA FUNDING INC	0.585	046220109 ASFI	21,200	409,702.74	579,608.00
ASTEC INDUSTRIES INC	0.000	046224101 ASTE	16,630	268,057.54	543,135.80
ASTORIA FINANCIAL CORP.	2.721	046265104 AF	4,600	118,498.81	135,240.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ASV INC	0.000	001963107 ASVI	86,025	1,462,001.62	2,148,904.50
AT&T INC	5.430	00206R102 Q T	7,525,078	236,343,223.65	184,289,160.22
ATARI INC	0.000	04651M105 ATAR	57,000	155,922.98	61,560.00
ATHEROGENICS INC	0.000	047439104 AGIX	39,900	612,864.40	798,399.00
ATLAS AMERICA INC	0.000	049167109 ATLS	20,437	571,944.66	1,230,716.14
ATMEL CORP	0.000	049513104 ATML	1,153,900	4,459,361.92	3,565,551.00
ATMI INC	0.000	00207R101 ATMI	100,330	2,485,266.31	2,806,230.10
ATP OIL & GAS CORPORATION	0.000	00208J108 ATPG	5,800	190,075.66	214,658.00
ATWOOD OCEANICS	0.000	050095108 ATW	24,149	1,429,092.40	1,884,346.47
AUDIOVOX CORP	0.000	050757103 VOXX	44,600	611,565.94	618,156.00
AUGUST TECHNOLOGY INC	0.000	05106U105 AUGT	19,000	206,861.40	208,810.00
AUTOBYTEL INC	0.000	05275N106 ABTL	44,200	221,210.08	218,348.00
AUTODESK INC.	0.139	052769106 Q ADSK	960,680	22,195,315.67	41,261,205.96
AUTOLIV, INC	2.818	052800109 ALV	701,937	30,368,558.62	31,881,978.55
AUTOMATIC DATA PROC.	1.612	053015103 Q ADP	755,100	27,768,675.30	34,651,539.00
AUTONATION INC	0.000	05329W102 AN	584,500	11,476,418.76	12,701,185.00
AUTOZONE INC	0.000	053332102 AZO	76,800	6,572,341.75	7,046,400.00
AVANEX CORP	0.000	05348W109 AVNX	137,000	184,287.29	187,690.00
AVATAR HLDGS INC	0.000	053494100 AVTR	6,171	254,091.43	338,911.32
AVAYA INC	0.000	053499109 AV	4,400	61,559.66	46,948.00
AVERY DENNISON	2.822	053611109 Q AVY	211,300	11,706,417.23	11,678,551.00
AVIALL INC.	0.138	05366B102 Q AVL	67,800	1,652,946.70	1,952,640.00
AVID TECHNOLOGY INC.	0.000	05367P100 AVID	59,500	2,673,955.45	3,258,220.00
AVISTA CORP	3.162	05379B107 AVA	65,900	1,182,531.07	1,167,089.00
AVNET INC.	1.253	053807103 Q AVT	655,200	12,626,885.80	15,685,488.00
AVOCENT CORPORATION	0.000	053893103 AVCT	149,943	4,675,696.82	4,076,950.17
AVON PRODUCTS	2.311	054303102 Q AVP	776,422	21,777,268.59	22,166,848.10
AXCELIS TECHNOLOGIES INC	0.000	054540109 ACLS	186,200	1,430,255.32	888,174.00
AXIS CAPITAL HOLDINGS LIMITED	1.918	G0692U109 AXS	20,987	583,994.77	656,473.36
AZTAR CORP.	0.000	054802103 AZR	22,700	398,390.28	689,853.00
BADGER METER INC	1.529	056525108 BMI	5,900	239,870.47	231,516.00
BAKER HUGHES CORP	0.855	057224107 Q BHI	806,121	31,322,407.50	48,996,034.38
BALCHEM CORP	0.301	057665200 BCP	28,085	682,649.88	837,213.85
BALDOR ELECTRIC	2.495	057741100 BEZ	131,950	3,362,462.04	3,384,517.50
BALDWIN & LYONS INC	1.646	057755209 BWINB	7,900	200,679.96	191,970.00
BALL CORPORATION	1.007	058498106 Q BLL	7,200	255,109.49	285,984.00
BANC CORP	0.000	05944B103 TBNC	14,200	150,111.58	162,022.00
BANCFIRST CORP	1.620	05945F103 BANF	4,200	291,983.13	331,800.00
BANCORPSOUTH INC	3.443	059692103 BXS	82,800	1,814,665.72	1,827,396.00
BANCTRUST FINANCIAL GROUP INC	2.587	05978R107 BTFG	9,900	196,387.14	198,990.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
BANDAG INC	3.140	059815100 Q BDG	19,300	810,578.20	823,531.00
BANK MUTUAL CORP	2.452	063750103 BKMU	18,427	208,055.87	195,326.20
BANK OF AMERICA CORP.	4.333	060505104 Q BAC	8,351,454	250,266,950.80	385,419,602.10
BANK OF GRANITE CORP	3.022	062401104 GRAN	14,000	279,035.70	259,420.00
BANK OF HAWAII CORP	2.561	062540109 BOH	17,385	785,789.07	896,022.90
BANK OF NEW YORK CO, INC	2.637	064057102 Q BK	1,329,400	40,389,574.88	42,341,390.00
BANK OF THE OZARKS INC	1.084	063904106 OZRK	12,000	346,341.96	442,800.00
BANKATLANTIC BANCORP INC	1.085	065908501 BBX	46,300	525,190.35	648,200.00
BANKFINANCIAL CORP	0.000	06643P104 BFIN	25,900	368,298.00	380,212.00
BANKRATE INC	0.000	06646V108 RATE	10,000	180,493.87	295,200.00
BANKUNITED FINANCIAL CORP-A	0.075	06652B103 BKUNA	8,178	168,314.84	217,289.46
BANNER CORP	2.307	06652V109 BANR	27,800	683,662.60	867,360.00
BANTA CORP	1.445	066821109 BN	33,100	1,270,050.72	1,648,380.00
BARD C. R. INC.	0.788	067383109 Q BCR	411,600	20,592,328.88	27,132,672.00
BARNES & NOBLE INC.	1.406	067774109 BKS	242,900	8,931,413.48	10,364,543.00
BARNES GROUP INC.	2.666	067806109 B	178,400	4,766,300.75	5,887,200.00
BARR PHARMACEUTICALS INC.	0.000	068306109 BRL	452,787	19,412,695.94	28,204,102.23
BASSETT FURNITURE INDS.	4.324	070203104 Q BSET	10,937	202,239.96	202,334.50
BAUSCH & LOMB INC	0.765	071707103 Q BOL	555,600	42,718,536.48	37,725,240.00
BAXTER INTL	1.545	071813109 Q BAX	806,400	21,881,552.66	30,360,960.00
BB&T CORPORATION	3.626	054937107 BBT	695,800	23,634,357.90	29,160,978.00
BE AEROSPACE INC.	0.000	073302101 BEAV	196,850	2,741,529.84	4,330,700.00
BEA SYSTEMS INC	0.000	073325102 BEAS	2,481,000	22,390,610.67	23,321,400.00
BEACON ROOFING SUPPLY INC	0.000	073685109 BECN	96,100	2,147,678.59	2,760,953.00
BEAR STEARNS COMPANIES INC	0.969	073902108 BSC	154,210	14,834,076.69	17,815,881.31
BEARINGPOINT INC	0.000	074002106 BE	362,700	2,838,730.42	2,850,822.00
BEASLEY BROADCAST GR	1.850	074014101 BBGI	7,900	114,042.82	106,729.00
BEAZER HOMES USA INC	0.549	07556Q105 BZH	106,000	7,552,238.93	7,721,040.00
BEBE STORES INC	1.140	075571109 BEBE	1,166,000	21,624,094.05	16,358,980.00
BECKMAN COULTER INC.	0.984	075811109 BEC	332,700	21,636,152.75	18,930,630.00
BECTON DICKINSON & COMPANY	1.431	075887109 Q BDX	544,628	22,181,604.57	32,721,250.24
BED BATH & BEYOND INC	0.000	075896100 BBBY	97,700	3,347,728.39	3,531,855.00
BEL FUSE INC-CL B	0.628	077347300 BELFB	21,500	694,361.83	683,700.00
BELDEN CDT INC	0.818	077454106 BDC	45,700	981,881.96	1,116,451.00
BELL MICROPRODUCTS INC	0.000	078137106 BELM	64,700	623,480.43	494,955.00
BELLSOUTH	4.280	079860102 Q BLS	3,132,100	98,404,139.35	84,879,910.00
BELO CORP	1.868	080555105 Q BLC	20,100	471,901.45	430,341.00
BEMIS CO.	2.583	081437105 Q BMS	104,300	2,579,370.96	2,906,841.00
BENCHMARK ELECTRONICS INC	0.000	08160H101 BHE	74,375	2,078,525.10	2,501,231.25
BENIHANA INC	0.000	082047200 BNHNA	37,400	700,958.95	861,696.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
BENTLEY PHARMACEUTIC	0.000	082657107 BNT	47,500	538,650.69	779,475.00
BERKLEY (WR) CORP	0.420	084423102 BER	591,625	19,829,070.91	28,173,182.50
BERKSHIRE HILLS BANC	1.671	084680107 BHLB	8,200	290,472.74	274,700.00
BERRY PETROLEUM CO	0.909	085789105 BRV	23,800	648,423.85	1,361,360.00
BEST BUY COMPANY INC	0.736	086516101 BBY	1,039,700	29,950,594.67	45,206,156.00
BEVERLY ENTERPRISES	0.000	087851309 BEV	142,550	1,045,438.00	1,663,558.50
BEVERLY HILLS BANCORP INC	4.821	087866109 BHBC	44,982	462,057.61	466,463.34
BFC FINANCIAL CORP	0.000	055384200 BFCF	25,600	221,590.68	141,312.00
BIG 5 SPORTING GOODS CORP	1.279	08915P101 BGFV	61,677	1,470,300.41	1,350,109.53
BIG LOTS, INC.	0.000	089302103 BLI	120,200	1,620,169.86	1,443,602.00
BILL BARRETT CORP	0.000	06846N104 BBG	13,800	404,347.28	532,818.00
BIO RAD LABS INC	0.000	090572207 BIO	29,000	1,652,772.57	1,897,760.00
BIO-REFERENCE LABS I	0.000	09057G602 BRLI	10,700	182,058.26	201,267.00
BIOGEN IDEC INC	0.000	09062X103 BIIB	203,000	7,715,436.24	9,201,990.00
BIOMARIN PHARMACEUTI	0.000	09061G101 BMRN	116,200	789,010.41	1,252,636.00
BIOMET INC.	0.683	090613100 BMET	770,100	24,817,089.95	28,162,557.00
BIOSCRIP INC	0.000	09069N108 BIOS	39,100	238,384.88	294,814.00
BIOSITE INC.	0.000	090945106 BSTE	23,219	1,094,071.53	1,306,997.51
BIRCH MOUNTAIN RESOURCES LTD	0.000	09066X109 BMD	39,790	220,923.57	285,294.30
BJ SERVICES CO	0.545	055482103 BJS	449,100	10,961,032.35	16,468,497.00
BJ'S RESTAURANTS INC	0.000	09180C106 BJRI	58,145	428,336.45	1,329,194.70
BJ'S WHOLESALE CLUB INC.	0.000	05548J106 BJ	3,209	92,021.35	94,858.04
BKF CAP GROUP INC	2.638	05548G102 BKF	7,200	247,285.58	136,440.00
BLACK & DECKER	1.287	091797100 Q BDK	174,342	12,650,975.20	15,160,780.32
BLACK BOX CORPORATION	0.506	091826107 BBOX	25,834	1,135,225.13	1,224,014.92
BLACK HILLS CORP	3.698	092113109 BKH	40,900	1,297,079.96	1,415,549.00
BLACKBAUD INC	1.171	09227Q100 BLKB	91,670	1,196,269.87	1,565,723.60
BLACKBOARD INC	0.000	091935502 BBBB	32,900	724,517.52	953,442.00
BLACKROCK INC	1.106	09247X101 BLK	3,300	322,551.80	357,984.00
BLAIR CORP.	3.081	092828102 Q BL	12,766	444,069.44	497,108.04
BLOCKBUSTER INC-CL B	2.402	093679207 BBI.B	1	8.12	3.33
BLOCKBUSTER INC. CLASS A	2.133	093679108 Q BBI	107,201	998,889.71	402,003.75
BLOUNT INTERNATIONAL	0.000	095180105 BLT	12,400	165,242.41	197,532.00
BLUE COAT SYSTEMS INC	0.000	09534T508 BCSI	46,600	1,250,078.25	2,130,552.00
BLUE NILE INC	0.000	09578R103 NILE	15,700	504,573.90	632,867.00
BLUEGREEN CORP	0.000	096231105 BXG	21,900	287,539.95	346,020.00
BLYTH INC.	2.195	09643P108 ETH	35,233	967,245.39	738,131.35
BMC SOFTWARE	0.000	055921100 BMC	747,300	14,359,241.41	15,312,177.00
BOB EVANS FARMS	2.081	096761101 Q BOBE	37,468	1,090,165.49	864,012.08
BOEING CO	1.708	097023105 Q BA	1,793,658	78,183,623.96	125,986,537.92

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
BOMBAY COMPANY	0.000	097924104	BBA	73,300	518,868.00	216,968.00
BON-TON STORES	0.522	09776J101	BONT	24,700	355,937.84	472,511.00
BORDERS GROUP INC	1.845	099709107	BGP	2,188	55,320.15	47,413.96
BORLAND SOFTWARE CORPORATION	0.000	099849101	BORL	84,200	829,258.96	549,826.00
BOSTON BEER INC	0.000	100557107	SAM	10,250	167,127.65	256,250.00
BOSTON PRIVATE FINL HOLDING	0.920	101119105	BPFH	36,254	875,816.68	1,102,846.68
BOSTON SCIENTIFIC CORP.	0.000	101137107	BSX	2,257,672	54,557,235.78	55,290,387.27
BOTTOMLINE TECHNOLOGIES INC	0.000	101388106	EPAY	15,800	235,737.20	174,116.00
BOWATER INC.	2.604	102183100	Q BOW	824,200	27,887,910.64	25,319,424.00
BOWNE & CO INC.	1.482	103043105	BNE	68,000	1,014,226.98	1,009,120.00
BRADY CORPORATION	1.437	104674106	BRC	43,600	730,368.50	1,577,448.00
BRIGGS & STRATTON	2.268	109043109	Q BGG	85,275	2,938,341.41	3,307,817.25
BRIGHAM EXPLORATION CO	0.000	109178103	BEXP	26,900	234,869.21	319,034.00
BRIGHT HORIZON FAMIL	0.000	109195107	BFAM	79,365	1,890,124.14	2,940,473.25
BRIGHTPOINT INC.	0.000	109473405	CELL	28,750	305,801.59	797,237.50
BRINKER INTERNATIONAL INC	1.034	109641100	EAT	82,330	3,094,193.24	3,182,877.80
BRISTOL WEST HOLDINGS INC	1.471	11037M105	BRW	36,100	665,027.45	686,983.00
BRISTOL-MYERS SQUIBB	4.873	110122108	Q BMY	4,057,200	114,864,630.74	93,234,456.00
BROADCOM CORP CL A	0.000	111320107	BRCM	158,700	7,572,244.51	7,482,705.00
BROCADE COMMUNICATIONS SYSTEM	0.000	111621108	BRCM	437,500	2,149,647.24	1,780,625.00
BRONCO DRILLING CO INC	0.000	112211107	BRNC	5,400	148,878.00	124,254.00
BROOKDALE SENIOR LIVING INC	3.354	112463104	BKD	11,700	339,534.00	348,777.00
BROOKFIELD HOMES CORP	0.643	112723101	BHS	22,000	642,306.88	1,094,060.00
BROOKLINE BANCORP IN	2.399	11373M107	BRKL	178,662	2,660,132.31	2,531,640.54
BROOKS AUTOMATION INC	0.000	114340102	BRKS	71,909	1,192,366.61	901,019.77
BROWN & BROWN INC	0.654	115236101	BRO	644,885	13,867,064.71	19,694,787.90
BROWN SHOE COMPANY INC	0.942	115736100	Q BWS	19,300	532,445.74	818,899.00
BROWN-FORMAN -CL B	1.615	115637209	Q BF.B	316,700	18,844,753.50	21,953,644.00
BRUKER BIOSCIENCES CORP	0.000	116794108	BRKR	270,000	1,220,246.70	1,312,200.00
BRUNSWICK CORP	1.475	117043109	Q BC	21,465	862,242.71	872,766.88
BRUSH ENGINEERED MATERIALS	3.018	117421107	BW	23,100	334,922.45	367,290.00
BTU INTERNATIONAL INC	0.000	056032105	BTUI	54,500	767,910.11	687,239.55
BUCA INC.	0.000	117769109	BUCA	154,100	880,606.52	839,845.00
BUCKEYE TECHNOLOGIES INC.	0.000	118255108	BKI	32,600	392,217.60	262,430.00
BUCKLE INC	2.109	118440106	BKE	18,000	504,702.19	580,320.00
BUCYRUS INTERNATIONAL INC-A	0.436	118759109	BUCY	46,005	1,354,902.04	2,424,463.50
BUFFALO WILD WINGS INC	0.000	119848109	BWLD	477,300	17,377,635.63	15,851,133.00
BUILDERS FIRSTSOURCE INC	0.000	12008R107	BLDR	13,000	290,550.00	277,810.00
BUILDING MATERIALS HLDG. CORP.	0.879	120113105	BMHC	18,432	574,136.92	1,257,246.72
BUNGE LIMITED	1.024	G16962105	BG	27,617	1,533,985.76	1,563,398.37

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
BURLINGTON COAT FACTORY WAREHOUSE	0.099	121579106 BCF	26,600	494,461.87	1,069,586.00
BURLINGTON NORTHERN SANTA FE	1.129	12189T104 Q BNI	796,100	37,031,283.56	56,379,802.00
BURLINGTON RESOURCES	0.464	122014103 Q BR	884,000	28,295,375.01	76,200,800.00
C-COR INC	0.000	125010108 CCBL	234,600	1,548,286.90	1,140,156.00
C.H.ROBINSON WORLDWIDE INC	1.404	12541W209 CHRW	5,100	129,789.03	188,853.00
CABELAS INC	0.000	126804301 CAB	32,600	637,532.86	541,160.00
CABLEVISION SYSTEMS CORP	0.000	12686C109 CVC	188,300	5,374,563.25	4,419,401.00
CABOT MICROELECTRONICS CORPORATION	0.000	12709P103 CCMP	26,178	1,007,605.38	767,800.74
CABOT OIL & GAS CORP.	0.354	127097103 Q COG	51,750	1,189,946.90	2,333,925.00
CACHE INC	0.000	127150308 CACH	13,000	199,558.06	225,160.00
CACI INTERNATIONAL INC._CL A	0.000	127190304 CAI	56,010	3,041,723.74	3,213,853.80
CADENCE DESIGN SYS INC	0.000	127387108 CDNS	2,882,200	40,181,830.35	48,766,824.00
CAL DIVE INTERNATIONAL INC	0.000	127914109 CDIS	104,985	1,855,172.38	3,767,911.66
CALAMOS ASSET MANAGEMENT-A	0.890	12811R104 CLMS	37,100	935,286.42	1,166,795.00
CALIFORNIA COASTAL COMM INC	0.000	129915203 CALC	8,300	277,816.77	325,609.00
CALIFORNIA MICRO DEVICES CORP	0.000	130439102 CAMD	31,000	272,255.35	201,810.01
CALIFORNIA PIZZA KITCHEN INC	0.000	13054D109 CPKI	20,400	419,993.12	652,188.00
CALIFORNIA WTR SVC G	2.982	130788102 CWT	18,300	582,670.36	699,609.00
CALIPER LIFE SCIENCES INC	0.000	130872104 CALP	29,000	173,251.80	170,520.00
CALLAWAY GOLF COMPANY	2.023	131193104 ELY	469,000	6,226,271.55	6,490,960.00
CALLON PETROLEUM CORP	0.000	13123X102 CPE	32,200	443,351.44	568,330.00
CAMBREX CORP.	0.639	132011107 CBM	57,700	1,094,079.52	1,083,029.00
CAMDEN NATL CORP	2.676	133034108 CAC	8,100	258,444.76	266,328.00
CAMPBELL SOUP CO.	2.418	134429109 Q CPB	105,500	2,836,500.54	3,140,735.00
CANDELA CORP	0.000	136907102 CLZR	57,800	589,233.02	834,632.00
CANON INC - ADR	1.429	138006309 CAJ	490,670	25,144,033.11	28,866,116.10
CANTEL MEDICAL CORP	0.000	138098108 CMN	11,900	186,542.38	213,486.00
CAPITAL CITY BK GROU	1.895	139674105 CCBG	1,200	44,638.00	41,148.00
CAPITAL CORP OF THE WEST	0.616	140065202 CCOW	9,800	219,242.63	318,010.00
CAPITAL CROSSING BANK	0.000	140071101 CAPX	15,300	475,511.31	511,020.00
CAPITAL ONE FINANCIAL CORP.	0.123	14040H105 COF	422,276	25,878,881.68	36,484,646.40
CAPITAL SOUTHWEST CORP	0.884	140501107 CSWC	2,900	226,112.50	262,450.00
CAPITOL BANCORP LTD	2.029	14056D105 CBC	13,200	369,796.81	494,208.00
CAPTARIS INC.	0.000	14071N104 CAPA	117,200	614,539.47	432,468.00
CARACO PHARM LABS INC	0.000	14075T107 CPD	10,200	80,129.08	91,596.00
CARBO CERAMICS, INC.	0.707	140781105 CRR	61,972	2,719,976.47	3,502,657.44
CARDINAL FINANCIAL CORP	0.090	14149F109 CFNL	25,700	239,922.80	282,700.00
CARDINAL HEALTH INC.	0.349	14149Y108 Q CAH	925,800	44,927,713.53	63,648,750.00
CAREER EDUCATION CORP	0.000	141665109 CECO	32,938	1,202,958.95	1,110,669.35
CAREMARK RX INC	0.000	141705103 CMX	964,975	29,211,136.12	49,976,055.25

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
CARLISLE COS INC	1.446	142339100	CSL	59,500	3,679,706.95	4,114,425.00
CARMAX INC.	0.000	143130102	KMX	2,700	75,995.62	74,736.00
CARMIKE CINEMAS INC	2.760	143436400	CKEC	32,755	1,093,148.49	830,666.80
CARNIVAL CORP	1.870	143658300	Q CCL	132,900	7,342,561.60	7,106,163.00
CARPENTER TECHNOLOGY	0.851	144285103	CRS	117,700	6,668,873.36	8,294,319.00
CARRIZO OIL & GAS INC	0.000	144577103	CRZO	44,240	766,805.30	1,093,170.40
CARTERS INC	0.000	146229109	CRI	19,500	997,836.23	1,147,575.00
CASCADE BANCORP	1.564	147154108	CACB	17,800	341,543.33	409,578.00
CASCADE CORP.	1.279	147195101	Q CAE	20,400	658,307.19	956,964.00
CASCADE NATURAL GAS CORP.	4.920	147339105	CGC	12,000	262,425.10	234,120.00
CASELLA WASTE SYS IN	0.000	147448104	CWST	50,450	599,355.13	645,255.50
CASEY'S GENERAL STORES INC.	0.725	147528103	CASY	107,100	1,533,632.99	2,656,080.00
CASH AMERICAN INT'L. INC.	0.431	14754D100	CSH	31,000	635,426.51	718,890.00
CASTLE (A.M.) & CO.	1.098	148411101	CAS	30,700	451,359.32	670,488.00
CASUAL MALE RETAIL GROUP INC	0.000	148711104	CMRG	232,500	1,330,564.53	1,425,225.00
CATALINA MARKETING CORP	1.183	148867104	POS	73,139	1,473,348.87	1,854,073.65
CATAPULT COMMUNICATIONS CORP	0.000	149016107	CATT	10,335	203,834.11	152,854.65
CATERPILLAR INC.	1.731	149123101	Q CAT	1,172,400	39,060,552.09	67,729,548.00
CATHAY GENERAL BANCORP	1.001	149150104	CATY	48,086	1,313,732.95	1,728,210.84
CATO CORP CL A	2.424	149205106	CTR	71,700	1,146,988.10	1,537,965.00
CB RICHARD ELLIS GROUP INC-A	0.000	12497T101	CBG	320,780	14,321,811.49	18,877,903.00
CBEYOND COMMUNICATIONS INC	0.000	149847105	CBEY	6,500	77,350.00	66,950.00
CBIZ INC.	0.000	124805102	CBIZ	131,853	540,829.94	793,755.06
CBRL GROUP INC.	1.479	12489V106	Q CBRL	24,042	969,549.38	845,076.30
CBS CORP. CL. B	0.858	124857202	CBS	3,485,812	131,749,466.05	113,637,471.20
CCC INFORMATION SVCS	0.000	12487Q109	CCCG	20,818	434,419.66	545,847.96
CDI CORP.	1.605	125071100	CDI	13,200	288,815.24	361,680.00
CDW CORP	0.746	12512N105	CDWC	20,870	1,245,015.83	1,201,485.90
CEC ENTERTAINMENT, INC.	0.000	125137109	CEC	50,750	1,395,054.83	1,727,530.00
CELADON GROUP INC	0.000	150838100	CLDN	192,408	3,976,208.37	5,541,350.40
CELANESE CORP-SERIES A	0.836	150870103	CE	5,600	107,866.44	107,072.00
CELERA GENOMICS GROUP	0.000	038020202	CRA	212,600	2,626,426.83	2,330,096.00
CELGENE CORP	0.000	151020104	CELG	493,845	15,425,127.77	32,001,156.00
CELLEGY PHARMACEUTICALS INC	0.000	15115L103	CLGY	111,700	712,474.47	62,552.00
CENDANT CORP.	2.550	151313103	CD	1,835,511	35,766,056.98	31,662,564.75
CENTENE CORP	0.000	15135B101	CNC	44,300	645,625.66	1,164,647.00
CENTENNIAL BANK HOLDINGS	0.000	151345303	CBHI	64,500	832,695.00	797,865.00
CENTENNIAL COMMUNCTN	0.000	15133V208	CYCL	23,300	318,563.74	361,616.00
CENTER FINANCIAL CORP	0.635	15146E102	CLFC	11,784	187,335.52	296,485.44
CENTERPOINT ENERGY INC	1.867	15189T107	Q CNP	113,800	1,332,179.08	1,462,330.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CENTEX CORP	0.223	152312104 Q CTX	47,800	2,166,442.67	3,417,222.00
CENTILLIUM COMMUNICATIONS INC	0.000	152319109 CTLM	203,767	595,005.45	713,184.50
CENTRAL COAST BANCOR	0.000	153145107 CCBN	12,200	199,785.20	301,828.00
CENTRAL EUROPEAN DISTRIBUTION CORP	0.000	153435102 CEDC	20,500	829,085.14	822,870.00
CENTRAL GARDEN & PET	0.000	153527106 CENT	20,400	620,772.77	937,176.00
CENTRAL PACIFIC FINANCIAL CORP	2.115	154760102 CPF	32,117	971,630.77	1,153,642.64
CENTRAL PARKING CORP.	0.437	154785109 CPC	21,200	322,994.27	290,864.00
CENTRAL VERMONT PUB SERV	5.108	155771108 CV	13,000	256,570.72	234,130.00
CENTURY ALUMINUM COMPANY	0.763	156431108 CENX	39,200	884,715.00	1,027,432.00
CENTURYTEL, INC.	0.723	156700106 CTL	765,852	25,164,818.41	25,395,652.32
CENVEO INC	0.000	15670S105 CVO	9,100	91,976.45	119,756.00
CEPHALON INC	0.000	156708109 CEPH	25,100	1,070,612.99	1,624,974.00
CEPHID	0.000	15670R107 CPHD	44,900	473,733.78	394,222.00
CERADYNE INC	0.000	156710105 CRDN	14,075	399,353.11	616,485.00
CERES GROUP INC	0.000	156772105 CERG	92,783	549,556.12	479,688.11
CERIDIAN CORP	0.000	156779100 CEN	6,300	151,357.29	156,555.00
CERNER CORP.	0.000	156782104 CERN	152,000	10,911,682.48	13,818,320.00
CERTEGY INC	0.493	156880106 CEY	1,800	72,939.06	73,008.00
CF INDUSTRIES HOLDINGS INC	0.524	125269100 CF	43,600	646,588.00	664,900.00
CH ENERGY GROUP INC	4.705	12541M102 CHG	22,600	985,864.71	1,037,340.00
CHAMPION ENTERPRISES INC.	0.000	158496109 CHB	80,100	700,630.37	1,090,962.00
CHAPARRAL STEEL CO	0.000	159423102 CHAP	37,900	566,705.52	1,146,475.00
CHARLES & COLVARD LTD	0.247	159765106 CTHR	12,900	321,578.85	260,580.00
CHARLES RIVER LABORATORIES	0.000	159864107 CRL	314,566	14,401,544.77	13,328,161.42
CHARLOTTE RUSSE HOLDING INC	0.000	161048103 CHIC	83,000	915,752.78	1,728,890.00
CHARMING SHOPPES	0.000	161133103 CHRS	126,800	795,058.23	1,673,760.00
CHARTER COMMUNICATIONS	0.000	16117M107 CHTR	8,099,536	18,160,530.65	9,881,433.92
CHARTERMAC	7.932	160908109 CHC	42,700	864,093.45	904,386.00
CHATTEM INC	0.000	162456107 CHTT	40,042	1,305,188.02	1,457,128.38
CHECKFREE CORP	0.000	162813109 CKFR	11,354	441,789.71	521,148.60
CHECKPOINT SYSTEMS INC.	0.000	162825103 CKP	40,000	650,325.94	986,000.00
CHEESECAKE FACTORY (THE)	0.000	163072101 CAKE	564,534	16,548,044.79	21,107,926.26
CHEMED CORP	0.483	16359R103 CHE	99,180	3,640,606.67	4,927,262.40
CHEMICAL FINL CORP	3.463	163731102 CHFC	26,620	824,143.08	845,451.20
CHENIERE ENERGY INC	0.000	16411R208 LNG	40,000	651,919.20	1,488,800.00
CHEROKEE INC	6.978	16444H102 CHKE	212,406	6,891,281.28	7,304,642.34
CHESAPEAKE CORP	5.182	165159104 CSK	20,900	488,304.07	354,882.00
CHESAPEAKE ENERGY CORP	0.630	165167107 CHK	4,000	132,572.60	126,920.00
CHEVRONTXACO CORP	3.170	166764100 Q CVX	4,524,866	174,860,216.51	256,876,642.81
CHICAGO BRIDGE & IRON COMPANY	0.357	167250109 CBI	114,035	2,155,884.11	2,874,822.35

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CHICAGO MERCANTILE EXCHANGE	0.500	167760107 CME	60,500	11,869,378.86	22,233,145.00
CHICO'S FAS INC	0.000	168615102 CHS	536,600	15,112,603.51	23,572,838.00
CHILDREN'S PLACE	0.000	168905107 PLCE	31,750	1,115,048.27	1,569,085.00
CHIQUITA BRANDS	1.999	170032809 Q CQB	83,400	1,618,890.96	1,668,834.00
CHIRON CORP	0.000	170040109 CHIR	122,900	5,458,238.34	5,464,134.00
CHITTENDEN CORPORATION	2.589	170228100 CHZ	49,124	1,158,344.17	1,366,138.44
CHOICE HOTELS INTL INC	1.245	169905106 CHH	150,088	4,866,993.24	6,267,674.88
CHOICEPOINT INC.	0.000	170388102 CPS	1,600	67,814.93	71,216.00
CHRISTOPHER & BANKS CORP	0.852	171046105 CBK	37,850	798,248.19	710,823.00
CHUBB CORP	1.761	171232101 Q CB	603,500	38,418,698.19	58,931,775.00
CHURCH & DWIGHT INC	0.726	171340102 Q CHD	40,850	1,296,733.37	1,349,275.50
CIBER INC.	0.000	17163B102 CBR	101,000	977,510.62	666,600.00
CIENA CORP.	0.000	171779101 CIEN	453,100	1,053,732.78	1,345,707.00
CIGNA CORP.	0.089	125509109 Q CI	177,979	12,377,842.73	19,880,254.30
CIMAREX ENERGY	0.372	171798101 XEC	86,026	1,877,745.26	3,699,978.26
CINCINNATI BELL INC	0.000	171871106 CBB	159,800	1,029,707.37	560,898.00
CINCINNATI FINANCIAL CORP.	2.730	172062101 Q CINF	68,145	2,387,335.51	3,044,718.60
CINERGY CORP	4.521	172474108 Q CIN	667,100	24,999,061.16	28,325,066.00
CINTAS CORP	0.777	172908105 CTAS	231,577	9,473,576.74	9,536,340.86
CIRCOR INTERNATIONAL INC	0.584	17273K109 CIR	29,800	626,173.17	764,668.00
CIRCUIT CITY STORES	0.309	172737108 Q CC	152,400	2,770,985.77	3,442,716.00
CIRRUS LOGIC INC	0.000	172755100 CRUS	240,000	1,709,426.78	1,603,200.00
CISCO SYSTEMS	0.000	17275R102 CSCO	13,091,790	267,884,378.49	224,131,444.80
CIT GROUP INC	1.545	125581108 CIT	116,707	3,773,978.16	6,043,088.46
CITADEL BROADCASTING CORP	5.357	17285T106 CDL	507,100	7,071,578.54	6,815,424.00
CITI TRENDS INC	0.000	17306X102 CTRN	4,300	70,282.64	183,567.00
CITIGROUP INC.	3.626	172967101 Q C	10,528,120	284,855,461.13	510,929,663.60
CITIZENS & NORTHERN CORP	3.745	172922106 CZNC	8,787	281,672.94	225,210.81
CITIZENS BKG CORP MI	4.108	174420109 CBCF	69,636	2,058,593.13	1,932,399.00
CITIZENS COMMUNICATIONS CO	8.176	17453B101 CZN	1,001,800	13,405,686.88	12,252,014.00
CITIZENS INC	0.000	174740100 CIA	35,845	205,400.73	195,355.25
CITRIX SYSTEMS INC	0.000	177376100 CTXS	841,900	23,295,162.34	24,229,882.00
CITY BK LYNNWOOD WAS	2.249	17770A109 CTBK	8,200	264,013.37	291,674.00
CITY HLDG CO	2.781	177835105 CHCO	33,200	1,048,716.64	1,193,540.00
CITY NATIONAL CORP	1.987	178566105 CYN	500	31,002.56	36,220.00
CKE RESTAURANTS INC.	1.184	12561E105 CKR	62,400	662,045.11	843,024.00
CLAIRE'S STORES INC	1.368	179584107 CLE	281,800	7,552,766.23	8,234,196.00
CLARCOR INC.	0.908	179895107 Q CLC	54,500	759,644.43	1,619,195.00
CLARK INC	1.811	181457102 CLK	38,000	569,881.39	503,500.00
CLAYTON WILLIAMS ENERGY INC	0.000	969490101 CWEI	6,000	184,259.64	250,440.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CLEAN HARBORS INC	0.000	184496107 CLHB	16,000	359,299.20	460,960.00
CLEAR CHANNEL COMMUNICATIONS	2.384	184502102 CCU	987,200	43,232,212.95	31,047,440.00
CLECO CORP. HOLDING CO.	4.316	12561W105 CNL	64,800	1,268,258.36	1,351,080.00
CLEVELAND-CLIFFS INC	0.903	185896107 Q CLF	74,200	4,226,376.99	6,571,894.00
CLICK COMMERCE INC	0.000	18681D208 CKCM	8,700	188,599.47	182,874.00
CLOROX COMPANY	2.039	189054109 Q CLX	115,992	6,077,039.74	6,598,784.88
CMGI INC	0.000	125750109 CMGI	240,900	399,337.07	366,168.00
CMS ENERGY CORP	4.962	125896100 Q CMS	670,800	9,175,513.14	9,733,308.00
CNA FINANCIAL CORP	0.000	126117100 CNA	19,900	481,503.82	651,327.00
CNA SURETY CORP	0.000	12612L108 SUR	59,035	723,656.91	860,139.95
CNET NETWORKS INC	0.000	12613R104 CNET	103,500	793,540.47	1,520,415.00
CNF TRANSPORTATION	0.715	12612W104 Q CNF	24,100	1,142,832.29	1,346,949.00
CNH GLOBAL N.V.	1.014	N20935206 CNH	51,900	749,645.93	962,226.00
CNS INC	1.095	126136100 CNXS	28,000	639,365.61	613,480.00
COACH INC	0.000	189754104 COH	1,237,492	23,097,215.59	41,257,983.28
COACHMEN INDUSTRIES INC	2.032	189873102 COA	15,000	232,177.30	177,150.00
COASTAL FINL CORP DE	1.555	19046E105 CFCP	16,874	187,558.18	216,999.64
COCA COLA CO.	2.778	191216100 Q KO	4,292,928	196,139,825.52	173,047,927.68
COCA-COLA ENTERPRISE	0.834	191219104 CCE	586,400	12,394,091.87	11,241,288.00
COEUR D'ALENE MINES CORP.	0.000	192108108 CDE	1,150,400	3,622,571.65	4,601,600.00
COGENT COMMUNICATIONS GROUP	0.000	19239V302 COI	7,600	53,651.44	41,724.00
COGENT INC	0.000	19239Y108 COGT	7,200	200,089.33	163,296.00
COGNEX CORP.	1.063	192422103 CGNX	137,198	3,538,111.71	4,128,287.82
COGNIZANT TECH SOLUTIONS CORP	0.000	192446102 CTSH	6,200	283,938.99	312,170.00
COHERENT INC.	0.000	192479103 COHR	43,700	1,172,085.19	1,297,016.00
COHU INC.	1.049	192576106 COHU	39,000	1,161,275.40	891,930.00
COINSTAR INC	0.000	19259P300 CSTR	3,000	63,902.96	68,490.00
COLDWATER CREEK INC.	0.000	193068103 CWTR	89,442	1,739,488.25	2,730,664.26
COLEY PHARMACEUTICAL GROUP	0.000	19388P106 COLY	7,000	127,540.00	106,120.00
COLGATE PALMOLIVE	2.114	194162103 Q CL	963,614	41,390,025.77	52,854,227.90
COLLEGIATE FUNDING SERVICES	0.000	19458M108 CFSI	36,900	541,054.36	728,775.00
COLONY BANKCORP	1.201	19623P101 CBAN	5,800	177,572.80	144,884.00
COLUMBIA BANCORP	1.842	197227101 CBMD	5,865	197,785.25	241,931.25
COLUMBIA BANKING SYSTEM INC	1.681	197236102 COLB	16,529	380,012.80	471,902.95
COMCAST CORP - CL A	0.000	20030N101 CMCSA	5,108,802	152,213,386.60	132,624,499.92
COMCAST CP CL A SPL	0.000	20030N200 Q CMCSK	6,582	207,056.04	169,091.58
COMERICA INC.	3.876	200340107 Q CMA	48,557	2,546,661.75	2,756,095.32
COMFORT SYS USA INC	1.087	199908104 FIX	82,200	635,445.83	756,240.00
COMMERCE BANCORP INC	1.394	200519106 CBH	21,100	681,132.05	726,051.00
COMMERCE BANCSHARES	1.841	200525103 CBSH	10,461	460,451.20	545,227.32

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
COMMERCE GROUP INC M	2.653	200641108 CGI	2,700	162,952.68	154,656.00
COMMERCIAL BANKSHARES INC/FL	2.261	201607108 CLBK	5,000	197,538.00	176,850.00
COMMERCIAL CAPITAL BANCORP INC	1.752	20162L105 CCBI	156,947	2,771,386.43	2,686,932.64
COMMERCIAL METALS CO.	0.639	201723103 CMC	203,000	4,814,732.37	7,620,620.00
COMMERCIAL VEHICLE GROUP INC	0.000	202608105 CVGI	124,500	2,239,921.42	2,338,110.00
COMMONWEALTH TELEPHONE ENTERPRISES INC	5.922	203349105 CTCO	22,400	969,661.94	756,448.00
COMMSCOPE INC.	0.000	203372107 CTV	57,700	880,236.05	1,161,501.00
COMMUNITY BANCORP	0.000	20343T100 CBON	5,200	154,283.58	164,372.00
COMMUNITY BANK SYSTEM INC	3.370	203607106 CBU	46,100	1,063,200.67	1,039,555.00
COMMUNITY BKS INC MI	2.857	203628102 CMTY	22,843	555,247.78	639,604.00
COMMUNITY HEALTH SYS	0.000	203668108 CYH	41,700	1,103,274.99	1,598,778.00
COMMUNITY TR BANCORP	3.382	204149108 CTBI	15,785	446,527.08	485,388.75
COMPASS BANCSHARES INC	2.899	20449H109 CBSS	400	18,092.17	19,316.00
COMPASS MINERALS INTERNATIONAL INC	4.482	20451N101 CMP	2,300	44,707.68	56,442.00
COMPUcredit CORP	0.000	20478N100 CCRT	30,906	664,629.86	1,189,262.88
COMPUTER ASSOCIATE INTL. INC.	0.567	204912109 S CA	830,800	21,299,243.65	23,420,252.00
COMPUTER PROGRAMS &	2.124	205306103 CPSI	17,800	468,237.27	737,454.00
COMPUTER SCIENCES	0.000	205363104 CSC	199,521	9,003,849.65	10,103,743.44
COMPUWARE CORP	0.000	205638109 CPWR	2,612,900	19,925,290.41	23,437,713.00
COMPX INTERNATIONAL	3.121	20563P101 CIX	2,100	32,658.36	33,642.00
COMSTOCK HOMEBUILDING COS-A	0.000	205684103 CHCI	5,400	116,215.19	76,194.00
COMSTOCK RESOURCES INC	0.000	205768203 CRK	29,550	459,137.69	901,570.50
COMSYS IT PARTNERS INC	0.000	20581E104 CITP	13,400	220,962.92	148,070.00
COMTECH TELECOMMUNICATIONS	0.000	205826209 CMTL	31,100	772,667.21	949,794.00
COMVERSE TECHNOLOGY INC.	0.000	205862402 CMVT	485,000	12,288,450.43	12,896,150.00
CONAGRA FOODS, INC.	5.374	205887102 Q CAG	108,300	2,513,136.75	2,196,324.00
CONCUR TECHNOLOGIES INC	0.000	206708109 CNQR	30,600	376,825.90	394,434.00
CONEXANT SYSTEMS INC.	0.000	207142100 CNXT	498,700	863,898.01	1,127,062.00
CONMED CORPORATION	0.000	207410101 CNMD	31,037	711,706.53	734,335.42
CONNECTICUT WTR SVC	3.468	207797101 CTWS	8,500	226,106.96	208,335.00
CONNETICS CORP	0.000	208192104 CNCT	11,000	231,593.23	158,950.00
CONNS INC	0.000	208242107 CONN	17,300	306,991.65	637,851.00
CONOCOPHILLIPS	2.131	20825C104 Q COP	2,800,287	80,541,887.89	162,920,697.66
CONOR MEDSYSTEMS INC	0.000	208264101 CONR	8,800	146,385.88	170,280.00
CONSECO INC	0.000	208464883 CNO	342,500	7,802,632.98	7,935,725.00
CONSOL ENERGY INC.	0.859	20854P109 CNX	2,700	165,488.88	175,986.00
CONSOLIDATED COMMUNICATIONS HOLDINGS INC	11.932	209034107 CNSL	16,600	226,092.00	215,634.00
CONSOLIDATED EDISON INC.	4.921	209115104 Q ED	49,000	1,993,934.90	2,270,170.00
CONSOLIDATED GRAPHICS INC.	0.000	209341106 CGX	11,900	497,307.38	563,346.00
CONSOLIDATED-TOMOKA LAND CO	0.451	210226106 CTO	11,200	446,598.48	794,080.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CONSTAR INTL INC	0.000	21036U107 CNST	70,300	379,751.82	246,050.00
CONSTELLATION BRANDS INC-A	0.000	21036P108 STZ	1,671,100	38,996,891.25	43,832,953.00
CONSTELLATION ENERGY GROUP INC	2.326	210371100 Q CEG	464,172	18,077,730.64	26,736,307.20
CONTINENTAL AIRLINES INC - CLASS B	0.000	210795308 CAL	81,300	1,099,916.23	1,731,690.00
CONVERGYS CORPORATION	0.000	212485106 CVG	184,194	2,952,709.90	2,919,474.90
COOPER CAMERON CORP.	0.000	216640102 CAM	117,300	4,876,860.20	4,856,220.00
COOPER COMPANIES INC.	0.117	216648402 COO	6,700	499,514.74	343,710.00
COOPER TIRE & RUBBER	2.741	216831107 Q CTB	67,700	1,338,505.61	1,037,164.00
COPART INC	0.000	217204106 CPRT	19,405	444,901.05	447,479.30
CORE LABORATORIES N.V.	0.000	N22717107 CLB	10,945	372,897.42	408,905.20
CORINTHIAN COLLEGES INC	0.000	218868107 COCO	157,300	2,029,508.84	1,852,994.00
CORN PRODUCTS INT'L INC.	1.172	219023108 CPO	79,600	1,093,971.87	1,901,644.00
CORNING INC	0.000	219350105 Q GLW	1,952,400	30,555,776.72	38,384,184.01
CORPORATE EXECUTIVE BOARD CO	0.445	21988R102 EXBD	370,126	27,737,940.24	33,200,302.20
CORRECTIONS CORP OF	0.000	22025Y407 CXW	30,200	836,839.99	1,358,094.00
CORUS BANKSHARES INC	2.488	220873103 CORS	25,400	885,257.84	1,429,258.00
CORVEL CORP	0.000	221006109 CRVL	20,200	528,332.06	383,598.00
COSI INC	0.000	22122P101 COSI	67,170	649,850.83	557,511.00
COSTAR GROUP INC	0.000	22160N109 CSGP	55,670	2,286,276.21	2,403,273.90
COSTCO WHOLESALE CORP.	0.929	22160K105 COST	671,072	26,699,487.43	33,197,931.84
COTHERIX INC	0.000	22163T103 CTRX	13,300	182,206.90	141,246.00
COUNTRYWIDE FINANCIAL CORP	1.754	222372104 Q CFC	908,133	15,732,607.18	31,049,067.27
COURIER CORP	1.397	222660102 CRRC	17,975	500,043.32	617,261.50
COVANCE INC	0.000	222816100 CVD	23,500	924,513.53	1,140,925.00
COVANSYS CORP	0.000	22281W103 CVNS	54,383	743,559.71	740,152.63
COVANTA HOLDING CORP.	0.000	22282E102 CVA	80,230	865,194.77	1,208,263.80
COVENANT TRANSPORT INC CL-A	0.000	22284P105 CVTI	8,900	150,303.68	124,422.00
COVENTRY HEALTH CARE INC.	0.000	222862104 CVH	697,975	29,733,045.66	39,756,656.01
COX RADIO INC	0.000	224051102 CXR	363,900	6,004,675.58	5,123,712.00
CRA INTERNATIONAL INC	0.000	12618T105 CRAI	39,104	1,752,044.59	1,864,869.76
CRANE CO	1.417	224399105 Q CR	83,375	2,308,756.19	2,940,636.25
CRAWFORD & CO	4.166	224633107 CRD.B	24,800	185,380.64	142,848.00
CREDENCE SYSTEMS CORP	0.000	225302108 CMOS	38,200	504,931.01	265,872.00
CREE INC	0.000	225447101 CREE	5,400	131,183.62	136,296.00
CROSS COUNTRY INC	0.000	227483104 CCRN	34,100	537,849.54	606,298.00
CROWN CASTLE INTL CO	0.000	228227104 CCI	143,000	2,421,178.48	3,848,130.00
CROWN CORK & SEAL INC.	5.120	228368106 CCK	98,072	827,479.34	1,915,346.16
CROWN MEDIA HLDGS IN	0.000	228411104 CRWN	108,200	831,884.93	992,194.00
CSG SYSTEMS INTL. INC.	0.000	126349109 CSGS	53,300	742,386.88	1,189,656.00
CSK AUTO CORP	0.000	125965103 CAO	57,000	874,488.37	859,560.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CSS INDS INC	1.562	125906107 CSS	16,607	554,459.18	510,333.11
CSX CORP.	1.024	126408103 Q CSX	276,100	12,201,366.10	14,017,597.00
CT COMMUNICATIONS IN	3.294	126426402 CTCI	43,490	557,569.25	527,968.60
CTS CORP.	1.085	126501105 CTS	1,288,900	15,655,861.88	14,255,234.00
CUBIC CORP	0.901	229669106 CUB	13,800	261,545.27	275,448.00
CUBISTS PHARMACEUTICALS	0.000	229678107 CBST	34,297	540,873.75	728,811.25
CULLEN/FROST BANKERS INC	2.235	229899109 CFR	71,825	2,520,150.97	3,855,566.00
CUMMINS INC.	1.337	231021106 Q CMI	84,100	7,029,576.24	7,546,293.00
CUMULUS MEDIA INC. CL. A	0.000	231082108 CMLS	60,300	970,439.90	748,323.00
CURTISS-WRIGHT CORP.	0.879	231561101 CW	48,400	2,022,807.87	2,642,640.00
CUTERA INC	0.000	232109108 CUTR	48,500	853,748.07	1,278,460.00
CV THERAPEUTICS INC	0.000	126667104 CVTX	29,800	662,509.85	736,954.00
CVB FINL CORP	1.772	126600105 CVBF	49,850	848,965.71	1,012,453.50
CVS CORP.	0.586	126650100 Q CVS	1,211,800	22,031,848.64	32,015,756.00
CYBERGUARD CORP	0.000	231910100 CGFW	22,400	184,348.24	197,792.00
CYBERONICS INC	0.000	23251P102 CYBX	22,530	598,801.07	727,719.00
CYBERSOURCE CORP	0.000	23251J106 CYBS	117,700	823,747.35	776,820.00
CYMER INC	0.000	232572107 CYMI	50,000	1,545,351.55	1,775,500.00
CYPRESS BIOSCIENCE INC	0.000	232674507 CYPB	32,200	437,148.54	186,116.00
CYPRESS SEMICONDUCTOR CORP	0.000	232806109 CY	107,700	1,507,567.07	1,534,725.00
CYTEC INDUSTRIES	0.839	232820100 Q CYT	53,400	1,913,912.98	2,543,442.00
CYTYC CORPORATION	0.000	232946103 CYTC	45,940	1,188,040.02	1,296,886.20
D.R. HORTON INC.	1.119	23331A109 DHI	236,369	5,044,528.65	8,445,464.37
DADE BEHRING HOLDINGS INC	0.293	23342J206 DADE	75,000	2,321,098.53	3,066,750.00
DAKTRONICS INC	0.338	234264109 DAKT	45,075	919,643.55	1,332,867.75
DANA CORP	0.557	235811106 Q DCN	856,700	7,142,381.31	6,151,106.00
DANAHER CORP	0.143	235851102 DHR	266,500	9,715,313.29	14,865,370.00
DARDEN RESTAURANTS INC	1.028	237194105 DRI	266,400	7,371,515.94	10,357,632.00
DARLING INTERNATIONAL INC	0.000	237266101 DAR	67,600	228,512.14	268,372.00
DATASCOPE CORP	0.847	238113104 DSCP	29,400	916,849.57	971,670.00
DAVE & BUSTERS INC	0.000	23833N104 DAB	14,800	215,904.81	260,628.00
DAVITA INC.	0.000	23918K108 DVA	373,850	13,900,724.18	18,931,764.00
DEAN FOODS CO	0.000	242370104 DF	641,700	19,738,777.72	24,166,422.00
DEB SHOPS INC	1.681	242728103 DEBS	4,593	111,170.26	136,549.89
DECKERS OUTDOOR CORP	0.000	243537107 DECK	10,700	274,483.70	295,534.00
DECODE GENETICS INC	0.000	243586104 DCGN	4,700	38,431.80	38,822.00
DEERE & CO.	2.290	244199105 Q DE	314,000	17,034,496.42	21,386,540.00
DEL MONTE FOODS CO	1.534	24522P103 DLM	66,100	714,499.22	689,423.00
DELIA*S INC	0.000	246911101 DLIA	71,800	522,721.29	595,940.00
DELL INC	0.000	24702R101 DELL	3,341,575	86,999,410.82	100,213,834.25

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
DELPHI FINANCIAL GROUP CL-A	0.782	247131105	DFG	36,100	1,134,352.08	1,660,961.00
DELTA & PINE LAND CO.	2.607	247357106	DLP	37,700	985,811.72	867,477.00
DELTA FINANCIAL CORP	2.386	247918105	DFC	11,500	110,842.42	96,370.00
DELTA PETROLEUM CORP	0.000	247907207	DPTR	37,200	513,774.04	809,844.00
DELTIC TIMBER CORP	0.578	247850100	DEL	19,995	847,442.04	1,036,940.70
DELUXE CORP.	5.308	248019101	Q DLX	26,958	1,063,803.94	812,514.12
DENDREON CORP	0.000	24823Q107	DNDN	154,900	1,087,878.55	839,558.00
DENDRITE INTERNATIONAL INC.	0.000	248239105	DRTE	143,300	2,524,868.12	2,064,953.00
DENTSPLY INTERNATIONAL INC.	0.521	249030107	Q XRAY	37,300	1,517,110.68	2,002,637.00
DESIGN WITHIN REACH INC	0.000	250557105	DWRI	114,700	689,867.08	607,910.00
DEVON ENERGY CORPORATION	0.479	25179M103	DVN	1,117,183	36,646,125.36	69,868,624.82
DEVRY INC.	0.000	251893103	DV	38,400	724,147.23	768,000.00
DEX MEDIA INC	1.328	25212E100	DEX	5,100	134,193.46	138,159.00
DEXCOM INC	0.000	252131107	DXCM	5,000	60,789.00	74,600.00
DIAGNOSTIC PRODUCTS CORP	0.576	252450101	DP	51,825	1,931,642.51	2,516,103.75
DIAMOND FOODS INC	0.607	252603105	DMND	6,300	107,856.00	124,551.00
DIAMOND OFFSHORE DRILLING	0.718	25271C102	DO	395,700	20,609,227.42	27,524,892.00
DIAMONDCLUSTER INTERNATIONAL INC	0.000	25278P106	DTPI	162,733	993,637.81	1,292,100.02
DIEBOLD INC	2.157	253651103	DBD	2,100	94,886.68	79,800.00
DIGENE CORP	0.000	253752109	DIGE	63,965	1,775,248.60	1,865,859.05
DIGI INTERNATIONAL INC	0.000	253798102	DGII	23,900	266,489.31	250,711.00
DIGITAL INSIGHT	0.000	25385P106	DGIN	19,400	442,450.38	621,188.00
DIGITAL RIVER INC	0.000	25388B104	DRIV	36,200	1,070,095.42	1,076,588.00
DIGITAS INC	0.000	25388K104	DTAS	94,372	836,531.98	1,181,537.44
DILLARDS INC. CL-A	0.644	254067101	Q DDS	442,800	10,800,276.59	10,990,296.00
DIME COMMUNITY BANCSHARES	3.833	253922108	DCOM	28,174	453,651.82	411,622.14
DIODES INC	0.000	254543101	DIOD	47,542	914,118.32	1,476,179.10
DIONEX CORP.	0.000	254546104	DNEX	27,580	994,140.38	1,353,626.40
DIRECT GENERAL CORP	0.946	25456W204	DRCT	32,500	639,097.24	549,250.00
DISCOVERY HOLDING CO-A	0.000	25468Y107	DISCA	679,250	9,680,535.72	10,290,637.50
DISNEY (WALT) CO.	1.126	254687106	Q DIS	4,508,500	120,602,571.26	108,068,745.00
DISTRIBUTED ENERGY SYSTEMS CORP	0.000	25475V104	DESC	112,600	625,768.58	851,256.00
DITECH COMMUNICATIONS CORP	0.000	25500M103	DITC	33,800	295,372.25	282,230.00
DIVERSA CORP	0.000	255064107	DVSA	24,700	248,577.03	118,560.00
DIXIE GROUP INC.	0.000	255519100	DXYN	11,300	198,663.94	155,714.00
DJ ORTHOPEDICS INC	0.000	23325G104	DJO	34,100	860,507.84	940,478.00
DOBSON COMMUNICATIONS CORP	0.000	256069105	DCEL	132,480	908,408.99	993,600.00
DOLBY LABORATORIES INC-CL A	0.000	25659T107	DLB	40,425	706,388.75	689,246.25
DOLLAR GENERAL	0.943	256669102	DG	844,000	15,526,237.67	16,095,080.00
DOLLAR THRIFTY AUTOM	0.000	256743105	DTG	26,600	697,384.27	959,462.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
DOLLAR TREE STORES INC	0.000	256747106 DLTR	94,218	2,228,006.29	2,255,578.92
DOMINION RESOURCES INC-VA	3.471	25746U109 Q D	756,800	45,297,062.43	58,424,960.00
DOMINO'S PIZZA INC	1.652	25754A201 DPZ	75,200	1,516,343.22	1,819,840.00
DONALDSON CO INC	1.006	257651109 DCI	47,700	831,715.09	1,516,860.00
DONEGAL GROUP INC	1.721	257701201 DGICA	24,400	480,085.33	567,056.00
DONNELLEY (R.R.) & SONS CO.	3.040	257867101 Q RRD	300	9,333.82	10,263.00
DORAL FINANCIAL CORP.	3.018	25811P100 DRL	133,913	3,136,270.15	1,419,477.80
DOT HILL SYSTEMS CORP	0.000	25848T109 HILL	98,271	683,648.56	681,018.03
DOVER CORP.	1.679	260003108 Q DOV	1,090,700	40,590,118.41	44,162,443.00
DOVER DOWNS GAMING &	1.696	260095104 DDE	10,100	100,407.97	142,915.00
DOVER MOTORSPORTS IN	0.982	260174107 DVD	18,100	82,459.37	110,591.00
DOW CHEMICAL CO	3.058	260543103 Q DOW	1,936,955	68,025,755.46	84,877,368.09
DOWNEY FINANCIAL CORP.	0.584	261018105 DSL	688	44,835.61	47,052.32
DPL INC	3.690	233293109 Q DPL	13,500	297,398.99	351,135.00
DRESS BARN INC.	0.000	261570105 DBRN	67,100	1,858,457.91	2,590,731.00
DRIL-QUIP INC	0.000	262037104 DRQ	53,610	2,233,037.71	2,530,392.01
DRS TECHNOLOGIES INC	0.233	23330X100 DRS	28,912	969,984.01	1,486,655.04
DSP GROUP INC.	0.000	23332B106 DSPG	43,200	931,366.71	1,082,592.00
DST SYSTEMS INC	0.000	233326107 DST	225,900	10,181,990.76	13,533,669.00
DSW INC-CLASS A	0.000	23334L102 DSW	12,100	256,762.00	317,262.00
DTE ENERGY COMPANY	4.769	233331107 Q DTE	95,400	3,825,573.33	4,120,326.00
DTS INC	0.000	23335C101 DTSI	18,300	318,781.01	270,840.00
DUKE ENERGY CORPORATION	4.517	264399106 Q DUK	2,446,600	62,273,548.27	67,159,170.00
DUN & BRADSTREET CORP	0.000	26483E100 DNB	408,555	23,118,277.91	27,356,842.80
DUQUESNE LIGHT HOLDINGS INC	6.127	266233105 Q DQE	82,100	1,586,759.40	1,339,872.00
DUSA PHARMACEUTICALS INC	0.000	266898105 DUSA	17,900	164,136.78	192,783.00
DYCOM INDUSTRIES INC.	0.000	267475101 DY	77,400	1,206,674.30	1,702,800.00
DYNAMEX INC	0.000	26784F103 DDMX	12,300	210,659.74	234,438.00
DYNEGY INC	6.198	26816Q101 DYN	516,700	2,820,240.93	2,500,828.00
E I DUPONT DE NEM.	3.482	263534109 Q DD	1,728,700	82,883,881.04	73,469,750.00
E*TRADE GROUP INC.	0.000	269246104 ET	528,800	7,453,261.69	11,030,768.00
EAGLE MATERIALS INC	0.980	26969P108 EXP	22,337	1,202,319.38	2,733,155.32
EARTHLINK INC	0.000	270321102 ELNK	273,560	2,442,101.44	3,039,251.60
EAST WEST BANCORP INC.	0.548	27579R104 EWBC	550,000	19,433,167.71	20,069,500.00
EASTMAN CHEMICAL CO.	3.411	277432100 Q EMN	60,694	2,744,397.78	3,131,203.47
EASTMAN KODAK	2.136	277461109 Q EK	4,500	129,983.07	105,300.00
EATON CORP.	1.848	278058102 Q ETN	55,200	2,593,039.49	3,703,368.00
EATON VANCE CORP.	1.462	278265103 EV	59,865	1,332,893.68	1,637,906.40
EBAY INC	0.000	278642103 EBAY	1,486,600	43,322,931.99	64,295,450.00
ECHELON CORP	0.000	27874N105 ELON	71,500	767,680.01	559,845.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ECHOSTAR COMMUNICATIONS - A	0.000	278762109 DISH	206,167	6,168,858.67	5,601,557.37
ECLIPSYS CORP	0.000	278856109 ECLP	40,523	529,536.16	767,100.39
ECOLAB INC	1.102	278865100 Q ECL	15,700	449,521.88	569,439.00
ECOLLEGE.COM INC	0.000	27887E100 ECLG	40,700	510,487.89	733,821.00
EDGE PETROLEUM CORP	0.000	279862106 EPEX	18,100	291,773.57	450,871.00
EDGEWATER TECHNOLOGIN INC.	0.000	280358102 EDGW	60,000	303,650.19	354,000.00
EDISON INTERNATIONAL	2.476	281020107 Q EIX	497,000	13,048,035.60	21,674,170.00
EDO CORP	0.443	281347104 EDO	16,800	454,288.42	454,608.00
EDUCATE INC	0.000	28138P100 EEEE	19,400	292,295.91	228,920.00
EDUCATION MANAGEMENT COPR	0.000	28139T101 EDMC	497,575	15,111,692.61	16,673,738.25
EDWARDS (A.G.) INC	1.707	281760108 AGE	94,300	4,036,004.57	4,418,898.00
EDWARDS LIFESCIENCES	0.000	28176E108 EW	47,245	1,799,091.70	1,965,864.45
EFUNDS CORP	0.000	28224R101 EFD	47,900	844,134.38	1,122,776.00
EGL, INC.	0.000	268484102 EAGL	17,300	410,227.16	649,961.00
EL PASO CORP	1.315	28336L109 EP	1,922,200	31,554,085.33	23,373,952.00
EL PASO ELECTRIC COMPANY	0.000	283677854 EE	50,500	694,413.00	1,062,520.00
ELECTRO RENT CORP	0.000	285218103 ELRC	19,000	241,270.01	283,290.00
ELECTRO SCIENTIFIC INDS INC.	0.000	285229100 ESIO	100,226	2,121,637.51	2,420,457.90
ELECTRONIC ARTS, INC	0.000	285512109 ERTS	341,400	12,283,280.73	17,858,634.00
ELECTRONIC DATA SYSTEMS	0.831	285661104 Q EDS	439,200	11,072,114.73	10,558,368.00
ELECTRONICS FOR IMAGING	0.000	286082102 EFII	112,250	2,592,068.89	2,986,972.50
ELI LILLY & COMPANY	2.827	532457108 Q LLY	1,428,500	70,273,876.29	80,838,815.00
ELIZABETH ARDEN INC	0.000	28660G106 RDEN	7,000	145,186.76	140,420.00
ELKCORP	0.594	287456107 ELK	123,700	3,280,449.20	4,163,742.00
EMAGEON INC	0.000	29076V109 EMAG	15,200	205,554.54	241,680.00
EMC CORP	0.000	268648102 EMC	5,288,370	73,768,850.68	72,027,599.40
EMC INS GROUP INC	3.209	268664109 EMCI	6,700	120,868.00	133,598.00
EMCOR GROUP INC	0.000	29084Q100 EME	32,225	1,424,724.38	2,176,154.25
EMERSON ELECTRIC CO	2.382	291011104 Q EMR	937,900	48,443,478.03	70,061,130.00
EMERSON RADIO CORP	0.000	291087203 MSN	179,800	539,400.00	550,188.00
EMMIS COMMUNICATIONS CL A	0.000	291525103 EMMS	334,701	6,139,343.36	6,663,896.91
EMPIRE DIST ELEC CO	6.296	291641108 EDE	27,300	597,167.88	555,009.00
EMULEX CORP	0.000	292475209 ELX	157,200	3,043,938.64	3,110,988.00
ENBRIDGE ENERGY MANAGEMENT	0.000	29250X103 EEQ	115,000	5,402,162.64	5,215,250.00
ENCORE ACQUISITION CO	0.000	29255W100 EAC	52,150	1,084,987.41	1,670,886.00
ENCORE CAPITAL GROUP INC	0.000	292554102 ECPG	15,500	280,093.41	268,925.00
ENCORE WIRE CORP	0.000	292562105 WIRE	16,950	217,002.20	385,782.00
ENCYSIVE PHARMACEUTICALS INC	0.000	29256X107 ENCY	24,837	233,219.48	195,963.93
ENDO PHARMACEUTICALS	0.000	29264F205 ENDP	1,039,600	24,610,676.54	31,458,296.00
ENERGEN CORP.	1.101	29265N108 EGN	34,400	1,019,848.51	1,249,408.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
ENERGIZER HOLDINGS INC.	0.000	29266R108	ENR	45,800	2,267,059.15	2,280,382.00
ENERGY CONVERSION DE	0.000	292659109	ENER	21,400	442,623.10	872,050.00
ENERGY EAST CORP.	5.087	29266M109	EAS	33,900	803,262.06	772,920.00
ENERGY PARTNERS LTD	0.000	29270U105	EPL	35,350	533,790.51	770,276.50
ENERGYSOUTH INC	3.211	292970100	ENSI	7,150	163,087.57	191,477.00
ENERSYS	0.000	29275Y102	ENS	48,700	632,362.22	635,048.00
ENGELHARD CORP.	1.592	292845104	Q EC	829,600	24,098,474.59	25,012,440.00
ENGINEERED SUPPORT SYSTEMS	0.086	292866100	EASI	43,875	1,141,291.70	1,826,955.00
ENNIS BUSINESS FORMS	3.412	293389102	EBF	26,900	454,056.29	488,773.00
ENPRO INDUSTRIES INC	0.000	29355X107	NPO	64,200	1,282,377.16	1,730,190.00
ENSTAR GROUP INC	0.000	29358R107	ESGR	3,400	178,227.53	225,250.00
ENTEGRIS INC	0.000	29362U104	ENTG	226,704	2,355,369.31	2,135,551.68
ENTERCOM COMMUNICATIONS CORP	0.000	293639100	ETM	52,500	1,801,008.37	1,557,675.00
ENTERGY CORP.	3.146	29364G103	Q ETR	596,530	34,573,773.53	40,951,784.50
ENTERPRISE FINANCIAL SERVICE	0.617	293712105	EFSC	8,200	193,418.32	185,976.00
ENTRAVISION COMMUNIC	0.000	29382R107	EVC	502,350	4,013,710.26	3,576,732.00
ENTRUST INC	0.000	293848107	ENTU	65,600	370,602.44	317,504.00
ENZO BIOCHEM INC.	0.000	294100102	ENZ	29,039	429,273.94	360,664.38
ENZON PHARMACEUTICALS INC	0.000	293904108	ENZN	139,714	1,626,877.34	1,033,883.60
EOG RESOURCES INC	0.218	26875P101	EOG	488,500	26,288,572.89	35,841,245.00
EPICOR SOFTWARE CORPORATION	0.000	29426L108	EPIC	56,064	598,550.72	792,184.32
EPIQ SYSTEMS INC	0.000	26882D109	EPIQ	14,100	229,391.83	261,414.00
EQUIFAX INC	0.420	294429105	EFX	609,824	18,718,586.36	23,185,508.48
EQUINIX INC	0.000	29444U502	EQIX	50,820	1,948,744.54	2,071,423.20
EQUITABLE RESOURCES INC	2.289	294549100	EQT	405,600	14,477,625.39	14,881,464.00
ERESEARCH TECHNOLOGY	0.000	29481V108	ERES	77,600	1,128,889.54	1,171,760.00
ERIE INDTY CO	2.706	29530P102	ERIE	98,900	5,221,681.25	5,261,480.00
ESCALA GROUP INC	0.000	29605W107	ESCL	27,000	423,546.45	547,560.00
ESCALADE INC	1.274	296056104	ESCA	8,300	128,929.48	97,691.00
ESCO TECHNOLOGIES INC	0.000	296315104	ESE	56,730	1,516,244.92	2,523,917.70
ESPEED INC	0.000	296643109	ESPD	51,900	466,202.91	400,149.00
ESSEX CORP	0.000	296744105	KEYW	36,090	802,966.90	615,334.50
ESTERLINE TECHNOLOGIES CORP	0.000	297425100	ESL	14,800	352,382.39	550,412.00
ETHAN ALLEN INTERIORS INC.	1.971	297602104	ETH	146,200	4,850,882.01	5,340,686.00
EUROBANCSHARES INC	0.000	298716101	EUBK	9,800	146,314.00	138,866.00
EURONET WORLDWIDE IN	0.000	298736109	EEFT	18,000	468,812.85	500,400.00
EV3 INC	0.000	26928A200	EVVV	10,200	191,454.00	150,348.00
EVEREST RE GROUP LTD.	0.438	G3223R108	RE	17,500	1,310,268.09	1,756,125.00
EXAR CORP	0.000	300645108	EXAR	37,200	668,286.06	465,744.00
EXCEL MARITIME CARRIERS LTD	0.000	V3267N107	EXM	47,800	969,082.16	547,310.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
EXCEL TECHNOLOGY INC	0.000	30067T103	XLTC	27,751	784,266.07	659,918.78
EXELIXIS INC	0.000	30161Q104	EXEL	28,881	246,198.94	272,059.02
EXELON CORP	3.010	30161N101	Q EXC	1,261,800	40,540,307.82	67,052,052.00
EXIDE TECHNOLOGIES	0.000	302051206	XIDE	103,100	1,085,540.30	381,470.00
EXPEDIA INC	0.000	30212P105	EXPE	548,504	21,703,435.06	13,142,167.82
EXPEDITORS INT'L. WASH INC.	0.444	302130109	EXPD	300	15,867.34	20,253.00
EXPONENT INC	0.000	30214U102	EXPO	19,800	581,477.97	561,924.00
EXPRESS SCRIPTS	0.000	302182100	ESRX	451,400	21,152,209.25	37,827,320.00
EXPRESSJET HOLDINGS INC	0.000	30218U108	XJT	81,400	940,398.50	658,526.00
EXTREME NETWORKS INC	0.000	30226D106	EXTR	28,400	167,578.04	134,900.00
EXXON MOBIL CORPORATION	2.065	30231G102	Q XOM	11,761,649	347,562,503.35	660,651,824.33
F N B CORP VA	2.608	302930102	FNBP	19,079	508,749.90	585,152.93
F5 NETWORKS INC	0.000	315616102	FFIV	100,100	4,456,945.49	5,724,719.00
FACTSET RESEARCH SYSTEMS INC.	0.485	303075105	FDS	23,750	559,545.02	977,550.00
FAIR ISAAC INC.	0.181	303250104	FIC	187,900	7,914,501.02	8,299,543.00
FAIRCHILD SEMICONDUCTOR CORP	0.000	303726103	FCS	231,000	3,585,362.96	3,906,210.00
FAMILY DOLLAR STORES	1.532	307000109	Q FDO	82,000	2,122,176.40	2,032,780.00
FARGO ELECTRONICS	0.000	30744P102	FRGO	13,400	258,213.62	257,950.00
FARMER BROS CO	2.171	307675108	FARM	7,100	143,506.18	137,314.00
FARMERS CAP BK CORP	4.294	309562106	FFKT	6,400	218,993.13	196,736.00
FASTENAL CO	0.791	311900104	FAST	195,444	4,053,617.26	7,659,450.36
FBL FINANCIAL GROUP INC.-CL A	1.280	30239F106	FFG	24,600	629,854.95	807,126.00
FED. NATL. MTG. ASSN.	2.130	313586109	Q FNM	1,814,145	91,941,506.95	88,548,417.45
FEDERAL AGRIC MTG CO	1.336	313148306	AGM	24,200	489,222.04	724,306.00
FEDERAL SIGNAL CORP	1.598	313855108	FSS	51,200	901,561.65	768,512.00
FEDERATED DEPARTMENT STORES	1.507	31410H101	FD	155,362	8,150,177.14	10,305,161.46
FEDERATED INVESTORS INC.-CL B	1.619	314211103	FII	384,100	11,171,324.05	14,227,064.00
FEDEX CORPORATION	0.309	31428X106	FDX	431,500	23,194,766.26	44,612,785.00
FEI COMPANY	0.000	30241L109	FEIC	25,300	580,100.32	485,001.00
FERRO CORP	3.091	315405100	Q FOE	19,600	465,520.06	367,696.00
FIDELITY BANKSHARES	0.978	31604Q107	FFFL	9,800	188,810.28	320,460.00
FIDELITY NATIONAL FINL INC	2.718	316326107	FNF	283,430	8,238,629.16	10,427,389.74
FIDELITY NATIONAL TITLE GROUP INC-A	4.106	31620R105	FNT	1,825	36,042.43	44,438.75
FIFTH THIRD BANCORP	4.029	316773100	Q FITB	1,322,300	61,266,833.84	49,877,156.00
FILENET CORP	0.000	316869106	FILE	68,100	1,580,277.27	1,760,385.00
FINANCIAL FEDERAL CORP.	1.349	317492106	FIF	167,120	5,520,358.82	7,428,484.00
FINANCIAL INSTNS INC	1.631	317585404	FISI	9,600	220,237.69	188,352.00
FIRST ACCEPTANCE CORP	0.000	318457108	FAC	76,100	720,324.96	783,069.00
FIRST ADVANTAGE CORP	0.000	31845F100	FADV	8,400	236,089.77	224,364.00
FIRST AMERICAN CORP.	1.589	318522307	FAF	216,900	9,013,195.33	9,825,570.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
FIRST BANCORP N C	3.571	318910106	FBNC	12,050	265,475.72	242,928.00
FIRST BANCORP PR	2.256	318672102	FBP	72,400	1,302,053.61	898,484.00
FIRST BUSEY CORP	3.063	319383105	BUSE	14,750	283,145.95	308,127.50
FIRST CASH FINANCIAL SERVICES INC	0.000	31942D107	FCFS	13,500	284,107.78	393,660.00
FIRST CHARTER CORP	3.212	319439105	FCTR	32,191	667,793.79	761,639.06
FIRST CMNTY BANCORP	1.839	31983B101	FCBP	15,442	543,533.69	839,581.54
FIRST CMNTY BANCSHAR	3.273	31983A103	FCBC	10,632	322,157.45	331,293.12
FIRST COMWLTH FINL C	5.259	319829107	FCF	74,000	986,144.65	956,820.00
FIRST CTZNS BANCSSH	0.630	31946M103	FCNCA	8,200	996,642.40	1,430,244.00
FIRST DATA CORP	0.558	319963104	Q FDC	867,000	24,606,419.30	37,289,670.00
FIRST DEFIANCE FINL	3.543	32006W106	FDEF	7,400	210,770.50	200,466.00
FIRST ENERGY CORP.	3.674	337932107	Q FE	703,000	25,707,699.34	34,439,970.00
FIRST FINANCIAL HOLDINGS INC	3.125	320239106	FFCH	13,100	394,551.52	402,432.00
FIRST FINL BANCORP O	3.653	320209109	FFBC	37,288	637,616.67	653,285.76
FIRST FINL BANKSHARE	3.194	32020R109	FFIN	19,500	495,302.79	683,670.00
FIRST FINL CORP IND	3.111	320218100	THFF	14,300	431,719.68	386,100.00
FIRST HORIZON NATIONAL CORPORATION	4.682	320517105	FHN	637,100	25,676,324.61	24,490,124.00
FIRST HORIZON PHARMACEUTICAL	0.000	32051K106	FHRX	72,400	907,255.90	1,248,900.00
FIRST IND CORP	2.326	32054R108	FINB	11,300	280,961.89	388,494.00
FIRST MERCHANTS CORP	3.538	320817109	FRME	19,553	485,595.31	508,378.00
FIRST MIDWEST BANCORP INC.	3.137	320867104	FMBI	73,433	1,997,231.39	2,574,560.98
FIRST NIAGARA FINL G	2.764	33582V108	FNFG	90,942	1,220,008.62	1,315,930.74
FIRST OAK BROOK BANC	2.576	335847208	FOBB	7,000	190,355.25	195,650.00
FIRST PL FINL CORP	2.328	33610T109	FPFC	15,900	317,184.33	382,395.00
FIRST REGIONAL BANCORP/CAL	0.000	33615C101	FRGB	6,500	438,107.25	439,075.00
FIRST REPUBLIC BANK	1.351	336158100	FRC	22,900	478,269.49	847,529.00
FIRST SOUTH BANCORP	2.265	33646W100	FSBK	5,100	167,896.59	180,132.00
FIRST ST BANCORPORAT	1.167	336453105	FSNM	16,200	276,901.22	388,638.00
FIRSTFED FINANCIAL CORP	0.000	337907109	FED	23,300	883,297.42	1,270,316.00
FISERV INC. WISCONSIN	0.000	337738108	FISV	38,807	1,563,608.76	1,679,178.89
FISHER COMMUNICATION	0.000	337756209	FSCI	7,000	346,262.99	290,010.00
FISHER SCIENTIFIC INT'L.	0.000	338032204	FSH	72,936	4,572,840.73	4,511,820.96
FLAGSTAR BANCORP INC	4.166	337930101	FBC	1,535,900	30,078,798.01	22,116,960.00
FLAMEL TECHNOLOGIES - SP ADR	0.000	338488109	FLML	28,800	505,175.30	543,744.00
FLANDERS CORP	0.000	338494107	FLDR	13,900	130,161.76	169,024.00
FLEETWOOD ENT.	1.295	339099103	Q FLE	23,100	297,819.80	285,285.00
FLORIDA EAST COAST I	0.566	340632108	FLA	34,300	1,188,613.33	1,453,291.00
FLORIDA ROCK INDS	1.223	341140101	S FRK	334,050	15,522,769.27	16,388,493.00
FLOWERS INDUSTRIES INC.	1.451	343498101	FLO	53,000	766,791.17	1,460,680.00
FLOWERVE CORP.	0.000	34354P105	Q FLS	101,200	2,505,555.54	4,003,472.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
FLUOR CORP	0.828	343412102	FLR	38,500	2,035,924.27	2,974,510.00
FLUSHING FINL CORP	2.569	343873105	FFIC	20,350	327,783.04	316,849.50
FMC TECHNOLOGIES INC	0.000	30249U101	FTI	104,497	3,104,559.06	4,485,011.24
FNB CORP	5.414	302520101	FNB	33,800	547,282.05	586,768.00
FOOT LOCKER INC	1.526	344849104	FL	6,700	156,749.86	158,053.00
FORD MOTOR COMPANY	5.181	345370860	F	3,008,200	45,304,712.38	23,223,304.00
FOREST CITY ENTERPRI	0.632	345550107	FCE.A	10,100	337,531.25	383,093.00
FOREST LABORATORIES INC.	0.000	345838106	FRX	791,174	26,125,414.59	32,184,958.32
FOREST OIL CORP.	0.000	346091705	FST	179,910	8,752,564.55	8,198,498.70
FORMFACTOR INC	0.000	346375108	FORM	35,800	852,556.67	874,594.00
FORRESTER RESEARCH INC	0.000	346563109	FORR	103,765	1,931,632.38	1,945,593.75
FORTUNE BRANDS INC.	1.845	349631101	Q FO	385,300	19,646,565.46	30,061,106.00
FORWARD AIR CORPORATION	0.654	349853101	FWRD	69,345	1,873,513.83	2,541,494.25
FOSSIL INC.	0.000	349882100	FOSL	79,550	1,756,254.12	1,711,120.50
FOUNDATION COAL HOLDINGS INC	0.526	35039W100	FCL	46,770	1,361,211.97	1,777,260.00
FOUNDRY NETWORKS INC	0.000	35063R100	FDRY	276,700	2,835,820.30	3,821,227.00
FOXHOLLOW TECHNOLOGIES INC	0.000	35166A103	FOXH	14,700	418,166.72	437,913.00
FPIC INS GROUP INC	0.000	302563101	FPIC	19,500	465,114.20	676,650.00
FPL GROUP INC.	3.416	302571104	Q FPL	587,100	22,634,040.69	24,399,876.00
FRANKLIN BANK CORP	0.000	352451108	FBTX	21,400	386,249.91	384,986.00
FRANKLIN ELEC INC	1.011	353514102	FELE	31,105	1,148,538.33	1,229,891.70
FRANKLIN RESOURCES INC	0.510	354613101	Q BEN	291,600	15,028,351.19	27,413,316.00
FRED'S INC	0.491	356108100	FRED	42,100	797,013.75	684,967.00
FREDDIE MAC	2.876	313400301	Q FRE	1,227,310	60,817,423.47	80,204,708.50
FREEPORT MCMORAN CLASS B	2.323	35671D857	FCX	185,500	7,359,181.94	9,979,900.00
FREESCALE SEMICONDUCTOR INC - B	0.000	35687M206	FSL.B	1,088,956	23,730,483.77	27,409,022.52
FREIGHTCAR AMERICA INC	0.249	357023100	RAIL	47,600	1,723,790.53	2,288,608.00
FREMONT GENERAL CORP.	1.721	357288109	FMT	83,600	1,745,970.61	1,942,028.00
FRIEDMAN BILLINGS RAMSEY -A	8.080	358434108	FBR	1,373,000	24,598,928.63	13,592,700.00
FRONTIER AIRLINES INC	0.000	359065109	FRNT	218,100	2,087,483.84	2,015,244.00
FRONTIER FINL CORP W	2.125	35907K105	FTBK	26,200	539,672.73	838,400.00
FRONTIER OIL CORP	0.426	35914P105	FTO	66,400	722,626.49	2,491,992.00
FROZEN FOOD EXPRESS INDS	0.000	359360104	FFEX	15,900	166,832.38	175,377.00
FTI CONSULTING INC	0.000	302941109	FCN	41,100	983,899.49	1,127,784.00
FUELCELL ENERGY INC	0.000	35952H106	FCEL	51,000	501,102.91	431,970.00
FULLER H B CO	1.527	359694106	Q FUL	30,500	796,456.42	978,135.00
FULTON FINANCIAL CORP	3.295	360271100	FULT	2,668	47,093.20	46,956.80
FURNITURE BRANDS INTERNATIONAL INC.	2.687	360921100	FBN	99,500	2,314,461.20	2,221,835.00
G & K SERV. CL-A	0.178	361268105	Q GKSRA	20,530	737,965.66	805,802.50
GALLAGHER (ARTHUR) J & CO.	3.626	363576109	Q AJG	331,500	9,574,312.12	10,236,720.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
GAMESTOP CORP-CL B	0.000	36467W208 GME.B	4,110	86,567.73	118,779.00
GAMESTOP CORP.	0.000	36467W109 GME	67,928	1,904,787.46	2,161,468.96
GANNETT INC	1.915	364730101 Q GCI	677,100	48,839,220.46	41,011,947.00
GAP INC	1.020	364760108 Q GPS	1,647,514	31,318,218.85	29,062,146.96
GARDNER DENVER MACHINERY	0.000	365558105 Q GDI	26,600	686,949.57	1,311,380.00
GARTNER INC-CL A	0.000	366651107 IT	19,800	224,592.99	255,420.00
GATEWAY INC.	0.000	367626108 GTW	102,100	1,421,945.30	256,271.00
GATX CORP	2.217	361448103 GMT	124,025	3,643,829.50	4,474,822.00
GAYLORD ENTMT CO	0.000	367905106 GET	66,430	2,025,805.89	2,895,683.70
GEHL COMPANY	0.000	368483103 GEHL	12,500	346,216.04	328,125.00
GEMSTAR-TV GUIDE INTL INC	0.000	36866W106 GMST	3,259,600	16,598,159.80	8,507,556.00
GEN-PROBE INC	0.000	36866T103 GPRO	30,900	868,883.47	1,507,611.00
GENCORP INC	0.676	368682100 Q GY	34,300	448,347.64	608,825.00
GENENTECH INC.	0.000	368710406 DNA	741,400	35,060,495.61	68,579,500.00
GENERAL CABLE CORP	1.015	369300108 BGC	1,975,250	25,463,276.93	38,912,425.00
GENERAL COMMUNICATION	0.000	369385109 GNCMA	2,508,668	25,180,821.26	25,914,540.44
GENERAL DYNAMICS CORP.	1.402	369550108 Q GD	402,900	33,715,716.78	45,950,745.00
GENERAL ELECTRIC CO	2.853	369604103 Q GE	19,238,197	460,440,495.17	674,298,804.85
GENERAL MILLS INC	2.757	370334104 Q GIS	501,000	22,410,972.85	24,709,320.00
GENERAL MOTORS CORP	10.298	370442105 Q GM	882,200	32,105,981.40	17,132,324.00
GENESCO INC.	0.000	371532102 GCO	23,900	560,544.26	927,081.00
GENESEE & WYO INC	0.000	371559105 GWR	81,000	2,131,509.02	3,041,550.00
GENESIS HEALTHCARE CORP	0.000	37184D101 GHCI	29,100	665,765.07	1,062,732.00
GENESIS MICROCHIP INC.	0.000	37184C103 GNSS	92,100	1,419,011.20	1,666,089.00
GENLYTE GROUP INC	0.000	372302109 GLYT	119,972	4,526,430.88	6,426,900.04
GENOMIC HEALTH INC	0.000	37244C101 GHDX	5,300	53,106.00	48,283.00
GENTIVA HEALTH SERVICES	0.000	37247A102 GTIV	76,636	1,135,129.30	1,129,614.64
GENUINE PARTS CO	2.846	372460105 Q GPC	29,900	1,243,146.61	1,313,208.00
GENWORTH FINANCIAL INC-CL A	0.867	37247D106 GNW	359,400	11,791,030.21	12,428,052.00
GENZYME CORP. GEN. DIV.	0.000	372917104 GENZ	363,300	16,081,063.58	25,714,374.00
GEORGIA GULF CORP	1.051	373200203 GGC	36,100	1,041,873.64	1,098,162.00
GERDAU AMERISTEEL CORP	1.418	37373P105 GNA	1,250,000	6,452,623.40	7,050,000.00
GERON CORP	0.000	374163103 GERN	67,600	532,725.58	582,036.00
GETTY IMAGES INC.	0.000	374276103 GYI	271,200	17,956,546.37	24,210,024.00
GEVITY HR INC	1.088	374393106 GVHR	29,250	610,214.67	752,310.00
GFI GROUP INC	0.000	361652209 GFIG	14,490	513,906.47	687,260.70
GIANT INDUSTRIES INC	0.000	374508109 GI	15,300	387,949.48	794,988.00
GIBRALTAR INDUSTRIES INC	0.871	374689107 ROCK	477,500	10,772,162.31	10,953,850.00
GILEAD SCIENCES INC.	0.000	375558103 GILD	957,148	25,691,225.11	50,374,699.24
GLACIER BANCORP INC	2.129	37637Q105 GBCI	33,031	687,018.54	992,581.55

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
GLADSTONE CAPITAL CO	7.577	376535100 GLAD	12,000	270,530.81	256,560.00
GLADSTONE INVESTMENT CORP	6.181	376546107 GAIN	17,500	257,250.00	237,825.00
GLATFELTER	2.537	377316104 GLT	46,500	685,340.17	659,835.00
GLAXOSMITHKLINE PLC-ADR	3.025	37733W105 GSK	234,700	10,530,405.60	11,847,656.00
GLENAYRE TECHNOLOGIES INC.	0.000	377899109 GEMS	70,800	274,073.88	230,100.00
GLOBAL CASH ACCESS INC	0.000	378967103 GCA	17,000	253,980.00	248,030.00
GLOBAL IMAGING SYSTEMS INC	0.000	37934A100 GISX	125,081	4,047,413.86	4,331,555.03
GLOBAL INDUSTRIES LTD.	0.000	379336100 GLBL	184,100	1,603,050.18	2,089,535.00
GLOBAL PAYMENTS INC	0.171	37940X102 GPN	680,700	23,741,290.53	31,727,427.00
GLOBAL POWER EQUIPMENT GROUP	0.000	37941P108 GEG	37,800	345,419.31	170,856.00
GLOBAL SANTAFE CORP.	1.246	G3930E101 GSF	73,088	3,014,586.59	3,519,187.20
GOLAR LNG LTD	0.000	G9456A100 GLNG	98,646	1,393,519.67	1,307,059.50
GOLD BANC CORP INC	1.097	379907108 GLDB	118,525	1,762,813.04	2,159,525.50
GOLD KIST INC	0.000	380614107 GKIS	72,400	1,239,302.67	1,082,380.00
GOLDEN TELECOM INC	3.081	38122G107 GLDN	31,900	888,997.50	828,124.00
GOLDEN WEST FINANCIAL CORP	0.484	381317106 Q GDW	450,400	21,448,104.55	29,726,400.00
GOLDMAN SACHS GROUP INC	0.783	38141G104 GS	642,400	56,366,675.01	82,040,904.00
GOLF GALAXY INC	0.000	381639103 GGXY	4,800	76,608.00	91,920.00
GOODRICH CORP.	1.946	382388106 Q GR	151,100	5,305,370.02	6,210,210.00
GOODYEAR T & R	2.761	382550101 Q GT	1,015,800	15,137,636.92	17,654,604.00
GOOGLE INC - CL A	0.000	38259P508 GOOG	225,309	61,223,166.19	93,471,691.74
GORMAN RUPP CO	2.532	383082104 GRC	9,700	203,601.78	214,467.00
GRACE W.R. & COMPANY	0.000	38388F108 GRA	70,800	402,149.13	665,520.00
GRACO INC.	1.589	384109104 GGG	53,859	1,884,536.80	1,964,776.32
GRAFTECH INTERNATIONAL LTD	0.000	384313102 GTI	20,400	129,389.12	126,888.00
GRAINGER W W INC	1.350	384802104 Q GWW	40,810	2,130,266.83	2,901,591.00
GRAMERCY CAPITAL CORP	8.340	384871109 GKK	61,600	1,340,573.97	1,403,248.00
GRANITE CONSTRUCTION INC	1.113	387328107 GVA	45,900	1,116,515.37	1,648,269.00
GRANT PRIDECO INC.	0.000	38821G101 GRP	494,200	11,700,102.86	21,804,104.00
GRAY TELEVISION INC	1.222	389375106 GTN	141,800	1,459,862.27	1,392,476.00
GREAT AMERN FINL RES	0.504	389915109 GFR	43,000	689,866.27	853,120.00
GREAT ATL & PAC TEA	0.000	390064103 Q GAP	2,800	78,997.16	88,984.00
GREAT PLAINS ENERGY INC	5.937	391164100 GXP	12,700	382,403.20	355,092.00
GREAT SOUTHN BANCORP	2.028	390905107 GSBC	11,000	267,604.00	303,710.00
GREAT WOLF RESORTS INC	0.000	391523107 WOLF	27,000	669,653.68	278,370.00
GREATBATCH INC.	0.000	39153L106 GB	22,800	712,906.05	593,028.00
GREATER BAY BANCORP	2.341	391648102 GBBK	54,106	1,282,472.03	1,386,195.72
GREEN MTN COFFEE ROA	0.000	393122106 GMCR	4,700	157,446.71	190,820.00
GREENBRIER COS INC	1.126	393657101 GBX	37,100	971,312.75	1,053,640.00
GREENE COUNTY BANCSHARES INC	1.754	394361208 GCBS	6,900	190,508.31	188,784.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
GREENFIELD ONLINE INC	0.000	395150105 SRVY	17,400	109,223.70	101,964.00
GREENHILL & CO INC	0.854	395259104 GHIL	2,200	81,452.44	123,552.00
GREIF INC	1.448	397624107 GEF	22,100	1,002,377.56	1,464,788.00
GREY WOLF INC	0.000	397888108 GW	320,800	1,597,083.44	2,479,784.00
GRIFFON CORPORATION	0.000	398433102 GFF	92,250	1,867,811.56	2,196,472.50
GROUP 1 AUTOMOTIVE	0.000	398905109 GPI	34,500	957,674.33	1,084,335.00
GRUPO TMM SA - ADR A	0.000	40051D105 TMM	116,500	409,186.52	448,525.00
GS1 COMMERCE INC	0.000	36238G102 GSIC	11,900	139,485.27	179,571.00
GTECH HOLDINGS CORP	1.071	400518106 GTK	182,160	4,731,754.54	5,781,758.40
GTX INC.	0.000	40052B108 GTXI	78,000	966,898.39	589,680.00
GUESS INC	0.000	401617105 GES	40,500	804,921.57	1,441,800.00
GUIDANT CORP.	0.617	401698105 Q GDT	452,280	17,920,318.48	29,285,130.00
GUITAR CENTER INC	0.000	402040109 GTRC	92,448	4,433,322.80	4,623,324.48
GULF ISLAND FABRICAT	1.234	402307102 GIFI	22,800	471,440.54	554,268.00
GULFMARK OFFSHORE INC	0.000	402629109 GMRK	241,500	5,588,791.78	7,153,230.00
GYMBOREE CORP	0.000	403777105 GYMB	33,000	442,387.90	772,200.00
H & R BLOCK INC.	2.036	093671105 Q HRB	1,198,483	31,067,633.40	29,422,757.65
HAEMONETICS CORP/MASS	0.000	405024100 HAE	34,500	1,124,168.16	1,685,670.00
HAIR CELESTIAL GROUP	0.000	405217100 HAIN	30,900	663,955.88	653,844.00
HALLIBURTON COMPANY	0.807	406216101 Q HAL	898,500	26,258,053.59	55,671,060.00
HANCOCK HLDG CO	2.062	410120109 HBHC	28,300	734,073.54	1,070,023.00
HANDLEMAN CO.	2.576	410252100 HDL	23,100	412,244.63	286,902.00
HANMI FINL CORP	1.119	410495105 HAFIC	94,678	1,263,722.87	1,690,949.08
HANOVER COMPRESSOR COMPANY	0.000	410768105 HC	2,895,400	35,550,611.43	40,854,094.00
HANSEN NATURAL CORP	0.000	411310105 HANS	15,800	350,695.20	1,245,198.00
HARBOR FLA BANCSHARE	2.969	411901101 HARB	41,408	1,298,313.37	1,534,166.39
HARLAND JOHN H CO	1.595	412693103 Q JH	36,100	948,176.94	1,357,360.00
HARLEY-DAVIDSON INC	1.398	412822108 Q HDI	1,248,800	57,468,891.55	64,300,712.00
HARLEYSVILLE GROUP INC	2.641	412824104 HGIC	27,400	597,724.05	726,100.00
HARLEYSVILLE NATL CO	3.979	412850109 HNBC	29,200	648,438.85	557,720.00
HARMAN INTERNATIONAL	0.051	413086109 HAR	34,372	2,690,188.77	3,363,300.20
HARMONIC INC.	0.000	413160102 HLIT	1,400	10,875.84	6,790.00
HARRAH'S ENTERTAINMENT INC.	2.033	413619107 HET	246,567	15,247,083.45	17,577,761.43
HARRIS CORP.	0.744	413875105 Q HRS	480,143	14,276,066.00	20,650,950.43
HARRIS INTERACTIVE INC	0.000	414549105 HPOL	380,330	1,891,777.46	1,639,222.30
HARTE-HANKS INC.	0.757	416196103 HHS	27,200	542,366.75	717,808.00
HARTFORD FINL SERVICES	1.397	416515104 HIG	510,600	26,009,271.00	43,855,434.00
HARTMARX CORP.	0.000	417119104 HMX	76,900	544,599.96	600,589.00
HARVEST NATURAL RESO	0.000	41754V103 HNR	74,100	756,668.51	658,008.00
HASBRO INC	1.783	418056107 Q HAS	355,700	6,874,914.67	7,178,026.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
HAVERTY FURNITURE	2.094	419596101	HVT	20,600	382,786.12	265,534.00
HAWAIIAN ELECTRIC INDS	4.787	419870100	HE	53,400	1,425,778.90	1,383,060.00
HAYES LEMMERZ INTERNATIONAL INC	0.000	420781304	HAYZ	78,800	463,018.95	277,376.00
HCA INC	1.188	404119109	HCA	1,202,294	48,158,238.20	60,715,847.00
HCC INSURANCE HOLDINGS INC.	1.010	404132102	HCC	241,750	5,378,300.67	7,175,140.00
HEADWATERS INC	0.000	42210P102	HW	50,037	1,529,454.03	1,773,311.28
HEALTH MGMT ASSOCIATES CL A	1.092	421933102	HMA	382,791	8,107,491.61	8,406,090.34
HEALTH NET	0.000	42222G108	HNT	428,100	15,678,562.96	22,068,555.00
HEALTHCARE SVCS GRP	1.738	421906108	HCSG	28,200	326,161.69	584,022.00
HEALTHEXTRAS INC	0.000	422211102	HLEX	66,165	1,017,400.06	1,660,741.50
HEARTLAND EXPRESS INC.	0.394	422347104	HTLD	191,200	3,290,481.29	3,879,448.00
HEARTLAND FINANCIAL USA INC	1.659	42234Q102	HTLF	11,200	225,481.34	243,040.00
HEARTLAND PAYMENT SYSTEMS	0.000	42235N108	HPY	8,200	197,256.00	177,612.00
HECLA MINING CO.	0.000	422704106	HL	24,800	131,765.92	100,688.00
HEICO CORP	0.309	422806109	HEI	22,800	368,787.75	590,064.00
HEIDRICK & STRUGGLES INTL	0.000	422819102	HSII	31,100	1,112,932.04	996,755.00
HEINZ H. J. CO.	3.558	423074103	Q HNZ	169,400	6,136,981.75	5,712,168.00
HELMERICH & PAYNE, INC	0.533	423452101	Q HP	97,000	5,681,673.51	6,005,270.00
HENRY (JACK) & ASSOCIATES	0.943	426281101	JKHY	212,901	3,770,639.78	4,062,151.08
HENRY SCHEIN INC	0.000	806407102	HSIC	21,900	787,432.91	955,716.00
HERCULES INCORPORATED	0.000	427056106	Q HPC	221,000	2,614,663.28	2,497,300.00
HERCULES OFFSHORE INC	0.000	427093109	HERO	9,700	249,290.00	275,577.00
HERITAGE COMMERCE CORP	0.000	426927109	HTBK	23,425	436,555.57	503,637.50
HERLEY INDS INC DEL	0.000	427398102	HRLY	13,700	257,434.41	226,187.00
HERSHEY FOODS CORP.	1.773	427866108	Q HSY	299,600	15,603,573.66	16,552,900.00
HEWLETT-PACKARD CO	1.117	428236103	Q HPQ	6,730,100	151,100,137.24	192,682,763.00
HEXCEL CORP	0.000	428291108	HXL	436,100	6,111,380.09	7,871,605.00
HI-TECH PHARMACAL CO INC	0.000	42840B101	HITK	16,200	458,192.28	717,498.00
HIBBETT SPORTING GOO	0.000	428565105	HIBB	84,913	1,328,275.41	2,418,322.24
HIGHLAND HOSPITALITY CORP	5.067	430141101	HIH	10,500	109,386.41	116,025.00
HILB ROGAL & HOBBS CO	1.194	431294107	Q HRH	331,700	11,087,019.89	12,773,767.00
HILLENBRAND IND.	2.287	431573104	Q HB	103,260	5,662,436.74	5,102,076.60
HILTON HOTELS CORP.	0.663	432848109	Q HLT	121,600	2,695,508.58	2,931,776.00
HITTITE MICROWAVE CORP	0.000	43365Y104	HITT	4,900	99,323.00	113,386.00
HNI CORP	1.128	404251100	HNI	4,800	256,813.03	263,664.00
HOLLINGER INTERNATIONAL INC	2.232	435569108	HLR	17,500	217,943.91	156,800.00
HOLLY CORP	0.679	435758305	HOC	27,500	438,172.55	1,618,925.00
HOLOGIC INC.	0.000	436440101	HOLX	114,985	1,565,151.58	4,360,231.20
HOME DEPOT INC.	0.988	437076102	Q HD	4,377,719	125,037,013.61	177,210,065.12
HOMESTORE INC	0.000	437852106	HOMS	155,800	323,775.55	794,580.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
HONEYWELL INTERNATIONAL INC	2.214	438516106 Q HON	1,283,000	50,082,435.16	47,791,750.00
HOOKER FURNITURE CORP	1.632	439038100 HOFT	32,000	584,713.07	548,800.00
HOOPER HOLMES INC	2.352	439104100 HH	152,600	944,973.01	389,130.00
HORACE MANN EDUCATORS	2.215	440327104 Q HMN	596,500	10,597,660.30	11,309,640.00
HORIZON FINANCIAL CORP	2.655	44041F105 HRZB	10,687	197,074.13	233,404.08
HORIZON HEALTH CORP	0.000	44041Y104 HORC	11,100	245,944.25	251,193.00
HORIZON LINES INC - CL A	0.906	44044K101 HRZ	15,200	192,432.00	184,376.00
HORMEL FOODS CORP	1.713	440452100 HRL	23,081	723,141.35	754,287.08
HORNBECK OFFSHORE SERVICES INC	0.000	440543106 HOS	40,105	1,210,319.50	1,311,433.50
HOSPIRA INC	0.000	441060100 HSP	9,590	337,847.23	410,260.20
HOT TOPIC INC	0.000	441339108 HOTT	148,500	2,452,618.35	2,116,125.00
HOUSEVALUES INC	0.000	44183Y102 SOLD	54,100	730,907.35	704,923.00
HOUSTON EXPL CO	0.000	442120101 THX	52,700	2,566,004.17	2,782,560.00
HOVNANIAN ENTERPRISES-A	0.000	442487203 HOV	4,200	247,732.42	208,488.00
HUB GROUP INC	0.000	443320106 HUBG	20,600	703,618.53	728,210.00
HUB INTERNATIONAL LIMITED	0.930	44332P101 HBG	84,800	1,820,805.34	2,187,840.00
HUBBELL INC	2.925	443510201 Q HUB.B	500	21,101.07	22,560.00
HUDSON CITY BANCORP INC	2.475	443683107 HCBK	291,336	3,435,770.96	3,530,992.32
HUDSON HIGHLAND GROUP INC	0.000	443792106 HHGP	67,600	1,173,503.60	1,173,536.00
HUDSON UNITED BANCORP	3.550	444165104 HU	54,700	1,937,514.72	2,279,896.00
HUGHES SUPPLY INC.	1.004	444482103 HUG	279,300	7,416,625.69	10,012,905.00
HUMAN GENOME SCIENCE	0.000	444903108 HGSI	138,200	1,641,551.77	1,182,992.00
HUMANA INC.	0.000	444859102 HUM	633,958	18,189,738.64	34,442,938.15
HUNGARIAN TELEPHONE & CABLE	0.000	445542103 HTC	4,100	71,941.47	63,755.00
HUNT (JB) TRANSPRT SVCS INC	1.060	445658107 JBHT	55,795	1,160,367.47	1,263,198.80
HUNTSMAN CORP	0.000	447011107 HUN	245,800	4,670,914.79	4,232,676.00
HURCO COMPANIES INC	0.000	447324104 HURC	33,300	904,074.53	1,026,306.00
HUTCHINSON TECH.	0.000	448407106 HTCH	62,325	1,836,558.71	1,773,146.25
HUTTIG BUILDING PRODUCTS INC.	0.000	448451104 HBP	14,900	164,715.66	125,160.00
HYDRIL	0.000	448774109 HYDL	56,245	2,804,304.69	3,520,937.00
HYPERCOM CORP	0.000	44913M105 HYC	55,700	363,405.73	355,923.00
IAC/INTERACTIVE CORP	0.000	44919P300 IACI	510,804	9,181,249.91	14,460,861.24
IBASIS INC	0.000	450732102 IBAS	153,600	325,632.00	281,088.00
IBERIABANK CORP	2.195	450828108 IBKC	1,906	91,319.81	97,225.06
ICON PLC - ADR	0.000	45103T107 ICLR	89,600	3,166,344.44	3,686,144.00
ICOS CORPORATION	0.000	449295104 ICOS	67,600	1,553,429.70	1,867,788.00
ICU MEDICAL INC.	0.000	44930G107 ICUI	41,200	1,333,336.50	1,615,452.00
IDACORP, INC.	4.095	451107106 IDA	116,200	3,829,175.53	3,404,660.00
IDENIX PHARMACEUTICALS INC	0.000	45166R204 IDIX	15,200	309,097.60	260,072.00
IDEX CORPORATION	1.167	45167R104 IEX	38,700	1,190,414.77	1,590,957.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
IDEXX LABS INC.	0.000	45168D104 IDXX	6,100	391,668.19	439,078.00
IDT CORP-CL B	0.000	448947309 IDT	61,600	791,934.80	720,720.00
IDX SYSTEMS CORP	0.000	449491109 IDXC	35,700	872,708.26	1,567,944.00
IGATE CORP	0.000	45169U105 IGTE	22,500	80,613.26	109,350.00
IHOP CORP.	2.131	449623107 IHP	19,800	598,134.71	928,818.00
IHS INC-CLASS A	0.000	451734107 IHS	63,526	1,191,373.34	1,303,553.52
II VI INC	0.000	902104108 IIVI	113,000	1,966,333.74	2,019,310.00
IKANOS COMMUNICATIONS INC	0.000	45173E105 IKAN	6,800	92,276.00	100,232.00
IKON OFFICE SOLUTIONS INC.	1.537	451713101 Q IKN	156,300	1,612,482.29	1,627,083.00
ILLINOIS TOOL WORKS	1.500	452308109 Q ITW	633,600	43,120,944.39	55,750,464.00
ILLUMINA, INC.	0.000	452327109 ILMN	38,000	369,306.78	535,800.00
IMATION CORP	1.041	45245A107 IMN	47,300	1,662,118.39	2,179,110.99
IMCLONE SYSTEMS	0.000	45245W109 IMCL	486,300	17,226,061.60	16,650,912.00
IMMUCOR INC	0.000	452526106 BLUD	48,050	461,118.54	1,122,448.00
IMMUNOGEN INC	0.000	45253H101 IMGN	43,405	218,788.69	222,667.65
IMS HEALTH INC.	0.321	449934108 RX	9,000	219,849.36	224,280.01
INAMED CORP	0.000	453235103 IMDC	6,400	308,837.66	561,152.00
INDEPENDENCE COMMUNITY BANK	2.718	453414104 ICBC	2,946	115,101.88	117,044.58
INDEPENDENCE HLDG CO	0.255	453440307 IHC	4,941	78,011.53	96,596.55
INDEPENDENT BANK CORP/MA	2.103	453836108 INDB	26,850	728,410.95	766,030.50
INDEPENDENT BANK CORP/MI	2.791	453838104 IBCP	34,156	902,123.06	930,067.88
INDYMAC BANCORP INC	4.305	456607100 NDE	23,752	886,486.90	926,803.06
INFINITY PROPERTY & CASUALTY CORP	0.645	45665Q103 IPCC	30,900	901,714.09	1,149,789.00
INFOCROSSING INC	0.000	45664X109 IFOX	21,400	197,245.12	184,254.00
INFOCUS CORPORATION	0.000	45665B106 INFS	123,100	601,046.89	493,631.00
INFORMATICA CORP.	0.000	45666Q102 INFPA	170,800	1,290,864.01	2,049,600.00
INFOSPACE INC	0.000	45678T201 INSP	50,380	1,127,814.27	1,300,811.60
INFOUSA INC	1.829	456818301 IUSA	34,600	314,449.74	378,178.00
INFRASOURCE SERVICES INC	0.000	45684P102 IFS	13,700	148,418.54	179,196.00
INGERSOLL-RAND CO-A	1.411	G4776G101 Q IR	202,405	7,486,389.88	8,171,089.85
INGLES MKTS INC	4.217	457030104 IMKTA	30,100	361,431.57	471,065.00
INGRAM MICRO INC CL A	0.000	457153104 IM	136,484	2,496,588.22	2,720,126.12
INNOVATIVE SOLUTIONS & SUPPORT INC	0.000	45769N105 ISSC	899,150	15,701,737.95	11,491,137.00
INPUT/OUTPUT INC.	0.000	457652105 IO	160,300	1,192,274.32	1,126,909.00
INSIGHT ENTERPRISES INC.	0.000	45765U103 NSIT	786,828	14,963,151.96	15,429,697.08
INSITUFORM TECHNOLOGIES CL A	0.000	457667103 INSU	28,350	496,479.46	549,139.50
INTEGRA BK CORP	2.999	45814P105 IBNK	30,600	614,112.76	653,004.00
INTEGRA LIFESCIENCES HOLDINGS	0.000	457985208 IART	21,700	674,337.45	769,482.00
INTEGRAL SYS INC MD	1.060	45810H107 ISYS	11,000	245,545.30	207,460.00
INTEGRATED ALARM SERVICES GROUP INC	0.000	45890M109 IASG	1,225,000	6,056,631.68	3,503,500.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
INTEGRATED DEVICE TECH INC	0.000	458118106 IDTI	312,770	4,272,912.45	4,122,308.60
INTEGRATED SILICON SOLUTION	0.000	45812P107 ISSI	39,000	263,197.65	251,160.00
INTEL CORP.	1.282	458140100 Q INTC	11,416,638	250,215,667.41	284,959,284.48
INTER PARFUMS INC	0.890	458334109 IPAR	4,600	94,017.00	82,616.00
INTER-TEL INC.	1.635	458372109 INTL	22,700	449,910.83	444,239.00
INTERACTIVE DATA CORP	0.000	45840J107 IDC	43,130	732,920.51	979,482.30
INTERCHANGE FINL SVC	2.087	458447109 IFCJ	18,100	297,810.01	312,225.00
INTERCONTINENTAL EXCHANGE INC	0.000	45865V100 ICE	19,900	680,580.00	723,365.00
INTERDIGITAL COMM CORP	0.000	45866A105 IDCC	56,600	1,217,144.68	1,036,912.00
INTERGRAPH CORP.	0.000	458683109 INGR	37,258	897,948.96	1,855,820.98
INTERLINE BRANDS INC	0.000	458743101 IBI	77,100	1,489,937.36	1,754,025.00
INTERMAC, INC	0.000	458786100 IN	51,800	1,011,693.76	1,750,840.00
INTERMAGNETICS GENERAL CORP	0.000	458771102 IMGCI	53,390	1,461,383.03	1,703,141.00
INTERMUNE INC	0.000	45884X103 ITMN	68,800	909,933.23	1,155,840.00
INTERNATIONAL BANCASH	2.179	459044103 IBOC	4,300	129,927.14	126,248.00
INTERNATIONAL COAL GROUP INC	0.000	45928H106 ICO	113,550	1,201,357.54	1,078,725.00
INTERNATIONAL PAPER	2.975	460146103 Q IP	639,500	23,813,955.02	21,493,595.00
INTERNATL FLAVORS & FRAGRANCES	2.209	459506101 Q IFF	4,300	144,301.54	144,050.00
INTERNET CAPITAL GROUP INC	0.000	46059C205 ICGE	40,600	278,471.51	333,732.00
INTERNET SECURITY SYSTEMS	0.000	46060X107 ISSX	80,700	1,645,235.97	1,690,665.00
INTERPOOL INC	1.694	46062R108 IPX	8,600	182,431.80	162,368.00
INTERPUBLIC GROUP	3.937	460690100 Q IPG	16,900	193,847.85	163,085.00
INTERSIL HOLDINGS CORP	0.803	46069S109 ISIL	340,500	8,528,275.36	8,471,640.00
INTERVOICE INC.	0.000	461142101 INTV	40,100	464,187.58	319,196.00
INTERWOVEN INC	0.000	46114T508 IWOV	131,301	1,103,823.54	1,112,119.47
INTEVAC INC	0.000	461148108 IVAC	84,764	1,125,880.25	1,118,884.80
INTL BUS MACH CORP	0.973	459200101 Q IBM	3,004,763	227,955,214.02	246,991,518.60
INTL GAME TECHNOLOGY	1.624	459902102 IGT	700,000	17,582,659.68	21,546,000.00
INTRADO INC	0.000	46117A100 TRDO	18,700	229,617.30	430,474.00
INTRALASE CORP	0.000	461169104 ILSE	13,700	286,029.76	244,271.00
INTUIT INC.	0.000	461202103 INTU	165,900	8,643,766.64	8,842,470.00
INTUITIVE SURGICAL INC	0.000	46120E602 ISRG	68,977	1,601,441.95	8,088,932.79
INVACARE CORP.	0.158	461203101 IVC	32,300	1,115,837.73	1,017,127.00
INVERNESS MED INNOVA	0.000	46126P106 IMA	21,300	413,532.02	505,023.00
INVESTMENT TECHNOLOGY GROUP INC	0.000	46145F105 ITG	74,300	1,272,192.13	2,633,192.00
INVESTORS BANCORP INC	0.000	46146P102 ISBC	56,100	617,100.00	618,783.00
INVESTORS FINANCIAL SERVICES CORP	0.217	461915100 IFIN	19,600	652,917.93	721,868.00
INVITROGEN CORP	0.000	46185R100 IVGN	10,400	809,320.81	693,056.00
IPASS INC	0.000	46261V108 IPAS	1,057,000	6,409,901.79	6,933,920.00
IPAYMENT INC	0.000	46262E105 IPMT	1,400	53,578.72	58,128.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
IRIS INTERNATIONAL INC	0.000	46270W105 IRIS	17,400	294,728.16	380,364.00
IROBOT CORP	0.000	462726100 IRBT	4,800	145,584.00	159,984.00
IRON MTN INC PA	0.000	462846106 IRM	9,000	390,423.24	379,980.00
ISIS PHARMACEUTICALS INC	0.000	464330109 ISIS	76,200	327,299.61	399,288.00
ITC HOLDINGS CORP	3.738	465685105 ITC	13,600	394,400.00	382,024.00
ITLA CAPITAL CORPORATION	0.000	450565106 ITLA	12,100	562,736.81	591,085.00
ITRON INC.	0.000	465741106 ITRI	16,336	489,876.10	654,093.44
ITT EDUCATIONAL SERVICES INC	0.000	45068B109 ESI	63,300	3,106,292.96	3,741,663.00
ITT INDUSTRIES INC	0.700	450911102 ITT	311,200	30,255,105.63	31,997,584.00
IVAX CORP	0.000	465823102 IVX	20,925	569,132.17	655,580.25
IVILLAGE INC	0.000	46588H105 IVIL	50,100	360,842.59	401,802.00
IXIA	0.000	45071R109 XXIA	130,113	1,851,774.95	1,923,070.14
IXYS CORP	0.000	46600W106 SYXI	26,100	309,890.53	305,109.00
J & J SNACK FOODS CORP	0.252	466032109 JJSF	71,509	2,768,365.07	4,248,349.69
J C PENNEY INC	0.899	708160106 Q JCP	691,100	32,520,533.92	38,425,160.00
J. JILL GROUP INC	0.000	466189107 JILL	47,500	858,293.08	903,925.00
J2 GLOBAL COMMUNICAT	0.000	46626E205 JCOM	33,200	954,450.51	1,418,968.00
JABIL CIRCUIT INC	0.000	466313103 JBL	162,000	4,144,406.90	6,008,580.00
JACK IN THE BOX INC.	0.000	466367109 JBX	49,900	1,154,825.11	1,743,007.00
JACKSON HEWITT TAX SERVICE INC	1.154	468202106 JTX	74,090	1,765,035.12	2,053,033.90
JACOBS ENGINEERING GROUP	0.000	469814107 JEC	221,157	10,563,948.79	15,009,925.59
JACUZZI BRANDS INC	0.000	469865109 JJZ	272,500	1,632,071.30	2,289,000.00
JAKKS PACIFIC INC.	0.000	47012E106 JAKK	47,739	864,135.49	999,654.66
JAMES RIVER COAL CO	0.000	470355207 JRCC	13,900	481,483.49	530,980.00
JAMES RIVER GROUP INC	0.000	470359100 JRV	4,700	82,814.00	93,295.00
JANUS CAPITAL GROUP INC	0.214	47102X105 JNS	155,000	2,585,491.40	2,887,650.00
JARDEN CORP	0.000	471109108 JAH	88,450	2,347,533.71	2,666,767.50
JDA SOFTWARE GROUP INC	0.000	46612K108 JDAS	105,667	1,752,397.56	1,797,395.67
JDS UNIPHASE CORP	0.000	46612J101 JDSU	3,428,100	10,506,187.44	8,090,316.00
JEFFRIES GROUP INC	1.333	472319102 JEF	160,100	5,693,283.60	7,201,298.00
JETBLUE AIRWAYS CORP	0.000	477143101 JBLU	611,400	9,473,757.70	9,403,332.00
JLG INDUSTRIES, INC.	0.043	466210101 JLG	125,040	2,210,004.31	5,709,326.40
JM SMUCKER CO	2.454	832696405 SJM	10,600	500,989.04	466,400.00
JO-ANN STORES INC	0.000	47758P307 JAS	73,400	1,478,470.46	866,120.00
JOHN B. SANFILIPPO & SON INC	0.000	800422107 JBSS	20,400	476,852.61	263,772.00
JOHNSON & JOHNSON	2.196	478160104 Q JNJ	5,817,383	211,664,842.20	349,624,718.30
JOHNSON CONTROLS	1.536	478366107 Q JCI	1,400	72,659.70	102,074.00
JONES LANG LASALLE I	0.993	48020Q107 JLL	36,000	800,357.40	1,812,600.00
JOS. A. BANK CLOTHIERS INC.	0.000	480838101 JOSB	22,274	777,991.99	966,914.34
JOURNAL COMMUNICATIONS INC	1.863	481130102 JRN	52,200	861,854.73	728,190.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
JOURNAL REGISTER CO	0.535	481138105 JRC	65,200	1,201,158.10	974,740.00
JOY GLOBAL INC	1.125	481165108 JOYG	555,460	12,089,922.74	22,218,400.00
JPMORGAN CHASE & CO.	3.426	46625H100 Q JPM	8,032,533	271,549,872.94	318,811,234.78
JUNIPER NETWORKS INC	0.000	48203R104 JNPR	1,101,420	24,106,372.96	24,561,666.00
JUPITERMEDIA CORP	0.000	48207D101 JUPM	21,400	371,142.86	316,292.00
K V PHARMACEUTICAL C	0.000	482740206 KV.A	12,500	249,311.04	257,500.00
K-SWISS INC CL-A	0.616	482686102 KSWS	37,900	686,713.93	1,229,476.00
K.C.S. ENERGY INC.	0.330	482434206 KCS	127,800	1,577,178.59	3,095,316.00
K&F INDUSTRIES HOLDINGS INC	0.000	482241106 KFI	17,700	296,475.00	271,872.00
K2 INC.	0.000	482732104 KTO	87,950	1,121,743.27	889,174.50
KADANT INC	0.000	48282T104 KAI	51,875	1,009,707.15	959,687.50
KAMAN CORP CL-A	2.539	483548103 KAMN	62,451	1,018,530.26	1,229,660.19
KANBAY INTERNATIONAL INC	0.000	48369P207 KBAY	35,380	590,898.40	562,188.20
KANSAS CITY LIFE INS	2.156	484836101 KCLI	11,800	539,420.66	590,944.00
KANSAS CITY SOUTHERN INDS	0.000	485170302 Q KSU	116,600	1,807,429.62	2,848,538.00
KAYDON CORP	1.493	486587108 Q KDN	29,800	791,697.19	957,772.00
KB HOME	1.376	48666K109 Q KBH	54,527	3,460,495.26	3,961,931.82
KBNT BANCORP INC	1.718	482921103 KNBT	73,760	1,232,730.07	1,201,550.40
KEANE INC.	0.000	486665102 KEA	50,600	918,447.39	557,106.00
KEITHLEY INSTRUMENTS INC	1.073	487584104 KEI	13,500	444,457.12	188,730.00
KELLOGG CO.	2.568	487836108 Q K	430,196	15,780,393.74	18,593,071.12
KELLWOOD CO.	2.680	488044108 KWD	12,300	402,894.29	293,724.00
KELLY SERVICES INC CL-A	1.525	488152208 KELYA	19,400	508,161.33	508,668.00
KEMET CORP.	0.000	488360108 KEM	91,500	1,090,594.55	646,905.00
KENEXA CORP	0.000	488879107 KNXA	6,100	76,494.00	128,710.00
KENNAMETAL INC	1.489	489170100 KMT	40,200	1,526,851.78	2,051,808.00
KENNETH COLE PRODUCTIONS	2.823	193294105 KCP	9,600	241,298.32	244,800.00
KENSEY NASH CORP	0.000	490057106 KNSY	91,460	2,628,214.78	2,014,863.80
KERR MCGEE CORP.	0.220	492386107 Q KMG	22,812	1,400,500.20	2,072,698.32
KERYX BIOPHARMACEUTICALS INC	0.000	492515101 KERX	29,200	459,462.55	427,488.00
KEY ENERGY SERVICES INC	0.000	492914106 KEGS	308,825	3,431,283.98	4,159,872.75
KEYCORP	3.947	493267108 Q KEY	66,800	1,845,746.55	2,199,724.00
KEYNOTE SYSTEMS INC	0.000	493308100 KEYN	119,800	1,322,450.02	1,539,430.00
KEYSPAN CORPORATION	5.211	49337W100 KSE	3,500	129,889.16	124,915.00
KEYSTONE AUTOMOTIVE	0.000	49338N109 KEYS	64,900	1,633,416.36	2,043,052.00
KFORCE INC	0.000	493732101 KFRC	67,200	535,027.30	749,952.00
KFX INC	0.000	48245L107 KFX	36,000	377,223.69	615,960.00
KIMBALL INTL INC	6.020	494274103 KBALB	52,400	747,045.24	557,012.00
KIMBERLY-CLARK CORP	3.017	494368103 Q KMB	819,668	43,810,967.51	48,893,196.19
KINDER MORGAN INC.	3.262	49455P101 KMI	48,300	2,796,511.56	4,441,185.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
KINDER MORGAN MANAGEMENT LLC	0.000	49455U100 KMR	485,000	23,062,968.24	22,048,127.29
KINDRED HEALTHCARE I	0.000	494580103 KND	41,000	740,625.92	1,056,160.00
KINETIC CONCEPTS INC	0.000	49460W208 KCI	29,400	1,276,144.27	1,168,944.00
KING PHARMACEUTICALS	0.000	495582108 KG	1,532,413	23,487,014.29	25,928,427.96
KIRBY CORP.	0.000	497266106 KEX	66,900	1,870,509.67	3,490,173.00
KLA-TENCOR CORP.	0.973	482480100 KLAC	628,800	30,274,373.22	31,018,704.00
KNIGHT CAPITAL GROUP INC	0.000	499005106 NITE	60,700	594,813.67	600,323.00
KNIGHT RIDDER	2.338	499040103 Q KRI	6,400	397,447.73	405,120.00
KNIGHT TRANSPORTATION INC	0.385	499064103 KNX	68,632	674,968.98	1,422,751.73
KOHL'S CORP	0.000	500255104 KSS	993,800	47,371,775.39	48,298,680.00
KOMAG INC	0.000	500453204 KOMG	41,600	645,471.19	1,441,856.00
KOPIN CORP	0.000	500600101 KOPN	123,100	664,368.10	658,585.00
KORN/FERRY INTERNATIONAL	0.000	500643200 KFY	36,100	367,582.45	674,709.00
KOS PHARMACEUTICALS	0.000	500648100 KOSP	133,300	7,961,179.93	6,895,609.00
KRAFT FOODS INC - A	3.269	50075N104 KFT	768,000	24,191,756.13	21,611,520.00
KROGER CO.	0.000	501044101 KR	208,300	3,733,799.36	3,932,704.00
KRONOS INC.	0.000	501052104 KRON	45,704	1,634,078.36	1,913,169.44
KYPHON INC	0.000	501577100 KYPH	187,701	5,236,950.96	7,663,831.83
L-3 COMMUNICATIONS HOLDINGS INC	0.672	502424104 LLL	400	26,829.41	29,740.00
LA QUINTA INNS INC	0.628	50419U202 LQI	213,500	1,366,728.59	2,378,390.00
LA-Z-BOY INC.	3.244	505336107 LZB	88,900	1,738,814.24	1,205,484.00
LABARGE INC	0.000	502470107 LB	10,700	184,592.12	153,759.00
LABOR READY INC	0.000	505401208 LRW	78,700	1,109,022.30	1,638,534.00
LABORATORY CRP OF AMER HLDGS	0.000	50540R409 LH	676,000	29,201,974.25	36,402,600.00
LABRANCHE & CO., INC.	3.165	505447102 LAB	57,100	496,741.62	577,281.00
LACLEDE GROUP HLDG. CO.	4.724	505597104 LG	22,300	547,876.93	651,383.00
LADISH INC	0.000	505754200 LDSH	59,300	843,895.53	1,325,355.00
LAFARGE NORTH AMERICA INC.	1.744	505862102 LAF	52,038	2,781,279.46	2,863,130.76
LAIDLAW INTERNATIONAL INC	2.582	50730R102 LI	342,500	6,926,776.99	7,956,275.00
LAKELAND BANCORP INC	2.721	511637100 LBAI	19,300	287,933.80	283,710.00
LAKELAND FINL CORP	2.278	511656100 LKFN	6,300	204,602.21	254,394.00
LAM RESEARCH CORP	0.000	512807108 LRCX	154,606	3,953,687.38	5,516,342.08
LAMAR ADVERTISING CO	0.000	512815101 LAMR	5,900	269,950.75	272,226.00
LANCASTER COLONY CORP	2.807	513847103 LANC	27,300	1,035,539.06	1,011,465.00
LANCE INC	3.435	514606102 Q LNCE	31,600	425,867.12	588,708.00
LANDAMERICA FINANCIAL GROUP	1.153	514936103 LFG	24,000	1,009,538.93	1,497,600.00
LANDAUER INC	3.905	51476K103 LDR	9,500	420,999.69	437,855.00
LANDRY'S RESTAURANTS INC.	0.748	51508L103 LNY	29,000	718,712.47	774,590.00
LANDSTAR SYSTEM INC.	0.239	515098101 LSTR	88,985	3,274,406.88	3,714,233.90
LASERSCOPE	0.000	518081104 LSCP	21,000	574,696.90	471,660.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
LATTICE SEMICON. CORP.	0.000	518415104	LSCC	199,000	1,228,673.50	859,680.00
LAUREATE EDUCATION INC	0.000	518613104	LAUR	28,175	1,242,348.18	1,479,469.25
LAWSON PRODUCTS	2.119	520776105	Q LAWS	4,800	165,141.95	181,152.00
LAWSON SOFTWARE	0.000	520780107	LWSN	65,700	395,791.46	482,895.00
LAYNE CHRISTENSEN COMPANY	0.000	521050104	LAYN	25,450	534,159.27	647,193.50
LAZARD LTD CL. A	0.890	G54050102	LAZ	190,000	4,389,266.00	6,061,000.00
LCA-VISION INC.	1.010	501803308	LCAV	169,956	4,814,277.72	8,074,609.56
LEAP WIRELESS INTERNATIONAL INC	0.000	521863308	LEAP	21,300	772,771.29	806,844.00
LEAPFROG ENTERPRISES INC	0.000	52186N106	LF	150,000	2,409,498.33	1,747,500.00
LECG CORP	0.000	523234102	XPRT	15,600	302,063.36	271,128.00
LEGG MASON INC.	0.601	524901105	LM	276,350	18,331,544.29	33,076,331.50
LEGGETT & PLATT INC	2.787	524660107	LEG	100,000	1,914,050.00	2,296,000.00
LEHMAN BROTHERS HOLDING	0.624	524908100	Q LEH	538,768	37,141,909.29	69,053,894.56
LENNAR CORPORATION	1.048	526057104	LEN	26,300	1,635,937.67	1,604,826.00
LENNOX INTERNATIONAL INC.	1.560	526107107	LII	82,000	1,751,545.11	2,312,400.02
LEVEL 3 COMMUNICATIO	0.000	52729N100	LVLN	544,600	1,195,451.46	1,563,002.00
LEVITT CORP-CL A	0.351	52742P108	LEV	33,000	850,871.24	750,420.00
LEXAR MEDIA INC	0.000	52886P104	LEXR	13,100	103,061.31	107,551.00
LEXMARK INTERNATIONAL INC.	0.000	529771107	LXK	1,900	147,132.18	85,177.00
LHC GROUP INC	0.000	50187A107	LHCG	5,100	78,897.00	88,893.00
LIBBEY INC	3.913	529898108	LBV	14,700	222,345.34	150,234.00
LIBERTY CORP S C	2.136	530370105	LC	23,600	1,051,218.07	1,104,716.00
LIBERTY GLOBAL INC	0.000	530555101	LBTYA	120,400	2,426,764.32	2,709,000.00
LIBERTY GOLBAL INC-SERIES C	0.000	530555309	LBTYK	2,000,000	43,920,330.57	42,400,000.00
LIBERTY MEDIA CORP-A	0.000	530718105	L	6,333,800	51,147,181.81	49,847,006.00
LIFE TIME FITNESS INC	0.000	53217R207	LTM	92,922	2,751,176.91	3,539,398.98
LIFECELL CORPORATION	0.000	531927101	LIFC	69,355	870,820.54	1,322,599.85
LIFECORE BIOMEDICAL	0.000	532187101	LCBM	51,700	758,400.91	839,091.00
LIFELINE SYS INC	0.000	532192101	LIFE	13,000	215,814.69	475,280.00
LIFEPOINT HOSPITALS INC.	0.000	53219L109	LPNT	8,300	371,654.29	311,250.00
LIFETIME BRANDS INC.	1.209	53222Q103	LCUT	21,400	533,523.25	442,338.00
LIGAND PHARMACEUTICA	0.000	53220K207	LGND	8,065	89,912.29	89,924.75
LIN TV CORP	0.000	532774106	TVL	52,800	1,033,441.86	588,192.00
LINCARE HOLDINGS INC.	0.000	532791100	LNCR	518,301	19,603,147.11	21,721,994.91
LINCOLN EDUCATIONAL SERVICES	0.000	533535100	LINC	4,500	53,145.00	64,170.00
LINCOLN ELEC HLDGS I	1.916	533900106	LECO	52,750	1,378,882.75	2,092,065.00
LINCOLN NATIONAL CORP	2.866	534187109	Q LNC	346,691	15,514,501.64	18,385,023.74
LINDSAY MANUFACTURING CO.	1.248	535555106	LNN	12,300	269,084.32	236,529.00
LINEAR TECHNOLOGY CORP	1.663	535678106	LLTC	14,700	517,080.66	530,229.00
LINENS 'N THINGS INC.	0.000	535679104	LIN	60,600	1,655,026.66	1,611,960.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
LIONBRIDGE TECHNOLOGIES	0.000	536252109	LIOX	54,500	372,380.58	382,590.00
LITHIA MOTORS INC - CL A	1.526	536797103	LAD	38,000	932,749.76	1,194,720.00
LITTELFUSE INC	0.000	537008104	LFUS	39,050	1,071,876.24	1,064,112.50
LIVE NATION	0.000	538034109	LYV	101,762	1,602,509.55	1,333,082.20
LIZ CLAIBORNE	0.628	539320101	Q LIZ	1,700	65,635.31	60,894.00
LKQ CORP	0.000	501889208	LKQX	94,674	2,600,703.30	3,277,613.88
LOCKHEED MARTIN CORPORATION	1.885	539830109	Q LMT	593,583	28,500,510.75	37,769,686.29
LODGIAN INC	0.000	54021P403	LGN	26,000	274,055.60	278,980.00
LOEWS CORP	0.632	540424108	Q LTR	348,100	25,059,115.42	33,017,285.00
LOEWS CORP - CAROLINA GROUP	4.137	540424207	CG	182,400	7,831,186.74	8,023,776.00
LOGITECH INTERNATIONAL - ADR	0.000	541419107	LOGI	8,403	325,313.22	393,008.31
LOJACK CORP	0.000	539451104	LOJN	56,400	1,124,825.50	1,360,932.00
LONE STAR STEAKHOUSE & SALOON	3.285	542307103	STAR	32,200	742,743.29	764,428.00
LONE STAR TECHNOLOGIES INC	0.000	542312103	LSS	37,400	1,208,299.76	1,932,084.00
LONGS DRUG STORES INC	1.538	543162101	Q LDG	39,300	883,875.47	1,430,127.00
LONGVIEW FIBRE CO	0.384	543213102	LFB	118,800	1,277,114.65	2,472,228.00
LOUISIANNA PACIFIC	1.820	546347105	Q LPX	961,252	23,029,469.83	26,405,592.44
LOWE'S COS	0.360	548661107	Q LOW	1,085,300	27,469,053.83	72,346,098.00
LSI LIGHTING SYS	3.065	50216C108	Q LYTS	124,085	1,738,437.45	1,943,171.10
LSI LOGIC CORP	0.000	502161102	LSI	2,512,400	22,003,127.30	20,099,200.00
LTC PROPERTIES INC	6.847	502175102	LTC	40,200	621,133.57	845,406.00
LUBRIZOL CORP	2.394	549271104	LZ	383,800	13,388,936.09	16,668,434.00
LUBYS INC.	0.000	549282101	Q LUB	49,900	565,260.24	663,670.00
LUCENT TECHNOLOGIES	0.000	549463107	LU	5,828,900	20,731,416.98	15,504,874.00
LUFKIN INDUSTRIES INC	0.882	549764108	LUFK	14,900	229,781.04	743,063.00
LUMINENT MORTGAGE CAPITAL INC	1.597	550278303	LUM	86,100	837,590.50	646,611.00
LUMINEX CORP DEL	0.000	55027E102	LMNX	27,000	236,211.29	313,740.00
LYON WILLIAM HOMES	0.000	552074106	WLS	5,000	343,258.79	504,500.00
LYONDELL CHEMICAL COMPANY	3.778	552078107	Q LYO	64,600	1,926,294.44	1,538,772.00
M/I HOMES INC	0.246	55305B101	MHO	19,800	836,090.90	804,276.00
M&F WORLDWIDE CORP	0.000	552541104	MFW	30,800	469,472.21	502,656.00
M&T BANK CORPORATION	1.650	55261F104	MTB	6,900	704,380.29	752,445.00
MACATAWA BK CORP	1.979	554225102	MCBC	10,737	283,978.71	390,612.06
MACDERMID INC.	0.860	554273102	MRD	44,975	1,490,988.85	1,254,802.50
MACROVISION CORP	0.000	555904101	MVSN	497,100	11,074,487.76	8,316,483.00
MADDEN STEVEN LTD	0.000	556269108	SHOO	68,400	1,402,289.19	1,999,332.00
MAF BANCORP INC	2.223	55261R108	MAFB	41,802	1,542,280.06	1,729,766.76
MAGELLAN HEALTH SERVICES INC	0.000	559079207	MGLN	76,400	2,537,808.02	2,402,780.00
MAGNA ENTERTAINMENT-CL A	0.000	559211107	MECA	39,600	200,270.58	282,744.00
MAIDENFORM BRANDS INC	0.000	560305104	MFB	13,600	187,272.00	172,176.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MAINSOURCE FINANCIAL	2.913	56062Y102 MSFG	317,808	5,589,818.69	5,672,872.80
MAIR HOLDINGS INC	0.000	560635104 MAIR	12,900	114,046.32	60,759.00
MANHATTAN ASSOCIATES INC	0.000	562750109 MANH	31,033	951,760.47	635,555.84
MANITOWOC COMPANY INC.	0.557	563571108 MTW	39,000	1,108,178.54	1,958,580.00
MANNKIND CORP	0.000	56400P201 MNKD	26,800	406,521.88	301,768.00
MANOR CARE INC.	1.508	564055101 HCR	5,000	187,993.78	198,850.00
MANPOWER INC	1.161	56418H100 MAN	956,825	43,308,668.86	44,492,362.50
MANTECH INTERNATIONAL CORP-A	0.000	564563104 MANT	28,900	609,426.38	805,154.00
MANUGISTICS GROUP INC.	0.000	565011103 MANU	247,300	490,855.64	432,775.00
MAPINFO CORP	0.000	565105103 MAPS	21,800	237,037.82	274,898.00
MARATHON OIL CORP	2.165	565849106 Q MRO	761,484	37,954,996.47	46,427,679.47
MARCUS CORPORATION	1.276	566330106 MCS	38,800	727,570.65	911,800.00
MARINEMAX INC	0.000	567908108 HZO	14,200	314,294.09	448,294.00
MARITRANS INC	1.691	570363101 TUG	18,700	484,934.14	486,574.00
MARKEL CORP	0.000	570535104 MKL	1,600	521,340.52	507,280.00
MARKWEST HYDROCARBON INC	2.271	570762104 MWP	6,000	142,881.00	132,060.00
MARLIN BUSINESS SERVICES INC	0.000	571157106 MRLN	20,300	444,598.15	484,967.00
MARRIOTT INT'L INC CL-A	0.627	571903202 MAR	277,900	13,654,091.38	18,610,963.00
MARSH & MCLENNAN COS.	2.141	571748102 Q MMC	1,526,200	51,545,197.82	48,472,112.00
MARSHALL & ILSLEY CORP	2.230	571834100 MI	3,700	124,583.77	159,248.00
MARSHALL EDWARDS INC	0.000	572322303 MSHL	7,900	66,205.88	49,375.00
MARTEK BIOSCIENCES CORP	0.000	572901106 MATK	126,825	4,427,538.87	3,121,163.25
MARTEN TRANSPORT LTD	0.000	573075108 MRTN	40,190	541,216.82	732,270.91
MARTHA STEWART LIVING OMNIMEDIA INC	0.000	573083102 MSO	5,800	109,541.29	101,094.00
MARTIN MARIETTA MATERIALS	1.199	573284106 MLM	3,800	215,550.79	291,536.00
MASCO CORP.	2.649	574599106 Q MAS	741,485	21,245,513.16	22,385,432.16
MASSEY ENERGY CO	0.422	576206106 Q MEE	179,400	5,784,785.65	6,793,878.00
MASTEC INC	0.000	576323109 MTZ	28,700	233,498.44	300,489.00
MATRIA HEALTHCARE IN	0.000	576817209 MATR	51,372	1,370,505.49	1,991,178.72
MATRIX SERVICE CO	0.000	576853105 MTRX	665,000	5,753,924.45	6,543,600.00
MATTEL INC.	3.160	577081102 Q MAT	671,700	11,729,249.98	10,626,294.00
MATTHEWS INTL CORP	0.549	577128101 MATW	33,850	888,861.87	1,232,478.50
MATTSON TECHNOLOGY INC	0.000	577223100 MTSN	205,475	1,697,899.09	2,067,078.50
MAUI LD & PINEAPPLE	0.000	577345101 MLP	3,600	94,113.79	122,148.00
MAVERICK TUBE CORP	0.000	577914104 MVK	57,000	1,344,300.15	2,272,020.00
MAXIM INTGRTD PRDCTS INC.	1.379	57772K101 MXIM	5,700	223,507.34	206,568.00
MAXIMUS INC	1.090	577933104 MMS	29,600	1,016,839.87	1,086,024.00
MAXTOR CORP	0.000	577729205 MXO	609,700	3,164,607.04	4,231,318.00
MAXWELL TECHNOLOGIES INC	0.000	577767106 MXWL	21,600	160,667.72	306,072.00
MAXYGEN INC	0.000	577776107 MAXY	66,760	639,847.44	501,367.60

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MAYTAG COMPANY	1.912	578592107 Q MYG	60,000	969,357.64	1,129,200.00
MB FINL INC	1.694	55264U108 MBFI	23,250	678,420.30	823,050.00
MBIA INC.	1.861	55262C100 Q MBI	636,500	33,879,933.00	38,291,840.00
MBNA CORP	2.062	55262L100 Q KRB	1,563,666	27,382,242.56	42,453,531.90
MBT FINANCIAL CORP	4.197	578877102 MBTF	15,600	314,518.60	252,720.00
McCORMICK & CO	2.328	579780206 Q MKC	31,700	1,075,756.37	980,164.00
MCAFEЕ INC	0.000	579064106 MFE	1,007,600	24,020,602.90	27,336,188.00
MCCLATCHY CO	1.218	579489105 MNI	1,500	105,812.81	88,650.00
MCCORMICK & SCHMICKS SEAFOOD RESTAURANT	0.000	579793100 MSSR	55,100	766,294.79	1,245,811.00
MCDATA CORPORATION-A	0.000	580031201 MCDTA	286,900	1,597,260.13	1,090,220.00
MCDONALDS CORPORATION	1.987	580135101 Q MCD	1,894,200	56,452,102.26	63,872,424.00
MCF CORP	0.000	580395101 MEM	152,400	249,058.76	160,020.00
MCG CAPITAL CORP	11.514	58047P107 MCGC	52,800	877,558.41	770,352.00
MCGRATH RENTCORP	2.014	580589109 MGRC	221,800	5,759,124.32	6,166,040.00
MCGRAW HILL INC	1.278	580645109 Q MHP	596,700	21,417,403.85	30,807,621.00
MCI INC	8.109	552691107 MCIP	395,800	8,897,235.84	7,809,134.00
MCKESSON CORP	0.465	58155Q103 Q MCK	125,800	5,160,380.54	6,490,022.00
MDC HOLDINGS INC	1.613	552676108 MDC	45,134	3,448,224.01	2,797,405.32
MDU COMMUNICATIONS INC	0.000	582828109 MDTV	224,500	556,760.00	330,015.00
MDU RESOURCES GROUP	2.321	552690109 MDU	248,200	7,960,149.13	8,126,068.00
MEADWESTVACO	3.282	583334107 MWV	101,310	2,788,614.44	2,839,719.30
MEASUREMENT SPECIALITIES INC	0.000	583421102 MEAS	187,200	4,107,256.95	4,558,320.00
MEDAREX INC	0.000	583916101 MEDX	85,000	650,786.28	1,177,250.00
MEDCATH CORPORATION	0.000	58404W109 MDTH	7,700	146,246.08	142,835.00
MEDCO HEALTH SOLUTIONS INC	0.000	58405U102 MHS	612,021	25,225,298.95	34,150,771.80
MEDIA GENERAL INC - CL A	1.656	584404107 MEG	29,829	1,870,617.46	1,512,330.30
MEDIACOM COMMUNICATIONS CORP	0.000	58446K105 MCCC	965,300	6,595,568.92	5,299,497.00
MEDICAL ACTION INDUSTRIES INC	0.000	58449L100 MDCI	12,535	228,982.99	256,215.40
MEDICINES COMPANY	0.000	584688105 MDCO	30,500	732,342.41	532,225.00
MEDICIS PHARMACEUTICAL CORP	0.374	584690309 MRX	57,400	1,688,313.27	1,839,670.00
MEDIMMUNE INC	0.000	584699102 MEDI	821,000	26,452,759.84	28,751,420.00
MEDTRONIC INC	0.668	585055106 Q MDT	2,042,000	67,329,200.84	117,557,940.00
MEMC ELECTR MATLS IN	0.000	552715104 WFR	17,800	326,135.08	394,626.00
MENTOR CORP/MINN	1.562	587188103 MNT	40,200	883,213.54	1,852,416.00
MENTOR GRAPHICS CORP.	0.000	587200106 MENT	29,264	281,799.36	302,589.76
MERCANTILE BANC.	2.693	587405101 Q MRBK	6,600	315,312.49	372,504.00
MERCANTILE BANK CORP	1.246	587376104 MBWM	16,715	551,412.32	643,527.50
MERCK & CO INC	4.778	589331107 Q MRK	5,254,011	217,037,716.79	167,130,089.91
MERCURY COMPUTER SYSTEMS INC	0.000	589378108 MRCY	22,200	751,970.93	457,986.00
MERCURY GENERAL CORP.	2.954	589400100 MCY	15,945	879,609.35	928,317.90

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MERCURY INTERACTIVE CORP.	0.000	589405109 MERQ	2,000	66,912.69	55,580.00
MEREDITH CORPORATION	1.069	589433101 Q MDP	140,400	7,218,929.75	7,348,536.00
MERGE TECHNOLOGIES INC.	0.000	589981109 MRGE	21,800	427,164.00	545,872.00
MERIDIAN BIOSCIENCE INC	1.588	589584101 VIVO	116,360	1,460,086.18	2,343,490.40
MERIDIAN RESOURCE CO	0.000	58977Q109 TMR	91,600	596,671.96	384,720.00
MERIT MED SYS INC	0.000	589889104 MMSI	46,478	686,534.22	564,242.92
MERITAGE HOMES CORP	0.000	59001A102 MTH	6,000	449,381.13	377,520.00
MERRILL LYNCH & CO. INC.	1.181	590188108 Q MER	2,277,150	102,112,461.98	154,231,369.51
MESA AIR GROUP INC	0.000	590479101 MESA	170,000	1,380,801.39	1,778,200.00
MESTEK INC	0.000	590829107 MCC	3,200	41,130.60	41,920.00
METAL MANAGEMENT INC	1.289	591097209 MTLM	88,600	1,970,777.04	2,060,836.00
METHODE ELECTRONICS CL-A	2.006	591520200 METH	38,445	444,064.63	383,296.65
METLIFE INC	1.061	59156R108 MET	1,062,514	37,247,248.15	52,063,186.00
METROLOGIC INSTRUMENTS INC	0.000	591676101 MTLG	31,900	627,459.21	614,394.00
METTLER-TOLEDO INTERNATIONAL	0.000	592688105 MTD	3,000	134,563.38	165,600.00
MFA MORTGAGE INVESTMENTS INC	3.508	55272X102 MFA	142,400	976,716.94	811,680.00
MGE ENERGY INC	4.069	55277P104 MGEE	21,648	742,471.65	734,083.68
MGI PHARMA INC	0.000	552880106 MOGN	62,100	1,306,328.42	1,065,636.00
MGIC INVESTMENT CORP	0.911	552848103 Q MTG	122,000	7,870,369.28	8,030,039.99
MGM MIRAGE	0.000	552953101 MGM	555,900	21,501,942.36	20,384,853.00
MICHAELS STORES	1.130	594087108 MIK	3,951	116,330.13	139,746.87
MICREL INCORPORATED	0.000	594793101 MCRL	65,710	824,542.32	762,236.00
MICRO THERAPEUTICS INC	0.000	59500W100 MTIX	11,400	45,305.88	79,002.00
MICROCHIP TECHNOLOGY INC.	1.990	595017104 MCHP	677,731	17,736,976.54	21,789,051.65
MICROMUSE INC.	0.000	595094103 MUSE	127,900	736,559.55	1,264,931.00
MICRON TECHNOLOGY INC	0.000	595112103 Q MU	821,600	11,669,140.04	10,935,496.00
MICROS SYSTEMS INC.	0.000	594901100 MCRS	87,565	2,639,476.74	4,231,140.80
MICROSEMI CORP	0.000	595137100 MSCC	47,400	694,478.26	1,311,084.00
MICROSOFT CORP.	1.376	594918104 MSFT	18,358,425	469,114,722.56	480,072,813.75
MICROSTRATEGY INC-CL A	0.000	594972408 MSTR	29,300	1,532,014.20	2,424,282.00
MICROTUNE INC	0.000	59514P109 TUNE	55,000	266,979.82	229,350.00
MID-STATE BANCSHARES	2.691	595440108 MDST	24,200	489,032.29	647,350.00
MIDDLEBY CORP	0.000	596278101 MIDD	22,500	1,396,398.82	1,946,250.00
MIDDLESEX WATER CO	3.921	596680108 MSEX	12,000	228,186.82	208,080.00
MIDLAND CO	0.624	597486109 MLAN	20,300	599,560.65	731,612.00
MIDWEST BANC HOLDING	2.157	598251106 MBHI	27,500	648,133.71	611,875.00
MILACRON, INC.	3.174	598709103 Q MZ	199,148	561,672.16	250,926.48
MILLENNIUM PHARMACEUTICALS	0.000	599902103 MLNM	722,000	7,267,730.56	7,003,400.00
MILLER (HERMAN) INC	1.028	600544100 MLHR	17,100	521,123.67	482,049.00
MILLIPORE CORPORATION	0.666	601073109 Q MIL	141,500	8,838,885.64	9,344,660.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MINE SAFETY APPLIANCES CO	1.546	602720104 MSA	30,500	810,550.76	1,104,405.00
MINERALS TECHNOLOGIES INC	0.357	603158106 MTX	28,670	1,647,243.74	1,602,366.30
MIPS TECHNOLOGIES IN	0.000	604567107 MIPS	44,900	300,576.74	255,032.00
MKS INSTRUMENTS INC	0.000	55306N104 MKSI	55,600	1,006,262.46	994,684.00
MOBILE MINI INC.	0.000	60740F105 MINI	15,600	405,686.38	739,440.00
MOBILITY ELECTRONICS INC	0.000	60741U101 MOBE	28,400	237,779.03	274,344.00
MODINE MANUFACTURING CO	2.147	607828100 MOD	96,000	2,683,052.88	3,128,640.00
MOHAWK INDUSTRIES INC.	0.000	608190104 MHK	30,500	1,987,561.73	2,652,890.00
MOLECULAR DEVICES CORP	0.000	60851C107 MDCC	86,069	1,889,005.16	2,489,976.17
MOLINA HEALTHCARE INC	0.000	60855R100 MOH	11,700	444,691.15	311,688.00
MOLSON COORS BREWING CO	1.910	60871R209 Q TAP	196,300	13,491,767.75	13,150,137.00
MOMENTA PHARMACEUTICALS INC	0.000	60877T100 MNTA	10,100	212,111.08	222,604.00
MONACO COACH CORPORATION	1.804	60886R103 MNC	362,756	6,432,458.47	4,824,654.80
MONARCH CASINO & RES	0.000	609027107 MCRI	9,800	207,228.75	221,480.00
MONEYGRAM INTERNATIONAL INC.	0.613	60935Y109 MGI	93,200	1,867,486.16	2,430,656.00
MONOGRAM BIOSCIENCES INC	0.000	60975U108 MGRM	128,700	337,820.77	240,669.00
MONOLITHIC POWER SYSTEMS INC	0.000	609839105 MPWRE	67,000	851,223.91	1,004,330.00
MONRO MUFFLER BRAKE	0.659	610236101 MNRO	11,062	242,185.43	335,399.84
MONSANTO COMPANY	1.031	61166W101 MON	587,800	28,666,627.65	45,572,134.00
MOODY'S CORPORATION	0.455	615369105 MCO	682,800	21,140,993.59	41,937,576.00
MOOG INC. CL A	0.000	615394202 MOG.A	74,062	1,380,563.16	2,101,879.56
MORGAN STANLEY DEAN WITTER & COMPANY	1.903	617446448 Q MS	2,586,801	120,406,528.67	146,775,088.74
MOSAIC COMPANY	0.546	61945A107 Q MOS	54,400	726,468.75	795,872.00
MOTOROLA INC	0.708	620076109 Q MOT	5,924,949	104,627,948.03	133,844,597.91
MOVADO GROUP INC	1.092	624580106 MOV	19,400	264,778.30	355,020.00
MPS GROUP INC	0.000	553409103 MPS	138,800	1,071,887.95	1,897,396.00
MRO SOFTWARE INC	0.000	55347W105 MRQI	21,200	330,976.11	297,648.00
MRV COMMUNICATIONS I	0.000	553477100 MRVC	110,300	370,467.28	226,115.00
MTR GAMING GROUP INC	0.000	553769100 MNTG	24,800	230,216.16	258,168.00
MTS SYS CORP	1.154	553777103 MTSC	30,200	595,856.69	1,046,128.00
MUELLER INDUSTRIES INC.	1.458	624756102 MLI	93,900	2,746,646.67	2,574,738.00
MULTI-FINELINE ELECTRONIX INC	0.000	62541B101 MFLX	21,100	355,711.34	1,016,387.00
MULTIMEDIA GAMES, INC.	0.000	625453105 MGAM	150,500	1,403,158.79	1,392,125.00
MURPHY OIL CORP	0.833	626717102 Q MUR	3,200	86,230.18	172,768.00
MWI VETERINARY SUPPLY INC	0.000	55402X105 MWIV	5,100	101,847.00	131,631.00
MYERS INDUSTRIES INC.	1.371	628464109 Q MYE	27,780	301,914.41	405,032.40
MYLAN LABS	1.202	628530107 Q MYL	276,700	4,737,005.55	5,522,932.00
MYOGEN INC	0.000	62856E104 MYOG	35,400	851,028.87	1,067,664.00
MYRIAD GENETICS INC	0.000	62855J104 MYGN	101,900	1,630,445.87	2,119,520.00
NABI BIOPHARMACEUTIC	0.000	629519109 NABI	62,271	612,593.11	210,475.98

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
NACCO INDUSTRIES -CL A	1.587	629579103 Q NC	8,700	637,523.56	1,019,205.00
NANOGEN INC	0.000	630075109 NGEN	50,800	194,188.08	133,096.00
NAPSTER INC	0.000	630797108 NAPS	179,900	666,299.84	633,248.00
NARA BANCORP INC	0.618	63080P105 NARA	569,600	10,873,252.11	10,127,488.00
NASB FINL INC	2.286	628968109 NASB	12,399	492,666.84	488,024.64
NASDAQ STOCK MARKET INC	0.000	631103108 NDAQ	29,600	545,367.81	1,041,328.00
NASH FINCH CO.	2.825	631158102 NAFB	20,300	560,862.81	517,244.00
NATIONAL BEVERAGE CO	0.000	635017106 FIZ	8,000	72,221.51	78,160.00
NATIONAL CITY CORP	4.408	635405103 Q NCC	816,330	26,511,427.55	27,404,198.11
NATIONAL FINANCIAL PARTNERS CORP	1.141	63607P208 NFP	27,400	972,836.29	1,439,870.00
NATIONAL FUEL & GAS	3.719	636180101 Q NFG	13,300	355,030.95	414,827.00
NATIONAL HEALTH INVESTORS INC	6.933	63633D104 NHI	37,000	903,086.24	960,520.00
NATIONAL HEALTHCARE	1.605	635906100 NHC	6,700	161,413.61	250,446.00
NATIONAL INSTRUMENTS CORP.	0.624	636518102 NATI	89,531	2,057,364.38	2,869,468.55
NATIONAL INTERSTATE CORP	0.839	63654U100 NATL	23,000	446,617.96	438,610.00
NATIONAL OILWELL VARCO INC	0.000	637071101 NOV	24,300	828,277.31	1,523,610.00
NATIONAL PENN BANCSH	3.464	637138108 NPBC	45,821	865,931.58	872,894.81
NATIONAL PRESTO INDS INC	2.074	637215104 NPK	5,000	185,193.92	221,750.00
NATIONAL SEMICONDUCTOR CORP.	0.461	637640103 NSM	233,700	3,942,594.66	6,071,526.00
NATIONAL WESTN LIFE	0.000	638522102 NWLIA	3,806	527,653.27	787,499.46
NATIONWIDE FINANCIAL SERVICE	1.727	638612101 NFS	198,800	8,244,900.80	8,747,200.01
NATURES SUNSHINE PRODS INC.	1.106	639027101 NATRE	24,300	455,027.09	439,344.00
NATUS MEDICAL INC	0.000	639050103 BABY	55,800	316,299.24	900,612.00
NAUTILUS INC	2.143	63910B102 NLS	62,700	1,136,092.96	1,169,982.00
NAVARRE CORP	0.000	639208107 NAVR	752,395	6,195,803.38	4,160,744.35
NAVIGANT CONSULTING	0.000	63935N107 NCI	51,800	848,857.86	1,138,564.00
NAVIGATORS GROUP INC	0.000	638904102 NAVG	69,400	2,201,529.53	3,026,534.00
NAVISTAR INTL. CORP.	0.000	63934E108 NAV	83,698	2,495,971.12	2,395,436.76
NBC CAP CORP	4.203	628729105 NBY	7,300	192,518.16	173,667.00
NBT BANCORP INC	3.520	628778102 NBTB	34,300	693,259.31	740,537.00
NBTY INC.	0.000	628782104 NTY	37,100	961,030.42	602,875.00
NCI BUILDING SYS INC	0.000	628852105 NCS	110,400	3,274,582.74	4,689,792.00
NCO GROUP INC.	0.000	628858102 NCOG	999,061	19,805,406.88	16,904,112.12
NCR CORPORATION	0.000	62886E108 NCR	261,701	7,273,198.65	8,882,131.94
NDC HEALTH CORP	0.832	639480102 NDC	14,900	347,696.57	286,527.00
NEENAH PAPER INC	1.428	640079109 NP	300	8,933.60	8,400.01
NEKTAR THERAPEUTICS	0.000	640268108 NKTR	114,900	2,025,658.57	1,891,254.00
NEOPHARM INC	0.000	640919106 NEOL	18,200	143,213.98	196,378.00
NEOSE TECHNOLOGIES I	0.000	640522108 NTEC	125,900	807,019.00	242,987.00
NEOWARE SYSTEMS INC	0.000	64065P102 NWRE	58,300	780,403.23	1,358,390.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
NESS TECHNOLOGIES INC	0.000	64104X108	NSTC	20,100	288,663.57	216,477.00
NETBANK INC	1.114	640933107	NTBK	48,900	426,961.93	351,102.00
NETFLIX.COM INC	0.000	64110L106	NFLX	38,700	633,679.99	1,047,222.00
NETGEAR INC	0.000	64111Q104	NTGR	46,700	690,872.72	898,975.00
NETIQ CORP	0.000	64115P102	NTIQ	185,175	2,352,357.51	2,275,800.75
NETLOGIC MICROSYSTEMS INC	0.000	64118B100	NETL	11,100	193,544.04	302,364.00
NETRATINGS INC	0.000	64116M108	NTRT	19,750	227,808.50	243,517.50
NETSCOUT SYS INC	0.000	64115T104	NTCT	25,255	169,521.78	137,639.75
NETWORK APPLIANCE INC.	0.000	64120L104	NTAP	8,500	252,167.50	229,500.00
NEUROCRINE BIOSCIENCES INC	0.000	64125C109	NBIX	41,380	1,877,143.43	2,595,767.40
NEUROGEN CORP	0.000	64124E106	NRGN	24,000	179,939.36	158,160.00
NEUROMETRIX INC	0.000	641255104	NURO	38,045	938,930.39	1,037,867.60
NEUSTAR INC-CLASS A	0.000	64126X201	NSR	126,930	3,737,385.79	3,870,095.70
NEW RIVER PHARMACEUTICALS	0.000	648468205	NRPH	6,400	187,569.28	332,032.00
NEW YORK COMMUNITY BANCORP	6.053	649445103	NYB	1,485,600	26,618,710.65	24,542,112.00
NEW YORK TIMES CO. CL A	2.495	650111107	Q NYT	5,700	220,999.69	150,765.00
NEWALLIANCE BANCSHARES INC	1.513	650203102	NAL	147,300	2,054,840.91	2,141,742.00
NEWELL RUBBERMAID INC.	3.532	651229106	Q NWL	565,800	13,359,951.75	13,454,724.00
NEWFIELD EXPLORATION COMPANY	0.000	651290108	NFX	330,500	13,722,099.83	16,548,135.00
NEWKIRK REALTY TRUST INC	6.967	651497109	NKT	15,800	251,220.00	244,900.00
NEWMARKET CORP	0.000	651587107	NEU	39,700	664,426.94	971,062.00
NEWMONT MNG. CORP. HLDG CO	0.749	651639106	Q NEM	1,134,200	43,613,733.60	60,566,280.00
NEWPARK RESOURCES INC.	0.000	651718504	NR	270,495	1,799,413.18	2,063,876.85
NEWPORT CORP	0.147	651824104	NEWP	39,000	555,131.51	528,060.00
NEWS CORP INC-CL A	0.900	65248E104	NWS.A	2,890,920	48,685,621.11	44,953,806.00
NEXTEL PARTNERS INC	0.000	65333F107	NXTP	572,300	12,432,355.81	15,990,062.00
NGP CAPITAL RESOURCES CO	4.569	62912R107	NGPC	18,400	276,147.86	241,592.00
NIC INC	0.000	62914B100	EGOV	562,369	3,390,843.66	3,464,193.04
NICOR INC.	4.731	654086107	Q GAS	89,500	3,324,899.25	3,518,245.00
NII HOLDINGS INC	0.000	62913F201	NIHD	384,215	10,349,276.03	16,782,511.20
NIKE INC. -CL B	1.428	654106103	Q NKE	320,098	21,947,358.61	27,781,305.42
NISOURCE INCORPORATED	4.410	65473P105	Q NI	444,200	9,823,331.70	9,266,012.00
NJ RESOURCES CORP. COMMON	3.437	646025106	NJR	35,100	1,129,801.37	1,470,339.00
NL INDS INC	7.097	629156407	NL	8,300	117,745.58	116,947.00
NN INC	3.018	629337106	NNBR	17,900	220,838.67	189,740.00
NOBLE INTERNATIONAL LTD	1.919	655053106	NOBL	7,900	203,408.43	164,636.00
NOKIA CORP - ADR	1.983	654902204	A NOK	1,524,800	21,937,829.77	27,903,840.00
NORDSON CORP	1.629	655663102	NDSN	26,400	837,747.13	1,069,464.00
NORDSTROM INC	0.909	655664100	Q JWN	908,008	21,545,421.71	33,959,499.20
NORFOLK SOUTHERN CORP.	1.159	655844108	Q NSC	836,000	27,841,459.00	37,477,880.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
NORTEL NETWORKS CORP. HOLDING CO.	0.000	656568102 Q NT	10,500,000	45,654,553.52	32,130,000.00
NORTH FORK BANK	3.655	659424105 NFB	1,496,700	36,996,722.03	40,949,712.00
NORTH PITTSBURGH SYS	4.027	661562108 NPSI	30,000	571,635.05	566,100.00
NORTHEAST UTILITIES	3.555	664397106 NU	167,300	3,175,466.03	3,294,137.00
NORTHERN EMPIRE BANCSHARES	0.000	665112108 NREB	8,400	257,401.20	198,744.00
NORTHERN TRUST CORP	1.775	665859104 NTRS	239,500	10,974,700.91	12,410,890.00
NORTHROP GRUMMAN CORP.	1.730	666807102 Q NOC	865,252	41,176,650.75	52,010,297.72
NORTHWEST NATURAL GAS CO.	4.037	667655104 NWN	59,925	1,852,542.15	2,048,236.50
NORTHWESTERN CORP	3.991	668074305 NVEC	72,675	2,062,982.25	2,258,012.25
NOVATEL WIRELESS INC	0.000	66987M604 NVTL	2,400	36,618.00	29,064.00
NOVELL INC	0.000	670006105 NOVL	867,300	7,244,195.19	7,658,259.00
NOVELLUS SYSTEMS INC.	0.621	670008101 NVLS	445,200	10,428,195.34	10,738,224.00
NOVEN PHARMACEUTICALS INC	0.000	670009109 NOVN	24,900	469,073.49	376,737.00
NPS PHARMACEUTICALS INC.	0.000	62936P103 NPSP	7,400	85,877.00	87,616.00
NRG ENERGY INC.	0.000	629377508 NRG	82,400	2,143,565.57	3,882,688.00
NS GROUP INC	0.000	628916108 NSS	32,700	692,638.20	1,367,187.00
NSTAR CO.	4.041	67019E107 NST	17,280	487,958.18	495,936.00
NU SKIN ENTERPRISES	2.047	67018T105 NUS	59,600	1,021,789.38	1,047,768.00
NUANCE COMMUNICATIONS	0.000	67020Y100 NUAN	183,116	847,066.16	1,397,175.08
NUCOR CORP	0.899	670346105 Q NUE	263,500	13,199,646.62	17,580,720.02
NUTRI/SYSTEM INC	0.000	67069D108 NTRI	47,175	1,186,668.60	1,699,243.50
NUVASINE INC	0.000	670704105 NUVA	16,200	228,310.90	293,220.00
NUVEEN INVESTMENTS INC-CL A	1.970	67090F106 JNC	200	7,604.49	8,524.00
NVIDIA CORP	0.000	67066G104 NVDA	61,600	939,186.77	2,252,096.00
NVR INC	0.000	62944T105 NVR	3,986	1,637,783.52	2,798,172.00
NXSTAGE MEDICAL INC	0.000	67072V103 NXTM	6,100	59,414.00	72,956.00
NYFIX INCORPORATED	0.000	670712108 NYFX	59,400	368,533.96	253,044.00
O'CHARLEYS INC	0.000	670823103 CHUX	46,910	858,236.72	727,574.10
O'REILLY AUTOMOTIVE INC.	0.000	686091109 ORLY	96,800	1,739,205.83	3,098,568.00
OAKLEY INC.	1.089	673662102 OO	59,900	807,389.33	879,931.00
OCCIDENTAL PETROLEUM CORP.	1.802	674599105 Q OXY	793,969	26,844,655.49	63,422,243.70
OCCULOGIX INC	0.000	67461T107 RHEO	12,500	100,115.95	90,000.00
OCEANEERING INT'L. INC.	0.000	675232102 OII	27,500	661,937.06	1,368,950.00
OCEANFIRST FINL CORP	3.514	675234108 OCFC	9,500	218,510.64	216,220.00
OCTEL CORP	0.860	675727101 OTL	13,200	251,995.55	214,764.00
OCWEN FINANCIAL CORP	0.000	675746101 OCN	80,900	590,056.45	703,830.00
ODYSSEY HEALTHCARE INC	0.000	67611V101 ODSY	56,100	996,822.59	1,045,704.00
ODYSSEY HOLDINGS CORP	0.498	67612W108 ORH	56,400	1,155,310.30	1,414,512.00
OFFICE DEPOT INC	0.000	676220106 ODP	309,900	9,113,966.60	9,730,860.00
OFFSHORE LOGISTICS	0.000	676255102 OLG	380,300	11,305,075.65	11,104,760.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
OGE ENERGY CORP	4.964	670837103 OGE	2,500	62,098.48	66,975.00
OHIO CASUALTY CORP.	0.847	677240103 Q OCAS	294,800	5,006,888.27	8,348,736.00
OIL STS INTL INC	0.000	678026105 OIS	53,900	1,081,402.87	1,707,552.00
OLD DOMINION FREIGHT LINE	0.000	679580100 ODFL	29,850	407,963.88	805,353.00
OLD NATL BANCORP IND	3.881	680033107 ONB	72,285	1,663,342.19	1,564,247.40
OLD REPUBLIC INT'L CORP.	2.071	680223104 ORI	152,900	3,457,412.65	4,015,154.00
OLD SECOND BANCORP I	1.701	680277100 OSBC	14,300	356,296.28	437,151.00
OLIN CORP	4.065	680665205 Q OLN	111,550	2,150,333.62	2,195,304.00
OM GROUP, INC.	2.985	670872100 Q OMG	47,100	927,994.77	883,596.00
OMNICARE INC.	0.157	681904108 OCR	668,400	21,087,073.66	38,245,848.00
OMNICELL INC	0.000	68213N109 OMCL	114,000	837,749.50	1,362,300.00
OMNICOM GROUP	1.174	681919106 OMC	228,100	16,536,891.85	19,418,153.00
OMNIVISION TECHNOLOGIES INC	0.000	682128103 OVTI	720,200	11,965,374.05	14,375,192.00
ON ASSIGNMENT INC	0.000	682159108 ASGN	68,500	583,043.38	747,335.00
ON SEMICONDUCTOR COR	0.000	682189105 ONNN	151,500	740,781.11	837,795.00
ONE LIBERTY PROPERTIES INC	7.170	682406103 OLP	24,800	496,430.02	456,568.00
ONEOK INC.	4.205	682680103 Q OKE	45,055	1,262,226.21	1,199,814.64
ONYX PHARMACEUTICALS	0.000	683399109 ONXX	25,100	494,288.85	721,876.00
OPEN SOLUTIONS INC	0.000	68371P102 OPEN	20,600	417,974.67	472,152.00
OPENWAVE SYS INC	0.000	683718308 OPWV	53,533	555,984.11	935,221.51
OPLINK COMMUNICATION	0.000	68375Q403 OPLK	46,479	621,293.83	673,945.50
OPTICAL COMMUNICATIO	0.000	68382T101 OCPI	16,002	34,496.79	36,964.62
OPTION CARE INC	0.598	683948103 OPTN	234,759	2,460,826.80	3,136,380.24
OPTIONSPRESS HOLDINGS INC	0.651	684010101 OXPS	21,800	415,720.40	535,190.00
ORACLE SYS. CORP.	0.000	68389X105 ORCL	5,072,700	50,896,632.04	61,937,667.00
ORASURE TECHNOLOGIES	0.000	68554V108 OSUR	129,400	1,030,243.74	1,141,308.00
ORBITAL SCIENCES CORP.	0.000	685564106 ORB	146,500	1,076,125.02	1,881,060.00
ORBOTECH LTD	0.000	2661784 ORBK	28,135	668,365.95	674,395.95
OREGON STEEL MILLS INC	0.000	686079104 Q OS	37,500	628,515.40	1,103,250.00
ORIENT EXPRESS HOTELS LTD -A	0.317	G67743107 OEH	32,570	919,285.22	1,026,606.40
ORIENTAL FINL GROUP	4.530	68618W100 OFG	547,863	13,536,308.71	6,771,586.68
ORIGEN FINANCIAL INC	3.370	68619E208 ORGN	18,200	137,358.96	129,584.00
ORLEANS HOMEBUILDERS INC	0.436	686588104 OHB	19,400	384,981.50	355,990.00
ORMAT TECHNOLOGIES INC	0.459	686688102 ORA	22,000	491,677.14	575,080.00
ORTHOLOGIC CORP	0.000	68750J107 OLGK	72,700	425,068.17	356,230.00
OSHKOSH TRUCK CORPORATION	0.605	688239201 OSK	384,990	12,729,190.47	17,166,704.10
OSI PHARMACEUTICALS INC	0.000	671040103 OSIP	19,313	845,688.60	541,536.52
OSI SYSTEMS INC	0.000	671044105 OSIS	15,900	248,363.86	292,401.00
OTTER TAIL CORP	3.864	689648103 OTTR	30,879	902,567.51	894,873.42
OUTBACK STEAKHOUSE INC	1.249	689899102 OSI	13,600	565,342.75	565,896.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
OUTDOOR CHANNEL HOLDINGS INC	0.000	690027206 OUTD	17,779	255,515.91	240,016.50
OVERSEAS SHIPHOLDING GROUP	1.389	690368105 OSG	132,000	6,472,920.73	6,651,480.00
OVERSTOCK COM INC DE	0.000	690370101 OSTK	1	33.84	28.15
OWENS & MINOR INC.	1.888	690732102 Q OMI	53,200	1,064,815.02	1,464,596.00
OXFORD INDUSTRIES INC.	1.096	691497309 OXM	39,000	1,545,437.69	2,133,300.00
P A M TRANSN SVCS IN	0.000	693149106 PTSI	6,600	133,373.39	117,414.00
P.F.CHANGS CHINA BISTRO INC	0.000	69333Y108 PFCB	62,845	2,906,707.98	3,118,997.35
PACCAR INC	1.444	693718108 Q PCAR	78,900	3,624,694.75	5,462,247.00
PACER INTERNATIONAL INC	2.302	69373H106 PACR	39,536	797,584.79	1,030,308.16
PACIFIC CAP BANCORP	2.473	69404F101 PCBC	48,533	1,347,999.25	1,726,804.14
PACIFIC ETHANOL INC	0.000	69423U107 PEIX	3,300	32,003.40	35,706.00
PACIFIC GAS & ELEC. CO.	3.556	69331C108 Q PCG	1,181,700	33,041,131.96	43,864,704.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	0.000	694873100 PSUN	95,700	1,930,236.32	2,384,844.00
PACKAGING CORP OF AMERICA	4.357	695156109 PKG	520,000	10,746,695.42	11,934,000.00
PACKETEER INC	0.000	695210104 PKTR	35,800	476,389.08	278,166.00
PACTIV CORPORATION	0.000	695257105 PTV	15,970	318,443.37	351,340.00
PAINCARE HOLDINGS INC	0.000	69562E104 PRZ	45,700	201,116.56	148,982.00
PALL CORPORATION	1.489	696429307 Q PLL	93,300	2,321,355.42	2,506,038.00
PALM HARBOR HOMES	0.000	696639103 PHHM	10,100	191,488.43	189,880.00
PALMONE INC	0.000	696643105 PALM	44,236	1,041,508.78	1,406,704.80
PALOMAR MEDICAL TECHNOLOGIES INC	0.000	697529303 PMTI	17,900	363,894.19	627,216.00
PANAMSAT HOLDING CORP	6.326	69831Y105 PA	227,200	4,703,390.17	5,566,400.00
PANERA BREAD CO	0.000	69840W108 PNRA	65,500	3,239,219.27	4,302,040.00
PANTRY INC/THE	0.000	698657103 PTRY	6,100	197,880.19	286,639.00
PAPA JOHN'S INTERNATIONAL	0.000	698813102 PZZA	18,300	645,778.82	1,085,373.00
PAR PHARMACEUTICAL COS INC	0.000	69888P106 PRX	135,100	4,241,219.58	4,234,034.00
PAR TECHNOLOGY CORP/DEL	0.000	698884103 PTC	4,300	128,629.53	119,368.00
PARALLEL PETROLEUM CORP	0.000	699157103 PLLL	5,000	67,228.42	85,050.00
PARAMETRIC TECHNOLOGY CORP	0.000	699173100 PMTC	536,568	2,963,722.62	3,273,064.80
PAREXEL INT'L CORP.	0.000	699462107 PRXL	66,600	1,092,047.67	1,349,316.00
PARK ELECTROCHEMICAL CORP.	1.231	700416209 PKE	33,800	794,956.87	878,124.00
PARK NATL CORP	3.585	700658107 PRK	18,110	2,105,684.73	1,858,810.40
PARKER DRILLING CO	0.000	701081101 PKD	203,500	1,022,555.76	2,203,905.00
PARKER-HANNIFIN CORP.	1.394	701094104 Q PH	117,556	5,427,309.55	7,753,993.76
PARLUX FRAGRANCES INC	0.000	701645103 PARL	18,000	504,975.34	549,540.00
PARTNERRE LTD	2.314	G6852T105 PRE	27,213	1,723,771.68	1,787,077.71
PARTNERS TRUST FINL	2.323	70213F102 PRTR	60,261	622,313.85	726,145.05
PATHMARK STORES INC	0.000	70322A101 PTMK	120,500	1,313,783.08	1,203,795.00
PATTERSON COS INC	0.000	703395103 PDCO	35,149	1,083,938.39	1,173,976.60
PATTERSON-UTI ENERGY INC	0.485	703481101 PTEN	99,492	2,467,594.37	3,278,261.40

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
PAXAR CORP.	0.000	704227107	PXR	37,150	605,350.14	729,254.50
PAYCHEX INC	1.678	704326107	PAYX	766,000	25,667,402.85	29,199,920.00
PAYLESS SHOESOURCE INC	0.000	704379106	PSS	199,900	3,942,710.08	5,017,490.00
PDF SOLUTIONS INC	0.000	693282105	PDFS	40,055	624,139.22	650,893.75
PDL BIOPHARMA INC.	0.000	69329Y104	PDLI	224,900	5,912,629.67	6,391,658.00
PEABODY ENERGY CORP	0.461	704549104	BTU	302,000	18,003,607.34	24,890,840.00
PEAPACK-GLADSTONE FI	2.007	704699107	PGC	8,740	267,748.26	243,846.00
PEDIATRIX MEDICAL GROUP INC.	0.000	705324101	PDX	43,100	2,256,423.22	3,817,367.00
PEETS COFFEE & TEA I	0.000	705560100	PEET	28,970	694,231.51	879,239.50
PEGASUS SOLUTIONS	0.000	705906105	PEGS	21,900	320,449.30	196,443.00
PEGASYSTEMS INC	0.000	705573103	PEGA	14,100	108,717.44	103,071.00
PENN NATIONAL GAMING INC	0.000	707569109	PENN	41,000	493,331.93	1,350,950.00
PENN VA CORP	0.784	707882106	PVA	20,300	509,539.94	1,165,220.00
PENNFED FINL SVCS IN	1.520	708167101	PFSB	26,500	445,972.86	488,130.00
PENNSYLVANIA COMMERCE BANCORP	0.000	708677109	COBH	4,700	155,929.55	149,695.00
PENTAIR INC.	1.622	709631105	Q PNR	5,000	187,535.69	172,600.00
PENWEST PHARMACEUTIC	0.000	709754105	PPCO	39,775	681,179.45	776,408.00
PEOPLES BANCORP INC	2.804	709789101	PEBO	9,900	258,185.14	282,447.00
PEOPLES BK BRIDGEPOR	2.833	710198102	PBCT	13,350	386,775.35	414,651.00
PEOPLES ENERGY CORP	6.216	711030106	Q PGL	40,200	1,514,023.54	1,409,814.00
PEP BOYS MM & J	1.813	713278109	Q PBY	91,200	1,578,433.10	1,357,968.00
PEPCO HOLDINGS INC.	4.470	713291102	POM	442,668	9,397,360.45	9,902,483.16
PEPSI BOTTLING GROUP INC	1.118	713409100	PBG	398,648	10,493,750.97	11,405,319.28
PEPSIAMERICAS INC	1.461	71343P200	Q PAS	312,200	7,529,230.75	7,261,772.00
PEPSICO INC.	1.760	713448108	Q PEP	2,815,338	96,252,753.51	166,330,169.04
PER-SE TECHNOLOGIES	0.000	713569309	PSTI	71,500	1,085,986.42	1,670,240.00
PERFORMANCE FOOD GROUP COMPANY	0.000	713755106	PFGC	39,600	1,266,318.91	1,123,452.00
PERICOM SEMICONDUCTOR CORP	0.000	713831105	PSEM	27,900	446,348.45	222,363.00
PERINI CORP	0.000	713839108	PCR	20,400	230,440.72	492,660.00
PERKIN ELMER INC	1.188	714046109	Q PKI	21,000	362,758.91	494,760.00
PEROT SYSTEMS COPR. CL. A	0.000	714265105	PER	190,360	2,523,405.74	2,691,690.40
PERRIGO CO.	1.140	714290103	PRGO	57,300	742,688.16	854,343.00
PETCO ANIMAL SUPPLIES INC	0.000	716016209	PETC	75,387	2,377,802.29	1,654,744.65
PETROHAWK ENERGY CORP	0.000	716495106	HAWK	53,400	572,131.38	705,948.00
PETROLEUM DEVELOPMENT CORP	0.000	716578109	PETDE	27,400	489,286.36	913,516.00
PETROQUEST ENERGY INC	0.000	716748108	PQ	130,100	1,043,610.60	1,077,228.00
PETSMART INC	0.467	716768106	PETM	505,300	13,241,863.43	12,965,998.00
PFF BANCORP INC	1.965	69331W104	PFB	20,610	539,839.41	629,017.20
PFIZER INC.	4.116	717081103	Q PFE	16,361,596	367,675,164.23	381,552,418.72
PHARMACEUTICAL PRODUCT DEVELOPMENT INC.	0.322	717124101	PPDI	6,700	371,320.36	415,065.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PHARMACOEPIA DRUG DISCOVERY INC	0.000	7171EP101 PCOP	66,000	393,746.78	234,960.00
PHARMION CORP	0.000	71715B409 PHRM	57,270	1,503,730.13	1,017,687.90
PHASE FORWARD INC	0.000	71721R406 PFWD	23,400	181,732.52	228,150.00
PHELPS DODGE CORP.	1.042	717265102 Q PD	262,532	26,086,315.00	37,770,478.84
PHH CORP	0.000	693320202 PHH	43,200	861,642.96	1,210,464.00
PHILADELPHIA CONS HLDG CO	0.000	717528103 PHLY	8,285	552,867.91	801,076.65
PHILLIPS-VAN HEUSEN	0.463	718592108 PVH	41,500	962,929.78	1,344,600.00
PHOENIX COMPANIES INC.	1.173	71902E109 PNK	126,400	1,413,893.07	1,724,096.00
PHOENIX TECHNOLOGIES LTD	0.000	719153108 PTEC	26,300	222,108.76	164,638.00
PHOTON DYNAMICS INC	0.000	719364101 PHTN	17,900	341,462.26	327,212.00
PHOTRONICS INC.	0.000	719405102 PLAB	42,300	813,490.08	637,038.00
PICO HOLDINGS INC	0.000	693366205 PICO	38,400	563,323.58	1,238,784.00
PIEDMONT NATURAL GAS CO INC NORTH CAROL	3.807	720186105 PNY	76,400	1,831,328.07	1,845,824.00
PIER 1 IMPORTS INC/DEL	4.581	720279108 PIR	190,800	2,629,269.86	1,665,684.00
PIKE ELECTRIC CORP	0.000	721283109 PEC	60,500	929,061.88	981,310.00
PILGRIMS PRIDE CORP	0.271	721467108 PPC	236,500	7,823,528.79	7,842,340.00
PINNACLE ENTERTAINMENT, INC.	0.000	723456109 PNK	50,000	961,922.98	1,235,500.00
PINNACLE WEST CAPITAL CORP	4.836	723484101 Q PNW	310,900	12,406,163.01	12,855,715.00
PIONEER COMPANIES INC	0.000	723643300 PONR	11,900	258,742.89	356,643.00
PIONEER NATURAL RESOURCES CO.	0.468	723787107 PKD	4,800	245,013.74	246,096.00
PIPER JAFFRAY COMPANIES INC	0.000	724078100 PJC	6,700	205,533.21	270,680.00
PITNEY-BOWES, INC.	2.934	724479100 Q PBI	576,200	23,852,258.32	24,344,450.00
PIXAR	0.000	725811103 PIXR	5,900	272,198.86	311,048.00
PLACER SIERRA BANCSHARES	1.732	726079106 PLSB	31,200	658,842.92	864,552.00
PLAINS EXPLORATION & PR	0.000	726505100 PXP	238,800	6,595,214.59	9,487,524.00
PLANTRONICS INC.	0.706	727493108 PLT	51,900	1,933,928.78	1,468,770.00
PLAYTEX PRODUCTS INC	0.000	72813P100 PYX	140,150	1,415,556.61	1,915,850.50
PLEXUS CORP	0.000	729132100 PLXS	65,300	1,025,020.37	1,484,922.00
PLUG POWER INC	0.000	72919P103 PLUG	53,400	369,430.06	273,942.00
PLUM CREEK TIMBER CO INC	4.216	729251108 PCL	99,300	3,434,326.90	3,579,765.00
PLX TECHNOLOGY INC	0.000	693417107 PLXT	24,700	208,531.67	212,420.00
PMA CAP CORP	4.600	693419202 PMACA	33,700	169,821.03	307,681.00
PMC-SIERRA INC	0.000	69344F106 PMCS	169,198	1,555,168.74	1,304,516.58
PMI GROUP INC.	0.511	69344M101 PMI	181,200	7,333,651.07	7,441,884.00
PNC FINANCIAL SERVICES GROUP	3.234	693475105 Q PNC	389,483	21,040,770.92	24,081,733.90
PNM RESOURCES INC	3.266	69349H107 PNM	110,950	2,754,181.83	2,717,165.50
POGO PRODUCING CO	0.501	730448107 PPP	143,100	7,110,917.40	7,127,811.00
POLARIS INDUSTRIES INC.	2.231	731068102 PII	58,586	3,174,823.10	2,941,017.20
POLO RALPH LAUREN CORP	0.356	731572103 RL	23,100	891,322.32	1,296,834.00
POLYCOM INC.	0.000	73172K104 PLCM	397,769	6,778,394.47	6,085,865.70

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
POLYMEDICA CORP	1.792	731738100	PLMD	132,941	3,219,390.94	4,449,535.27
POLYONE CORPORATION	3.888	73179P106	POL	97,200	562,292.12	624,996.00
POPULAR INC	3.026	733174106	BPOP	438,400	9,173,411.52	9,272,160.00
PORTALPLAYER INC	0.000	736187204	PLAY	28,700	736,797.33	812,784.00
PORTFOLIO RECOVERY ASSOCIATES INC	0.000	73640Q105	PRAA	16,500	520,813.21	766,260.00
POSSIS MEDICAL INC	0.000	737407106	POSS	35,900	427,574.80	357,205.00
POTLATCH CORP.	1.176	737628107	Q PCH	30,700	964,279.73	1,565,086.00
POWELL INDS INC	0.000	739128106	POWL	7,170	128,999.39	128,773.20
POWER INTEGRATIONS INC	0.000	739276103	POWI	31,100	680,486.73	740,491.00
POWER ONE INC.	0.000	739308104	PWER	102,000	551,128.00	614,040.00
POWERDSINE LTD	0.000	M41415106	PDSN	20,200	128,053.04	138,774.00
POWERWAVE TECHNOLOGIES	0.000	739363109	PWAV	191,400	1,642,392.17	2,405,898.00
POZEN INC	0.000	73941U102	POZN	25,300	130,547.32	242,627.00
PPG INDUSTRIES INC.	3.247	693506107	Q PPG	3,500	223,966.76	202,650.00
PPL CORPORATION	3.401	69351T106	Q PPL	1,122,200	24,872,553.43	32,992,680.00
PRA INTERNATIONAL	0.000	69353C101	PRAI	22,700	548,499.39	639,005.00
PRAXAIR INC.	1.359	74005P104	Q PX	421,400	18,219,983.77	22,317,344.00
PRE-PAID LEGAL SVCS	3.140	740065107	PPD	10,300	382,211.52	393,563.00
PRECISION CASTPARTS CORP	0.231	740189105	PCP	560,700	17,500,838.32	29,049,867.00
PREFERRED BANK/LOS ANGELES	1.528	740367107	PFBC	12,100	471,265.55	538,450.00
PREFORMED LINE PRODUCTS CO	1.869	740444104	PLPC	2,600	104,288.08	111,254.00
PREMIERE GLOBAL SERVICES INC	0.000	740585104	PGI	76,200	717,301.13	619,506.00
PREMIERWEST BANCORP	0.357	740921101	PRWT	14,600	217,504.55	204,400.00
PREMIUM STANDARD FARMS INC	1.604	74060C105	PORK	10,400	154,336.00	155,584.00
PRESIDENTIAL LIFE	2.100	740884101	PLFE	54,761	906,076.98	1,042,649.44
PRESTIGE BRANDS HOLDINGS INC	0.000	74112D101	PBH	50,700	598,981.68	633,750.00
PRICE COMMUNICATIONS CORP	0.000	741437305	PR	65,205	943,187.32	969,598.35
PRICELINE.COM INC	0.000	741503403	PCLN	45,187	1,079,742.56	1,008,573.84
PRIDE INTERNATIONAL INC.	0.000	74153Q102	PDE	214,000	3,981,364.97	6,580,500.00
PRIME MONEY MARKET - 5GS	0.000	IT-GOL	IT-GO	2,529,986	2,529,986.10	2,529,986.10
PRIME MONEY MARKET - 5IN	0.000	IT-INT	IT-IN	2,134,269	2,134,269.81	2,134,269.81
PRIME MONEY MARKET - 6CH	0.000	IT-CIP	IT-CI	1,749,790	1,749,790.86	1,749,790.74
PRIME MONEY MARKET - 6DG	0.000	IT-DAV	IT-DA	3,039,367	3,039,368.18	3,039,367.59
PRIME MONEY MARKET - 6EA	0.000	IT-EAG	IT-EA	702,148	702,148.12	702,148.09
PRIME MONEY MARKET - 6FC	0.000	IT-FUL6	IT-FU	2,375,695	2,375,695.42	2,375,695.38
PRIME MONEY MARKET - 6FT	0.000	IT-FUL	IT-FU	44,628	44,628.90	44,628.91
PRIME MONEY MARKET - 6LA	0.000	IT-LOR	IT-LO	7,546,874	7,546,875.78	7,546,874.25
PRIME MONEY MARKET - 6LC	0.000	IT-LOR6	IT-LO	5,341,634	5,341,634.77	5,341,634.15
PRIME MONEY MARKET - 6MA	0.000	IT-MAW	IT-MA	4,783,090	4,783,090.84	4,783,090.25
PRIME MONEY MARKET - 6NC	0.000	IT-NEX	IT-NE	1,397,549	1,397,549.60	1,397,549.66

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PRIMEDIA INC	0.000	74157K101 PRM	45,600	172,326.29	73,416.00
PRIMUS GUARANTY LTD	0.000	G72457107 PRS	53,950	709,717.97	704,047.50
PRINCIPAL FINANCIAL GROUP	1.370	74251V102 PFG	161,200	5,010,670.55	7,645,716.00
PRIVATEBANCORP INC	0.506	742962103 PVTB	35,500	1,041,540.52	1,262,735.00
PROASSURANCE CORP	0.000	74267C106 PRA	53,760	1,725,142.00	2,614,886.40
PROCTER & GAMBLE CO	1.935	742718109 Q PG	6,247,228	210,027,640.30	361,589,556.64
PROGENICS PHARMACEUT	0.000	743187106 PGNX	2,100	37,532.70	52,521.00
PROGRESS ENERGY, INC	5.510	743263105 Q PGN	245,100	10,714,461.54	10,764,792.00
PROGRESS SOFTWARE	0.000	743312100 PRGS	41,852	897,961.16	1,187,759.76
PROGRESSIVE CORP	0.102	743315103 PGR	281,200	24,403,899.30	32,838,536.00
PROGRESSIVE GAMING CORP	0.000	59862K108 PGIC	14,100	141,352.50	139,167.00
PROQUEST COMPANY	0.000	74346P102 PQE	26,800	706,721.01	747,988.00
PROSPERITY BANCSHARE	1.391	743606105 PRSP	8,040	209,146.56	231,069.60
PROTECTIVE LIFE CORP	1.782	743674103 PL	20,635	648,642.31	903,193.96
PROVIDENCE SERVICE CORP	0.000	743815102 PRSC	10,000	236,643.00	287,900.00
PROVIDENT BANKSHARES CORPORATION	3.316	743859100 PBKS	71,652	2,120,488.50	2,419,688.04
PROVIDENT FINANCIAL HLDGS	2.129	743868101 PROV	16,600	407,084.06	436,580.00
PROVIDENT FINANCIAL SERVICES	1.944	74386T105 PFS	76,809	1,356,806.27	1,421,734.59
PROVIDENT NEW YORK BANCORP	1.816	744028101 PBNY	39,648	490,060.04	436,524.48
PRUDENTIAL FINANCIAL INC	1.065	744320102 PRU	950,700	38,730,729.85	69,581,733.00
PSS WORLD MEDICAL INC.	0.000	69366A100 PSSI	128,130	1,118,999.00	1,901,449.20
PSYCHIATRIC SOLUTIONS INC	0.000	74439H108 PSYS	36,500	1,651,835.11	2,144,010.00
PUBLIC SVC ENTERPRISES	3.447	744573106 Q PEG	276,800	10,983,613.93	17,983,696.00
PUGET ENERGY INC	4.897	745310102 Q PSD	36,461	811,596.86	744,533.62
PULTE HOMES, INC.	0.406	745867101 Q PHM	299,804	6,622,764.17	11,800,285.44
QAD INC	1.308	74727D108 QADI	51,583	480,048.06	394,094.12
QLOGIC CORPORATION	0.000	747277101 QLGC	49,016	1,693,248.21	1,593,510.16
QUALCOMM INC	0.835	747525103 QCOM	2,801,229	69,299,558.61	120,676,945.32
QUALITY SYSTEMS INC	0.000	747582104 QSII	12,720	456,266.21	976,387.20
QUANEX CORP	1.240	747620102 NX	152,500	4,304,671.03	7,620,425.00
QUANTA SERVICES INC.	0.000	74762E102 PWR	157,100	1,283,550.65	2,069,007.00
QUANTUM CORPORATION- DLT & STORAGE	0.000	747906204 DSS	485,400	3,150,848.57	1,480,470.00
QUEST DIAGNOSTICS INC	0.699	74834L100 DGX	112,100	5,090,337.50	5,770,908.00
QUEST SOFTWARE INC	0.000	74834T103 QSFT	119,050	1,636,609.57	1,736,939.50
QUESTAR CORP	1.188	748356102 Q STR	34,700	1,820,392.74	2,626,790.00
QUICKSILVER INC	0.000	74838C106 ZQK	114,000	1,617,888.06	1,577,760.00
QUICKSILVER RESOURCE	0.000	74837R104 KWK	3,800	146,926.57	159,638.00
QWEST COMMUNICATIONS INTL.	0.885	749121109 Q	5,011,700	41,127,579.08	28,316,105.00
R & G FINANCIAL CORP CL-B	2.840	749136107 RGF	29,450	731,584.07	388,740.00
R.H. DONNELLEY CORP.	0.000	74955W307 Q RHD	1,300	82,864.34	80,106.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
R&B INC	0.000	749124103 RBIN	10,500	149,213.40	99,540.00
RACKABLE SYSTEMS INC	0.000	750077109 RACK	89,165	1,556,275.88	2,539,419.20
RADIAN GROUP INC.	0.136	750236101 RDN	225,000	10,424,752.71	13,182,750.00
RADIANT SYSTEMS INC	0.000	75025N102 RADS	24,300	273,532.95	295,488.00
RADIATION THERAPY SERVICES INC	0.000	750323206 RTSX	22,400	604,076.47	790,944.00
RADIO ONE INC CL-D	0.000	75040P405 ROIAK	473,675	7,251,535.11	4,902,536.25
RADIOSHACK CORP	1.188	750438103 Q RSH	58,400	1,469,880.75	1,228,152.00
RADISYS CORPORATION	0.000	750459109 RSYS	115,237	1,793,889.09	1,998,209.58
RADWARE LTD	0.000	M81873107 RDWR	24,000	401,021.56	435,840.00
RADYNE COMSTREAM INC	0.000	750611402 RADN	86,700	823,268.52	1,263,219.00
RAILAMERICA INC	0.000	750753105 RRA	40,000	435,706.29	439,600.00
RALCORP HOLDINGS	0.000	751028101 Q RAH	31,400	962,870.39	1,253,174.00
RAMBUS INC DEL	0.000	750917106 RMBS	67,600	960,961.40	1,094,444.00
RANGE RES CORP	0.303	75281A109 RRC	55,925	540,247.90	1,473,064.50
RARE HOSPITALITY INTL INC.	0.000	753820109 RARE	36,300	712,800.61	1,103,157.00
RAVEN INDUSTRIES INC	0.970	754212108 RAVN	16,500	234,874.41	476,025.00
RAYMOND JAMES FINANCIAL INC	1.274	754730109 RJF	18,200	461,232.33	685,594.00
RAYONIER INC.	4.148	754907103 Q RYN	14,400	370,124.49	573,840.00
RAYTHEON COMPANY	2.191	755111507 Q RTN	971,900	35,239,924.89	39,021,785.00
RBC BEARINGS INC	0.000	75524B104 ROLL	57,975	901,018.25	942,093.75
RC2 CORP	0.000	749388104 RCRC	42,600	1,349,154.10	1,513,152.00
RCN CORPORATION	0.000	749361200 RCNI	37,100	882,099.04	869,995.00
READERS DIGEST ASSOCIATION	2.628	755267101 RDA	105,400	1,712,115.78	1,604,188.00
REALNETWORKS INC	0.000	75605L104 RNWK	264,300	1,838,190.50	2,050,968.00
RED HAT INC	0.000	756577102 RHAT	204,600	5,030,477.32	5,573,304.00
RED ROBIN GOURMET BURGERS	0.000	75689M101 RRGB	5,200	167,786.45	264,992.00
REDBACK NETWORKS	0.000	757209507 RBAK	191,500	1,072,938.66	2,692,490.00
REDDY ICE HOLDINGS INC	7.015	75734R105 FRZ	10,800	221,724.00	235,548.00
REEBOK INTERNATIONAL LTD.	0.515	758110100 Q RBK	52,300	1,807,680.34	3,045,429.00
REGAL BELOIT	1.468	758750103 RBC	12,000	293,983.06	424,800.00
REGAL ENTERTAINMENT GROUP	6.309	758766109 RGC	82,743	1,618,687.83	1,573,771.86
REGENT COMMUNICATIONS INC	0.000	758865109 RGCI	381,900	2,240,823.87	1,772,016.00
REGIONS FINANCIAL CORP.	3.981	7591EP100 RF	521,127	17,311,852.64	17,801,698.32
REGIS CORP	0.414	758932107 RGS	86,600	3,339,102.85	3,340,162.00
REHABCARE GROUP INC	0.000	759148109 RHB	33,600	822,858.21	678,720.00
REINSURANCE GROUP AM	0.753	759351109 RGA	11,746	533,428.19	560,988.96
RELANCE STEEL & ALUMINUM	0.654	759509102 RS	37,000	1,014,931.35	2,261,440.00
REMINGTON OIL & GAS CORP	0.000	759594302 REM	58,025	1,563,017.20	2,117,912.50
RENAISSANCE LEARNING INC	1.057	75968L105 RLRN	8,300	186,085.42	156,953.00
RENAISSANCERE HOLDINGS LTD	1.813	G7496G103 RNR	76,038	3,158,224.09	3,354,036.18

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
RENAL CARE GROUP INC.	0.000	759930100	RCI	13,550	558,348.90	641,050.50
RENASANT CORP	2.782	75970E107	RNST	11,000	345,235.78	347,930.00
RENOVIS INC	0.000	759885106	RNVS	4,975	81,144.25	76,117.50
RENT-A-CENTER INC	0.000	76009N100	RCII	16,278	448,208.82	307,003.08
REPUBLIC AIRWAYS HOLDINGS INC	0.000	760276105	RJET	57,805	715,394.17	878,636.00
REPUBLIC BANCORP INC	3.697	760282103	RBNC	81,496	878,511.27	969,802.40
REPUBLIC BANCORP KY	1.641	760281204	RBCAA	7,622	138,086.45	163,491.90
REPUBLIC COMPANIES GROUP INC	3.100	760349100	RUTX	6,400	81,152.00	99,072.00
REPUBLIC SERVICES INC	1.491	760759100	RSG	525,552	16,643,107.01	19,734,477.60
RES-CARE INC	0.000	760943100	RSCR	43,000	556,161.80	746,910.00
RESMED INC	0.000	761152107	RMD	188,512	4,083,297.62	7,221,894.72
RESOURCE AMERICA INC	1.407	761195205	REXI	16,808	158,360.83	286,576.40
RESOURCES GLOBAL PROFESSIONALS	0.000	76122Q105	RECN	130,599	3,167,383.04	3,403,409.94
RESPIRONICS INC	0.000	761230101	RESP	66,263	2,374,655.91	2,456,369.41
RESTORATION HARDWARE INC	0.000	760981100	RSTO	144,600	771,198.47	870,492.00
RETAIL VENTURES INC	0.000	76128Y102	RVI	17,600	194,430.72	218,944.00
REVLON INC - CL A	0.000	761525500	REV	153,500	484,649.91	475,850.00
REWARDS NETWORK INC	0.000	761557107	IRN	1,117,700	6,366,586.77	7,153,280.00
REYNOLDS & REYNOLDS CL-A	1.567	761695105	REY	13,000	349,490.97	364,910.00
REYNOLDS AMERICAN INC	5.244	761713106	RAI	333,500	22,111,341.09	31,792,555.00
RF MICRO-DEVICES	0.000	749941100	RFMD	198,400	1,268,732.25	1,073,344.00
RIGEL PHARMACEUTICALS INC	0.000	766559603	RIGL	5,900	131,763.05	49,324.00
RIMAGE CORP	0.000	766721104	RIMG	22,400	460,599.31	649,152.00
RITA MED SYS INC DEL	0.000	76774E103	RITA	150,800	465,297.54	589,628.00
RITE AID CORP.	0.000	767754104	Q RAD	522,400	2,108,753.88	1,817,952.00
RLI CORP	1.363	749607107	RLI	65,225	2,222,825.59	3,252,770.75
ROANOKE ELEC STL COR	1.864	769841107	RESC	31,338	514,079.36	739,576.80
ROBBINS & MYERS INC.	1.081	770196103	RBN	12,300	258,608.12	250,305.00
ROBERT HALF INTL INC	0.739	770323103	RHI	62,400	1,389,405.71	2,364,336.00
ROCK-TENN COMPANY CL A	2.637	772739207	RKT	31,200	506,145.65	425,880.00
ROCKWELL AUTOMATION INC	1.521	773903109	Q ROK	276,132	12,273,758.90	16,335,969.12
ROCKWELL COLLINS	1.032	774341101	COL	752,367	25,288,678.73	34,962,494.49
ROCKWOOD HOLDINGS INC	0.000	774415103	ROC	21,600	411,912.00	426,168.00
ROFIN-SINAR TECHNOLOGIES INC	0.000	775043102	RSTI	40,714	1,245,090.23	1,769,837.58
ROGERS CORP.	0.000	775133101	ROG	90,150	3,549,254.64	3,532,077.00
ROHM & HAAS CO	2.395	775371107	Q ROH	169,700	6,279,828.28	8,216,874.00
ROLLINS INC	1.014	775711104	ROL	47,700	812,689.00	940,167.00
ROPER INDUSTRIES INC	0.594	776696106	ROP	8,200	273,913.43	323,982.00
ROSS STORES INC	0.830	778296103	ROST	744,700	19,135,369.58	21,521,830.00
ROYAL BANCSHARES PA	4.749	780081105	RBPA	4,796	113,039.06	111,075.36

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ROYAL CARIBBEAN CRUISES LTD	1.531	V7780T103 RCL	59,573	2,581,626.80	2,684,359.36
ROYAL GOLD INC	0.633	780287108 RGLD	20,000	355,484.11	694,600.00
RPC INC	0.406	749660106 RES	44,925	551,002.71	1,183,324.50
RSA SECURITY INC.	0.000	749719100 RSAS	266,500	3,443,409.96	2,992,795.00
RTI INTERNATIONAL METALS	0.000	74973W107 RTI	41,650	1,085,430.69	1,580,617.50
RUBY TUESDAY INC	0.173	781182100 RI	514,200	13,133,810.32	13,312,638.00
RUDDICK CORP.	2.067	781258108 Q RDK	36,200	480,881.40	770,336.00
RUDOLPH TECHNOLOGIES INC	0.000	781270103 RTEC	13,700	245,107.66	176,456.00
RUSH ENTERPRISES INC - CL A	0.000	781846209 RUSHA	117,000	1,635,567.39	1,740,960.00
RUSS BERRIE & CO INC	3.502	782233100 RUS	463,900	10,839,592.52	5,297,738.00
RUSSELL CORP	1.188	782352108 Q RML	34,800	625,717.89	468,408.00
RUTH'S CHRIS STEAK HOUSE INC	0.000	783332109 RUTH	13,800	253,920.00	249,780.00
RYANS RESTAURANT GROUP INC	0.000	783520109 RYAN	73,100	907,304.11	881,586.00
RYDER SYS. INC.	1.560	783549108 Q R	97,881	3,312,194.08	4,015,078.62
RYERSON TULL, INC.	0.822	78375P107 Q RYI	43,100	517,137.78	1,048,192.00
RYLAND GROUP INC	0.665	783764103 RYL	138,300	5,707,293.88	9,975,579.00
S & T BANCORP INC	3.150	783859101 STBA	28,142	882,264.23	1,036,188.44
S Y BANCORP INC	2.078	785060104 SYBT	12,700	292,019.44	317,754.00
S1 CORPORATION	0.000	78463B101 SONE	97,312	451,908.20	423,307.20
SABA SOFTWARE INC	0.000	784932600 SABA	204,324	812,545.79	833,641.92
SABRE HOLDINGS CORP.	1.493	785905100 TSG	442,500	10,491,270.57	10,668,675.00
SAFECO CORP.	1.769	786429100 Q SAFC	220,200	10,393,062.26	12,441,300.00
SAFEGUARD SCIENTIFIC	0.000	786449108 SFE	274,700	352,099.93	530,171.00
SAFENET INC	0.000	78645R107 SFNT	25,975	743,237.95	836,914.50
SAFETY INSURANCE GROUP INC	1.783	78648T100 SAFT	21,026	424,757.47	848,819.62
SAFEWAY INC	0.845	786514208 SWY	583,100	13,536,598.46	13,796,146.00
SAKS INCORPORATED	0.000	79377W108 SKS	440,600	7,426,333.17	7,428,516.00
SALESFORCE.COM INC	0.000	79466L302 CRM	9,100	241,795.54	291,655.00
SALIX PHARMACEUTICAL	0.000	795435106 SLXP	47,794	850,679.85	840,218.52
SANDERSON FARMS INC	1.572	800013104 SAFM	26,577	938,613.28	811,395.81
SANDISK CORP	0.000	80004C101 SNDK	3,700	137,275.13	232,434.00
SANDY SPRING BANCORP INC	2.522	800363103 SASR	2,461	88,544.31	85,839.68
SANMINA-SCI CORP	0.000	800907107 SANM	137,000	519,942.59	583,620.00
SANTANDER BANCORP	2.547	802809103 SBP	18,520	453,330.65	465,222.40
SAPIENT CORP	0.000	803062108 SAPE	7,400	40,337.69	42,106.00
SARA LEE CORP.	4.179	803111103 Q SLE	2,700,300	54,579,582.23	51,035,670.00
SAUER-DANFOSS INC	2.551	804137107 SHS	10,700	117,436.34	201,267.00
SAVIENT PHARMACEUTICALS INC	0.000	80517Q100 SVNTE	158,700	591,130.42	593,538.00
SBA COMMUNICATIONS CORP	0.000	78388J106 SBAC	60,400	556,768.41	1,081,160.00
SBS TECHNOLOGIES INC	0.000	78387P103 SBSE	47,500	470,376.39	478,325.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SCANA CORP	3.961	80589M102 Q SCG	11,100	408,854.01	437,118.00
SCANSOURCE INC	0.000	806037107 SCSC	37,800	1,624,195.39	2,066,904.00
SCBT FINANCIAL CORP	2.034	78401V102 SCBT	8,530	223,023.74	285,072.60
SCHAWK INC	0.626	806373106 SGK	31,610	710,851.00	655,907.50
SCHERING-PLOUGH	1.055	806605101 Q SGP	2,690,430	53,410,163.57	56,095,465.53
SCHNITZER STL INDS	0.222	806882106 SCHN	33,800	842,667.08	1,033,942.00
SCHOLASTIC CORP	0.000	807066105 SCHL	68,400	2,047,479.96	1,950,084.00
SCHOOL SPECIALTY INC.	0.000	807863105 SCHS	50,136	1,704,920.10	1,826,955.84
SCHULMAN (A.) INC.	2.695	808194104 Q SHLM	32,400	551,258.75	697,248.00
SCHWAB (CHARLES) CORP	0.681	808513105 SCHW	1,221,600	16,406,632.74	17,920,872.00
SCHWEITZER-MAIDUIT INTL INC	2.421	808541106 SWM	16,100	450,053.17	398,958.00
SCIENTIFIC ATLANTA INC.	0.092	808655104 Q SFA	15,364	412,039.13	661,727.48
SCOTTISH RE GROUP LTD	0.814	G7885T104 SCT	900,000	21,022,674.18	22,095,000.00
SCOTTS COMPANY	1.105	810186106 SMG	153,160	5,455,386.67	6,928,958.40
SCP POOL CORPORATION	0.967	784028102 POOL	16,151	501,059.72	601,140.22
SCRIPPS CO. E.W. CL A	0.916	811054204 Q SSP	13,300	621,095.03	638,666.00
SCS TRANSPORTATION INC	0.000	81111T102 SCST	36,700	640,728.23	779,875.00
SEABOARD CORP	0.198	811543107 SEB	600	201,614.08	906,600.00
SEABRIGHT INSURANCE HOLDINGS	0.000	811656107 SEAB	8,500	108,038.40	141,355.00
SEACHANGE INTERNATIONAL	0.000	811699107 SEAC	215,600	1,459,716.63	1,703,240.00
SEACOAST BKG CORP FL	2.614	811707306 SBCE	17,620	363,963.02	404,379.00
SEACOR SMIT INC.	0.000	811904101 CKH	48,875	2,538,331.92	3,328,387.50
SEAGATE TECHNOLOGY	1.600	G7945J104 STX	33,902	579,435.42	677,700.97
SEALED AIR CORP.	0.000	81211K100 SEE	216,600	9,745,490.12	12,166,422.00
SEARS HOLDINGS CORP	0.000	812350106 SHLD	139,671	18,511,450.16	16,136,190.63
SEATTLE GENETICS INC	0.000	812578102 SGEN	28,100	143,627.53	132,632.00
SECURE COMPUTING CORP	0.000	813705100 SCUR	38,013	367,721.44	466,039.38
SECURITY BANK CORP	1.116	814047106 SBKC	11,100	246,565.17	258,519.00
SELECT COMFORT CORP	0.000	81616X103 SCSS	328,007	5,881,398.42	8,970,991.45
SELECTICA INC	0.000	816288104 SLTC	209,150	762,801.44	596,077.50
SELECTIVE INSURANCE GROUP	1.657	816300107 SIGI	62,995	1,906,821.10	3,345,034.50
SEMITOOL INC	0.000	816909105 SMTL	17,600	177,423.80	191,488.00
SEMPRA ENERGY	2.587	816851109 SRE	139,218	5,118,805.04	6,242,535.11
SEMTECH CORPORATION	0.000	816850101 SMTC	180,957	3,116,679.29	3,304,274.82
SENIOR HOUSING PROP TRUST	7.569	81721M109 SNH	63,200	913,033.43	1,068,712.00
SENOYX INC	0.000	81724Q107 SNMX	22,300	365,842.65	270,276.00
SENSIENT TECHNOLOGIES	3.352	81725T100 Q SXT	50,000	1,009,383.72	895,000.00
SEPRACOR INC.	0.000	817315104 SEPR	543,700	25,861,815.77	28,054,920.00
SEQUA CORP - CL A	0.000	817320104 SQA.A	6,700	337,808.33	462,635.00
SERENA SOFTWARE INC	0.000	817492101 SRNA	7,500	139,543.85	175,800.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SEROLOGICALS CORP	0.000	817523103 SERO	36,800	778,008.38	726,432.00
SERVICE CORP INTERNATIONAL	1.222	817565104 Q SCI	74,900	367,531.45	612,682.00
SERVICEMASTER COMPANY	3.682	81760N109 SVM	1,020,200	12,305,397.93	12,191,390.00
SFBC INTERNATIONAL INC	0.000	784121105 SFCC	9,400	241,435.13	150,494.00
SHARPER IMAGE CORP	0.000	820013100 SHRP	70,700	1,025,560.04	688,618.00
SHAW GROUP	0.000	820280105 SGR	142,400	2,212,803.75	4,142,416.00
SHENANDOAH TELECOMMU	1.154	82312B106 SHEN	7,270	196,532.26	289,636.80
SHERWIN-WILLIAMS CO	1.805	824348106 Q SHW	64,200	2,019,054.71	2,915,964.00
SHOE CARNIVAL INC	0.000	824889109 SCVL	7,900	109,994.55	173,168.00
SHUFFLE MASTER INC	0.000	825549108 SHFL	34,556	688,999.35	868,737.84
SIEBEL SYSTEMS INC.	0.945	826170102 SEBL	766,800	6,950,965.24	8,112,744.00
SIERRA BANCORP	2.106	82620P102 BSRR	5,700	134,422.53	129,903.00
SIERRA HEALTH SERVICES	0.000	826322109 SIE	24,482	1,672,901.00	1,957,580.72
SIERRA PACIFIC RESOURCES	6.135	826428104 SRP	273,700	3,166,043.65	3,569,048.00
SIGMA-ALDRICH	1.200	826552101 Q SIAL	185,500	9,415,858.35	11,740,295.00
SIGMATEL INC	0.000	82661W107 SGTI	54,700	1,411,223.36	716,570.00
SIGNATURE BANK	0.000	82669G104 SBNY	108,500	2,711,534.04	3,045,595.00
SILGAN HOLDINGS INC	1.107	827048109 SLGN	10,200	162,601.95	368,424.00
SILICON IMAGE INC	0.000	82705T102 SIMG	34,500	312,304.26	312,225.00
SILICON LABORATORIES	0.000	826919102 SLAB	56,300	1,589,663.36	2,063,958.00
SILICON STORAGE TECH	0.000	827057100 SSTI	92,900	570,027.12	469,145.00
SIMMONS 1ST NATL COR	2.310	828730200 SFNC	15,200	352,359.13	421,040.00
SIMPSON MANUFACTURING CO	0.880	829073105 SSD	128,700	3,319,013.05	4,678,245.01
SIRF TECHNOLOGY HOLDINGS	0.000	82967H101 SIRF	97,705	1,997,856.22	2,911,609.00
SIRIUS SATELLITE RADIO INC.	0.000	82966U103 SIRI	1,154,300	7,613,719.03	7,733,810.00
SIX FLAGS INC.	0.000	83001P109 PKS	98,500	720,265.97	759,435.00
SJW CORP	2.351	784305104 SJW	8,100	275,087.31	368,550.00
SKECHERS U S A INC	0.000	830566105 SKX	44,300	604,575.28	678,676.00
SKY FINL GROUP INC	3.307	83080P103 SKYF	15,400	435,667.53	428,428.00
SKYLINE CORP.	1.978	830830105 Q SKY	7,200	221,183.05	262,080.00
SKYWEST INC	0.446	830879102 SKYW	72,800	1,289,550.83	1,955,408.00
SKYWORKS SOLUTIONS INC	0.000	83088M102 SWKS	166,700	5,924,759.40	848,503.00
SLM CORP	1.597	78442P106 SLM	548,600	18,389,399.94	30,222,374.00
SM&A	0.000	78465D105 WINS	237,202	2,154,061.50	1,952,172.46
SMART & FINAL INC	0.000	831683107 SMF	36,900	450,931.02	475,272.00
SMITH (A.O.) CORP	1.823	831865209 AOS	17,800	502,891.63	624,780.00
SMITH INTERNATIONAL INC	0.646	832110100 SII	38,200	1,259,506.80	1,417,602.00
SMITHFIELD FOODS INC	0.000	832248108 SFD	416,358	11,922,482.76	12,740,554.80
SMURFIT-STONE CONTAINER CORPORATION	0.000	832727101 SSCC	2,100,000	29,383,276.02	29,757,000.00
SNAP-ON TOOLS CORP.	2.662	833034101 Q SNA	200,400	7,588,244.92	7,527,024.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SOHU.COM INC	0.000	83408W103 SOHU	300	6,275.75	5,502.00
SOLETRON CORP	0.000	834182107 SLR	618,800	2,339,610.54	2,264,808.00
SOMANETICS CORP	0.000	834445405 SMTS	24,300	562,416.22	777,600.00
SONIC AUTOMOTIVE INC.	2.154	83545G102 SAH	46,600	1,058,416.43	1,038,248.00
SONIC CORP	0.000	835451105 SONC	13,220	390,511.77	389,990.00
SONIC SOLUTIONS	0.000	835460106 SNIC	4,800	96,317.76	72,528.00
SONICWALL INC	0.000	835470105 SNWL	185,700	1,136,156.46	1,470,744.00
SONOCO PRODUCTS CO	3.129	835495102 SON	6,100	166,438.02	179,340.00
SONOSIGHT INC.	0.000	83568G104 SONO	16,300	373,853.17	570,663.00
SONUS NETWORKS INC	0.000	835916107 SONS	183,200	886,583.20	681,504.00
SOTHEBY'S HOLDINGS CL-A	0.000	835898107 BID	38,600	605,225.76	708,696.00
SOUND FEDERAL BANCORP INC	1.570	83607V104 SFFS	11,800	186,345.60	225,380.00
SOURCE CORP	0.000	836167106 SRCP	33,100	811,080.75	793,738.00
SOURCE INTERLINK COS INC	0.000	836151209 SORC	34,900	412,905.18	388,088.00
SOUTH JERSEY INDS IN	3.088	838518108 SJI	29,600	675,232.52	862,544.00
SOUTHERN CO	4.315	842587107 Q SO	1,042,000	29,358,140.15	35,980,260.00
SOUTHERN COPPER CORP	10.152	84265V105 PCU	34,550	1,925,740.42	2,314,159.00
SOUTHERN ENERGY HOMES INC	0.000	842814105 SEHI	49,800	67,401.23	286,350.00
SOUTHERN UNION COMPANY	0.000	844030106 SUG	43,057	889,002.96	1,017,452.27
SOUTHSIDE BANCSHARES INC	2.178	84470P109 SBSI	10,380	209,493.72	209,676.00
SOUTHWEST AIRLINES	0.109	844741108 Q LUV	279,282	4,570,952.18	4,588,603.26
SOUTHWEST BANCORP IN	1.500	844767103 OKSB	14,400	296,033.25	288,000.00
SOUTHWEST GAS CORP	3.106	844895102 Q SWX	39,850	897,775.87	1,052,040.00
SOUTHWESTERN ENERGY COMPANY	0.000	845467109 SWN	366,000	7,429,322.13	13,154,040.00
SOVEREIGN BANCORP INC	1.110	845905108 SOV	5,600	112,516.53	121,072.00
SPARTAN STORES INC	0.000	846822104 SPTN	50,300	708,107.80	524,126.00
SPARTECH CORP	2.277	847220209 SEH	388,600	8,248,677.46	8,529,770.00
SPECIALTY LABORATORIES	0.000	84749R100 SP	33,700	423,747.83	439,785.00
SPECTRALINK CORP	3.369	847580107 SLNK	107,707	1,199,551.58	1,278,482.09
SPEEDWAY MOTORSPORTS	0.923	847788106 TRK	16,300	444,196.03	565,121.00
SPHERION CORPORATION	0.000	848420105 SFN	112,000	1,091,467.95	1,121,120.00
SPORTS AUTHORITY INC	0.000	84917U109 TSA	52,125	1,597,654.80	1,622,651.25
SPRINT NEXTEL CORP	0.428	852061100 Q S	5,783,275	121,316,815.83	135,097,304.00
SPSS INC.	0.000	78462K102 SPSS	33,200	649,749.65	1,026,876.00
SPX CORP.	2.184	784635104 Q SPW	154,400	7,284,238.84	7,066,888.00
SRA INTERNATIONAL INC - CLASS A	0.000	78464R105 SRX	102,728	2,626,775.44	3,137,313.12
SSA GLOBAL TECHNOLOGIES INC	0.000	78465P108 SSAG	29,500	462,033.43	536,605.00
ST JUDE MED. INC.	0.000	790849103 STJ	782,594	18,510,482.25	39,286,218.80
ST MARY LAND & EXPLORATION	0.271	792228108 SM	70,800	871,970.33	2,606,148.00
ST PAUL TRAVELERS COS INC	2.059	792860108 Q STA	2,804,846	106,537,483.31	125,292,470.82

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
STAGE STORES INC	0.083	85254C305 STGS	29,000	582,859.93	863,620.00
STAMPS COM INC	0.000	852857200 STMP	36,300	699,081.49	833,448.00
STANCORP FINANCIAL GROUP	1.251	852891100 SFG	48,732	1,961,552.41	2,434,163.40
STANDARD MICROSYSTEMS CORP	0.000	853626109 SMSC	7,236	146,367.32	207,600.84
STANDARD REGISTER CO	5.819	853887107 SR	53,620	857,746.28	847,732.20
STANDARD-PACIFIC CORP	0.434	85375C101 SPF	20,686	863,540.09	761,244.80
STANDEX INTERNATIONAL CORP	3.025	854231107 SXI	27,300	659,791.59	757,848.00
STANLEY FURNITURE CO INC	1.035	854305208 STLY	27,000	562,662.57	625,860.00
STANLEY WORKS	2.414	854616109 Q SWK	50,800	2,048,447.33	2,440,432.00
STAPLES INC	0.735	855030102 SPLS	1,412,984	20,586,488.76	32,088,866.64
STARBUCKS CORP.	0.000	855244109 SBUX	962,800	12,354,808.72	28,893,628.00
STARTEK INC	8.000	85569C107 SRT	11,800	442,588.26	212,400.00
STARWOOD RESORTS	1.315	85590A203 HOT	728,000	35,432,263.15	46,490,080.00
STATE AUTO FINL CORP	0.987	855707105 STFC	24,800	695,535.45	904,208.00
STATE BANCORP INC N.	3.584	855716106 STBC	10,418	188,797.82	174,397.32
STATE NATIONAL BANCSHARES INC	0.000	857124101 SNBI	5,100	140,760.00	136,170.00
STATE STREET CORP	1.370	857477103 STT	370,300	16,433,465.25	20,529,432.00
STATION CASINOS INC	1.474	857689103 STN	625,100	35,378,010.00	42,381,780.00
STEAK N SHAKE COMPANY	0.000	857873103 SNS	47,900	775,631.60	811,905.00
STEEL DYNAMICS INC	1.126	858119100 STLD	205,547	5,842,734.89	7,298,973.98
STEEL TECHNOLOGIES INC	1.071	858147101 STTX	100,400	2,082,828.80	2,810,196.00
STEIN MART INC.	1.377	858375108 SMRT	44,400	720,125.06	805,860.00
STEINWAY MUSICAL INS	0.000	858495104 LVB	7,500	207,678.26	191,325.00
STELLENT INC	0.000	85856W105 STEL	64,556	463,120.32	641,041.08
STEPAN CO	2.975	858586100 Q SCL	5,600	135,758.25	150,584.00
STERICYCLE INC	0.000	858912108 SRCL	44,932	2,369,950.26	2,645,596.16
STERIS CORP	0.639	859152100 Q STE	87,100	1,997,426.32	2,179,242.00
STERLING BANCORP	3.852	859158107 STL	20,380	386,008.27	402,097.40
STERLING BANCSHARES INC	1.554	858907108 SBIB	17,226	236,742.24	265,969.44
STERLING FINL CORP	2.828	859317109 SLFI	27,006	453,021.81	534,718.80
STERLING FINL CORP W	0.880	859319105 STSA	73,201	1,688,452.14	1,828,560.98
STEWART & STEVENSON SERVICES	1.609	860342104 Q SVC	71,500	1,243,070.55	1,510,795.00
STEWART ENTERPRISES INC. CL-A	1.848	860370105 STEIE	112,500	577,037.35	608,625.00
STEWART INFO SVCS	1.541	860372101 STC	24,300	758,481.46	1,182,681.00
STIFEL FINANCIAL CORP	0.000	860630102 SF	17,666	351,524.16	664,064.94
STILLWATER MINING COMPANY	0.000	86074Q102 SWC	43,129	380,428.36	499,002.53
STONE ENERGY CORP	0.000	861642106 SGY	31,400	1,295,172.80	1,429,642.00
STRATAGENE CORP	0.000	86269H107 STGN	44,200	391,295.10	443,768.00
STRATASYS INC	0.000	862685104 SSYS	125,300	2,941,238.86	3,133,753.00
STRATTEC SECURITY CORP	0.000	863111100 STRT	10,131	575,495.53	409,495.02

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
STRAYER EDUCATION INC	1.067	863236105 STRA	40,362	3,716,939.28	3,781,919.40
STRIDE RITE CORP	1.769	863314100 Q SRR	65,300	734,646.91	885,468.00
STRYKER CORP.	0.247	863667101 SYK	776,700	25,333,395.72	34,508,781.00
STUDENT LN CORP	2.064	863902102 STU	485	102,839.48	101,476.55
STURM RUGER & CO INC	5.706	864159108 RGR	22,400	206,203.80	157,024.00
SUFFOLK BANCORP	2.369	864739107 SUBK	11,200	357,009.77	378,224.00
SUMMIT BANCSHARES IN	1.557	866011109 SBIT	10,900	197,568.50	195,982.00
SUMMIT FINANCIAL GROUP INC	1.392	86606G101 SMMF	5,400	168,606.09	124,092.00
SUN BANCORP INC/NJ	0.000	86663B102 SNBC	11,900	251,397.96	235,025.00
SUN HYDRAULICS CORP	2.069	866942105 SNHY	7,100	171,428.55	137,243.00
SUN MICROSYSTEMS INC.	0.000	866810104 SUNW	4,572,800	42,642,276.72	19,160,032.00
SUNOCO, INC.	1.020	86764P109 Q SUN	512,733	25,346,327.56	40,188,012.54
SUNPOWER CORP. CL A	0.000	867652109 SPWR	8,300	255,557.00	282,117.00
SUNRISE SENIOR LIVING INC	0.000	86768K106 SRZ	45,200	749,450.39	1,523,692.00
SUNTRUST BANKS INC.	3.023	867914103 Q STI	441,827	28,513,595.73	32,147,332.52
SUPER VALU STORES INC.	2.001	868536103 Q SVU	441,900	12,200,843.85	14,352,912.00
SUPERGEN INC	0.000	868059106 SUPG	54,200	337,799.28	273,710.00
SUPERIOR ENERGY SVCS	0.000	868157108 SPN	148,300	2,405,691.39	3,121,715.00
SUPERIOR ESSEX INC	0.000	86815V105 SPSX	18,100	309,879.24	364,896.00
SUPERIOR INDUSTRIES INTL	2.875	868168105 SUP	38,300	1,289,312.96	852,558.00
SUPERIOR WELL SERVICES INC	0.000	86837X105 SWSI	6,800	157,216.00	161,568.00
SUPERTEX INC	0.000	868532102 SUPX	56,300	1,404,217.80	2,491,275.00
SUPPORTSOFT INC	0.000	868587106 SPRT	45,500	228,146.05	192,010.00
SUREWEST COMMUNICATI	3.792	868733106 SURW	15,482	456,384.80	408,260.34
SURMODICS INC	0.000	868873100 SRDX	69,744	2,627,038.27	2,579,830.56
SUSQUEHANNA BANCSHARES INC.	4.054	869099101 SUSQ	49,389	1,100,290.38	1,169,531.52
SVB FINANCIAL GROUP	0.000	78486Q101 SIVB	37,513	1,235,902.39	1,757,108.92
SWIFT ENERGY COMPANY	0.000	870738101 SFY	37,900	820,509.56	1,708,153.00
SWIFT TRANSPORTATION CO.	0.000	870756103 SWFT	123,880	2,579,895.98	2,514,764.00
SWS GROUP INC	1.910	78503N107 SWS	35,300	647,947.73	739,182.00
SYBASE INC.	0.000	871130100 SY	336,100	6,714,724.00	7,347,146.00
SYBRON DENTAL SPECIALTIES	0.000	871142105 SYD	69,900	1,646,178.84	2,782,719.00
SYCAMORE NETWORKS INC	0.000	871206108 SCMR	186,771	791,223.64	806,850.72
SYKES ENTERPRISES	0.000	871237103 SYKE	136,175	1,008,832.24	1,820,659.75
SYMANTEC CORP	0.000	871503108 SYMC	2,281,273	42,307,142.07	39,922,277.50
SYMBION INC	0.000	871507109 SMBI	30,500	649,916.13	701,500.00
SYMBOL TECHNOLOGIES INC	0.156	871508107 SBL	4,900	63,964.84	62,818.00
SYMMETRY MEDICAL INC	0.000	871546206 SMA	143,400	3,053,558.86	2,780,526.00
SYMS CORP	0.000	871551107 SYM	29,900	421,734.92	431,756.00
SYMXY TECHNOLOGIES INC.	0.000	87155S108 SMMX	48,731	1,190,763.07	1,329,868.99

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SYNAPTICS INC	0.000	87157D109 SYNA	53,900	917,179.89	1,332,408.00
SYNIVERSE HOLDINGS INC	0.000	87163F106 SVR	111,000	1,548,850.57	2,319,900.00
SYNNEX CORP	0.000	87162W100 SNX	28,900	511,830.25	436,679.00
SYNOPSYS INC.	0.000	871607107 SNPS	1,028,200	20,217,135.21	20,625,692.00
SYNOVUS FINANCIAL CORP	2.702	87161C105 SNV	388,800	10,335,033.54	10,501,488.00
SYNTEL INC	1.152	87162H103 SYNT	25,900	458,386.90	539,497.00
SYNTROLEUM CORP.	0.000	871630109 SYNM	11,400	167,098.44	102,942.00
SYSCO CORP.	2.190	871829107 Q SYY	733,900	18,449,912.10	22,787,595.00
SYSTEMAX INC	0.000	871851101 SYX	10,300	65,058.09	64,272.00
T ROWE PRICE GROUP INC.	1.554	74144T108 Q TROW	274,100	12,073,792.65	19,743,423.00
T.G.C. INDUSTRIES INC.	0.000	872417308 TGE	740,000	5,395,313.97	5,032,000.00
TAIWAN SEMICONDUCTOR ADR	2.351	874039100 TSM	1,750,000	14,614,910.98	17,342,503.64
TAL INTERNATIONAL GROUP	0.000	874083108 TAL	12,100	251,317.00	249,865.00
TALBOTS INC	1.725	874161102 Q TLB	129,300	3,672,278.28	3,597,126.00
TALEO CORP CL A	0.000	87424N104 TLEO	7,700	107,184.00	102,256.00
TALK AMERICA HOLDINGS INC	0.000	87426R202 TALK	148,300	1,178,490.81	1,279,829.00
TALX CORP	0.291	874918105 TALX	20,100	313,351.21	918,771.00
TANOX INC	0.000	87588Q109 TNOX	35,340	588,696.64	578,515.80
TARGET CORP	0.727	87612E106 Q TGT	1,347,600	40,049,850.33	74,077,572.00
TARO PHARMACEUTICAL INDUS	0.000	M8737E108 TARO	300,000	5,596,070.00	4,191,000.00
TAYLOR CAPITAL GROUP INC	0.594	876851106 TAYC	139,724	5,259,054.62	5,644,849.60
TCF FINANCIAL CORP	3.389	872275102 TCB	381,907	10,896,694.83	10,364,955.98
TD BANKNORTH INC	3.029	87235A101 BNK	247,523	7,341,260.15	7,190,543.15
TECH DATA CORP	0.000	878237106 TECD	1,777	64,455.73	70,511.36
TECHNE CORPORATION	0.000	878377100 TECH	279,700	13,448,491.56	15,705,155.00
TECHNICAL OLYMPIC US	0.284	878483106 TOA	37,150	835,307.75	783,493.50
TECHNITROL INC.	2.046	878555101 TNL	42,800	741,648.95	731,880.00
TECHNOLOGY INVSTMT CAP CORP	7.947	878717305 TICC	14,100	210,521.46	212,910.00
TECO ENERGY	4.423	872375100 Q TE	47,000	696,248.53	807,460.00
TECUMSEH PRODUCTS CO CL-A	5.587	878895200 TECUA	80,654	2,662,818.86	1,847,783.14
TEEKAY SHIPPING CORP	1.729	Y8564W103 TK	8,282	368,057.28	330,451.80
TEJON RANCH CO DEL	0.000	879080109 TRC	9,200	448,110.84	367,264.00
TEKELEC	0.000	879101103 TKLC	104,118	1,582,299.27	1,447,240.20
TEKTRONIX, INC.	0.850	879131100 Q TEK	27,900	686,585.52	787,059.00
TELEDYNE TECHNOLOGIES INC	0.000	879360105 TDY	157,005	3,030,347.52	4,568,845.50
TELEFLEX INC	1.538	879369106 Q TFX	111,700	6,827,318.47	7,258,266.00
TELEPHONE & DATA	0.971	879433100 TDS	26,800	898,395.41	965,604.00
TELEPHONE & DATA SYSTEMS-SPECIAL	1.011	879433860 TDS.S	40,800	1,302,877.73	1,412,088.00
TELETECH HOLDINGS INC	0.000	879939106 TTEC	37,700	295,200.26	454,285.00
TELEWEST GLOBAL INC	0.000	87956T107 TLWT	377,400	8,647,857.09	8,989,668.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
TELIK INC	0.000	87959M109 TELK	28,600	498,488.09	485,914.00
TELLABS INC.	0.000	879664100 TLAB	1,324,699	13,221,652.59	14,439,219.10
TEMPLE-INLAND INC.	2.006	879868107 Q TIN	27,900	1,065,390.46	1,251,315.00
TENET HEALTHCARE CORP	0.000	88033G100 THC	1,063,800	9,505,049.87	8,148,708.00
TENNANT COMPANY	1.692	880345103 TNC	17,400	699,174.91	904,800.00
TENNECO INC.	0.000	880349105 Q TEN	169,900	2,389,660.43	3,331,739.00
TERADYNE INC	0.000	880770102 TER	75,400	1,166,918.19	1,098,578.00
TERCICA INC	0.000	88078L105 TRCA	52,400	637,639.83	375,708.00
TEREX CORP	0.000	880779103 TEX	158,190	8,189,392.69	9,396,486.00
TERRA INDS INC	0.000	880915103 TRA	98,300	661,192.86	550,480.00
TESORO CORP	0.649	881609101 TSO	424,859	18,121,466.46	26,150,071.45
TESSERA TECHNOLOGIES INC	0.000	88164L100 TSRA	46,500	1,359,933.72	1,202,025.00
TETRA TECH INC.	0.000	88162G103 TTEK	55,400	928,194.95	868,118.00
TETRA TECHNOLOGIES INC.	0.000	88162F105 TTI	35,925	820,393.63	1,096,431.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	0.506	881624209 TEVA	375,100	10,849,426.14	16,133,051.00
TEXAS CAPITAL BANCSHARES	0.000	88224Q107 TCBI	23,600	425,504.79	528,876.00
TEXAS INDUSTRIES INC	0.601	882491103 TXI	24,000	645,611.28	1,196,160.00
TEXAS INSTRS INC	0.374	882508104 Q TXN	3,958,301	111,911,986.68	126,942,713.06
TEXAS REGIONAL BANCSHARES INC	1.696	882673106 TRBS	97,050	2,714,454.64	2,746,515.00
TEXAS ROADHOUSE INC-CLASS A	0.000	882681109 TXRH	114,841	1,602,531.63	1,785,777.55
TEXAS UNITED BANCSHARES INC	1.762	882838105 TXUI	15,130	261,583.16	274,760.80
TEXTRON INC.	1.818	883203101 Q TXT	107,300	7,254,473.80	8,259,954.00
THE BANCORP INC	0.000	05969A105 TBBK	20,470	296,107.26	347,990.00
THE DIRECTV GROUP INC	0.000	25459L106 DTV	773,600	11,231,764.61	10,923,232.00
THE FINISH LINE-CL A	0.574	317923100 FINL	68,500	1,044,224.76	1,193,270.00
THE GEO GROUP INC	0.000	36159R103 GGI	22,800	510,350.20	522,804.00
THE HANOVER INSURANCE GROUP	0.598	410867105 THG	187,900	7,115,155.56	7,848,583.00
THE MEN'S WEARHOUSE INC.	0.000	587118100 MW	804,650	24,901,520.68	23,688,896.00
THE SPORTSMAN'S GUIDE INC	0.000	848907200 SGDE	36,500	803,271.19	870,525.00
THE ST. JOE COMPANY	0.952	790148100 JOE	20,700	1,404,000.48	1,391,454.00
THERMO ELECTRON CORP.	0.000	883556102 TMO	81,200	1,959,328.76	2,446,556.00
THOMAS & BETTS CORP.	0.000	884315102 Q TNB	153,200	3,926,283.62	6,428,272.00
THOMAS NELSON INC	0.811	640376109 Q TNM	25,210	527,350.13	621,426.50
THOR INDUSTRIES INC	0.499	885160101 THO	122,323	3,304,342.98	4,901,482.61
THORATEC CORP	0.000	885175307 THOR	125,295	1,754,938.52	2,592,353.55
THQ INC	0.000	872443403 THQI	116,022	1,837,158.78	2,767,124.70
THRESHOLD PHARMACEUTICALS INC	0.000	885807107 THLD	5,900	39,935.29	85,255.00
TIBCO SOFTWARE INC	0.000	88632Q103 TIBX	573,300	4,070,522.48	4,282,551.00
TIDEWATER INC	1.349	886423102 Q TDW	21,200	696,175.30	942,552.00
TIERONE CORP	0.816	88650R108 TONE	219,200	5,251,802.41	6,446,672.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
TIFFANY & CO	0.835	886547108 TIF	189,500	7,596,966.19	7,255,955.00
TIMBERLAND CO CL-A	0.000	887100105 TBL	10,500	336,463.59	341,775.00
TIME WARNER INC.	1.146	887317105 TWX	8,977,900	248,921,859.70	156,574,576.00
TIMKEN CO.	1.873	887389104 Q TKR	106,995	2,879,764.26	3,425,979.90
TITAN INT'L INC.	0.115	88830M102 Q TWI	16,300	221,544.43	281,175.00
TITANIUM METALS CORP	0.000	888339207 TIE	41,125	799,032.65	2,601,567.50
TIVO INC	0.000	888706108 TIVO	60,300	410,636.97	308,736.00
TJX COS. INC.	1.033	872540109 Q TJX	843,200	17,851,731.69	19,587,536.00
TODCO	0.000	88889T107 THE	50,100	1,176,272.14	1,906,806.00
TOLL BROTHERS INC	0.000	889478103 TOL	45,500	1,994,408.64	1,576,120.00
TOMPKINSTRUSTCO INC	2.678	890110109 TMP	6,744	261,495.36	302,131.20
TOO INC	0.000	890333107 TOO	36,300	748,533.13	1,024,023.00
TOOTSIE ROLL INDUSTRIES, INC.	1.106	890516107 Q TR	26,400	792,536.63	763,752.00
TOPPS INC	2.153	890786106 TOPP	76,545	630,510.83	568,729.35
TORCHMARK CORP	0.791	891027104 Q TMK	9,981	463,630.23	554,943.60
TOREADOR RESOURCES CORP	0.000	891050106 TRGL	2,600	92,800.40	54,782.00
TORO CO	0.822	891092108 TTC	38,400	1,587,316.09	1,680,768.00
TORTOISE ENERGY CAPITAL CORP	6.115	89147U100 TYY	1,085,000	25,956,267.49	24,130,400.00
TORTOISE ENERGY INFRASTRUCTURE CORP	6.733	89147L100 TYG	710,000	20,201,799.74	19,191,300.00
TORTOISE NORTH AMERICAN ENERGY	0.000	89147T103 TYN	210,000	5,243,000.00	4,462,500.00
TOWER GROUP INC	0.455	891777104 TWGP	17,700	258,001.00	389,046.00
TRACTOR SUPPLY COMPANY	0.000	892356106 TSCO	34,700	1,057,245.71	1,837,018.00
TRAMMELL CROW CO	0.000	89288R106 TCC	36,900	523,154.18	946,485.00
TRANS WORLD ENTERTAINMENT CP	0.000	89336Q100 TWMC	20,523	157,093.00	116,981.10
TRANSACTION SYSTEMS ARCHITECTS	0.000	893416107 TSAI	52,042	889,423.06	1,498,289.18
TRANSATLANTIC HOLDINGS INC	0.714	893521104 Q TRH	5,400	312,995.06	362,880.00
TRANSMONTAIGNE INC	0.000	893934109 TMG	89,400	631,312.16	590,040.00
TRANSOCEAN SEDCO FOREX INC.	0.172	G90078109 RIG	55,253	3,025,527.61	3,850,581.57
TRANSWITCH CORP	0.000	894065101 TXCC	383,500	493,145.56	701,805.00
TRC COS INC	0.000	872625108 TRR	35,600	538,424.94	389,820.00
TREDEGAR CORPORATION	1.241	894650100 TG	30,300	525,858.79	390,567.00
TREEHOUSE FOODS INC	0.000	89469A104 THS	60,180	1,375,774.55	1,126,569.60
TREX COMPANY INC	0.000	89531P105 TWP	1	46.66	28.05
TRIAD GTY INC	0.000	895925105 TGIC	9,400	444,006.86	413,506.00
TRIAD HOSPITALS INC	0.000	89579K109 TRI	12,913	601,736.43	506,576.99
TRIARC COM	1.911	895927101 TRY	52,995	670,617.83	887,136.30
TRIARC COMPANIES, INC.-B	2.424	895927309 TRY.B	16,400	204,095.58	243,540.00
TRIBUNE CO	2.379	896047107 Q TRB	5,800	227,918.89	175,508.00
TRICO BANCSHARES	2.052	896095106 TCBK	12,811	226,616.69	299,649.29
TRIDENT MICROSYSTEMS INC	0.000	895919108 TRID	170,754	1,860,229.87	3,073,572.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
TRIMBLE NAVIGATION LTD	0.000	896239100 TRMB	5,100	154,292.51	180,999.00
TRIMERIS INC	0.000	896263100 TRMS	34,700	494,036.77	398,703.00
TRINITY INDUSTRIES	0.635	896522109 TRN	192,880	5,716,791.57	8,500,221.60
TRIPATH IMAGING INC	0.000	896942109 TPTH	252,542	2,125,120.83	1,525,353.68
TRIQUENT SEMICONDUCTOR	0.000	89674K103 TQNT	244,600	1,284,257.98	1,088,470.00
TRIUMPH GROUP INC	0.000	896818101 TGI	26,400	951,802.87	966,504.00
TRIZETTO GROUP INC	0.000	896882107 TZIX	64,500	679,694.99	1,095,855.00
TRONOX INC CL A	1.530	897051108 TRX	18,400	220,984.00	240,488.00
TRUSTCO BANK CORP. NY	5.153	898349105 TRST	79,600	842,754.33	988,632.00
TRUSTMARK CORP	3.057	898402102 TRMK	50,000	1,334,930.06	1,373,500.00
TTM TECHNOLOGIES	0.000	87305R109 TTMI	93,100	855,585.66	875,140.00
TUESDAY MORNING CORP	3.107	899035505 TUES	175,815	4,733,107.00	3,678,049.80
TXU CORPORATION	3.287	873168108 Q TXU	1,444,400	45,175,360.68	72,494,436.00
TYCO INTERNATIONAL LTD	1.386	902124106 Q TYC	2,853,000	87,605,766.70	82,337,580.00
TYLER TECHNOLOGIES I	0.000	902252105 TYL	37,400	292,464.74	328,372.00
TYSON FOODS INC. CL-A	0.935	902494103 TSN	887,800	13,699,809.84	15,181,380.00
U S B HLDG INC	2.585	902910108 UBH	12,238	244,822.35	265,075.08
U S CONCRETE INC	0.000	90333L102 RMX	57,000	454,253.97	540,360.00
U S PHYSICAL THERAPY	0.000	90337L108 USPH	30,500	570,354.48	563,335.00
UAP HOLDING CORP	3.672	903441103 UAPH	10,600	170,111.08	216,452.00
UBIQUITEL INC	0.000	903474302 UPCS	31,000	169,126.55	306,590.00
UCBH HOLDINGS INC	0.559	90262T308 UCBH	96,800	1,678,081.36	1,730,784.00
UGI CORP	3.276	902681105 UGI	50,678	1,167,523.70	1,043,966.80
UICI	1.408	902737105 UCI	45,900	853,344.80	1,629,909.00
UIL HOLDINGS CORPORATION	6.262	902748102 UIL	15,500	654,040.17	712,845.00
ULTICOM INC.	0.000	903844108 ULCM	13,700	178,342.63	134,397.00
ULTRA PETROLEUM CORP	0.000	903914109 UPL	24,100	1,212,750.56	1,344,780.00
ULTRALIFE BATTERIES INC	0.000	903899102 ULBI	42,500	679,953.36	510,000.00
ULTRATECH INC	0.000	904034105 UTEK	38,880	714,633.45	638,409.60
UMB FINL CORP	1.564	902788108 UMBF	16,500	734,967.68	1,054,515.00
UMPQUA HLDGS CORP	1.682	904214103 UMPQ	47,000	1,036,481.77	1,340,910.00
UNDER ARMOUR INC. CL A	0.000	904311107 UARM	12,100	334,565.00	463,551.00
UNICA CORP	0.000	904583101 UNCA	5,100	56,100.00	61,455.00
UNIFI INC	0.000	904677101 UFI	249,700	909,197.94	759,088.00
UNIFIRST CORP	0.482	904708104 Q UNF	19,500	580,615.49	606,450.00
UNION BANKSHARES COR	1.856	905399101 UBSH	9,262	351,204.46	399,192.20
UNION DRILLING INC	0.000	90653P105 UDRL	9,300	135,594.00	135,129.00
UNION PACIFIC CORP.	1.490	907818108 Q UNP	435,500	27,000,761.97	35,062,105.00
UNIONBANCAL CORPORATION	2.386	908906100 UB	81,761	4,458,687.69	5,618,615.93
UNISOURCE ENERGY CORP	2.435	909205106 UNS	36,600	745,484.65	1,141,920.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
UNISYS CORP.	0.000	909214108 UIS	362,300	3,064,938.69	2,112,209.01
UNIT CORP	0.000	909218109 UNT	67,609	3,492,496.21	3,720,523.27
UNITED AUTO GROUP INC	1.256	909440109 UAG	38,500	1,072,077.88	1,470,700.00
UNITED BANKSHARES INC.	3.064	909907107 UBSI	66,475	2,157,867.88	2,342,579.00
UNITED CAPITAL CORP	0.000	909912107 AFP	3,100	89,120.48	76,477.00
UNITED CMNTY BKS BLA	1.050	90984P105 UCBI	55,233	1,411,091.12	1,472,511.78
UNITED CMNTY FINL CO	2.794	909839102 UCFC	28,600	317,810.96	337,766.00
UNITED FINANCIAL BANCORP INC	0.000	91030R103 UBNK	8,500	94,605.00	98,005.00
UNITED FIRE & CAS CO	1.187	910331107 UFCS	34,772	995,173.09	1,405,831.96
UNITED NATURAL FOODS INC.	0.000	911163103 UNFI	105,421	2,534,210.27	2,783,114.40
UNITED ONLINE INC	5.625	911268100 UNTD	89,600	1,326,393.68	1,274,112.00
UNITED PANAM FINANCIAL CORP	0.000	911301109 UPFC	33,325	656,301.93	862,117.75
UNITED PARCEL SERVICES INC	1.756	911312106 UPS	756,400	50,667,614.29	56,843,460.00
UNITED RENTALS INCORPORATED	0.000	911363109 URI	98,000	1,938,764.58	2,292,220.00
UNITED SECURITY BANCSHARES	2.984	911459105 USBI	6,100	180,179.36	163,541.00
UNITED STATES STEEL CORP.	0.832	912909108 Q X	52,900	1,448,608.80	2,542,903.00
UNITED STATIONERS INC	0.000	913004107 USTR	42,260	1,549,636.91	2,049,610.00
UNITED SURGICAL PARTNERS	0.000	913016309 USPI	45,750	890,436.75	1,470,862.50
UNITED TECHNOLOGIES	1.574	913017109 Q UTX	1,651,000	60,928,873.72	92,307,410.00
UNITED THERAPEUTICS CORP	0.000	91307C102 UTHR	35,600	1,459,856.06	2,460,672.00
UNITEDHEALTH GROUP INC	0.024	91324P102 A UNH	2,168,931	48,813,291.22	134,777,372.35
UNITRIN INC.	3.773	913275103 UTR	2,400	112,394.32	108,120.00
UNIVERSAL AMERN FINL	0.000	913377107 UHCO	27,700	279,441.82	417,716.00
UNIVERSAL COMPRESSION HLDGS	0.000	913431102 UCO	18,800	456,671.67	773,056.00
UNIVERSAL CORP-VA	3.966	913456109 Q UVV	27,100	1,173,753.04	1,175,056.00
UNIVERSAL ELECTRONICS INC	0.000	913483103 UEIC	147,722	2,291,274.95	2,545,250.06
UNIVERSAL FOREST PRODUCTS	0.199	913543104 UFPI	84,500	2,935,519.22	4,668,625.00
UNIVERSAL HEALTH SERVICES CL B	0.684	913903100 UHS	16,013	901,114.49	748,447.62
UNIVERSAL TECHNICAL INSTITUTE INC	0.000	913915104 UTI	103,901	3,475,634.11	3,214,696.94
UNIVERSAL TRUCKLOAD SERVICES INC	0.000	91388P105 UACL	5,900	111,711.13	135,700.00
UNIVEST CORP OF PENNSYLVANIA	3.131	915271100 UVSP	12,100	315,620.19	293,667.00
UNIVISION COMMUNICATIONS	0.000	914906102 UVN	1,403,400	40,548,450.34	41,245,926.00
UNIZAN FINANCIAL CORP	2.033	91528W101 UNIZ	5,300	102,525.80	140,768.00
UNUMPROVIDENT CORP.	1.318	91529Y106 Q UNM	368,200	8,012,268.77	8,376,550.00
URS CORPORATION	0.000	903236107 URS	113,800	3,260,659.76	4,280,018.00
US AIRWAYS GROUP INC	0.000	90341W108 LCC	15,200	421,274.59	564,528.00
US BANCORP	4.416	902973304 USB	4,307,425	104,826,249.92	128,748,933.26
US CELLULAR CORP.	0.000	911684108 USM	37,074	1,159,702.19	1,831,455.60
USA MOBILITY INC	0.000	90341G103 USMO	12,194	360,894.20	338,017.68
USA TRUCK INC	0.000	902925106 USAK	6,600	158,635.95	192,258.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
USANA HEALTH SCIENCES INC	0.000	90328M107	USNA	17,600	664,489.39	675,136.00
USEC INC.	4.602	90333E108	USU	91,100	777,850.20	1,088,645.00
USG CORPORATION	0.153	903293405	USG	137,000	7,603,816.70	8,905,000.00
USI HOLDINGS CORP	0.000	90333H101	USIH	389,572	5,153,226.09	5,364,406.44
UST INC.	5.388	902911106	Q UST	696,346	28,780,116.20	28,431,807.18
UTI WORLDWIDE INC	0.161	G87210103	UTIW	87,254	3,380,432.40	8,100,661.36
UTSTARCOM, INC	0.000	918076100	UTSI	227,300	2,327,756.53	1,832,038.00
V F CORP	2.096	918204108	Q VFC	195,500	11,233,943.09	10,818,970.00
VAIL RESORTS INC	0.000	91879Q109	MTN	66,190	1,454,724.16	2,186,255.70
VALASSIS COMMUNICATIONS INC	0.000	918866104	VCI	110,600	3,186,905.22	3,215,142.00
VALERO ENERGY CORP.	0.387	91913Y100	Q VLO	1,160,948	43,815,883.38	59,904,916.80
VALHI INC	2.162	918905100	VHI	24,600	361,453.42	455,100.00
VALMONT INDUSTRIES	1.016	920253101	VMI	74,400	1,905,159.36	2,489,424.00
VALSPAR CORP	1.783	920355104	VAL	440,000	10,417,640.23	10,854,800.00
VALUE LINE INC	2.896	920437100	VALU	1,400	52,140.98	48,342.00
VALUECLICK, INC	0.000	92046N102	VCLK	112,000	1,019,630.62	2,028,320.00
VALUEVISION MEDIA INC	0.000	92047K107	VTV	104,300	1,014,871.19	1,314,180.00
VARIAN INC.	0.000	922206107	VARI	52,365	1,855,608.25	2,083,603.35
VARIAN MEDICAL SYSTEMS	0.000	92220P105	VAR	605,521	20,888,174.37	30,481,927.14
VARIAN SEMICONDUCTOR EQUIPMENT ASSOC	0.000	922207105	VSEA	61,715	1,994,223.23	2,711,139.96
VASCO DATA SECURITY INTL	0.000	92230Y104	VDSI	25,300	227,416.78	249,458.00
VCA ANTECH INC	0.000	918194101	WOOF	130,746	2,859,687.00	3,687,037.20
VECTOR GROUP LTD	8.805	92240M108	VGR	30,164	575,239.92	548,079.88
VECTREN CORPORATION	4.491	92240G101	VVC	12,600	310,627.96	342,216.00
VEECO INSTRUMENTS INC	0.000	922417100	VECO	27,900	474,131.66	483,507.00
VENTANA MED SYS INC	0.000	92276H106	VMSI	57,865	1,274,004.62	2,450,582.75
VENTIV HEALTH INC.	0.000	922793104	VTIV	78,800	998,964.31	1,861,256.00
VERIFONE HOLDINGS INC	0.000	92342Y109	PAY	4,500	91,195.50	113,850.00
VERINT SYS INC	0.000	92343X100	VRNT	13,800	465,913.54	475,686.00
VERITAS DGC INC.	0.000	92343P107	VTI	46,000	668,519.58	1,632,540.00
VERIZON COMMUNICATIONS	5.378	92343V104	Q VZ	5,699,913	229,979,833.11	171,681,379.56
VERTEX PHARMAREUTICALS INC	0.000	92532F100	VRTX	77,695	1,301,085.87	2,149,820.65
VERTRUE INC	0.000	92534N101	VTRU	8,100	240,069.17	286,173.00
VIAD CORP	0.545	92552R406	VVI	23,600	661,458.00	692,188.00
VIASAT INC.	0.000	92552V100	VSAT	22,793	567,509.78	609,256.89
VIASYS HEALTHCARE INC	0.000	92553Q209	VAS	46,000	904,192.06	1,182,200.00
VICOR CORP	0.759	925815102	VICR	43,542	620,291.62	688,399.02
VIGNETTE CORPORATION	0.000	926734401	VIGN	89,020	1,499,852.63	1,451,916.20
VIIISAGE TECHNOLOGY INC	0.000	92675K205	VISGD	13,720	142,220.91	241,609.20
VINTAGE PETROLEUM INC.	0.412	927460105	Q VPI	1,200	65,697.96	63,996.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
VIRGINIA COMMERCE BANCORP	0.000	92778Q109	VCBI	9,700	239,676.74	282,173.00
VIRGINIA FINL CORP	2.442	927810101	VFGI	7,627	256,919.86	274,800.81
VIOPHARMA INC	0.000	928241108	VPHM	72,327	1,045,215.25	1,341,665.85
VISHAY INTERTECHNOLOGY INC.	0.000	928298108	VSH	1,902,200	23,791,765.31	26,174,272.00
VISTACARE INC-CL A	0.000	92839Y109	VSTA	11,700	283,048.35	146,250.00
VISTAPRINT LTD	0.000	G93762204	VPRT	40,025	597,929.20	910,728.85
VISTEON CORP	3.833	92839U107	VC	194,500	1,613,719.11	1,217,570.00
VITAL IMAGES INC	0.000	92846N104	VTAL	13,000	229,184.80	339,950.00
VITAL SIGNS INC	0.653	928469105	VITL	13,098	460,698.71	560,856.36
VITESSE SEMICONDUCTOR CORP	0.000	928497106	VTSS	231,900	780,156.35	445,248.00
VITRAN CORP INC-A	0.000	92850E107	VTNC	93,911	1,462,850.03	1,850,046.70
VNUS MEDICAL TECHNOLOGIES	0.000	928566108	VNUS	5,500	65,795.37	46,090.00
VODAFONE GROUP PLC-ADR	3.539	92857W100	VOD	1,470,500	35,445,384.35	31,571,635.00
VOLCOM INC	0.000	92864N101	VLCM	5,000	140,150.00	170,050.00
VOLT INFO. SCIENCES INC.	0.000	928703107	VOL	8,500	208,440.89	161,670.00
VULCAN MATERIALS CO	1.712	929160109	VMC	23,700	1,057,019.34	1,605,675.00
W HLDG CO INC	2.308	929251106	WHI	152,700	1,503,815.89	1,256,721.00
W-H ENERGY SERVICES INC	0.000	92925E108	WHQ	67,400	1,209,358.02	2,229,592.00
W&T OFFSHORE INC	0.408	92922P106	WTI	25,300	563,786.91	743,820.00
WABASH NATIONAL CORP	0.944	929566107	WNC	161,800	3,496,215.31	3,082,290.00
WABTEC	0.148	929740108	WAB	100,900	1,835,117.96	2,714,210.00
WACHOVIA CORP.	3.859	929903102	Q WB	3,416,477	139,514,489.12	180,594,974.22
WADDELL & REED FINANCIAL-CL A	2.861	930059100	WDR	57,400	1,048,301.14	1,203,678.00
WAL MART STORES INC	1.282	931142103	Q WMT	5,359,471	187,523,263.89	250,823,242.81
WALGREEN CO.	0.587	931422109	Q WAG	1,478,900	34,426,216.82	65,456,114.00
WALTER INDS INC	0.321	93317Q105	WLT	38,400	1,302,101.28	1,909,248.00
WARNACO GROUP INC/THE	0.000	934390402	WRNC	321,850	6,695,696.04	8,599,832.00
WARWICK VALLEY TELEPHONE CO	4.190	936750108	WWVY	7,765	194,822.61	148,233.85
WASHINGTON GROUP INTERNATIONAL	0.000	938862208	WGII	27,508	851,447.56	1,457,098.76
WASHINGTON MUTUAL INC.	4.505	939322103	WM	1,649,858	56,898,819.83	71,768,822.99
WASHINGTON POST CL. B	0.967	939640108	Q WPO	400	342,309.08	306,000.00
WASHINGTON TR BANCORP	2.750	940610108	WASH	12,500	310,522.10	327,250.00
WASTE CONNECTIONS INC	0.000	941053100	WCN	137,472	4,111,262.69	4,737,285.12
WASTE INDUSTRIES USA INC	2.484	941057101	WWIN	6,200	86,671.78	79,856.00
WASTE MANAGEMENT INC.	2.899	94106L109	WMI	812,700	26,289,893.86	24,665,445.00
WASTE SERVICES INC	0.000	941075103	WSII	67,500	271,768.50	224,775.00
WATCHGUARD TECHNOLOGIES INC	0.000	941105108	WGRD	194,200	863,618.57	718,540.00
WATER PIK TECHNOLOGIES INC	0.000	94113U100	PIK	31,200	538,205.98	669,864.00
WATERS CORPORATION	0.000	941848103	WAT	19,900	953,641.53	752,220.00
WATSCO INC.	1.337	942622200	WSO	22,700	436,089.73	1,357,687.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
WATSON PHARMACEUTICALS INC.	0.000	942683103 WPI	281,300	9,305,744.11	9,145,063.00
WATSON WYATT WORLDWIDE	1.075	942712100 WW	44,400	1,055,136.18	1,238,760.00
WATTS WATER TECHNOLOGIES INC. CLASS A	1.056	942749102 Q WTS	26,500	567,408.34	802,685.00
WAUSAU-MOSINEE PAPER CORP.	2.869	943315101 WPP	543,400	7,873,658.91	6,439,290.00
WAUWATOSA HOLDINGS INC	0.000	94348P108 WAUW	11,200	131,264.00	128,128.00
WAVECOM SA-ADR	0.000	943531103 WVCM	33,800	382,732.04	398,840.00
WCI COMMUNITIES INC	0.000	92923C104 WCI	57,400	1,395,879.75	1,541,190.00
WD-40 CO	3.351	929236107 WDFC	17,600	502,444.86	462,176.00
WEBEX COMMUNICATIONS INC	0.000	94767L109 WEBX	185,962	3,967,915.78	4,022,358.06
WEBMD HEALTH CORP CL A	0.000	94770V102 WBMD	7,400	233,544.00	214,970.00
WEBMETHODS	0.000	94768C108 WEBM	105,300	700,595.21	811,863.00
WEBSense INC	0.000	947684106 WBSN	104,911	3,411,479.65	6,886,358.04
WEBSIDE STORY INC	0.000	947685103 WSSI	45,316	750,873.38	821,579.08
WEBSTER FINANCIAL CORPORATION	2.132	947890109 WBS	35,600	1,271,041.93	1,669,640.00
WEIGHT WATCHERS INTL	0.000	948626106 WTW	156,200	8,013,755.35	7,720,966.00
WEIS MKTS INC	2.602	948849104 WMK	15,000	531,507.89	645,600.00
WELL CARE HEALTH PLANS INC	0.000	94946T106 WCG	24,710	807,812.11	1,009,403.50
WELLPOINT INC.	0.000	94973V107 WLP	1,132,827	56,074,283.87	90,388,338.94
WELLS FARGO COMPANY	3.310	949746101 WFC	2,542,440	81,274,606.81	159,741,505.20
WENDY'S INTL	1.230	950590109 Q WEN	5,700	260,411.16	314,982.00
WERNER ENTERPRISES INC	0.812	950755108 WERN	1,714,500	31,674,918.33	33,775,650.00
WESBANCO INC	3.419	950810101 WSBC	24,000	656,681.44	729,840.00
WESCO INTL INC	0.000	95082P105 WCC	33,900	854,440.25	1,448,547.00
WEST BANCORPORATION	3.422	95123P106 WTBA	17,640	290,059.07	329,868.00
WEST COAST BANCORP O	1.587	952145100 WCBO	15,700	331,559.69	415,265.00
WEST CORP.	0.000	952355105 WSTC	114,811	3,204,982.13	4,839,283.65
WEST MARINE INC	0.000	954235107 WMAR	14,400	406,298.99	201,312.00
WEST PHARMACEUTICAL SERVICES	1.917	955306105 WST	109,100	2,575,879.97	2,730,773.00
WESTAMERICA BANCORPORATION	2.411	957090103 WABC	34,700	1,791,780.43	1,841,529.00
WESTCORP INC	1.921	957907108 WES	10,000	546,166.93	666,100.00
WESTELL TECHNOLOGIES INC-A	0.000	957541105 WSTL	145,825	903,087.40	656,212.50
WESTERN ALLIANCE BANCORP	0.000	957638109 WAL	4,100	115,292.00	122,467.00
WESTERN DIGITAL CORP	0.000	958102105 WDC	54,918	762,597.72	1,022,023.98
WESTERN GAS RESOURCES INC	0.637	958259103 WGR	10,100	468,370.62	475,609.00
WESTERN SIERRA BANCORP	0.000	959522103 WSBA	7,000	260,523.49	254,730.00
WESTFIELD FINANCIAL	2.499	96008D101 WFD	4,600	115,288.04	110,446.00
WESTLAKE CHEMICAL CORP.	0.381	960413102 WLK	27,200	650,923.23	783,632.00
WESTWOOD ONE	2.454	961815107 WON	363,963	8,466,829.47	5,932,596.90
WEYCO GROUP INC	1.466	962149100 WEYS	6,200	104,999.19	118,420.00
WEYERHAEUSER CO.	3.014	962166104 Q WY	375,300	21,843,753.27	24,897,402.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
WFS FINL INC	0.183	92923B106	WFSI	10,100	767,652.52	769,115.00
WGL HOLDINGS, INC.	4.424	92924F106	WGL	60,200	1,549,003.19	1,809,612.00
WHEELING-PITTSBURGH CORP	0.000	963142302	WPSC	9,300	152,920.23	83,886.00
WHIRLPOOL CORP	2.053	963320106	Q WHR	142,900	11,779,310.07	11,969,304.00
WHITING PETROLEUM CORP	0.000	966387102	WLL	46,860	1,605,389.86	1,874,400.00
WHOLE FOODS MARKET INC	0.775	966837106	WFMI	16,800	872,039.91	1,300,152.00
WILEY JOHN & SONS IN	0.922	968223206	JW.A	492,660	20,277,421.79	19,233,446.40
WILLBROS GROUP INC	0.000	969199108	WG	26,750	388,623.88	386,270.00
WILLIAMS COS. INC.	1.294	969457100	Q WMB	888,168	17,759,596.46	20,578,852.56
WILLIAMS SCOTSMAN INTL	0.000	96950G102	WLSC	28,300	463,486.66	489,873.00
WILLIAMS-SONOMA INC	0.000	969904101	WSM	135,700	4,024,826.43	5,855,455.00
WILMINGTON TRUST CO, DELAWARE	3.084	971807102	Q WL	4,600	165,237.00	178,986.00
WILSHIRE BANCORP INC	0.930	97186T108	WIBC	16,300	248,813.70	280,197.00
WILSONS THE LEATHER	0.000	972463103	WLSN	20,000	123,780.27	72,600.00
WIND RIVER SYSTEMS	0.000	973149107	WIND	113,900	903,596.74	1,682,303.00
WINNEBAGO INDUSTRIES	1.081	974637100	WGO	35,300	850,359.97	1,174,784.00
WINTRUST FINANCIAL CORP	0.437	97650W108	WTFC	16,000	628,624.60	878,400.00
WISCONSIN ENERGY CORP.	2.252	976657106	Q WEC	21,800	653,201.98	851,508.00
WITNESS SYS INC	0.000	977424100	WITS	28,500	581,471.62	560,595.00
WMS INDUSTRIES INC	0.000	929297109	WMS	28,100	632,999.02	705,029.00
WOLVERINE WORLD WIDE	1.157	978097103	WWW	61,175	907,847.12	1,373,990.50
WOODWARD GOVERNOR CO.	1.395	980745103	WGOV	39,520	2,282,083.73	3,399,115.20
WORLD ACCEP CORP DEL	0.000	981419104	WRLD	20,113	383,281.63	573,220.50
WORLD AIR HOLDINGS INC	0.000	98142V104	WLDAE	56,700	637,078.43	545,454.00
WORLD FUEL SVCS CORP	0.444	981475106	INT	45,780	1,172,530.50	1,543,701.60
WORLD WRESTLING ENTM	6.539	98156Q108	WWE	21,600	238,629.79	317,088.00
WORLDSPACE INC-CLASS A	0.000	981579105	WRSP	12,600	177,786.00	182,826.00
WORTHINGTON INDS	3.539	981811102	Q WOR	89,800	1,532,446.28	1,725,058.00
WPS RESOURCES CORP.	4.086	92931B106	WPS	137,400	7,712,465.18	7,599,594.00
WPT ENTERPRISES INC	0.000	98211W108	WPTE	6,100	54,718.64	36,234.00
WRIGHT EXPRESS CORP	0.000	98233Q105	WXS	21,700	380,129.75	477,400.00
WRIGHT MEDICAL GROUP INC	0.000	98235T107	WMGI	30,700	824,208.47	626,280.00
WRIGLEY WM JR CO	1.684	982526105	Q WWY	240,500	12,786,778.85	15,990,845.00
WSFS FINL CORP	0.457	929328102	WSFS	11,500	596,459.79	704,375.00
WYETH	2.170	983024100	Q WYE	2,633,402	102,160,672.53	121,320,830.14
WYNN RESORTS LTD	0.000	983134107	WYNN	1,000	52,145.84	54,850.00
X-RITE INC	1.000	983857103	XRIT	724,553	8,371,481.52	7,245,530.00
XCEL ENERGY INC	4.658	98389B100	Q XEL	920,000	17,467,643.30	16,983,200.00
XENOPORT INC	0.000	98411C100	XNPT	5,300	87,556.00	95,294.00
XEROX CORP	0.000	984121103	Q XRX	2,525,000	33,928,521.93	36,991,250.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
XILINX INC	1.110	983919101 XLNX	11,100	289,839.89	279,831.00
XL CAPITAL LTD - CLASS A	2.968	G98255105 XL	570,544	40,342,581.54	38,443,254.72
XM SATELLITE RADIO HOLD-CL A	0.000	983759101 XMSR	675,600	20,934,778.78	18,430,368.00
XTO ENERGY INC.	0.682	98385X106 XTO	209,633	9,101,596.32	9,211,274.02
YAHOO INC	0.000	984332106 YHOO	1,392,800	46,290,004.11	54,569,904.00
YANKEE CANDLE CO	0.976	984757104 YCC	48,000	1,307,830.72	1,228,800.00
YARDVILLE NATL BANCO	1.327	985021104 YANB	9,000	225,566.04	311,850.00
YELLOW ROADWAY CORP	0.000	984249102 YRCW	160,700	7,412,573.22	7,168,827.00
YOUNG INNOVATIONS IN	0.469	987520103 YDNT	13,800	478,422.66	470,304.00
YUM BRANDS, INC.	0.981	988498101 YUM	478,176	14,708,387.93	22,416,890.88
ZALE CORP.	0.000	988858106 ZLC	70,994	1,883,806.52	1,785,499.10
ZEBRA TECHNOLOGIES CORP CL-A	0.000	989207105 ZBRA	57,940	1,852,907.84	2,482,729.00
ZENITH NATIONAL INSURANCE CP	2.168	989390109 ZNT	34,450	991,590.36	1,588,834.00
ZHONE TECHNOLOGIES INC	0.000	98950P108 ZHNE	116,300	299,665.19	246,556.00
ZIMMER HOLDINGS INC	0.000	98956P102 ZMH	280,900	12,280,572.00	18,943,896.00
ZIONS BANCORPORATION	1.905	989701107 ZION	292,980	21,002,794.29	22,137,568.80
ZOLL MEDICAL CORP	0.000	989922109 ZOLL	10,100	334,462.85	254,419.00
ZORAN CORP	0.000	98975F101 ZRAN	695,386	7,578,795.75	11,272,207.06
ZUMIEZ INC	0.000	989817101 ZUMZ	13,900	454,901.83	600,758.00
ZYMOGENETICS INC	0.000	98985T109 ZGEN	4,710	70,214.48	80,117.10
Instrument Total	2,700		844,795,401	21,397,989,302.24	26,343,804,177.09
Group Total	2,835		853,774,923	21,609,423,596.22	26,581,917,279.18

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - ALTERNATIVE INVESTMENTS						
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS						
ADAMS CAPITAL MANAGEMENT III	0.000	AVADAMS3	99404	13,068,398	13,068,398.21	9,675,255.33
ADVANCED TECHNOLOGY VII	0.000	AVATV7	99405	7,588,327	7,588,327.07	6,382,007.26
AIG GLOBAL EMERGING MARKETS	0.000	VEA02504	AIGG	10,456,855	10,456,855.64	22,597,999.02
ALPHA CAPITAL FUND II	0.000	020997011	ACFD	2,023,974	2,023,974.54	148,835.01
APOLLO INVESTMENT FUND IV	0.000	AAPOLLOIV	99404	4,733,040	4,733,040.31	50,584,213.99
APOLLO INVESTMENT FUND V	0.000	ABAPOLLO5	99405	605,722	605,722.88	46,249,426.00
ARES CORPORATE OPPORTUNITES FUND	0.000	AOARES	99407	31,414,933	31,414,932.85	51,763,247.66
ATHENIAN VENTURE PARTNERS	0.000	VEA01458	OVVF	123,787	123,786.93	650,095.99
BAIN CAPITAL FUND VII	0.000	ABBAIN7	99404	35,440,603	35,440,602.11	50,137,424.00
BAIN CAPITAL FUND VIII	0.000	ABBAIN8	99408	39,667,365	39,667,364.96	44,577,441.01
BAIN CAPITAL VENTURE FUND	0.000	AVBAIN	99405	8,115,311	8,115,310.78	7,794,048.98
BAIN CAPITAL VENTURE FUND 2005, L.P.	0.000	AVBAIN2005	99408	3,975,000	3,975,000.00	3,633,500.00
BAKER COMMUNICATIONS FUND	0.000	AVBAKERCOM	BAKER	12,231,623	12,231,623.59	11,055,207.01
BAKER COMMUNICATIONS FUND II	0.000	ABAKERCOM2	AVBAK	39,774,678	39,774,677.98	26,942,330.01
BEACON GROUP ENERGY FUND II	0.000	ABEACONGRP	99404	999	999.34	3,028,796.00
BLACKSTONE CAPITAL PTNRS III	0.000	VEA02554	BCPMB	21,699	21,699.08	27,835,328.00
BLACKSTONE COMMUNICATION I	0.000	ABBCOM1	99404	16,408,351	16,408,351.43	25,156,075.99
BLACKSTONE MANAGEMENT PARTNERS IV	0.000	ABBCP4	99407	16,861,705	16,861,703.99	49,743,090.98
BLUE CHIP CAPITAL FUND	0.000	095334991	BCCF	1,000	1,000.00	143,350.00
BLUE CHIP CAPITAL FUND II	0.000	VEA01432	BCCII	2,352,810	2,352,810.64	2,801,091.98
BLUE CHIP CAPITAL FUND III	0.000	A01433	A0143	19,446,474	19,446,473.82	6,132,120.99
BLUE CHIP CAPITAL FUND IV	0.000	AVBLUECHIP	AVBLU	28,047,695	28,047,694.84	20,801,928.01
BRANTLEY VENTURE PARTNERS II	0.000	VEA05387	BVII	1,000	1,000.00	156,600.00
BRANTLEY VENTURE PARTNERS III	0.000	VEA06289	BIII	2,842,285	2,842,285.72	2,075,276.01
BROOKSIDE CAPITAL PARTNERS FUND	0.000	AOBROOKSID	99407	50,000,000	50,000,000.00	59,215,739.00
CARDINAL HEALTH PARTNERS	0.000	VEA02552	CHPL	3,774,591	3,774,591.09	1,758,092.01
CARLYLE PARTNERS IV LP	0.000	ABCARLYLE4	99408	10,994,065	10,994,065.00	10,994,065.00
CB HEALTHCARE FUND	0.000	VEA02614	CBHCF	10,064,406	10,064,406.83	10,623,218.02
CB HEALTHCARE FUND II	0.000	AVCBHF2	99405	12,020,627	12,020,627.13	10,065,156.99
CHP II	0.000	AVCHP2	99404	8,949,923	8,949,922.92	18,873,758.98
CID MEZZANINE CAPITAL	0.000	VEA02624	CIDME	10,370,876	10,370,875.86	9,660,912.00
CLAYTON, DUBLILIER & RICE VI	0.000	ACLAYDURI	CLDUR	29,360,498	29,360,497.07	23,899,205.98
COMMONWEALTH CAPITAL III	0.000	AVCCV3	99404	15,375,000	15,374,999.15	11,383,804.00
ESSEX WOODLAND HEALTH VENTURES VI	0.000	AVEWHV6	99407	10,695,000	10,695,000.00	10,076,299.01
FOUNDATION MEDICAL PARTNERS	0.000	AVFNDMED	99405	12,292,739	12,292,738.92	10,212,714.99
FOUNDATION MEDICAL PARTNERS II	0.000	AVFNDMED2	99408	494,430	494,430.00	494,430.00
FOX PAINE CAPITAL FUND	0.000	AFOXPAINE	FOXPA	0	0.94	8,306,448.90
FOX PAINE CAPITAL FUND II	0.000	ABFOXPAINE	99404	999	999.93	22,907,830.01
FRANCISCO PARTNERS	0.000	ABFRISCO1	99404	30,076,431	30,076,430.62	28,379,512.99
FRIEDMAN FLEISCHER & LOWE CAPITAL PARTNE	0.000	ABFFL2	99407	7,623,523	7,623,523.39	6,365,572.83

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - ALTERNATIVE INVESTMENTS					
Instrument - AIF		ALTERNATIVE INVESTMENT FUNDS			
FS EQUITY PARTNERS IV	0.000	VEA02586 FSEP4	999	999.99	12,312,978.00
FS EQUITY PARTNERS V	0.000	ABFSV 99407	20,790,063	20,790,062.82	21,435,351.98
GENERAL CATALYST GROUP II	0.000	AVGCG2 99405	7,500,000	7,500,000.00	6,883,706.00
GENERAL CATALYST GROUP III	0.000	AVGCG3 AVGCG	7,080,000	7,080,000.00	7,275,899.01
GILBERT GLOBAL EQUITY PARTNERS L.P.	0.000	AGILBERTG GILBE	61,356,003	61,356,003.71	28,666,931.01
GLOBESPAN CAPITAL PARTNERS IV	0.000	AVGLBSPN4 99407	13,273,475	13,273,475.06	11,689,249.11
HARBOURVEST INT'L III-DIRECT	0.000	VEA02633 HVIPE	9,909,071	9,909,070.44	3,668,854.04
HARBOURVEST INT'L III-PARTNERSHIP	0.000	AHARBPART 99404	37,222,634	37,222,634.05	49,862,940.00
HARBOURVEST INT'L IV-DIRECT	0.000	AGHIPEP4D 99405	24,338,656	24,338,655.68	24,916,312.02
HARBOURVEST INT'L IV-PARTNERSHIP	0.000	AGHIPEP4P 99405	42,914,889	42,914,888.07	58,953,070.00
HARBOURVEST PARTNERS VI DIRECT FUND L.P.	0.000	AHARBOURDI 99404	21,550,999	21,550,999.59	14,535,728.00
HARBOURVEST PARTNERS VI PARTNERSHIP FUND	0.000	AHARBOURPA 99404	43,596,729	43,596,727.67	38,620,045.01
HARBOURVEST PARTNERS VII BUYOUT FUND	0.000	ABHVP7 99407	10,463,000	10,462,999.80	12,211,565.01
HARBOURVEST PARTNERS VII VENTURE FUND	0.000	AVHVP7 99407	11,378,750	11,378,749.87	11,683,967.06
HEARTLAND INDUSTRIAL PARTNERS	0.000	ABHEART 99404	23,308,421	23,308,420.85	13,647,518.98
LEHMAN BROTHERS II	0.000	VEA02551 LBBP	999	999.86	7,587,587.01
LIGHTHOUSE CAPITAL PARTNERS V	0.000	AVLIGHTHS5 99407	16,913,236	16,913,236.66	16,736,680.01
LIME ROCK PARTNERS II	0.000	AOLIMEROCK 99406	16,425,533	16,425,532.57	37,342,704.02
LIME ROCK PARTNERS III	0.000	AOLIMEROCK AOLIM	5,347,776	5,347,776.00	5,090,697.00
LINSALATA CAPITAL PARTNERS FUND V	0.000	ABLINCAP5 99408	5,470,588	5,470,588.00	5,182,356.00
LINSALATA CAPITAL PARTNERS III	0.000	ALINCAP 99404	999	999.91	4,450,290.11
LINSALATA CAPITAL PARTNERS IV	0.000	ABLINCAP4 ABLIN	575,577	575,577.78	19,346,334.02
MERITAGE PRIVATE EQUITY I	0.000	AMERIT AMERI	23,362,196	23,362,196.73	12,561,446.99
MERITAGE PRIVATE EQUITY II	0.000	AVMERIT2 AVMER	12,424,724	12,424,724.89	9,659,146.97
MIAMI VALLEY VENTURE FUND	0.000	VEA01492 MVVF	2,580,187	2,580,186.92	904,578.90
MONITOR CLIPPER EQUITY PARTNERS II	0.000	ABMONITOR2 99407	17,889,501	17,889,501.42	16,611,467.28
MORGENTHALER PARTNERS IV	0.000	VEA01176 MGVP	999	999.99	169,575.02
MORGENTHALER PARTNERS V	0.000	VEA01177 MGVPV	5,248,510	5,248,509.71	5,567,070.97
MORGENTHALER PARTNERS VI	0.000	AVMORG6 MGVPV	10,713,608	10,713,608.08	7,508,115.02
MORGENTHALER PARTNERS VII	0.000	AVMORG7 99405	23,684,165	23,684,164.87	20,313,357.02
MORGENTHALER PARTNERS VIII	0.000	AVMORG8 99408	1,500,000	1,500,000.00	1,500,000.00
NORTHWEST OHIO VENTURE FUND	0.000	VEA05606 NOV	1,693,615	1,693,615.50	-18,467.80
NEW ENTERPRISE ASSOCIATES 10	0.000	AVNEA10 AVNEA	9,526,601	9,526,600.39	11,628,919.01
NEW ENTERPRISE ASSOCIATES 11	0.000	AVNEA11 AVNEA	3,855,425	3,855,424.98	4,992,886.01
NORTHCOAST FUND	0.000	VEA06027 NCFD	1,000	1,000.00	1.00
NORTHCOAST FUND II	0.000	AVCNC 99404	11,789,370	11,789,370.00	2,871,317.54
OAK HILL CAPITAL PARTNERS	0.000	AOAKHILL 99404	13,063,154	13,063,154.09	22,659,531.54
OHIO INNOVATION FUND I	0.000	VEA02581 OIF1	2,000,000	2,000,000.00	1,142,111.00
PARK ST CAPITAL PRIVATE EQUITY FUND V	0.000	AVPARK5 AVPAR	4,953,550	4,953,550.68	4,857,158.99
PARK STREET CAPITAL PRIVATE EQUITY FUND	0.000	AVPARK6 AVPAR	2,000,000	2,000,000.00	1,873,303.00

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - ALTERNATIVE INVESTMENTS					
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS					
PRIMUS CAPITAL FUND III-A PFD	0.000	VEA06130 PCFZ	1,000	999.99	1,559,388.65
PRIMUS CAPITAL FUND III-B	0.000	VEA06129 PCFY	1,000	1,000.00	1,781,788.84
PRIMUS CAPITAL FUND IV	0.000	VEA02451 PCF4	10,074,826	10,074,826.06	9,133,738.38
PRIMUS CAPITAL FUND V	0.000	AVPRIMUS5 99404	22,770,000	22,769,999.86	20,704,352.22
PRISM VENTURE PARTNERS IV	0.000	AVPRISM4 99406	12,247,787	12,247,787.23	7,393,665.27
PROVIDENCE EQUITY PARTNERS IV	0.000	ABPROV4 99404	28,804,407	28,804,404.39	65,113,687.00
PROVIDENCE EQUITY PARTNERS V	0.000	ABPROV5 99408	47,257,201	47,257,200.96	47,127,895.00
SILVER LAKE PARTNERS	0.000	ASILLAKE ASILL	999	999.10	11,550,894.48
SILVER LAKE PARTNERS II	0.000	ABSLP2 99408	11,058,657	11,058,657.41	10,810,450.13
SKM EQUITY FUND III	0.000	ABSKM3 99404	26,348,988	26,348,987.09	22,843,381.98
SPACEVEST II	0.000	VEASPVE VEASP	12,610,923	12,610,923.22	6,765,471.00
SUNRISE CAPITAL PARTNERS	0.000	ASUNRISE ASUNR	27,025,964	27,025,963.81	12,622,985.00
TPG PARTNERS IV	0.000	ABTPG4 99407	38,441,115	38,441,114.65	51,298,722.00
TUCKER ANTHONY PRIVATE EQUITY FUND III	0.000	AVTAPE3 AVTAP	5,050,000	5,049,999.04	5,961,943.97
TUCKER ANTHONY PRIVATE EQUITY FUND IV	0.000	AVTAPE4 99406	7,462,500	7,462,499.80	8,220,286.97
WARBURG PINCUS EQUITY PARTNERS	0.000	AWARBURG 99404	1,000	1,000.10	25,127,603.26
WARBURG PINCUS PRIVATE EQUITY IV	0.000	AVWPPE9 AVWPP	13,875,000	13,875,000.00	13,801,978.00
WARBURG PINCUS VIII	0.000	AWARBURG8 AWARB	35,243,175	35,243,173.96	42,538,236.02
Instrument Total	98		1,331,276,312	1,331,276,288.86	1,614,540,199.97

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - ALTERNATIVE INVESTMENTS					
Instrument - COM		COMMON STOCK			
ADVANCE AUTO PARTS INC	0.000	00751Y106 AAP	105,024	539,791.60	4,564,343.04
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	115,500	2,188,905.15	2,059,365.00
ARADIGM CORP	0.000	038505301 ARDMD	60,268	125,796.59	43,995.64
AVAYA INC	0.000	053499109 AV	604,500	5,909,355.01	6,450,015.00
BOOKHAM INC	0.000	09856E105 BKHM	11,894	5,351,805.53	68,033.68
BROADWING CORP	0.000	11161E101 BWNG	30,758	7,391,547.25	186,085.90
CIENA CORP.	0.000	171779101 CIEN	726,572	2,572,826.15	2,157,918.84
ENCORE ACQUISITION CO	0.000	29255W100 EAC	65,587	1,461,431.40	2,101,407.48
EXACT SCIENCES CORP	0.000	30063P105 EXAS	26,276	435,657.00	58,069.96
MELLON FINANCIAL CORP.	2.335	58551A108 Q MEL	40,200	1,527,238.20	1,376,850.00
MOMENTA PHARMACEUTICALS INC	0.000	60877T100 MNTA	432,462	12,372,737.82	9,531,462.48
MYOGEN INC	0.000	62856E104 MYOG	36,193	1,011,628.00	1,091,580.88
NETWORK APPLIANCE INC.	0.000	64120L104 NTAP	11,649	319,532.00	314,523.00
NUANCE COMMUNICATIONS	0.000	67020Y100 NUAN	15,950	0.00	121,698.50
PAIN THERAPEUTICS INC.	0.000	69562K100 PTIE	7,191	70,112.25	48,611.16
PANTRY INC/THE	0.000	698657103 PTRY	37,150	245,901.36	1,745,678.50
PDL BIOPHARMA INC.	0.000	69329Y104 PDLI	14,574	273,714.29	414,193.08
PHARMION CORP	0.000	71715B409 PHRM	12,458	672,184.00	221,378.66
SALESFORCE.COM INC	0.000	79466L302 CRM	27,982	483,033.78	896,823.10
SONICWALL INC	0.000	835470105 SNWL	32,019	602,350.92	253,590.48
TIVO INC	0.000	888706108 TIVO	18,214	162,305.19	93,255.68
VOLTERRA SEMICONDUCTOR CORP	0.000	928708106 VLTR	68,063	1,118,002.84	1,020,945.00
WRIGHT MEDICAL GROUP INC	0.000	98235T107 WMGI	40,000	1,118,587.08	815,999.99
Instrument Total	23		2,540,484	45,954,443.41	35,635,825.05
Group Total	121		1,333,816,796	1,377,230,732.27	1,650,176,025.02

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

<div> <div>Group - REAL ESTATE</div> <div>Portfolio - REE RE EAST REGION</div> <div>Instrument - A APARTMENT</div> </div>						
RELATED - E. 39TH ST - SONOMA	NEW YORK NY	0.000	REAST2		0.01	0.00
RELATED - LYRIC - WEST 94TH ST	NEW YORK NY	0.000	RSYMPH		1.00	31,900,000.00
RELATED - STRATHMORE	NEW YORK NY	0.000	REAST1		1.00	28,100,000.00
RELATED - TRIBECA PARK	NEW YORK, NY	0.000	RBATTR		1.00	31,800,000.00
RELATED - UNION SQUARE APARTME	NEW YORK NY	0.000	RUNION		1.00	33,600,000.00
RELATED - WEST 89TH STREET	NEW YORK NY	0.000	RWEST1		1.00	30,300,000.00
RELATED-WESTPORT-56TH & 10TH	NEW YORK, NY	0.000	RFIFTY		1.00	28,300,000.00
Instrument Total	7				6.01	184,000,000.00
<div> <div>Instrument -I INDUSTRIAL</div> </div>						
ARUNDEL CROSSING I	ODENTON, MD	0.000	RARUN1		14,807,438.00	14,807,438.00
ARUNDEL CROSSING II	ODENTON, MD	0.000	RARUN2		24,085,359.00	24,085,359.00
ARUNDEL CROSSING III	ODENTON, MD	0.000	RARUN3		11,161,580.00	11,161,580.00
ARUNDEL CROSSING IV	ODENTON, MD	0.000	RARUN4		10,760,357.00	10,760,357.00
ARUNDEL CROSSING V	ODENTON, MD	0.000	RARUN5		9,857,355.00	9,857,355.00
DORSEY WOODS	JESSUP, MD	0.000	RDWOOD		8,295,271.00	8,295,271.00
WIP02 FLEET	ARLINGTON VA	0.000	RFLEET		14,618,275.66	31,100,000.00
WIP02 RENAISSANCE	ARLINGTON VA	9.500	RWIP02		3,089,851.32	39,400,000.00
Instrument Total	8				96,675,486.98	149,467,360.00
<div> <div>Instrument -O OFFICE</div> </div>						
101 HUDSON STREET	JERSEY CITY NJ	14.000	RHUD01		1.00	800,000.00
590 MADISON AVENUE	NEW YORK NY	11.000	RMADAV		137,855,008.00	473,000,000.00
BALLSTON STATION	BALLSTON VA	9.550	RBALST		16,082,289.97	43,400,000.00
MORRIS CORPORATE CENTER I & II	PARSIPPANY, NJ	0.000	RMORCC		60,310,346.25	68,500,000.01
WESTGATE CORPORATE CENTER	BERNARDSVILLE NJ	7.600	RWSTCC		38,827,553.99	22,500,000.00
Instrument Total	5				253,075,199.21	608,200,000.01
<div> <div>Instrument -R RETAIL</div> </div>						
NESHAMINY MALL	PHILADELPHIA PA	15.500	RNESH1		18,962,370.25	42,300,000.00
UNION SQUARE RETAIL	NEW YORK, NY	9.850	RUNSQ2		63,510,694.99	115,700,000.00
Instrument Total	2				82,473,065.24	158,000,000.00
Portfolio Total	22				432,223,757.44	1,099,667,360.01

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - REM					
	Instrument - A	RE MIDWEST REGION				
		APARTMENT				
ARBORS OF ANDERSON I	CINCINNATI	9.000	RANBR1		19,795,548.07	25,700,000.00
PARK GLEN	MINNEAPOLIS	6.900	RPKGNW		15,712,000.00	27,500,000.00
Instrument Total	2				35,507,548.07	53,200,000.00
	Instrument -I	INDUSTRIAL				
CAROL POINT	CAROL STREAM, IL	7.990	RCAROL		12,428,504.97	13,100,000.00
ENTERPRISE	AURORA, IL	8.500	RENTPR		6,995,995.00	6,600,000.00
MELROSE BUSINESS CENTER	MELROSE PARK, IL	0.000	RMROSE		22,204,191.00	22,000,000.00
SOUTHFIELD	CHICAGO, IL	0.000	RTCBDV		13,862,794.49	13,862,794.49
Instrument Total	4				55,491,485.46	55,562,794.49
	Instrument -O	OFFICE				
77 W. WACKER	CHICAGO, IL	0.000	RDONBD		81,595,979.50	103,500,000.00
ATRIUM II	CINCINNATI OH	0.000	RATRM2		25,438,103.99	54,400,000.00
HUNTINGTON BANK CENTER	COLUMBUS, OH	6.100	RHUNT2		48,932,998.15	32,200,000.00
LAKEPOINT OFFICE	CLEVELAND, OH	8.210	RLAKPT		12,836,780.37	16,200,000.00
MERIDIAN CROSSINGS	RICHFIELD, MN	0.000	RMERCR		11,898,143.99	17,700,000.00
MERIDIAN CROSSINGS PHASE II	77TH ST. RICHFIELD, MN	0.000	RMERC2		14,661,603.63	17,100,000.00
Instrument Total	6				195,363,609.63	241,100,000.00
	Instrument -R	RETAIL				
MACEDONIA COMMONS	MACEDONIA, OH	9.300	RMACDN		5,999,050.03	12,400,000.00
OLENTANGY PLAZA	COLUMBUS	10.000	ROPL01		15,818,833.15	28,400,000.00
VILLAGE CROSSING	SKOKIE/NILES	9.600	RVLCR1		37,893,105.51	35,800,000.00
Instrument Total	3				59,710,988.69	76,600,000.00
Portfolio Total	15				346,073,631.85	426,462,794.49

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - RES	RE SOUTH REGION				
	Instrument - A	APARTMENT				
AUTUMN RIDGE	ATLANTA, GA	6.580	RAUTUM		6,878,730.24	8,300,000.00
BRIDGEWATER	ATLANTA, GA	7.430	RBRIDG		41,157,771.50	42,900,000.00
HOMES OF PRAIRIE SPRINGS	DALLAS, TX	9.100	RHMPRS		32,665,931.97	38,800,000.00
WATERS PARK	AUSTN, TX	8.200	RWATPK		29,191,791.00	37,800,000.00
WYNFIELD TRACE	ATLANTA, GA	5.200	RTRACE		9,689,312.58	13,700,000.00
Instrument Total	5				119,583,537.29	141,500,000.00
	Instrument -I	INDUSTRIAL				
15200 TRINITY	FORT WORTH, TX.	0.000	RMATTE		18,101,084.71	26,500,000.00
ALLIANCE AIRLINES	ATLANTA, GA	9.100	RALLNC		4,477,000.00	3,600,000.00
QUADRANT BUSINESS CTR	DEERFIELD BC	10.875	RQBC01		12,830,523.77	22,800,000.00
QUAKER OATS BUILDING	ATLANTA, GA	0.000	RQOATS		16,952,685.00	17,260,000.00
REGENCY 1	DALLAS TX	8.500	RREGNC		16,207,374.36	16,000,000.00
REGENCY 2	DALLAS, TX	0.000	RREGN2		15,526,783.10	18,000,000.00
TRADE CENTER I	ATLANTA GA	8.500	RTDCNT		13,769,358.00	11,500,000.00
TRADE CENTER II	ATLANTA, GA	0.000	RTDCN2		12,013,354.50	12,000,000.00
Instrument Total	8				109,878,163.44	127,660,000.00
	Instrument -O	OFFICE				
ARBORETUM	AUSTIN,TX	0.000	RARBTM		41,576,571.20	33,400,000.00
GALLERIA 100	ATLANTA, GA	6.210	RGAL10		36,980,824.96	32,400,000.00
GALLERIA 400	ATLANTA, GA	0.000	RGALPK		28,698,116.53	45,699,999.96
GALLERIA 600	ATLANTA, GA	0.000	RGAL60		71,047,778.02	86,200,000.04
JPM I	DALLAS, TX	0.000	RINTNL		30,264,212.65	55,300,000.00
JPM II	DALLAS,TX	0.000	RCHAS2		30,546,066.46	62,099,999.78
JPM III	DALLAS,TX	0.000	RCHAS3		49,252,691.43	46,681,441.95
SOUTHPARK ONE	AUSTIN	11.500	RSPK01		10,408,643.00	14,900,000.00
Instrument Total	8				298,774,904.25	376,681,441.73
	Instrument -R	RETAIL				
K MART #50	SPRINGFIELD	9.550	RKM050		3,468,664.00	5,000,000.00
K MART #74	GREENBELT MD	9.750	RMEM04		4,900,000.00	7,000,000.00
KROGER #02	COVINGTON	10.000	RKR002		2,252,581.00	2,000,000.00

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - RES	RE SOUTH REGION				
	Instrument - R	RETAIL				
KROGER #03	LOUISVILLE	10.000	RKR003		1,959,115.00	2,100,000.00
KROGER #09	FAYETTEVILLE NC	10.000	RKR009		1,351,062.00	1,140,000.00
KROGER #13	DUNCANVILLE TX	10.250	RKR013		2,545,346.34	1,800,000.00
KROGER #15	ARLINGTON TX	10.250	RKR015		4,723,707.32	6,200,000.00
KROGER #16	LANETT AL	10.250	RKR016		2,360,976.00	2,500,000.00
KROGER #22	WINCHESTER KY	10.000	RKR022		1,839,030.00	1,900,000.00
KROGER #25	PADUCAH KY	0.000	RKR025		2,305,000.00	2,000,000.00
LAKELAND PLAZA	CUMMINS, GA	9.500	RLAKPL		23,173,747.15	41,000,000.41
LONGS DRUGS #02	GRASS VALLEY CA	8.750	RLD002		1,100,000.00	4,000,000.00
LONGS DRUGS #13	SALINAS CA	0.000	RLD013		900,000.00	1,700,000.00
LONGS DRUGS #20	BAKERSFIELD CA	10.625	RLD020		1,450,000.00	1,600,000.00
LUCKY #10	ARROYO GRANDE CA	8.750	RLS010		1,400,000.00	1,800,000.00
LUCKY #11	ATASCADERO CA	9.100	RLS011		1,750,000.00	1,600,000.00
PALLADIUM AT CITYPLACE	WEST PALM BEACH, FL	0.000	RPALPR		1,000.00	1,000.00
PRESTON VILLAGE CENTER	PLANO, TX	0.000	RPRSTV		46,681,714.97	44,000,000.00
SAFeway #09	WILLIAMSBURG VA	10.500	RSAF09		2,115,013.00	3,000,000.00
SUPER X #01	WINCHESTER KY	10.250	RSPX01		639,058.80	700,000.00
SUPER X #04	PADUCAH	10.250	RSPX04		531,000.00	700,000.00
TG&Y #03	LUCEDALE MS	10.000	RTGY03		67,742.00	700,000.00
TG&Y #29	HAZARD KY	10.000	RTGY29		2,000,000.00	2,700,000.00
Instrument Total	23				109,514,757.58	135,141,000.41
	Instrument -X	OTHER				
EAGLES LANDING LAND	STOCKBRIDGE, GA 30281	0.000	REAGLE		710,188.78	710,188.78
GALLERIA LAND	ATLANTA GA	11.000	RGALD1		1,787,097.95	9,200,000.00
Instrument Total	2				2,497,286.73	9,910,188.78
Portfolio Total	46				640,248,649.29	790,892,630.92

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
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	Group - REAL ESTATE					
	Portfolio - REW	RE WEST REGION				
	Instrument - A	APARTMENT				
BOULDERS AT FOUNTAINGROVE	SANTA ROSA, CA	0.000	RBFGRV		28,018,205.15	33,500,000.15
CHARTER APARTMENTS	ORANGE COUNTY CA	7.880	RCHART		31,433,300.00	79,000,000.00
COURTYARD AT 65TH ST.	EMERYVILLE, CA	0.000	RCTYRD		92,026,750.00	96,300,000.00
ELLIOTT BAY PLAZA	SEATTLE WA	5.960	RELBAY		19,587,164.88	30,250,000.00
HEIGHTS AT BEAR CREEK	SEATTLE, WA	7.300	RHBCRK		29,581,086.92	25,000,000.00
OVERLOOK APARTMENTS	SAN DIEGO CA	7.720	ROVRLK		23,534,580.00	65,000,000.00
OVERLOOK AT FOUNTAINGROVE	SANTA ROSA, CA	0.000	ROFGRV		19,509,027.50	19,999,999.50
RELATED - THE PARAMOUNT	SAN FRANCISCO CA	0.000	RMISSN		1.00	37,200,000.00
Instrument Total	8				243,690,115.45	386,249,999.65
	Instrument -I	INDUSTRIAL				
FLEMING BUSINESS PARK	SAN JOSE CA	6.900	RFLMNG		45,943,997.27	45,000,000.00
HORIZON DISTRIBUTION CENTER	MIRA LOMA, CA	0.000	RHORIZ		18,009,261.00	22,150,000.00
THOROUGHbred PHASE 1	RIVERSIDE CA	9.200	RTHORO		18,000,000.00	32,000,000.00
THOROUGHbred PHASE 2	RIVERSIDE CA	0.000	RTHOR2		19,070,686.00	33,000,000.00
THOROUGHbred PHASE III	RIVERSIDE, CA	0.000	RTHOR3		19,414,595.69	28,500,000.00
Instrument Total	5				120,438,539.96	160,650,000.00
	Instrument -O	OFFICE				
2030 MAIN STREET	IRVINE, CA	0.000	RMAINS		89,848,635.63	112,000,000.00
44 MONTGOMERY	SAN FRANCISCO CA	7.080	RMON44		35,738,268.21	98,800,000.00
900 E. HAMILTON AVE.	CAMPBELL CA	0.000	RHMLTN		87,179,191.99	71,000,000.00
DOUGLAS EMMETT REALTY FUND	LOS ANGELES CA	7.000	RDERF1		1,651,083.79	19,972,000.00
MARINA VILLAGE	SAN FRANCISCO CA	10.000	RMNAVL		34,244,683.11	58,405,000.00
OAKLAND CITY CENTER	OAKLAND, CA	7.900	ROAKCC		21,670,393.61	60,499,999.61
ONE CALIFORNIA	SAN FRANCISCO CA	11.030	RONECA		42,794,517.64	105,100,000.00
Instrument Total	7				313,126,773.98	525,776,999.61
	Instrument -R	RETAIL				
ANAHEIM HILLS	ANAHEIM	9.000	RANAHL		52,321,063.81	88,100,000.00
CLAIREMONT SQ. SHOP. CTR.	SAN DIEGO	9.800	RCMSQ1		52,686,112.41	86,600,000.00
Instrument Total	2				105,007,176.22	174,700,000.00
Portfolio Total	22				782,262,605.61	1,247,376,999.26

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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<div> <div>Group - REAL ESTATE</div> <div>Portfolio - RER RE REIT</div> <div>Instrument - A DIVERSIFIED</div> </div>									
COLONIAL PROPERTIES		6.431	CLP	195872106		41.9800	104,000.00	4,187,679.49	4,365,920.00
COUSINS PROPERTIES INC		5.229	CUZ	222795106		28.3000	101,000.00	2,835,242.55	2,858,300.00
CRESCENT RE EQT. CO.		7.568	CEI	225756105		19.8200	78,000.00	1,406,583.53	1,545,960.00
VORNADO REALTY TRUST		3.833	VNO	929042109		83.4700	303,045.00	15,807,554.05	25,295,166.15
Instrument Total	4						586,045.00	24,237,059.62	34,065,346.15
<div> <div>Instrument -B</div> <div>HEALTH CARE</div> </div>									
VENTAS INC.		4.497	VTR	92276F100		32.0200	50,000.00	1,267,627.50	1,601,000.00
Instrument Total	1						50,000.00	1,267,627.50	1,601,000.00
<div> <div>Instrument -C</div> <div>INDUSTRIAL</div> </div>									
AMB PROPERTY CORP.		0.823	AMB	00163T109		49.1700	191,537.00	5,966,883.51	9,417,874.29
CENTERPOINT PROP CORP.		3.738	CNT	151895109		49.4800	72,000.00	2,902,017.30	3,562,560.00
FIRST INDUSTRIAL RE		1.337	FR	32054K103		38.5000	57,000.00	2,254,440.19	2,194,500.00
PROLOGIS TRUST		3.167	PLD	743410102Q		46.7200	579,006.00	16,078,871.07	27,051,160.32
Instrument Total	4						899,543.00	27,202,212.07	42,226,094.61
<div> <div>Instrument -D</div> <div>MIXED INDUST/OFFICE</div> </div>									
BEDFORD PROPERTY		1.959	BED	076446301		21.9400	22,000.00	485,211.84	482,680.00
DIGITAL REALTY TRUST INC		4.684	DLR	253868103		22.6300	78,400.00	1,334,738.33	1,774,192.00
DUKE RE CORPORATION		3.889	DRE	264411505		33.4000	166,183.00	4,322,864.82	5,550,512.20
FIRST POTOMAC REALTY TRUST		1.804	FPO	33610F109		26.6000	53,000.00	1,397,726.74	1,409,799.99
LIBERTY PROPERTY TRUST		5.741	LRY	531172104Q		42.8500	148,700.00	4,986,231.60	6,371,795.00
PS BUSINESS PARKS INC/CA		2.357	PSB	69360J107		49.2000	75,100.00	2,914,385.44	3,694,920.00
Instrument Total	6						543,383.00	15,441,158.77	19,283,899.19
<div> <div>Instrument -F</div> <div>OFFICE</div> </div>									
ALEXANDRIA REAL ESTATE		3.478	ARE	015271109		80.5000	63,000.00	3,739,464.14	5,071,500.00
ARDEN REALTY GROUP INC		4.505	ARI	039793104Q		44.8300	133,000.00	5,165,604.75	5,962,390.00
BIOMED REALTY TRUST		4.426	BMR	09063H107		24.4000	103,000.00	2,327,221.55	2,513,200.00
BOSTON PROPERTIES INC		3.669	BXP	101121101		74.1300	226,484.00	8,990,812.65	16,789,258.92

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
	Group - REAL ESTATE								
	Portfolio - RER				RE REIT				
	Instrument - F				OFFICE				
BRANDYWINE REALTY		0.286	BDN	105368203		27.9100	60,000.00	1,723,038.79	1,674,600.00
CARRAMERICA RE CORP		3.300	CRE	144418100		34.6300	87,600.00	2,885,616.73	3,033,588.00
CORPORATE OFFICE PROPERTY		3.151	OFC	22002T108		35.5400	99,000.00	3,156,525.63	3,518,460.00
EQUITY OFFICE PROP		6.594	EOP	294741103		30.3300	713,796.00	18,359,893.73	21,649,432.70
GLENBOROUGH REALTY		7.734	GLB	37803P105		18.1000	138,000.00	2,730,307.81	2,497,800.00
HIGHWOODS PROP INC.		2.309	HIW	431284108Q		28.4500	79,000.00	2,053,522.72	2,247,550.00
HRPT PROPERTIES TRUST		8.115	HRP	40426W101		10.3500	160,000.00	1,873,323.82	1,656,000.00
KILROY RE CORP		3.295	KRC	49427F108		61.9000	57,000.00	2,568,729.09	3,528,300.00
MACK-CALI RE CORP.		5.833	CLI	554489104		43.2000	112,448.00	4,146,303.60	4,857,753.60
MAGUIRE PROPERTIES INC		5.178	MPG	559775101		30.9000	88,400.00	2,334,576.74	2,731,560.00
PARKWAY PROPERTYS INC		5.291	PKY	70159Q104		40.1400	19,000.00	908,837.38	762,660.00
PRENTISS PROPERTIES TRUST		0.245	PP	740706106		40.6800	105,000.00	3,477,328.32	4,271,400.00
RECKSON ASSOCIATES RE		4.719	RA	75621K106Q		35.9800	133,500.00	4,216,261.06	4,803,330.00
SL GREEN RE CORP		3.141	SLG	78440X101		76.3900	106,000.00	4,171,591.52	8,097,340.00
TRIZEC PROPERTIES INC		3.490	TRZ	89687P107		22.9200	377,000.00	6,292,546.87	8,640,840.00
Instrument Total	19						2,861,228.00	81,121,506.90	104,306,963.22
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	Instrument -G			APARTMENTS					
AMLI RESIDENTIAL PROP		5.046	AML	001735109		38.0500	81,000.00	3,034,154.00	3,082,050.00
APARTMENT INVT & MGMT		6.337	AIV	03748R101		37.8700	135,704.00	5,112,373.26	5,139,110.48
ARCHSTONE COMMUNITIES		4.153	ASN	039583109Q		41.8900	420,480.00	11,299,951.02	17,613,907.20
ASSOCIATED ESTATES		7.522	AEC	045604105		9.0400	35,000.00	316,611.00	316,400.00
AVALONBAY COMMUNITIES		0.286	AVB	053484101Q		89.2500	171,898.00	7,838,846.31	15,341,896.50
BRE PROPERTIES -CL A		1.851	BRE	05564E106		45.4800	112,635.00	4,066,800.22	5,122,639.80
CAMDEN PROPERTY TRUST		0.151	CPT	133131102		57.9200	97,984.00	4,127,441.95	5,675,233.28
EDUCATION REALTY TRUST INC		9.309	EDR	28140H104		12.8900	134,000.00	1,947,928.20	1,727,260.00
EQUITY RESIDENTIAL PROP		4.524	EQR	29476L107Q		39.1200	581,426.00	14,683,033.25	22,745,385.12
ESSEX PROPERTY TRUST INC.		3.514	ESS	297178105		92.2000	37,000.00	2,478,271.62	3,411,400.00
GMH COMMUNITIES TRUST		5.867	GCT	36188G102		15.5100	10,000.00	152,000.00	155,100.00
HOME PROPERTIES OF NY INC.		2.696	HME	437306103		40.8000	24,000.00	914,922.06	979,200.00
POST PROPERTIES,INC.		4.505	PPS	737464107Q		39.9500	97,000.00	3,670,558.46	3,875,150.00
UNITED DOMINION RE TRUST		5.119	UDR	910197102		23.4400	173,700.00	3,024,337.49	4,071,528.00
Instrument Total	14						2,111,827.00	62,667,228.84	89,256,260.38
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	Instrument -H			MANUFACTURED HOMES					
AFFORDABLE RESIDENTIAL COMMUNI		7.869	ARC	008273104		9.5300	85,000.00	831,322.22	810,050.00

Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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		Group - REAL ESTATE							
		Portfolio - RER			RE REIT				
		Instrument - H			MANUFACTURED HOMES				
EQUITY LIFESTYLE PROPERTIES IN		0.224	ELS	29472R108		44.5000	60,500.00	2,375,633.89	2,692,250.00
SUN COMMUNITIES INC		8.025	SUI	866674104		31.4000	13,000.00	452,594.43	408,200.00
Instrument Total	3						158,500.00	3,659,550.54	3,910,500.00
		Instrument -I		OUTLET CENTERS					
TANGER FACTORY OUTLET		4.488	SKT	875465106		28.7400	25,000.00	695,572.97	718,500.00
Instrument Total	1						25,000.00	695,572.97	718,500.00
		Instrument -J		REGIONAL MALLS					
CBL & ASSOC PROP		4.112	CBL	124830100		39.5100	158,000.00	5,227,420.80	6,242,580.00
GENERAL GROWTH PROP		3.490	GGP	370021107Q		46.9900	526,354.00	10,598,801.67	24,733,374.46
MACERICH CO		4.051	MAC	554382101		67.1400	116,600.00	5,162,897.84	7,828,524.00
MILLS CORP.		5.984	MLS	601148109		41.9400	96,000.00	4,023,418.11	4,026,240.00
SIMON PROP GROUP INC.		3.134	SPG	828806109Q		76.6300	491,821.00	15,413,775.77	37,688,243.23
TAUBMAN CENTERS INC		2.204	TCO	876664103Q		34.7500	116,800.00	2,808,411.79	4,058,800.00
Instrument Total	6						1,505,575.00	43,234,725.98	84,577,761.69
		Instrument -K		STRIP CENTERS					
CEDAR SHOPPING CENTERS INC		6.396	CDR	150602209		14.0700	141,700.00	2,023,782.11	1,993,719.00
DEVELOPERS DIVERSIFIED RE		4.593	DDR	251591103Q		47.0200	213,000.00	7,336,351.93	10,015,260.00
EQUITY ONE INC		5.190	EQY	294752100		23.1200	177,000.00	3,842,391.83	4,092,240.00
FEDERAL REALTY INV.		3.660	FRT	313747206Q		60.6500	155,400.00	7,529,048.13	9,425,010.00
HERITAGE PROPERTY INV TRUST		6.287	HTG	42725M107		33.4000	15,000.00	470,955.38	501,000.00
KIMCO REALTY CORP		4.114	KIM	49446R109Q		32.0800	365,078.00	5,356,122.00	11,711,702.24
KITE REALTY GROUP TRUST		4.848	KRG	49803T102		15.4700	127,000.00	1,880,818.23	1,964,690.00
NEW PLAN EXCEL RE TRUST		5.392	NXL	648053106Q		23.1800	53,800.00	1,202,576.86	1,247,084.00
PAN PACIFIC RETAIL		3.528	PNP	69806L104		66.8900	109,500.00	4,318,867.46	7,324,455.00
RAMCO-GERSHENSON PPT		3.591	RPT	751452202		26.6500	17,000.00	500,663.65	453,050.00
REGENCY CENTERS CORP		2.948	REG	758849103		58.9500	153,800.00	5,211,561.97	9,066,510.00
WEINGARTEN RE INVST		3.779	WRI	948741103		37.8100	175,075.00	5,252,169.57	6,619,585.76
Instrument Total	12						1,703,353.00	44,925,309.12	64,414,306.00

Monthly Market Portfolio

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

				Group - REAL ESTATE					
				Portfolio - RER RE REIT					
				Instrument - M SELF STORAGE					
PUBLIC STORAGE INC		2.953	PSA	74460D	109	67.7200	252,000.00	11,126,012.31	17,065,440.00
SHURGARD STORAGE CTRS		3.949	SHU	82567D	104	56.7100	84,000.00	3,518,883.39	4,763,640.00
SOVRAN SELF STORAGE		5.237	SSS	84610H	108	46.9700	10,000.00	458,311.00	469,700.00
U-STORE-IT TRUST		5.510	YSI	91274F	104	21.0500	109,700.00	2,096,008.15	2,309,185.00
Instrument Total	4						455,700.00	17,199,214.85	24,607,965.00
				Instrument -N LODGING/RESORTS					
BOYKIN LODGING CO		5.892	BOY	103430	104	12.2200	36,000.00	474,859.53	439,920.00
EQUITY INNS INC		5.018	ENN	294703	103	13.5500	215,800.00	2,305,239.56	2,924,090.00
FELCOR LODGING TRUST		3.486	FCH	31430F	101	17.2100	42,000.00	620,424.30	722,820.00
HOSPITALITY PROPERTIES		7.281	HPT	44106M	102	40.1000	118,700.00	4,092,623.14	4,759,870.00
HOST MARRIOTT CORP		2.533	HMT	44107P	104	18.9500	831,200.00	9,364,263.82	15,751,240.01
INNKEEPERS USA TRUST		3.750	KPA	4576J0	104	16.0000	99,000.00	1,450,632.02	1,584,000.00
LASALLE HOTEL PROPERTIES		3.268	LHO	517942	108	36.7200	69,100.00	1,947,238.46	2,537,352.00
MERISTAR HOSPITALITY CORP.		0.425	MHX	58984Y	103	9.4000	170,400.00	1,346,464.90	1,601,760.00
STRATEGIC HOTEL CAPITAL INC		4.276	SLH	86272T	106	20.5800	82,000.00	1,415,556.22	1,687,560.00
SUNSTONE HOTEL INVESTORS INC		4.516	SHO	867892	101	26.5700	157,000.00	3,700,413.59	4,171,490.00
WINSTON HOTELS INC		6.060	WXH	97563A	102	9.9000	103,000.00	1,144,353.36	1,019,700.00
Instrument Total	11						1,924,200.00	27,862,068.90	37,199,802.01
Portfolio Total	85						12,824,354.00	349,513,236.06	506,168,398.25

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - REN					
	Instrument - T					
TIMBER-BASCOM GULF (FLORIDA)	MISC US	0.000	RTMBR4		177,710,830.21	189,011,415.00
TIMBER-BASCOM PACIFIC (N.W.)	MISC US	0.000	RTMBR2		54,455,014.33	165,382,722.00
TIMBERLAND - FOREST SYSTEM	MISC US	0.000	RTMBR5		2,000,196.00	2,000,196.00
TIMBERLAND-SOUTHERN	MISC US	0.000	RTMBR3		32,992,650.52	165,122,309.00
Instrument Total	4				267,158,691.06	521,516,642.00
Portfolio Total	4				267,158,691.06	521,516,642.00

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

	Group - REAL ESTATE					
	Portfolio - REO					
	Instrument - I					
PROLOGIS PORTFOLIO	MISC US	0.000	RPRLOG		75,137,388.40	115,000,000.00
Instrument Total	1				75,137,388.40	115,000,000.00
Portfolio Total	1				75,137,388.40	115,000,000.00

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ESTATE					
	Portfolio - REU	RE OPPORTUNITY FUND				
	Instrument - U	OPPORTUNITY FUNDS				
AEW PARTNERS II	Misc US	0.000	RAEWII		8,643,757.94	6,914,096.00
DLJ R.E. CAPITAL PARTNERS	Misc US	0.000	RDLJRE		5,386,888.57	2,775,864.00
WESTBROOK FUND I	MISC US	11.000	RTGRRE		30,268.87	7,223,018.00
WESTBROOK FUND II	MISC US	0.000	RWSTBK		1,620,741.22	1,798,806.00
WESTBROOK FUND III	MISC US	0.000	RWSTB3		12,063,481.76	13,530,882.00
WESTBROOK FUND IV	MISC US	0.000	RWSTB4		18,061,285.36	25,540,244.00
Instrument Total	6				45,806,423.72	57,782,910.00
Portfolio Total	6				45,806,423.72	57,782,910.00

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value

Group - REAL ESTATE Portfolio - REI RE INTERNATIONAL Instrument - F FORWARD CONTRACTS						
FORWARD EUR EXP 3/29/06		0.000	FWDEUR3_2		0.00	8,484,569.80
Instrument Total	1				0.00	8,484,569.80
Instrument -I INTERNATIONAL						
BLACKSTONE EUROPEAN FUND	MISC W EUROPE	0.000	RBKSTN		33,169,915.26	32,100,033.01
CARLYLE ASIA REAL ESTATE PARTN	ASIA	0.000	RCAREP		1,746,990.00	1,746,990.00
DOUGHTY HANSON & CO EUROPEAN	MISC EUROPE	0.000	RDGHTY		31,459,063.69	25,632,586.00
EUROPA-INTERNATIONAL	MISC EUROPE	0.000	REUROP		24,532,186.94	26,193,814.83
LASALLE ASIA OPPORTUNITY FUND	ASIA	0.000	RLSAR2		2,194,718.00	4,736,317.00
LASALLE ASIA RECOVERY FUND	ASIA	0.000	RLSARF		37,543,849.87	41,612,649.00
ORION EUROPEAN REAL ESTATE FUN	MISC EUROPE	0.000	RORION		18,126,843.95	45,548,099.99
PRUDENTIAL PROP. PRTNRS.-INT'L	EUROPE	0.000	RPRUDE		9,414,931.03	11,396,322.04
Real Estate - LIQUIDITY RESERV		0.000	IL-REI	0.25		0.25
SOROS RE INVST-INT'L	MISC EUROPE	0.000	RSOROS		29,352,827.61	32,103,915.00
WESTBROOK FRENCH PORTFOLIO	MISC US	0.000	RWSTBF		16,346,629.91	32,444,422.00
WESTBROOK V		0.000	RWBPTR		38,836,178.98	42,173,755.00
Instrument Total	12				242,724,135.49	295,688,904.12
Portfolio Total	13				242,724,135.49	304,173,473.92
Group Total	214	2,959,635,274.70 /	12,824,354.00	3,181,148,518.92		5,069,041,208.85

Monthly Market Portfolio

Portfolio ID		Par/Shares	Book Value	Market Value

Group - INTERNATIONAL				
EQS	EQUITY SWAPS		1,704,124,268.81	1,871,576,642.36
EQS-E	EMERGING SWAP		56,778,252.28	60,266,198.96
EQS-QUAN	QUANTITATIVE SWAP		29,025,052.30	30,896,059.61
EQS2	EMERGING ANALYSTS SW		16,082,842.81	17,686,890.07
I-ACT	INTERNAL EMERGING		313,416,049.08	604,992,713.88
I-ARROW	ARROWSTREET CAPITAL		979,250,841.85	1,098,062,075.30
I-BABS	COLONIAL FIRST STATE		588,101,061.23	809,737,179.50
I-BERNS	SANFORD BERNSTEIN EA		1,377,021,744.85	1,889,290,367.88
I-SANF	BERNSTEIN EMERGING M		498,600,520.03	809,557,411.64
I-EAFE	INTERNAL EAFE INDEX		1,304,401,361.68	2,005,758,472.71
I-EAFEVAL	EAFE VALUE		1,158,699,126.20	1,625,827,829.64
I-EAP	EMERGING ANALYST POR		229,743,259.74	428,778,402.97
I-GEN	GENESIS		477,228,979.17	850,461,144.45
I-LAZAR	EAFE TRANSITION ACCO		15,008.24	57,684.97
I-MARVIN	MARVIN & PALMER_EAFE		1,143,520,656.78	1,387,413,707.64
I-MARVEM	MARVIN & PALMER EMER		407,239,733.50	613,209,561.91
I-PAN	INTERNAL EAFE TOPDOW		261,886,039.91	357,309,947.78
I-QUAN	EAFE QUANTITATIVE PO		757,353,994.93	953,536,160.94
Group Total			1,777,447,219.55 / 1,116,863,667.99 11,302,488,793.39	15,414,418,452.21

Monthly Market Portfolio

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

Group - INTERNATIONAL Portfolio - EQS EQUITY SWAPS Instrument - CPES COMMERCIAL PAPER - EQUITY SWAPS								
EXPORT DEVELOPMENT CORP		4.162	30215HB17			8,500,000.00	8,470,148.16	
FNMA DISCOUNT NOTES		4.212	313589RZ8			25,000,000.00	24,948,735.03	
Instrument Total	2					33,500,000.00	33,418,883.19	
Instrument -FRB FLOATING RATE CORPORATE BOND								
AMERICAN HONDA FINANCE	A1	3.496	02666QWS8	Q		20,000,000.00	20,010,877.22	
Instrument Total	1					20,000,000.00	20,010,877.22	
Instrument -FRBES FLOATING RATE CORPORATE BOND								
ABBEY NATL TREASURY SERV	AA3	3.483	002799AG9	Q		40,000,000.00	40,009,250.85	
ABN AMRO BANK NV	AA3	3.930	00080QAC9	Q		20,000,000.00	20,020,982.03	
ALLSTATE GLOBAL FUNDING II	AA2	1.568	02003EAF9	Q		25,000,000.00	25,000,239.67	
ALLSTATE LIFE GLOB FD TR	AA2	1.913	02003MAD6	Q		15,000,000.00	15,000,000.00	
AMER EXPRESS BANK FSB	AA3	2.170	02580EAB9	M		25,000,000.00	25,000,000.00	
AMER EXPRESS BANK FSB	AA3	2.417	02580EAC7	M		15,000,000.00	15,000,000.00	
AMERICAN EXPRESS CREDIT ACCOUN	AAA	1.275	02582JBL3	M		10,000,000.00	10,003,716.08	
AMERICAN HONDA FINANCE	A1	3.417	02666QWE9	Q		20,000,000.00	20,001,342.43	
ASIF GLOBAL FINAN XXV	AA2	3.812	045193AA7	Q		40,000,000.00	40,037,032.72	
BANK OF NEW YORK	AA2	4.377	06420AFA9	Q		40,000,000.00	39,989,083.68	
BANK OF NOVA SCOTIA	AA3	2.906	06416LNS3	Q		40,000,000.00	39,980,290.38	
BANK ONE CORP	AA3	1.874	06422NHH2	Q		25,460,000.00	25,473,036.07	
BANK ONE ISSUANCE TRUST (EXPEC	AAA	4.230	06423RBF2	M		25,000,000.00	25,071,430.21	
BELLSOUTH CORP	A2	4.041	079860AH5	Q		39,450,000.00	39,504,108.41	
BRANCH BANKING & TRUST	AA2	4.364	10513QBG5	Q		35,000,000.00	35,000,000.00	
CATERPILLAR FIN SERV CRP	A2	2.967	14912LZ87	Q		25,000,000.00	25,008,701.08	
CATERPILLAR FINANCE SERVICE	A2	1.374	14912LZ95	Q		14,000,000.00	13,999,911.75	
CHASE CREDIT CARD MASTER TRUST	AAA	4.228	16151RCX9	M		28,350,000.00	28,433,631.99	
CITIGROUP INC	AA1	4.289	172967CR0	Q		26,585,000.00	26,617,828.76	
CITIGROUP INC	AA1	4.484	172967CL3	Q		13,000,000.00	13,013,392.82	
FANNIE MAE	AAA	0.064	31359MYD9	Q		24,000,000.00	23,988,830.15	
FEDERAL HOME LOAN BANK	AAA	3.351	3133XCAB9	Q		60,000,000.00	59,985,916.89	
GOLDMAN SACHS GROUP INC	AA3	2.049	38141EJT7	Q		40,000,000.00	40,000,000.00	
HBOS TREASURY SRVCS PLC	AA2	3.820	4041A0BH0	Q		40,000,000.00	40,013,634.26	
HSBC BANK USA	AA2	1.518	40428AFF9	Q		30,000,000.00	30,001,381.42	
HSBC FINANCE CORP	A1	3.817	40429JAC1	Q		10,000,000.00	10,002,665.70	

Monthly Market Portfolio

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

Group - INTERNATIONAL Portfolio - EQS EQUITY SWAPS Instrument - FRBES FLOATING RATE CORPORATE BOND								
IBM CORP	A1	3.515	45920QEU4	Q		35,000,000.00	35,003,277.88	
JOHN HANCOCK GLOB FDG II	AA3	1.523	41011WAP5	Q		30,000,000.00	30,033,096.43	
KEY BANK NA	A1	3.080	49306BNX7	Q		40,000,000.00	40,000,000.00	
LEHMAN BROTHERS HOLDINGS	A1	3.167	52517PZQ7	M		3,000,000.00	3,001,170.93	
MBIA GLOBAL FUNDING LLC	AAA	1.567	55266LBQ8	Q		40,000,000.00	40,000,000.00	
MBNA CREDIT CARD MASTER NOTE T	AAA	1.113	55264TBR1	M		75,000,000.00	75,007,077.15	
MBNA MASTER CREDIT CARD TRUST	AAA	1.175	55262TFY4	M		12,000,000.00	12,020,668.24	
MERRILL LYNCH & CO	AA3	2.007	59018YRY9	Q		35,000,000.00	35,032,844.66	
MET LIFE GLOB FUNDING I	AA2	1.092	59217EAH7	Q		40,000,000.00	40,000,000.00	
MONUMENTAL GLOBAL FDG II	AA3	2.998	61532NAC2	Q		15,000,000.00	15,000,000.00	
MONUMENTAL GLOBAL FDG II		4.161	615322AZ7	Q		25,000,000.00	25,006,467.08	
MORGAN STANLEY	AA3	2.305	61746SAZ2	Q		35,000,000.00	35,000,000.00	
NATL CITY BK CLEVELAND	AA3	3.387	63534XDU1	Q		40,000,000.00	40,000,000.00	
PACCAR FINANCIAL CORP	A1	3.911	69371RWT9	Q		40,000,000.00	39,980,439.28	
PNC BANK NA	A1	1.837	69347KHN5	M		40,000,000.00	39,994,564.60	
ROYAL BK OF SCOTLAND PLC	AA1	2.352	78010JAA0	Q		40,000,000.00	40,001,368.28	
SLM CORP	A2	3.782	78442FAW8	Q		27,995,000.00	28,076,392.00	
STATE STREET BANK & TR	AA2	2.425	8574P0RR1	Q		40,000,000.00	39,992,424.35	
SUNTRUST BANK		4.409	86787AQD0	M		40,000,000.00	39,987,680.94	
TOYOTA MOTOR CREDIT	AAA	3.002	89233PTA4	Q		40,000,000.00	39,979,829.59	
US BANK NA	AA1	3.410	90331HKH5	Q		38,000,000.00	38,028,400.93	
VODAFONE GROUP PLC		4.594	92857WAJ9	Q		40,000,000.00	40,000,000.00	
WACHOVIA BANK NA	AA2	4.060	92976EFJ0	Q		40,000,000.00	40,000,000.00	
WAL-MART STORES	AA2	1.877	931142BW2	Q		40,000,000.00	39,990,812.42	
WELLS FARGO & COMPANY	AA1	1.539	949746FH9	Q		40,000,000.00	40,025,811.47	
WORLD SAVINGS BANK FSB	AA3	3.405	98153BAF1	Q		32,000,000.00	32,009,687.74	
Instrument Total	52					1,648,840,000.00	1,649,328,421.32	
Instrument -INTF INTERNATIONAL FUNDS								
EQUITY SWAP - LIQUIDITY RESERV		0.000	IL-EQS			13,660.87	1,366,087.08	
Instrument Total	1					13,660.87	1,366,087.08	
Portfolio Total	56					1,702,353,660.87	1,704,124,268.81	1,871,576,642.36

Monthly Market Portfolio

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

			Group - INTERNATIONAL					
			Portfolio - EQS-E		EMERGING SWAP			
			Instrument - CPES		COMMERCIAL PAPER - EQUITY SWAPS			
FNMA DISCOUNT NOTES	3.976		313589RJ4			5,100,000.00	5,098,350.21	
FNMA DISCOUNT NOTES	4.277		313589UG6-			4,200,000.00	4,163,723.92	
FNMA DISCOUNT NOTES	4.298		313589TS2-			14,000,000.00	13,901,117.53	
FNMA DISCOUNT NOTES	4.243		31315LTC2			13,000,000.00	12,932,394.73	
GENERAL ELECTRIC CAP CORP	4.422		36959JCL5			5,400,000.00	5,348,839.99	
Instrument Total	5					41,700,000.00	41,444,426.38	
			Instrument -INTF		INTERNATIONAL FUNDS			
EQS-E	0.000		IL-EQSE			153,338.25	15,333,825.90	
Instrument Total	1					153,338.25	15,333,825.90	
Portfolio Total	6					41,853,338.25	56,778,252.28	60,266,198.96

Monthly Market Portfolio

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

			Group - INTERNATIONAL					
			Portfolio - EQS-QUAN		QUANTITATIVE SWAP			
			Instrument - FRBES		FLOATING RATE CORPORATE BOND			
CATERPILLAR FIN SERV CRP	A2	2.970	14912LX55	Q		1,000,000.00	1,000,304.52	
FEDERAL HOME LOAN BANK	AAA	3.351	3133XCAB9	Q		10,000,000.00	9,997,652.82	
IBM CORP	A1	3.516	45920QEU4	Q		5,000,000.00	5,000,000.00	
SLM CORP	A2	3.197	78442FAM0	Q		2,255,000.00	2,255,318.25	
US BANK NA	AA1	3.197	90331HKD4	Q		1,865,000.00	1,865,313.19	
WORLD SAVINGS BANK FSB	AA3	3.403	98153BAF1	Q		8,000,000.00	8,002,478.81	
Instrument Total	6					28,120,000.00	28,121,067.59	
			Instrument -INTF		INTERNATIONAL FUNDS			
EQS-QUAN		0.000	IL-EQSQUAN			9,039.84	903,984.71	
Instrument Total	1					9,039.84	903,984.71	
Portfolio Total	7					28,129,039.84	29,025,052.30	30,896,059.61

Monthly Market Portfolio

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

			Group - INTERNATIONAL					
			Portfolio - EQS2		EMERGING ANALYSTS SW			
			Instrument - CPES		COMMERCIAL PAPER - EQUITY SWAPS			
FHLB DISCOUNT NOTES		4.288	313385TS5			5,000,000.00	4,964,768.47	
Instrument Total	1					5,000,000.00	4,964,768.47	
			Instrument -INTF		INTERNATIONAL FUNDS			
EQUITY SWAP II - LIQUIDITY RES		0.000	IL-EQS2			111,180.74	11,118,074.34	
Instrument Total	1					111,180.74	11,118,074.34	
Portfolio Total	2					5,111,180.74	16,082,842.81	17,686,890.07

Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL Portfolio - I-ACT INTERNAL EMERGING Instrument - COM COMMON STOCK						
AMERICA MOVIL - ADR	0.393	2722670	AMX	588,000.00	2,867,865.48	
ARACRUZ CELULOSE SA ADR	1.539	2058579	ARA	12,000.00	205,132.20	
ASUR ADR	3.262	2639361	ASR	7,000.00	108,095.44	
AU OPTRONICS CORP - ADR	1.572	2877149	AUO	1.09	7.31	
CEMEX ADR	2.020	151290889	CX	144,000.00	3,153,285.58	
CHECK POINT SOFTWARE TECH	0.000	M22465104	CHKP	112,000.00	2,015,888.00	
CHINA MOBILE HK ADR	2.433	2111375	CHL	686,000.00	10,993,754.37	
CIA TELECOM CHILE-ADR	7.397	2213635	CTC	160,000.00	1,825,943.81	
CIA VALE DO RIO DOCE - ADR	0.201	2857334	RIO	120,000.00	963,764.00	
COCA-COLA FEMSA-ADR	2.036	2193317	KOF	12,000.00	286,170.00	
COMPANHIA BRASILEIRE ADR	1.042	2228532	CBD	24,000.00	488,202.36	
COMPANIA DE MINAS ADR	1.219	2210476	BVN	50,000.00	547,224.57	
CONTAX PARTICIPACOES ADR	0.000	B0FWGP7	CTXNY	96,000.00	67,200.00	
COPEL ADR	1.328	2209656	ELP	81,000.00	471,669.04	
EMPRESAS NACIONAL ADR	0.454	2311131	EOC	134,000.00	1,436,023.27	
FOMENTO ECONOMICO MEX SP ADR	0.831	2246039	FMX	46,000.00	1,605,080.59	
KOOKMIN BANK ADR	0.605	2811697	KB	1,000.00	25,547.57	
LUKOIL HLDGS SPND-ADR	1.369	2537432	LUKOY	320,000.00	4,190,988.35	
PETROLEO BRASILEIRO ADR	0.336	2616580	PBR	150,000.00	3,426,770.12	
POSCO-ADR	3.520	2692795	PKX	43,000.00	949,881.31	
SOUTHERN COPPER CORP	10.152	84265V105	PCU	7,500.00	315,000.00	
TELE NORTE LESTE PART ADR	5.803	2297930	TNE	96,000.00	1,383,603.19	
TELECENTRO OESTE CELULAR ADR	2.869	2298018	TRO	117,553.00	819,621.76	
TELEFONOS DE MEXICO ADR	2.751	2881612	S TMX	480,000.00	7,549,742.43	
TEVA PHARMACEUTICAL INDUSTRIES ADR	0.506	881624209	TEVA	96,000.00	2,592,256.40	
UNIBANCO - SPONSORED ADR	1.444	2000815	UBB	44,000.00	991,545.23	
VALE R DOCE-ADR	0.229	2933900	RIO-P	90,000.00	889,873.22	
VOTORANTIM CELULOSE - ADR	3.718	2696560	VCP	112,500.00	612,096.68	
Instrument Total	28			3,829,554.09	50,782,232.28	
Instrument -CTRY COUNTRY FUNDS - CLOSED END						
BRAZIL FUND	1.638	2121954	91404	621,500.00	14,918,336.30	
FIRST ISRAEL FUND INC.	0.255	2349789	93078	219,950.00	2,949,088.20	
FLEMING CZECH & SLOVAK	0.000	4241838	FLECS	346,800.00	1,098,188.45	
INDOCAM ASIA MALACCA	0.000	0556310	70601	40,000.00	522,500.00	
KOREA FUND	2.528	2496414	00094	2,700.00	82,544.40	
TAIWAN OPPROTUNITIES FUND	0.000	0875361	33423	200,000.00	2,874,000.00	
Instrument Total	6			1,430,950.00	22,444,657.35	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL						
Portfolio - I-ACT INTERNAL EMERGING						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
ACE DIGITECH CO LTD	0.000	6581996	03655	6,237.00	28,991.79	
ACER INCORPORATED	0.080	6005850	73834	1,888,829.90	2,233,961.23	
ADVANCED INFO SERVICE	0.126	6412591	64125	1,600,000.00	1,547,525.06	
AGORA SA	0.222	5618312	AGO_P	70,000.00	893,887.38	
AKBANK T.A.S. B	1.404	B03MN70	AKBNK	540,000.00	1,017,197.28	
AKSIGORTA	2.015	B03MND6	AKGRT	560,000.00	944,838.33	
ALFA SA DE CV SER'	0.142	2043423	ALFAA	440,000.00	576,903.16	
ANGLO AMERICAN ORD	3.707	0490151	AAL_L	70,000.00	772,522.21	
ANGLO PLATINUM LTD	0.281	6761000	AMS_S	50,000.00	1,718,287.58	
AU OPTRONICS CORP	0.068	6288190	2409_	1,030,050.00	1,779,968.22	
AYALA CORPORATION	0.024	B09JBT3	AC_PM	352,000.00	1,404,648.60	
BANCO BRADESCO SA	0.101	B00FM53	BBDC4	216,000.00	1,773,686.17	
BANCO ITAU SA PREF	1.582	B037HR3	ITAU4	210,000.00	1,672,771.53	
BANGKOK EXPRESSWAY	0.172	6113311	BECL/	3,500,000.00	1,210,084.62	
BANK DAGANG NAS ID	0.000	6004567	BDNI/	930,000.00	0.00	
BANK LEUMI LE-ISRAEL	0.960	6076425	LUMI_	75,000.00	199,024.42	
BANK PEKAO SA ORD	1.126	5473113	PEO_P	50,000.00	976,612.17	
BARLOWORLD LIMITED	0.649	6079123	BAW_S	300,000.00	1,865,899.13	
BEC WORLD PCL-FOREIGN	0.162	6728351	67283	3,000,000.00	1,605,923.20	
BENQ CORP	0.137	6054465	2352_	1,386,000.00	1,274,486.67	
BHARAT PETROLEUM CORP LTD	0.064	6099723	BPCL_	40,000.00	381,251.91	
BK HAPOLIM BM ILS	1.352	6075808	POLI_	800,000.00	2,051,593.49	
BRASIL TELECOM PART SA	1,445.698	2292645	BRTP3	20,000,000.00	197,264.31	
BRASIL TELECOM PARTICIPACOES S/A	1,997.081	2292656	BRTP4	100,000,000.00	1,475,657.56	
BYC CO LTD	0.000	6070568	00146	372.00	11,501.90	
CASA ANGLO BRAS S.A.	0.000	2177214	CABR4	44,161,119.00	0.00	
CATHAY LIFE INSURANCE CO	0.128	6425663	73833	2,400,000.00	3,270,439.51	
CHEIL COMMUNICATIONS INC	0.002	6093231	03000	15,179.00	1,179,354.82	
CHEIL JEDANG CORP	0.001	6189516	00104	1,468.00	46,986.69	
CHINA COSCO HOLDINGS	0.000	B0B8Z18	1919_	2,000,000.00	841,716.44	
CHINA MOTOR	0.180	6191328	2204_	404,000.00	461,787.10	
CHINA PETROLEUM	0.402	6291819	386_H	6,400,000.00	2,601,858.17	
CHINA RESOURCES ENTERPRISES	0.270	6972459	291_H	1,600,000.00	1,355,029.72	
CHINA TELECOM CORP	0.294	6559335	728_H	4,000,000.00	1,493,386.56	
CHINATRUST FINANCIAL HOLDING CO.	0.097	6527666	2891_	3,373,716.00	1,650,239.33	
CHOONGWAE PHARMA CORP	0.001	6192978	00106	1,345.18	22,993.49	
CHUNGHWA TELECOM	0.252	6287841	2412_	1,470,000.00	2,656,786.66	
CIPLA LIMITED	0.017	B011108	CIPLA	160,000.00	452,670.44	
CJ CORP 3RD PREF	0.001	6212810	00104	445.00	11,996.60	

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL						
Portfolio - I-ACT		INTERNAL EMERGING				
Instrument - ICOM		INTERNATIONAL COMMON STOCKS				
CJ CORP-2ND PFD	0.001	6149424	00104	742.00	19,994.34	
CJ CORP-PFD	0.002	6186153	00104	4,379.00	89,974.52	
CNOOC LTD	0.442	B00G0S5	883_H	4,000,000.00	1,632,356.94	
COFCO INTERNATIONAL LTD.	0.302	6105738	506_H	3,162,000.00	1,285,202.08	
COMMERCIAL INTERNATIONAL BANK	0.520	6243898	CMIB_	386,000.00	1,943,918.81	
COMPAL ELECTRONICS	0.108	6225744	2324_	3,882,999.40	2,454,488.60	
CRESUD S.A.C.I.F.y A.	0.601	2233387	CRES_	100,000.00	125,092.09	
CROWN CONFECTIONERY CO LTD	0.000	6237794	00574	1,409.00	82,976.50	
DAE DUCK ELECTRNC	0.003	6149383	00806	5,318.00	23,993.21	
DAEWOO SHIPBUILDING & MARINE	0.001	6211732	04266	100,000.00	782,000.00	
DAISHIN SECURITIES CO LTD-PF	0.003	6248503	00354	9,806.00	42,987.83	
DATANG INTERNATIONAL POWER	0.469	6080716	991_H	2,400,000.00	797,924.63	
DELTA ELECTRONICS INC	0.104	6260734	2308_	1,859,316.00	1,824,517.77	
DHANA SIAM FINANCE	0.000	6268716	DS/F_	98,200.00	0.00	
DONGKUK STEEL MILL	0.004	6276117	00123	14,003.00	120,086.78	
DR REDDY'S LABORATORIES	0.011	6410959	DRRD_	12,000.00	276,114.82	
ECI TELECOM ORD IL	2.670	2310150	ECIL_	140,000.00	1,377,285.08	
EDGARS CONSOLIDATED STORES	0.660	B0BP746	ECO_S	30,000.00	122,622.81	
EMBOTELLADORAS ARCA SA	0.608	2823885	ARCA*	576,000.00	1,191,110.50	
EMP ICA SOC CONTRO	0.000	B0MT4R9	ICA*_	31,900.06	81,377.55	
FINANCE ONE THB10(0.000	6336925	FIN1/	13,800.00	0.00	
FISKARAGUNG PERK I	0.000	6342535	FISK_	301,500.00	0.00	
FORD OTOMOTIV SAN	11.609	B03MSR5	FROTO	96,000.00	167,563.34	
FORMOSA PLASTICS CORP	0.199	6348544	73829	1,395,045.00	1,775,082.27	
GIGABYTE TECHNOLOGY CO.	0.185	6129181	2376_	1,063,125.00	1,768,623.94	
GOLD FIELDS LIMITE	0.098	6280215	GFI_S	240,000.00	2,796,133.53	
GPO IND BIMBO SER'	0.223	2392471	BIMBO	495,000.00	1,215,600.72	
GRUPO MEXICO SA	0.538	2643674	GMEXI	300,000.00	360,174.42	
GUJARAT AMBUJA CEMENT GDR	1.582	4393074	GJAD_	525,000.00	102,350.20	
HAINAN MEILAN INTL AIRPORT	0.524	6560508	357_H	1,700,000.00	875,930.90	
HANKOOK TIRE MANFT	0.001	6107422	00024	40,002.00	230,404.46	
HANKUK ELECTRIC GLASS	0.005	6409162	00972	2,098.00	38,988.96	
HARMONY GOLD MINING CO	0.055	6410562	HAR_S	180,000.00	1,595,295.35	
HINDALCO INDUSTRIES LIMITED	0.031	B0GWF48	HNDL_	200,000.00	326,343.14	
HINDUSTAN LEVER	0.056	6261674	HLVR_	464,000.00	1,319,080.24	
HONG LEONG BANK	1.245	6436892	HLBK_	700,000.00	1,011,308.72	
HYUNDAI MARINE AND FIRE INS. CO	0.001	B01LXY6	00145	320,000.00	696,235.00	
HYUNDAI MOTOR CO K	0.001	6451055	00538	88,000.00	1,956,384.03	
HYUNDAI MOTOR CO LTD-PFD	0.001	6451022	00538	22,250.00	490,861.00	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-ACT		INTERNAL EMERGING			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
HYUNDAI MOTOR LTD	0.001	6148272	00538	26,883.00	554,270.72
HYUNDAI PRECISION	0.001	6449544	01233	5,164.00	192,945.36
ICL-ISRAEL CHEM OR	0.402	6455530	CHIM_	250,000.00	278,177.01
IDB HOLDING CORP O	3.251	6456726	IDBH_	100,000.00	2,365,686.40
IJM CORP BERHAD	0.902	6455217	IJM_M	320,000.00	392,045.77
IMPALA PLATINUM HL	0.389	6457804	IMP_S	24,000.00	1,200,021.04
INFOSYS TECHNOLOGIES LTD	0.009	6205122	INFO_	73,037.00	1,089,741.03
INTERFLEX CO LTD	0.001	6582955	05137	9,840.00	72,979.33
IOI CORPORATION BERHAD	0.746	6464514	IOI_M	440,000.00	603,234.86
JAHWA ELECTRONICS CO LTD	0.002	6198437	03324	11,492.00	35,989.81
JEONBUK BANK	0.001	6471796	00635	42,720.08	127,963.76
KASIKORNBANK	0.032	6888794	KBANK	1,600,000.00	816,002.07
KGHM POLSKA MIEDZ	0.982	5263251	KGH_P	80,000.00	296,963.46
KIMBERLEY CLARK DE	0.514	2491914	KIMBE	790,000.00	2,233,573.48
KOMERCNI BANKA	0.118	4519449	KOMB_	15,000.00	791,148.44
KOOKMIN BANK KRW50	0.000	6419365	06000	157,397.00	4,766,326.76
KOREA ELEC POWER K	0.003	6495730	01576	100,000.00	2,728,620.82
KOREA INVESTMENT HOLDINGS CO	0.001	6654586	07105	6,438.00	70,979.90
KOREA TELECOM CORPORATION	0.007	6505316	03020	72,000.00	2,801,606.68
L.G.PHILIPS LCD CO LTD ADR	0.000	B01VZS4	LPL	4,052.00	45,986.98
LAND + HOUSES THBH	0.150	6581930	LH/F_	2,000,000.00	489,783.90
LG CHEM LTD	0.002	6346913	05191	17,601.00	678,490.39
LG CHEM LTD-PREFERRED	0.003	6346924	05191	2,844.00	36,989.53
LG ELECTRONICS PFD	0.002	6520966	06657	6,400.00	162,015.01
LG ELECTRONICS/NEW	0.001	6520739	06657	36,000.00	2,373,709.71
LIBERTY GROUP LTD	0.583	6515047	LGL_S	253,886.00	2,274,404.00
MAGYAR TELEKOM LTD	0.034	4577469	MTEL_	550,000.00	2,209,133.10
MAHANAGAR TELEPHONE NIGAM	0.069	6117807	ZMTNL	120,000.00	370,955.82
MALAKOFF BERHAD	0.968	6555924	MAL_M	500,000.00	758,765.97
MALAYAN BANKING BERHAD	1.788	6556325	MAY_M	700,000.00	1,652,058.00
MEGA FINANCIAL HOLDING	0.218	6444066	2886_	3,400,000.00	2,279,971.89
MIGROS TRL1000	0.848	B03MWC8	MIGRS	70,000.00	291,535.94
MOL MAGYAR OLAJ-EX GAZIPARI	0.003	4742494	MOL_H	48,000.00	762,380.87
MTN GROUP LIMITED	0.165	6563206	MTN_S	600,000.00	656,743.47
MURRAY & ROBERTS HOLDINGS	0.375	B0N3K50	MUR_S	100,000.00	221,756.63
NAMYANG DAIRY PRODUCTS CO	0.000	6621201	00392	400.00	98,359.24
NAN YA PLASTICS CORP	0.228	6621580	73841	1,484,008.48	1,364,231.38
NEDBANK GROUP LTD	0.285	6628008	NED_S	360,000.00	6,809,644.27
NEXEN TIRE CORPORATION	0.002	6984959	00235	5,894.00	49,985.84

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-ACT		INTERNAL EMERGING			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
NHN CORP	0.000	6560393	03542	743.00	47,986.41
NIEN HSING TEXTILE CO LTD	0.271	6591928	1451_	3,775,000.00	2,907,237.41
NONG SHIM CO KRW50	0.001	6638115	00437	1,000.00	187,749.41
OA0 GAZPROM-GDR	0.458	5140989	OGZD_	30,000.00	678,967.73
OIL & NATURAL GAS CORP LTD	0.085	6139362	ONGC_	80,000.00	1,476,892.64
OLD MUTUAL	0.047	6155131	OML_S	1,440,000.00	2,571,681.63
ORBIS PLN2	0.316	5349173	ORB_P	550,000.00	3,153,578.87
OTP BANK	0.009	7320154	OTP_H	112,000.00	728,392.02
PETROCHINA CO	0.602	6226576	857_H	7,000,000.00	3,600,317.22
PETROL BRASILEIROS	1.337	2684532	PETRA	720,000.00	3,356,817.58
PHOENIXTEC POWER	0.206	6685508	2411_	400,000.00	363,058.13
PICC PROPERTY & CASUALTY	0.400	6706250	2328_	4,000,000.00	1,497,223.46
PLIVA D.D. GDR REG S	2.789	5174706	PLVD_	112,000.00	1,258,877.25
POLSKI KON-GDR	3.043	5811906	POKD_	40,000.00	361,200.00
POSCO	0.003	6693233	00549	15,908.00	2,086,330.27
PREMIER IMAGE TECHNOLOGY	0.090	6143330	2394_	1,503,227.50	1,279,378.90
PT BANK CENTRAL ASIA	0.000	B01C1P6	BBCA_	14,400,000.00	1,932,572.00
PT TELEKOMUNIKASI	0.000	B02ZK79	TLKM_	8,000,000.00	1,540,136.68
PUBLIC BANK BHD	1.447	B012W53	PBKF_	1,218,750.00	1,029,956.93
REALTEK SEMICONDUCTOR	0.113	6051422	2379_	625,545.00	903,538.65
RELIANCE INDUSTRIES	0.018	6099626	RIL_I	300,000.00	2,124,413.97
S P SETIA BERHAD GROUP	2.029	6868774	SPSB_	800,000.00	840,094.04
S-OIL CORPORATION	0.007	6406055	01095	12,190.00	335,904.88
S-OIL CORPORATION PFD	0.009	6406066	01095	2,299.00	61,982.45
S1 CORPORATION	0.001	6180230	01275	4,315.00	104,277.75
SAMPO CORP	0.315	6771924	1604_	2,100,000.00	907,271.10
SAMSUNG CLIMATE CONTROL CO	0.000	6223317	00666	6,195.00	17,266.94
SAMSUNG CO KSWN500	0.001	6771601	00083	70,000.00	922,187.51
SAMSUNG ELEC MECH	0.001	6771689	00915	60,000.00	2,235,376.98
SAMSUNG ELECTRONIC	0.000	6771720	00593	41,014.00	15,182,935.71
SAMSUNG ELECTRONICS-PFD	0.001	6773812	00593	14,120.00	2,828,619.77
SAMSUNG FINE CHEMICALS	0.001	6496432	00400	6,262.00	69,980.18
SAMSUNG FIRE & MARINE INS-PF	0.001	6155261	00081	7,866.00	167,952.44
SAMSUNG FIRE + MAR	0.001	6155250	00081	22,765.00	1,054,774.99
SAMSUNG HEAVY INDUSTRIES	0.001	6772217	01014	240,000.00	766,231.43
SAMSUNG SDI CO LTD	0.001	6771645	00640	3,094.00	147,958.10
SAMSUNG SDI CO LTD-PFD	0.002	6776059	00640	506.00	14,995.75
SAMSUNG SECS CO KS	0.000	6408448	01636	2,427.00	38,988.96
SANLAM LTD ORD ZAR	0.519	B0L6750	SLM_S	864,000.00	1,230,134.85

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-ACT		INTERNAL EMERGING			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
SAPPI ZARI(SICOVAM	0.065	6777007	SAP_S	50,000.00	623,103.47
SASOL NPV	0.376	6777450	SOL_S	257,000.00	2,877,913.89
SFA ENGINEERING CORP	0.002	6430140	05619	6,869.00	78,977.63
SHINHAN FINANCIAL GROUP LTD	0.001	6397502	05555	140,000.00	1,535,570.24
SHINSEGAE DEPT STR	0.000	6805049	00417	8,401.00	1,105,354.94
SIAM CEMENT CO THB	0.157	6609906	SCC/F	464,000.00	463,710.63
SIAM COMMERCIAL BK	0.093	6889935	68899	2,000,000.00	938,880.29
SIME DARBY BERHAD	1.118	6808769	SDY_M	880,000.00	1,259,607.24
SINOPAC HOLDINGS	0.169	6525875	2890_	6,478,354.00	2,877,881.55
SINOTRANS LTD	0.246	6579010	598_H	2,400,000.00	758,505.76
SK CORPORATION ORD	0.003	6988371	00360	6,024.00	139,960.37
SK TELECOM CO LTD	0.005	6224871	01767	27,808.00	4,356,875.35
SM PRIME HLDGS ORD	0.175	6818843	SMPH_	4,000,000.00	503,950.78
SODIFF ADVANCED MATERIALS CO	0.000	6199571	03649	767.00	6,998.02
SPAR GROUP LTD	0.481	B038WK4	SPP_S	128,000.00	421,453.81
STANDARD BANK GROUP	0.630	B030GJ7	SBK_S	600,692.00	1,755,858.30
SUNGSHIN CEMENT CO LTD	0.006	6860695	00498	4,070.00	42,987.83
SUNPLUS TECHNOLOGY CO	0.138	6084503	2401_	839,717.60	1,001,844.70
SURGUTNEFTEGAS PREFERRED	68.279	5005884	SNGSP	3,000,000.00	1,214,330.00
T IS BANKASI SER C	0.667	B03MYS8	ISCTR	242,880.00	350,738.28
T.GARANTI BANASI T	0.000	B03MYP5	GARAN	1,021,849.50	536,613.04
TAEGU DEPARTMENT STORE CO	0.001	6249294	00637	6,658.00	33,790.82
TAIWAN MOBILE CO. LTD	0.262	6290496	3045_	3,300,000.00	2,520,792.50
TAIWAN SEMICONDUCTOR MANUFACTURING	0.092	6889106	27933	7,399,155.00	10,243,388.91
TELEFONOS DE MEXIC	0.271	2881689	TELME	1,600,000.00	763,681.74
TELEKOMUNIKAYA POL	0.433	5552551	TPS_P	500,000.00	2,191,357.41
TELKOM SOUTH AFRICA LTD	0.468	6588577	TKG_S	140,000.00	962,760.98
TENAGA NASIONAL BERHAD	0.400	6904612	TNE_M	700,000.00	2,194,755.09
TENARIS SA	0.156	2172402	TS_AF	176,000.00	332,432.21
TEVA PHARMA IND IL	0.129	6882172	TEVA_	168,000.00	5,201,627.66
THAI ENGINE MANUFACTURING	0.000	B0SZ2M2	43247	46,870.00	0.00
TIGER BRANDS LIMITED	0.542	B0J4PP2	TBS_S	67,200.00	833,230.99
TISCO FINANCE PUB CO.	0.114	6892858	68928	2,000,000.00	1,513,142.44
TUPRAS-TURKIYE PETROL RAFINE	6.350	B03MYT9	TUPRS	40,000.00	330,840.86
TV AZTECA S.A. CPO	0.015	2096911	TVAZT	187,200.00	70,043.17
UNI-PRESIDENT ENTERPRISES	0.070	6700393	1216_	5,980,960.00	2,496,987.27
UNIBANCO-UNITS	7.869	B02PG48	UBBR1	50,000.00	185,105.68
UNIFIED ENERGY SYSTEMS	13.184	4889335	EESR_	7,000,000.00	796,442.45
UNITED MICROELECTRONICS	0.015	6916628	73850	4,214,034.29	3,098,270.12

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group - INTERNATIONAL Portfolio - I-ACT INTERNAL EMERGING Instrument - ICOM INTERNATIONAL COMMON STOCKS						
VIA TECHNOLOGIES INC	0.070	6146823	2388_	2.00	7.07	
WHITE MARTINS SA C	0.000	2961428	WHMT3	60,546.00	0.00	
YANG MING MARINE TRANSPORT	0.425	6987583	2609_	1,000,000.00	1,030,660.52	
YOULCHON CHEMICAL CO LTD	0.004	6146997	00873	5,176.00	28,991.79	
YUHAN CORPORATION	0.000	6988337	00010	754.87	42,987.83	
Instrument Total	200			348,224,924.87	237,400,951.79	
Instrument -INTF INTERNATIONAL FUNDS						
INTERNAL ACTIVE - LIQUIDITY RESERVES	0.000	IL-ACT		27,881.26	2,788,126.96	
Instrument Total	1			27,881.26	2,788,126.96	
Instrument -INTL WARRAINTERNATIONAL WARRANT						
DAESANG FEED CO RT	0.000	9418264	94182	260.00	80.70	
Instrument Total	1			260.00	80.70	
Portfolio Total	236			353,513,570.23	313,416,049.08	604,992,713.88

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-ARROW		ARROWSTREET CAPITAL			
Instrument - INTF		INTERNATIONAL FUNDS			
ARROWSTREET CAPITAL - EQUITIES	0.000	IE-ARROW	9,508,273.91	950,827,391.29	
ARROWSTREET CAPITAL - LIQUIDITY	0.000	IL-ARROW	284,234.50	28,423,450.56	
Instrument Total	2		9,792,508.41	979,250,841.85	
Portfolio Total	2		9,792,508.41	979,250,841.85	1,098,062,075.30

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-BABS COLONIAL FIRST STATE			
		Instrument - INTF INTERNATIONAL FUNDS			
BABSON STEWART - EQUITIES	0.000	IE-BAB	5,660,248.17	566,024,817.21	
BABSON STEWART - LIQUIDITY	0.000	IL-BAB	220,762.44	22,076,244.02	
Instrument Total	2		5,881,010.61	588,101,061.23	
Portfolio Total	2		5,881,010.61	588,101,061.23	809,737,179.50

Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value

	Group -	INTERNATIONAL				
	Portfolio -	I-BERNS	SANFORD BERNSTEIN EA			
	Instrument -	INTF	INTERNATIONAL FUNDS			
BERNSTEIN - EQUITIES		0.000	IE-BER	13,227,872.68	1,322,787,268.10	
BERNSTEIN - LIQUIDITY		0.000	IL-BER	542,344.76	54,234,476.75	
Instrument Total	2			13,770,217.44	1,377,021,744.85	
Portfolio Total	2			13,770,217.44	1,377,021,744.85	1,889,290,367.88

Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value

	Group -	INTERNATIONAL				
	Portfolio -	I-SANF	BERNSTEIN EMERGING M			
	Instrument -	INTF	INTERNATIONAL FUNDS			
BERNSTEIN EMERGING - EQUITIES		0.000	IE-SAN	4,604,466.05	460,446,605.18	
BERNSTEIN EMERGING - LIQUIDITY		0.000	IL-SAN	381,539.14	38,153,914.85	
Instrument Total	2			4,986,005.20	498,600,520.03	
Portfolio Total	2			4,986,005.20	498,600,520.03	809,557,411.64

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-GEN GENESIS			
		Instrument - INTF INTERNATIONAL FUNDS			
GENESIS - EQUITIES	0.000	IE-GEN	3,511,715.76	351,171,576.19	
GENESIS - FIXED INCOME	0.000	IF-GEN	296,586.83	29,658,683.71	
GENESIS - LIQUIDITY	0.000	IL-GEN	963,987.19	96,398,719.27	
Instrument Total	3		4,772,289.79	477,228,979.17	
Portfolio Total	3		4,772,289.79	477,228,979.17	850,461,144.45

Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - INTERNATIONAL Portfolio - I-LAZAR EAFE TRANSITION ACCO Instrument - CTRY COUNTRY FUNDS - CLOSED END						
ISRAEL FUND		0.000	0457242 ISR_L	571,389.00	0.00	
Instrument Total	1			571,389.00	0.00	
Instrument -ICOM INTERNATIONAL COMMON STOCKS						
CIA VALE DO RIO DO		0.000	B011X91 VALE_	83,300.00	0.00	
TELECOM ASIA RTS		0.000	94F1516 94F15	535,516.00	0.00	
TI AUTOMOTIVE LTD		0.000	3067529 6525Z	375,200.00	0.00	
Instrument Total	3			994,016.00	0.00	
Instrument -INTF INTERNATIONAL FUNDS						
LAZARD FRERES - LQR		0.000	IL-LAZ	150.08	15,008.24	
Instrument Total	1			150.08	15,008.24	
Portfolio Total	5			1,565,555.08	15,008.24	57,684.97

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-MARVIN MARVIN & PALMER_EAFE			
		Instrument - INTF INTERNATIONAL FUNDS			
MARVIN & PALMER - EQUITIES	0.000	IE-MARV	10,898,039.85	1,089,803,985.75	
MARVIN & PALMER - LIQUIDITY	0.000	IL-MARV	537,166.71	53,716,671.03	
Instrument Total	2		11,435,206.56	1,143,520,656.78	
Portfolio Total	2		11,435,206.56	1,143,520,656.78	1,387,413,707.64

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-MARVEM MARVIN & PALMER EMER			
		Instrument - INTF INTERNATIONAL FUNDS			
MARVIN EMERGING - EQUITIES	0.000	IE-MARVEM IE-MA	3,926,402.11	392,640,211.81	
MARVIN EMERGING - LIQUIDITY	0.000	IL-MARVEM IL-MA	145,995.21	14,599,521.69	
Instrument Total	2		4,072,397.33	407,239,733.50	
Portfolio Total	2		4,072,397.33	407,239,733.50	613,209,561.91

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
3 I GROUP	3.115	B0BL5R3	III_L	84,141.17	673,501.90
A P MOLLER MAERSK A/S	0.109	4253048	MAERS	500.00	5,074,846.76
ABB LIMITED CHF2.50	4.464	7108899	ABBN_	56,157.00	428,352.62
ABN AMRO HLDGS NV	5.339	5250769	AABA_	433,948.00	10,723,906.31
ACCOR FRF100	2.665	5852842	AC_FP	28,677.00	1,203,852.86
ACOM CO Y50	0.015	6049784	8572_	7,520.00	563,939.51
ADECCO SA-REG	1.252	7110720	ADEN_	2,336.00	117,164.26
ADIDAS-SALOMON AG	0.956	4031976	ADS_G	3,611.00	433,685.03
ADVANTEST Y50	0.003	6870490	6857_	5,600.00	472,295.52
AEGON NV	3.688	5927375	AGN_N	289,904.00	4,316,077.03
AEON CO LTD	0.003	6480048	8267_	54,600.00	860,360.14
AIFUL CORP JPY 50	0.005	6019419	8515_	10,800.00	750,416.36
AIR FRANCE	0.977	4916039	AF_FP	14,876.00	262,759.01
AIR LIQUIDE	2.540	4011406	AI_FP	7,148.00	1,062,840.42
AKZO NOBEL NV NLG5	3.615	5458314	AKZA_	48,948.00	2,101,998.10
ALCAN ALUMINIUM LTD	1.075	2013200	AL_CN	11,300.00	427,450.00
ALCATEL EUR 2.0	1.802	5975006	CGE_F	125,521.00	1,466,304.98
ALLIANCE BOOTS PLC	8.539	3231078	BOOT_	60,549.00	574,313.01
ALLIANZ AG NPV(REG	1.843	5231485	ALV_G	60,357.00	7,084,046.84
ALLIED IRISH BANKS	4.018	4020684	ALBK_	43,631.00	744,032.34
ALUMINA LTD	2.294	6954985	AWC_A	15,658.00	70,263.44
AMCOR ORD NPV	3.696	6066608	AMC_A	13,390.00	78,396.70
AMP ORD AUD3	3.528	6709958	AMP_A	30,425.00	166,214.39
ARCELOR	2.927	7281875	LOR_F	82,411.00	1,896,108.18
ARISTOCRAT LEISURE LIMITED	1.088	6253983	ALL_A	4,646.00	40,515.79
ASAHI BREWERIES Y5	0.008	6054409	2502_	82,000.00	1,073,434.80
ASAHI GLASS CO JPY	0.008	6055208	5201_	42,100.00	440,742.59
ASAHI KASEI CORPORATION	0.010	6054603	3407_	158,000.00	743,034.40
ASCENDAS REAL ESTATE INV	3.535	6563875	AREIT	596,000.00	680,829.82
ASM LITHOGRAPHY HOLDING	0.000	5949368	ASML_	79,590.00	1,409,866.78
ASTRAZENECA GBP 0.	6.219	0989529	AZN_L	72,824.00	2,878,060.14
ATI TECHNOLOGIES INC	0.000	2000978	ATY_C	7,800.00	114,797.41
ATOS ORIGIN SA	0.000	5654781	ATO_F	5,078.00	373,925.78
AUSTRALIA + NEW ZEALAND BANK GROUP	3.368	6065586	ANZ_A	38,150.00	612,299.24
AUSTRALIAN GAS LIG	3.784	6064969	AGL_A	9,006.00	91,204.86
AUTOROUTES DU SUD DE LA FRAN	2.453	7327274	ASF_F	12,157.00	713,342.03
AXA EUR 2.29	2.639	7088429	CS_FP	185,685.00	4,465,964.22
BAA ORD GBP1	5.899	0067340	BAA_L	95,876.00	829,790.92
BANG & OLUFSEN HOLDING-B	0.292	4161293	BOB_D	8,400.00	827,272.31

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
BANK OF IRELAND	4.182	3070732	BKIR_	49,134.00	701,709.99
BANK OF MONTREAL	2.581	2076009	BMO_C	14,000.00	579,838.45
BANK OF NOVA SCOTIA	2.672	2076281	BNS_C	32,200.00	958,489.68
BARCLAYS PLC ORD G	7.009	3134865	BARC_	449,067.00	2,851,957.82
BARRICK GOLD CORP	0.581	2024644	ABX_C	12,600.00	262,805.57
BASF AG DEM ORD SH	3.097	5086577	BAS_G	101,825.00	5,183,857.00
BAYER AG COM NPV	1.841	5069211	BAY_G	114,516.00	3,019,975.09
BCE INC	4.055	2089933	BCE_C	11,000.00	238,660.41
BEKAERT SA NPV	2.100	5827431	BEKB_	7,724.00	645,298.68
BG GROUP ORD	1.192	0876289	BG/_L	244,245.00	931,118.32
BHP LIMITED	1.171	6144690	BHP_A	65,722.00	836,260.96
BHP STEEL LTD	6.522	6533232	BSL_A	10,716.00	70,800.73
BIC FRF 25.0	2.112	5298781	BB_FP	9,578.00	561,201.37
BILLITON PLC	5.061	0056650	BLT_L	180,584.00	875,245.02
BK OF EAST ASIA HK	0.621	6075648	23_HK	39,800.00	115,287.55
BNP PARIBAS	3.451	7309681	BNP_F	86,749.00	5,421,373.23
BOC GROUP GBP0.25	5.960	0108120	BOC_L	28,598.00	414,451.86
BOC HONG KONG HOLDINGS LTD	0.625	6536112	2388_	88,400.00	162,197.47
BOEHLER-UDDEHOLM A	3.631	4121305	BUD_A	15,532.00	2,485,126.20
BORAL LIMITED	3.078	6218670	BLD_A	10,310.00	55,564.32
BOUYGUES	2.141	4002121	EN_FP	26,483.00	984,663.24
BP AMOCO	5.310	0798059	BP/_L	1,552,722.00	11,257,777.45
BRAMBLES INDS LTD	1.557	6120009	BIL_A	24,987.00	144,632.33
BRIDGESTONE CORP J	0.006	6132101	5108_	61,000.00	938,461.50
BRIT AMER TOBACCO	5.704	0287580	BATS_	120,879.00	1,037,081.99
BRITISH AEROSPACE	4.406	0263494	BA/_L	246,594.00	934,322.67
BRITISH SKY BROADC	3.111	0141192	BSY_L	85,854.00	800,159.90
BROOKFIELD ASSET MANAGEMENT	0.876	2092599	BAM/L	7,200.00	222,149.77
BT GROUP	8.322	3091357	BT/A_	662,354.00	3,570,320.78
BUSINESS OBJECTS	0.000	5876507	BOB_F	3,699.00	133,170.05
CAMECO CORP	0.278	2166160	CCO_C	4,500.00	132,685.80
CAN IMPERIAL BK OF COMMERCE	3.048	2170525	CM_CN	10,900.00	564,229.19
CANADIAN NATL RAILWAY CO	0.919	2180632	CNR_C	7,950.00	384,627.10
CANADIAN NATURAL RESOURCES	0.356	2171573	CNQ_C	16,100.00	336,761.43
CANADIAN PACIFIC RAILWAY LTD	1.054	2793115	CP_CN	7,200.00	207,001.97
CANON INC JPY50	0.012	6172323	7751_	75,700.00	3,645,817.10
CAP GEMINI FRF 40.	1.391	4163437	CAP_F	1,441.00	50,572.61
CAPITALAND LIMITED	0.874	6309303	CAPL_	585,000.00	884,832.72
CAPITAMALL TRUST	1.337	6420129	CT_SP	628,120.00	625,063.48

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
CARREFOUR EUR 2.5	2.801	5641567	CA_FP	35,854.00	1,794,535.83
CASINO GUICH-PERR	4.361	4178419	CO_FP	4,641.00	335,749.64
CATHAY PACIFIC AIR	0.618	6179755	293_H	33,000.00	60,637.37
CENTRAL JAPAN Rwy	0.004	6183552	9022_	181.00	1,568,859.81
CENTRICA 5.55P	6.198	B033F22	CNA_L	113,821.00	391,570.39
CGU ORD 25P(SICOVA	6.289	0216238	AV/_L	197,997.00	2,185,523.32
CHEUNG KONG INFRASTRUCTURE	0.428	6212553	1038_	25,500.00	78,603.76
CHEUNG KONG(HLDGS)	0.298	6190273	1_HK	34,700.00	302,877.09
CHUBU ELECTRIC POWER CO INC	0.018	6195609	9502_	73,600.00	1,478,737.97
CIE DE ST. GOBAIN	3.004	7380482	SGO_F	34,219.00	1,755,749.99
CIRCLE K SUNKUS CO LTD	0.010	B02FK91	3337_	65,800.00	1,530,832.64
CITY DEVELOPMENTS	0.518	6197928	CIT_S	234,100.00	896,731.19
CLARANT AG-REG	0.980	7113990	CLN_V	5,826.00	85,501.70
CLP HLDGS HKD5	0.622	6097017	2_HK	42,200.00	235,705.54
CNP ASSURANCES	2.939	5543986	CNP_F	11,467.00	800,441.96
COFINIMMO	5.511	4177988	COFIT	3,991.00	647,222.50
COGNOS INC	0.000	2208307	CSN_C	3,300.00	110,636.14
COLES MYER LTD	2.388	6209908	CML_A	16,490.00	127,082.70
COLOPLAST-B	0.141	B04TZX0	COLOB	21,900.00	1,255,778.56
COMFORTDELGRO CO	3.762	6603737	CD_SP	771,300.00	843,044.87
COMMONWEALTH BK OF AUSTRALIS AUD 2.0	3.379	6215035	CBA_A	22,745.00	580,699.14
COMMERZBANK AG ORD NPV	2.249	4325538	CBK_G	90,893.00	2,111,767.54
COMPAGNIE FIN RICHEMONT	0.663	7151116	CFR_V	23,632.00	776,033.82
COMPASS GROUP	7.628	0533153	CPG_L	134,608.00	815,415.38
COMPUTERSHARE LIMITED	1.211	6180412	CPU_A	11,959.00	54,054.99
COMSYS HOLDINGS CORP	0.007	6687247	1721_	76,000.00	953,992.40
CONTINENTAL AG NPV	1.259	4598589	CON_G	30,132.00	2,209,508.91
CREDIT AGRICOLE	2.925	7262610	ACA_F	41,139.00	1,206,128.13
CREDIT SAISON CO Y	0.003	6591809	8253_	31,000.00	1,110,445.89
CREDIT SUISSE GROUP	1.699	7171589	CSGN_	41,612.00	1,763,910.21
CRH	1.644	4182249	CRH_I	28,748.00	687,342.65
DAI NIPPON PRINTNG	0.009	6250906	7912_	81,400.00	1,073,935.11
DAIMLERCHRYSLER AG	4.106	5529027	DCX_G	146,081.00	5,666,256.22
DAIWA HOUSE INDS J	0.009	6251363	1925_	139,000.00	1,618,151.68
DAIWA SECURITIES G	0.012	6251448	8601_	100,800.00	622,798.42
DANISCO A/S	0.221	4155586	DCO_D	26,900.00	1,986,240.04
DANSKE BANK	0.559	4588825	DANSK	206,300.00	6,881,930.93
DBS GROUP HOLDINGS	2.296	6175203	DBS_S	580,600.00	5,043,294.86
DCC PLC	2.560	4189477	DCC_I	7,792.00	142,399.64

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
DDI CORPORATION	0.008	6248990	9433_	317.00	1,764,227.12
DELHAIZE-LE LION N	1.794	4262118	DELB_	26,337.00	860,899.69
DEN NORSKE BANK NO	0.523	4263304	DNBNO	488,160.00	2,994,759.16
DENSO CORP Y50	0.007	6640381	6902_	21,300.00	371,370.32
DEUTSCHE BANK AG O	3.596	5750355	DBK_G	89,321.00	6,218,842.92
DEUTSCHE BOERSE AG	0.955	7021963	DB1_G	15,397.00	1,158,158.14
DEUTSCHE LUFTHANSA	2.830	5287488	LHA_G	93,916.00	1,287,483.79
DEUTSCHE POST AG	2.873	4617859	DPW_G	120,505.00	2,398,638.04
DEUTSCHE TELEKOM D	5.200	5842359	DTE_G	426,144.00	7,052,343.98
DEXIA	2.815	7147610	DEXB_	222,087.00	2,783,464.82
DIAGEO ORD GBP 28.	6.020	0237400	DGE_L	251,383.00	2,564,255.02
DIXONS GROUP ORD	8.532	0047245	DSGI_	77,610.00	220,439.70
DOUGLAS HLDG AG DE	3.623	4596680	DOU_G	15,568.00	606,011.33
DSV, DE SAMMENSLUT VOGN	0.050	5872969	DSV_D	15,500.00	1,667,704.98
E.ON AG	3.169	4942904	EOA_G	111,512.00	6,758,578.70
EAST JAPAN RAILWAY	0.008	6298542	9020_	247.00	1,205,556.60
EISAI CO JPY50	0.013	6307200	4523_	29,200.00	760,541.90
ELECTRIC POWER DEVELOPMENT C	0.012	B02Q328	9513_	106,000.00	3,410,385.66
ELPIDA MEMORY INC	0.000	B035F62	6665_	70,800.00	2,132,893.22
ELSEVIER NV ORD	3.318	4148810	REN_N	107,216.00	1,482,328.11
EMI GROUP PLC	5.662	0044473	EMI_L	136,809.00	651,067.69
ENBRIDGE INC	2.709	2466149	ENB_C	11,000.00	241,128.15
ENCANA CORP	0.488	2793193	ECA_C	24,700.00	624,859.67
ERSTE BANK DER OESTER SPARK	1.378	5289837	EBS_A	152,574.00	8,365,046.77
ESPRIT HOLDINGS	0.456	6321642	330_H	18,200.00	109,830.19
ESSILOR INTERNATIONAL	1.314	7212477	EF_FP	4,691.00	388,535.55
EURONEXT	1.608	7153770	NXT_F	15,728.00	666,653.75
EUROPEAN AERONAUTIC DEFENCE	1.848	4012250	EAD_F	27,275.00	785,078.48
FANUC JPY50	0.005	6356934	6954_	19,600.00	1,228,195.99
FORTIS	3.413	7266139	FORB_	508,195.00	11,547,222.27
FOSTERS BREWING GR	2.628	6349268	FGL_A	34,483.00	144,474.28
FRANCE TELECOM FRF	5.618	5176177	FTE_F	186,109.00	5,349,560.50
FRASER + NEAVE LTD	1.788	6689458	FNN_S	128,400.00	979,884.08
FRESENIUS MEDICAL CARE	1.766	5160073	FME3_	5,486.00	433,478.33
FRIENDS PRO PLC	6.884	3055977	FP/_L	215,783.00	691,636.61
FRONTLINE LTD	0.343	5561052	FRO_N	44,300.00	1,192,613.70
FUJI PHOTO FILM CO	0.005	6356525	4901_	46,324.00	1,495,071.51
FUJITSU NEW JPY50	0.005	6356945	6702_	188,997.00	1,161,160.70
GALLAHER GROUP ORD	6.279	0383369	GLH_L	57,825.00	907,924.76

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
GAMBRO AB - REDEMPTION A	0.000	B0N8PJ4	GAMBI	17,000.00	56,342.77
GECINA ORD FRF 100	4.498	7742468	GFC_F	3,065.00	366,963.68
GENERAL PROPERTY GROUP	4.578	6365866	GPT_A	114,265.00	330,857.92
GKN ORSH 0.5GBP	7.152	3064650	GKN_L	79,423.00	359,468.45
GLAXOSMITHKLINE	4.907	0925288	GSK_L	268,974.00	5,935,396.18
GN STORE NORD A/S	0.115	4501093	GN_DC	119,100.00	1,446,446.50
GOLDEN OCEAN GROUP LTD	0.000	B0500H1	8825Z	94,800.00	50,079.81
GPE BRUX LAMBERT	1.708	7097328	GBL_B	30,464.00	1,377,600.21
GREAT-WEST LIFECO	2.342	2384951	GWO_C	9,200.00	186,917.83
GROUP DANONE ORD	1.804	B018SX1	BN_FP	18,012.00	1,477,287.57
GUNZE Y50	0.010	6398709	3002_	222,000.00	1,289,090.10
GUS PLC	5.923	B0NH007	GUS_L	57,193.44	606,117.94
HAKUHODO DY HOLDINGS INC	0.005	B05LZ02	2433_	24,600.00	1,543,384.94
HANG LUNG PROPERTIES LTD	0.533	6030506	101_H	52,400.00	77,800.69
HANG SENG BANK HK	0.662	6408374	11_HK	16,000.00	212,945.65
HANSON ORD GBP2	5.009	3351608	HNS_L	3,390.00	36,929.20
HBOS PLC	5.859	3058750	HBOS_	260,131.00	3,221,827.04
HENDERSON LAND DEVELOPMENT	0.353	6420538	12_HK	18,400.00	84,794.61
HITACHI Y50	0.011	6429104	6501_	378,200.00	2,292,871.09
HOKKAIDO ELECTRIC POWER	0.017	6431325	9509_	107,600.00	2,224,911.47
HONDA MOTOR CO COM	0.010	6435145	7267_	71,120.00	3,191,797.50
HONG KONG ELECTRIC HKD1	0.594	6435327	6_HK	47,000.00	206,546.92
HONG KONG EXCHANGES & CLEAR	0.385	6267359	388_H	26,300.00	61,570.14
HONGKONG+CHINA GAS	0.272	6436557	3_HK	51,300.00	94,751.53
HOYA CORP Y50	0.012	6441506	7741_	46,800.00	1,220,044.18
HSBC HOLDINGS ORD	12.694	0540528	HSBA_	673,395.00	7,040,894.60
HUTCHISON WHAMPOA	0.302	6448068	13_HK	44,300.00	360,959.47
HYPO REAL ESTATE	0.939	7681248	HRX_G	28,691.00	601,460.75
IGM FINANCIAL INC	2.562	2469375	IGM_C	4,800.00	130,886.01
IMMOFINANZ IMMOBILIEN ANLAGE	0.000	5679911	IIA_A	454,812.00	4,212,348.43
IMPERIAL CHEM INDS	3.955	0459497	ICI_L	83,541.00	372,681.84
IMPERIAL OIL LTD	0.712	2454241	IMO_C	4,800.00	263,803.92
INBEV	0.938	4755317	INB_B	69,221.00	1,557,378.82
INCO LTD	0.678	2460367	N_CN	6,600.00	228,326.50
ING GROEP NV NLG1	4.508	7154182	INGA_	359,912.00	11,144,283.74
INPEX CORP	0.003	B036Z21	1604_	300.00	2,462,771.76
INSURANCE AUSTRALIA GROUP	3.585	6271026	IAG_A	25,534.00	116,666.28
INTERCONTINENTAL HOTELS GROUP	2.985	B07Q1P2	IHG_L	46,453.00	460,135.56
IRISH LIFE & PERMANENT	3.840	4455253	IPM_I	16,157.00	258,331.44

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
ISHARES MSCI CANADA	0.680	2373681	EWC	95,000.00	1,761,215.00
ISHARES MSCI EAFE INDEX FUND	1.866	2801290	EFA	133,700.00	7,023,084.45
ITOCU CORP Y50	0.006	6467803	8001_	213,600.00	1,067,420.60
J S GROUP CORPORATION	0.014	6900212	5938_	59,100.00	1,079,036.09
JAMES HARDIE INDUSTRIES NV	0.814	6412977	JHX_A	6,074.00	29,785.05
JAPAN AIRLINES SYSTEM CORP	0.010	6544933	9205_	191,000.00	535,050.09
JAPAN TOBACCO INC	0.006	6474535	2914_	98.00	1,157,134.76
JFE HOLDINGS INC	0.021	6543792	5411_	59,300.00	1,031,588.91
JOHNSON ELECTRIC HLDINGS	0.034	6281939	179_H	139,800.00	138,151.04
JOYO BANK Y50	0.007	6479767	8333_	195,000.00	1,082,568.74
KAMIGUMI CO Y50	0.006	6482668	9364_	70,000.00	537,027.35
KANSAI ELEC POWER	0.016	6483489	9503_	96,000.00	1,471,484.53
KBC GROUP	2.069	4497749	KBC_B	71,395.00	4,168,945.38
KEIO ELECTRIC RAILWAY CO LTD	0.007	6487362	9008_	149,000.00	841,692.01
KEPPEL CORP ORD SG	1.148	6490263	KEP_S	301,800.00	1,742,840.69
KEPPEL LAND LIMITED	0.821	6853468	KPLD_	226,000.00	489,120.88
KERRY GROUP PLC-A	0.914	4519579	KYG_I	15,008.00	320,057.03
KEYENCE CORPORATION	0.000	6490995	6861_	400.00	80,056.07
KINGFISHER PLC	7.705	3319521	KGF_L	171,612.00	754,489.74
KINGSPAN GROUP	1.179	4491235	KSP_I	8,610.00	59,214.30
KIRIN BREWERY CO C	0.008	6493745	2503_	99,500.00	866,424.77
KLEPIERRE	3.420	7582556	LI_FP	7,581.00	737,961.31
KOBE STEEL	0.008	6496023	5406_	432,600.00	1,067,546.77
KOMATSU Y50	0.006	6496584	6301_	95,100.00	527,191.92
KONINKLIJKE AHOLD NV	4.099	5252602	AH_NA	318,314.00	2,407,775.52
KONINKLIJKE DSM NV	3.418	B0HZL93	DSM_N	58,600.00	2,164,568.94
KONINKLIJKE KRN	5.569	5956078	KPN_N	389,234.00	3,596,141.83
KONINKLIJKE NUMICO	0.944	B01YC48	NUM_N	30,247.00	1,236,448.17
KUBOTA CORP Y50	0.007	6497509	6326_	139,000.00	718,484.45
KYOCERA CORP JPY50	0.009	6499260	6971_	18,100.00	1,260,534.78
KYOWA HAKKO KOGYO	0.010	6499550	4151_	92,000.00	674,904.71
KYUSHU ELECTRIC POWER	0.019	6499806	9508_	108,700.00	2,002,531.21
L''OREAL FRF10	1.540	4057808	OR_FP	29,663.00	2,199,036.64
LAFARGE FF25(REGD)	3.724	4502706	LG_FP	18,215.00	1,693,141.54
LAGARDERE SCA FF40	1.814	4547213	MMB_F	10,293.00	789,019.50
LAND SECURITIES GP	5.264	3180943	LAND_	39,714.00	574,626.48
LEGAL + GENERAL OR	7.175	0560399	LGEM_	443,499.00	983,867.12
LI & FUNG LTD	0.383	6286257	494_H	35,500.00	59,255.71
LINDE AG	2.241	5740817	LIN_G	25,835.00	1,658,599.77

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
LLOYDS TSB GROUP O	12.017	0870612	LLOY_	392,394.00	3,436,244.38
LOBLAW COMPANIES LTD	1.275	2521800	L_CN	3,900.00	199,104.21
LVMH MOET-HENNESSY	1.492	4061412	MC_FP	18,317.00	1,148,729.28
MACQUARIE BANK LIMITED	2.833	6551353	MBL_A	3,090.00	109,626.18
MACQUARIE INFRASTRUCTURE GRP	5.056	6456942	MIG_A	53,386.00	166,498.87
MAGNA INTERNATIONAL INC-CL A	1.549	2554475	MG/SV	3,400.00	247,123.37
MANULIFE FINANCIAL CORP	1.505	2492519	MFC_C	21,300.00	931,652.13
MARKS+ SPENCER ORD	4.180	3127489	MKS_L	285,681.00	1,579,742.70
MARUBENI CORP JPY5	0.008	6569464	8002_	214,600.00	883,871.18
MATSUSHITA ELC IND	0.007	6572707	6752_	219,400.00	2,939,037.52
MATSUSHITA ELECTRIC WORKS	0.013	6572729	6991_	92,000.00	872,497.98
METRO AG NPV	2.949	5041413	MEO_G	23,218.00	965,733.32
MI DEVELOPMENTS	1.281	2014140	MIM/S	2,950.00	62,214.80
MICHELIN (CGDE)	3.105	4588364	ML_FP	17,749.00	1,232,780.98
MILLEA HOLDINGS INC	0.006	6513126	8766_	153.00	2,007,101.20
MITSUBISHI CORP Y5	0.009	6596785	8058_	123,600.00	1,564,886.72
MITSUBISHI ELEC CP	0.006	6597045	6503_	201,200.00	841,297.13
MITSUBISHI ESTATE	0.003	6596729	8802_	101,817.00	881,926.86
MITSUBISHI UFJ FINANCIAL CORP	0.003	6335171	8306_	676.10	5,573,021.51
MITSUMI + CO JPY50	0.012	6597302	8031_	225,500.00	2,007,749.67
MITSUMI CHEMICALS I	0.008	6597368	4183_	166,000.00	939,790.96
MITSUMI FUDOSAN CO	0.003	6597603	8801_	88,000.00	990,591.75
MITSUMI MARINE AND	0.005	6870122	8752_	139,000.00	954,748.10
MITSUMI O.S.K. LINE	0.014	6597584	9104_	112,000.00	668,049.33
MITSUMI TRUST HOLDINGS INC	0.002	6431897	8309_	54,000.00	445,091.25
MIZUHO FINANCIAL GROUP	0.003	6591014	8411_	848.00	3,471,662.02
MTR CORPORATION	0.355	6290054	66_HK	60,600.00	91,348.82
MUNCHENER RUCKVS	3.196	5294121	MUV2_	29,300.00	3,431,269.27
MURATA MFG CO JPY5	0.006	6610403	6981_	21,801.00	1,196,625.41
NAMCO BANDAI HOLDINGS	0.005	B0JDQD4	7832_	91,200.00	1,345,277.43
NATIONAL BANK OF CANADA	2.725	2077303	NA_CN	6,100.00	217,646.30
NATIONAL GRID GROU	7.669	B08SNH3	NG/_L	411,606.00	3,701,570.66
NATL AUSTRALIA BK	5.045	6624608	NAB_A	24,784.00	549,565.49
NEC CORP ORD JPY50	0.006	6640400	6701_	204,356.00	1,619,496.71
NEOPOST SA	2.088	5617096	NEO_F	3,181.00	312,959.14
NEPTUNE ORIENT LNS	4.061	6628859	NOL_S	597,000.00	1,223,620.72
NESTLE SA CHF	1.544	7123870	NESN_	13,561.00	3,725,210.61
NEW WORLD DEVEL CO	0.363	6633767	17_HK	52,000.00	51,966.62
NEWCREST MINING LIMITED	0.182	6637101	NCM_A	8,721.00	108,637.60

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
NEXEN INC	0.309	2172219	NXY_C	10,100.00	214,613.90
NEXT PLC	4.696	3208986	NXT_L	30,200.00	388,135.24
NGK INSULATORS Y50	0.005	6619507	5333_	61,000.00	719,641.98
NIDEC CORP	0.001	6640682	6594_	8,800.00	537,406.43
NIKKO CORDIAL CORP	0.018	6640284	8603_	92,000.00	825,936.55
NIKON CORP Y50	0.003	6642321	7731_	32,200.00	414,683.79
NINTENDO CO LTD	0.008	6639550	7974_	11,100.00	1,123,480.36
NIPPON MINING HOLDINGS INC	0.012	6543770	5016_	70,900.00	498,949.11
NIPPON MITSUBISHI	0.011	6641403	5001_	170,000.00	986,732.98
NIPPON SHEET GLASS	0.009	6641447	5202_	225,000.00	964,537.08
NIPPON STEEL CORP	0.014	6642569	5401_	680,700.00	1,267,712.45
NIPPON TEL+TEL CP	0.009	6641373	9432_	551.00	2,331,232.72
NIPPON YUSEN KK Y5	0.018	6643960	9101_	297,000.00	1,838,911.05
NISHIMATSU CONSTCN	0.015	6640983	1820_	162,000.00	692,092.55
NISSAN MOTOR CO Y5	0.020	6642860	7201_	251,000.00	2,448,387.86
NITTO DENKO CORP Y	0.005	6641801	6988_	19,900.00	1,013,445.91
NOBLE GROUP LTD	1.494	B01CLC3	NOBL_	681,000.00	561,540.76
NOMURA HOLDINGS, INC.	0.009	6643108	8604_	195,339.00	2,904,128.92
NORSK HYDRO AS NOK	0.426	4645805	NHY_N	106,100.00	5,881,922.75
NORSKE SKOGINDUSTRIER ASA	0.826	7070396	NSG_N	83,850.00	1,484,557.17
NORTEL NETWORKS CORP	0.000	2583877	NT_CN	106,500.00	332,462.71
NOVARTIS AG CHF 20	1.154	7103065	NOVN_	77,586.00	3,673,258.87
NOVO NORDISK A/S-B	0.214	7077524	NOVOB	114,700.00	6,341,383.07
NOVOZYMES A/S-B	0.160	4658535	NZYMB	36,100.00	1,908,484.52
NTT DOCOMO INC	0.018	6129277	9437_	1,876.00	3,836,667.13
NTT URBAN DEVELOPMENT CORP	0.005	B031SG1	8933_	400.00	2,183,366.99
OBAYASHI CORP JPY5	0.007	6656407	1802_	102,000.00	655,818.50
OEST ELEKTRIZITATS	1.174	4661607	VER_A	8,169.00	2,666,163.24
OLAM INTERNATIONAL LTD	0.430	B05Q3L4	OLAM_	514,000.00	458,145.48
OMRON CORP Y50	0.007	6659428	6645_	36,400.00	862,402.80
OMV AG AUSH100	1.048	4651459	OMV_A	239,926.00	11,986,482.03
ORICA LIMITED NPV	2.906	6458001	ORI_A	3,789.00	58,864.91
ORIX CORP Y50	0.001	6661144	8591_	8,900.00	1,197,106.39
ORKLA ASA NWKR 6.2	0.502	5459715	ORK_N	142,100.00	3,667,873.43
OSAKA GAS CO Y50	0.014	6661768	9532_	575,000.00	1,825,796.72
OVERSEAS CHINESE BANKING CORP	1.840	B0F9V20	OCBC_	1,583,200.00	6,116,624.86
PACIFIC BRANDS	4.135	B00G290	PBG_A	47,647.00	121,235.63
PEARSON ORD 25P	6.416	0677608	PSON_	70,263.00	1,073,212.13
PERNOD-RICARD FF20	1.717	4682329	RI_FP	6,100.00	849,731.19

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
PERSIMMON	4.148	0682538	PSN_L	5,064.00	76,779.31
PETRO-CANADA	0.734	2684316	PCA_C	15,600.00	379,965.19
PETROLEUM GEO SVS	0.000	B09YC62	PGS_N	36,400.00	884,730.34
PEUGEOT SA FF35	3.269	7103526	UG_FP	23,699.00	1,289,653.15
PHILIPS ELECTRONICS	1.797	5986622	PHIA_	249,889.00	7,031,457.15
PLACER DOME INC	0.321	2691714	PDG_C	12,400.00	195,036.57
POTASH CORP OF SASKATCHEWAN	0.551	2696980	POT_C	3,000.00	206,125.90
POWER CORP OF CANADA	1.825	2697701	POW/S	10,300.00	221,019.69
POWER FINANCIAL CORP	2.384	2697864	PWF_C	8,600.00	193,586.66
PPR	3.123	5505072	PP_FP	8,501.00	895,881.59
PREMIER FARNELL	8.942	0331841	PFL_L	58,968.00	177,837.81
PROSAFE ASA	0.567	5241893	PRS_N	28,650.00	1,179,564.35
PRUDENTIAL CORP GB	4.977	0709954	PRU_L	128,920.00	1,448,076.72
PUBLICIS GROUPE	1.203	4380429	PUB_F	9,035.00	299,873.83
QBE INS GROUP A 1	2.862	6715740	QBE_A	15,412.00	175,059.02
RADEX-HERAKLITH OR	3.776	4719915	RHI_A	32,800.00	964,204.52
RECKITT BENCKISER PLC	3.218	0727871	RB/_L	46,254.00	856,429.71
RENAULT SA	3.081	4712798	RNO_F	21,662.00	1,595,357.89
RENTOKIL INITIAL O	7.254	B082RF1	RTO_L	314,315.00	948,325.44
RESEARCH IN MOTION	0.000	2117265	RIM_C	4,100.00	296,581.66
RESONA HOLDINGS INC	0.000	6421553	8308_	807.99	1,572,897.46
REUTERS GROUP ORD	3.987	0236913	RTR_L	85,787.00	927,879.47
RICOH CO Y50	0.009	6738220	7752_	71,000.00	1,227,954.48
RINKER GROUP LTD	1.569	6599386	RIN_A	14,543.00	111,100.08
RIO TINTO LIMITED	1.156	6220103	RIO_A	4,328.00	133,732.08
RIO TINTO PLC	2.953	0718875	RIO_L	79,193.00	1,293,361.69
ROCHE HLDGS AG GEN	0.769	7110388	ROG_V	23,055.00	2,892,507.14
RODAMCO EUROPE	0.000	5727360	RCEA_	21,049.00	1,743,374.13
ROGERS COMMUNICATIONS -CL B	0.261	2169051	RCI/N	3,200.00	71,231.88
ROHM CO JPY50	0.006	6747204	6963_	10,500.00	1,312,188.97
ROYAL + SUN ALLIAN	6.347	0661689	RSA_L	98,646.00	170,578.29
ROYAL BANK OF CANADA	2.413	2754383	RY_CN	17,900.00	885,948.37
ROYAL BK SCOT GBP	5.927	0754783	RBS_L	198,639.00	3,768,064.69
ROYAL DUTCH SHELL PLC - A SHS	8.916	B03MLX2	RDSA_	340,051.00	9,918,010.75
ROYAL DUTCH SHELL PLC - B SHS	5.871	B03MM40	RDSB_	184,157.00	4,427,168.36
RWE AG	2.836	4768962	RWE_G	71,498.00	2,257,718.50
RYANAIR HOLDINGS	0.000	3113864	RYA_I	11,464.00	92,255.78
SABMILLER PLC	6.050	0483548	SAB_L	43,789.00	306,312.58
SAINSBURY(J) GBP0.	4.247	B019KW7	SBRY_	127,524.00	593,820.48

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
SANOFI-AVENTIS	1.912	5671735	SAN_F	99,819.00	7,927,900.73
SANWA SHUTTER CORP	0.015	6776781	5929_	159,000.00	903,708.74
SAP AG	0.846	4846288	SAP_G	32,758.00	4,829,634.05
SCHERING AG DEM NP	2.502	4845757	SCH_G	22,441.00	1,119,607.86
SCHNEIDER ELECTRIC	2.817	4834108	SU_FP	32,102.00	2,109,302.21
SCOR	1.944	4797364	SCO_F	37,629.00	78,013.05
SCOT + NEWCASTLE O	7.335	0783969	SCTN_	15,656.00	136,279.28
SCOT POWER PLC 0.5	7.342	0690070	SPW_L	175,282.00	1,027,106.95
SCOTTISH SOUTHERN	7.465	0790873	SSE_L	62,507.00	606,986.14
SECOM CO Y50	0.006	6791591	9735_	27,400.00	1,146,364.75
SEKISUI HOUSE Y50	0.011	6793906	1928_	112,000.00	1,241,859.24
SEMBORP INDUSTRIE	1.097	B08X163	SCI_S	701,620.00	1,012,297.65
SEVEN & I HOLDINGS CO.	0.004	B0FS5D6	3382_	13,500.00	437,756.40
SHARP CORP JPY50	0.009	6800602	6753_	99,100.00	1,344,833.94
SHAW COMMUNICATIONS INC-B	1.832	2801836	SJR/N	7,600.00	134,253.88
SHELL CANADA LTD	0.895	2802806	SHC_C	10,200.00	194,284.20
SHIN-ETSU CHEMICAL	0.004	6804585	4063_	40,900.00	1,542,064.53
SHIP FINANCE INTL LTD	10.650	B019MJ8	SFL	2,660.00	54,742.80
SHIZUOKA BANK Y50	0.006	6805328	8355_	161,000.00	1,605,404.03
SHOPPERS DRUG MART CORP	0.778	2821191	SC_CN	7,500.00	215,204.97
SIEMENS AG DEM 5.0	2.200	5727973	SIE_G	121,286.00	8,372,149.56
SINGAPORE AIRLINES	1.940	6811734	SIA_S	274,600.00	1,880,325.28
SINGAPORE EXCHANGE LTD	1.514	6303866	SGX_S	467,100.00	460,781.40
SINGAPORE POST LTD	2.719	6609478	SPOST	1,171,800.00	579,505.29
SINGAPORE PRESS HO	3.986	B012899	SPH_S	1,016,450.00	2,767,306.95
SINGAPORE TECH ENG	2.860	6043214	STE_S	475,900.00	634,571.34
SINGAPORE TELECOMM	1.843	B02PY22	ST_SP	3,805,742.00	5,647,677.79
SMC CORP Y50	0.005	6763965	6273_	7,700.00	913,616.20
SMITHS GROUP PLC	4.758	0818270	SMIN_	62,100.00	589,392.93
SMRT CORPORATION LTD	3.620	6274456	MRT_S	788,500.00	506,414.99
SOCIETE GENERALE	3.745	5966516	GLE_F	46,370.00	4,210,454.75
SODEXHO ALLIANCE	2.541	7062713	SW_FP	8,209.00	292,193.08
SOFTBANK AM CORP	0.000	6770620	9984_	44,400.00	453,048.72
SOLVAY SA NPV	2.406	4821100	SOLB_	25,008.00	1,756,680.63
SOMPO JAPAN INSURANCE	0.004	6986063	8755_	91,000.00	859,340.00
SONY CORP JPY50	0.004	6821506	6758_	91,652.00	3,655,559.32
STATOIL ASA	0.305	7133608	STL_N	457,700.00	5,462,793.38
STMICROELECTRONICS NV	0.932	5962332	STM_F	60,130.00	1,218,327.50
STOCKLAND TRUST GR	4.722	6850856	SGP_A	27,632.00	127,341.94

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
STOLT OFFSHORES S.A.	0.000	5258246	STO_N	127,100.00	1,051,151.32
STOLT-NIELSEN S.A.	0.066	7068799	SNI_N	24,650.00	976,673.64
STOREBRAND ASA NOK	1.775	4852832	STB_N	212,100.00	1,596,895.75
SUEZ EUR	3.587	7118047	SZE_F	151,064.00	5,729,963.71
SUMITOMO CHEMICAL	0.008	6858560	4005_	157,000.00	730,100.18
SUMITOMO CORP Y50	0.012	6858946	8053_	202,700.00	1,778,775.84
SUMITOMO ELECTRIC	0.005	6858708	5802_	119,000.00	1,247,520.40
SUMITOMO METAL IND	0.009	6858827	5405_	426,200.00	806,240.78
SUMITOMO MITSUI FINANCIAL	0.002	6563024	8316_	328.00	1,895,257.50
SUMITOMO TRUST+BKG JPY 50.0	0.008	6859002	8403_	155,000.00	973,621.27
SUN HUNG KAI PROPE	0.375	6859927	16_HK	27,600.00	244,126.59
SUN LIFE FINANCIAL SVSC CAN	1.869	2566124	SLF_C	18,900.00	573,328.43
SUNCOR ENERGY INC	0.280	2861142	SU_CN	12,700.00	381,260.89
SUNCORP-METWAY LIMITED	3.181	6585084	SUN_A	8,136.00	109,330.96
SUNTEC REIT	0.000	B04P272	SUN_S	969,000.00	621,099.98
SWIRE PACIFIC 'A'H	0.374	6867748	19_HK	21,400.00	163,747.86
SWISS REINSURANCE	1.262	7189816	RUKN_	13,825.00	1,043,712.18
SYMBION HEALTH COMMON	2.574	6574606	SYB_A	9,649.00	32,773.28
SYNGENTA CHF	1.253	4356646	SYNN_	2,667.00	172,716.88
T&D HOLDINGS	0.004	6744294	8795_	12,300.00	624,932.46
TABCORP HLDGS NPV	3.814	6873262	TAH_A	9,081.00	120,827.75
TAKEDA PHARMACEUTICAL COMPANY	0.014	6870445	4502_	81,747.00	3,490,501.64
TAKEFUJI CORP	0.024	6876067	8564_	12,570.00	948,981.27
TALISMAN ENERGY INC	0.472	2068299	TLM_C	12,500.00	324,869.08
TANDBERG ASA	0.196	7283440	TAA_N	86,000.00	736,619.69
TAYLOR WOODROW ORD	5.684	0878230	TWOD_	49,310.00	294,675.82
TDK CORP JPY50 (6762)	0.008	6869302	6762_	6,600.00	472,211.03
TECHNIP-COFLEXIP	1.915	4874160	TEC_F	3,778.00	213,597.60
TECK COMINCO LTD-CL B	1.103	2879327	TEK/S	6,100.00	148,481.90
TELEKOM AUSTRIA	3.103	4635088	TKA_A	397,991.00	7,709,627.30
TELENOR ASA	0.334	4732495	TEL_N	510,500.00	2,790,961.58
TELEVISION FRANCAISE	3.270	5997118	TFI_F	2,998.00	80,311.94
TELSTRA CORP NPV	5.224	6087289	TLS_A	31,119.00	119,128.89
TELUS CORPORATION -NON VOTE	2.018	2381134	T/NV_	4,000.00	152,553.62
TESCO PLC	4.038	0884709	TSCO_	576,721.00	1,654,169.73
THE SWATCH GROUP AG-B	0.681	7184725	UHR_V	1,233.00	156,641.26
THOMSON CORP	1.727	2889371	TOC_C	7,600.00	252,300.96
THOMSON MULTIMEDIA	1.899	5988930	TMS_F	5,884.00	142,331.20
THYSSENKRUPP AG	4.680	5636927	TKA_G	87,327.00	1,562,380.51

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
TNT NV	2.635	5481558	TNT_N	68,420.00	1,939,903.43
TOHOKU ELECTRIC PO	0.017	6895266	9506_	122,200.00	2,206,517.82
TOKYO ELEC POWER Y	0.017	6895404	9501_	311,200.00	7,446,604.15
TOKYO ELECTRON Y50	0.005	6895675	8035_	8,500.00	539,324.38
TOKYO GAS CO Y50	0.011	6895448	9531_	319,800.00	960,488.97
TOLL HOLDINGS LIMITED	1.304	6693749	TOL_A	3,340.00	35,302.72
TONENGENERAL SEKIYU	0.024	6366007	5012_	83,000.00	939,427.78
TOPDANMARK	0.000	5797147	TOP_D	16,400.00	1,401,588.90
TOPPAN PRINTING CO	0.011	6897024	7911_	105,000.00	1,142,349.85
TORAY INDUSTRIES I	0.007	6897143	3402_	146,000.00	682,945.67
TOSHIBA CORP	0.007	6897217	6502_	125,100.00	521,301.41
TOTAL SA	3.334	4905413	FP_FP	72,410.00	14,228,691.49
TOYOTA INDUSTRIES CORP	0.007	6900546	6201_	47,200.00	1,285,751.21
TOYOTA MOTOR CORP	0.011	6900643	7203_	271,276.00	8,894,548.71
TRANSCANADA CORP	2.850	2665184	TRP_C	14,200.00	316,119.67
TRANSURBAN GROUP	5.555	6200882	TCL_A	24,140.00	130,486.61
TUI AG	5.267	5666292	TUI1_	62,314.00	1,386,521.60
UBS AG-REG	1.820	7126114	UBSN_	35,146.00	2,898,203.90
UCB ORD BEF	1.917	5596991	UCB_B	30,556.00	1,033,861.81
UNIBAIL SA EUR	4.131	7076242	UL_FP	12,270.00	1,767,502.65
UNILEVER NV CERT.	3.914	5640898	UNA_N	111,144.00	7,549,446.02
UNILEVER ORD 1.4P	5.832	0574873	ULVR_	208,602.00	1,685,816.68
UNION MINIERE NPV	1.465	4005001	UMI_B	17,304.00	1,755,714.90
UNITED OVERSEAS BA	2.471	6916781	UOB_S	611,200.00	5,018,824.15
UTD O/S LAND SG 1	1.437	6916844	UOL_S	359,420.00	500,689.61
UTD UTILITIES ORD	11.491	0646233	UU/_L	81,100.00	744,692.06
VALEO FRF20	4.130	4937579	FR_FP	7,850.00	325,540.20
VENTURE MFG SGD0.2	2.179	6927374	VMS_S	110,500.00	1,121,237.04
VESTAS WIND SYSTEMS A/S	0.114	5964651	VWS_D	84,700.00	1,248,050.04
VINCI GTM	3.003	B08J473	DG_FP	19,360.00	1,480,133.17
VIVENDI ENVIRONNEM EUR	2.276	4031879	VIE_F	30,151.00	1,079,787.75
VIVENDI UNIVERSAL EUR	2.674	4834777	EX_FP	127,850.00	3,856,089.04
VNU NV EUR	2.315	4970950	VNUA_	51,201.00	1,577,452.73
VODAFONE GROUP	5.963	0719210	VOD_L	3,676,111.00	8,976,320.39
VOEST-ALPINE	2.908	4943402	VOE_A	42,843.00	3,253,931.46
VOLKSWAGEN AG	2.771	5497102	VOW_G	38,502.00	1,861,999.69
VOLKSWAGEN AG NON	4.046	5497168	VOW3_	43,846.00	1,833,333.90
WERELDHAVE	0.000	4948623	WHA_N	9,100.00	855,406.15
WESFARMERS LTD	3.570	6948836	WES_A	8,711.00	256,828.62

Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL						
Portfolio - I-QUAN EAFE QUANTITATIVE PO						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
WEST JAPAN RAILWAY JPY50000	0.010	6957995	9021_	141.00	560,095.36	
WESTFIELD GROUP	4.411	B01BTX7	WDC_A	39,074.00	480,753.13	
WESTON (GEORGE) LTD	1.428	2956662	WN_CN	1,800.00	135,484.43	
WESTPAC BANKING CO	3.223	6076146	WBC_A	43,624.00	635,884.37	
WHARF (HLDGS) HKD1	0.338	6435576	4_HK	29,500.00	93,610.76	
WIENERBERGER BAUST	3.733	5699373	WIE_A	83,255.00	3,504,619.25	
WOODSIDE PETROLEUM LIMITED	1.253	6979728	WPL_A	7,295.00	112,903.34	
WOOLWORTHS LIMITED	2.219	6981239	WOW_A	16,169.00	187,174.40	
WPP GROUP	2.259	B0J6N10	WPP_L	73,933.00	719,395.73	
YAKULT HONSHA CO LTD	0.005	6985112	2267_	30,500.00	669,668.10	
YAMATO HOLDINGS CO	0.007	6985565	9064_	70,000.00	1,070,284.35	
YARA INTERNATIONAL ASA	0.338	7751259	YAR_N	178,700.00	1,601,700.69	
ZODIAC SA	1.630	7294334	ZC_FP	6,593.00	372,233.40	
ZURICH FINANCIAL SERVICES CHF10	1.084	5983816	ZURN_	4,617.00	829,067.48	
Instrument Total	482			61,729,959.71	752,799,739.86	
Instrument -INTF INTERNATIONAL FUNDS						
EAFE QUANTITATIVE - LIQUIDITY RESERVES	0.000	IL-QUAN		45,542.55	4,554,255.07	
Instrument Total	1			45,542.55	4,554,255.07	
Instrument -INTL WARRAINTERNATIONAL WARRANT						
SUEZ LYONNAISE DES EAUX STRIP	943.520	5519299	LYSV_	62,784.00	0.00	
Instrument Total	1			62,784.00	0.00	
Portfolio Total	484			61,838,286.26	757,353,994.93	953,536,160.94

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

		Group - INTERNATIONAL			
		Portfolio - I-EAFE			
		Instrument - INTF			
		INTERNAL EAFE INDEX			
		INTERNATIONAL FUNDS			
EAFE INDEX - LQR	0.000	IL-EAFE	421,621.12	42,162,112.83	
INTERNAL EAFE - EQUITIES	0.000	IE-EAFE	12,622,392.48	1,262,239,248.85	
Instrument Total	2		13,044,013.61	1,304,401,361.68	
Portfolio Total	2		13,044,013.61	1,304,401,361.68	2,005,758,472.71

Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value

Group -	INTERNATIONAL					
Portfolio -	I-EAFEVAL	EAFE	VALUE			
Instrument -	ICOM	INTERNATIONAL	COMMON STOCKS			
77TH BANK Y50	0.005	6804165	8341_	1,900,000.00	10,055,739.42	
ABN AMRO HLDGS NV	5.339	5250769	AABA_	825,000.00	16,567,994.47	
AGGREKO PLC	3.739	0147899	AGK_L	2,920,000.00	8,437,380.98	
AIR NEW ZEALAND	2.659	6426484	AIR_N	7,000,000.00	7,460,695.59	
AISIN SEIKI	0.005	6010702	7259_	640,000.00	7,506,065.16	
ALCAN ALUMINIUM LTD	1.075	2013200	AL_CN	350,000.00	10,930,972.67	
AMADA CO Y50	0.008	6022105	6113_	1,880,000.00	7,225,480.93	
ARUZE CORP	0.010	6126892	6425_	510,000.00	10,842,191.61	
ASAHI BREWERIES Y5	0.008	6054409	2502_	600,000.00	3,947,920.74	
ASTRAZENECA GBP 0.	6.219	0989529	AZN_L	249,100.00	10,202,075.62	
BAA ORD GBP1	5.899	0067340	BAA_L	1,323,000.00	11,477,903.15	
BCO SANTANDER CENTAL HISP	3.264	5705946	SAN_S	1,400,000.00	11,688,655.86	
BEKAERT SA NPV	2.100	5827431	BEKB_	104,228.00	4,094,804.69	
BENDIGO MINING NL	0.000	6091310	BDG_A	12,800,000.00	7,143,547.25	
BENETTON GROUP S.P.A.	4.168	7128563	BEN_I	225,929.00	2,585,116.69	
BNP PARIBAS	3.451	7309681	BNP_F	149,898.00	8,117,757.80	
BOSKALIS WESTMINSTER	1.572	4113766	BOKA_	202,000.00	4,804,856.25	
BRITISH AEROSPACE	4.406	0263494	BA/_L	3,850,000.00	15,573,309.14	
CARREFOUR EUR 2.5	2.801	5641567	CA_FP	255,000.00	12,189,781.88	
CASIO COMPUTER CO	0.007	6178967	6952_	530,000.00	2,725,438.53	
CELTIC RESOURCES HOLDINGS	0.000	3188088	CER_L	700,000.00	5,007,542.02	
CENTRAL FUND CANADA CL A	0.146	2183471	CEF	2,600,000.00	12,739,000.00	
CENTRAL GOLD TRUST	0.000	2898128	GTU-U	450,000.00	7,261,904.78	
CHEUNG KONG(HLDGS)	0.298	6190273	1_HK	1,271,000.00	11,966,938.88	
CHUGAI PHARMACEUTI	0.007	6196408	4519_	555,000.00	7,101,274.01	
CITIZEN WATCH CO J	0.013	6197304	7762_	975,000.00	7,395,246.82	
COMPUTACENTER PLC	5.183	0279930	CCC_L	2,800,000.00	10,031,601.80	
DAI NIPPON PRINTNG	0.009	6250906	7912_	690,000.00	8,052,783.32	
DAIICHI SANKYO	0.009	B0J7D91	4568_	660,000.00	12,851,818.59	
DAIMLERCHRYSLER AG	4.106	5529027	DCX_G	186,679.00	10,300,289.30	
DEUTSCHE POST AG	2.873	4617859	DPW_G	700,000.00	17,138,007.42	
E.ON AG	3.169	4942904	EOA_G	130,000.00	6,621,922.41	
ELECTROCOMPONENTS	11.239	0309644	ECM_L	3,685,000.00	16,599,054.81	
ENEL SPA	10.843	7144569	ENEL_	1,112,000.00	7,553,267.02	
ENI SPA	4.530	7145056	ENI_I	960,000.00	12,293,307.15	
EUROPEAN AERONAUTIC DEFENCE	1.848	4012250	EAD_F	465,000.00	7,911,016.73	
EXEDY CORPORATION	0.005	6250412	7278_	590,000.00	3,211,938.81	
FAIRFAX HOLDINGS LTD (JOHN)	3.383	6467074	FXJ_A	4,000,000.00	6,759,971.45	
FIAT SPA DI RISP I	9.935	5748521	F_IM	625,000.00	5,557,045.08	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAFEVAL EAFE VALUE					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
FLUGHAFEN WIEN AG	3.899	4359690	FLU_A	120,000.00	3,957,190.94
FORTIS	3.413	7266139	FORB_	676,566.00	17,765,338.49
FOSTERS BREWING GR	2.628	6349268	FGL_A	2,700,000.00	9,371,884.67
FRASER + NEAVE LTD	1.788	6689458	FNN_S	784,500.00	3,975,712.01
FUJI HEAVY INDUSTRIES LTD	0.011	6356406	7270_	1,750,000.00	9,490,391.38
GEA GROUP	0.000	4557104	GIA_G	1,275,000.00	15,588,274.73
GLAXOSMITHKLINE	4.907	0925288	GSK_L	707,662.00	15,095,793.65
HEIDELBERGER DRUCKMASCHINEN	1.091	5367227	HDD_G	460,000.00	10,409,779.63
HEINEKEN NV	1.761	7792559	HEIA_	35,613.00	1,172,761.05
HONG KONG ELECTRIC HKD1	0.594	6435327	6_HK	1,882,000.00	6,684,024.54
IMPERIAL CHEM INDS	3.955	0459497	ICI_L	1,638,423.00	5,283,262.37
INTESABCI SPA	2.767	4076836	BIN_I	3,146,340.00	9,893,664.04
J S GROUP CORPORATION	0.014	6900212	5938_	724,200.00	10,069,280.78
KARSTADT AG DM50	6.572	5786565	KAR_G	775,000.00	7,385,121.88
KINROSS GOLD CORP	0.000	B032841	K_CN	3,050,000.00	19,439,043.69
KIRIN BREWERY CO C	0.008	6493745	2503_	540,000.00	3,835,190.87
KON.VOPAK EUR	2.303	5809428	VPK_N	132,500.00	2,238,492.96
KONINKLIJKE DSM NV	3.418	B0HZL93	DSM_N	360,000.00	7,517,121.01
MATSUSHITA ELC IND	0.007	6572707	6752_	718,000.00	12,121,972.80
MCGUIGAN SIMEON WINES	5.942	6130677	MGW_A	3,963,390.00	9,289,592.36
METSO OYJ	1.785	5713422	ME01V	390,000.00	3,953,866.74
MICHELIN (CGDE)	3.105	4588364	ML_FP	255,000.00	9,442,492.22
MINISTOP CO	0.012	6583851	9946_	490,000.00	6,755,925.45
MITSUBISHI HVY IND	0.006	6597067	7011_	2,667,200.00	9,973,931.57
NATL AUSTRALIA BK	5.045	6624608	NAB_A	600,000.00	13,393,520.76
NEWMONT MINING CORP - CHES	0.404	6509772	NEM_A	4,000,000.00	5,152,186.37
NIPPON PAINT CO LTD	0.011	6640507	4612_	2,650,000.00	6,718,049.43
NIPPON TEL+TEL CP	0.009	6641373	9432_	1,300.00	7,138,411.83
NORSK HYDRO AS NOK	0.426	4645805	NHY_N	134,900.00	4,828,118.16
NOVARTIS AG CHF 20	1.154	7103065	NOVN_	290,000.00	11,027,937.73
NTT DOCOMO INC	0.018	6129277	9437_	7,360.00	19,129,099.91
NUTRECO HOLDING	1.865	5183359	NUO_N	180,000.00	4,304,671.10
OCE NV NLG1	5.611	5446751	OCE_N	1,065,000.00	10,269,219.24
OMRON CORP Y50	0.007	6659428	6645_	530,000.00	7,934,668.60
PEUGEOT SA FF35	3.269	7103526	UG_FP	142,000.00	4,872,152.27
PHILIPS ELECTRONICS	1.797	5986622	PHIA_	453,699.00	13,639,477.64
PLACER DOME INC	0.321	2691714	PDG_C	1,300,000.00	16,931,959.37
RENTOKIL INITIAL O	7.254	B082RF1	RTO_L	6,300,000.00	18,568,576.30
REPSOL - YPF, SA	2.235	5669354	REP_S	545,000.00	8,671,907.46

Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL Portfolio - I-EAFEVAL EAFE VALUE Instrument - ICOM INTERNATIONAL COMMON STOCKS						
RIO TINTO PLC	2.953	0718875	RIO_L	200,000.00	3,603,929.90	
ROCHE HLDGS AG GEN	0.769	7110388	ROG_V	80,000.00	7,285,433.68	
ROLL-ROYCE GROUP B SHS ENT	0.000	B035090	RR/BE	135,270,000.00	0.00	
ROLLS-ROYCE GROUP PLC	3.348	3283648	RR/_L	3,425,000.00	5,315,348.13	
SANTOS NPV(NZ)	2.155	6776703	STO_A	1,575,000.00	5,177,139.69	
SCHNEIDER ELECTRIC	2.817	4834108	SU_FP	115,000.00	6,097,843.24	
SCOT POWER PLC 0.5	7.342	0690070	SPW_L	1,440,000.00	9,528,829.73	
SEKISUI HOUSE Y50	0.011	6793906	1928_	1,150,000.00	10,183,893.86	
SEVEN & I HOLDINGS CO.	0.004	B0FS5D6	3382_	495,000.00	17,534,121.85	
SIEMENS AG DEM 5.0	2.200	5727973	SIE_G	109,714.00	5,015,089.44	
SINGAPORE AIRLINES	1.940	6811734	SIA_S	104,000.00	738,072.52	
SINGAPORE TELECOMM	1.843	B02PY22	ST_SP	1,119,000.00	1,748,437.50	
SONY CORP JPY50	0.004	6821506	6758_	350,000.00	11,896,521.48	
SUMITOMO OSAKA CMT	0.009	6858548	5232_	2,525,000.00	5,966,820.39	
SUMITOMO TRUST+BKG JPY 50.0	0.008	6859002	8403_	2,400,000.00	13,998,143.91	
SUN HUNG KAI PROPE	0.375	6859927	16_HK	1,272,700.00	8,432,364.00	
SWISS REINSURANCE	1.262	7189816	RUKN_	243,423.00	20,316,903.86	
SYNGENTA CHF	1.253	4356646	SYNN_	94,000.00	5,180,551.53	
TAKEDA PHARMACEUTICAL COMPANY	0.014	6870445	4502_	227,400.00	9,342,286.37	
TAKEFUJI CORP	0.024	6876067	8564_	190,000.00	13,748,286.00	
TELECOM CORP OF NEW ZEALAND	4.361	6881436	TEL_N	5,306,400.00	12,105,154.51	
TELEFONICA SA	4.557	5732524	TEF_S	785,200.00	8,467,402.26	
TOKYO GAS CO Y50	0.011	6895448	9531_	2,076,000.00	5,688,772.18	
TOMKINS PLC	7.352	0896265	TOMK_	2,300,000.00	5,234,131.92	
TOTAL SA	3.334	4905413	FP_FP	84,700.00	9,322,095.43	
TOTO Y50	0.010	6897466	5332_	965,000.00	7,600,404.42	
UBS AG-REG	1.820	7126114	UBSN_	280,000.00	13,201,552.37	
UNICREDITO ITALIAN	4.154	4232445	UC_IM	2,200,000.00	9,772,698.94	
UPM-KYMMENE CORP F	5.341	5051252	UPM1V	625,000.00	9,154,395.23	
UTD UTILITIES ORD	11.491	0646233	UU/_L	1,594,444.00	9,423,639.45	
VALEO FRF20	4.130	4937579	FR_FP	305,000.00	12,934,803.33	
VODAFONE GROUP	5.963	0719210	VOD_L	7,393,700.00	22,322,591.66	
WEIR GROUP	5.850	0946580	WEIR_	1,750,000.00	6,618,574.77	
Instrument Total	111			286,360,168.00	1,006,177,918.38	
Instrument -INTF INTERNATIONAL FUNDS						
EAFE VALUE	0.000	IL-EAFEVAL		1,525,212.07	152,521,207.82	
Instrument Total	1			1,525,212.07	152,521,207.82	
Portfolio Total	112			287,885,380.07	1,158,699,126.20	1,625,827,829.64

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAP EMERGING ANALYST POR					
Instrument - COM COMMON STOCK					
AU OPTRONICS CORP - ADR	1.572	2877149 AUO	1.00	8.46	
BANCO SANTANDER ADR	3.273	2136646 SAN	9,000.00	198,600.27	
BBVA BANCO FRANCES ADR	0.000	2072029 BFR	15,000.00	107,524.91	
CHECK POINT SOFTWARE TECH	0.000	M22465104 CHKP	70,000.00	2,681,076.74	
CIA SIDERURGICA NACIONAL ADR	14.079	2220936 SID	56,000.00	178,544.98	
CIA TELECOM CHILE-ADR	7.397	2213635 CTC	78,000.00	892,529.04	
CIA VALE DO RIO DOCE - ADR	0.201	2857334 RIO	36,000.00	296,483.21	
COMPANHIA BRASILEIRE ADR	1.042	2228532 CBD	55,000.00	895,949.83	
COMPANHIA DE BEBIDAS ADR	0.270	2634797 ABV	75,000.00	1,145,650.20	
COPEL ADR	1.328	2209656 ELP	180,000.00	846,615.65	
EMPRESAS NACIONAL ADR	0.454	2311131 EOC	53,000.00	520,076.32	
LUKOIL HLDGS SPND-ADR	1.369	2537432 LUKOY	60,000.00	859,045.98	
MOBILE TELESYSTEMS ADR	2.468	2603225 MBT	50,000.00	1,553,455.46	
ORBOTECH LTD	0.000	2661784 ORBK	4,000.00	43,000.00	
PETROLEO BRASILEIRO ADR	0.336	2616580 PBR	60,000.00	1,569,666.49	
PETROLEO BRASILEIRO S.A.-ADR	0.372	2683410 PBR.A	120,000.00	2,787,615.47	
TELE NORTE LESTE PART ADR	5.803	2297930 TNE	85,000.00	941,521.08	
TELECENTRO OESTE CELULAR ADR	2.869	2298018 TRO	57,886.00	429,059.43	
TELECOM ARGENTINA SA-SP ADR	8.378	2878829 TEO	30,000.00	236,532.90	
TELEMIG CELULAR - ADR	2.438	2297996 TMB	32,000.00	629,354.14	
UNIBANCO - SPONSORED ADR	1.444	2000815 UBB	80,000.00	1,307,265.59	
URALSVMYAZINFORM ADR	41.322	5779145 URSI_	24,700,000.00	848,294.23	
VALE R DOCE-ADR	0.229	2933900 RIO-P	195,000.00	2,333,299.53	
VIMPEL COMMUNICATIONS ADR	0.000	2943675 VIP	28,000.00	583,757.96	
VOTORANTIM CELULOSE - ADR	3.718	2696560 VCP	87,500.00	551,556.90	
Instrument Total	25		26,216,387.00	22,436,484.77	
Instrument -ICOM INTERNATIONAL COMMON STOCKS					
ACER INCORPORATED	0.080	6005850 73834	1,600,295.00	2,069,918.70	
ADVANCED INFO SERVICE	0.126	6412591 64125	386,000.00	461,178.21	
AGORA SA	0.222	5618312 AGO_P	12,000.00	154,616.59	
AKBANK T.A.S. B	1.404	B03MN70 AKBNK	280,000.00	451,263.07	
AKF SISTEMA REG S SPONS GDR	0.053	B05N809 SSA_L	30,200.00	649,076.50	
AKSIGORTA	2.015	B03MND6 AKGRT	136,000.00	245,614.47	
ALFA SA DE CV SER'	0.142	2043423 ALFAA	60,000.00	125,618.18	
AMERICA MOVIL SA	0.042	2667470 AMXL_	3,600,000.00	668,399.37	
ANGLO AMERICAN ORD	0.058	6152972 AGL_S	40,000.00	604,033.32	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAP EMERGING ANALYST POR					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
ANGLO PLATINUM LTD	0.281	6761000	AMS_S	18,000.00	701,008.87
ANGLOGOLD ASHANTI LTD	0.175	6565655	ANG_S	24,000.00	864,044.34
ARCELIK A.S.	4.518	B03MP18	ARCLK	36,000.00	194,701.10
ASPEN PHARMACARE HOLDINGS	0.226	B09C021	APN_S	115,000.00	465,071.35
AU OPTRONICS CORP	0.068	6288190	2409_	1,575,050.00	2,551,117.01
BAJAJ AUTO LIMITED	0.027	6124142	BJA_I	22,500.00	446,731.86
BANCO BRADESCO SA	0.101	B00FM53	BBDC4	160,000.00	1,155,633.77
BANCO MACRO BANSUD	0.308	2080505	BSUD_	85,000.00	112,093.61
BANGKOK BANK THB10	0.037	6077019	BBL/F	203,350.00	528,435.22
BANK LEUMI LE-ISRAEL	0.960	6076425	LUMI_	280,000.00	540,497.90
BANK PEKAO SA ORD	1.126	5473113	PEO_P	31,000.00	739,168.20
BARLOWORLD LIMITED	0.649	6079123	BAW_S	140,000.00	1,168,493.95
BENQ CORP	0.137	6054465	2352_	1,212,980.00	1,170,790.48
BEZEQ ISRAEL TELCM	0.290	6098032	BEZQ_	200,000.00	280,862.02
BHARAT HEAVY ELECTRICALS	0.013	6129523	BHEL_	50,000.00	142,277.06
BK HAPOALIM BM ILS	1.352	6075808	POLI_	400,000.00	1,027,336.90
BK OF AYUDHYA THB	0.065	6075949	60759	416,200.00	136,346.84
BRASIL TELECOM PART SA	1,445.698	2292645	BRTP3	100,000,000.00	744,583.72
CEMEX SA PTG CERTS	0.193	2406457	CEMEX	560,000.00	1,321,082.99
CEMIG CIA ENERG MG	1,582.123	2192712	CMIG4	40,000,000.00	670,902.97
CENCOSUD - ADR	0.477	B012HW5	B00R3	38,000.00	600,400.00
CESKE ENERGETICKE ZAVODY	0.049	5624030	CEZ_C	40,000.00	108,018.21
CHENG SHIN RUBBER IND CO LTD	0.096	6190228	2105_	1,085,000.00	1,228,337.46
CHINA COSCO HOLDINGS	0.000	B0B8Z18	1919_	2,000,000.00	841,716.44
CHINA MOBILE HK LTD HKD 0.1	0.319	6073556	941_H	1,200,000.00	4,099,333.11
CHINA PETROLEUM	0.402	6291819	386_H	6,200,000.00	2,533,133.67
CHINA RESOURCES ENTERPRISES	0.270	6972459	291_H	1,195,000.00	1,304,954.38
CHINA RESOURCES LAND	0.120	6193766	1109_	4,000,000.00	496,725.49
CHINA TELECOM CORP	0.294	6559335	728_H	5,000,000.00	1,800,500.30
CHINATRUST FINANCIAL HOLDING CO.	0.097	6527666	2891_	6,178,013.00	4,305,356.42
CIA DE MINAS BUENAVENTURA-B	0.355	2894988	CMB/C	60,000.00	763,315.18
CIA DE PETROLEOS DE CHILE	0.004	2196026	COPEC	150,000.00	1,089,032.27
CIPLA LIMITED	0.017	B011108	CIPLA	180,000.00	647,505.57
COCA COLA FEMSA SA DE CV	0.108	2141899	KOFL_	80,000.00	195,582.98
COFCO INTERNATIONAL LTD.	0.302	6105738	506_H	5,462,000.00	1,960,727.90
COMERCIAL SIGLO XXI SA	0.002	2501006	LAPOL	160,000.00	328,142.41
COMMERCIAL INTERNATIONAL BANK	0.520	6243898	CMIB_	70,000.00	299,379.11
COMPAL ELECTRONICS	0.108	6225744	2324_	2,717,656.00	2,318,542.13
COMPANHIA DE BEBIDAS-CM ADR	0.143	2635314	ABV/C	23,000.00	350,632.80

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAP EMERGING ANALYST POR					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
CONSORCIO ARA S.A.	0.089	2209731	ARA*_	310,000.00	848,124.85
CONTROLADORA COMER	0.071	2222459	COMER	235,000.00	309,715.46
CORP INTERAMERICANA ENTRET	0.000	2224347	CIEB_	140,000.00	302,528.27
CPFL ENERGIA SA - ADR	2.602	B0315D7	CPL	43,000.00	774,000.00
CREDICORP LTD	3.510	2232878	BAP	18,000.00	177,106.73
DAEWOO SHIPBUILDING & MARINE	0.001	6211732	04266	100,000.00	793,820.75
DAISHIN SECURITIES	0.002	6251200	00354	80,000.00	1,212,106.65
DATANG INTERNATIONAL POWER	0.469	6080716	991_H	2,540,000.00	856,934.01
DELTA ELECTRONICS INC	0.104	6260734	2308_	1,016,316.00	1,281,411.89
DEMASZ RT	0.035	5068456	DEMAS	2,000.00	165,815.41
DENWAY MOTORS LTD	0.400	6263766	203_H	3,600,000.00	1,303,978.99
DR REDDY'S LABORATORIES	0.011	6410959	DRRD_	53,000.00	1,056,471.26
ECI TELECOM ORD IL	2.670	2310150	ECIL	29,113.00	232,433.37
EDGARS CONSOLIDATED STORES	0.660	B0BP746	ECO_S	190,000.00	809,944.82
ELECTRICITY GEN PUB CO	0.086	6304643	63046	86,500.00	120,506.81
EMBOTELLADORAS ARCA SA	0.608	2823885	ARCA*	485,000.00	1,019,678.63
EMP ICA SOC CONTRO	0.000	B0MT4R9	ICA*_	166,666.00	433,162.78
EMPRESA BRAS DE AERONA-PREF	0.970	2428569	EMBR4	1.00	4.93
EMPRESAS CMPC S.A.	0.004	2196015	CMPC	36,500.00	357,449.98
ENERSIS	0.000	2299453	ENERS	3,500,000.00	503,388.63
EREGLI DEMIR CELIK	6.543	B03MS97	EREGL	63,000.00	247,105.47
FAR EASTERN DEPARTMENT STORE	0.089	6331373	2903_	2,415,000.00	1,220,279.26
FOMENTO ECON MEXIC	0.081	2242059	FEMSA	400,000.00	1,379,509.76
FORD OTOMOTIV SAN	11.609	B03MSR5	FROTO	60,000.00	236,492.87
FORMOSA CHEM & FIBRE	0.235	6348715	1326_	1,420,000.00	2,161,926.02
FOUNTAIN SET HLDGS	0.360	6349053	420_H	2,150,000.00	1,609,885.71
FUBON FINL HOLDING CO.	0.183	6411673	2881_	3,100,000.00	2,722,065.76
GAIL INDIA	0.066	6133405	GAIL_	126,600.00	480,921.65
GENTING BERHAD	0.321	6366676	GENT_	208,097.00	485,539.59
GIANT MANUFACTURING	0.143	6372167	9921_	1,255,000.00	1,667,999.97
GIGABYTE TECHNOLOGY CO.	0.185	6129181	2376_	1,765,117.00	2,879,564.84
GOLD FIELDS LIMITE	0.098	6280215	GFI_S	160,000.00	1,937,703.57
GPO FIN BANORTE SE	0.131	2421041	GFNOR	380,000.00	368,450.27
GPO IND BIMBO SER'	0.223	2392471	BIMBO	420,000.00	842,748.90
GRUMA SA	0.218	2392545	GRUMA	40,000.00	97,146.50
GRUPO MEXICO SA	0.538	2643674	GMEXI	800,000.00	1,246,633.50
GRUPO TELEVISA SA	0.297	2380108	TLEVI	160,000.00	324,840.51
GUJARAT AMBUJA CEMENTS LTD	0.039	B09QQ11	YGAMB	480,000.00	255,067.69
HACI OMER SABANCI HOLDING	0.969	B03NOC7	SAHOL	180,000.00	455,162.11

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL Portfolio - I-EAP EMERGING ANALYST POR Instrument - ICOM INTERNATIONAL COMMON STOCKS					
HAINAN MEILAN INTL AIRPORT	0.524	6560508	357_H	1,800,000.00	966,292.62
HINDALCO INDUSTRIES LIMITED	0.031	B0GWF48	HNDL_	160,000.00	480,645.09
HINDUSTAN LEVER	0.056	6261674	HLVR_	375,000.00	1,427,555.51
HINDUSTAN PETROLEUM CORP	0.101	6100476	HPCL_	59,000.00	335,466.51
HONG LEONG BANK	1.245	6436892	HLBK_	230,000.00	321,272.82
HOUSING DEVELOPMENT FINANCE	0.031	6171900	HDFC_	40,000.00	283,025.13
HURRIYET GAZETECILIK	0.419	B03MTH2	HURGZ	122,382.00	108,688.57
HYUNDAI MOTOR CO K	0.001	6451055	00538	27,500.00	541,203.43
HYUNDAI PRECISION	0.001	6449544	01233	40,000.00	2,646,868.82
ICICI BANK LTD	0.032	6100368	ICICI	99,366.00	303,087.91
IDB HOLDING CORP O	3.251	6456726	IDBH_	50,000.00	1,301,367.03
IMPALA PLATINUM HL	0.389	6457804	IMP_S	10,000.00	1,113,660.79
IMPERIAL HLDGS R0.	0.443	B095WZ4	IPL_S	70,000.00	837,966.45
INFOSYS TECHNOLOGIES LTD	0.009	6205122	INFO_	32,000.00	581,862.64
IOI CORPORATION BERHAD	0.746	6464514	IOI_M	553,180.00	416,482.43
IRSA SA-GDR	0.000	2473020	IRS	10,000.00	122,800.10
JSC NORILSK NICEL	118.333	7131431	GMKN_	14,304.00	476,645.60
KASIKORNBANK	0.032	6888794	KBANK	591,000.00	808,220.91
KGHM POLSKA MIEDZ	0.982	5263251	KGH_P	28,000.00	125,184.02
KOC HOLDING	1.167	B03MVJ8	KCHOL	127,999.80	325,845.14
KOMERCNI BANKA	0.118	4519449	KOMB_	16,000.00	1,176,812.84
KOOKMIN BANK KRW50	0.000	6419365	06000	90,000.00	2,423,562.00
KOREA ELEC POWER K	0.003	6495730	01576	160,000.00	2,889,707.21
KOREA TELECOM CORPORATION	0.007	6505316	03020	70,000.00	2,638,568.49
KOREA TELECOM FREETEL	0.002	6201421	03239	50,000.00	1,267,512.76
LAND + HOUSES THBH	0.150	6581930	LH/F_	1,800,000.00	443,539.37
LARSEN & TOUBRO LIMITED	0.021	B0166K8	LT_IN	8,000.00	61,533.04
LARSEN + TOUBRO GDR	0.997	4544344	0BBDN	23,000.00	260,475.00
LG ELECTRONICS/NEW	0.001	6520739	06657	82,000.00	4,776,326.31
LITE-ON TECHNOLOGY CORP	0.133	6519481	2301_	1,525,812.00	1,110,612.03
LS CABLE MACHINERY LTD	0.002	6375780	00626	40,000.00	383,278.95
LUKOIL-US\$	47.058	4560588	LKOH_	95,000.00	1,582,700.00
MAGYAR TELEKOM LTD	0.034	4577469	MTEL_	250,000.00	986,393.55
MAHANAGAR TELEPHONE NIGAM	0.069	6117807	ZMTNL	92,000.00	253,157.27
MAKHTESHIM-AGAN IN	0.512	6115607	MAIN_	64,000.00	358,625.18
MALAKOFF BERHAD	0.968	6555924	MAL_M	864,505.00	704,519.36
MASSMART HOLDINGS LTD	0.559	6268181	MSM_S	100,000.00	827,626.82
MIGROS TRL1000	0.848	B03MWC8	MIGRS	31,865.00	137,406.93
MISC BERHAD	0.801	6558031	MISF_	406,664.00	366,320.48

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-EAP EMERGING ANALYST POR					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
MOBINIL-EGYPTIAN MOBILE SERV	1.173	6103925	EMPN_	8,000.00	117,778.90
MOL MAGYAR OLAJ-EX GAZIPARI	0.003	4742494	MOL_H	28,000.00	444,117.62
MTN GROUP LIMITED	0.165	6563206	MTN_S	320,000.00	335,754.53
MURRAY & ROBERTS HOLDINGS	0.375	B0N3K50	MUR_S	200,000.00	467,838.66
NASPERS ZAR 0.02 S	0.098	6622691	NPN_S	65,000.00	517,204.89
NATIONAL PETROCHEMICAL-FOREI	0.174	6627298	66322	150,000.00	495,376.38
NIEN HSING TEXTILE CO LTD	0.271	6591928	1451_	3,048,400.00	2,398,876.53
NONG SHIM CO KRW50	0.001	6638115	00437	7,500.00	2,086,140.45
OAO GAZPROM-GDR	0.458	5140989	OGZD_	34,000.00	763,976.28
OIL & NATURAL GAS CORP LTD	0.085	6139362	ONGC_	70,000.00	1,367,837.07
OLD MUTUAL	0.047	6155131	OML_S	960,000.00	1,537,638.17
ORASCOM CONSTRUCTIONS INDUS	0.071	B03BN88	ORCI_	32,000.00	97,648.85
ORASCOM TELECOM	0.144	6269838	ORAT_	8,000.00	610,621.75
ORBIS PLN2	0.316	5349173	ORB_P	98,089.00	495,729.75
OTP BANK	0.009	7320154	OTP_H	80,000.00	387,025.61
PETROCHINA CO	0.602	6226576	857_H	5,200,000.00	1,260,336.98
PHOENIXTEC POWER	0.206	6685508	2411_	2,165,000.00	1,604,357.70
PICC PROPERTY & CASUALTY	0.400	6706250	2328_	3,400,000.00	1,254,017.96
POLSKI KONCERN NAFTOWY ORLEN	1.043	5810066	PKN_P	144,000.00	685,209.70
POONGSAN CORPORATION	0.003	6694474	00581	75,000.00	651,259.92
POSCO	0.003	6693233	00549	30,000.00	2,622,809.71
PREMIER IMAGE TECHNOLOGY	0.090	6143330	2394_	2,699,999.99	2,558,327.87
PRESIDENT CHAIN STORE CORP	0.132	6704986	2912_	300,000.00	461,935.60
PT ANEKA TAMBANG TBK	0.000	6053859	ANTM_	391,375.00	31,438.87
PT ASTRA INTERNATIONAL INC	0.000	6291712	ASII_	1,041,000.00	535,527.97
PT BANK CENTRAL ASIA	0.000	B01C1P6	BBCA_	1,908,000.00	334,622.85
PT KALBE FARMA IDR	0.000	6728102	KLBF_	1,173,000.00	28,916.43
PT RAMAYANA LESTARI SENTOSA	0.000	B03CPL8	RALS_	1,787,500.00	15,512.42
PT TELEKOMUNIKASI	0.000	B02ZK79	TLKM_	1,700,000.00	524,506.27
PTT PCL/FOREIGN	0.072	6420390	64203	188,000.00	656,723.58
PUBLIC BANK BHD	1.447	B012W53	PBKF_	970,175.00	852,103.75
PUSAN BANK	0.002	6075552	00528	150,000.00	1,254,187.20
RANBAXY LABORATORIES LTD	0.052	B0CMCH4	RBXY_	28,000.00	117,638.48
RATCHABURI ELEC GEN HODG-FOR	0.125	6294249	62942	290,000.00	304,555.64
RELIANCE INDUSTRIES	0.018	6099626	RIL_I	140,000.00	1,147,543.04
RESORTS WORLD BERHAD	0.496	6731962	RNB_M	450,000.00	1,030,577.56
S P SETIA BERHAD GROUP	2.029	6868774	SPSB_	425,000.00	407,824.18
SADIA S.A.-PREF	0.259	2706072	SDIA4	200,000.00	331,514.96
SAMPO CORP	0.315	6771924	1604_	1,200,000.00	507,238.22

Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL						
Portfolio - I-EAP EMERGING ANALYST POR						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
SAMSUNG ELEC MECH	0.001	6771689	00915	55,000.00	1,695,178.85	
SAMSUNG ELECTRONIC	0.000	6771720	00593	32,000.00	6,691,835.26	
SAMSUNG FIRE + MAR	0.001	6155250	00081	15,000.00	465,814.89	
SAMSUNG HEAVY INDUSTRIES	0.001	6772217	01014	180,000.00	549,160.23	
SANLAM LTD ORD ZAR	0.519	B0L6750	SLM_S	1,200,000.00	1,786,025.55	
SAPPI ZARI(SICOVAM	0.065	6777007	SAP_S	120,000.00	1,553,772.41	
SASOL NPV	0.376	6777450	SOL_S	160,000.00	1,688,993.42	
SATYAM COMPUTER SERVICES	0.015	6241858	SCS_I	80,000.00	212,219.92	
SEMEN GRESIK(PERS)	0.000	6795236	SMGR_	141,500.00	157,456.59	
SHINHAN FINANCIAL GROUP LTD	0.001	6397502	05555	90,000.00	1,454,172.40	
SIAM COMMERCIAL BK	0.093	6889935	68899	532,700.00	484,098.27	
SIME DARBY BERHAD	1.118	6808769	SDY_M	510,000.00	741,122.35	
SINOPAC HOLDINGS	0.169	6525875	2890_	3,089,068.00	1,280,332.26	
SINOTRANS LTD	0.246	6579010	598_H	2,500,000.00	801,509.24	
SK TELECOM CO LTD	0.005	6224871	01767	14,000.00	2,298,980.00	
SPAR GROUP LTD	0.481	B038WK4	SPP_S	245,000.00	794,877.33	
STANDARD BANK GROUP	0.630	B030GJ7	SBK_S	480,000.00	1,699,290.01	
STATE BK OF INDIA GDR	1.097	5131091	SBID_	16,000.00	221,929.50	
SUN PHARMACEUTICAL INDUSTRIES	0.012	6582483	SUNP_	28,000.00	87,109.84	
SUN PHARMACEUTICAL NPV - PREFERRED	5.822	6581145	SUNPI	28,000.00	0.00	
SUNPLUS TECHNOLOGY CO	0.138	6084503	2401_	839,718.00	1,001,810.32	
SURGUTNEFTEGAS PREFERRED	68.279	5005884	SNGSP	1,250,000.00	501,746.25	
SURGUTNEFTEGAZ-\$US	36.697	4851732	SNGS_	972,587.00	388,992.03	
T IS BANKASI SER C	0.667	B03MYS8	ISCTR	140,000.00	254,774.43	
T.GARANTII BANASI T	0.000	B03MYP5	GARAN	306,554.50	184,603.62	
TAIWAN MOBILE CO. LTD	0.262	6290496	3045_	2,478,431.00	2,414,987.84	
TAIWAN SEMICONDUCTOR MANUFACTURING	0.092	6889106	27933	3,500,864.00	4,813,452.39	
TANJONG PLC	1.350	B0B8SB9	TJN_M	167,377.00	288,511.52	
TATA MOTORS LTD	0.034	6101509	TTMT_	64,000.00	94,712.56	
TCL INTL HLDGS	0.460	6193788	1070_	4,000,000.00	744,092.51	
TELE NORTE LESTE PART	0.930	B02PDQ9	TNLP3	60,000.00	720,853.70	
TELEFONOS DE MEXIC	0.271	2881689	TELME	2,400,000.00	1,951,763.60	
TELEFONOS DE MEXICO SA-SER A	0.272	2881731	TELME	1,270,000.00	736,559.19	
TELEKOM MALAYSIA	0.831	6868398	T_MK	425,000.00	1,301,365.79	
TELEKOMUNIKAYA POL	0.433	5552551	TPS_P	325,000.00	1,329,479.27	
TELKOM SOUTH AFRICA LTD	0.468	6588577	TKG_S	192,000.00	1,841,783.96	
TENARIS SA	0.156	2172402	TS_AF	150,000.00	297,640.32	
TEVA PHARMA IND IL	0.129	6882172	TEVA_	120,000.00	1,340,788.65	
THAI UNION FROZEN PROD-FOREI	0.115	6422716	64227	189,130.00	54,636.18	

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL Portfolio - I-EAP EMERGING ANALYST POR Instrument - ICOM INTERNATIONAL COMMON STOCKS					
TIGER BRANDS LIMITED	0.542	B0J4PP2	TBS_S	120,000.00	1,477,857.25
TINGYI HLDG CO	0.038	6903556	322_H	2,300,000.00	483,498.66
TISCO FINANCE PUB CO.	0.114	6892858	68928	918,000.00	768,062.45
TUPRAS-TURKIYE PETROL RAFINE	6.350	B03MYT9	TUPRS	44,000.00	427,664.71
ULTRATECH CEMCO LTD	0.003	B01GZF6	UTCM_	20,000.00	53,872.51
ULTRATECH CEMENT LTD	0.000	B031P37	34747	11,200.00	0.00
UNIFIED ENERGY SYSTEMS	13.184	4889335	EESR_	2,400,000.00	346,804.57
UNITED MICROELECTRONICS	0.015	6916628	73850	2,600,427.00	2,589,575.67
WAL MART DE MEXICO	0.070	B02YZ04	WALME	360,000.00	977,277.64
WIPRO	0.012	6206051	WPRO_	32,000.00	108,437.03
YANG MING MARINE TRANSPORT	0.425	6987583	2609_	2,050,000.00	2,057,667.72
YAPI KREDI BANKASI	0.000	B03MZJ6	YKBNK	112,000.00	287,775.25
ZENTIVA	0.028	B01JPG6	ZEN_C	10,000.00	333,255.85
Instrument Total	217		296,444,327.29	201,153,115.74	
Instrument -INTF INTERNATIONAL FUNDS					
EMERGING ANALYST-LIQUIDITY RESERVES	0.000	IL-EAP	61,536.59	6,153,659.23	
Instrument Total	1		61,536.59	6,153,659.23	
Portfolio Total	243		322,722,250.89	229,743,259.74	428,778,402.97

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-PAN		INTERNAL EAFE TOPDOW			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
A P MOLLER MAERSK A/S	0.109	4253048	MAERS	529.00	2,525,067.97
AEGON NV	3.688	5927375	AGN_N	18,523.00	715,133.42
ALLIANZ AG NPV(REG	1.843	5231485	ALV_G	9,500.00	2,586,325.08
ALLIED IRISH BANKS	4.018	4020684	ALBK_	497,464.00	5,023,169.33
ASSIC GENERALI SPA	1.718	4056719	G_IM	22,275.00	572,623.94
ASTRAZENECA GBP 0.	6.219	0989529	AZN_L	65,334.00	2,428,919.26
BARCLAYS PLC ORD G	7.009	3134865	BARC_	256,040.00	1,614,543.87
BAYER AG COM NPV	1.841	5069211	BAY_G	25,500.00	1,062,326.04
BNP PARIBAS	3.451	7309681	BNP_F	24,624.00	885,754.62
BOEHLER-UDDEHOLM A	3.631	4121305	BUD_A	5,900.00	246,123.69
BP AMOCO	5.310	0798059	BP/_L	742,115.00	5,507,129.66
BT GROUP	8.322	3091357	BT/A_	200,304.00	1,608,236.05
CANON INC JPY50	0.012	6172323	7751_	65,000.00	1,728,924.45
CAPITALAND LIMITED	0.874	6309303	CAPL_	631,469.00	762,836.51
CAPITALCOMMERCIAL TRUST	1.945	B011YD2	CCT_S	126,293.00	133,354.28
CARLSBERG A/S	0.234	4169219	CARLB	7,400.00	295,775.97
CARREFOUR EUR 2.5	2.801	5641567	CA_FP	16,848.00	964,330.49
CHARTERED SEMICONDUCTOR	0.000	6180917	CSM_S	301,834.00	755,413.30
CHEUNG KONG(HLDGS)	0.298	6190273	1_HK	62,000.00	682,926.32
CIA VALE DO RIO DO	0.000	B011X91	VALE_	8,684.00	0.00
CITY DEVELOPMENTS	0.518	6197928	CIT_S	407,300.00	1,742,989.59
CITY DEVELOPMENT WARRANTS	0.000	B0122K8	CITW_	40,730.00	89,687.81
CREDIT SUISSE GROUP	1.699	7171589	CSGN_	20,883.00	949,566.60
CRH	1.644	4182249	CRH_I	250,583.00	3,371,008.76
DAIMLERCHRYSLER AG	4.106	5529027	DCX_G	25,500.00	1,770,876.93
DANISCO A/S	0.221	4155586	DCO_D	14,200.00	601,763.75
DANSKE BANK	0.559	4588825	DANSK	126,000.00	1,414,017.79
DBS GROUP HOLDINGS	2.296	6175203	DBS_S	491,359.00	3,736,406.99
DELHAIZE-LE LION N	1.794	4262118	DELB_	20,589.00	1,197,999.10
DEN NORSKE BANK NO	0.523	4263304	DNBNO	187,000.00	811,223.34
DEUTSCHE BANK AG O	3.596	5750355	DBK_G	10,500.00	665,174.76
DEUTSCHE TELEKOM D	5.200	5842359	DTE_G	63,300.00	2,908,340.22
DIAGEO ORD GBP 28.	6.020	0237400	DGE_L	84,362.00	846,695.96
E.ON AG	3.169	4942904	EOA_G	22,400.00	1,205,422.74
EAST JAPAN RAILWAY	0.008	6298542	9020_	309.00	1,679,776.91
ELECTRABEL ORD NPV	3.651	4294791	ELEB_	19,500.00	4,877,291.81
ENI SPA	4.530	7145056	ENI_I	64,500.00	747,769.60
ERSTE BANK DER OESTER SPARK	1.378	5289837	EBS_A	66,300.00	888,892.20
FLUGHAFEN WIEN AG	3.899	4359690	FLU_A	7,601.00	293,646.79

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-PAN INTERNAL EAFE TOPDOW					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
FORTIS	3.413	7266139	FORB_	234,987.00	6,743,752.72
GKN ORSH 0.5GBP	7.152	3064650	GKN_L	42,431.00	453,733.72
GLAXOSMITHKLINE	4.907	0925288	GSK_L	230,279.00	5,296,791.48
GPE BRUX LAMBERT	1.708	7097328	GBL_B	41,656.00	1,924,668.73
GROUP DANONE ORD	1.804	B018SX1	BN_FP	11,662.00	747,235.07
HANG SENG BANK HK	0.662	6408374	11_HK	33,800.00	421,926.71
HAW PAW CORP LTD S	1.985	6415523	HPAR_	17,159.00	33,668.22
HITACHI Y50	0.011	6429104	6501_	380,000.00	3,640,545.01
HONDA MOTOR CO COM	0.010	6435145	7267_	92,600.00	3,134,644.60
HONG KONG ELECTRIC HKD1	0.594	6435327	6_HK	122,000.00	390,526.60
HSBC HOLDINGS ORD	12.694	0540528	HSBA_	330,611.00	3,298,820.82
HUTCHISON TELECOMMUNICATIONS	0.000	B032D70	2332_	906.00	670.06
HUTCHISON WHAMPOA	0.302	6448068	13_HK	68,000.00	655,574.26
INBEV	0.938	4755317	INB_B	61,459.00	2,048,156.02
INDEPENDENT NEWS & MEDIA	4.527	4699103	INWS_	266,112.00	1,021,733.98
ING GROEP NV NLG1	4.508	7154182	INGA_	35,265.00	1,164,320.52
IRISH LIFE & PERMANENT	3.840	4455253	IPM_I	133,281.00	1,261,382.00
KBC GROUP	2.069	4497749	KBC_B	98,033.00	4,816,648.34
KEPPEL CORP ORD SG	1.148	6490263	KEP_S	268,100.00	592,651.92
KERRY GROUP PLC-A	0.914	4519579	KYG_I	74,102.00	932,857.58
L'OREAL FRF10	1.540	4057808	OR_FP	9,268.00	447,798.63
LANXESS	0.000	B05M8B7	LXS_G	2,550.00	49,345.75
LLOYDS TSB GROUP O	12.017	0870612	LLOY_	179,923.00	1,950,096.13
MATSUSHITA ELC IND	0.007	6572707	6752_	233,000.00	4,870,895.67
MAYR-MELNHOF KARTO	2.398	4563640	MMK_A	6,200.00	296,865.14
MITSUBISHI UFJ FINANCIAL CORP	0.003	6335171	8306_	434.00	6,402,421.75
MIZUHO FINANCIAL GROUP	0.003	6591014	8411_	536.00	5,364,704.60
MUNCHENER RUCKVS	3.196	5294121	MUV2_	3,100.00	650,776.30
NESTLE SA CHF	1.544	7123870	NESN_	10,718.00	1,887,967.69
NIPPON TEL+TEL CP	0.009	6641373	9432_	267.00	2,530,596.42
NOKIA(AB)OY EUR0.2	2.519	5902941	NOK1V	1,183,976.00	16,472,410.26
NOMURA HOLDINGS, INC.	0.009	6643108	8604_	221,000.00	4,149,560.04
NORSK HYDRO AS NOK	0.426	4645805	NHY_N	63,980.00	2,426,565.74
NORSKE SKOGINDUSTRIER ASA	0.826	7070396	NSG_N	26,435.00	400,663.30
NOVARTIS AG CHF 20	1.154	7103065	NOVN_	76,799.00	2,812,071.77
NOVO NORDISK A/S-B	0.214	7077524	NOVOB	118,285.00	2,833,243.79
NOVOZYMES A/S-B	0.160	4658535	NZYMB	15,000.00	175,584.54
OEST ELEKTRIZITATS	1.174	4661607	VER_A	13,900.00	1,869,506.67
OMV AG AUSH100	1.048	4651459	OMV_A	185,000.00	1,585,124.25

Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL					
Portfolio - I-PAN		INTERNAL EAFE TOPDOW			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
ORKLA ASA NWKR 6.2	0.502	5459715	ORK_N	52,600.00	952,173.87
OVERSEAS CHINESE BANKING CORP	1.840	B0F9V20	OCBC_	844,920.00	2,866,072.25
PHILIPS ELECTRONICS	1.797	5986622	PHIA_	29,037.00	983,978.14
ROCHE HLDGS AG GEN	0.769	7110388	ROG_V	22,050.00	2,067,390.63
ROYAL BK SCOT GBP	5.927	0754783	RBS_L	64,455.00	983,361.38
ROYAL DUTCH SHELL PLC - A SHS	8.916	B03MLX2	RDSA_	67,030.00	2,032,768.04
ROYAL DUTCH SHELL PLC - B SHS	5.871	B03MM40	RDSB_	62,063.00	1,770,024.78
SAMPO-LEONIA INSURANCE COMPANY PLC	1.602	5226038	SAMAS	85,250.00	558,810.28
SANOFI-AVENTIS	1.912	5671735	SAN_F	21,437.00	1,027,437.05
SAP AG	0.846	4846288	SAP_G	8,100.00	1,048,448.22
SIEMENS AG DEM 5.0	2.200	5727973	SIE_G	18,300.00	983,600.85
SINGAPORE AIRLINES	1.940	6811734	SIA_S	473,300.00	3,565,994.70
SINGAPORE PRESS HO	3.986	B012899	SPH_S	753,100.00	2,279,492.05
SINGAPORE TECH ENG	2.860	6043214	STE_S	1,012,800.00	1,345,856.07
SINGAPORE TELECOMM	1.843	B02PY22	ST_SP	2,492,565.00	3,091,122.22
SOLVAY SA NPV	2.406	4821100	SOLB_	27,431.00	1,629,349.22
SONY CORP JPY50	0.004	6821506	6758_	74,100.00	3,435,310.77
STORA ENSO OY J-R	4.639	5072673	STERV	84,800.00	1,018,910.48
STOREBRAND ASA NOK	1.775	4852832	STB_N	66,600.00	474,394.54
SUEZ EUR	3.587	7118047	SZE_F	15,240.00	472,543.18
SUMITOMO MITSUI FINANCIAL	0.002	6563024	8316_	488.00	6,252,504.09
SUN HUNG KAI PROPE	0.375	6859927	16_HK	68,000.00	636,214.67
SWISS REINSURANCE	1.262	7189816	RUKN_	5,502.00	500,455.81
SWISSCOM AG CHF25(2.561	5533976	SCMN_	1,673.00	570,682.49
TAKEDA PHARMACEUTICAL COMPANY	0.014	6870445	4502_	96,000.00	3,510,375.03
TELE DANMARK AS	0.523	5698790	TDC_D	31,100.00	1,896,301.90
TELECOM ITALIA SPA	5.240	7634394	TIT_I	11,073.00	22,082.92
TELENOR ASA	0.334	4732495	TEL_N	421,098.00	1,798,238.68
TELIASONERA	0.353	5978384	TLSN_	463,148.00	7,932,289.27
TESCO PLC	4.038	0884709	TSCO_	310,301.00	885,740.68
TI AUTOMOTIVE LTD	0.000	3067529	6525Z	29,590.00	0.00
TIETOENATOR CORP OYJ	3.823	5479702	TIE1V	46,010.00	1,366,746.04
TOKYO ELEC POWER Y	0.017	6895404	9501_	116,500.00	2,746,241.65
TOMRA SYSTEMS ASA	0.091	4730875	TOM_N	42,750.00	673,127.39
TOTAL SA	3.334	4905413	FP_FP	17,456.00	1,688,951.89
TOYOTA MOTOR CORP	0.011	6900643	7203_	287,700.00	8,454,596.09
UBS AG-REG	1.820	7126114	UBSN_	47,773.00	2,224,757.63
UCB ORD BEF	1.917	5596991	UCB_B	47,388.00	1,813,543.28
UNICREDITO ITALIAN	4.154	4232445	UC_IM	122,000.00	543,558.29

Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value

Group - INTERNATIONAL						
Portfolio - I-PAN INTERNAL EAFE TOPDOW						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
UNILEVER NV CERT.	3.914	5640898	UNA_N	10,966.00	640,093.17	
UNITED OVERSEAS BA	2.471	6916781	UOB_S	419,726.00	2,722,798.16	
UPM-KYMMENE CORP F	5.341	5051252	UPM1V	133,960.00	1,812,224.32	
UTD O/S LAND SG 1	1.437	6916844	UOL_S	41,972.00	42,891.68	
VA TECHNOLOGIE AG	0.907	4921635	VAT_A	7,400.00	418,180.93	
VESTAS WIND SYSTEMS A/S	0.114	5964651	VWS_D	20,000.00	619,920.48	
VIVENDI UNIVERSAL EUR	2.674	4834777	EX_FP	11,615.00	481,942.91	
VODAFONE GROUP	5.963	0719210	VOD_L	2,350,520.00	7,997,857.34	
WIENERBERGER BAUST	3.733	5699373	WIE_A	53,700.00	1,152,275.00	
YARA INTERNATIONAL ASA	0.338	7751259	YAR_N	63,980.00	283,841.40	
ZURICH FINANCIAL SERVICES CHF10	1.084	5983816	ZURN_	3,287.00	1,579,272.57	
Instrument Total	128			21,461,220.00	249,508,717.18	
Instrument -INTF INTERNATIONAL FUNDS						
PANAGORA - LQR	0.000	IL-PAN		123,773.22	12,377,322.73	
Instrument Total	1			123,773.22	12,377,322.73	
Portfolio Total	129			21,584,993.22	261,886,039.91	357,309,947.78
Group Total	1,297			11,273,925,596.89	11,302,488,793.39	15,414,418,452.21
Grand Total	8,905			50,730,724,094.61	52,011,790,254.42	63,476,663,147.39